

Contents

Part I Introductory and Preparatory Topics

1	Introduction	3
1.1	Numerical Linear Algebra and Its Difficulties	3
1.1.1	Basic Tasks	3
1.1.2	Large-Scale Problems	5
1.1.3	Exact or Approximate Computations	5
1.2	Complexity of Algorithms	5
1.2.1	Complexity	5
1.2.2	Why Large-Scale Problems Require (Almost) Linear Complexity	7
1.3	Basic Structures and Implementational Representations	7
1.3.1	Notation of Vectors and Matrices	8
1.3.2	Implementational Representations	8
1.3.3	Representations and Operations	14
1.4	When is Linear Complexity Attainable?	14
1.4.1	Family of Diagonal Matrices	14
1.4.2	Application of the Fast Fourier Transform	15
1.4.3	Difficulties in the Other Cases	16
1.5	Where do Large-Scale Problems Occur?	17
1.5.1	Discretisation of Elliptic Differential Equations	17
1.5.2	Integral Equations and Their Discretisation	19
1.6	Ordered and Non-Ordered Index Sets	21
1.6.1	Index Sets	21
1.6.2	Vectors $x \in \mathbb{R}^I$	21
1.6.3	Matrices $A \in \mathbb{R}^{I \times I}$	22
1.6.4	About Ordering and Non-Ordering of Hierarchical Matrices	22
1.7	Overview of Further Chapters	23
1.7.1	Local Rank- r Matrices	23
1.7.2	Block Hierarchy and Matrix Operations	24

2	Rank-r Matrices	25
2.1	Matrix Rank	25
2.2	Representation and Cost	26
2.3	Operations and Their Cost	28
2.4	Best Approximation by Rank- r Matrices	30
2.5	Best Approximation of Rank- s Matrices by Rank- r Matrices	33
2.6	Rank- r Matrix Addition Followed by Truncation	35
2.6.1	Formatted Addition	35
2.6.2	Formatted Agglomeration	36
2.6.3	More Than two Terms	36
2.6.4	Level-Wise Agglomeration	38
2.7	Modifications of the Rank- r Matrix Representation	38
2.7.1	AKB Representation	38
2.7.2	SVD Representation	40
3	Introductory Example	41
3.1	The Model Format $\mathcal{H}_p$	41
3.2	Number of Blocks	43
3.3	Storage Cost	43
3.4	Matrix-Vector Multiplication	43
3.5	Matrix Addition	44
3.6	Matrix-Matrix Multiplication	45
3.7	Matrix Inversion	46
3.8	LU Decomposition	47
3.8.1	Forward Substitution	47
3.8.2	Backward Substitution	48
3.8.3	Cost of the LU Decomposition	48
3.9	Further Properties of the Model Matrices and Semiseparability	49
4	Separable Expansions and Low-Rank Matrices	53
4.1	Relation Between Low-Rank Submatrices and Separable Expressions	54
4.2	Basic Terms	56
4.2.1	Separable Expansions	56
4.2.2	Exponential Convergence	57
4.2.3	Admissibility Conditions for X, Y	59
4.3	Polynomial Expansions	60
4.3.1	Taylor Expansion	60
4.3.2	Interpolation	62
4.3.3	Exponential Error Estimate	63
4.3.4	Asymptotically Smooth Kernels	64
4.3.5	Estimate of the Taylor Error	65
4.3.6	Interpolation Error for $d = 1$	66
4.3.7	Sharpened Error Estimate	68
4.3.8	Interpolation Error for $d > 1$	69

4.4	Further Separable Expansions	70
4.4.1	Other Interpolation Methods	70
4.4.2	Transformations	70
4.4.3	Piecewise Separable Expansion	71
4.4.4	Kernels Depending on $x - y$	72
4.4.5	L -Harmonic Functions	72
4.4.6	Separable Expansions via Cross Approximation	73
4.4.7	Optimal Separable Expansion	74
4.5	Discretisation of Integral Operators Involving Separable Kernels	75
4.5.1	General Setting	75
4.5.2	Functionals Related to Discretisations of Integral Operators	76
4.6	Approximation Error	77
4.6.1	Operator Norms	78
4.6.2	Matrix Norms	79
4.6.3	Appropriate Norms	80
5	Matrix Partition	83
5.1	Introduction	83
5.1.1	Aims	83
5.1.2	One-Dimensional Model Example	84
5.2	Admissible Blocks	85
5.2.1	Metric of the Clusters	85
5.2.2	Admissibility	87
5.2.3	Generalised Admissibility	89
5.2.4	Illustration Using the Example From §5.1.2	90
5.3	Cluster Tree $T(I)$	91
5.3.1	Definitions	91
5.3.2	Example	93
5.3.3	Block Partition of a Vector	94
5.3.4	Storage Cost for $T(I)$	95
5.4	Construction of the Cluster Tree $T(I)$	97
5.4.1	Necessary Data	97
5.4.2	Geometry-Based Construction of $T(I)$ via Bounding Boxes	98
5.4.3	Cardinality-Based Construction	103
5.4.4	Global Metric Versus Geodesic Metric	103
5.4.5	Implementation and Cost	104
5.4.6	Evaluation of the Admissibility Condition	105
5.5	Block Cluster Tree $T(I \times J)$	107
5.5.1	Level-Conserving Block Cluster Tree	108
5.5.2	Generalisation of the Definition	109
5.5.3	Alternative Construction of $T(I \times J)$ From $T(I)$ and $T(J)$	110
5.6	Matrix Partition	112
5.6.1	Definition and Construction	112
5.6.2	Examples	115
5.7	Alternative Block Cluster Tree Constructions	116

Part II $\mathcal{H}$ -Matrices and Their Arithmetic

6	Definition and Properties of Hierarchical Matrices	119
6.1	The Set $\mathcal{H}(r, P)$ of Hierarchical Matrices	119
6.2	Elementary Properties	120
6.3	Sparsity and Storage Cost	122
6.3.1	Definition	122
6.3.2	Storage Cost of a Hierarchical Matrix	124
6.4	Estimate of C_{sp}	127
6.4.1	Illustrative Example	127
6.4.2	First Approach	127
6.4.3	Estimate in the Case of Construction (5.23)	129
6.4.4	A Remark Concerning Construction (5.27)	134
6.5	Error Estimates	135
6.5.1	Frobenius Norm	135
6.5.2	Preparatory Lemmata	136
6.5.3	Spectral Norm	143
6.5.4	Norm $\ \cdot\ $	144
6.6	Adaptive Determination of the Rank	146
6.7	Recompression Techniques	148
6.7.1	Compression by $\mathcal{T}_\varepsilon^{\mathcal{H}}$	148
6.7.2	Coarsening of the Blocks	149
6.8	Modifications of the $\mathcal{H}$ -Matrix Approximation	150
6.8.1	$\mathcal{H}$ -Matrices With Equations as Side Conditions	150
6.8.2	Positive Definiteness	151
6.8.3	Positivity of Matrices	152
6.8.4	Orthogonality of Matrices	154
7	Formatted Matrix Operations for Hierarchical Matrices	155
7.1	Matrix-Vector Multiplication	155
7.2	Truncations and Conversions	156
7.2.1	Truncations $\mathcal{T}_{r \leftarrow s}^{\mathcal{R}}$, $\mathcal{T}_r^{\mathcal{R}}$, and $\mathcal{T}_{r \leftarrow s}^{\mathcal{H}}$	156
7.2.2	Agglomeration	157
7.2.3	Conversion $\mathcal{T}_r^{\mathcal{R} \leftarrow \mathcal{H}}$	158
7.2.4	Conversion $\mathcal{T}_{P' \leftarrow P}^{\mathcal{H} \leftarrow \mathcal{H}}$	160
7.2.5	Conversion $\mathcal{T}_{P' \leftarrow P}^{\mathcal{H} \leftarrow \mathcal{H}}$ Between Different Block Cluster Trees	160
7.3	Addition	162
7.4	Matrix-Matrix Multiplication	162
7.4.1	Complications of Matrix Multiplication	163
7.4.2	Algorithm in the Consistent Case	165
7.4.3	Algorithm in the Level-Conserving Case	175
7.5	Matrix Inversion	178
7.5.1	Recursive Algorithm	178
7.5.2	Alternative Algorithm via Domain Decomposition	180
7.5.3	Newton's Method	180
7.5.4	Nested Iteration	181

7.6	LU, Cholesky, and LDL Decomposition	181
7.6.1	Format of Triangular Matrices	182
7.6.2	Solution of $LUx = b$	183
7.6.3	Matrix-Valued Solutions of $LX = Z$ and $XU = Z$	184
7.6.4	Generation of the LU or Cholesky Decomposition	186
7.6.5	UL Decomposition of the Inverse Matrix	187
7.7	Hadamard Product	189
7.8	Computational Cost of the Algorithms	189
7.8.1	Matrix-Vector Multiplication	189
7.8.2	Matrix Addition	190
7.8.3	Matrix-Matrix Multiplication	191
7.8.4	Matrix Inversion	201
7.8.5	LU and Cholesky Decompositions	201
8	$\mathcal{H}^2$-Matrices	203
8.1	Notation	203
8.2	First Step: $M _b \in \mathcal{V}_b \otimes \mathcal{W}_b$	205
8.3	Second Step: $M _{\tau \times \sigma} \in \mathcal{V}_\tau \otimes \mathcal{W}_\sigma$	209
8.4	Definition of $\mathcal{H}^2$ -Matrices	210
8.4.1	Definition	210
8.4.2	Transfer Matrices	211
8.4.3	Storage Cost	213
8.4.4	Transformations	213
8.4.5	Orthonormalisation	214
8.4.6	Projection onto the $\mathcal{H}^2$ -Format	217
8.4.7	SVD Bases	219
8.4.8	Truncation	221
8.4.9	Various Applications	223
8.5	Sufficient Conditions for Nested Bases	227
8.5.1	General Case	227
8.5.2	Approximation of Integral Operators by Interpolation	228
8.6	Linear Complexity of $\mathcal{H}^2$ -Matrices	229
8.7	Matrix-Vector Multiplication by $\mathcal{H}^2$ -Matrices	232
8.7.1	Forward Transformation	232
8.7.2	Multiplication Phase	233
8.7.3	Back Transformation	234
8.7.4	Complete Algorithm	234
8.8	Addition and Truncation	235
8.8.1	Exact Addition	235
8.8.2	Truncated Addition	236
8.9	Matrix-Matrix Multiplication of $\mathcal{H}^2$ -Matrices	236
8.9.1	Multiplication for Given $\mathcal{H}^2$ -Format	236
8.9.2	Multiplication With A-Posteriori Choice of the $\mathcal{H}^2$ -Format	238
8.10	Other Operations and Galerkin Formulation	238
8.11	Numerical Comparison of $\mathcal{H}$ and $\mathcal{H}^2$ -Matrices	239

9	Miscellaneous Supplements	241
9.1	Construction of Fast Iterative Methods	241
9.2	Modified Cluster Trees for Sparse Matrices	243
9.2.1	Setting of the Problem	243
9.2.2	Finite Element Matrices	244
9.2.3	Separability of the Matrix	246
9.2.4	Construction of the Cluster Tree	247
9.2.5	Application to Inversion	249
9.2.6	Admissibility Condition	250
9.2.7	LU Decomposition	250
9.2.8	$\mathcal{H}$ -Matrix Properties of the LU Factors	251
9.2.9	Geometry-Free Construction of the Partition	254
9.3	Weak Admissibility	256
9.3.1	Definition and Estimates	256
9.3.2	Example $r(x, y) = \log x - y $	258
9.3.3	Connection with the Matrix Family $\mathcal{M}_{r, \tau}$	258
9.4	Cross Approximation	261
9.4.1	Basic Method and Theoretical Statements	261
9.4.2	Practical Performance of the Cross Approximation	262
9.4.3	Adaptive Cross Approximation	264
9.4.4	Generation of Separable Expansions via Cross Approximation	267
9.4.5	Hybrid Cross Approximation	269
9.4.6	The Positive Semi-Definite Case	270
9.5	Criteria for Approximability in $\mathcal{H}(r, P)$	271
9.6	Updating for Grid Refinement	275

Part III Applications

10	Applications to Discretised Integral Operators	279
10.1	Typical Integral Operators for Elliptic Boundary Value Problems	279
10.1.1	Boundary Value Problem and Fundamental Solution	280
10.1.2	Single-Layer Potential for the Dirichlet Problem	281
10.1.3	Direct Method and Double-Layer Operator	281
10.1.4	Hypersingular Operator	282
10.1.5	Calderón Projection	282
10.2	Newton Potential	283
10.3	Boundary Element Discretisation and Generation of the System Matrix in Hierarchical Form	284
10.4	Helmholtz Equation for High Frequencies	285
10.5	Inverse BEM Matrix	286
10.6	General Fredholm Integral Operators	287
10.7	Application to Volterra Integral Operators	287
10.7.1	Discretisations of Volterra Integral Operators	287
10.7.2	Implementation as Standard $\mathcal{H}$ -Matrix	289

10.7.3	Low-Rank Representation of Profile Matrices	289
10.7.4	Matrix-Vector Multiplication	291
10.8	Convolution Integrals	293
11	Applications to Finite Element Matrices	295
11.1	Inverse of the Mass Matrix	296
11.2	The Green Operator and Its Galerkin Discretisation	300
11.2.1	The Elliptic Problem	300
11.2.2	Green's Function	300
11.2.3	Green's Operator $\mathcal{G}$	301
11.2.4	Galerkin Discretisation of $\mathcal{G}$ and the Connection with A^{-1}	302
11.2.5	Conclusions from the Separable Approximation of the Green Function	304
11.3	Analysis of Green's Function	308
11.3.1	L -Harmonic Functions and Interior Regularity	308
11.3.2	Approximation by Finite-Dimensional Subspaces	311
11.3.3	Main Result	312
11.3.4	Application to the Boundary Element Method	318
11.3.5	FEM-BEM Coupling	318
11.4	Improved Results	319
12	Inversion with Partial Evaluation	321
12.1	Domain Decomposition Tree and Associated Trace Maps	323
12.2	Sketch of the Discrete Variants	324
12.3	Details	325
12.3.1	Finite Element Discretisation and Matrix Formulation	325
12.3.2	Natural Boundary Condition	327
12.3.3	Interrelation of the Matrices $A_h(\bar{\omega})$, $A_h(\bar{\omega}_i)$, $A_h^{\text{nat}}(\omega_i)$	327
12.3.4	Partition of the Index Set	328
12.3.5	The Mapping Φ_ω	329
12.3.6	The Mapping Ψ_ω	330
12.3.7	Construction of Φ_ω from Ψ_{ω_1} and Ψ_{ω_2}	330
12.3.8	Construction of Ψ_ω from Ψ_{ω_1} and Ψ_{ω_2}	333
12.4	Basic Algorithm	334
12.4.1	Phase I: Definition	334
12.4.2	Phase II: Evaluation	335
12.4.3	Homogeneous Differential Equation	336
12.5	Using Hierarchical Matrices	337
12.6	Partial Evaluation	338
12.6.1	Basic Method	339
12.6.2	Realisation by Hierarchical Matrices	340
12.6.3	Coarsening the Ansatz Space of the Right-hand Side	340
12.6.4	Computation of Functionals	341
12.7	Numerical Examples	342

13 Eigenvalue Problems	343
13.1 Introduction	343
13.2 LR and QR Methods	345
13.3 Vector Iteration and Krylov Methods	347
13.4 Preconditioned Inverse Iteration	348
13.5 Bisection Method	348
13.6 Divide-and-Conquer Method	350
13.7 Eigenvalue Distribution	351
13.8 Spectral Projections	353
13.9 $\mathcal{H}$ -AMLS	354
14 Matrix Functions	355
14.1 Definitions	355
14.1.1 Function Extension via Diagonal Matrices	356
14.1.2 Power Series	357
14.1.3 Cauchy Integral Representation	358
14.1.4 Special Cases	359
14.2 Construction for Special Functions	359
14.2.1 Approximation of Matrix Functions	359
14.2.2 Matrix Exponential Function	361
14.2.3 Inverse Function $1/z$	366
14.2.4 Application of Newton-like Methods	367
14.3 $\mathcal{H}$ -Matrix Approximation	368
14.3.1 Matrix Exponential Function	368
14.3.2 Approximation of Non-Smooth Matrix Functions	368
15 Matrix Equations	369
15.1 Lyapunov and Sylvester Equations	370
15.1.1 Definition and Solvability	370
15.1.2 Other Solution Methods	372
15.2 Riccati Equation	373
15.2.1 Definition and Properties	373
15.2.2 Solution via the Sign Function	373
15.3 Newton-like Methods for Nonlinear Matrix Equations	374
15.3.1 Example: Square Root of a Matrix	375
15.3.2 Influence of the Truncation Error for Fixed-Point Iterations	376
16 Tensor Spaces	379
16.1 Tensor Spaces	380
16.1.1 Notation and Basic Definitions	380
16.1.2 Tensor Product of Vectors from $\mathbb{R}^n$	381
16.1.3 Tensor Product of Linear Mappings and Matrices	383
16.1.4 Hilbert Space Structure	385
16.1.5 Data Complexity	386
16.2 Approximation of Tensors	386

16.2.1 r -Term Representation 386

16.2.2 r -Term Approximation 387

16.2.3 The Case of $d = 2$ 388

16.2.4 Matrix-Vector Multiplication 389

16.2.5 Hierarchical Kronecker Tensor Representation 390

16.3 Applications 391

16.3.1 Example for the Case of $d = 2$ 391

16.3.2 Application to the Exponential Function 392

16.3.3 Inverse of a Separable Differential Operator 393

Part IV: Appendices

A Graphs and Trees 397

A.1 Graphs 397

A.2 Trees 400

A.3 Subtrees 402

A.4 Set Decomposition Trees 403

A.5 Black-Box Admissibility and Corresponding Graph Algorithms . . . 405

A.5.1 Black-Box Admissibility 405

A.5.2 Breadth-First Search 406

A.5.3 Diameter 407

A.5.4 Distance 408

A.5.5 Construction of the Cluster Tree 408

A.5.6 Ternary Tree 409

B Polynomials 411

B.1 Multi-Indices 411

B.1.1 Notation and Some Formulae 411

B.2 Polynomial Approximation 412

B.3 Polynomial Interpolation 414

B.3.1 One-Dimensional Interpolation 414

B.3.2 Tensor Product Interpolation 417

B.4 An Auxiliary Estimate 418

C Linear Algebra and Functional Analysis 421

C.1 Matrix Norms 421

C.2 Singular Value Decomposition of Matrices 423

C.3 Recursive Truncation 426

C.3.1 Algorithm 427

C.3.2 General Case 427

C.3.3 Comparison with $B|_b$ 428

C.3.4 Discussion of the Estimates 430

C.3.5 Uniform Block Decomposition 431

C.3.6 Unidirectional Block Decomposition 432

C.4 Hilbert and Banach Spaces, Operators 435

C.5 Singular Value Decomposition of Compact Operators 437

C.5.1	Singular Value Decomposition	437
C.5.2	Hilbert–Schmidt Operators	439
C.6	Mappings Associated with Galerkin Subspaces	441
C.6.1	Orthogonal Projection	441
C.6.2	Subspace Basis, Prolongation, Restriction, Gram Matrix ...	442
C.6.3	Norm $\ \cdot \ $	444
C.6.4	Bilinear Forms, Discretisation	447
D	Sinc Functions and Exponential Sums	451
D.1	Elementary Functions	451
D.2	Sinc Interpolation	452
D.2.1	Definitions	452
D.2.2	Stability of the Sinc Interpolation	453
D.2.3	Estimates in the Strip $\mathfrak{D}_d$	454
D.2.4	Estimates by $\exp(-CN/\log N)$	457
D.2.5	Approximation of Derivatives	458
D.3	Separable Sinc Expansions	459
D.3.1	Direct Interpolation	459
D.3.2	Transformation and Scaling	459
D.3.3	A Special Transformation	462
D.3.4	Example $1/(x+y)$	464
D.3.5	Example $\log(x+y)$	465
D.4	Sinc Quadrature	466
D.4.1	Quadrature Method and Analysis	466
D.5	Exponential Sums	468
D.5.1	Exponential Sums via Quadrature	468
D.5.2	Best Approximations	476
D.5.3	Comparison	478
E	Asymptotically Smooth Functions	479
E.1	Example $ x-y ^{-\alpha}$	479
E.1.1	Directional Derivatives	480
E.1.2	Mixed Derivatives	484
E.1.3	Analyticity	485
E.1.4	Auxiliary Estimates	486
E.2	Asymptotic Smoothness of Further Functions	487
E.3	General Properties of Asymptotically Smooth Functions	489
E.3.1	Estimate for Directional Derivatives	489
E.3.2	Statements for Asymptotically Smooth Functions	490
	References	493
	Index	505