
matrix_decomposition Documentation

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Joscha Reimer

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CHAPTER 1

Functions

Several functions are included in this package. The most important are summarized here.

1.1 decompose

```
matrix.calculate.decompose(A,      permutation_method=None,      check_finite=True,      re-
                           turn_type=None)
```

Computes a decomposition of a matrix.

Parameters

- **A** (`numpy.ndarray` or `scipy.sparse.spmatrix`) – Matrix to be decomposed. It is assumed, that A is Hermitian. The matrix must be a squared matrix.
- **permutation_method** (`str`) – The symmetric permutation method that is applied to the matrix before it is decomposed. It has to be a value in `matrix.constants.PERMUTATION_METHODS`. If A is sparse, it can also be a value in `matrix.sparse.constants.SPARSE_PERMUTATION_METHODS`. optional, default: no permutation
- **check_finite** (`bool`) – Whether to check that the input matrix contains only finite numbers. Disabling may result in problems (crashes, non-termination) if the inputs do contain infinities or NaNs. (disabling may improve performance) optional, default: True
- **return_type** (`str`) – The type of the decomposition that should be calculated. It has to be a value in `matrix.constants.DECOMPOSITION_TYPES`. If return_type is None the type of the returned decomposition is chosen by the function itself. optional, default: the type of the decomposition is chosen by the function itself

Returns A decompostion of A of type `return_type`.

Return type `matrix.decompositions.DecompositionBase`

Raises `matrix.errors.MatrixNoDecompositionPossibleError` – If the decomposition of A is not possible.

```
matrix.constants.PERMUTATION_METHODS = (None, '', 'none', 'natural', 'decreasing_diagonal_...  
Supported permutation methods for dense and sparse matrices.
```

```
matrix.sparse.constants.SPARSE_PERMUTATION_METHODS = ()  
Supported permutation methods only for sparse matrices.
```

```
matrix.constants.DECOMPOSITION_TYPES = ('LDL', 'LDL_compressed', 'LL')  
Supported types of decompositions.
```

CHAPTER 2

Matrix decompositions

Several matrix decompositions are supported. They are available in `matrix.decompositions`:

2.1 LL decomposition

```
class matrix.decompositions.LL_Decomposition(L, p=None)
Bases: matrix.decompositions.DecompositionBase
```

A matrix decomposition where LL^H is the decomposed (permuted) matrix.

L is a lower triangle matrix with ones on the diagonal. This decomposition is also called Cholesky decomposition.

Parameters

- `L` (`numpy.ndarray` or `scipy.sparse.spmatrix`) – The matrix L of the decomposition.
- `p` (`numpy.ndarray`) – The permutation vector used for the decomposition. This decomposition is of $A[p[:, np.newaxis], p[np.newaxis, :]]$ where A is a matrix. optional, default: no permutation

L

`numpy.matrix` or `scipy.sparse.spmatrix` – The matrix L of the decomposition.

P

`scipy.sparse.dok_matrix` – The permutation matrix. $P @ A @ P.H$ is the matrix A permuted by the permutation of the decomposition

composed_matrix

`numpy.matrix` or `scipy.sparse.spmatrix` – The composed matrix represented by this decomposition.

copy()

Copy this decomposition.

Returns A copy of this decomposition.

Return type `matrix.decompositions.DecompositionBase`

decomposition_type

`str` – The type of this decompositon.

is_permuted

`bool` – Whether this is a decompositon with permutation.

is_sparse

`bool` – Whether this is a sparse decompositon.

is_type (`decomposition_type`)

Whether this is a decomposition of the passed type.

Parameters `decomposition_type` (`str`) – The decomposition type according to which is checked.

Returns Whether this is a decomposition of the passed type.

Return type `bool`

n

`int` – The dimension of the squared decomposed matrix.

p

`numpy.ndarray` – The permutation vector. $A[p[:, np.newaxis], p[np.newaxis, :]]$ is the matrix A permuted by the permutation of the decomposition

p_inverse

`numpy.ndarray` – The permutation vector that undos the permutation.

permute_matrix (`A`)

Permute a matrix by the permutation of the decomposition.

Parameters `A` (`numpy.ndarray` or `scipy.sparse.spmatrix`) – The matrix that should be permuted.

Returns The matrix A permuted by the permutation of the decomposition.

Return type `numpy.ndarray` or `scipy.sparse.spmatrix`

to (`decomposition_type`, `copy=False`)

Convert decomposition to passed type.

Parameters

- `decomposition_type` (`str`) – The decomposition type to which this decomposition is converted.
- `copy` (`bool`) – Whether the data of this decomposition should always be copied or only if needed.

Returns If the type of this decomposition is not `decomposition_type`, a decompostion of type `decomposition_type` is returned which represents the same decomposed matrix as this decomposition. Otherwise this decomposition or a copy of it is returned, depending on `copy`.

Return type `matrix.decompositions.DecompositionBase`

to_LDL_Decomposition ()

to_any (*`decomposition_types`, `copy=False`)

Convert decomposition to any of the passed types.

Parameters

- ***decomposition_types** (*str*) – The decomposition types to any of them this this decomposition is converted.
- **copy** (*bool*) – Whether the data of this decomposition should always be copied or only if needed.

Returns If the type of this decomposition is not in *decomposition_types*, a decompostion of type *decomposition_type[0]* is returned which represents the same decomposed matrix as this decomposition. Otherwise this decomposition or a copy of it is returned, depending on *copy*.

Return type *matrix.decompositions.DecompositionBase*

unpermute_matrix (*A*)

Unpermute a matrix permuted by the permutation of the decomposition.

Parameters **A** (*numpy.ndarray* or *scipy.sparse.spmatrix*) – The matrix that should be unpermuted.

Returns The matrix *A* unpermuted by the permutation of the decomposition.

Return type *numpy.ndarray* or *scipy.sparse.spmatrix*

2.2 LDL decomposition

class *matrix.decompositions.LDL_Decomposition* (*L, d, p=None*)
Bases: *matrix.decompositions.DecompositionBase*

A matrix decomposition where LDL^H is the decomposed (permuted) matrix.

L is a lower triangle matrix with ones on the diagonal. *D* is a diagonal matrix. Only the diagonal values of *D* are stored.

Parameters

- **L** (*numpy.ndarray* or *scipy.sparse.spmatrix*) – The matrix *L* of the decomposition.
- **d** (*numpy.ndarray*) – The vector of the diagonal components of *D* of the decompositon.
- **p** (*numpy.ndarray*) – The permutation vector used for the decomposition. This decomposition is of *A[p[:, np.newaxis], p[np.newaxis, :]]* where *A* is a matrix. optional, default: no permutation

D

scipy.sparse.dia_matrix – The permutation matrix.

L

numpy.matrix or *scipy.sparse.spmatrix* – The matrix *L* of the decomposition.

LD

numpy.matrix or *scipy.sparse.spmatrix* – A matrix whose diagonal values are the diagonal values of *D* and whose off-diagonal values are those of *L*.

P

scipy.sparse.dok_matrix – The permutation matrix. *P @ A @ P.H* is the matrix *A* permuted by the permutation of the decomposition

composed_matrix

numpy.matrix or *scipy.sparse.spmatrix* – The composed matrix represented by this decomposition.

copy()

Copy this decomposition.

Returns A copy of this decomposition.

Return type `matrix.decompositions.DecompositionBase`

d

`numpy.ndarray` – The diagonal vector of the matrix D of the decomposition.

decomposition_type

`str` – The type of this decompositon.

is_permuted

`bool` – Whether this is a decompositon with permutation.

is_sparse

`bool` – Whether this is a sparse decompositon.

is_type(decomposition_type)

Whether this is a decomposition of the passed type.

Parameters `decomposition_type(str)` – The decomposition type according to which is checked.

Returns Whether this is a decomposition of the passed type.

Return type `bool`

n

`int` – The dimension of the squared decomposed matrix.

p

`numpy.ndarray` – The permutation vector. $A[p[:, np.newaxis], p[np.newaxis, :]]$ is the matrix A permuted by the permutation of the decomposition

p_inverse

`numpy.ndarray` – The permutation vector that undos the permutation.

permute_matrix(A)

Permute a matrix by the permutation of the decomposition.

Parameters `A (numpy.ndarray or scipy.sparse.spmatrix)` – The matrix that should be permuted.

Returns The matrix A permuted by the permutation of the decomposition.

Return type `numpy.ndarray` or `scipy.sparse.spmatrix`

to(decomposition_type, copy=False)

Convert decomposition to passed type.

Parameters

- `decomposition_type(str)` – The decomposition type to which this decomposition is converted.
- `copy(bool)` – Whether the data of this decomposition should always be copied or only if needed.

Returns If the type of this decomposition is not `decomposition_type`, a decompostion of type `decomposition_type` is returned which represents the same decomposed matrix as this decomposition. Otherwise this decomposition or a copy of it is returned, depending on `copy`.

Return type `matrix.decompositions.DecompositionBase`

```
to_LDL_DecompositionCompressed()
to_LL_Decomposition()
to_any(*decomposition_types, copy=False)
    Convert decomposition to any of the passed types.
```

Parameters

- ***decomposition_types** (*str*) – The decomposition types to any of them this this decomposition is converted.
- **copy** (*bool*) – Whether the data of this decomposition should always be copied or only if needed.

Returns If the type of this decomposition is not in *decomposition_types*, a decompostion of type *decomposition_type[0]* is returned which represents the same decomposed matrix as this decomposition. Otherwise this decomposition or a copy of it is returned, depending on *copy*.

Return type *matrix.decompositions.DecompositionBase*

```
unpermute_matrix(A)
```

Unpermute a matrix permuted by the permutation of the decomposition.

Parameters **A** (*numpy.ndarray* or *scipy.sparse.spmatrix*) – The matrix that should be unpermuted.

Returns The matrix A unpermuted by the permutation of the decomposition.

Return type *numpy.ndarray* or *scipy.sparse.spmatrix*

2.3 LDL decomposition compressed

```
class matrix.decompositions.LDL_DecompositionCompressed(LD, p=None)
```

Bases: *matrix.decompositions.DecompositionBase*

A matrix decomposition where LDL^H is the decomposed (permuted) matrix.

L is a lower triangle matrix with ones on the diagonal. *D* is a diagonal matrix. *L* and *D* are stored in one matrix whose diagonal values are the diagonal values of *D* and whose off-diagonal values are those of *L*.

Parameters

- **LD** (*numpy.ndarray* or *scipy.sparse.spmatrix*) – A matrix whose diagonal values are the diagonal values of *D* and whose off-diagonal values are those of *L*.
- **p** (*numpy.ndarray*) – The permutation vector used for the decomposition. This decomposition is of $A[p[:, np.newaxis], p[np.newaxis, :]]$ where *A* is a matrix. optional, default: no permutation

D

scipy.sparse.dia_matrix – The permutation matrix.

L

numpy.matrix or *scipy.sparse.spmatrix* – The matrix *L* of the decomposition.

LD

numpy.matrix or *scipy.sparse.spmatrix* – A matrix whose diagonal values are the diagonal values of *D* and whose off-diagonal values are those of *L*.

P

`scipy.sparse.dok_matrix` – The permutation matrix. $P @ A @ P.H$ is the matrix A permuted by the permutation of the decomposition

composed_matrix

`numpy.matrix` or `scipy.sparse.spmatrix` – The composed matrix represented by this decomposition.

copy()

Copy this decomposition.

Returns A copy of this decomposition.

Return type `matrix.decompositions.DecompositionBase`

d

`numpy.ndarray` – The diagonal vector of the matrix D of the decomposition.

decomposition_type

`str` – The type of this decompositon.

is_permuted

`bool` – Whether this is a decompositon with permutation.

is_sparse

`bool` – Whether this is a sparse decompositon.

is_type(decomposition_type)

Whether this is a decomposition of the passed type.

Parameters `decomposition_type(str)` – The decomposition type according to which is checked.

Returns Whether this is a decomposition of the passed type.

Return type `bool`

n

`int` – The dimension of the squared decomposed matrix.

p

`numpy.ndarray` – The permutation vector. $A[p[:, np.newaxis], p[np.newaxis, :]]$ is the matrix A permuted by the permutation of the decomposition

p_inverse

`numpy.ndarray` – The permutation vector that undos the permutation.

permute_matrix(A)

Permute a matrix by the permutation of the decomposition.

Parameters `A (numpy.ndarray or scipy.sparse.spmatrix)` – The matrix that should be permuted.

Returns The matrix A permuted by the permutation of the decomposition.

Return type `numpy.ndarray` or `scipy.sparse.spmatrix`

to(decomposition_type, copy=False)

Convert decomposition to passed type.

Parameters

- `decomposition_type(str)` – The decomposition type to which this decomposition is converted.

- **copy** (`bool`) – Whether the data of this decomposition should always be copied or only if needed.

Returns If the type of this decomposition is not `decomposition_type`, a decompostion of type `decomposition_type` is returned which represents the same decomposed matrix as this decomposition. Otherwise this decomposition or a copy of it is returned, depending on `copy`.

Return type `matrix.decompositions.DecompositionBase`

to_LDL_Decomposition()

to_any (*`decomposition_types`, `copy=False`)

Convert decomposition to any of the passed types.

Parameters

- ***decomposition_types** (`str`) – The decomposition types to any of them this decomposition is converted.
- **copy** (`bool`) – Whether the data of this decomposition should always be copied or only if needed.

Returns If the type of this decomposition is not in `decomposition_types`, a decompostion of type `decomposition_type[0]` is returned which represents the same decomposed matrix as this decomposition. Otherwise this decomposition or a copy of it is returned, depending on `copy`.

Return type `matrix.decompositions.DecompositionBase`

unpermute_matrix(A)

Unpermute a matrix permuted by the permutation of the decomposition.

Parameters `A` (`numpy.ndarray` or `scipy.sparse.spmatrix`) – The matrix that should be unpermuted.

Returns The matrix `A` unpermuted by the permutation of the decomposition.

Return type `numpy.ndarray` or `scipy.sparse.spmatrix`

2.4 base decomposition

class `matrix.decompositions.DecompositionBase` (`p=None`, `decomposition_type=None`)

Bases: `object`

A matrix decomposition.

This class is a base class for matrix decompositions.

Parameters

- **p** (`numpy.ndarray`) – The permutation vector used for the decomposition. This decomposition is of `A[p[:, np.newaxis], p[np.newaxis, :]]` where `A` is a matrix. optional, default: no permutation
- **decomposition_type** (`str`) – Type of this decomposition. optional, default: type not specified

P

`scipy.sparse.dok_matrix` – The permutation matrix. `P @ A @ P.H` is the matrix `A` permuted by the permutation of the decomposition

composed_matrix

`numpy.matrix` or `scipy.sparse.spmatrix` – The composed matrix represented by this decomposition.

copy()

Copy this decomposition.

Returns A copy of this decomposition.

Return type `matrix.decompositions.DecompositionBase`

decomposition_type

`str` – The type of this decompositon.

is_permuted

`bool` – Whether this is a decompositon with permutation.

is_sparse

`bool` – Whether this is a sparse decompositon.

is_type(decomposition_type)

Whether this is a decomposition of the passed type.

Parameters `decomposition_type (str)` – The decomposition type according to which is checked.

Returns Whether this is a decomposition of the passed type.

Return type `bool`

n

`int` – The dimension of the squared decomposed matrix.

p

`numpy.ndarray` – The permutation vector. `A[p[:, np.newaxis], p[np.newaxis, :]]` is the matrix `A` permuted by the permutation of the decomposition

p_inverse

`numpy.ndarray` – The permutation vector that undos the permutation.

permute_matrix(A)

Permute a matrix by the permutation of the decomposition.

Parameters `A (numpy.ndarray or scipy.sparse.spmatrix)` – The matrix that should be permuted.

Returns The matrix `A` permuted by the permutation of the decomposition.

Return type `numpy.ndarray` or `scipy.sparse.spmatrix`

to(decomposition_type, copy=False)

Convert decomposition to passed type.

Parameters

- `decomposition_type (str)` – The decomposition type to which this decomposition is converted.
- `copy (bool)` – Whether the data of this decomposition should always be copied or only if needed.

Returns If the type of this decomposition is not `decomposition_type`, a decompostion of type `decomposition_type` is returned which represents the same decomposed matrix as this decomposition. Otherwise this decomposition or a copy of it is returned, depending on `copy`.

Return type `matrix.decompositions.DecompositionBase`

to_any (**decomposition_types*, *copy=False*)

Convert decomposition to any of the passed types.

Parameters

- ****decomposition_types*** (`str`) – The decomposition types to any of them this this decomposition is converted.
- ***copy*** (`bool`) – Whether the data of this decomposition should always be copied or only if needed.

Returns If the type of this decomposition is not in *decomposition_types*, a decompostion of type *decomposition_type[0]* is returned which represents the same decomposed matrix as this decomposition. Otherwise this decomposition or a copy of it is returned, depending on *copy*.

Return type `matrix.decompositions.DecompositionBase`

unpermute_matrix (*A*)

Unpermute a matrix permuted by the permutation of the decomposition.

Parameters **A** (`numpy.ndarray` or `scipy.sparse.spmatrix`) – The matrix that should be unpermuted.

Returns The matrix *A* unpermuted by the permutation of the decomposition.

Return type `numpy.ndarray` or `scipy.sparse.spmatrix`

CHAPTER 3

Errors

This is an overview about the exceptions that could arise in this package. They are available in `matrix.errors`:

3.1 MatrixNoDecompositionPossibleError

```
class matrix.errors.MatrixNoDecompositionPossibleError(matrix=None,      decomposition_description=None,      message=None)
```

Bases: `matrix.errors.MatrixError`

The matrix decomposition is not possible for this matrix.

3.2 MatrixNoLDLDecompositionPossibleError

```
class matrix.errors.MatrixNoLDLDecompositionPossibleError(matrix=None, problem-      atic_leading_principal_submatrix_index=None,      subdecomposi-      tion=None)
```

Bases: `matrix.errors.MatrixNoDecompositionPossibleWithProblematicSubdecompositionError`

A LDL decomposition is not possible for this matrix.

3.3 MatrixNoLLDecompositionPossibleError

```
class matrix.errors.MatrixNoLLDecompositionPossibleError(matrix=None, problem-      atic_leading_principal_submatrix_index=None,      subdecomposi-      tion=None)
```

Bases: `matrix.errors.MatrixNoDecompositionPossibleWithProblematicSubdecompositionError`

A LL decomposition is not possible for this matrix.

3.4 MatrixDecompositionNoConversionImplementedError

```
class matrix.errors.MatrixDecompositionNoConversionImplementedError(original_decomposition=None,  
de-  
sired_decomposition_type=None)
```

Bases: `matrix.errors.MatrixError`

A decomposition conversion is not implemented for this type.

3.5 MatrixNoDecompositionPossibleWithProblematicSubdecompositionError

```
class matrix.errors.MatrixNoDecompositionPossibleWithProblematicSubdecompositionError(matrix=  
de-  
com-  
po-  
si-  
tion_d  
prob-  
lem-  
atic_le  
sub-  
de-  
com-  
po-  
si-  
tion=None)
```

Bases: `matrix.errors.MatrixNoDecompositionPossibleError`

The desired matrix decomposition is not possible for this matrix. Only a subdecomposition could be calculated

3.6 MatrixError

```
class matrix.errors.MatrixError(matrix=None, message=None)
```

Bases: `Exception`

An exception related to a matrix.

This is the base exception for all exceptions in this package.

CHAPTER 4

Changelog

4.1 v0.3

- dense and sparse matrices are now decomposable into several types (LL, LDL, LDL compressed)

4.2 v0.2

- decompositons are now convertable to other decompositon types
- decompositions are now comparable

4.3 v0.1

- several decompositions types added (LL, LDL, LDL compressed)
- permutation capabilities added

CHAPTER 5

Indices and tables

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