Subject: Re: matrix log and exp
Posted by Paul Van Delst[1] on Wed, 17 Apr 2002 19:32:42 GMT
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G Karas wrote:
>
> Hi group,
> one quickie and possibly difficult:
>
> IDL does not have a matrix logarithm logm and matrix
> exponent expm function. I was thinking of calling lapack
> routines which do it, but have no experience with lapack
> or FORTRAN. Anyone with any tips on this one?

Yes. Use ALOG() and EXP().

paulv

--
Paul van Delst Religious and cultural
CIMSS @ NOAA/NCEP purity is a fundamentalist
Ph: (301)763-8000 x7274 fantasy
Fax:(301)763-8545 V.S.Naipaul

Subject: Re: matrix log and exp
Posted by hradilv.nospam on Wed, 17 Apr 2002 21:34:03 GMT
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On Wed, 17 Apr 2002 15:32:42 -0400, Paul Van Delst
<paul.vandelst@noaa.gov> wrote:

> G Karas wrote:
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I think what the original post-er is looking for is:

exp(A) = SUM{ (1/n!) * A^n } from 0 to infinity

The only (other) advice I can give is to truncate the sum at some "reasonable" value (10?, 100?). 'couse you still have to deal with the A^n part %^{

Subject: Re: matrix log and exp
Posted by James Kuyper on Wed, 17 Apr 2002 21:52:26 GMT
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Paul Van Delst wrote:

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> Yes. Use ALOG() and EXP().
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> paulv

He's talking about matrix logarithm and exponent, not the element-by-element logarithm and exponent. When you calculate exp(matrix), it produces a new matrix, each of whos elements is exp() of the corresponding element of the input matrix.

That's very different from the matrix exponential function of x, which is defined only for square matrices. It uses the same Taylor series expansion:

1 + x + x^2/2! + x^3/3! + x^4/4! ...

but interprets '1' as the identity matrix of the appropriate size, and x^n as the matrix multiplication of x by itself n times.

For instance:

```
IDL> A = [[0,1],[1,0]]
IDL> print, exp(A)
      1.00000      2.71828
      2.71828      1.00000
```

Since, for matrix multiplication, A^n = A if n is odd, and A^n=[[1,0],[0,1]] if n is even, the diagonal elements pick up the even terms of the exponential series, and the off-diagonal terms pick up odd terms. Those series are easily summed analytically, giving a matrix exponential of A as:

```
IDL> print, [[cosh(1),sinh(1)],[sinh(1),cosh(1)]]
      1.54308      1.17520
      1.17520      1.54308
```

Which is quite a bit different from exp(A).

Subject: Re: matrix log and exp
Posted by Paul Van Delst[1] on Thu, 18 Apr 2002 12:43:42 GMT
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James Kuyper wrote:
>
> Paul Van Delst wrote:
>
>> G Karas wrote:
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>
> IDL> print, [[cosh(1),sinh(1)],[sinh(1),cosh(1)]]
> 1.54308 1.17520
> 1.17520 1.54308
>
> Which is quite a bit different from exp(A).

Huh. How 'bout that? Thanks very much for the explanation. Much appreciated.

paulv

--
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Ph: (301)763-8000 x7274 fantasy
Fax:(301)763-8545 V.S.Naipaul

Subject: Re: matrix log and exp
Posted by G Karas on Thu, 18 Apr 2002 13:19:16 GMT
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"Vince" <hradilv.nospam@yahoo.com> wrote in message
news:3cbde89e.197479700@news...
> On Wed, 17 Apr 2002 15:32:42 -0400, Paul Van Delst
> <paul.vandelst@noaa.gov> wrote:
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> "reasonable" value (10?, 100?). 'couse you still have to deal with
> the A^n part %^{

Yes, exp(A) with the factorial is quite straightforward, a value of 60 or so
will do the trick, but to go back by using
the logarithm is a lot more complicated. Thanks for all
the advice though :)
