

## Chapter 1

### Singular Value Homogenization: a Simple Preconditioning Technique for Linearly Constrained Optimization and

#### INTRODUCTION

In many experimental settings the information  $z \in \mathbb{R}^n$  to be processed and analyzed computationally is obtained through measuring some real world data  $x \in \mathbb{R}^m$ . The action of performing such measurement oftentimes introduces distortions or errors in the real data which, given that the distortion  $A : \mathbb{R}^m \rightarrow \mathbb{R}^n$  is known, may be inverted to recover the original data. A particularly common case (e.g. in image processing, dose computation or convolution and deconvolution processes in general [1,2]) occurs when this relation  $A$  between measurements and data is in fact linear or easily linearizable, i.e. if  $A \in \mathbb{R}^{m \times n}$ .

It is thus natural to consider the following optimization problem

$$\min_{x \in \mathbb{R}^m} f(Ax), \quad (1.1)$$

where  $f : \mathbb{R}^n \rightarrow \mathbb{R}$  is a continuously differentiable function and  $A$  is a real  $m \times n$  matrix. Typical (first order) approaches for solving (1.1) involve estimates of the gradient, see for example the classical works of Levitin and Polyak [3], Goldstein and Tretyakov [4] and more recent and related results [5,6]. Hence there is the need to evaluate the term

$$\nabla_x f(Ax) = A^T \cdot \nabla_z f(z), \quad (1.2)$$

where  $z = Ax$ . In the case of ill-conditioned  $A$ , (1.2) gives only little information and hence long run-times ensue, see also [7,8].

The purpose of this paper is introduce a new preconditioning process through altering the singular value spectrum of  $A$  and then transforming (1.1) into a more benign problem. Our proposed algorithmic scheme can be used as a

# Fundamentals Of Matrix Computations Solutions

**Gene H. Golub, Charles F. Van Loan**



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