On best approximations of matrix polynomials

Petr Tichý

joint work with

Jörg Liesen

Institute of Computer Science,
Academy of Sciences of the Czech Republic

February 2-6, 2009
Institute of Geonics, Ostrava
Seminar on Numerical Analysis (SNA) 2009

A classical problem of approximation theory

Best approximation by polynomials

$$\min_{p \in \mathcal{P}_m(K)} \| f(z) - p(z) \|$$

where f is a given (nice) function, $K \subset \mathbb{C}$ is compact, $\mathcal{P}_m$ is s the set of polynomials of degree at most m.

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Such problems have been studied since the 1850s; numerous results on existence, uniqueness and rate of convergence for $m \to \infty$.

Best approximation results can be used for bounding and/or estimating “almost best” approximations.

Matrix function best approximation problem

We consider the matrix approximation problem

$$\min_{p \in \mathcal{P}_m} \| f(\mathbf{A}) - p(\mathbf{A}) \|$$

$\| \cdot \|$ is the spectral norm (matrix 2-norm), $\mathbf{A} \in \mathbb{C}^{n \times n}$, f is analytic in neighborhood of $\mathbf{A}$'s spectrum.

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Well known: $f(\mathbf{A}) = p_f(\mathbf{A})$ for a polynomial p_f depending on values and possibly derivatives of f on $\mathbf{A}$'s spectrum.

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Does this problem have a unique solution $p_* \in \mathcal{P}_m$?

Ideal Arnoldi approximation problem

$$\min_{p \in \mathcal{M}_{m+1}} \| p(\mathbf{A}) \| = \min_{p \in \mathcal{P}_m} \| \mathbf{A}^{m+1} - p(\mathbf{A}) \| ,$$

where $\mathcal{M}_{m+1}$ is the class of monic polynomials of degree $m+1$,
$\mathcal{P}_m$ is the class of polynomials of degree at most m.

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- Introduced in [Greenbaum and Trefethen, 1994], paper contains uniqueness result ($\rightarrow$ story of the proof).
- The unique polynomial that solves the problem is called the $(m+1)$st ideal Arnoldi polynomial of $\mathbf{A}$, or the $(m+1)$st Chebyshev polynomial of $\mathbf{A}$.
- Some work on these polynomials in [Toh PhD thesis, 1996], [Toh and Trefethen, 1998], [Trefethen and Embree, 2005] .

Outline

1. General matrix approximation problems
2. Formulation of matrix polynomial approximation problems
3. Uniqueness results

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General matrix approximation problems

Given

- m linearly independent matrices $\mathbf{A}_1, \ldots, \mathbf{A}_m \in \mathbb{C}^{n \times n}$,
- $\mathbb{A} \equiv \operatorname{span}\{\mathbf{A}_1, \ldots, \mathbf{A}_m\}$,
- $\mathbf{B} \in \mathbb{C}^{n \times n} \backslash \mathbb{A}$,
- $\| \cdot \|$ is a matrix norm.

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$$\min_{\mathbf{M}\in\mathbb{A}} \|\, \mathbf{B} - \mathbf{M} \,\| \,.$$

This problem has a unique solution if $\|\cdot\|$ is strictly convex.

[see, e.g., Sreedharan, 1973]

Strictly convex norms

The norm $\|\cdot\|$ is strictly convex if for all $\mathbf{X}$, $\mathbf{Y}$,

$$\|\mathbf{X}\| = \|\mathbf{Y}\| = 1\,, \quad \|\mathbf{X}+\mathbf{Y}\| = 2 \quad \Rightarrow \quad \mathbf{X} = \mathbf{Y}\,.$$

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Which matrix norms are strictly convex?
Let $\sigma_1 \geq \sigma_2 \geq \cdots \geq \sigma_n$ be singular values of $\mathbf{X}$ and $1 \leq p \leq \infty$.

The c_p-norm: $$\|\mathbf{X}\|_p \equiv \left(\sum_{i=1}^{n} \sigma_i^p\right)^{1/p} .$$

- $p = 2$ . . . Frobenius norm,
- $p = \infty$ . . . spectral norm, matrix 2-norm, $\|\mathbf{X}\|_\infty = \sigma_1$,
- $p = 1$ . . . trace (nuclear) norm.

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- $p = \infty$ ... spectral norm, matrix 2-norm, $\|\mathbf{X}\|_\infty = \sigma_1$,
- $p = 1$ ... trace (nuclear) norm.

Theorem. If $1 < p < \infty$ then the c_p-norm is strictly convex.

[see, e.g., Ziętak, 1988]

Spectral norm (matrix 2-norm)

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$$\mathbf{X} = \begin{bmatrix} \mathbf{I} & \\ & \varepsilon \end{bmatrix}, \qquad \mathbf{Y} = \begin{bmatrix} \mathbf{I} & \\ & \delta \end{bmatrix}, \qquad \varepsilon,\ \delta \in \langle 0, 1 \rangle \, .$$

Then we have, for each $\varepsilon,\ \delta \in \langle 0, 1 \rangle$,

$$\|\mathbf{X}\| = \|\mathbf{Y}\| = 1 \qquad \text{and} \qquad \|\mathbf{X} + \mathbf{Y}\| = 2$$

but if $\varepsilon \neq \delta$ then $\mathbf{X} \neq \mathbf{Y}$.

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but if $\varepsilon \neq \delta$ then $\mathbf{X} \neq \mathbf{Y}$.

Consequently: Best approximation problems in the spectral norm are not guaranteed to have a unique solution.

Matrix approximation problems in spectral norm

$$\min_{\mathbf{M} \in \mathbb{A}} \| \mathbf{B} - \mathbf{M} \| = \| \mathbf{B} - \mathbf{A}_* \|$$

$\mathbf{A}_* \in \mathbb{A}$ achieving the minimum is called a spectral approximation of $\mathbf{B}$ from the subspace $\mathbb{A}$.

Open question: When does this problem have a unique solution?

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Ziętak's sufficient condition

Theorem [Ziętak, 1993]. If the residual matrix $\mathbf{B}-\mathbf{A}_*$ has an n-fold maximal singular value, then the spectral approximation $\mathbf{A}_*$ of $\mathbf{B}$ from the subspace $\mathbb{A}$ is unique.

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Is this sufficient condition satisfied, e.g., for the ideal Arnoldi approximation problem?

General characterization of spectral approximations

General characterization by [Lau and Riha, 1981] and [Ziętak, 1993, 1996]
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Define $|||\cdot|||$ (trace norm, nuclear norm, c_1-norm) and $\langle\cdot,\cdot\rangle$ by

$$|||\mathbf{X}||| = \sigma_1 + \cdots + \sigma_n\,, \quad \langle \mathbf{Z}, \mathbf{X}\rangle \equiv \operatorname{tr}(\mathbf{Z}^*\mathbf{X})\,.$$

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Characterization: [Ziętak, 1996] $\mathbf{A}_* \in \mathbb{A}$ is a spectral approximation of $\mathbf{B}$ from the subspace $\mathbb{A}$ iff there exists $\mathbf{Z} \in \mathbb{C}^{n\times n}$, s.t.

$$|||\,\mathbf{Z}\,||| = 1, \qquad \langle \mathbf{Z}, \mathbf{X}\rangle = 0, \quad \forall \mathbf{X} \in \mathbb{A}\,,$$

and

$$\mathrm{Re}\langle \mathbf{Z}, \mathbf{B} - \mathbf{A}_*\rangle = \|\mathbf{B} - \mathbf{A}_*\|\,.$$

Chebyshev polynomials of Jordan blocks

Theorem. Let $\mathbf{J}_\lambda$ be the $n \times n$ Jordan block. Consider the ideal Arnoldi approximation problem

$$\min_{p \in \mathcal{M}_m} \| \, p(\mathbf{J}_\lambda) \, \| \; = \; \min_{\mathbf{M} \in \mathbb{A}} \| \, \mathbf{B} - \mathbf{M} \, \| \, ,$$

where $\mathbf{B} = \mathbf{J}_\lambda^m, \; \mathbb{A} = \operatorname{span}\{\mathbf{I}, \mathbf{J}_\lambda, \ldots, \mathbf{J}_\lambda^{m-1}\}$. The minimum is attained by the polynomial $p_* = (z - \lambda)^m$ [Liesen and T., 2008].

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Proof. For $p = (z-\lambda)^m$, the residual matrix $\mathbf{B} - \mathbf{M}$ is given by

$$\mathbf{B} - \mathbf{M} = p(\mathbf{J}_\lambda) = (\mathbf{J}_\lambda - \lambda \mathbf{I})^m = \mathbf{J}_0^m .$$

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Define $\mathbf{Z} \equiv e_1 e_{m+1}^T$. It holds that

$$|||\mathbf{Z}||| = 1, \qquad \langle \mathbf{Z}, \mathbf{J}_\lambda^k \rangle = 0, \quad k = 0, \ldots, m-1$$

and

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For the ideal Arnoldi approximation problem and the Jordan block $\mathbf{J}_\lambda$, we have shown that

$$\mathbf{B} - \mathbf{A}_* = \mathbf{J}_0^m.$$

One is $(n-m)$-fold maximal singular value of $\mathbf{B} - \mathbf{A}_*$,
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The spectral approximation is unique [Greenbaum and Trefethen. 1994], but, apparently, Ziętak's sufficient condition is not satisfied!

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2. Formulation of matrix polynomial approximation problems
3. Uniqueness results

The problem and known results

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Known results

- If $\mathbf{A}$ is normal, the problem reduces to the well studied scalar approximation problem on the spectrum of $\mathbf{A}$,

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- For general $\mathbf{A}$ - only a special case of $f(\mathbf{A}) = \mathbf{A}^{m+1}$ is known to have a unique solution [Greenbaum and Trefethen, 1994].

Reformulation of the problem

Let f be a polynomial of degree $m + \ell + 1$ ($m \geq 0,\ \ell \geq 0$). Then

$$f(z) \ = \ z^{m+1} g(z) + f_m z^m + \cdots + f_1 z + f_0 \,,$$

where g is a polynomial of degree at most ℓ. Approximate f by p

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$$\min_{p \in \mathcal{P}_m} \|f(\mathbf{A}) - p(\mathbf{A})\| = \min_{h \in \mathcal{P}_m} \|\mathbf{A}^{m+1} g(\mathbf{A}) - h(\mathbf{A})\| \,.$$

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Without loss of generality we can consider the problem

$$\min_{h \in \mathcal{P}_m} \|\mathbf{A}^{m+1} g(\mathbf{A}) - h(\mathbf{A})\|\,,$$

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Matrix polynomial approximation problems

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For $g \equiv 1$ we obtain the ideal Arnoldi approximation problem.

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Related problem:

$$\min_{g \in \mathcal{P}_\ell} \| \mathbf{A}^{m+1} g(\mathbf{A}) - h(\mathbf{A}) \|,$$

where h is a given polynomial of degree at most m.
For $h \equiv 1$ we obtain the ideal GMRES approximation problem.

Matrix polynomial approx. problems - general notation

We consider matrix approximation problems of the form

$$\min_{\mathbf{M}\in\mathbb{A}} \| \mathbf{B} - \mathbf{M} \| .$$

1. $$\begin{aligned} \mathbf{B} &\equiv \mathbf{A}^{m+1} g(\mathbf{A}), \qquad g \in \mathcal{P}_\ell \text{ given} \\ \mathbb{A} &\equiv \operatorname{span}\{\mathbf{I}, \mathbf{A}, \dots, \mathbf{A}^m\}, \end{aligned}$$

2. $$\begin{aligned} \mathbf{B} &\equiv h(\mathbf{A}), \qquad h \in \mathcal{P}_m \text{ given} \\ \mathbb{A} &\equiv \operatorname{span}\{\mathbf{A}^{m+1}, \mathbf{A}^{m+2}, \dots, \mathbf{A}^{m+\ell+1}\}. \end{aligned}$$

$\mathbf{B} \in \mathbb{C}^{n\times n}\backslash\mathbb{A}$ means that the minimum > 0.

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Uniqueness results

Theorem [Liesen and T., 2008].

1. Given $g \in \mathcal{P}_\ell$, the problem

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2. Let $\mathbf{A}$ be nonsingular and $h \in \mathcal{P}_m$ given. Then the problem

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The nonsingularity in (2) cannot be omitted in general.

Idea of the proof (by contradiction)

Based on the proof by [Greenbaum and Trefethen, 1994].
Consider the problem

$$\min_{p \in \mathcal{G}_{\ell,m}^{(g)}} \|p(\mathbf{A})\|$$

where

$$\mathcal{G}_{\ell,m}^{(g)} \equiv \left\{ z^{m+1} g + h \,:\, g \in \mathcal{P}_\ell \text{ is given}, \, h \in \mathcal{P}_m \right\}.$$

Let q_1 and q_2 be two different solutions, $\|q_1(\mathbf{A})\| = \|q_2(\mathbf{A})\| = C$.

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Let q_1 and q_2 be two different solutions, $\|q_1(\mathbf{A})\| = \|q_2(\mathbf{A})\| = C$.

Use q_1 and q_2 to construct the polynomial

$$q_\epsilon \; = \; (1-\epsilon)\, q + \epsilon\, \widetilde{q} \; \in \; \mathcal{G}^{(g)}_{\ell,m}$$

and show that, for sufficiently small ϵ,

$$\|q_\epsilon(\mathbf{A})\| < C.$$

Summary

- We showed uniqueness of two matrix best approximation problems in spectral norm,

$$\min_{p \in \mathcal{P}_m} \| f(\mathbf{A}) - p(\mathbf{A}) \|$$

and

$$\min_{p \in \mathcal{P}_\ell} \| h(\mathbf{A}) - \mathbf{A}^{m+1} p(\mathbf{A}) \| .$$

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- Generalization of ideal Arnoldi and ideal GMRES problems.
- Nontrivial problem for nonnormal $\mathbf{A}$.
- Open question: When does the general problem

$$\min_{\mathbf{M} \in \mathbb{A}} \| \mathbf{B} - \mathbf{M} \|$$

  have a unique solution?

Related papers

- J. Liesen and P. Tichý, [On best approximations of polynomials in matrices in the matrix 2-norm, submitted, June 2008.]
- A. Greenbaum and N. L. Trefethen, [GMRES/CR and Arnoldi/Lanczos as matrix approximation problems, Iterative methods in numerical linear algebra (Copper Mountain Resort, CO, 1992), SIAM J. Sci. Comput. 15 (1994), no. 2, 359–368]

More details can be found at

http://www.cs.cas.cz/tichy
http://www.math.tu-berlin.de/~liesen

Related papers

- J. Liesen and P. Tichý, [On best approximations of polynomials in matrices in the matrix 2-norm, submitted, June 2008.]
- A. Greenbaum and N. L. Trefethen, [GMRES/CR and Arnoldi/Lanczos as matrix approximation problems, Iterative methods in numerical linear algebra (Copper Mountain Resort, CO, 1992), SIAM J. Sci. Comput. 15 (1994), no. 2, 359–368]

More details can be found at

http://www.cs.cas.cz/tichy
http://www.math.tu-berlin.de/~liesen

Thank you for your attention!