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COMPUTATION OF THE GENERALIZED SINGULAR VALUE DECOMPOSITION USING MESH-CONNECTED PROCESSORS

by

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CMA-R31-83

Research Report

Centre for Mathematical Analysis

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ABSTRACT

This paper concerns the systolic array computation of the generalized singular value decomposition. Numerical algorithms for both one- and two-dimensional systolic architectures are discussed.

Keywords and Phrases: Systolic arrays, QR-decomposition, singular value decomposition, generalized singular value decomposition, real-time computation, VLSI.

Invited paper to appear in *Proceedings of SPIE Volume 431, Real Time Signal Processing VI* (1983)

Introduction

Two of the most important ways to decompose a given matrix $A \in \mathbb{R}^{m\times n}$ $(m \geq n)$ are the Q-R factorization:

$$A = QR\ , \tag{1}$$

where $Q \in \mathbb{R}^{m\times n}$ has orthonormal columns and $R \in \mathbb{R}^{n\times n}$ is upper triangular, and the singular value decomposition (SVD):

$$A = U\Sigma V^T\ , \tag{2}$$

where $U \in \mathbb{R}^{m\times m}$ and $V \in \mathbb{R}^{n\times n}$ are orthogonal, and $\Sigma \in \mathbb{R}^{m\times n} = \mathrm{diag}(\sigma_1, \ldots, \sigma_n)$, with $\sigma_1 \geq \cdots \geq \sigma_r > \sigma_{r+1} = \cdots = \sigma_n = 0$ and $r = \mathrm{rank}(A)$. See Golub and Van Loan [1] and Dongarra et al.[2] for details.

The systolic array computation of these decompositions has recently attracted a great deal of attention. QR-arrays are discussed in Bojanczyk, Brent and Kung [3], Gentleman and Kung [4] and Heller and Ipsen [5]; SVD arrays in Brent and Luk [6], Brent, Luk and Van Loan [7], Finn, Luk and Pottle [8], Heller and Ipsen [9] and Schreiber [10]. In this paper we discuss the systolic array computation of the generalized singular value decomposition (GSVD). It has been suggested (see Speiser and Whitehouse [11]) that real-time computation of this decomposition is important in modern signal processing.

The GSVD amounts to a simultaneous diagonalization of a pair of matrices $A \in \mathbb{R}^{m\times n}$ $(m \geq n)$ and $B \in \mathbb{R}^{p\times n}$:

$$\begin{pmatrix} U^T & 0 \\ 0 & V^T \end{pmatrix}\begin{pmatrix} A \\ B \end{pmatrix} X = \begin{pmatrix} D_A \\ D_B \end{pmatrix}, \tag{3}$$

where $U \in \mathbb{R}^{m\times m}$ and $V \in \mathbb{R}^{p\times p}$ are orthogonal, $X \in \mathbb{R}^{n\times n}$ is nonsingular, $D_A = \mathrm{diag}(\alpha_1, \ldots, \alpha_n) \geq 0$, $D_B = \mathrm{diag}(\beta_1, \ldots, \beta_q) \geq 0$ and $q = \min\{p,n\}$. We call (α_i,β_i) a singular value pair of A and B. Note that when B is square and nonsingular, the singular values of AB^{-1} are α_i/β_i, for $i = 1, \cdots, n$, and when $B = I_n$ these ratios are just the singular values of A. For a general B, we may refer to α_i/β_i as the generalized singular values of A with respect to B, although some of these values may be infinite or undefined. The use of singular value pairs, however, avoids the distinction between A and B. The GSVD was first introduced by Van Loan [12] and further discussed in Paige and Saunders [13]. The decomposition is useful for certain constrained and generalized least squares problems (see Golub and Van Loan [1]).

We briefly discuss the computation of the GSVD. Suppose that the null spaces of A and B intersect trivially, i.e., $N(A)\bigcap N(B) = \{0\}$. Let

$$E \equiv \begin{pmatrix} A \\ B \end{pmatrix}, \tag{4}$$

and compute its QR-factorization:

$$E = QR \ .$$

By assumption, the matrix R is nonsingular. Partition Q in the form

$$Q = \begin{pmatrix} Q_1 \\ Q_2 \end{pmatrix},$$

such that $Q_1 \in R^{m\times n}$ and $Q_2 \in R^{p\times n}$. Then we can find orthogonal matrices $U \in R^{m\times m}$, $V \in R^{p\times p}$ and $W \in R^{n\times n}$ such that

$$\begin{pmatrix} U^T & 0 \\ 0 & V^T \end{pmatrix}\begin{pmatrix} Q_1 \\ Q_2 \end{pmatrix} W = \begin{pmatrix} C \\ S \end{pmatrix}, \tag{5}$$

where $C = \mathrm{diag}(c_1, \ldots, c_n) \geq 0$, $S = \mathrm{diag}(s_1, \ldots, s_q) \geq 0$ and $C^TC + S^TS = I_n$. The decomposition (5) is referred to as the CS-decomposition. It says that the SVD's of the blocks in a partitioned orthonormal matrix are related. The CS-decomposition first appears in Stewart [14], where it is pointed out that the result is implicit in Davis and Kahan [15]. Van Loan [16] shows how this decomposition can be used to analyze certain important problems involving orthogonal matrices. If we set

$$D_A = C \ , \ D_B = S \text{ and } X = R^{-1}W \ ,$$

we obtain a GSVD of A and B.

If the null spaces of A and B intersect nontrivially, or nearly so, then it is advisable to compute an SVD of the matrix E:

$$\begin{pmatrix} A \\ B \end{pmatrix} = Q\Sigma Z^T \equiv \begin{pmatrix} Q_{11} & Q_{12} \\ Q_{21} & Q_{22} \end{pmatrix}\begin{pmatrix} \Sigma_r & 0 \\ 0 & 0 \end{pmatrix}\begin{pmatrix} Z_1^T \\ Z_2^T \end{pmatrix}.$$

Here, $\Sigma_r = \text{diag}(\sigma_1, \ldots, \sigma_r) \in \mathbb{R}^{r\times r}$, $Q_{11} \in \mathbb{R}^{m\times r}$, $Q_{21} \in \mathbb{R}^{p\times r}$, $Z_1 \in \mathbb{R}^{n\times r}$ and $r = \text{rank}(E)$.

Let

$$\begin{pmatrix} \tilde{U}^T & 0 \\ 0 & \tilde{V}^T \end{pmatrix} \begin{pmatrix} Q_{11} \\ Q_{21} \end{pmatrix} \tilde{W} = \begin{pmatrix} \tilde{C} \\ \tilde{S} \end{pmatrix}$$

be a CS-decomposition of Q_{11} and Q_{21}. Then

$$A = Q_{11}\Sigma_r Z_1^T = \tilde{U}(\tilde{C},0) \begin{pmatrix} \tilde{W}^T\Sigma_r & 0 \\ 0 & I_{n-r} \end{pmatrix} Z^T$$

and

$$B = Q_{21}\Sigma_r Z_1^T = \tilde{V}(\tilde{S},0) \begin{pmatrix} \tilde{W}^T\Sigma_r & 0 \\ 0 & I_{n-r} \end{pmatrix} Z^T .$$

A GSVD results by setting $D_A = (\tilde{C},0)$, $D_B = (\tilde{S},0)$ and $X = Z\begin{pmatrix} \Sigma_r^{-1}\tilde{W} & 0 \\ 0 & I_{n-r} \end{pmatrix}$.

From the above discussion, we see that the key problem confronting us is the systolic array calculation of the CS-decomposition.

Stewart's algorithm

We desire a CS-decomposition of a partitioned orthonormal matrix

$$Q = \begin{pmatrix} Q_1 \\ Q_2 \end{pmatrix},$$

where $Q_1 \in \mathrm{R}^{m \times n}$ $(m \geq n)$ and $Q_2 \in \mathrm{R}^{p \times n}$. First, an SVD of Q_1 may be determined via standard techniques:

$$U^T Q_1 W = C .$$

Since

$$Q_1^T Q_1 + Q_2^T Q_2 = I_n ,$$

the nonnull columns of the matrix

$$\overline{Q}_2 = Q_2 W$$

are orthogonal. Suppose that $\overline{Q}_2$ has rank $= r$ and that its first r columns are nonzero. These columns can be normalized to yield

$$\overline{Q}_2 = (V_1, 0)\begin{pmatrix} S_1 \\ 0 \end{pmatrix},$$

where $V_1 \in \mathrm{R}^{p \times r}$ is orthonormal and $S_1 = \mathrm{diag}(s_1, \ldots, s_r) \geq 0$. Let $V = (V_1, V_2) \in \mathrm{R}^{p \times p}$ be an orthogonal matrix. Then we have

$$V^T Q_2 W = \begin{pmatrix} S_1 \\ 0 \end{pmatrix} \equiv S ,$$

an SVD of Q_2.

Unfortunately, the preceding procedure is numerically unsound. Troubles may arise when some columns of $\overline{Q}_2$ have euclidean lengths less than $\epsilon^{1/2}$, where ϵ denotes the machine precision. Numerical examples are given in Stewart [17,18]. To simplify our presentation, let us assume from here on that Q_2 has full column rank, i.e.,

$$\mathrm{rank}(Q_2) = n \leq p . \tag{6}$$

Stewart [17,18] presents the following cleanup procedure:

1. Determine an orthogonal matrix J such that the columns of $\overline{Q}_2 J$ can be normalized to give a matrix V whose columns are then orthogonal to working accuracy.

2. Determine an orthogonal matrix K such that $K^T CJ$ is diagonal.

If we replace W by WJ and U by UK, and normalize the columns of $\overline{Q}_2 J$ to get V, we obtain

$$\begin{pmatrix} U^T Q_1 \\ V^T Q_2 \end{pmatrix} W = \begin{pmatrix} K^T CJ \\ V^T \overline{Q}_2 \end{pmatrix} .$$

Since $K^T CJ$ and $V^T \overline{Q}_2$ are diagonal, we have computed a CS-decomposition of Q.

Stewart chooses J and K by working with the matrix

$$F \equiv \overline{Q}_2^T \overline{Q}_2 ,$$

and using the Jacobi method, as implemented by Rutishauser [20], to determine J such that $J^T F J$ is diagonal. Stewart then shows why we may take $K = J$, so long as certain unnecessary rotations are not performed in the Jacobi method. Specifically, a Jacobi rotation R_{ij} in the (i,j)-plane will be suppressed if

$$c_i + c_j \leq \tau ,$$

where c_i and c_j are the i-th and j-th diagonal elements of C and τ is some preset tolerance. A value of $\tau = 0.7$ is proposed, for if

$$c_i + c_j = 0.7 ,$$

then the error made in accepting $R_{ij}^T C R_{ij}$ as a diagonal matrix is roughly equal to the error made in accepting the i-th and j-th columns of $\overline{Q}_2$ as orthogonal. Finally, Stewart proves that, because of the suppression, the diagonal entries of C are effectively unchanged in the passage to $J^T CJ$.

Linear arrays

Brent and Luk [6] present a systolic array of $O(n)$ linearly-connected processors for computing an SVD of an $l \times n$ matrix, say M. Their array implements a one-sided orthogonalization method due to Hestenes [21]. The idea is to determine an orthogonal matrix V such that the non-null columns of MV are mutually orthogonal. These columns are normalized to give a matrix $\tilde{U}$ with orthonormal columns and a nonnegative diagonal matrix Σ. We have thus determined an SVD of M:

$$M = \tilde{U}\Sigma V^T .$$

The orthogonal transformation V is constructed as a sequence of plane rotations; the rotations are generated to orthogonalize column pairs of M. Hence the Hestenes method is mathematically equivalent to the serial Jacobi procedure for finding an eigenvalue decomposition of $M^T M$. For the sake of parallel computing, Brent and Luk discard the classical scheme of rotating column pairs in the order:

$$(1,2),(1,3), \ldots ,(1,n),(2,3), \ldots ,(2,n),(3,4), \ldots ,(3,n), \ldots ,(n-1,n) ,$$

in preference for a new ordering that allows $\lfloor n/2 \rfloor$ simultaneous rotations. Their new ordering is amply illustrated by the $n = 8$ case:

$$\begin{aligned}(p,q) = \; & (1,2)\,,\,(3,4)\,,\,(5,6)\,,\,(7,8)\,, \\ & (1,4)\,,\,(2,6)\,,\,(3,8)\,,\,(5,7)\,, \\ & (1,6)\,,\,(4,8)\,,\,(2,7)\,,\,(3,5)\,, \\ & (1,8)\,,\,(6,7)\,,\,(4,5)\,,\,(2,3)\,, \\ & (1,7)\,,\,(8,5)\,,\,(6,3)\,,\,(4,2)\,, \\ & (1,5)\,,\,(7,3)\,,\,(8,2)\,,\,(6,4)\,, \\ & (1,3)\,,\,(5,2)\,,\,(7,4)\,,\,(8,6)\,.\end{aligned}$$

Note that the rotation pairs associated with each "row" of the above can be calculated concurrently. Brent and Luk [22] conjecture that this Jacobi approach would require $O(\log n)$ sweeps for convergence. Their algorithm for computing an SVD of an $l \times n$ matrix thus requires $O(nl\log n)$ time.

We may compute the GSVD using the linear systolic array of Brent and Luk [6] as follows:

1. Compute an SVD of

$$\begin{pmatrix} A \\ B \end{pmatrix} = Q\Sigma Z^T \equiv \begin{pmatrix} Q_1 \\ Q_2 \end{pmatrix} \Sigma Z^T$$

2. Compute an SVD of

$$Q_1 = UCW^T ,$$

and apply the appropriate transformations to get

$$\overline{Q}_2 \equiv Q_2 W .$$

3. Initiate Stewart's algorithm. (We note that the Jacobi procedure applied to F is equivalent to the Hestenes method applied to $\overline{Q}_2$.)

Our procedure requires time $O((m+p)n\log n)$.

Quadratic arrays

An array for computing an SVD of an $l \times l$ matrix is proposed in Brent, Luk and Van Loan [7]. It requires $O(l^2)$ processors and $O(l \log l)$ time to execute. The array implements a two-sided Jacobi procedure that is detailed in Forsythe and Henrici [23]. In essence, the off-diagonal elements of the given matrix are reduced to zero by a sequence of plane rotations that are determined by solving carefully chosen two-by-two SVD's. The algorithm is very similar to the classical Jacobi algorithm for the symmetric eigenvalue problem, for which a systolic array has been proposed by Brent and Luk [22]. Briefly, the new ordering of Brent and Luk [6], illustrated in the previous section, is extended in an obvious manner to allow the simultaneous computations of $\lfloor l/2 \rfloor$ two-by-two SVD's. In addition, a staggering of computations allows the execution of the equivalence transformations without requiring that the rotation parameters be broadcasted. For details see Brent et al. [7,22].

If we want an SVD of a matrix $M \in \mathrm{R}^{m \times n}$, where $m, n \leq l$, we feed the matrix

$$\hat{M} = \begin{pmatrix} M & 0 \\ 0 & 0 \end{pmatrix} \in \mathrm{R}^{l \times l}$$

into the array of Brent, Luk and Van Loan [7]. An SVD:

$$\hat{M} = \begin{pmatrix} U & 0 \\ 0 & I_{l-m} \end{pmatrix} \begin{pmatrix} \Sigma & 0 \\ 0 & 0 \end{pmatrix} \begin{pmatrix} V & 0 \\ 0 & I_{l-n} \end{pmatrix}^T$$

will emerge, and we see that $M = U \Sigma V^T$, as desired.

Let us point out how we can compute a nonsquare CS-decomposition using a "square" l-by-l hardware. Suppose that $Q_1 \in \mathrm{R}^{m \times n}$, $Q_2 \in \mathrm{R}^{p \times n}$, $Q_1^T Q_1 + Q_2^T Q_2 = I_n$ and $l \geq m, n, p$. If

$$\hat{Q}_1 = \begin{pmatrix} Q_1 & 0 \\ 0 & 0 \end{pmatrix} \in \mathrm{R}^{l \times l} \quad \text{and} \quad \hat{Q}_2 = \begin{pmatrix} Q_2 & 0 \\ 0 & 0 \end{pmatrix} \in \mathrm{R}^{l \times l},$$

then

$$\hat{Q}_1^T \hat{Q}_1 + \hat{Q}_2^T \hat{Q}_2 = \begin{pmatrix} I_n & 0 \\ 0 & 0 \end{pmatrix}.$$

It is not hard to show that there exist orthogonal matrices of the form

$$\hat{U}_1 = \begin{pmatrix} U_1 & 0 \\ 0 & I_{l-m} \end{pmatrix}, \quad \hat{U}_2 = \begin{pmatrix} U_2 & 0 \\ 0 & I_{l-p} \end{pmatrix} \text{ and } \hat{W} = \begin{pmatrix} W & 0 \\ 0 & I_{l-n} \end{pmatrix},$$

such that

$$\hat{U}_1^T \hat{Q}_1 \hat{W} = \begin{pmatrix} C & 0 \\ 0 & 0 \end{pmatrix}, \quad \hat{U}_2^T \hat{Q}_2 \hat{W} = \begin{pmatrix} S & 0 \\ 0 & 0 \end{pmatrix} \text{ and } C^T C + S^T S = I_n .$$

Thus, applying Stewart's algorithm to $\hat{Q}_1$ and $\hat{Q}_2$ will produce a CS-decomposition of Q_1 and Q_2 .

We now outline how we may compute a GSVD of A and B using a QR-array, a matrix-matrix multiply array (see, e.g., Kung and Leiserson [24]) and an SVD array:

1. Compute a QR-decomposition of

$$\begin{pmatrix} A \\ B \end{pmatrix} = \begin{pmatrix} Q_1 \\ Q_2 \end{pmatrix} R .$$

2. Compute $T = Q_2^T Q_2$.

3. Set $\hat{Q}_1 = \begin{pmatrix} Q_1 & 0 \\ 0 & 0 \end{pmatrix}$, $\hat{Q}_2 = \begin{pmatrix} Q_2 & 0 \\ 0 & 0 \end{pmatrix}$ and $\hat{T} = \begin{pmatrix} T & 0 \\ 0 & 0 \end{pmatrix}$,

   so that they are all $l \times l$ matrices.

4. Compute an SVD of $\hat{Q}_1$ and apply the appropriate transformations to $\hat{Q}_2$ and $\hat{T}$.

5. Initiate Stewart's procedure.

The complete procedure requires time $O(l \log n)$.

Acknowledgements

The work of the second author was supported in part by the National Science Foundation under grant MCS-8213718, and in part by the Centre for Mathematical Analysis, Australian National University.

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