Matrix Factorization

Geometric Algorithms

Lecture 13

CAS CS 132

Introduction

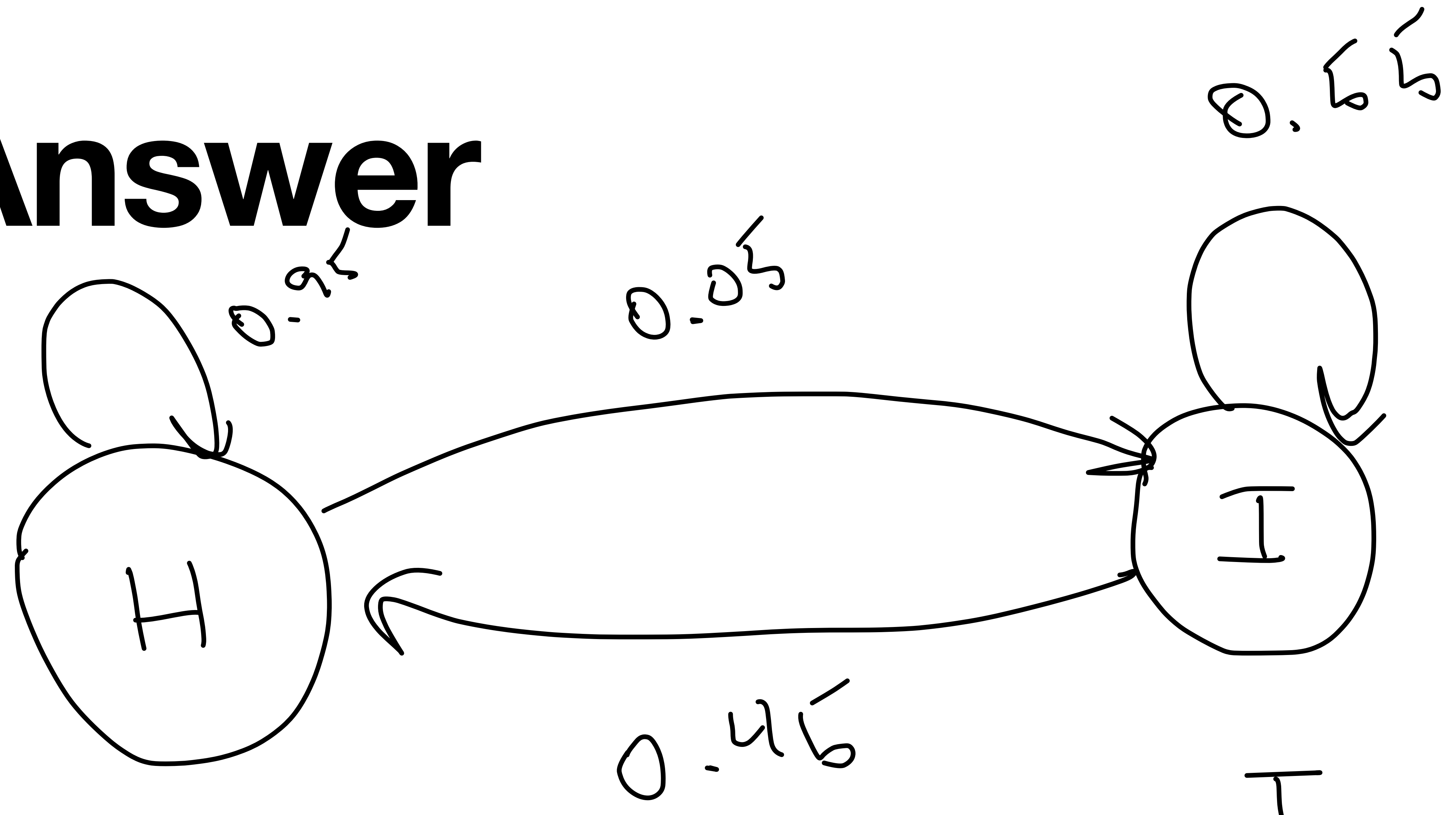
Recap Problem

(LAA 4.9.3) On any given day a student is healthy or ill. Of the students healthy today, 5% will be ill tomorrow, and 55% of ill students will remain ill tomorrow.

Write down the stochastic matrix for this situation.

Draw the state diagram for this situation.

Answer



$$\begin{bmatrix} 0.95 & \text{~~0.55~~ } 0.45 \\ 0.05 & \text{~~0.45~~ } 0.55 \end{bmatrix}$$

	H	I
H	0.95	0.45
I	0.05	0.55

$$\begin{bmatrix} 0.45 & 0.05 \\ 0.55 & 0.95 \end{bmatrix}$$

Objectives

1. Motivate matrix factorization in general, and the LU factorization in specific
2. Recall elementary row operations and connect them to matrices
3. Look at the LU factorization, how to find it, and how to use it

Keywords

elementary matrices

LU factorization

Motivation

From Numbers to Matrices

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Much of linear algebra is about extending our intuitions about numbers to matrices.

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For whole numbers, a **factor** of n is a number m such that m divides n.

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For whole numbers, a **factor** of n is a number m such that m divides n.

2 is a factor of 10, 7 is a factor of 49,...

Said another way

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For whole numbers, m is a factor of n if there is a number k such that

$$n = mk$$

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n can be "split" into m and k. This is called a **factorization** of n.

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n can be "split" into m and k. This is called a **factorization** of n.

$$10 = 2(5),\quad 49 = 7(7), \ldots$$

An Aside: Polynomials

We've also likely seen this with polynomials, e.g.

$$x^3 + 6x^2 + 11x + 6 = (x + 1)(x + 2)(x + 3)$$

This is a **polynomial factorization.**

Matrix Factorization

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A **factorization** of a matrix A is an equation which expresses A as a product of ~~one~~ two or more matrices, e.g.,

$$A = BC$$

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A **factorization** of a matrix A is an equation which expresses A as a product of one or more matrices, e.g.,

$$A = BC$$

So far, we've been given two factors and asked to find their product.

Factorization is the harder direction.

A Warning: Intuitions only go so far

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One nice feature of numbers is that they have a unique factorization into prime factors.

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There is no such thing for matrices.

A Warning: Intuitions only go so far

One nice feature of numbers is that they have a <u>unique</u> factorization into <u>prime factors</u>.

There is no such thing for matrices.

<u>This is a blessing and a curse:</u>

> We have more than one kind of factorization but they tell us different things.

Reasons to Factorize

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Writing A as the product of multiple matrices can

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Writing A as the product of multiple matrices can

» make computing with A faster

Reasons to Factorize

Writing A as the product of multiple matrices can

» make computing with A faster

» make working with A easier

$$A = U^{-1} V U$$

$$A^2 = U^{-1} V U U^{-1} V U$$

$$= U^{-1} V^2 U$$

Reasons to Factorize

Writing A as the product of multiple matrices can

» make computing with A faster

» make working with A easier

» expose important information about A

Reasons to Factorize

Writing A as the product of multiple matrices can

- make computing with A faster LU Decomposition
- make working with A easier
- expose important information about A

The Problem

Question. For an matrix A, solve the equations

$$A\mathbf{x}_1 = \mathbf{b}_1 \quad , \quad A\mathbf{x}_2 = \mathbf{b}_2 \quad \ldots \quad A\mathbf{x}_{k-1} = \mathbf{b}_{k-1} \quad , \quad A\mathbf{x}_k = \mathbf{b}_k$$

In other words: we want to solve a bunch of matrix equations over the same matrix.

The Problem

The Problem

Question. For a matrix A, solve (for X) in the equation

$$AX = B$$

where X and B are matrices of appropriate dimension.

The Problem

$$A[\vec{x}_1 \ \vec{x}_2 \ \vec{x}_3] = [A\vec{x}_1 \ A\vec{x}_2 \ A\vec{x}_3] = [\vec{b}_1 \ \vec{b}_2 \ \vec{b}_3]$$

Question. For a matrix A, solve (for X) in the equation

unknown

$$AX = B$$

where X and B are matrices of appropriate dimension.

This is (essentially) the same question.

The Problem

Question. Solve $AX = B$.

If A is *invertible*, then we have a solution:

Find A^{-1} and then $X = A^{-1}B$.

The Problem

Question. Solve $AX = B$.

If A is *invertible*, then we have a solution:

Find A^{-1} and then $X = A^{-1}B$.

What if A^{-1} is not invertible?
Even if it is, can we do it faster?

LU Factorization at a High Level

Given a $m \times n$ matrix A, we are going to factorize A as

echelon form of A

$$A = \underbrace{\begin{bmatrix} 1 & 0 & 0 & 0 \\ * & 1 & 0 & 0 \\ * & * & 1 & 0 \\ * & * & * & 1 \end{bmatrix}}_{L} \underbrace{\begin{bmatrix} \blacksquare & * & * & * & * \\ 0 & \blacksquare & * & * & * \\ 0 & 0 & 0 & \blacksquare & * \\ 0 & 0 & 0 & 0 & 0 \end{bmatrix}}_{U}$$

LU Factorization at a High Level

Given a $m \times n$ matrix A, we are going to factorize A as

m × n   m × m   m × n

echelon form of A

$$A = \underbrace{\begin{bmatrix} 1 & 0 & 0 & 0 \\ * & 1 & 0 & 0 \\ * & * & 1 & 0 \\ * & * & * & 1 \end{bmatrix}}_{L} \underbrace{\begin{bmatrix} \blacksquare & * & * & * & * \\ 0 & \blacksquare & * & * & * \\ 0 & 0 & 0 & \blacksquare & * \\ 0 & 0 & 0 & 0 & 0 \end{bmatrix}}_{U}$$

Note. This applies to non-square matrices

What are "L" and "U"?

L stands for "lower" as in *lower triangular*.

U stands for "upper" as in *upper triangular*.
(This only happens when A is square.)

$$A = \underbrace{\begin{bmatrix} 1 & 0 & 0 & 0 \\ * & 1 & 0 & 0 \\ * & * & 1 & 0 \\ * & * & * & 1 \end{bmatrix}}_{L} \underbrace{\begin{bmatrix} \blacksquare & * & * & * \\ 0 & \blacksquare & * & * \\ 0 & 0 & \blacksquare & * \\ 0 & 0 & 0 & \blacksquare \end{bmatrix}}_{U}$$

Elementary Matrices

The Fundamental Question

$$A = LU$$

echelon form of A

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echelon form of A

We know how to build U, that's just the forward phase of Gaussian elimination.

The Fundamental Question

$$A = LU$$ echelon form of A

We know how to build U, that's just the forward phase of Gaussian elimination.

How do we build L?

The Fundamental Question

$$A = LU$$

echelon form of A

We know how to build U, that's just the forward phase of Gaussian elimination.

How do we build L?

The idea. L "implements" the row operations of the forward phase.

Recall: Elementary Row Operations

scaling	multiply a row by a number
interchange	switch two rows
replacement	add two rows (and replace one with the sum)
rep. + scl.	add a scaled equation to another

The First Key Observation

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Elementary row operations are **linear transformations (viewed as transformation on columns)**

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Example: Scale row 2 by 5

$$\begin{bmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{bmatrix} \xrightarrow{R_2 \leftarrow 5R_2} \begin{bmatrix} a_{11} & a_{12} & a_{13} \\ 5a_{21} & 5a_{22} & 5a_{23} \\ a_{31} & a_{32} & a_{33} \end{bmatrix}$$

Example: Scaling

$$\begin{bmatrix} v_1 \\ v_2 \\ v_3 \end{bmatrix} \mapsto \begin{bmatrix} v_1 \\ 5v_2 \\ v_3 \end{bmatrix}$$

`Restricted to one column, we see this is the above transformation.`

Example: Scaling

$$T\left(\begin{bmatrix} v_1 \\ v_2 \\ v_3 \end{bmatrix}\right) \mapsto \begin{bmatrix} v_1 \\ 5v_2 \\ v_3 \end{bmatrix}$$

```
Let's verify this is linear:
```

(1) $T(\vec{u} + \vec{v}) = T(\vec{u}) + T(\vec{v})$

(2) $T(a\vec{v}) = aT(\vec{v})$

(1) $$T\left(\begin{bmatrix} u_1 \\ u_2 \\ u_3 \end{bmatrix} + \begin{bmatrix} v_1 \\ v_2 \\ v_3 \end{bmatrix}\right) = T\left(\begin{bmatrix} u_1 + v_1 \\ u_2 + v_2 \\ u_3 + v_3 \end{bmatrix}\right) = \begin{bmatrix} u_1 + v_1 \\ 5(u_2 + v_2) \\ u_3 + v_3 \end{bmatrix}$$

$$= \begin{bmatrix} u_1 + v_1 \\ 5u_2 + 5v_2 \\ u_3 + v_3 \end{bmatrix} = \begin{bmatrix} u_1 \\ 5u_2 \\ u_3 \end{bmatrix} + \begin{bmatrix} v_1 \\ 5v_2 \\ v_3 \end{bmatrix} = T\left(\begin{bmatrix} u_1 \\ u_2 \\ u_3 \end{bmatrix}\right) + T\left(\begin{bmatrix} v_1 \\ v_2 \\ v_3 \end{bmatrix}\right)$$

Example: Scaling

$$\begin{bmatrix} v_1 \\ v_2 \\ v_3 \end{bmatrix} \mapsto \begin{bmatrix} v_1 \\ 5v_2 \\ v_3 \end{bmatrix}$$

Let's build the matrix which implements it:

$$\begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} \mapsto \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} \quad \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix} \mapsto \begin{bmatrix} 0 \\ 5 \\ 0 \end{bmatrix} \quad \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix} \mapsto \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 0 & 0 \\ 0 & 5 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

Example: Scaling

$$\begin{bmatrix} 1 & 0 & 0 \\ 0 & 5 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

Let's verify this matrix does what its suppose to do:

$$\begin{bmatrix} 1 & 0 & 0 \\ 0 & 5 & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} a_{11} & a_{21} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{bmatrix} = \begin{bmatrix} a_{11} & a_{12} & a_{13} \\ 5a_{21} & 5a_{22} & 5\ _{23} \\ a_{31} & a_{32} & a_{33} \end{bmatrix}$$

Another Example: Scaling + Replacement

$$\begin{bmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{bmatrix} \longrightarrow \begin{bmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ (a_{31} - 2a_{11}) & (a_{32} - 2a_{12}) & (a_{33} - 2a_{13}) \end{bmatrix}$$

$$R_3 \leftarrow (R_3 - 2R_1)$$

Another Example: Scaling + Replacement

Let's build the transformation:

$$\begin{bmatrix} v_1 \\ v_2 \\ v_3 \end{bmatrix} \mapsto \begin{bmatrix} v_1 \\ v_2 \\ v_3 - 2v_1 \end{bmatrix}$$

Another Example: Scaling + Replacement

Let's build the matrix which implements it:

$$\begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} \mapsto \begin{bmatrix} 1 \\ 0 \\ -2 \end{bmatrix} \qquad \begin{bmatrix} v_1 \\ v_2 \\ v_3 \end{bmatrix} \mapsto \begin{bmatrix} v_1 \\ v_2 \\ v_3 - 2v_1 \end{bmatrix}$$

$$\begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix} \mapsto \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix}$$

$$\begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix} \mapsto \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ -2 & 0 & 1 \end{bmatrix}$$

Another Example: Scaling + Replacement

```
Let's verify it does what it's suppose to do:
```

Elementary row operations are linear, so they are implemented by matrices

General Elementary Scaling Matrix

$$\begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & k & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}$$

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$$\begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & k & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}$$

If we want to perform $R_3 \leftarrow kR_3$ then we need the identity matrix but with the entry $A_{33} = k$.

General Elementary Scaling Matrix

$$\begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & k & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}$$

If we want to perform $R_3 \leftarrow kR_3$ then we need the identity matrix but with the entry $A_{33} = k$.

If we want to perform $R_i \leftarrow kR_i$ then we need the identity matrix but with then entry $A_{ii} = k$.

General Scaling + Replacement Matrix

$$\begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ k & 0 & 0 & 1 \end{bmatrix}$$

General Scaling + Replacement Matrix

$$\begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ k & 0 & 0 & 1 \end{bmatrix}$$

If we want to perform $R_4 \leftarrow R_4 + kR_1$, then we need the identity matrix but with the entry $A_{41} = k$.

General Scaling + Replacement Matrix

$$\begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ k & 0 & 0 & 1 \end{bmatrix}$$

If we want to perform $R_4 \leftarrow R_4 + kR_1$, then we need the identity matrix but with the entry $A_{41} = k$.

If we want to perform $R_i \leftarrow R_i + kR_j$, then we need the identity matrix but with the entry $A_{ij} = k$.

General Swap Matrix

$$\begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \end{bmatrix}$$

If we want to swap R_2 and R_3, then we need the identity matrix, but with R_2 and R_3 swapped.

Elementary Matrices

Definition. An **elementary matrix** is a matrix obtained by applying a single row operation to the identity matrix I.

Example.

$$\begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \xrightarrow{R_3 \leftarrow 2R_2} \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 2 & 0 & 1 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \xrightarrow[R_2\ R_3]{\text{swap}} \begin{bmatrix} 1 & 0 & 0 \\ 0 & 0 & 1 \\ 0 & 1 & 0 \end{bmatrix}$$

Elementary Matrices

Definition. An **elementary matrix** is a matrix obtained by applying a single row operation to the identity matrix I.

These are exactly the matrices we were just looking at.

Elementary Matrices and Row Operations

Fact. Any elementary row can be implemented by an elementary matrix.

Verify: E implements row op. OP

$EA = A$ with op applied

$EI = I$ with op applied $= E$

How To: Finding Elementary Matrices

Question. Find the matrix implementing the elementary row operation op.

Solution. Apply op to the identity matrix of the appropriate size.

if $A \in \mathbb{R}^{m \times n}$ then we need

$I \in \mathbb{R}^{m \times m}$

Products of Elementary Matrices

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<u>`Taking stock:`</u>

Products of Elementary Matrices

<u>Taking stock:</u>

» Elementary matrices implement elementary row operations.

Products of Elementary Matrices

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» Remember that Matrix multiplication is transformation composition (i.e., do one then the other).

Products of Elementary Matrices

Taking stock:

» Elementary matrices implement elementary row operations.

» Remember that Matrix multiplication is transformation composition (i.e., do one then the other).

So we can implement any sequence of row operations as a product of elementary matrices.

How to: Matrices implementing Row Operations

Question. Find the matrix implementing a sequence of row operations $\texttt{op}_1$, $\texttt{op}_2$,...

Solution. Apply the row operations in sequence to the identity matrix of the appropriate size.

Question

Find the matrix implementing the following sequence of elementary row operations on a $3 \times n$ *matrix.*

$$R_2 \leftarrow 3R_2$$

$$R_1 \leftarrow R_1 + R_2$$

swap R_2 *and* R_3

Then multiply it with the all-ones 3×3 *matrix.*

Answer

$$\begin{bmatrix} 1 & 3 & 0 \\ 0 & 0 & 1 \\ 0 & 3 & 0 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 0 & 0 \\ 0 & 3 & 0 \\ 0 & 0 & 1 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 3 & 0 \\ 0 & 3 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

$$\rightarrow \begin{bmatrix} 1 & 3 & 0 \\ 0 & 0 & 1 \\ 0 & 3 & 0 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 3 & 0 \\ 0 & 0 & 1 \\ 0 & 3 & 0 \end{bmatrix} \begin{bmatrix} 1 & 1 & 1 \\ 1 & 1 & 1 \\ 1 & 1 & 1 \end{bmatrix} = \begin{bmatrix} 4 & 4 & 4 \\ 1 & 1 & 1 \\ 3 & 3 & 3 \end{bmatrix}$$

Second Key Observation

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Elementary row operations are **invertible** linear transformations.

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Elementary row operations are **invertible** linear transformations.

This also means the product of elementary matrices is invertible.

$$(E_1E_2E_3E_4)^{-1} = E_4^{-1}E_3^{-1}E_2^{-1}E_1^{-1}$$

!! the order reverses !!

Question (Conceptual)

Describe the inverse transformation for each elementary row operation.

Answer

The inverse of scaling by k is scaling by $1/k$.

The inverse of $R_i \leftarrow R_i + R_j$ is $R_i \leftarrow R_i - R_j$.

The inverse of swapping is swapping again.

LU Factorization

Recall: Elementary Row Operations

scaling	multiply a row by a number
interchange	switch two rows
replacement	add two rows (and replace one with the sum)
rep. + scl.	add a scaled equation to another

Recall: Elementary Row Operations

We only need these two for the forward phase

interchange	switch two rows
rep. + scl.	add a scaled equation to another

A Simplifying Assumption

`We'll assume for now we only need this one`

`rep. + scl.` `add a scaled equation to another`

Reminder: LU Factorization at a High Level

Given a $m \times n$ matrix A, we are going to factorize A as

Echelon form of A

$$A = \underbrace{\begin{bmatrix} 1 & 0 & 0 & 0 \\ * & 1 & 0 & 0 \\ * & * & 1 & 0 \\ * & * & * & 1 \end{bmatrix}}_{L} \underbrace{\begin{bmatrix} \blacksquare & * & * & * & * \\ 0 & \blacksquare & * & * & * \\ 0 & 0 & 0 & \blacksquare & * \\ 0 & 0 & 0 & 0 & 0 \end{bmatrix}}_{U}$$

LU Factorization Algorithm

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```
FUNCTION LU_Factorization(A):
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    L ← identity matrix
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LU Factorization Algorithm

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FUNCTION LU_Factorization(A):
    L ← identity matrix
    U ← A
    convert U to an echelon form by GE forward step # without swaps
```

LU Factorization Algorithm

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FUNCTION LU_Factorization(A):
    L ← identity matrix
    U ← A
    convert U to an echelon form by GE forward step # without swaps
    FOR each row operation OP in the prev step:
```

LU Factorization Algorithm

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FUNCTION LU_Factorization(A):
    L ← identity matrix
    U ← A
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    FOR each row operation OP in the prev step:
        E ← the matrix implementing OP
```

LU Factorization Algorithm

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FUNCTION LU_Factorization(A):
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        E ← the matrix implementing OP
        L ← L @ E^{-1}     # note the multiplication on the right
```

LU Factorization Algorithm

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FUNCTION LU_Factorization(A):
    L ← identity matrix
    U ← A
    convert U to an echelon form by GE forward step # without swaps
    FOR each row operation OP in the prev step:
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    RETURN (L, U)
```

LU Factorization Algorithm

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FUNCTION LU_Factorization(A):
    L ← identity matrix
    U ← A
    convert U to an echelon form by GE forward step # without swaps
    FOR each row operation OP in the prev step:
        E ← the matrix implementing OP
        L ← L @ E^{-1}    # note the multiplication on the right
    RETURN (L, U)   we'll see how to do this part smarter
```

Gaussian Elimination and Elementary Matrices

row equivalence

$$A \sim A_1 \sim A_2 \sim \ldots \sim A_k$$

$E_1 A$ $E_2 A_1$

Consider a sequence of elementary row operations from A to an echelon form.

Each step can be represent as a **product with an elementary matrix.**

Gaussian Elimination and Elementary Matrices

$$A \sim E_1 A \sim E_2 E_1 A \sim \ldots \sim E_k E_{k-1} \ldots E_2 E_1 A$$

Gaussian Elimination and Elementary Matrices

$$A \sim E_1A \sim E_2E_1A \sim \ldots \sim E_kE_{k-1}\ldots E_2E_1A$$

This exactly tells us that if B is the final echelon form we get then

$$B = (E_kE_{k-1}\ldots E_2E_1)A = EA$$

where E implements a sequence of row operations.

Gaussian Elimination and Elementary Matrices

$$A \sim E_1 A \sim E_2 E_1 A \sim \ldots \sim E_k E_{k-1} \ldots E_2 E_1 A$$

This exactly tells us that if B is the final echelon form we get then

Invertible

$$B = (E_k E_{k-1} \ldots E_2 E_1) A = EA$$

where E implements a <u>sequence</u> of row operations.

A = LU

Gaussian Elimination and Elementary Matrices

$$A \sim E_1 A \sim E_2 E_1 A \sim \ldots \sim E_k E_{k-1} \ldots E_2 E_1 A$$

This exactly tells us that if B is the final echelon form we get then

Invertible

$$B = (E_k E_{k-1} \ldots E_2 E_1) A = EA$$

where E implements a sequence of row operations.

undoing the row ops of GE forward phase

So $$A = E^{-1} B = (E_1^{-1} E_2^{-1} \ldots E_{k-1}^{-1} E_k^{-1}) B$$

U

A New Perspective on Gaussian Elimination

The forward part of Gaussian elimination is matrix factorization

The "L" Part

$$E = E_k E_{k-1} \cdots E_2 E_1$$

This a product of elementary matrices

So $L = E^{-1} = E_1^{-1} E_2^{-1} \ldots E_{k-1}^{-1} E_k^{-1}$ **!! the order reverses !!**

We won't prove this, but it's worth thinking about: **why is this lower triangular?**

And can we build this in a more efficient way?

demo

How To: LU Factorization by hand

Question. Find a LU Factorization for the matrix A (assuming no swaps).

Solution.

» Start with L as the identity matrix.
» Find U by the forward part of GE.
» For each operation $R_i \leftarrow R_i + kR_j$, set L_{ij} to $-k$.

Solving Systems using the LU Factorization

How To: Solving systems with the LU

Question. Solve the equation $A\mathbf{x} = \mathbf{b}$ given that $A = LU$ is a LU factorization.

Solution. First solve $L\mathbf{x} = \mathbf{b}$ to get a solution $\mathbf{c}$, then solve $A\mathbf{x} = \mathbf{c}$ to get a solution $\mathbf{d}$.

Verify:

How To: Solving systems with the LU

Question. Solve the equation $A\mathbf{x} = \mathbf{b}$ given that $A = LU$ is a LU factorization.

Solution. First solve $L\mathbf{x} = \mathbf{b}$ to get a solution $\mathbf{c}$, then solve $A\mathbf{x} = \mathbf{c}$ to get a solution $\mathbf{d}$.

Why is this better than just solving $A\mathbf{x} = \mathbf{b}$?

FLOPs for Solving General Systems

The following FLOP estimates are based on $n \times n$ matrices

Gaussian Elimination: $\sim \frac{2n^3}{3}$ FLOPS

GE Forward: $\sim \frac{2n^3}{3}$ FLOPS

GE Backward: $\sim 2n^2$ FLOPS

Matrix Inversion: $\sim 2n^3$ FLOPS

Matrix–Vector Multiplication: $\sim 2n^2$ FLOPS

Solving by matrix inversion: $\sim 2n^3$ FLOPS

Solving by Gaussian elimination: $\sim \frac{2n^3}{3}$ FLOPS

FLOPS for solving LU systems

LU Factorization: $\sim \frac{2n^3}{3}$ FLOPS

Solving $L\mathbf{x} = \mathbf{b}$: $\sim 2n^2$ FLOPS (by "forward" elimination)

Solving $U\mathbf{x} = \mathbf{c}$: $\sim 2n^2$ FLOPS (already in echelon form)

Solving by LU Factorization: $\sim \frac{2n^3}{3}$ FLOPS

If you solve several matrix equations for the same matrix, **LU factorization** is faster than **matrix inversion** on the *first* equation, and the same (in the worst case) in later equation.

Other Considerations: Density

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If A doesn't have to many entries (A is **sparse)**, then its likely that L and U won't either.

Other Considerations: Density

If A doesn't have to many entries (A is **sparse**), then its likely that L and U won't either.

But A^{-1} may have ***many*** entries (A^{-1} is **dense**)

Other Considerations: Density

If A doesn't have to many entries (A is **sparse**), then its likely that L and U won't either.

But A^{-1} may have ***many*** entries (A^{-1} is **dense**)

Sparse matrices are faster to compute with and better with respect to storage.

Summary

We can factorize matrices to make them easier to work with, or get more information about them

LU Factorizations allow us to solve multiple matrix equations, with one forward step and multiple backwards steps.