



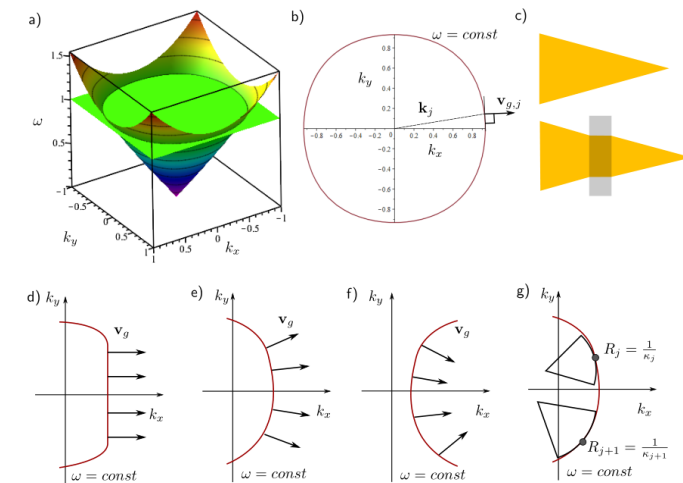
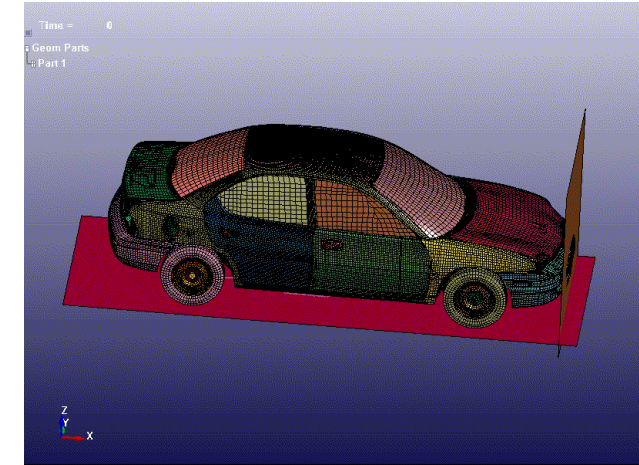
Heuristic methods for rank minimization with applications

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- Born in Kharkiv, Ukraine in 1986
- Study of mechanical engineering at Kharkiv (2002-2007) and computational mechanics at Stuttgart (2007-2009)
- Dr.-Ing. on finite element method with Manfred Bischoff in 2013
- PostDoc with Kurt Maute at Colorado on 4D printing (2014) and on dynamics Stuttgart (2015-2020)
- Senior lecturer in mechanical engineering at Karlstat from 2021
- Future focus on dynamics, simulation-based material design, heuristics in optimization and damage/fatigue mechanics





Origins of rank minimization formulations

Minimal Euclidean embedding

Matrix completion

Exact method for a special case

Rank minimization heuristics

Trace and Log-Det

Applications of rank minimization formulations

Numerical dispersion for finite difference stencils

Minimization of numerical dispersion for FE stencils

Dispersion design of periodic systems

Conclusions

Origins of rank minimization formulations

Minimal Euclidean embedding. Known information

Euclidean distance matrix

$$\mathbf{D} \in \mathbb{R}^{n \times n} \quad D_{ij} = |x_i - x_j|^2$$

$$x_i \in \mathbb{R}^r$$

Minimal possible r is called **embedding dimension**

Theorem by Schoenberg'1935: \mathbf{D} is EDM with embedding dimension r iff

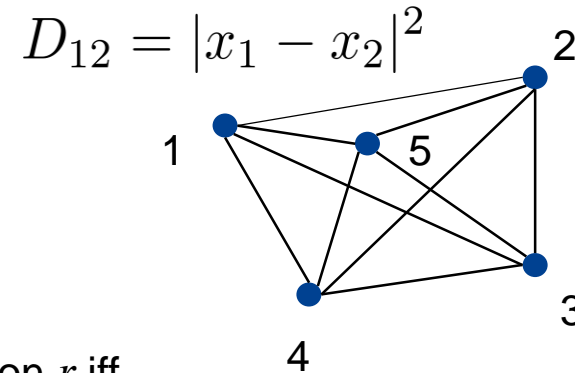
$$D_{ii} = 0$$

$$\mathbf{VDV} \prec 0 \quad \mathbf{V} = \text{eye}(n) - \text{ones}(n)/n$$

$$\text{rank}(\mathbf{VDV}) \leq r$$

First two conditions are equivalent to distance properties

$$D_{ii} = 0 \quad D_{ij} = D_{ji} \geq 0 \quad D_{ik} + D_{ki} \geq D_{ij}$$



$$\mathbf{V}|_{n=3} = \begin{bmatrix} \frac{2}{3} & -\frac{1}{3} & -\frac{1}{3} \\ -\frac{1}{3} & \frac{2}{3} & -\frac{1}{3} \\ -\frac{1}{3} & -\frac{1}{3} & \frac{2}{3} \end{bmatrix}$$

Example

Minimal Euclidean embedding. Known information

Euclidean distance matrix with uncertainty in the measurement

$$n = 5 \quad \mathbf{D} \in \mathbb{R}^{n \times n}$$

$$\mathbf{D} = \begin{bmatrix} 0 & 18.86 & 15.89 & 57.72 \pm 10 & 78.61 \pm 10 \\ 18.86 & 0 & 15.21 & 15.46 & 112.77 \pm 10 \\ 15.89 & 15.21 & 0 & 48.61 & 45.48 \\ 57.72 \pm 10 & 15.46 & 48.61 & 0 & 182.93 \\ 78.61 \pm 10 & 112.77 \pm 10 & 45.48 & 182.93 & 0 \end{bmatrix}$$

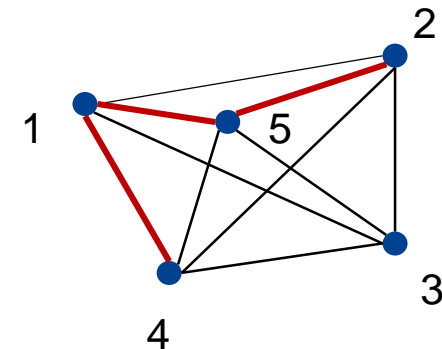
Find the possible embedding dimension r by a problem

$$\min \text{rank}(\mathbf{VDV})$$

$$D_{ii} = 0$$

$$-\mathbf{VDV} \succ 0 \quad \mathbf{V} = \text{eye}(n) - \text{ones}(n)/n$$

$$L_{ij} \leq D_{ij} \leq U_{ij}, \{ij\} \in Q$$



Example

Minimal Euclidean embedding. Solution

Euclidean distance matrix with uncertainty in the measurement

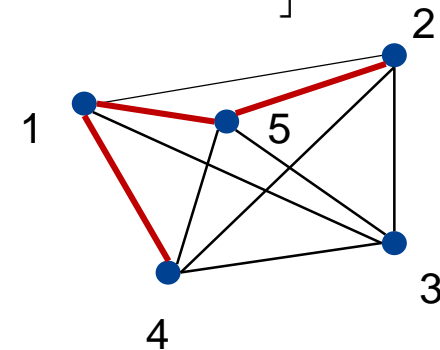
$$n = 5 \quad \mathbf{D} \in \mathbb{R}^{n \times n}$$

$$\mathbf{D} = \begin{bmatrix} 0 & 18.86 & 15.89 & 57.72 + x_1 & 78.61 + x_2 \\ 18.86 & 0 & 15.21 & 15.46 & 112.77 + x_3 \\ 15.89 & 15.21 & 0 & 48.61 & 45.48 \\ 57.72 + x_1 & 15.46 & 48.61 & 0 & 182.93 \\ 78.61 + x_2 & 112.77 + x_3 & 45.48 & 182.93 & 0 \end{bmatrix}$$

$$\mathbf{x}^* = [9.9947 \quad -9.9266 \quad -4.8421]$$

$$\text{rank}(\mathbf{VD}(\mathbf{x}^*)\mathbf{V}, \text{tol} = 10^{-6}) = 3$$

$$\text{eig}(-\mathbf{VD}(\mathbf{x}^*)\mathbf{V}) = [202.0116 \quad 31.4276 \quad 1.2671 \quad 0.0000 \quad 0.0000]$$



Origins of rank minimization formulations

Matrix completion

Partial information about a matrix

$$\mathbf{X} \in \mathbb{R}^{n \times m}$$

$$\Phi : \mathbb{R}^{n \times m} \rightarrow \mathbb{R}^P \quad \Phi(\mathbf{X}) = (x_{ij})_{(ij) \in I} =: \mathbf{y}$$

$$P = \text{round}(C(n + m) \log(n + m))$$

Low rank matrix completion

$$\mathbf{X}^* = \arg \min \text{rank}(\mathbf{X})$$

$$\Phi(\mathbf{X}) = \mathbf{y}$$

Netflix prize (\$10⁶)

Predict preferences of users from few rating values

Columns (10⁶): ratings (100) of a user from 1 to 5

Rows (10⁵): films

$$\mathbf{X} = \begin{array}{ccc|l} & \text{U1} & \text{U2} & \text{U3} \\ \left[\begin{array}{ccc} * & 3 & * \\ 5 & * & 2 \\ 4 & 5 & * \\ * & 2 & 5 \end{array} \right] & \begin{array}{l} \text{Film 1} \\ \text{Film 2} \\ \text{Film 3} \\ \text{Film 4} \end{array} \end{array}$$

[Matrix Completion with Nuclear Norm Minimization \(numerical-tours.com\)](https://www.numerical-tours.com/matrix-completion/)

[Matrix Completion and the Netflix Prize - YouTube](#)

Exact method for a special case

Rank minimization problem with constraint on the norm difference

Problem definition

$$\mathbf{X}^* = \arg \min \text{rank}(\mathbf{X})$$

$$\|\mathbf{X} - \mathbf{A}\|_{2,F} \leq b$$

Solution

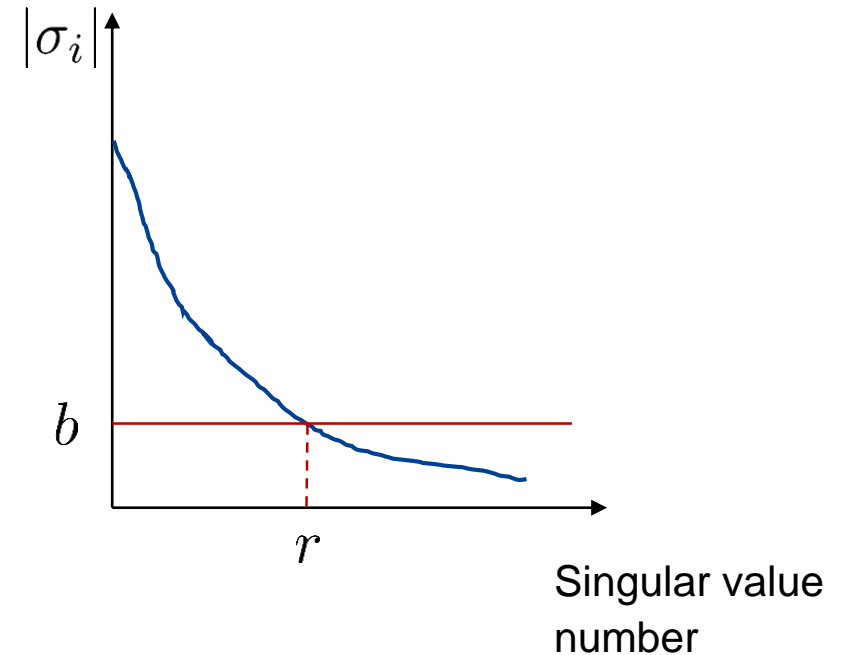
$$[\mathbf{U}, \mathbf{\Sigma}, \mathbf{V}] = \text{svd}(\mathbf{A})$$

$$\tilde{\mathbf{\Sigma}} = \text{diag}(f(\sigma_i))$$

$$f(x) = \begin{cases} x & |x| > b \\ 0 & |x| \leq b \end{cases}$$

Thresholding of
singular values

$$\mathbf{X}^* = \mathbf{U} \tilde{\mathbf{\Sigma}} \mathbf{V}^T$$



Rank minimization heuristics

Requirements to RMP algorithms

- General, e.g. handle any symmetric positive semi-definite matrix and convex constraints $\mathbf{X} \in \mathcal{C}$
- No strict requirements on initialization
- Numerically efficient, e.g., reduce to a quadratic programming problem
- Depend on few interpretable parameters
- Effective for practical problems

Herein, two heuristics from simple to more complex are presented.

Test example with square matrix \mathbf{X} depending on parameters a and b

$$\mathbf{A} = \begin{bmatrix} \frac{5}{4} - 2b & \frac{1}{3} - a & \frac{1}{4} - 2b \\ \frac{1}{3} - a & \frac{1}{3} - a & \frac{1}{3} - a \\ \frac{1}{4} - 2b & \frac{1}{3} - a & \frac{1}{4} - 2b \end{bmatrix}$$

$$\mathbf{X} = \mathbf{A}\mathbf{A}^T$$

Known rank-1 solution: $\mathbf{X}^* \left(a = \frac{1}{3}, b = \frac{1}{8} \right) = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix} \quad 0 \leq a \leq 1, 0 \leq b \leq 1$

Rank minimization heuristics

Trace heuristics

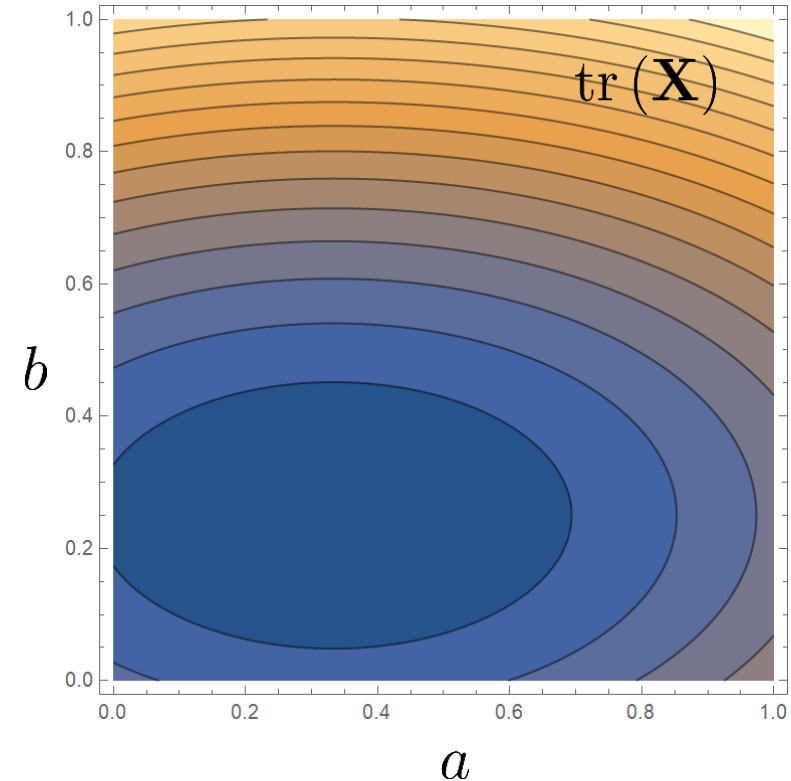
Observation for symmetric semi-positive matrices: minimizing trace gives low-rank solutions

Smooth surrogate problem

$$\mathbf{X}^* = \arg \min_{\mathbf{X} \in \mathcal{C}} \text{trace}(\mathbf{X})$$

Obtained rank-2 solution:

$$\mathbf{X}^* \left(a = \frac{1}{3}, b = \frac{1}{4} \right) = \begin{bmatrix} \frac{5}{8} & 0 & -\frac{1}{8} \\ 0 & 0 & 0 \\ -\frac{1}{8} & 0 & \frac{1}{8} \end{bmatrix}$$



MESBAHI, M., & PAPVASSILOPOULOS, G. P. (1997, JUNE). SOLVING A CLASS OF RANK MINIMIZATION PROBLEMS VIA SEMI-DEFINITE PROGRAMS, WITH APPLICATIONS TO THE FIXED ORDER OUTPUT FEEDBACK SYNTHESIS. IN PROCEEDINGS OF THE 1997 AMERICAN CONTROL CONFERENCE (CAT. NO. 97CH36041) (VOL. 1, PP. 77-80). IEEE..

Rank minimization heuristics

Log-det heuristics

Smooth surrogate problem

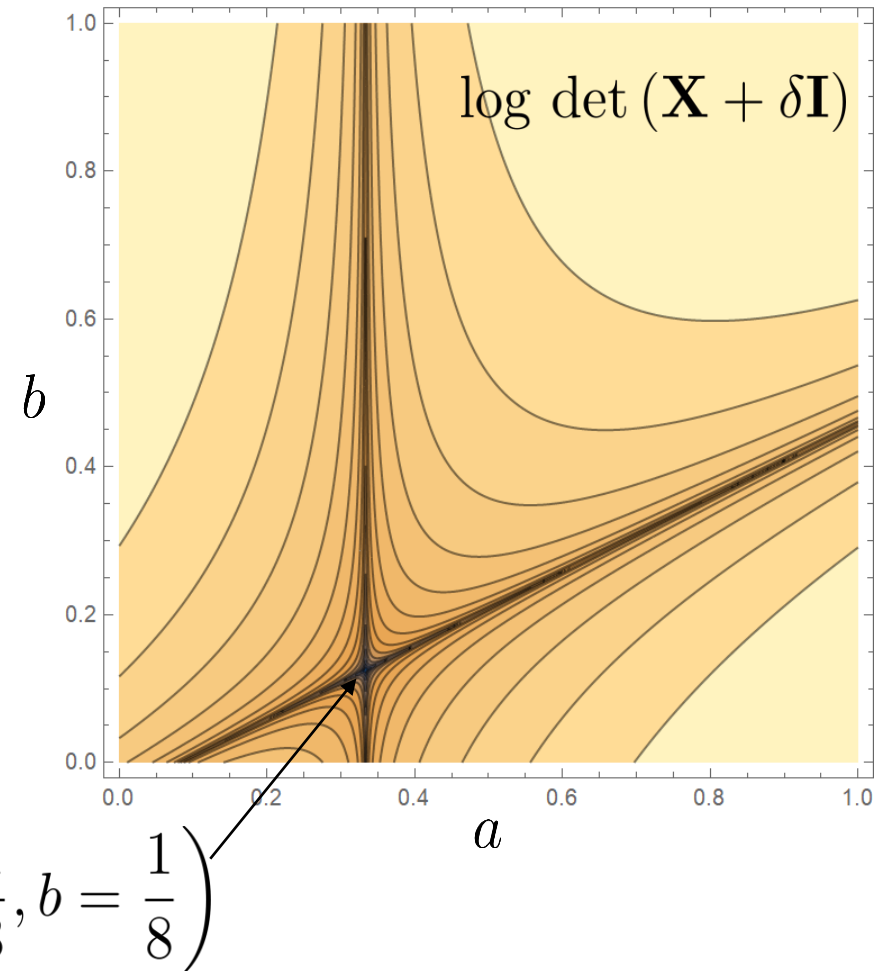
$$\mathbf{X}^* = \arg \min_{\mathbf{X} \in \mathcal{C}} (\log \det (\mathbf{X} + \delta \mathbf{I}))$$

$0 < \delta \ll 1$ regularization parameter

Obtained rank-1 solution in 10 iterations:

$$\mathbf{X}^* (a = 0.333331, b = 12503) = \begin{bmatrix} 0.998787 & 3 \cdot 10^{-6} & -0.00607 \\ 3 \cdot 10^{-6} & 3 \cdot 10^{-6} & -3 \cdot 10^{-6} \\ -0.00607 & 2 \cdot 10^{-11} & 7 \cdot 10^{-7} \end{bmatrix}$$

$$\delta = 10^{-6}$$



FAZEL, M., HAITHAM H., AND S.P. BOYD. "LOG-DET HEURISTIC FOR MATRIX RANK MINIMIZATION WITH APPLICATIONS TO HANKEL AND EUCLIDEAN DISTANCE MATRICES." AMERICAN CONTROL CONFERENCE, 2003. PROCEEDINGS OF THE 2003. VOL. 3. IEEE, 2003.

Rank minimization heuristics

Log-det heuristics

Local approximation via Taylor expansion

weighted trace norm of increment,
quadratic in parameters

$$\log \det(\mathbf{X} + \delta \mathbf{I}) \approx \log \det(\mathbf{X}_k + \delta \mathbf{I}) + \text{trace} \left(\overbrace{(\mathbf{X}_k + \delta \mathbf{I})^{-1} (\mathbf{X} - \mathbf{X}_k)} \right)$$

$$\mathbf{W}_k = (\mathbf{X}_k + \delta \mathbf{I})^{-1} \quad - \text{weight for trace norm at } k\text{-th step}$$

$$\log \det(\mathbf{X} + \delta \mathbf{I}) \approx \log \det(\mathbf{X}_k + \delta \mathbf{I}) + \text{trace} (\mathbf{W}_k (\mathbf{X} - \mathbf{X}_k))$$

Algorithm

1. Initialize matrix $\mathbf{X}_0 \in \mathcal{C}$, regularization $\delta > 0$ and tolerance $\epsilon > 0$
2. Repeat until $\|\mathbf{X}_{k+1} - \mathbf{X}_k\|_2 > \epsilon$ otherwise goto end
3. Compute weighting $\mathbf{W}_k = (\mathbf{X}_k + \delta \mathbf{I})^{-1}$
4. Solve QP $\mathbf{X}_{k+1} = \arg \min_{\mathbf{X} \in \mathcal{C}} \text{trace} (\mathbf{W}_k (\mathbf{X} - \mathbf{X}_k))$
5. goto 2.

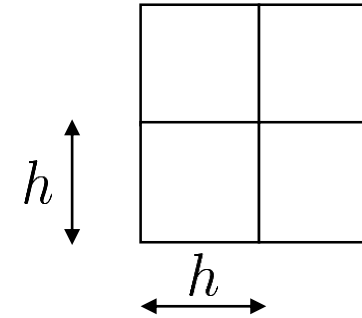
Applications of rank minimization formulations

Minimization of numerical dispersion for stencil of finite difference method

Wave equation in 2D

$$\ddot{u} = c^2 \Delta u$$

$$\Delta = \frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2}$$



Two discrete Laplacians

$$\Delta_h^1 = \frac{1}{h^2} \begin{bmatrix} 0 & 1 & 0 \\ 1 & -4 & 1 \\ 0 & 1 & 0 \end{bmatrix} \quad \Delta_h^2 = \frac{1}{2h^2} \begin{bmatrix} 1 & 0 & 1 \\ 0 & -4 & 0 \\ 1 & 0 & 1 \end{bmatrix}$$

A parametric family of stencils (9-point explicit)

$$\frac{u^{n+1} - 2u^n + u^{n-1}}{\Delta t^2} = c^2 ((1 - \alpha) \Delta_h^1 + \alpha \Delta_h^2) u$$

Applications of rank minimization formulations

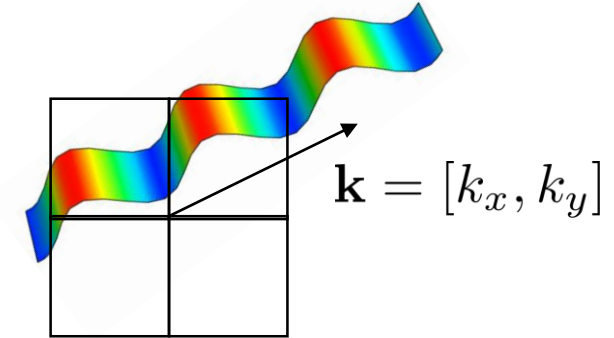
Minimization of numerical dispersion for stencil of finite difference method

Plane wave assumption for analytical solution and the dispersion relation

$$u = e^{-i(\omega t - k_x x - k_y y)}$$

$$\omega^2 = c^2(k_x^2 + k_y^2)$$

$$c = \frac{\omega}{\sqrt{k_x^2 + k_y^2}}$$



Discrete dispersion relation for 9-point explicit stencil

$$u = e^{-i(\omega^h \Delta t - k_x \Delta x - k_y \Delta y)}$$

$$1 - \cos(\omega^h \Delta t) = \frac{c^2 \Delta t^2}{h^2} [(1 - \alpha)(\cos(k_x h) + \cos(k_y h) - 2) + \alpha(\cos(k_x h) \cos(k_y h) - 1)]$$

Relative numerical dispersion error in phase speed

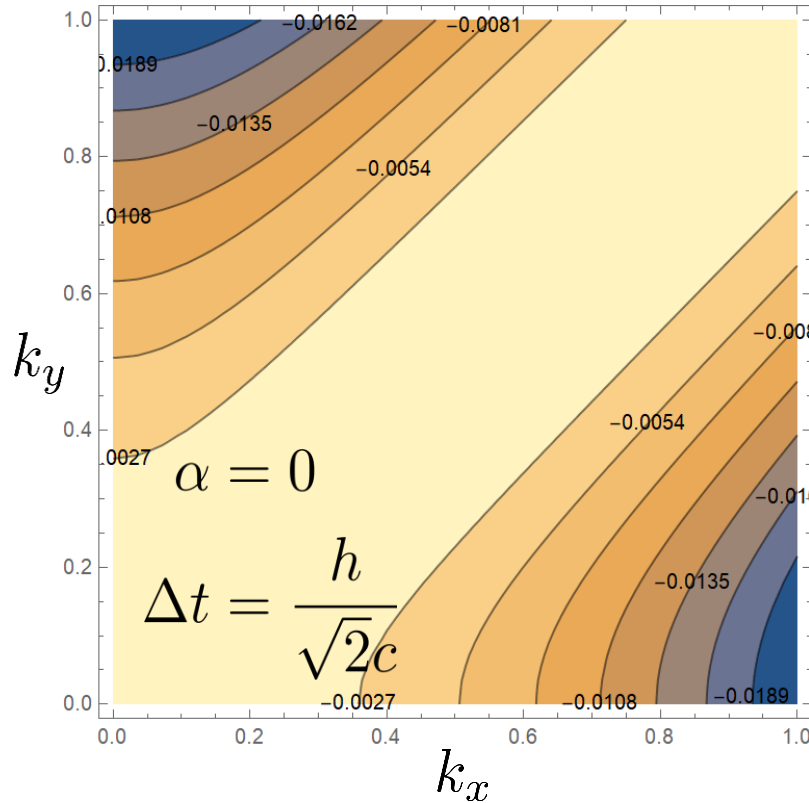
$$error = \frac{\omega^h}{c \sqrt{k_x^2 + k_y^2}} - 1$$

Applications of rank minimization formulations

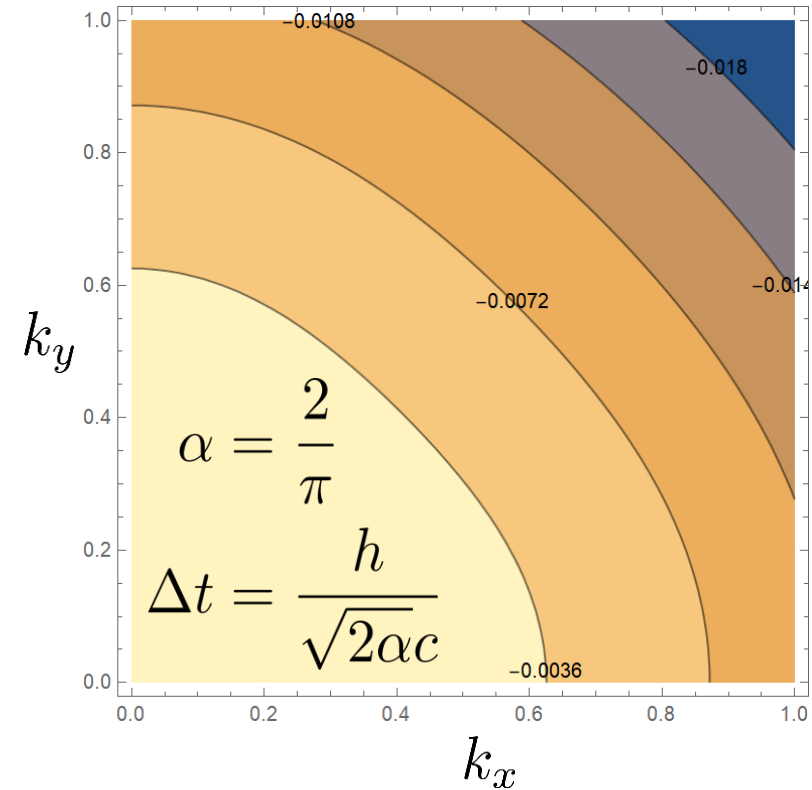
Minimization of numerical dispersion for stencil of finite difference method

Comparison of two schemes

$$error = \frac{\omega^h}{c\sqrt{k_x^2 + k_y^2}} - 1$$



Standard 5-point stencil



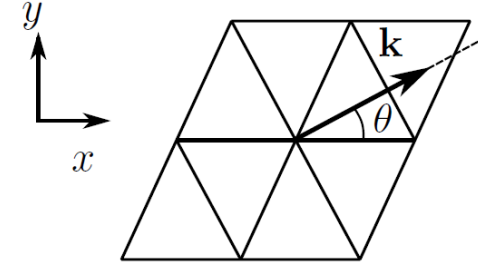
Optimized 9-point stencil

Applications of rank minimization formulations

Minimization of numerical dispersion for stencil of finite element method

Case of reciprocal mass matrices

$$\ddot{\mathbf{U}} = \mathbf{C}(\mathbf{F}^{\text{ext}} - \mathbf{K}\mathbf{U})$$



- equilibrium on representative patch level for plane wave ansatz $u(\mathbf{x}, t) = \tilde{\mathbf{U}} e^{i(\mathbf{k} \cdot \mathbf{x} - \omega t)}$

$$\left(\mathbf{C}_{\text{rep}}^{\circ}(\mathbf{k}, C_{2i}) \mathbf{K}_{\text{rep}}(\mathbf{k}) - \omega^2 \mathbf{I}_{\text{rep}} \right) \tilde{\mathbf{U}} = \mathbf{0}$$

$$\text{rank} \left(\mathbf{C}_{\text{rep}}^{\circ}(\mathbf{k}, C_{2i}) \mathbf{K}_{\text{rep}}(\mathbf{k}) - \omega^2 \mathbf{I}_{\text{rep}} \right) < n_{\text{rep}}$$

\mathbf{k}, ω - wavevector and angular frequency

C_{2i} - customization parameters

$\tilde{\mathbf{U}} \in \mathbb{C}^{n_{\text{rep}}}$ - discrete amplitudes

n_{rep} - size of representative patch

- heuristic objective
$$C_{2i} = \arg \min_{C_{2i}} \sum_j \text{rank} \left(\mathbf{C}_{\text{rep}}^{\circ}(\mathbf{k}_j, C_{2i}) \mathbf{K}_{\text{rep}}(\mathbf{k}_j) - \omega_j^2 \mathbf{I}_{\text{rep}} \right)$$

TKACHUK, ANTON. "CUSTOMIZATION OF RECIPROCAL MASS MATRICES VIA LOG-DET HEURISTIC." INTERNATIONAL JOURNAL FOR NUMERICAL METHODS IN ENGINEERING 121.4 (2020): 690-711..

Applications of rank minimization formulations

Minimization of numerical dispersion for stencil of finite element method

2D elastic-dynamics discretized with 6-node FE, hexagonal mesh

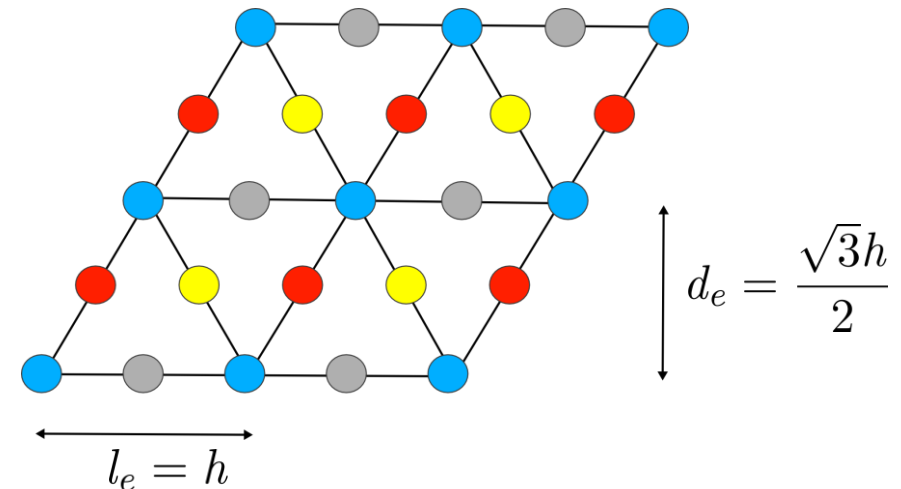
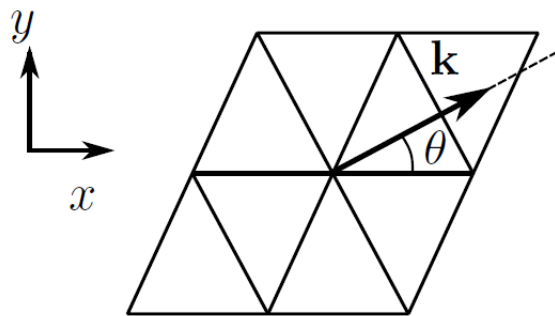
$$\left(\mathbf{C}_{\text{rep}}^{\circ}(k, C_{21}, C_{22}) \mathbf{K}_{\text{rep}}(k) - \omega^2 \mathbf{I}_{\text{rep}} \right) \tilde{\mathbf{U}} = \mathbf{0}$$

\mathbf{k}, ω - wavevector and angular frequency

C_{21}, C_{22} - customization parameters

$\tilde{\mathbf{U}} = [\tilde{U}_{xc}, \tilde{U}_{yc}, \tilde{U}_{xm1}, \tilde{U}_{xm2}, \tilde{U}_{xm3}, \tilde{U}_{ym1}, \tilde{U}_{ym2}, \tilde{U}_{ym3}] \in \mathbb{C}^{n_{\text{rep}}}$ - 2 corner and 6 mid-node amplitudes

$n_{\text{rep}} = 8$ - size of representative patch



Applications to reciprocal mass matrix

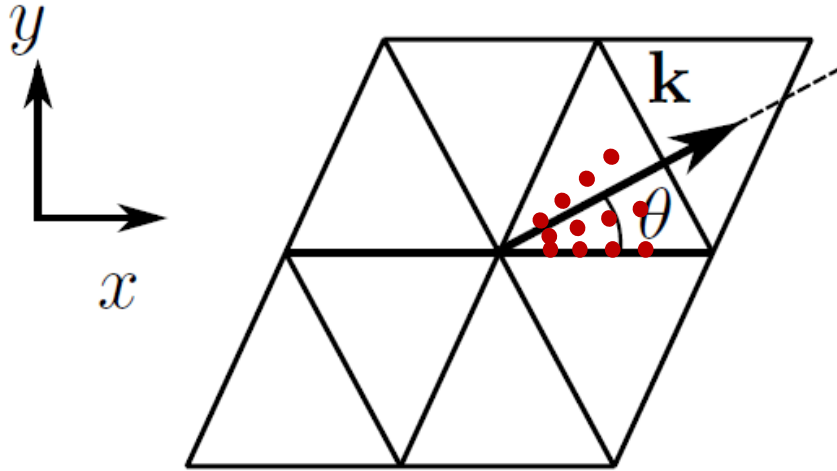
Minimization of numerical dispersion for stencil of finite element method

Reformulate for reduce the problem to Hermitian semi-positive definite

$$\tilde{\mathbf{A}}(\mathbf{k}, \omega, C_{21}, C_{22}) = \left(\mathbf{C}_{\text{rep}}^{\circ}(\mathbf{k}, C_{21}, C_{22}) \mathbf{K}_{\text{rep}}(\mathbf{k}) - \omega^2 \mathbf{I}_{\text{rep}} \right)$$

$$\mathbf{X}(\mathbf{k}, \omega, C_{21}, C_{22}) = \tilde{\mathbf{A}}^H \tilde{\mathbf{A}}$$

Surrogate problem



•••• $\mathbf{k} = k[\cos(\theta); \sin(\theta)]$

- sampling array for wavevecktor

Two waves types (plane stress assumption)

- P-wave

$$\omega_P^2 = \frac{E}{(1 - \nu^2)\rho} \mathbf{k}^2$$

- S-wave

$$\omega_S^2 = \frac{E}{2(1 + \nu)\rho} \mathbf{k}^2$$

Applications of rank minimization formulations

RMM example 3: 2D elastic-dynamics discretized with 6-node FE, hexagonal mesh

Best results from log-det heuristics

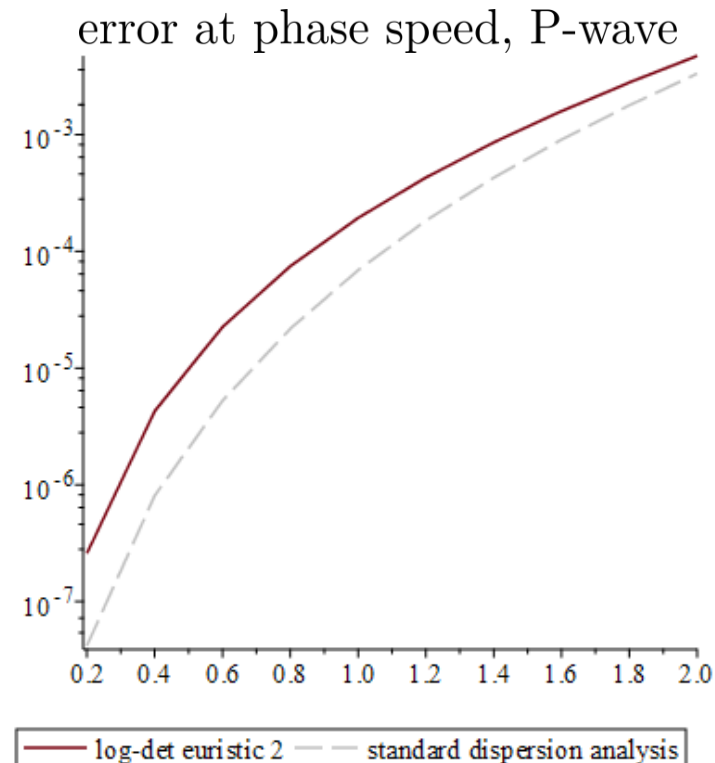
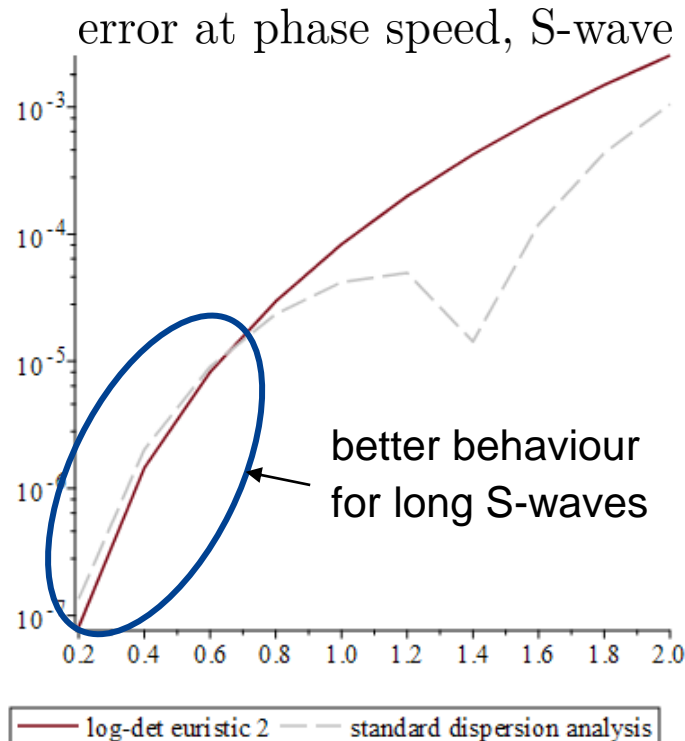
$$n_k = 7 \quad k_j = [0.025; 0.05; 0.1; 0.2; 0.3; 0.4; 0.5] h$$

$$n_\theta = 5 \quad \theta_s = [0; \pi/30; \pi/15; \pi/10; \pi/6]$$

$$\omega_{j,s} = c_0 k_j \quad \delta = 3 \cdot 10^{-42}$$

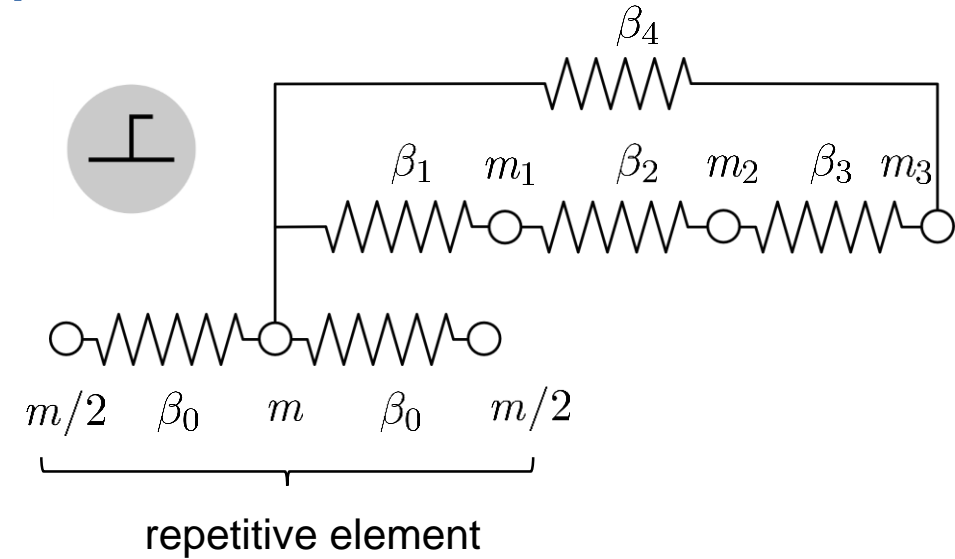
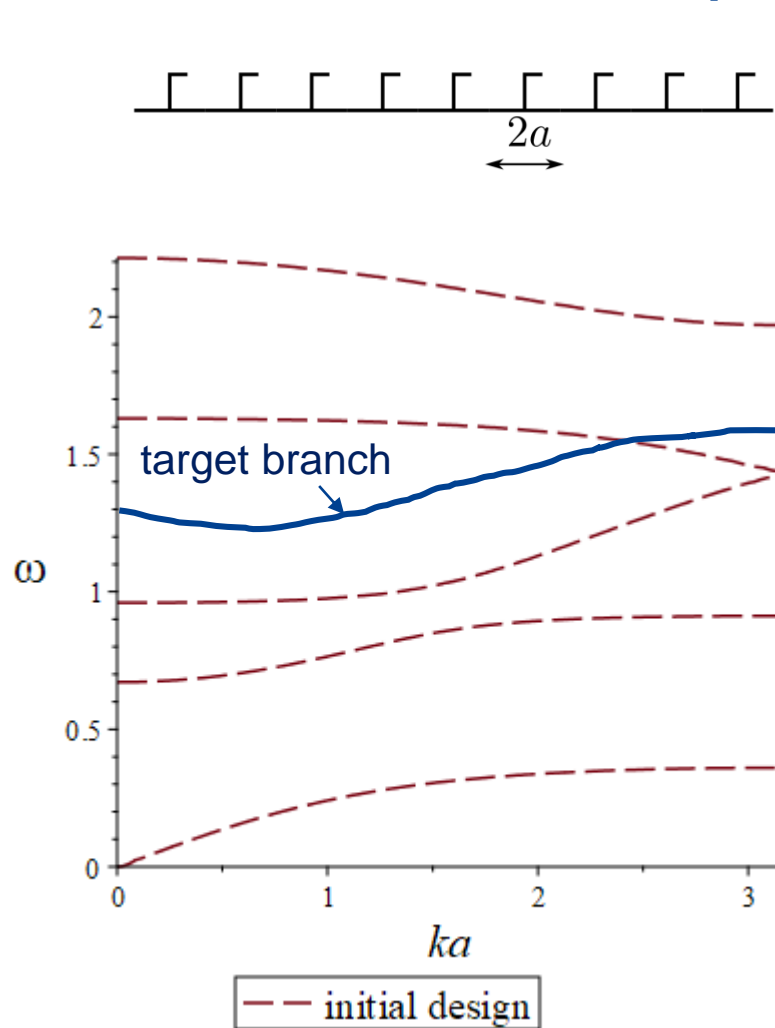
$$C_{21} = 0.35999923115819346922334586255,$$

$$C_{22} = 0.42181367522022318508140913666$$



Applications of rank minimization formulations

Problem statement for a dispersion design problem



Given: a periodic system depending on a set of parameters s and a target branch with a dispersion relation $k = f(\omega)$.

Find: a design whose dispersion relation matches the given dispersion relation best

Two desired features of algorithm

- performance function depends explicitly on the design parameters
- ordering of eigenfrequencies should be avoided

Dispersion design as matrix rank minimization problem

A possible formalization and relaxation

- equilibrium on representative patch level for plane wave ansatz

$$u(\mathbf{x}, t) = \tilde{\mathbf{U}} e^{i(\mathbf{k} \cdot \mathbf{x} - \omega t)}$$

$$\left(\mathbf{K}_{\text{rep}}(k, \mathbf{s}) - \omega^2 \mathbf{M}_{\text{rep}}(\mathbf{s}) \right) \tilde{\mathbf{U}} = \mathbf{0}$$

$\tilde{\mathbf{U}} \in \mathbb{C}^{n_{\text{rep}}}$ - discrete amplitudes

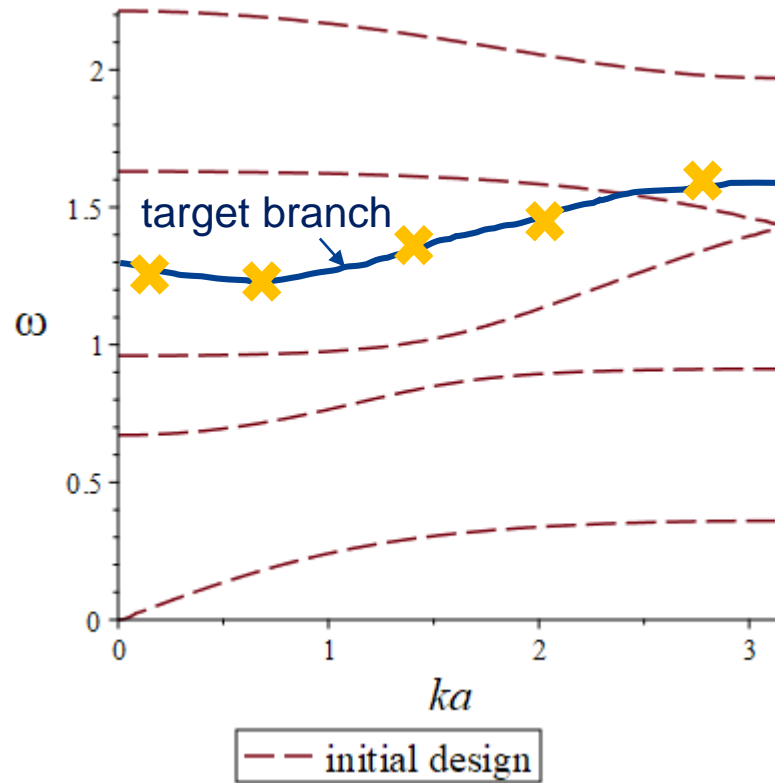
n_{rep} - size of representative patch

- require not full rank at discrete pairs (k_j, ω_j) ✕

$$\text{rank} \left(\mathbf{K}_{\text{rep}}(k_j, \mathbf{s}) - \omega_j^2 \mathbf{M}_{\text{rep}}(\mathbf{s}) \right) < n_{\text{rep}}$$

- set up a heuristic objective function

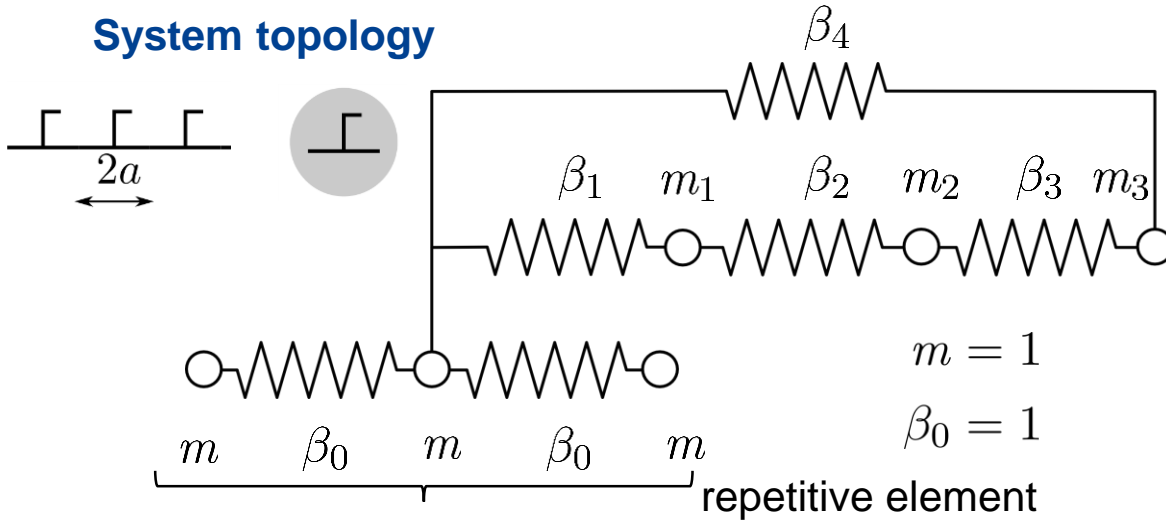
$$J(\mathbf{s}) = \sum_j \text{rank} \left(\mathbf{K}_{\text{rep}}(k_j, \mathbf{s}) - \omega_j^2 \mathbf{M}_{\text{rep}}(\mathbf{s}) \right)$$



Applications

Mass-spring system 1: targeting several points on two acoustic branches

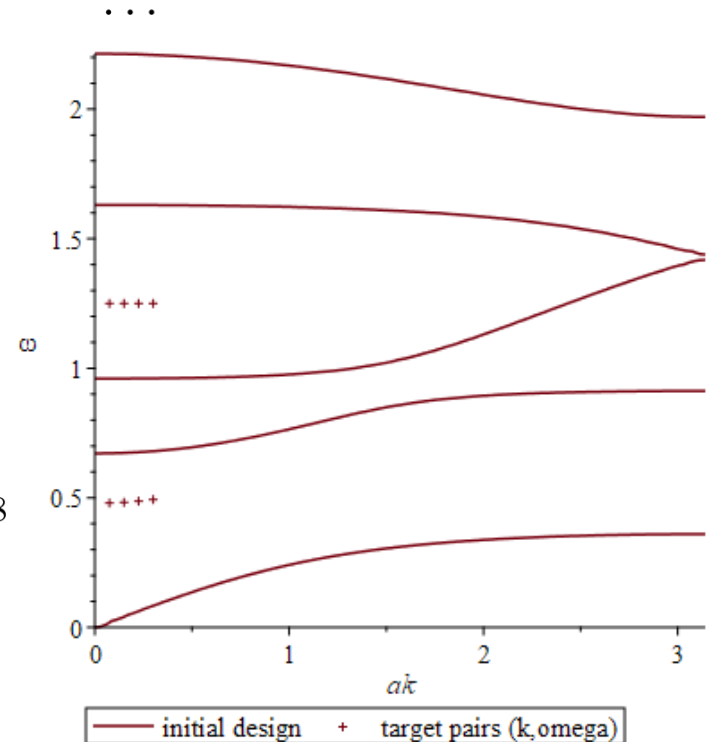
System topology



Target wave number-frequency pairs (8)

$$ak_1 = 0.075 \quad \omega_1 = 0.4797$$

$$ak_2 = 0.150 \quad \omega_2 = 0.4824$$



m_j - nodal masses a - distance between nodes

β_j - spring stiffness $n_{\text{rep}} = 4$ - size of the representative patch

Admissible range of parameters

$$m_i \in [0.2, 2] \quad \beta_{1,2,3} \in [0.3, 4] \quad \beta_4 \in [0.005, 4]$$

Algorithm parameters

$$\delta = 3 \cdot 10^{-8}$$

Initial design

$$m_1 = 1 \quad m_2 = 2 \quad m_3 = 1.2$$

$$\beta_1 = 1 \quad \beta_2 = 0.5 \quad \beta_3 = 0.6 \quad \beta_4 = 0.1$$

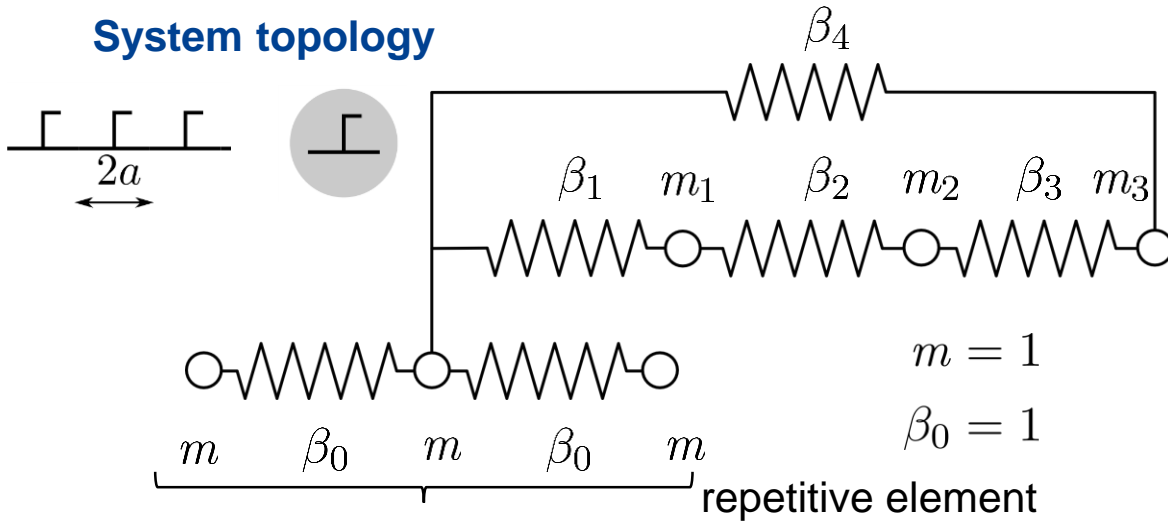
Digits = double

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Applications

Mass-spring system 1: targeting several points on two acoustic branches

System topology



Final design

$$m_1 = 0.42 \quad m_2 = 0.78 \quad m_3 = 0.37$$

$$\beta_1 = 0.49 \quad \beta_2 = 0.3 \quad \beta_3 = 0.41 \quad \beta_4 = 0.005$$

m_j - nodal masses a - distance between nodes
 β_j - spring stiffness $n_{\text{rep}} = 4$ - size of the representative patch

Admissible range of parameters

$$m_i \in [0.2, 2] \quad \beta_{1,2,3} \in [0.3, 4] \quad \beta_4 \in [0.005, 4]$$

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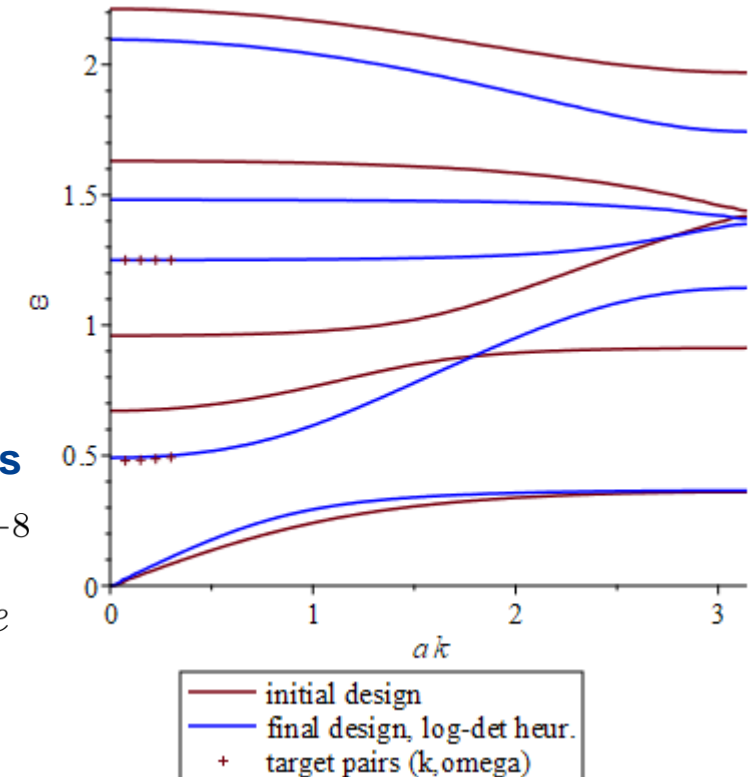
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Digits = double

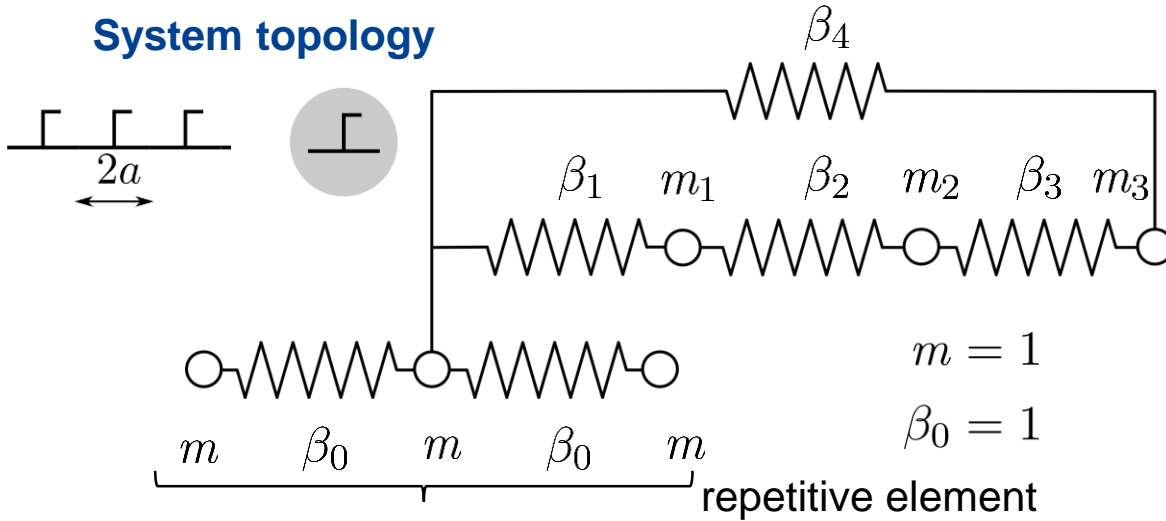
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Applications

Mass-spring system 1: targeting a constant optical branch

System topology



Final design

$$m_1 = 0.4443 \quad m_2 = 0.5395 \quad m_3 = 0.2848$$

$$\beta_1 = 1.098 \quad \beta_2 = 0.3 \quad \beta_3 = 0.3009 \quad \beta_4 = 0.3245$$

m_j - nodal masses a - distance between nodes
 β_j - spring stiffness $n_{\text{rep}} = 4$ - size of the representative patch

Admissible range of parameters

$$m_i \in [0.2, 2] \quad \beta_{1,2,3} \in [0.3, 4] \quad \beta_4 \in [0.005, 4]$$

Algorithm parameters

$$\delta = 3 \cdot 10^{-8}$$

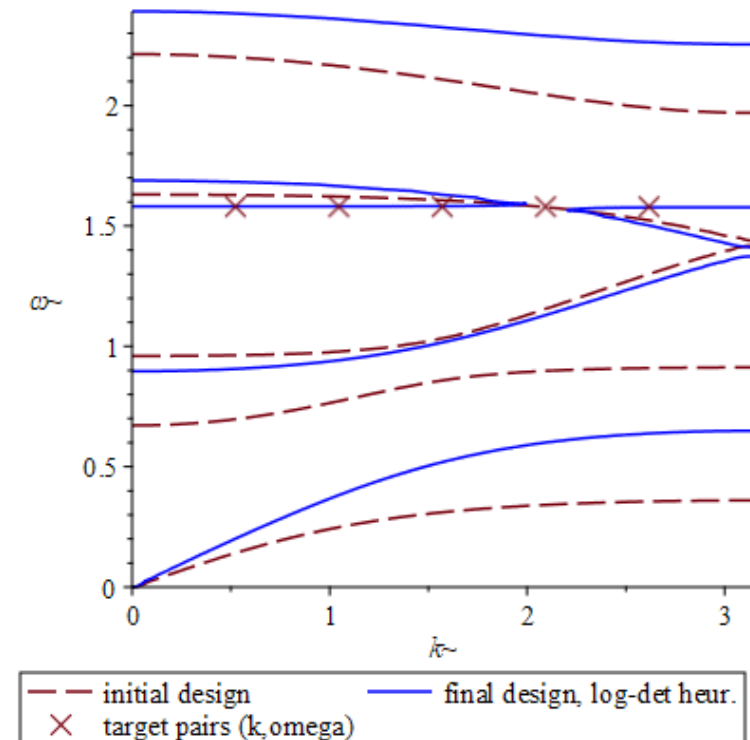
Initial design

$$m_1 = 1 \quad m_2 = 2 \quad m_3 = 1.2$$

$$\beta_1 = 1 \quad \beta_2 = 0.5 \quad \beta_3 = 0.6 \quad \beta_4 = 0.1$$

Digits = double

#ite = 21



Conclusions

- Rank minimization formulation appear in several geometrical, data analysis and mechanical applications
- Several tractable relaxation are known and usable
- Instances of reciprocal mass matrices with reduced numerical dispersion are obtained via RMP
- Mechanical systems with prescribed dispersion are obtainable

Future work

- Larger systems and combination with reduced-ordering systems
- Dispersion customization for acoustic metamaterials
- Using other rank minimization heuristics

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Tack så mycket! Thank you! Vielen Dank!

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