

Notes for 2016-10-19

1 Orthogonal iteration revisited

Last time, we described a generalization of the power methods to compute invariant subspaces. That is, starting from some initial subspace $\mathcal{V}^{(0)}$, we defined the sequence

$$\mathcal{V}^{(k+1)} = A\mathcal{V}^{(k)} = A^{k+1}\mathcal{V}^{(0)}.$$

Under some assumptions, the spaces $\mathcal{V}^{(k)}$ asymptotically converge to an invariant subspace of A . In order to actually implement this iteration, though, we need a concrete representation of each of the subspaces in terms of a basis. In the case of the power method, we normalized our vector at each step to have unit length. The natural generalization in the case of subspace iteration is to normalize our bases to be orthonormal at each step. If the columns of $V^{(k)}$ form an orthonormal basis for $\mathcal{V}^{(k)}$, then the columns of $AV^{(k)}$ form an orthonormal basis for $\mathcal{V}^{(k+1)}$; and we can compute an orthonormal basis $V^{(k+1)}$ for $\mathcal{V}^{(k+1)}$ by an economy QR decomposition:

$$V^{(k+1)}R^{(k+1)} = AV^{(k)}.$$

This *orthogonal iteration* gives us a sequence of orthonormal bases $V^{(k+1)}$ for the spaces $\mathcal{V}^{(k)}$.

We also mentioned in the last lecture that orthogonal iteration has the marvelous property that it runs subspace iteration *for a sequence of nested subspaces*. Using MATLAB notation, we have that for any l ,

$$V^{(k+1)}(:, 1:l)R^{(k+1)}(1:l, 1:l) = AV^{(k)}(:, 1:l).$$

So by running orthogonal iteration on an m -dimensional subspace, we magically *also* run orthogonal iteration on an l -dimensional subspaces for each $l \leq m$. Recall that the Schur factorization

$$AU = UT$$

involves an orthonormal basis U such that for any l , $U(:, 1:l)$ spans an l -dimensional invariant subspace (this is from the triangularity of T). So we might hope that if we ran orthogonal iteration on *all* of A , we would

eventually converge to the U matrix in the Schur factorization. That is, starting from $\underline{Q}^{(0)} = I$, we iterate

$$(1) \quad \underline{Q}^{(k+1)} R^{(k+1)} = A \underline{Q}^{(k)}$$

in the hopes that the columns of $\underline{Q}^{(k)}$, since they span nested bases undergoing subspace iteration, will converge to the unitary factor U .

Now, consider the first two steps of this iteration:

$$\begin{aligned} \underline{Q}^{(1)} R^{(1)} &= A \\ \underline{Q}^{(2)} R^{(2)} &= A \underline{Q}^{(1)} \end{aligned}$$

If we multiply the second equation on the right by $R^{(1)}$, we have

$$(2) \quad \underline{Q}^{(2)} R^{(2)} R^{(1)} = A \underline{Q}^{(1)} R^{(1)} = A^2.$$

Similarly, if we multiply $\underline{Q}^{(3)} R^{(3)} = A \underline{Q}^{(2)}$ by $R^{(2)} R^{(1)}$, we have

$$\underline{Q}^{(3)} R^{(3)} R^{(2)} R^{(1)} = A \underline{Q}^{(2)} R^{(2)} R^{(1)} = A^3,$$

where the last equality comes from (2). We can keep going in this fashion, and if we define the upper triangular matrix $\underline{R}^{(k)} = R^{(k)} R^{(k-1)} \dots R^{(1)}$, we have

$$\underline{Q}^{(k)} \underline{R}^{(k)} = A^k.$$

That is, $\underline{Q}^{(k)}$ is precisely the unitary factor in a QR decomposition of A^k . This fact may be unsurprising if we consider that we derived this orthogonal iteration from the power method.

2 Orthogonal iteration to QR

The focus of orthogonal iteration is the orthogonal (or unitary) factor in the Schur form. The upper triangular Schur factor fades into the background, which is a pity; this is, after all, where we learn the eigenvalues. But through a bit of algebraic trickery, it turns out that we can re-invent orthogonal iteration as an iteration for the upper triangular factor. The steps for this transformation are as follows:

1. The orthogonal iteration $\underline{Q}^{(k+1)} R^{(k)} = A \underline{Q}^{(k)}$ is a generalization of the power method. In fact, the first column of this iteration is *exactly* the power iteration. In general, the first p columns of $\underline{Q}^{(k)}$ are converging to an orthonormal basis for a p -dimensional invariant subspace associated with the p eigenvalues of A with largest modulus (assuming that there aren't several eigenvalues with the same modulus to make this ambiguous).
2. If all the eigenvalues have different modulus, orthogonal iteration ultimately converges to the orthogonal factor in a Schur form

$$AU = UT$$

What about the T factor? Note that $T = U^*AU$, so a natural approximation to T at step k would be

$$A^{(k)} = (\underline{Q}^{(k)})^* A \underline{Q}^{(k)},$$

and from the definition of the subspace iteration, we have

$$A^{(k)} = (\underline{Q}^{(k)})^* \underline{Q}^{(k+1)} R^{(k)} = \underline{Q}^{(k)} R^{(k)},$$

where $\underline{Q}^{(k)} \equiv (\underline{Q}^{(k)})^* \underline{Q}^{(k+1)}$ is unitary.

3. Note that

$$A^{(k+1)} = (\underline{Q}^{(k+1)})^* A^{(k)} \underline{Q}^{(k+1)} = (\underline{Q}^{(k)})^* A^{(k)} \underline{Q}^{(k)} = R^{(k)} \underline{Q}^{(k)}.$$

Thus, we can go from $A^{(k)}$ to $A^{(k+1)}$ directly without the orthogonal factors from subspace iteration, simply by computing

$$\begin{aligned} A^{(k)} &= \underline{Q}^{(k)} R^{(k)} \\ A^{(k+1)} &= R^{(k)} \underline{Q}^{(k)}. \end{aligned}$$

This is the *QR iteration*.

Under some restrictions on A , the matrices $A^{(k)}$ will ultimately converge to the triangular Schur factor of A . But we have two problems:

1. Each step of the QR iteration requires a QR factorization, which is an $O(n^3)$ operation. This is rather expensive, and even in the happy case where we might be able to get each eigenvalue with a constant number of steps, $O(n)$ total steps at a cost of $O(n^3)$ each gives us an $O(n^4)$ algorithm. Given that everything else we have done so far costs only $O(n^3)$, an $O(n^4)$ cost for eigenvalue computation seems excessive.
2. Like the power iteration upon which it is based, the basic iteration converges linearly, and the rate of convergence is related to the ratios of the moduli of eigenvalues. Convergence is slow when there are eigenvalues of nearly the same modulus, and nonexistent when there are eigenvalues with the same modulus.

We describe next how to overcome these two difficulties.