Lecture 5
Gram-Schmidt Orthogonalization

MIT 18.335J / 6.337J

Introduction to Numerical Methods

Per-Olof Persson

September 21, 2006

Gram-Schmidt Projections

- The orthogonal vectors produced by Gram-Schmidt can be written in terms of projectors

$$q_1 = \frac{P_1 a_1}{\|P_1 a_1\|}, \quad q_2 = \frac{P_2 a_2}{\|P_2 a_2\|}, \quad \ldots, \quad q_n = \frac{P_n a_n}{\|P_n a_n\|}$$

where

$$P_j = I - \hat{Q}_{j-1}\hat{Q}_{j-1}^* \text{ with } \hat{Q}_{j-1} = \left[\begin{array}{c|c|c|c} q_1 & q_2 & \cdots & q_{j-1} \end{array}\right]$$

- P_j projects orthogonally onto the space orthogonal to $\langle q_1, \ldots, q_{j-1} \rangle$, and $\operatorname{rank}(P_j) = m - (j-1)$

The Modified Gram-Schmidt Algorithm

- The projection P_j can equivalently be written as

$$P_j = P_{\perp q_{j-1}} \cdots P_{\perp q_2} P_{\perp q_1}$$

  where (last lecture)

$$P_{\perp q} = I - qq^*$$

- $P_{\perp q}$ projects orthogonally onto the space orthogonal to q, and $\operatorname{rank}(P_{\perp q}) = m - 1$
- The *Classical Gram-Schmidt* algorithm computes an orthogonal vector by

$$v_j = P_j a_j$$

  while the *Modified Gram-Schmidt* algorithm uses

$$v_j = P_{\perp q_{j-1}} \cdots P_{\perp q_2} P_{\perp q_1} a_j$$

Classical vs. Modified Gram-Schmidt

- Small modification of classical G-S gives modified G-S (but see next slide)
- Modified G-S is numerically stable (less sensitive to rounding errors)

Classical/Modified Gram-Schmidt

for $j = 1$ **to** n

$v_j = a_j$

for $i = 1$ **to** $j - 1$

$$\begin{cases} r_{ij} = q_i^* a_j & \text{(CGS)} \\ r_{ij} = q_i^* v_j & \text{(MGS)} \end{cases}$$

$v_j = v_j - r_{ij} q_i$

$r_{jj} = \|v_j\|_2$

$q_j = v_j / r_{jj}$

Implementation of Modified Gram-Schmidt

- In modified G-S, $P_{\perp q_i}$ can be applied to all v_j as soon as q_i is known
- Makes the inner loop iterations independent (like in classical G-S)

Classical Gram-Schmidt

for $j = 1$ **to** n

$\quad v_j = a_j$

$\quad$ **for** $i = 1$ **to** $j - 1$

$\quad\quad r_{ij} = q_i^* a_j$

$\quad\quad v_j = v_j - r_{ij} q_i$

$\quad r_{jj} = \|v_j\|_2$

$\quad q_j = v_j / r_{jj}$

Modified Gram-Schmidt

for $i = 1$ **to** n

$\quad v_i = a_i$

for $i = 1$ **to** n

$\quad r_{ii} = \|v_i\|$

$\quad q_i = v_i / r_{ii}$

$\quad$ **for** $j = i + 1$ **to** n

$\quad\quad r_{ij} = q_i^* v_j$

$\quad\quad v_j = v_j - r_{ij} q_i$

Example: Classical vs. Modified Gram-Schmidt

- Compare classical and modified G-S for the vectors

$$a_1 = (1, \epsilon, 0, 0)^T, \quad a_2 = (1, 0, \epsilon, 0)^T, \quad a_3 = (1, 0, 0, \epsilon)^T$$

making the approximation $1 + \epsilon^2 \approx 1$

- Classical:

$$v_1 \leftarrow (1, \epsilon, 0, 0)^T, \quad r_{11} = \sqrt{1+\epsilon^2} \approx 1, \quad q_1 = v_1/1 = (1, \epsilon, 0, 0)^T$$

$$v_2 \leftarrow (1, 0, \epsilon, 0)^T, \quad r_{12} = q_1^T a_2 = 1, \quad v_2 \leftarrow v_2 - 1q_1 = (0, -\epsilon, \epsilon, 0)^T$$

$$r_{22} = \sqrt{2}\epsilon, \quad q_2 = v_2/r_{22} = (0, -1, 1, 0)^T/\sqrt{2}$$

$$v_3 \leftarrow (1, 0, 0, \epsilon)^T, \quad r_{13} = q_1^T a_3 = 1, \quad v_3 \leftarrow v_3 - 1q_1 = (0, -\epsilon, 0, \epsilon)^T$$

$$r_{23} = q_2^T a_3 = 0, \quad v_3 \leftarrow v_3 - 0q_2 = (0, -\epsilon, 0, \epsilon)^T$$

$$r_{33} = \sqrt{2}\epsilon, \quad q_3 = v_3/r_{33} = (0, -1, 0, 1)^T/\sqrt{2}$$

Example: Classical vs. Modified Gram-Schmidt

- Modified:

$$v_1 \leftarrow (1, \epsilon, 0, 0)^T, \quad r_{11} = \sqrt{1+\epsilon^2} \approx 1, \quad q_1 = v_1/1 = (1, \epsilon, 0, 0)^T$$

$$v_2 \leftarrow (1, 0, \epsilon, 0)^T, \quad r_{12} = q_1^T v_2 = 1, \quad v_2 \leftarrow v_2 - 1q_1 = (0, -\epsilon, \epsilon, 0)^T$$

$$r_{22} = \sqrt{2}\epsilon, \quad q_2 = v_2/r_{22} = (0, -1, 1, 0)^T/\sqrt{2}$$

$$v_3 \leftarrow (1, 0, 0, \epsilon)^T, \quad r_{13} = q_1^T v_3 = 1, \quad v_3 \leftarrow v_3 - 1q_1 = (0, -\epsilon, 0, \epsilon)^T$$

$$r_{23} = q_2^T v_3 = \epsilon/\sqrt{2}, \quad v_3 \leftarrow v_3 - r_{23}q_2 = (0, -\epsilon/2, -\epsilon/2, \epsilon)^T$$

$$r_{33} = \sqrt{6}\epsilon/2, \quad q_3 = v_3/r_{33} = (0, -1, -1, 2)^T/\sqrt{6}$$

- Check Orthogonality:
  - Classical: $q_2^T q_3 = (0, -1, 1, 0)(0, -1, 0, 1)^T/2 = 1/2$
  - Modified: $q_2^T q_3 = (0, -1, 1, 0)(0, -1, -1, 2)^T/\sqrt{12} = 0$

Operation Count

- Count number of floating points operations – “flops” – in an algorithm
- Each $+$, $-$, $*$, $/$, or $\sqrt{\ }$ counts as one flop
- No distinction between real and complex
- No consideration of memory accesses or other performance aspects

Operation Count - Modified G-S

- Example: Count all $+$, $-$, $*$, $/$ in the Modified Gram-Schmidt algorithm (not just the leading term)

for $i = 1$ **to** n	
$\quad v_i = a_i$	
for $i = 1$ **to** n	
$\quad r_{ii} = \|v_i\|$	m multiplications, $m-1$ additions
$\quad q_i = v_i / r_{ii}$	m divisions
$\quad$ **for** $j = i+1$ **to** n	
$\qquad r_{ij} = q_i^* v_j$	m multiplications, $m-1$ additions
$\qquad v_j = v_j - r_{ij} q_i$	m multiplications, m subtractions

Operation Count - Modified G-S

- The total for each operation is

$$\#A = \sum_{i=1}^{n}\left(m-1+\sum_{j=i+1}^{n} m-1\right) = n(m-1)+\sum_{i=1}^{n}(m-1)(n-i) =$$

$$= n(m-1)+\frac{n(n-1)(m-1)}{2} = \frac{1}{2}n(n+1)(m-1)$$

$$\#S = \sum_{i=1}^{n}\sum_{j=i+1}^{n} m = \sum_{i=1}^{n} m(n-i) = \frac{1}{2}mn(n-1)$$

$$\#M = \sum_{i=1}^{n}\left(m+\sum_{j=i+1}^{n} 2m\right) = mn+\sum_{i=1}^{n} 2m(n-i) =$$

$$= mn+\frac{2mn(n-1)}{2} = mn^2$$

$$\#D = \sum_{i=1}^{n} m = mn$$

Operation Count - Modified G-S

and the total flop count is

$$\frac{1}{2}n(n+1)(m-1)+\frac{1}{2}mn(n-1)+mn^2+mn=$$
$$2mn^2+mn-\frac{1}{2}n^2-\frac{1}{2}n \sim 2mn^2$$

- The symbol $\sim$ indicates asymptotic value as $m, n \longrightarrow \infty$ (leading term)
- Easier to find just the leading term:
  - Most work done in lines (7) and (8), with $4m$ flops per iteration
  - Including the loops, the total becomes

$$\sum_{i=1}^{n}\sum_{j=i+1}^{n} 4m = 4m\sum_{i=1}^{n}(n-i) \sim 4m\sum_{i=1}^{n} i = 2mn^2$$