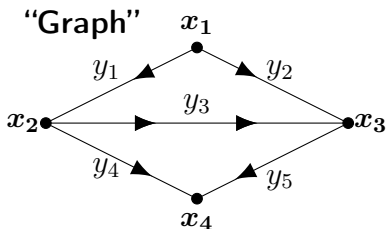


The Incidence Matrix of a Graph Nullspaces, Rank, Pseudoinverse

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nodes	1	2	3	4	edges
$A =$	$\begin{bmatrix} -1 & 1 & 0 & 0 \\ -1 & 0 & 1 & 0 \\ 0 & -1 & 1 & 0 \\ 0 & -1 & 0 & 1 \\ 0 & 0 & -1 & 1 \end{bmatrix}$				
					1
					2
					3
					4
					5

Graph has 5 edges, 4 nodes. A is its 5×4 incidence matrix. Rank = 3

Columns 1, 2, 3 are a basis for $C(A)$

Column 4 = - Columns 1 + 2 + 3

$y = y_1$ to y_5 = currents on edges

$x = x_1$ to x_4 = voltages at nodes

Edges 1, 2, 3 form a **loop** in the graph Dependent rows 1, 2, 3

Edges 1, 2, 4 form a **tree** (no loops). Independent rows 1, 2, 4

Kirchhoff's Current Law $A^T \mathbf{y} = \mathbf{0}$ at each node flow in = flow out

Elimination on A produces its echelon form R_0 : **rank 3**

Reduced row echelon form of the incidence matrix

$$\mathbf{R}_0 = \begin{bmatrix} \mathbf{1} & 0 & 0 & -\mathbf{1} \\ 0 & \mathbf{1} & 0 & -\mathbf{1} \\ 0 & 0 & \mathbf{1} & -\mathbf{1} \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

Column space basis: Columns 1, 2, 3 of A

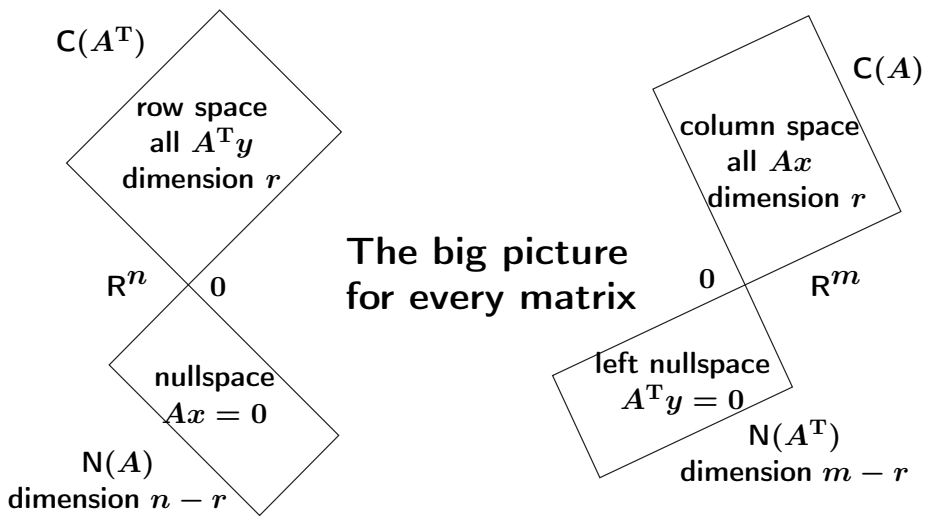
Row space basis: Rows 1, 2, 3 of R_0

Nullspace basis: $(\mathbf{1}, \mathbf{1}, \mathbf{1}, \mathbf{1})$

Nullspace of A^T : 2 loops give basis

$(\mathbf{1}, -\mathbf{1}, \mathbf{1}, \mathbf{0}, \mathbf{0})$ and $(\mathbf{0}, \mathbf{0}, -\mathbf{1}, \mathbf{1}, -\mathbf{1})$

Four Fundamental Subspaces $C(A), C(A^T), N(A), N(A^T)$



Fundamental Theorem of Linear Algebra, Part 1

The column space and row space both have dimension r
The nullspaces have dimensions $n - r$ and $m - r$

m equations, n unknowns, rank r

$Ax = 0$ has $n - r$ independent solutions

There is always a nonzero solution x to $Ax = 0$ if $n > m$

Fundamental Theorem, Part 2: Subspaces are orthogonal
(Each row of A) $\cdot x = 0$

Fundamental Theorem, Part 3: Perfect bases from singular vectors
and the SVD

Every A has a pseudoinverse A^+ $\begin{bmatrix} 2 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}^+ = \begin{bmatrix} \frac{1}{2} & 0 \\ 0 & 0 \end{bmatrix}$

A is invertible if and only if $m = n = r$ (rank). Then $A^+ = A^{-1}$

A has a left inverse $A^+ = (A^T A)^{-1} A^T$ when $r = n$.

Then $A^+ A = I_n$

A has a right inverse $A^+ = A^T (A A^T)^{-1}$ when $r = m$.

Then $A A^+ = I_m$

Every $A = CR$ has the pseudoinverse $A^+ = R^+ C^+$.

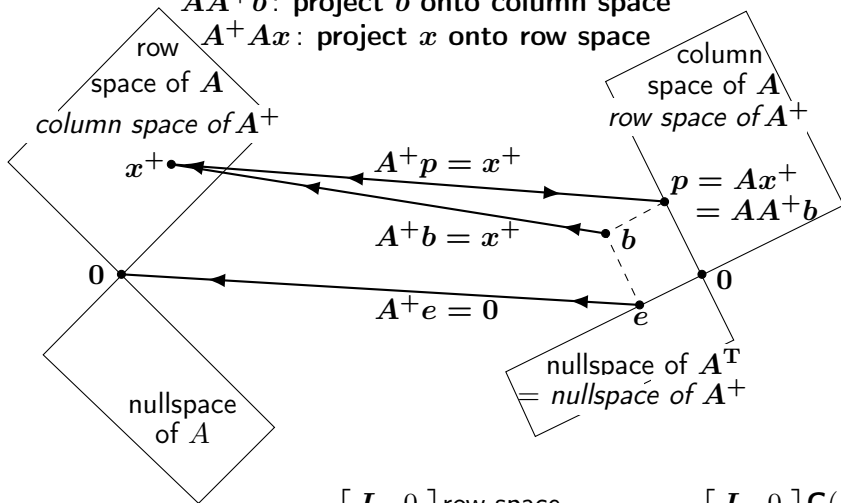
Just reverse the 4 subspaces !

A Row space to column space

A^+ Column space to row space

AA^+b : project b onto column space

A^+Ax : project x onto row space



Pseudoinverse A^+ $A^+A = \begin{bmatrix} I & 0 \\ 0 & 0 \end{bmatrix}$ row space
nullspace

$AA^+ = \begin{bmatrix} I & 0 \\ 0 & 0 \end{bmatrix}$ $\mathbf{C}(A)$
 $\mathbf{N}(A^T)$

$$A = \begin{bmatrix} -1 & 1 & 0 & 0 \\ -1 & 0 & 1 & 0 \\ 0 & -1 & 1 & 0 \\ 0 & -1 & 0 & 1 \\ 0 & 0 & -1 & 1 \end{bmatrix} \quad A^+ = \frac{1}{8} \begin{bmatrix} -3 & -3 & 0 & -1 & -1 \\ 2 & 0 & -2 & -2 & 0 \\ 0 & 2 & 2 & 0 & -2 \\ 1 & 1 & 0 & 3 & 3 \end{bmatrix}$$

Each row of A adds to zero

Each column of A^+ adds to zero

Row 2 of A = Row 1 + Row 3

Column 2 of A^+ = Column 1 + Column 3

Row 4 of A = Row 3 + Row 5

Column 4 of A^+ = Column 3 + Column 5

The 4 subspaces for A^T are also the 4 subspaces for A^+

How to compute the pseudoinverse A^+ ?

- | | | |
|---|---------------------------------------|---------------------------|
| 1 | Use the SVD $A = U\Sigma V^T$ | Then $A^+ = V\Sigma^+U^T$ |
| 2 | Use modified Gram-Schmidt $A = QR$ | Then $A^+ = R^{-1}Q^T$ |
| 3 | Use column-row factorization $A = CR$ | Then $A^+ = R^+C^+$ |

Question Is A^+ rational when the entries of A are rational?

Key fact: **The pseudoinverse of AB is not always B^+A^+ but $(CR)^+ = R^+C^+ = R^T(RR^T)^{-1}(C^TC)^{-1}C^T$ is true because C has full column rank and R has full row rank in $A = CR$**

Graph incidence matrix (and every matrix) $A = CR$

$$C = \text{first } r \text{ independent columns of } A = \begin{bmatrix} -1 & 1 & 0 \\ -1 & 0 & 1 \\ 0 & -1 & 1 \\ 0 & -1 & 0 \\ 0 & 0 & -1 \end{bmatrix}$$

$$R = r \text{ nonzero rows of } \text{rref}(A) = \begin{bmatrix} 1 & 0 & 0 & -1 \\ 0 & 1 & 0 & -1 \\ 0 & 0 & 1 & -1 \end{bmatrix}$$

$R_0 = \text{reduced row echelon form}$

$A^+ = C^+R^+ = \text{rational computation of the pseudoinverse}$

Complete graph with 4 nodes and 6 edges

$A^T A =$ Graph Laplacian matrix

$$A = \begin{bmatrix} -1 & 1 & 0 & 0 \\ -1 & 0 & 1 & 0 \\ 0 & -1 & 1 & 0 \\ 0 & -1 & 0 & 1 \\ 0 & 0 & -1 & 1 \\ -1 & 0 & 0 & 1 \end{bmatrix} \quad L = A^T A = \begin{bmatrix} \mathbf{3} & -1 & -1 & -1 \\ -1 & \mathbf{3} & -1 & -1 \\ -1 & -1 & \mathbf{3} & -1 \\ -1 & -1 & -1 & \mathbf{3} \end{bmatrix}$$

$L = A^T A$ has eigenvalues 4, 4, 4, 0. Its first 3 eigenvectors are orthogonal to its 4th eigenvector (1, 1, 1, 1).

Then $P = L/4$ has eigenvalues 1, 1, 1, 0: a **projection matrix**.

For complete graphs, the pseudoinverse A^+ is the same as $\frac{1}{n} A^T$

$$A^+ = \text{Pseudoinverse} = \frac{1}{4} \begin{bmatrix} -1 & -1 & 0 & 0 & 0 & -1 \\ 1 & 0 & -1 & -1 & 0 & 0 \\ 0 & 1 & 1 & 0 & -1 & 0 \\ 0 & 0 & 0 & 1 & 1 & 1 \end{bmatrix} = \frac{1}{4} A^T$$

$$\Sigma^+ = \frac{1}{4} \Sigma^T. \text{ Then } A^+ = (U \Sigma V^T)^+ = V \Sigma^+ U^T = \frac{1}{4} V \Sigma^T U^T = \frac{1}{4} A^T$$

$$A^T A = \frac{1}{16} \begin{bmatrix} \mathbf{3} & -1 & -1 & -1 \\ -1 & \mathbf{3} & -1 & -1 \\ -1 & -1 & \mathbf{3} & -1 \\ -1 & -1 & -1 & \mathbf{3} \end{bmatrix} \quad \text{The pseudoinverse is } \frac{A^T A}{16}$$

$A^T A$ has eigenvalues $4, 4, 4, 0$. Therefore $(A^T A)^+$ has eigenvalues $\frac{1}{4}, \frac{1}{4}, \frac{1}{4}, 0$.

The eigenvectors are the same so $(A^T A)^+ = \frac{1}{16} (A^T A)$.

The Column-Row Factorization $A = CR$

A new start for linear algebra

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Linear Algebra for Everyone (2020)

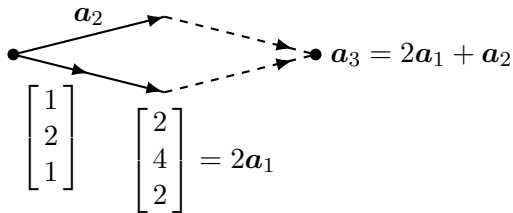
$$A = \begin{bmatrix} 1 & 3 & 5 \\ 2 & 3 & 7 \\ 1 & 3 & 5 \end{bmatrix} \quad \begin{array}{l} m = 3 \text{ rows} \\ n = 3 \text{ columns} \end{array}$$

Are the columns independent? Go left to right

Column 1 OK Column 2 OK Column 3?

Column 3 = 2 (Column 1) + 1 (column 2) **Dependent**

Column 3 is in the plane of Columns 1 and 2



Matrix $C = \begin{bmatrix} 1 & 3 \\ 2 & 3 \\ 1 & 3 \end{bmatrix}$ of independent columns in $A = \begin{bmatrix} 1 & 3 & 5 \\ 2 & 3 & 7 \\ 1 & 3 & 5 \end{bmatrix}$

The matrix A has **column rank** $r = 2$

The **column space** of A is a plane in \mathbf{R}^3

The column space contains all combinations of the columns

Column space of $A =$ Column space of C ((but $A \neq C$))

Express the steps by multiplications Ax and CR

Ax = **matrix times vector** = **combination of columns of A**

$$\begin{bmatrix} 1 & 3 & 5 \\ 2 & 3 & 7 \\ 1 & 3 & 5 \end{bmatrix} \begin{bmatrix} 2 \\ 1 \\ -1 \end{bmatrix} = 2(\text{Column 1}) + 1(\text{Column 2}) - 1(\text{Column 3})$$
$$= \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix} \quad (\text{dot products of } x \text{ with rows of } A)$$

CR = **Matrix times matrix** = **C times each column of R**

Use dot products (low level) or take combinations of the columns of C

$$\begin{bmatrix} 1 & 3 & 5 \\ 2 & 3 & 7 \\ 1 & 3 & 5 \end{bmatrix} = \begin{bmatrix} 1 & 3 \\ 2 & 3 \\ 1 & 3 \end{bmatrix} \begin{bmatrix} 1 & 0 & \mathbf{2} \\ 0 & 1 & \mathbf{1} \end{bmatrix} \quad \text{is } \mathbf{A} = \mathbf{CR}$$

Check C times each column of R

$$\begin{bmatrix} 1 & 3 \\ 2 & 3 \\ 1 & 3 \end{bmatrix} \begin{bmatrix} 1 \\ 0 \end{bmatrix} = \begin{bmatrix} 1 \\ 2 \\ 1 \end{bmatrix} \qquad \begin{bmatrix} 1 & 3 \\ 2 & 3 \\ 1 & 3 \end{bmatrix} \begin{bmatrix} 0 \\ 1 \end{bmatrix} = \begin{bmatrix} 3 \\ 3 \\ 3 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 3 \\ 2 & 3 \\ 1 & 3 \end{bmatrix} \begin{bmatrix} 2 \\ 1 \end{bmatrix} = 2(\text{Column 1}) + (\text{Column 2}) = \begin{bmatrix} 5 \\ 7 \\ 5 \end{bmatrix}$$

$$2\mathbf{a}_1 + \mathbf{a}_2 = \mathbf{a}_3$$

How to find CR for every A ? **Elimination !**

$A = CR$ is $(m \text{ by } n) = (m \text{ by } r)(r \text{ by } n)$

$$R = \begin{bmatrix} I & F \end{bmatrix} P \quad \text{and} \quad A = CR = \begin{bmatrix} C & CF \end{bmatrix} P$$

In reality we compute R before C !! The columns of I in R tell us the independent columns of A in C .

The permutation P puts those columns in the right places (if they are not the first r columns of A)

$R = \text{reduced row echelon form } \text{rref}(A) \text{ (zero rows removed)}$

Here are the steps to establish $A = CR$

We know $EA = \mathbf{rref}(A)$ and $A = E^{-1} \mathbf{rref}(A)$: E is $m \times m$

Remove $m - r$ zero rows from $\mathbf{rref}(A)$ and $m - r$ columns from E^{-1}

This leaves $A = (\text{some matrix } C) \text{ times } (\text{known form } \begin{bmatrix} I & F \end{bmatrix} P)$

C must hold independent columns CF holds dependent columns

C has r independent columns R has r independent rows

Rows of $A = CR$ are combinations of the rows of R

Row space of A = Row space of R ! (from $A = CR$)

If A has 2 independent columns in C then **A has 2 independent rows**

Column rank = Row rank = r GREAT THEOREM

Look at $A = CR$ both ways: Combine columns of C Combine rows of R

$r = 1$ Rank one matrix $A = (1 \text{ column})(1 \text{ row})$

$$\begin{bmatrix} 1 & 2 & 10 & 100 \\ 2 & 4 & 20 & 200 \\ 1 & 2 & 10 & 100 \end{bmatrix} = \begin{bmatrix} 1 \\ 2 \\ 1 \end{bmatrix} \begin{bmatrix} 1 & 2 & 10 & 100 \end{bmatrix} = CR$$

If the column space is a line in 3-dimensional space
then the row space is a line in 4-dimensional space

A adds up (Column k of C)(Row k of R) = **New way to multiply CR**

Rank r matrix = Sum of r matrices of rank 1

Geometry of A : Four Fundamental Subspaces

Column space $\mathbf{C}(A)$ = all combinations of columns = all Ax

Row space $\mathbf{C}(A^T)$ = all combinations of columns of A^T = all $A^T y$

Nullspace $\mathbf{N}(A)$ = all solutions x to $Ax = \mathbf{0}$

Nullspace of A^T $\mathbf{N}(A^T)$ = all solutions y to $A^T y = \mathbf{0}$

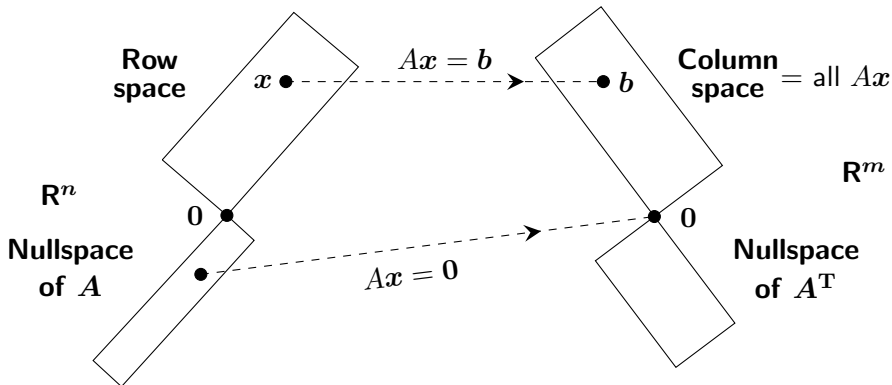
Dimensions r r $n - r$ $m - r$

Row space is orthogonal to nullspace !

$$\begin{bmatrix} \text{row 1} \\ \vdots \\ \text{row } m \end{bmatrix} \begin{bmatrix} x \end{bmatrix} = \begin{bmatrix} 0 \\ \vdots \\ 0 \end{bmatrix}$$

m rows and n columns

r independent rows and columns



BIG PICTURE OF LINEAR ALGEBRA

Square invertible matrices $m = n = r$

Nullspaces = zero vector only

Magic factorization

$$A = CW^{-1}R_*$$

$C = r$ independent columns of A $R_* = r$ independent rows of A

$W = r \times r$ matrix = **intersection of columns in C and rows in R_***

The factorization is just block elimination on A . The block pivot is W .

$$A = \begin{bmatrix} 1 & 3 & 5 \\ 2 & 3 & 7 \\ 1 & 3 & 5 \end{bmatrix} = \begin{bmatrix} 1 & 3 \\ 2 & 3 \\ 1 & 3 \end{bmatrix} \begin{bmatrix} 1 & 3 \\ 2 & 3 \end{bmatrix}^{-1} \begin{bmatrix} 1 & 3 & 5 \\ 2 & 3 & 7 \end{bmatrix}$$

$WR = R^*$ is exactly r rows of $CR = A$. So W must be invertible

Randomized linear algebra $A \approx CW^{-1}R_*$

Large matrices / thin samples “Skeleton factors”

References to CUR_* R. Penrose (1956) *On best approximate solutions of linear matrix equations*, Math. Proc. Cambridge Phil. Soc. **52** 1719.

Hamm and Huang (2020) *Perspectives on CUR Decompositions*
arXiv 1907.12668 and ACHA **48**

Goreinov, Tyrtysnikov, and Zamarashkin (1997) *Pseudoskeleton approximation* LAA **261**

Martinsson and Tropp (2020) *Randomized numerical linear algebra : Foundations and Algorithms* Acta Numerica and arXiv: 2002.01387

Randomized Numerical Linear Algebra $A \approx CUR$

Famous Factorizations of a Matrix

$$\mathbf{A} = \mathbf{L}\mathbf{U} \quad = (\text{lower triangular } \mathbf{L}) (\text{upper triangular } \mathbf{R})$$

$$\mathbf{A} = \mathbf{Q}\mathbf{R} \quad = (\text{orthogonal columns in } \mathbf{Q}) (\text{upper triangular } \mathbf{R})$$

$$\mathbf{S} = \mathbf{Q}\mathbf{\Lambda}\mathbf{Q}^T = (\text{eigenvectors in } \mathbf{Q}) (\text{eigenvalues in } \mathbf{\Lambda})$$

$$\mathbf{A} = \mathbf{U}\mathbf{\Sigma}\mathbf{V}^T = (\text{singular vectors in } \mathbf{U} \text{ and } \mathbf{V}) (\text{singular values in } \mathbf{\Sigma})$$

$$\mathbf{A}\mathbf{v}_k = \sigma_k \mathbf{u}_k \quad (\text{orthogonal vectors } \mathbf{v} \text{ mapped to orthogonal vectors } \mathbf{u})$$

$$\begin{bmatrix} 3 & 0 \\ 4 & 5 \end{bmatrix} \begin{bmatrix} 1 \\ 1 \end{bmatrix} = \begin{bmatrix} 3 \\ 9 \end{bmatrix} \quad \begin{bmatrix} 3 & 0 \\ 4 & 5 \end{bmatrix} \begin{bmatrix} -1 \\ 1 \end{bmatrix} = \begin{bmatrix} -3 \\ 1 \end{bmatrix}$$

Full rank $r = m = n$ $r = n$ indep. columns $r = m$ indep. rows

A is invertible

$A^T A$ is invertible

AA^T is invertible

$$\begin{bmatrix} A \end{bmatrix}$$

$$\begin{bmatrix} A \end{bmatrix}$$

$$\begin{bmatrix} A \end{bmatrix}$$

Solve $Ax = b$

$A^T A \hat{x} = A^T b$

$AA^T y = b \rightarrow \bar{x} = A^T y$

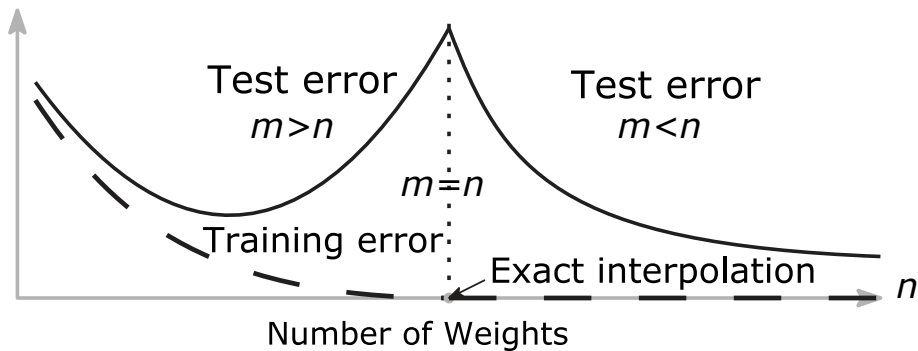
x **exact** solution

\hat{x} **least squares** solution

\bar{x} **minimum norm** solution

The minimum norm solution \bar{x} has no nullspace component / use the pseudoinverse $\bar{x} = A^+ b$

Double Descent of Error



Deep learning has found that overfitting can help! A big question in the theory of neural networks using ReLU

Video Lectures ocw.mit.edu/courses/mathematics **YouTube**/[mitocw](https://www.youtube.com/mitocw)

Math 18.06 Linear Algebra (including 2020 Vision)

Math 18.065 Deep Learning

Books

Introduction to Linear Algebra, (2016) math.mit.edu/linearalgebra

Linear Algebra & Learning from Data (2019) math.mit.edu/learningfromdata

Linear Algebra for Everyone (2020) math.mit.edu/everyone