

Package ‘klin’

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Type Package

Title Linear equations with Kronecker structure

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Maintainer ORPHANED

Depends R (>= 2.0.0), Matrix (>= 0.9975-8)

Description The package implements efficient ways to evaluate and solve equations of the form $Ax=b$, where A is a kronecker product of matrices. Functions to solve least squares problems of this type are also included.

License GPL (>= 2)

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klin-package

Calculate and solve linear equations with Kronecker structure.

Description

The package implements efficient ways to evaluate and solve equations of the form $Ax=b$, where A is a Kronecker product of matrices. Functions to solve least squares problems of this type are also included.

Details

Package: klin
Type: Package
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License: GPL version 2 or newer

The most important functions are `klin.eval` and `klin.solve`, which evaluate $A \%* \% x$ or solve for x in $A \%* \% x == b$ where A is a Kronecker product and x and b are conforming vectors.

Convenience functions for solving least squares problems with Kronecker structure (`klin.ls` and `klin.preparels`) are also included. The function `klin.klist` forms the Kronecker product of a list of matrices.

Author(s)

Author and Maintainer: Tamas K Papp <tpapp@princeton.edu>

References

Paul E. Buis and Wayne R. Dyksen. *Efficient Vector and Parallel Manipulation of Tensor Products*. ACM Transactions on Mathematical Software, Vol. 22, No. 1, March 1996, Pages 18–23.

incseq

Only returns increasing sequences

Description

Given two numbers a and b , returns $a:b$ if $a \leq b$, otherwise `numeric(0)`.

Usage

`incseq(a,b)`

Arguments

a lower endpoint, an integer
 b upper endpoint, an integer

Value

If $a \leq b$, $a:b$, otherwise `numeric(0)`.

Note

The function does not check whether a and b are indeed integers.

Author(s)

Tamas K Papp <tpapp@princeton.edu>

 klin.eval

Evaluate Kronecker product times a vector

Description

Computes the product $A \%*\% x$, where A is a Kronecker product of matrices.

Usage

```
klin.eval(A, x, transpose = FALSE)
```

Arguments

A A list that contains the matrices, preferably of class `Matrix`.
 x A conformable numeric vector.
 transpose If `TRUE`, the transpose of the matrices in A is used (implemented by calling `crossprod`).

Details

The matrices in the list A should be of the class `Matrix`. This allows the user to take advantage of their special structure (eg sparsity).

Value

A vector which equals $(A[[1]] \%*\% \dots \%*\% A[[\text{length}(A)]])\ \%*\% x$.

Note

The algorithm (given in the reference) is orders of magnitude more efficient (both in terms of CPU and memory usage) than computing the Kronecker product and doing the matrix multiplication.

Author(s)

Tamas K Papp <tpapp@princeton.edu>

References

Paul E. Buis and Wayne R. Dyksen. *Efficient Vector and Parallel Manipulation of Tensor Products*. ACM Transactions on Mathematical Software, Vol. 22, No. 1, March 1996, Pages 18–23.

See Also

[klin.solve](#), [klin.preparels](#), [klin.ls](#), [klin.klist](#).

Examples

```
## dimensions
n <- c(6,5,3)
m <- c(4,7,2)
## make random matrices
A <- lapply(seq_along(n),
            function(i) Matrix(rnorm(m[i]*n[i]),m[i],n[i]))
x <- rnorm(prod(n)) # make random x
b1 <- klin.klist(A) %*% x # brute force way
b2 <- klin.eval(A, x) # using klin.eval
range(b1-b2) # should be small
```

klin.klist

Calculates the Kronecker product of a list of matrices

Description

Given a list A of matrices, the function calculates $A[[1]] \%*\% \dots \%*\% A[[\text{length}(A)]]$.

Usage

```
klin.klist(A)
```

Arguments

A A list that contains the matrices, preferably of class Matrix.

Value

A matrix, the dimensions are the product of the dimensions of the matrices in A.

Note

This is merely a convenience function, it does not employ any special algorithm, just calls `%*%` repeatedly.

Author(s)

Tamas K Papp <tpapp@princeton.edu>

See Also

[klin.eval](#), [klin.solve](#), [klin.ls](#), [klin.preparels](#).

klin.ls	<i>Solves a least squares problem where the matrix is a Kronecker product</i>
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Description

Computes the least squares estimate x which minimizes the Euclidian norm of $A \%x\% x - b$, where A is a Kronecker product of matrices.

Usage

```
klin.ls(A, b)
```

Arguments

A	A list that contains the matrices, preferably of class <code>Matrix</code> , <i>or</i> a list of class <code>klin.prepls</code> (see <i>Details</i>).
b	A conformable numeric vector.

Details

The matrices in the list `A` should be of the class `Matrix`. This allows the user to take advantage of their special structure (eg sparsity).

This function is just glue for [klin.preparels](#) and [klin.solve](#). If you are using the same `A` multiple times, it is suggested that you call [klin.preparels](#) and save the result. This allows `Matrix` to memoize the factors of `crossprod(A[[i]])` where needed.

Value

A numeric vector.

Note

The algorithm (given in the reference) is orders of magnitude more efficient (both in terms of CPU and memory usage) than computing the Kronecker product and calling `crossprod` and `solve`.

Author(s)

Tamas K Papp <tpapp@princeton.edu>

References

Paul E. Buis and Wayne R. Dyksen. *Efficient Vector and Parallel Manipulation of Tensor Products*. ACM Transactions on Mathematical Software, Vol. 22, No. 1, March 1996, Pages 18–23.

See Also

[klin.eval](#), [klin.solve](#), [klin.preparels](#), [klin.klist](#).

Examples

```
## dimensions
n <- c(2,4,3)
m <- n+c(1,0,2) # we need m >= n
## make random matrices
A <- lapply(seq_along(n),
            function(i) Matrix(rnorm(m[i]*n[i]),m[i],n[i]))
b <- rnorm(prod(m)) # make random b
x <- klin.ls(A,b)
```

klin.preparels	<i>Prepares matrices for the least squares solver</i>
----------------	---

Description

You should use this function whenever you are calling `klin.ls` repeatedly with the same matrices.

Usage

```
klin.preparels(A)
```

Arguments

A A list that contains the matrices, preferably of class `Matrix`.

Details

To compute the least squares estimate, we are solving

$$(A_1 \times A_2 \dots \times A_K)^T (A_1 \times A_2 \times \dots \times A_K) = (A_1 \times A_2 \times \dots \times A_K)^T b$$

However, for square A_i matrices, one can premultiply both sides by the Kronecker product of the inverse of A_i^T (in the corresponding place) and identity matrices, making the problem simpler.

`klin.prepls` calculates the matrices needed on both sides, but does not evaluate the Kronecker product.

Value

A list of class `klin.prepls`, contains matrices for the left and right hand side.

Author(s)

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See Also

[klin.eval](#), [klin.solve](#), [klin.ls](#), [klin.klist](#).

Examples

```
## dimensions
n <- c(2,4,3)
m <- n+c(1,0,2) # we need m >= n
## make random matrices
A <- lapply(seq_along(n),
            function(i) Matrix(rnorm(m[i]*n[i]),m[i],n[i]))
b <- rnorm(prod(m)) # make random b
prepA <- klin.preparels(A)
x <- klin.ls(prepareA,b)
```

klin.solve

Solve linear systems where the matrix is a Kronecker product

Description

Solves the system $A \%*\% x == b$ for x given A and b , where A is a Kronecker product of matrices.

Usage

```
klin.solve(A, b)
```

Arguments

A A list that contains the matrices, preferably of class `Matrix`.
b A conformable numeric vector.

Details

The matrices in the list `A` should be *square* matrices of the class `Matrix`. This allows the user to take advantage of their special structure (eg sparsity), also, their factors will be memoized by `Matrix`.

Value

A numeric vector x which solves the system.

Note

The algorithm (given in the reference) is orders of magnitude more efficient (both in terms of CPU and memory usage) than computing the Kronecker product and calling `solve`.

Author(s)

Tamas K Papp <tpapp@princeton.edu>

References

Paul E. Buis and Wayne R. Dyksen. *Efficient Vector and Parallel Manipulation of Tensor Products*. ACM Transactions on Mathematical Software, Vol. 22, No. 1, March 1996, Pages 18–23.

See Also

[klin.eval](#), [klin.preparels](#), [klin.ls](#), [klin.klist](#).

Examples

```
## dimensions
m <- c(4,7,2)
## make random matrices
A <- lapply(seq_along(m),
            function(i) Matrix(rnorm(m[i]^2),m[i],m[i]))
b <- rnorm(prod(m)) # make random b
x1 <- solve(klin.klist(A),b) # brute force way
x2 <- klin.solve(A, b) # using klin.eval
range(x1-x2) # should be small
```

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