Multi-layer hierarchical structures
Jianlin Xia*
Department of Mathematics, Purdue University, West Lafayette, IN 47907, U.S.A.

Abstract. In structured matrix computations, existing rank structures such as hierarchically semiseparable (HSS) forms admit fast and stable factorizations. However, for discretized problems, such forms are restricted to 1D cases. In this work, we propose a framework to break such a 1D barrier. We study the feasibility of designing multi-layer hierarchically semiseparable (MHS) structures for the approximation of dense matrices arising from multi-dimensional discretized problems such as certain integral operators. The MHS framework extends HSS forms to higher dimensions via the integration of multiple layers of structures, i.e., structures within the dense generator representations of HSS forms. Specifically, in the 2D case, we lay theoretical foundations and justify the existence of MHS structures based on the fast multipole method (FMM) and algebraic techniques such as representative subset selection. Rigorous numerical rank bounds and conditions for the structures are given. Representative subsets of points and a multi-layer tree are used to intuitively illustrate the structures. The MHS framework makes it convenient to explore multidimensional FMM structures. MHS representations are suitable for stable direct factorizations and can take advantage of existing methods and analysis well developed for simple HSS methods. Numerical tests for some discretized operators show that the appropriate inner-layer numerical ranks are significantly smaller than the off-diagonal numerical ranks used in standard HSS approximations.

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1 Introduction

Rank structured matrices have been widely used for the fast direct solution of some integral and differential equations, especially elliptic problems. See [1, 5, 8, 9, 12, 15, 29, 32, 37, 38, 41] for a partial list of references. A basic idea of these methods is to approximate certain dense (intermediate) matrices or fill-in by rank structured forms. Such dense matrices include discretized integral operators, inverses of discretized PDEs, and Schur complements in the direct factorizations of some sparse matrices. PDE/integral equation...
theories together with linear algebra techniques have been used to show the existence of the rank structures. That is, appropriate off-diagonal blocks of these dense matrices have small numerical ranks.

Several rank structured representations have been designed for the approximation of these dense matrices. Among the most widely used ones are hierarchical structured representations such as $\mathcal{H}$ [4], $\mathcal{H}^2$ [5], and hierarchically semiseparable (HSS) matrices [8,42]. $\mathcal{H}$/$\mathcal{H}^2$ matrices and matrices based on the fast multipole method (FMM) are applicable to 2D and 3D cases. However, factorizations of such matrices usually involve recursion or inversion [6,15] and their numerical behaviors such as stability are unclear. Thus, those factorizations are typically used for developing preconditioners. The HSS form mainly aims at 1D cases, and is essentially a special $\mathcal{H}^2$ form that explores the weak admissibility [19]. It is based on simple domain bisections and is thus easier to implement and analyze. It is also widely accessible to the general scientific computing community. In particular, efficient, stable, and scalable HSS operations (especially ULV-type factorizations [8,42]) are available. Moreover, the hierarchical approximation accuracy and backward stability of HSS methods are well studied [33,34]. For more general sparse problems, the applicability of HSS matrices can be extended via the integration into sparse matrix techniques such as nested dissection [11] and the multifrontal method [10].

Existing HSS-based structured direct solvers work well for 1D discretized integral equations and 2D discretized elliptic PDEs. However, the efficiency is usually less satisfactory for higher dimensions. It is possible to still approximate the dense matrices corresponding to two dimensions by HSS forms. Although this simplifies the implementation, the performance of the relevant matrix operations is far from optimal for large sizes due to the large off-diagonal numerical ranks.

In some recent studies, additional structures within some HSS approximations have been explored. In fact, it has been noticed that, in some applications, the dense blocks (called generators) that define the HSS forms are also structured [9,18,39,43,45]. By taking advantage of such structures, it is possible to design multi-dimensional structured algorithms for dense discretized matrices just based on simple HSS methods. For example, in a fast selected inversion algorithm [44], some diagonal and off-diagonal blocks of the inverse of a sparse matrix are approximated by HSS and low-rank forms, respectively. For some 2D discretized integral operators, the method in [9] exploits the inner structures with the aid of some integral equation techniques. The method in [9] directly inverts a 2D structured representation, and intermediate operations such as HSS inversion and recompression can be quite expensive.

In this work, we lay theoretical foundations for a multi-layer hierarchically semiseparable (MHS) structure for multiple dimensions and design an MHS representation. We show the feasibility of using MHS forms to approximate some dense discretized matrices. We exploit multiple layers of hierarchical or tree structures under the general FMM framework. For some discretized matrices on 2D domains, if HSS forms are used for the approximation, we show that the dense generators have inner HSS or low-rank structures similarly to the work in [9]. Unlike the method in [9], we consider general FMM inter-
actions between all the subdomains resulting from nested bisection based on algebraic methods. A structure-preserving rank-revealing factorization [17, 45] is used to produce subsets of representative points in the mesh during off-diagonal compression. These representative points facilitate the study of inner structures. In [9], some boundary mesh points essentially play the role of representative points. Here, more general representative points at multiple hierarchical levels are used and help to justify the existence of inner structures following the FMM ideas.

Rigorous numerical rank bounds for relevant matrix blocks are given. This is based on a generalization of the usual concept of well-separated point sets. Unlike most FMM studies that estimates rank bounds based on the numbers of terms in degenerate series expansions, here we give concrete numerical rank bounds for numerically low-rank blocks. This makes it clear to understand the storage and efficiency of the structured forms.

Following all the rank studies, a systematic definition of the MHS representation is then given. It has a multi-layer tree structured form. We analyze the storage of the MHS form. Under some conditions, the storage is nearly linear in the matrix size $N$ and is lower than a direct HSS approximation. The MHS representation is also more general than a related structured form in [9].

The MHS framework makes it very convenient to explore multi-dimensional FMM structures. There are two major benefits. One is that it enables to take advantage of well-developed HSS methods to design fast and stable MHS operations, especially direct factorizations that are previously difficult with existing multi-dimensional rank structures. The multi-layer framework enables us to repeatedly perform simple structured operations such as HSS or low-rank ones so as to keep MHS algorithms convenient to design and analyze. This makes it feasible to avoid HSS inversion and recompression in [9] and avoid potentially unstable recursive operations in [6, 15] when designing multi-dimensional structured factorizations. We mention some hints for designing efficient MHS algorithms.

Another benefit is that existing complexity, accuracy, and stability studies for HSS methods can be readily generalized to MHS methods, which avoids tedious technical analysis and guarantees the efficiency and reliability of MHS methods. For example, it has been shown in [33, 34] that the HSS structure has a natural stability enhancement benefit in the sense that numerical errors propagate only by $O(\log N)$ times along some tree paths. With the use of multi-layer tree structures in MHS forms, this is still the situation so that we can expect nice stability for MHS algorithms.

We verify the feasibility of MHS structures in some numerical examples. For some discretized matrices, an HSS approximation would have maximum off-diagonal rank (called HSS rank) growing quickly with the matrix size $N$, while in the MHS approximation, a rank bound for the structure measurement (called MHS rank) stays about the same or only grows very slowly. For reasonable $N$, the MHS ranks are significantly smaller than the HSS ranks.

The outline of the paper is as follows. We first generalize the concept of separated sets
and discuss representative subset selection in Section 2. The design of MHS structures is shown in detail in Section 3, followed by some potential ideas for designing MHS algorithms in Section 4. Section 5 shows the numerical tests. The following is a list of some notation.

- For a set of points $\Omega$, $|\Omega|$ denotes its cardinality.
- For a binary tree $\mathcal{T}$, its nodes are labeled with a single index, say, $i$. The sibling and parent of $i$ are denoted $\text{sib}(i)$ and $\text{par}(i)$, respectively. $\text{root}(\mathcal{T})$ denotes the root of $\mathcal{T}$.
- For a matrix $A$ and index sets $I$ and $J$, $A|_I$ and $A|_{J} \times \mathcal{J}$ denote submatrices of $A$ consisting of its rows and columns selected by $I$ and $J$, respectively, and $A|_{1 \times J}$ corresponds to the selection of row and column entries based on $I$ and $J$, respectively.
- Sometimes, the Matlab notation $1:n$ is used to mean $1,2,\ldots,n$.
- $\sigma_j(C)$ denotes the $j$th largest singular value of a matrix $C$.
- As usual, the notation $O(\cdot)$ is used to avoid extra notation for constants that do not depend on parameters such as matrix sizes.

2 Generalization of separated sets, representative subset selection, and numerical rank estimation

In this section, we generalize the concept of well-separated sets and introduce the notion of representative subset selection in the FMM context. Furthermore, we give relevant numerical rank estimates for some discretized matrix forms. These serve as preliminaries for our later design of the MHS structure.

2.1 Generalization of well-separated sets

Consider the discretization of a kernel function $\phi$ of the form $\phi(|y-z|)$, where $y$ and $z$ are points inside certain domains and $|y-z|$ is the distance between $y$ and $z$. Some examples of $\phi$ are $\frac{1}{|y-z|}$, $\frac{1}{|y-z|^2}$, and $\log |y-z|$. Suppose $\Omega_1$ and $\Omega_2$ are two sets of points. We look at the numerical rank of the following discretized matrix:

$$K = (\phi(|y_i-z_j|))_{y_i \in \Omega_1, z_j \in \Omega_2}. \quad (2.1)$$

For convenience, we refer to $K$ in (2.1) as an interaction (matrix) between $\Omega_1$ and $\Omega_2$. Note that we may also consider the case $\phi(y-z)$ in a similar way.

In the FMM, two sets $\Omega_1$ and $\Omega_2$ are generally considered well separated if their distance is greater than or equal to their diameters so that $\phi(|y-z|)$ for $y \in \Omega_1$ and $z \in$
Ω₂ can be approximated by a series with a finite number of terms to reach any given accuracy [2,16]. Correspondingly, the matrix \( K \) in (2.1) has a small numerical rank. More specifically, we define separated sets in the following way, which slightly relaxes the usual concept of separated sets.

**Definition 2.1.** (Separated sets) Use the notation \( \delta(y_0, \Omega_1) \) to denote the radius of a set \( \Omega_1 \) with respect to a center \( y_0 \) in the following sense:

\[
\delta(y_0, \Omega_1) = \max_{y_i \in \Omega_1} |y_0 - y_i|.
\]

A set \( \Omega_2 \) is \( \alpha \)-separated from \( \Omega_1 \) for a constant \( \alpha > 1 \) if there exists a point \( y_0 \in \Omega_1 \) such that for all points \( z \in \Omega_2 \),

\[
|z - y_0| \geq \alpha \cdot \delta(y_0, \Omega_1).
\]

Since we assume a fixed constant \( \alpha > 1 \) is used for all our studies, we often just say two sets are separated.

**Remark 2.1.** (Kernel expansion assumption) For convenience, in all the following discussions, we assume \( \phi(|y - z|) \) has a finite-term multipole expansion with respect to a relative tolerance \( \epsilon \) for \( y \) and \( z \) respectively in two sets that are \( \alpha \)-separated. That is,

\[
\phi(|y - z|) = \sum_{i=1}^{r_0} f_i(y) g_i(z) + e, \quad (2.2)
\]

where the approximation error satisfies, for an appropriate constant \( \mu \),

\[
|e| \leq \frac{\mu}{\alpha r_0} \phi(|y - z|) \leq \epsilon \phi(y - z), \quad (2.3)
\]

Some sample cases where relevant error bounds are derived can be found in [2,16,27,28,30].

With this kernel expansion assumption, the matrix \( K \) in (2.1) corresponding to separated sets \( \Omega_1 \) and \( \Omega_2 \) can be approximated by a matrix of small rank, with the entrywise relative error \( \epsilon \). On the other hand, \( r_0 \) in (2.2) is not exactly the so-called numerical rank of \( K \). To rigorously consider the numerical rank, we state a precise definition of \( \epsilon \)-rank as follows. Some \( \epsilon \)-rank estimates will then be given later.

**Definition 2.2.** The numerical rank or \( \epsilon \)-rank of a matrix \( K \) is the number of singular values of \( K \) that are greater than \( \epsilon \| K \|_2 \) for a tolerance \( \epsilon \), as often used in low-rank approximation methods.

**Remark 2.2.** Clearly, \( K \) has \( \epsilon \)-rank at most \( r \) if \( \sigma_{r+1}(K) \leq \epsilon \sigma_1(K) \). Thus, if \( K \) can be approximated by a rank-\( r \) matrix with 2-norm absolute accuracy no larger than \( \epsilon \| K \|_2 \), then \( K \) has \( \epsilon \)-rank at most \( r \) according to the Eckart-Young theorem.
Then consider more general cases where \( \Omega_1 \) and \( \Omega_2 \) are not well separated. For example, suppose \( \Omega_1 \) and \( \Omega_2 \) are 2D sets as in Figure 1(a). (Later, we do not strictly distinguish a domain and a set. In our figures, we usually only draw a domain to indicate a set.) The two sets are not separated. In the FMM, the sets are further partitioned. We can get a subset \( \tilde{\Omega}_1 \) of \( \Omega_1 \) as in Figure 1(b) so that we can choose \( y_0 \in \tilde{\Omega}_1 \) as shown and verify that \( \tilde{\Omega}_1 \) and \( \Omega_2 \) are \( \alpha \)-separated for a constant \( \alpha > 1 \). For example, if \( \Omega_1 \) and \( \Omega_2 \) are two unit squares, then \( \delta(y_0, \Omega_1) \leq \frac{\sqrt{10}}{4} \), and for any \( z \in \Omega_2 \),

\[
|z - y_0| \geq \frac{3}{4} \sqrt{2} \geq \alpha \cdot \delta(y_0, \Omega_1), \quad \text{with } \alpha \approx 1.34.
\]

(a) Two sets in 2D that are not well separated  \hspace{1cm} (b) Separated sets after partitioning one set

Figure 1: Separation of two sets in two dimensions.

After this, the set \( \Omega_1 \setminus \tilde{\Omega}_1 \) can be repeatedly partitioned in a similar way. This is generally done for \( O(\log |\Omega_1|) \) times in the FMM. Thus, the numerical rank of \( K \) in (2.1) is related to \( O(\log |\Omega_1|) \). Later for convenience, we say that \( \Omega_1 \) and \( \Omega_2 \) are weakly or logarithmically separated, as consistent with the weak admissibility in [19].

**Definition 2.3.** (Logarithmically-separated sets) A set of points \( \Omega_1 \) is logarithmically \( \alpha \)-separated from another set \( \Omega_2 \) with respect to a constant \( \alpha > 1 \) if \( \Omega_1 \) can be partitioned into \( O(\log |\Omega_1|) \) subsets that are all \( \alpha \)-separated from \( \Omega_2 \), except for possibly a constant number of subsets containing \( O(1) \) points.

Thus, in Figure 1(a), \( \Omega_1 \) is logarithmically separated from \( \Omega_2 \). Similarly, it can be verified that in each example in Figure 2, \( \Omega_1 \) is logarithmically separated from \( \Omega_2 \).

We then give estimates for the actual numerical ranks of some interaction matrices.

**Lemma 2.1.** Suppose \( \phi \) has a finite-term multipole expansion with respect to a fixed relative tolerance \( \varepsilon \) and (2.2)–(2.3) hold.

*If two sets \( \Omega_1 \) and \( \Omega_2 \) are \( \alpha \)-separated with \( \alpha > 1 \), then the discretized matrix \( K \) in (2.1) has \( \varepsilon \)-rank (at most) \( r_0 = \left\lceil \log_\alpha \frac{\mu \sqrt{n}}{\varepsilon} \right\rceil \) or

\[
r_0 = O(\log n) + O(|\log \varepsilon|),
\]

where \( n = \min \{|\Omega_1|, |\Omega_2|\} \).
Figure 2: Examples of logarithmically-separated sets in two dimensions, where the points in $\Omega_1$ correspond to a narrow band.

- If $\Omega_1$ can be partitioned into $l$ subsets each $\alpha$-separated from $\Omega_2$, then $K$ has $\epsilon$-rank (at most) $r_1 = lr_0$ or
  \[ r_1 = O(l \log n) + O(l \log \epsilon). \]  
  (2.5)

For the two cases, $K$ also has \( (\sqrt{n\epsilon}) \)-ranks \( O(|\log \epsilon|) \) and \( O(l |\log \epsilon|) \), respectively.

**Proof.** If $\Omega_1$ and $\Omega_2$ are $\alpha$-separated, according to (2.2)–(2.3),

\[ K = UV^T + E, \quad \text{with} \]

\[ U = (f_j(y_i))_{y_i \in \Omega_1, j = 1 : r_0}, \quad V = (g_j(z_i))_{z_i \in \Omega_2, j = 1 : r_0}, \quad |E_{ij}| \leq \frac{\mu}{\alpha^0} |K_{ij}|. \]

This means

\[ \|E\|_2 \leq \|E\|_F \leq \frac{\mu}{\alpha^0} \|K\|_F \leq \frac{\mu \sqrt{n\epsilon}}{\alpha^0} \|K\|_2. \]

Setting $\frac{\mu \sqrt{n\epsilon}}{\alpha^0} = \epsilon$ yields $\sigma_{r_0 + 1}(K) \leq \|E\|_2 \leq \epsilon \|K\|_2$. This gives $r_0$ in (2.4) since $\mu$ is a constant. If we relax the tolerance to be $\sqrt{n\epsilon}$, then the numerical rank becomes $O(|\log \epsilon|)$.

Then suppose $\Omega_1$ can be partitioned into $l$ subsets $\Omega_{1k}$, $k = 1, \ldots, l$, each $\alpha$-separated from $\Omega_2$. Accordingly, $K$ can be partitioned into block rows

\[ K_k = (\phi(|y_i - z_j|))_{y_i \in \Omega_{1k}, z_j \in \Omega_2}, \quad k = 1, \ldots, l. \]  
(2.6)

Similarly, we have

\[ K_k = U_k V_k^T + E_k, \quad \text{with} \quad \|E_k\|_F \leq \frac{\mu}{\alpha^0} \|K_k\|_F. \]  
(2.7)

Thus,

\[ K = UV^T + E, \quad \text{with} \]

\[ U = \text{diag}(U_1, \ldots, U_l), \quad V = (V_1 \cdots V_l), \quad E = \begin{pmatrix} E_1 \\ \vdots \\ E_l \end{pmatrix}, \]
where without loss of generality, we suppose the order of the submatrices follows the order of the set partition. Then

$$
\|E\|_2 \leq \|E\|_F = \sqrt{\sum_{k=1}^{l} \|E_k\|_F^2} \leq \frac{\mu}{\alpha^0} \sqrt{\sum_{k=1}^{l} \|K_k\|_F^2} = \frac{\mu}{\alpha^0} \|K\|_F \leq \frac{\mu \sqrt{n}}{\alpha^0} \|K\|_2. \tag{2.8}
$$

Setting $\frac{\mu \sqrt{n}}{\alpha^0} = \varepsilon$ still yields $r_0$ as in (2.4), and since $U$ has column size $lr_0$, we have $\sigma_{lr_0+1}(K) \leq \|E\|_2 \leq \varepsilon \|K\|_2$. $K$ then has $\varepsilon$-rank at most $r_1 = lr_0$.

**Remark 2.3.** In previous studies, $r_0$ is typically decided based on the entrywise approximation error of $K$ so that $r_0$ in (2.4) is $O(|\log \varepsilon|)$. Here, we are interested in an estimate of the actual numerical rank of $K$, which yields the additional $\log n$ term in (2.4). Although this may look pessimistic, the numerical ranks are usually very small in practice. In addition, the extra $\log n$ term does not substantially impact the global performance of relevant algorithms due to a rank pattern study in [36].

**Remark 2.4.** In the $O(\cdot)$ notation in (2.4) and (2.5), the hidden constants only depend on fixed $\alpha$ and $\mu$. This will be the case for all our rank estimates. In our results, any dependence on matrix sizes will be explicitly indicated.

The second part of the proposition essentially shows an accumulative effect of numerical ranks. In particular, numerical ranks of $K$ related to logarithmically-separated sets look like the following.

**Corollary 2.1.** Suppose $\phi$ has a finite-term multipole expansion with respect to a fixed relative tolerance $\varepsilon$ and (2.2)–(2.3) hold.

- If $\Omega_1$ and $\Omega_2$ are logarithmically $\alpha$-separated, then $K$ has $\varepsilon$-rank (at most) $r_1 = O(r_0 \log m)$ with $r_0$ in (2.4) or
  $$
  \tilde{r}_1 = O((\log m)(\log n)) + O((\log m)|\log \varepsilon|);
  $$
  where $m = |\Omega_1|$, $n = \min\{|\Omega_1|,|\Omega_2|\}$.

- If $\Omega_1$ can be partitioned into $s$ subsets each logarithmically $\alpha$-separated from $\Omega_2$, then $K$ has $\varepsilon$-rank (at most) $\tilde{r}_2 = O(s r_0 \log m)$.

**Proof.** If $\Omega_1$ and $\Omega_2$ are logarithmically $\alpha$-separated, suppose $\Omega_1$ can be partitioned into $I = O(\log m)$ subsets $\Omega_{1k}, k = 1, \ldots, I$, which are all $\alpha$-separated from $\Omega_2$, except for possibly a constant number of subsets containing $O(1)$ points. For any such subset $\Omega_{1k}$ not $\alpha$-separated from $\Omega_2$, as in the proof of Lemma 2.1, we can set $U_k = I$, $V_k = K_k$, $E_k = 0$ so that (2.7) still holds. Thus, the proof of Lemma 2.1 for (2.8) still holds, so that $\sigma_{lr_0+1}(K) \leq \|E\|_2 \leq \varepsilon \|K\|_2$ with $r_0$ as in (2.4).

If $\Omega_1$ can be partitioned into $s$ subsets $\Omega_{1k}, k = 1, \ldots, s$, each logarithmically $\alpha$-separated from $\Omega_2$, we can see that (2.8) still holds. Thus, we can pick $\tilde{r}_2 = O(s r_0 \log m)$ with $r_0$ as in (2.4) so that $\sigma_{\tilde{r}_2+1}(K) \leq \|E\|_2 \leq \varepsilon \|K\|_2$. \qed
2.2 Structure-preserving rank-revealing factorization and representative subset selection

For a matrix such as $K$ in (2.1) with a small numerical rank $\hat{r}_0$, a rank-revealing factorization may be used to compute a low-rank approximation to it. Since we are interested in exploring additional structures within the low-rank approximation, we suppose $K_{11}$ is an $\hat{r}_0 \times \hat{r}_0$ invertible submatrix of $K$ that has the maximum volume (determinant in modulus) [14,31] among all $\hat{r}_0 \times \hat{r}_0$ submatrices. According to [14], we can get an approximation

$$K \equiv \Pi_1 \left( \begin{array}{cc} K_{11} & K_{12} \\ K_{21} & K_{22} \end{array} \right) \Pi_2^T \approx UBV^T, \quad \text{with}$$

$$U = \Pi_1 \left( \begin{array}{c} K_{11} \\ K_{21} \end{array} \right), \quad B = K_{11}^{-1}, \quad V^T = \left( \begin{array}{cc} K_{11} & K_{12} \end{array} \right) \Pi_2^T \equiv K|_I,$$  \hspace{1cm} (2.10)

where $U$ and $V^T$ correspond to selected columns and rows of $K$, respectively, and $\Pi_1$ and $\Pi_2$ are permutation matrices. (2.9) can be written in another form:

$$K \approx UK|_I, \quad \text{with} \quad U = \Pi \left( \begin{array}{c} I \\ E \end{array} \right), \quad E = K_{21}K_{11}^{-1}. \hspace{1cm} (2.11)$$

This clearly shows the fact that $K|_I$ corresponds to selected rows of $K$. A numerically stable way to find (2.9) or (2.11) is the strong rank-revealing QR (SRRQR) factorization [17], which results in $E$ with entries bounded by a small constant. The factorization (2.11) is also called an interpolative decomposition [20] or structure-preserving rank-revealing (SPRR) factorization [45].

For convenience, we call $K|_I$ in (2.10) representative rows from $K$, following the terminology in [18]. For $K$ from (2.1), $I$ corresponds to selected points in $\Omega_1$. Therefore, (2.11) can be understood as the selection of representative points (similar to terms in [3,31]). In another word, $I$ is a representative subset (also called skeleton in [9,21]) from $\Omega_1$. If $\Omega_1$ and $\Omega_2$ are well separated, we can then get the approximation (2.11) with small $\hat{r}_0$.

If $\Omega_1$ is logarithmically separated from $\Omega_2$, suppose $\Omega_1$ can be partitioned into $l = O(\log|\Omega_1|)$ subsets $\Omega_{1k}$, each separated from $\Omega_2$. Then we can approximate $K$ as follows:

$$K \equiv \left( \begin{array}{c} K_1 \\ \vdots \\ K_l \end{array} \right) \approx UBV^T, \quad \text{with}$$

$$U = \text{diag}(U_1,...,U_l), \quad B = \text{diag}(B_1,...,B_l), \quad V = \left( \begin{array}{c} V_1 \\ \vdots \\ V_l \end{array} \right),$$

where $U_i,B_i,V_i$ have forms like in (2.10). In particular, $V^T$ still corresponds to selected rows of $K$. Thus, (2.12) can still be understood as the selection of a subset of representative points from $\Omega_1$.

Corresponding to Lemma 2.1, we can estimate the accuracy of the approximations (2.9) and (2.12) as follows.
Proposition 2.1. Suppose $\phi$ has a finite-term multipole expansion with respect to a fixed relative tolerance and (2.2)–(2.3) hold.

- If $\Omega_1$ and $\Omega_2$ are $\alpha$-separated, then for sufficiently large $m \equiv \max\{|\Omega_1|, |\Omega_2|\}$, $K_{11}$ in (2.9) can be chosen to have size

$$\tilde{r}_0 = O(\log m) + O(|\log \epsilon|),$$

so that the approximation (2.9) has error bound $\epsilon \|K\|_2$.

- If $\Omega_1$ can be partitioned into $l$ subsets, each $\alpha$-separated from $\Omega_2$, and $K$ has the approximation in (2.12) corresponding to (2.6), then for sufficiently large $m \equiv \max\{|\Omega_1|, |\Omega_2|\}$, $B$ in (2.12) can be chosen to have size

$$\tilde{r}_1 = O(\log m) + O(l|\log \epsilon|),$$

so that the approximation (2.12) has error bound $\epsilon \|K\|_2$.

Proof. Suppose $\Omega_1$ and $\Omega_2$ are $\alpha$-separated. For $K_{11}$ in (2.10) with the maximum volume among all $\tilde{r}_0 \times \tilde{r}_0$ submatrices of $K$, according to [14], $\|K_{21} - K_{21}K_{11}^{-1}K_{12}\|_{\max} \leq (\tilde{r}_0 + 1)\sigma_{\tilde{r}_0 + 1}(K)$. Then

$$\|K - UBV^T\|_{\max} \leq (\tilde{r}_0 + 1)\sigma_{\tilde{r}_0 + 1}(K).$$

Let $n = \min\{|\Omega_1|, |\Omega_2|\}$. From the proof of Lemma 2.1, we have $\sigma_{\tilde{r}_0 + 1}(K) \leq \frac{\mu \sqrt{n}}{\alpha^{\tilde{r}_0}} \|K\|_2 \leq \frac{\mu \sqrt{m}}{\alpha^{\tilde{r}_0}} \|K\|_2$. This means,

$$\|K - UBV^T\|_2 \leq m\|K - UBV^T\|_{\max} \leq \frac{\mu (r_0 + 1)m^{3/2}}{\alpha^{r_0}} \|K\|_2.$$

Thus, by choosing, say, $\tilde{r}_0 = \lceil 2\log_{\alpha} \frac{\mu m}{\epsilon} \rceil$, we have

$$\|K - UBV^T\|_2 \leq \epsilon(2\log_{\alpha} \frac{\mu m}{\epsilon} + 1)/(\frac{\mu m^{1/2}}{\epsilon}) \leq \epsilon \|K\|_2,$$

for sufficiently large $m$.

If $\Omega_1$ can be partitioned into $l$ subsets, each $\alpha$-separated from $\Omega_2$, and $K$ has the approximation in (2.12) corresponding to (2.6), then choose $B_k$ to be the inverse of the $\tilde{r}_0 \times \tilde{r}_0$ submatrix of $K_k$ with the largest volume. Accordingly,

$$\|K_k - U_k B_k V_k^T\|_{\max} \leq \frac{\mu (r_0 + 1)\sqrt{m}}{\alpha^{r_0}} \|K_k\|_2.$$

Thus,

$$\|K - UBV^T\|_2 \leq m\|K - UBV^T\|_{\max} = m\max\|K_k - U_k B_k V_k^T\|_{\max} \leq \frac{\mu (r_0 + 1)m^{3/2}}{\alpha^{r_0}} \|K\|_2 \leq \frac{\mu (r_0 + 1)m^{3/2}}{\alpha^{r_0}} \|K\|_2.$$

Again, by choosing $\tilde{r}_0 = \lceil 2\log_{\alpha} \frac{\mu m}{\epsilon} \rceil$ as in (2.13) or $\tilde{r}_1$ as in (2.14), we get the approximation of $K$ in (2.12) with $\|K - UBV^T\|_2 \leq \epsilon \|K\|_2$. \qed
This proposition indicates that, to take advantage of the numerical low-rankness of $K$, we may use an SPRR factorization to select the number of representative points equal to the $\epsilon$-ranks given in the proposition.

**Remark 2.5.** Later for convenience, we will not write $\epsilon$ in the rank estimates since it is fixed. Thus, (2.13) becomes $\hat{r}_0 = O(\log m)$ and (2.14) becomes $\hat{r}_1 = O(\log^2 m)$. For example, we may simply say a matrix has $\epsilon$-rank $O(\log m)$.

When $\Omega_1$ and $\Omega_2$ are not separated and, say, are located within two adjacent boxes like in Figure 3(a), then we can partition $\Omega_1$ into subsets $\Omega_{1i}$ at multiple levels, as done in the FMM. Suppose the subsets are located within boxes at $l_{\text{max}}$ levels, with the boundary level or level $l_{\text{max}}$ right adjacent to $\Omega_2$. For convenience, suppose each box at level $l_{\text{max}}$ has a constant size $h$. Level $l_{\text{max}} - 1$ also consists of boxes of size $h$. Also, suppose the partition is fine enough so that the number of points within each box at these two levels is a constant. The box sizes increase for boxes away from the boundary. That is, a box at level $l$ has size twice of that at level $l+1$. Then each box at levels $l_{\text{max}} - 1, l_{\text{max}} - 2, \ldots$ is well separated from $\Omega_2$, so that representative points can be selected from it, as also done in [9]. (In practice, all the points within a box at levels $l_{\text{max}}$ and $l_{\text{max}} - 1$ can be considered as representative points.) The process yields a sequence of representative points.

![Figure 3: Representative points in $\Omega_1$ in the study of the interaction between $\Omega_1$ and $\Omega_2$ in the FMM and the corresponding representative subset tree for organizing the points. The locations of the representative points (marked as black dots) are for illustration purpose only.](image)

Following the selection of representative points like in Figure 3, the collection $I$ of all the representative points within $\Omega_1$ is also said to be a representative subset of $\Omega_1$ (with respect to $\Omega_2$). The process for selecting $I$ involves the partitioning of $\Omega_1$ into appropriate subsets $\Omega_{1i}$ as in the FMM (see Figure 3(a)) followed by the SPRR factorization of the interaction between $\Omega_{1i}$ and $\Omega_2$. For convenience, this process of selecting the representative subset $I$ is denoted by

$$I = \text{RS}(\Omega_1 | \Omega_2).$$

Also, we call $\hat{I} \equiv \Omega_1 \setminus I$ the residual subset of $I$ in $\Omega_1$.

### 2.3 Proper ordering of representative subset

In Figure 3(a), the points in the representative subset $I$ are located at $l_{\text{max}} = O(\log |I|)$ hierarchical levels. We can organize these points with the aid of a binary tree, called
a representative subset tree, where each node correspond to the box enclosing subset \( \Omega_{1i} \) and the representative points \( I_i = RS(\Omega_{1i} | \Omega_2) \). A larger box at level \( l-1 \) and two smaller adjacent boxes at level \( l \) define a parent-children relationship. The boxes at level \( l_{\text{max}} \) are associated with the leaves. See Figure 3(b). For convenience, we use \( I^{(l)} \) to denote all the representative points at level \( l \) of the tree, called the \( l \)-th slice of \( I \), so that

\[
I = \bigcup_{l=1}^{l_{\text{max}}} I^{(l)}, \quad \text{with} \quad I^{(l)} = \bigcup_{i \text{ at level } l} I_i.
\]

In our design of MHS structures later, it is important to order the points within \( I \) in an appropriate way so as to obtain desired rank structures. Here, we order them following the postorder of the representative subset tree. This ensures that the representative points within each slice \( I^{(l)} \) are ordered consecutively in a uniform way.

**Definition 2.4. (Proper order)** If the points in \( I \) are ordered following the postorder of the corresponding representative subset tree, we say that \( I \) is properly ordered.

## 3 MHS structures

We now lay the foundation for MHS structures and show the design of MHS representations.

### 3.1 HSS structures and motivation for MHS structures

The HSS structure is an efficient tool to study the mutual interactions for points inside 1D domains [8]. One way to define an HSS form is as follows [42]. In an HSS form, an \( N \times N \) matrix \( H \) is partitioned into a block \( 2 \times 2 \) form, and the partition is then recursively done on the two diagonal blocks. This can be organized through a binary tree \( T \) called HSS tree. The resulting off-diagonal blocks at all hierarchical levels are represented or approximated by low-rank forms.

In particular, assume \( i \) is a node of \( T \) with two children \( c_1 \) and \( c_2 \). In an HSS representation, \( i \) is associated with some matrices \( D_i, U_i, V_i, R_i, W_i, B_i \) (called HSS generators). These generators are hierarchically defined as

\[
D_i \equiv H|_{I_i \times I_i} = \begin{pmatrix} D_{c_1} & U_{c_1}B_{c_2}V_{c_1}^T \\ U_{c_2}B_{c_1} & D_{c_2} \end{pmatrix}, \quad U_i = \begin{pmatrix} U_{c_1} & R_{c_1} \\ U_{c_2} & R_{c_2} \end{pmatrix}, \quad V_i = \begin{pmatrix} V_{c_1} \ & W_{c_1} \\ V_{c_2} & W_{c_2} \end{pmatrix},
\]

whether \( I_i \) is the index set for \( D_i \) in \( H \) and satisfies the hierarchical relation \( I_i = I_{c_1} \cup I_{c_2} \). For the root node \( k \), \( I_k = \{1:N\} \). It can be seen that \( U \) and \( V \) are also basis matrices of the blocks \( H|_{I_k \times (I_k \setminus I_k)} \) and \( H|_{(I_k \setminus I_k) \times I_k} \), called HSS blocks. The maximum rank or numerical rank of all the HSS blocks is called the HSS rank of \( H \).

HSS matrices can be constructed based on direct compression, randomized sampling, or analytical strategies. See [7, 22, 24, 35, 45] for some examples.
The HSS structure has some significant benefits, including its simplicity, well-established fast and stable operations, and the convenient error and stability analysis. However, the structure focuses on 1D problems. For higher dimensions, it becomes less effective due to the high HSS ranks. On the other hand, many subblocks of the discretized matrix may still have small numerical ranks following the idea of the FMM, as indicated in the previous section.

Here, we seek to design multi-dimensional structures still based on HSS forms, so as to keep the structure simple and to take advantage of existing HSS algorithms and analysis. This involves the study of the interior structures within the HSS generators, so as to establish a new structure consisting of multiple layers of hierarchical forms. To illustrate this, we consider the discretization of a kernel \( \phi \) over a 2D set \( \Omega \) with the assumption in Remark 2.1, and the discretized matrix is

\[
A = (\phi(|y_i - y_j|))_{y_i, y_j \in \Omega}. \tag{3.2}
\]

(The diagonal entries \( A_{ii} \) may be specified otherwise.) Let \( N = |\Omega| \). The matrix \( A \) is \( N \times N \) and symmetric.

### 3.2 Outer layer structures

In the design of MHS structures, there are two layers of trees for the 2D case, an outer layer and an inner layer. To explore the outer layer tree structure, we use nested bisection to partition the domain/set \( \Omega \) into a sequence of subdomains. That is, the domain is split into two subdomains, and each subdomain is recursively split. This is similar to the usual nested dissection partitioning [11], but does not involve a separator of points. A postordered binary tree \( T \) called nested bisection tree is then set up, where each leaf corresponds to a bottom level subdomain and each nonleaf node corresponds to an upper level domain or the union of the subdomains associated with its children. See Figure 4. Here, we suppose the root corresponds to the entire set \( \Omega \) and is at level 0 and the leaves are at the largest level. Also for convenience, suppose all the subdomains at the same level of \( T \) include the same number of points.

**Remark 3.1.** In particular, if \( \Omega \) is an \( M \times M \) uniform mesh, we assume the nested bisection is done with alternating cuts along the horizontal and vertical directions so that each subsect \( \Omega_i \) for a node \( i \) at level \( l \) of the nested bisection tree \( T \) includes \( O(M_l^2) \) points with

\[
M_l = M/2^{[l/2]} . \tag{3.3}
\]

This is just for the convenience of studying the matrix structures below.

After the application of nested bisection to the points in \( \Omega \), we reorder the matrix \( A \) in (3.2) following the ordering of the leaves of \( T \). Later, we suppose \( A \) is already reordered. Then construct an HSS approximation to \( A \) by compressing the HSS blocks \( A|_{\Omega_i \times (\Omega \setminus \Omega_i)} \) and \( A|_{(\Omega \setminus \Omega_i) \times \Omega_i} \) for each subset \( \Omega_i \subset \Omega \).
between $\Omega_i$ and its exterior or complement $\Omega \setminus \Omega_i$. (Here, we abuse notation and use $A_{\{\Omega_i \times (\Omega \setminus \Omega_i)\}}$ to mean the submatrix corresponding to interaction between $\Omega_i$ and $\Omega \setminus \Omega_i$, although strictly speaking, $\Omega_i$ and $\Omega \setminus \Omega_i$ are not index subsets for $A$.)

For example, consider $\Omega_i$ in Figure 5(a) and its interaction with $\Omega \setminus \Omega_i$. Similarly to Figure 3, $\Omega_i$ is partitioned into multiple levels of boxes of different sizes. The sizes of the boxes double when their locations are farther away from the boundary by one level. These boxes not inside the boundary level are well separated from $\Omega \setminus \Omega_i$. Suppose there are $m$ boxes along the boundary level, then the total number of boxes inside $\Omega_i$ that are well separated from $\Omega \setminus \Omega_i$ is $O(m)$. We can then select representative points from each box. The collection of these points is a representative subset $I_i$ in $\Omega_i$ (Figure 5(b)).

For convenience, we introduce the following notation.

- For a subset $\Omega_i \subset \Omega$, we use $\hat{\Omega}_i \equiv \Omega \setminus \Omega_i$ to denote the complement of $\Omega_i$ in $\Omega$.
- Like in (2.15), $I_i \subset \Omega_i$ denotes the representative subset within a set $\Omega_i$ with respect
\[ I_i = \text{RS}(\Omega_i|\hat{\Omega}_i). \]  

- \( \hat{I}_i = \Omega_i \setminus I_i \) denotes the residual subset of \( I_i \) in \( \Omega_i \).
- \( \Pi_i \) denotes an appropriate permutation matrix like in (2.9).

In the following, we give detailed studies of the interactions among different subdomains of \( \Omega \) so as to explore the rank structures in the off-diagonal blocks of \( A \) in (3.2). The basic procedure is similar to the HSS construction in [42], but with the off-diagonal compression replaced by representative subset selection. After the nested bisection ordering, we can write

\[
A = \begin{pmatrix}
A|_{\Omega_1 \times \Omega_1} & A|_{\Omega_1 \times \hat{\Omega}_1} \\
A|_{\hat{\Omega}_1 \times \Omega_1} & A|_{\hat{\Omega}_1 \times \hat{\Omega}_1}
\end{pmatrix}
\Omega_1 \hat{\Omega}_1.
\]

The submatrix \( A|_{\hat{\Omega}_1 \times \hat{\Omega}_1} \) corresponds to the interaction between \( \Omega_1 \) and \( \hat{\Omega}_1 \). According to the representative subset section, we can get a low-rank approximation like in (2.11):

\[
A|_{\hat{\Omega}_1 \times \hat{\Omega}_1} \approx U_1 A|_{I_1 \times \hat{I}_1}, \quad \text{with} \quad U_1 = \Pi_1 \begin{pmatrix} I_{E_1} \end{pmatrix}.
\]

The basis matrix \( U_1 \) is thus obtained.

Suppose \( \Omega_2 \subset \Omega \) is the sibling set of \( \Omega_1 \) in nested bisection. That is, \( \Omega_1 \) and \( \Omega_2 \) correspond to a pair of sibling nodes in the tree in Figure 4. Just like above, we can obtain a representative subset \( I_2 \subset \Omega_2 \) (Figure 6(a)), so that

\[
A|_{\Omega_2 \times \hat{\Omega}_1} = \begin{pmatrix} A|_{\Omega_2 \times \Omega_1} & A|_{\Omega_2 \times \hat{\Omega}_1} \end{pmatrix} \approx U_2 A|_{I_1 \times \hat{I}_1}, \quad \text{with} \quad U_2 = \Pi_2 \begin{pmatrix} I_{E_2} \end{pmatrix},
\]

where \( \hat{\Omega}_3 \) is the complement of the parent set \( \Omega_3 = \Omega_1 \cup \Omega_2 \).

We can then write \( A \) as

\[
A = \begin{pmatrix}
A|_{\Omega_1 \times \Omega_1} & A|_{\Omega_1 \times \Omega_2} & A|_{\Omega_1 \times \hat{\Omega}_1} \\
A|_{\hat{\Omega}_1 \times \Omega_1} & A|_{\hat{\Omega}_1 \times \Omega_2} & A|_{\hat{\Omega}_1 \times \hat{\Omega}_1} \\
A|_{\hat{\Omega}_3 \times \Omega_1} & A|_{\hat{\Omega}_3 \times \Omega_2} & A|_{\hat{\Omega}_3 \times \hat{\Omega}_3}
\end{pmatrix}
\Omega_1 \Omega_2 \hat{\Omega}_3.
\]

As in symmetric HSS constructions, it is natural to let

\[
D_1 = A|_{\Omega_1 \times \Omega_1}, \quad D_2 = A|_{\Omega_2 \times \Omega_2}, \quad B_1 = A|_{I_1 \times I_2},
\]

so that

\[
D_3 \equiv \begin{pmatrix}
A|_{\Omega_1 \times \Omega_1} & A|_{\Omega_1 \times \Omega_2} \\
A|_{\Omega_1 \times \hat{\Omega}_1} & A|_{\Omega_2 \times \Omega_2}
\end{pmatrix} \approx \begin{pmatrix} D_1 & U_1 B_1 U_1^T \\
U_2 B_2 U_2^T & D_2
\end{pmatrix}.
\]

The choice of \( B_1 \) is due to the selection of the representative subsets so that it is just a submatrix of \( A \) [18, 24].
In HSS construction, the next step is to conduct compression associated with the parent node 3 so as to find a nested basis matrix $U_3 = \begin{pmatrix} U_1 \\ U_2 \end{pmatrix} \begin{pmatrix} R_1 \\ R_2 \end{pmatrix}$ for $A|_{\Omega_3 \times \hat{\Omega}_3} \equiv \begin{pmatrix} A|_{\Omega_1 \times \hat{\Omega}_1} \\ A|_{\Omega_2 \times \hat{\Omega}_2} \end{pmatrix}$.

$U_3$ results from the interaction between $\Omega_3$ and $\hat{\Omega}_3$. To find $\begin{pmatrix} R_1 \\ R_2 \end{pmatrix}$, we need to study the interaction between $I_1 \cup I_2$ and $\hat{\Omega}_3$. That is, we select a representative subset $I_3$ from $I_1 \cup I_2$. In Figure 6(a), we can see that some representative points in $I_1$ and $I_2$ becomes interior points located within some boxes well separated from $\hat{\Omega}_3$. We just need to further select representative points from these points and keep the other representative points in $I_1 \cup I_2$. See Figure 6(b). This representative subset selection yields $\begin{pmatrix} R_1 \\ R_2 \end{pmatrix} = \Pi_3 \begin{pmatrix} I \\ E_3 \end{pmatrix}$.

When we move to upper levels, similar procedures apply. See Figures 6(c–d) and 7(a–b). This is repeated for all the nodes (except root(T)) of the nested bisection tree $T$ (Figure 4), so as to produce an HSS approximation to $A$.

Clearly, the number of points within each representative subset $I_i$ is directly related to the numerical rank of the HSS block $A|_{\Omega_i \times \hat{\Omega}_i}$. Thus, we have the following result which is consistent with the FMM.

**Lemma 3.1.** Suppose $\Omega$ is an $M \times M$ uniform mesh with the nested bisection tree $T$ generated as in Remark 3.1. Then for sufficiently large $M$, the HSS block $A|_{\Omega_i \times \hat{\Omega}_i}$ associated with node $i$ at
Representative subsets within some subdomains at a certain level

Representative subset at an upper level

Figure 7: Representative subsets at upper levels.

Level $l$ of $T$ has $\varepsilon$-rank

$$\tilde{r}_l = O(M_l \log M),$$  (3.9)

where $M_l$ is given in (3.3).

Proof. During the process of finding $I_i$ as in (3.4), $\Omega_i$ can be partitioned into $O(M)$ subdomains, each $\alpha$-separated from $\hat{\Omega}_i$. See Figure 5(b) for an illustration. According to Proposition 2.1, with the numerical rank $\tilde{r}_l$ in (3.9), the resulting approximation from the representative subset selection can reach a relative 2-norm approximation accuracy $\varepsilon$ for $A|_{\Omega_i \times \hat{\Omega}_i}$. \qed

3.3 Inner layer structures

In Lemma 3.1, the HSS rank of $A$ is as large as $O(M \log M) = O(\sqrt{N} \log N)$. Then an HSS approximation to $A$ is generally not very effective. For example, it costs around $O(N^{3/2})$ flops to factorize it [36]. To improve the efficiency, we study the inner-layer structures or the structures within the HSS generators from the previous subsection.

We set a switching level $l_0$ for the nodes of the nested bisection tree $T$, so that if a node is at a level above $l_0$, we exploit the inner structures of the HSS generators. Thus, the generators below $l_0$ are treated as in the regular HSS case. This avoids operating on blocks that are too small, and also ensures that the outer HSS generator sizes are large enough for the asymptotic inner-layer rank estimates to hold. We can establish a two-layer tree $\mathcal{T}$ from $T$, which has outer-layer nodes from levels 0 to $l_0$ of $T$. A node $i$ at level $l_0$ of $T$ is treated as a leaf of $\mathcal{T}$ and $D_i$ is treated as an HSS form generator. The off-diagonal numerical ranks of $D_i$ satisfy Lemma 3.1 and the HSS tree of $D_i$ is simply the subtree of $T$ associated with $i$, which is an inner-layer tree. The nonleaf nodes of $\mathcal{T}$ are also associated with inner-layer trees, as shown next.
3.3.1 Structures within the $B$ generators

First, we show the structures within the $B_i$ generators. According to the previous discussions, $B_j$ has the form (see, e.g., (3.7))

$$B_i = A|_{I_i \times I_j}$$

(3.10)

where $j = \text{sib}(i)$. Note that $B_i$ may be a rectangular matrix, while the work in [9] sets it to be square and further needs it to be invertible. The work in [9] also uses boundary points as representative points for selecting $B_i$ from $A$. Here, the representative subsets $I_i$ and $I_j$ are more general. See Figure 8(a) for an illustration of $I_i$ and $I_j$. To facilitate the study of the interior structures within $B_i$, we split $I_i$ and $I_j$ as:

$$I_i = \overline{I}_i \cup (I_i \setminus \overline{I}_i), \quad I_j = \overline{I}_j \cup (I_j \setminus \overline{I}_j),$$

(3.11)

where $\overline{I}_i$ corresponds to representative points located within those subdomains of $\Omega_i$ that have larger sizes farther away from the interface between $\Omega_i$ and $\Omega_j$, similarly to those subdomains generated in Figure 3. $\overline{I}_j$ can be similarly understood. Figure 8(b) illustrates $\overline{I}_i$ and $\overline{I}_j$. In (3.11), for convenience, we also suppose $\overline{I}_i$ is ordered before $I_i \setminus \overline{I}_i$ and $\overline{I}_j$ is ordered before $I_j \setminus \overline{I}_j$. Then $B_i$ in (3.10) can be written as

$$B_i = \begin{pmatrix} A|_{I_i \times I_j} & A|_{I_i \setminus (I_i \setminus I_j)} \\ A|_{(I_i \setminus I_i) \times I_j} & A|_{(I_i \setminus I_i) \times (I_i \setminus I_j)} \end{pmatrix}. $$

(3.12)

Figure 8: Study of the interactions between $\overline{I}_i$ and $\overline{I}_j$ for siblings $i$ and $j$ of $T$.  

We would like to show that $B_i$ can be approximated by an HSS form when $\bar{I}_i$ and $\bar{I}_j$ are properly ordered. Similarly to Figure 3, the points within $\bar{I}_i$ can be organized with the aid of a representative subset tree. A postorder of the nodes in this tree are then applied so as to obtain a proper order of $\bar{I}_i$ as in Definition 2.4. $\bar{I}_j$ is similarly ordered. See Figure 8(b). We would like to show $A|_{I_i \times I_j}$ can be approximated by an HSS form.

**Remark 3.2.** An HSS approximation to $A|_{I_i \times I_j}$ needs a consistent strategy to order and partition $\bar{I}_i$ and $\bar{I}_j$ so as to generate the HSS partition. For example, assume $\Omega$ is an $M \times M$ uniform mesh with the nested bisection tree $T$ generated as in Remark 3.1. Then we suppose $\bar{I}_i$ and $\bar{I}_j$ are always partitioned simultaneously by straight cuts perpendicular to the interface between $\Omega_i$ and $\Omega_j$. See Figure 8(c). In the proper ordering of $\bar{I}_i$ and $\bar{I}_j$, we also make sure that any off-diagonal block $A|_{I_{i,1} \times I_{i,2}}$ of $A|_{I_i \times I_j}$ always corresponds to $\bar{I}_{i,1}$ and $\bar{I}_{j,2}$ lying on the opposite sides of one of those straight cuts.

Based on these, we have the following result.

**Theorem 3.1.** Suppose $\phi$ has a finite-term multipole expansion with respect to a fixed relative tolerance and (2.2)–(2.3) hold. Assume $\Omega$ is an $M \times M$ uniform mesh with the nested bisection tree $T$ generated as in Remark 3.1. Let $\Omega_i$ and $\Omega_j$ be a pair of sibling subsets at level $l$ of $T$ and $I_i$ and $I_j$ be representative subsets selected from $\Omega_i$ and $\Omega_j$, respectively, like in (3.4). Assume $\bar{I}_i$ and $\bar{I}_j$ are partitioned and ordered as in (3.11) and $\bar{I}_i$ and $\bar{I}_j$ are further properly ordered as in Remark 3.2. Then $B_i$ in (3.10) can be approximated by an HSS form with HSS rank $O(\log^2 M_1)$ with $M_1$ in (3.3), so that each approximated HSS block of $B_i$ has relative approximation accuracy $\varepsilon$.

**Proof.** With (3.11), $B_i$ looks like (3.12). We first show $A|_{I_{i,1} \times I_j}$ can be approximated by an HSS form with HSS rank $O(\log^2 M_1)$ so that each approximated HSS block has relative approximation accuracy $\varepsilon$. Following the partitioning in Remark 3.2, suppose the one level of partitioning of $\bar{I}_i$ and $\bar{I}_j$ looks like

$$I_i = I_{i,1} \cup I_{i,2}, \quad I_j = I_{j,1} \cup I_{j,2}. \quad (3.13)$$

$A|_{I_i \times I_j}$ can be then written as

$$A|_{I_i \times I_j} = \begin{pmatrix} A|_{I_{i,1} \times I_{j,1}} & A|_{I_{i,1} \times I_{j,2}} \\ A|_{I_{i,2} \times I_{j,1}} & A|_{I_{i,2} \times I_{j,2}} \end{pmatrix}.$$  

It is sufficient to show that the $\varepsilon$-rank of $A|_{I_{i,1} \times I_{j,2}}$ is $O(\log^3 M_1)$ and it is similar to study other HSS blocks of $A|_{I_i \times I_j}$.

According to the proof of Lemma 3.1, $|\bar{I}_i| = O(M_1)$. The points within $\bar{I}_{i,1}$ are located at $O(\log M_1)$ slices or levels of the representative subset tree associated with $\bar{I}_i$. Each such slice is logarithmically separated from $I_{j,2}$. Setting $l = O(\log^2 M_1)$ in Proposition 2.1 yields that $A|_{I_{i,1} \times I_{j,2}}$ has $\varepsilon$-rank $O(\log^3 M_1)$.
We then look at the second block column $A_{i}^{ \parallel }_{I_{i} \setminus I_{j}}$ in (3.12). Similarly, $I_{j} \setminus I_{i}$ includes $O(\log M_{I})$ levels or slices, each logarithmically separated from $I_{i}$. Thus, Proposition 2.1 means $A_{i}^{ \parallel }_{I_{i} \setminus I_{j}}$ has $\epsilon$-rank $O(\log^{3} M_{I})$.

Overall, we can see that $B_{i}$ in (3.12) can be approximated by an HSS form with HSS rank $O(\log^{3} M_{I})$ so that each approximated HSS block has relative approximation accuracy $\epsilon$. $\square$

Thus, the generator $B_{i}$ has an inner HSS structure. Remark 3.2 essentially also provides a way to generate the HSS tree for $B_{i}$. This HSS tree then serves as an inner-layer tree associated with node $i$ of $T$.

### 3.3.2 Structures within the $R$ generators

Next, we show the structures within $R_{i}$ and $R_{j}$ with $j = \text{sib}(i)$. Let $p = \text{par}(i)$. The parent domain is $\Omega_{p} = \Omega_{i} \cup \Omega_{j}$. Due to the lower level compression, the compression of $A_{I_{p} \setminus \hat{I}_{p}}$ reduces to the compression of $A_{(I_{i} \cup I_{j}) \setminus \hat{I}_{p}}$. The SPRR factorization leads to

$$A_{(I_{i} \cup I_{j}) \setminus \hat{I}_{p}} \approx \left( \begin{array}{c|c} R_{i} & 0 \\ \hline 0 & R_{j} \end{array} \right) A_{I_{p} \setminus \hat{I}_{p}} \quad \text{with} \quad \left( \begin{array}{c|c} R_{i} & 0 \\ \hline 0 & R_{j} \end{array} \right) = \Pi_{p} \left( \begin{array}{c} I \\ E_{p} \end{array} \right) \left( \begin{array}{c} I_{p} \\ \hat{I}_{p} \end{array} \right),$$

(3.14)

where the identity matrix corresponds to the representative subset $I_{p}$ from $I_{i} \cup I_{j}$ and $E_{p}$ corresponds to the residual subset $\hat{I}_{p} = (I_{i} \cup I_{j}) \setminus I_{p}$.

Like in Figure 6, some boxes near the boundary of $\Omega_{i}$ and $\Omega_{j}$ become well separated from $\hat{\Omega}_{p}$. For convenience, we use $\tilde{I}_{p}$ to denote the subset of representative points in $I_{i} \cup I_{j}$ that are inside those boxes, and call $\tilde{I}_{p}$ the compressible subset. See Figure 9(a). Also, denote the representative subset of $\tilde{I}_{p}$ with respect to $\hat{\Omega}_{p}$ by

$$\tilde{I}_{p} = \text{RS}(\tilde{I}_{p} | \hat{\Omega}_{p}),$$

(3.15)

so that

$$I_{p} = (I_{i} \cup I_{j}) \setminus \tilde{I}_{p} \cup \tilde{I}_{p}.$$ 

(3.16)

Then we have

$$\hat{I}_{p} = (I_{i} \cup I_{j}) \setminus I_{p} = \tilde{I}_{p} \setminus \tilde{I}_{p}.$$ 

That is, to obtain $I_{p}$ from $I_{i} \cup I_{j}$, we replace $\tilde{I}_{p}$ by its representative set $\tilde{I}_{p}$. The points that we drop from $I_{p}$ form the residual subset $\tilde{I}_{p}$.

We then study the structure of $E_{p}$ in (3.14). Suppose $m = |I_{p}|$. The SPRR factorization finds an $m \times m$ invertible submatrix of $A_{(I_{i} \cup I_{j}) \setminus \hat{I}_{p}}$, denoted $A_{I_{p} \setminus I_{p}}$, whose determinant is sufficiently large. That is, the selection of the representative subset $I_{p}$ returns a numerical column basis matrix for $A_{(I_{i} \cup I_{j}) \setminus \hat{I}_{p}}$:

$$\Pi_{p} \left( \begin{array}{c} I \\ E_{p} \end{array} \right) A_{I_{p} \setminus I_{p}} = \Pi_{p} \left( \begin{array}{c} A_{I_{p} \setminus I_{p}} \\ E_{p} A_{I_{p} \setminus I_{p}} \end{array} \right),$$

(3.17)
which is also a submatrix of $A|_{(I_i \cup I_j) \times \hat{\Omega}_p}$. As in (2.11),

$$E_p = A|_{I_p \times J_p} (A|_{I_p \times J_p})^{-1}.$$  

We show $A|_{I_p \times J_p}$ is numerically low rank so that $E_p$ can be approximated by a low-rank form.

**Theorem 3.2.** Suppose the conditions in Theorem 3.1 holds. Let $m = |I_p|$ and $A|_{I_p \times J_p}$ be the $m \times m$ invertible submatrix of $A|_{(I_i \cup I_j) \times \hat{\Omega}_p}$ with the largest determinant among all of its $m \times m$ submatrices. Then $A|_{I_p \times J_p}$ has $\varepsilon$-rank $O(\log^3 m)$.

**Proof.** We show this with the aid of the compressible subset $\tilde{I}_p$ as illustrated in Figure 9(a). Notice $\tilde{I}_p \subseteq \tilde{\Omega}_p$ and $J_p \subseteq \hat{\Omega}_p$. Just like in Figure 3, using a representative subset tree, we can organize the points in $I_p$ into $O(\log |I_p|)$ slices, each logarithmically separated from $\tilde{\Omega}_p$ and also $J_p$. Setting $l = O(\log^2 m)$ in Proposition 2.1 yields that $A|_{I_p \times J_p}$ has $\varepsilon$-rank $O(\log^3 m)$. Accordingly, $A|_{I_p \times J_p}$ has $\varepsilon$-rank $O(\log^3 m)$ since it is a submatrix of $A|_{I_p \times J_p}$.  

Theorems 3.1 and 3.2 indicate that, if $\Omega$ is an $M \times M$ uniform mesh, then $A$ in (3.2) can be approximated by an HSS form with structured generators. The results can be extended to more general point sets with similar strategies. We have only shown the analysis for uniform meshes since it is easier to rigorously characterize the conditions and conclusions.

### 3.4 MHS representation

To systematically take advantage of the inner-layer structures within the HSS generators, we define the MHS representation as follows. Here for generality purpose, the representation is defined for a general nonsymmetric form, although most our other discussions are for symmetric forms just for convenience.
Definition 3.1. A multi-layer hierarchically semiseparable (MHS) matrix is an HSS matrix whose generators are further HSS, MHS, or low-rank matrices. In particular, a two-layer MHS matrix $A$ with a corresponding MHS tree $T$ is recursively defined as follows. $T$ includes two layers of postordered binary trees. The outer-layer tree has nodes $i=1,2,\ldots,k$, where $k$ is the root. Each node $i$ is associated with HSS generators $D_i, U_i, V_i, R_i, W_i, B_i$. Furthermore, the generators are structured as described below.

1. All the generators $D_i$ associated with the leaves $i$ of $T$ are in HSS forms.
2. All the $B_i$ generators associated with the nodes $i \neq k$ of $T$ are in (rectangular) HSS forms.
3. All the $R_i, W$ generators used to construct the generators $U_i, V_i$ associated with non-leaf nodes $i \neq k$ of $T$ as in (3.1) are in the forms of
   \begin{align*}
   \begin{pmatrix}
   R_{c_1} \\
   R_{c_2}
   \end{pmatrix} &= \Pi_i \begin{pmatrix}
   I \\
   E_i
   \end{pmatrix} \\
   \begin{pmatrix}
   W_{c_1} \\
   W_{c_2}
   \end{pmatrix} &= \Theta_i \begin{pmatrix}
   I \\
   F_i
   \end{pmatrix},
   \end{align*}
   respectively, where $c_1$ and $c_2$ are the children of $i$, $\Pi_i$ and $\Theta_i$ are permutation matrices, and $E_i$ and $F_i$ are low-rank matrices.

Each node $i$ of $T$ is associated with an inner-layer HSS tree for the $D_i$ and/or $B_i$ generators. All the inner-layer HSS generators and the low-rank forms of $E_i$ and $F_i$ are called the MHS generators. The outer HSS rank is the maximum of the sizes from the smaller dimension of each $B_i$ generator of the outer HSS form. The MHS rank of $A$ is the maximum of the HSS ranks of all the leaf level $D_i$ generators, the HSS ranks of all the $B_i$ generators, and the ranks of all $E_i, F_i$.

Thus, a two-layer MHS structure is an outer-layer HSS structure with an extra inner layer of HSS or low-rank structures. This is also called an HSS2D structure in our earlier report [39] and is similar to (but more general than) the 2D HSS form in [9]. See Figure 10 for an illustration. Here by an MHS structure, we usual mean the two-layer one. For notational consistency, suppose the MHS tree has $l_s$ outer levels, with the root at level 0. When we say a node of $T$ is at level $l$, we mean the outer level $l$.

Remark 3.3. We make some remarks on certain practical issues about the generators in the definition.

1. Permutations may also be involved in the leaf level $D_i$ generators and the $B_i$ generators in order for them to have HSS forms. This is to accommodate possible reordering of the corresponding representative points. The permutations do not interfere with the off-diagonal rank structures, since the off-diagonal basis matrices $U, V$ also involve permutations.
2. The $B_i$ generators may be non-square matrices, which is different from the strategy in [9] where $B_i$ needs to be not only square but also invertible.
3. For a leaf $i$, there is no restriction on the structure of the $U_i, V_i$ generators, which are formed based on the generators associated with the inner HSS generators of $D_i$.

4. The outer HSS rank of $A$ is just a way to measure the HSS rank of $A$ when it is considered as a usual HSS form.

5. The number of outer levels $I_s$ can be adjusted so as to roughly optimize the performance for different situations. An example is shown below.

The storage of an MHS form $A$ can be counted as follows. Let $N$ be its size, $r$ be its MHS rank, and $\tilde{r}$ be its outer HSS rank and also the size of all outer $B$ generators. Choose $I_s$ so that the $D_i$ generator for any outer-layer leaf $i$ has size $O(\tilde{r})$. With these uniform rank bounds, each HSS form $D_i$ or $B_i$ generator needs storage $O(r\tilde{r})$. The storage is similar for each structured $R_i$ or $W_i$ generator. The outer HSS tree has $O(\frac{N}{\tilde{r}})$ nodes. Thus, the total storage is

$$\sigma = O(r\tilde{r} \cdot \frac{N}{\tilde{r}}) = O(rN).$$

In particular, when $A$ is used to approximate $A$ in (3.2) with $\Omega$ an $M \times M$ uniform mesh, we can choose $I_s$ so that the $D_i$ generators for the outer HSS form has size

$$N_s \equiv O\left(\frac{N}{2^s}\right) = O(N^{1/2}).$$

(3.18)

In this way, following a rank pattern study in [36], the storage for each $D_i$ generator is $O(N_s \log N_s) = O(N^{1/2} \log N)$. Based on Theorems 3.1 and 3.2, the storage for each $B, R, W$
generator is $O\left(\left(\frac{N}{2^l}\right)^{1/2} \log^4 \frac{N}{2^l}\right)$. Thus, the total storage is

$$
\sigma = 2^l O(N^{1/2} \log N) + \sum_{l=1}^{L} 2^l O\left(\left(\frac{N}{2^l}\right)^{1/2} \log^4 \frac{N}{2^l}\right)
$$

$$
= O(N \log N) + O(N^{1/2} 2^l/2 \log^4 N) = O(N \log N),
$$

where (3.18) is used. In comparison, the (outer) HSS form needs storage

$$
\sigma = \sum_{l=1}^{L} 2^l O\left(\frac{N}{2^l} \log^2 N\right) = O(N \log^3 N).
$$

In practice, when the HSS and MHS structured forms are used for some matrix operations, the difference in the costs is even more significant than the difference in the storage, which is typically the case for structures with different numbers of hierarchical layers [10, 40, 41].

4 Design of MHS algorithms

Due to the multi-layer structure, it is convenient to reuse some basic ideas and algorithms in HSS methods to design MHS algorithms such as construction, factorization, solution, and multiplication. Since the focus of this work is the design of the MHS structure, we just briefly mention the design of some algorithms, mainly the construction of an MHS approximation $\mathcal{A}$ to the matrix $A$ in (3.2) and some related practical issues. The actual implementations will be left to other work.

In MHS constructions, we can first construct the outer-layer representation following the derivation procedure in Section 3 and then explore the inner-layer structures. The method can be based on either analytical or algebraic approaches.

An analytical MHS construction can be designed if a kernel expansion in (2.2) is known. We can construct the outer HSS form following the procedure in [7], where relevant off-diagonal basis matrices are analytically constructed based on the kernel expansion. We may also use an idea of analytical compression based on the so-called proxy point method [9, 25, 46, 47].

More specifically, for a leaf $i$ of $\mathcal{T}$, find an initial numerical column basis $\tilde{U}_i$ for $A|_{\Omega_i \times \hat{\Omega}_i}$ based on the kernel expansion. $\tilde{U}_i$ is then converted into the generator $U_i$ in a form like in (2.11) via an SPRR factorization. This enables to identify the representative subset $I_i$. For a nonleaf node $p$ with children $i$ and $j$, find a numerical column basis $\tilde{U}_p$ for

$$
\begin{pmatrix}
A|_{I_i \times \hat{\Omega}_p} \\
A|_{I_j \times \hat{\Omega}_p}
\end{pmatrix}.
$$

As mentioned in Section 3.3.2, this only needs to be done on $A|_{I_p \times \hat{\Omega}_p}$. The representative subset selection (3.15) yields $\tilde{I}_p$ and then $I_p$ in (3.16). The representative subset selection also gives $E_p$ in (3.14).
Next, we find the inner structures. For the $D_i$ generators associated with a leaf $i$, the inner-layer structures are directly from the outer HSS construction. For the generators $B_i \equiv A|_{I_i \times I_j}$ associated with a node $i$, the kernel expansion can be used to find an HSS approximation to $B_i$ with the method in [7]. For the $R$ generators in (3.14), a low-rank approximations to $E_i$ may be computed quickly if the sets like $J_p$ in (3.17) can be quickly identified. Otherwise, we may use direct compression.

In the analytical construction, the main costs include the following.

- The cost to construct the outer HSS form via the algorithm in [7] is $\sum_{l=1}^{\ell} O(\log N) = O(2^l \tilde{r}^2)$, which is $O(N^{1.5} \log N)$ based on Lemma 3.1 if $\Omega$ is an $M \times M$ uniform mesh. However, this cost is mainly for evaluating the entries of the generators which are either from $A$ (for $B_i$ in (3.10)) or have some parameterized forms (since the numerical basis matrices $\tilde{U}_i$ are scaled Vandermonde matrices [7]). Thus, this cost can be absorbed into the later costs for constructing inner-layer structures when the structured outer generators are used.

- The cost to compute SPRR factorizations for all the basis matrices $\tilde{U}_i$ is $\sum_{l=1}^{\ell} O(2^l \tilde{r}^3) = O(\tilde{r}^3 2^l)$. If $\Omega$ is an $M \times M$ uniform mesh, Lemma 3.1 can be used to get the cost of $O(N^2 \log^3 N)$ due to (3.18). However, this may be further reduced due to the structures in $\tilde{U}_i$. If we take advantage of the scaled Vandermonde form of $\tilde{U}_i$, a low-rank approximation may be quickly computed based on methods in [13, 18, 26, 27, 43]. This can reduce to cost to $\sum_{l=1}^{\ell} O(2^l \tilde{r}^2) = O(\tilde{r}^2 2^l)$, which becomes $O(N^{1.5} \log^2 N)$. Furthermore, Lemma 3.1 actually indicates $\tilde{r}$ is level dependent. Based on (3.9), this cost should actually be

$$\sum_{l=1}^{\ell} O(2^l \tilde{r}^2) = \sum_{l=1}^{\ell} O \left( 2^l \left( \frac{M}{2^{\lfloor l/2 \rfloor}} \right)^2 \log^2 M \right) = O(M^2 \log^3 M) = O(N \log^3 N).$$

- The cost to find inner-layer structures for the $E_i$ matrices is $\sum_{l=1}^{\ell} O(2^l \tilde{r}^2)$, or if the scaled Vandermonde structured of $\tilde{U}_i$ is considered, $\sum_{l=1}^{\ell} O(2^l \tilde{r}^2)$. This cost is then just a low-order term as compared with the cost in the previous item.

- The cost to find inner structures for the $B_i$ generators is $\sum_{l=1}^{\ell} O(2^l \tilde{r}^2)$, which is also a low-order term as compared with the cost in the second item.

Overall, when we fully take advantage of the structures, the complexity of the MHS construction can be reduced to nearly $O(N)$, although the actual algorithm implementation needs to take careful of many technical details.

Algebraic MHS construction strategies can also be designed. Explicit HSS constructions in [42] may be used and are expensive. However, it can serve as a black-box construction method. A faster way is to use a randomized HSS construction in [24, 45] together with the FMM for matrix-vector multiplications.
It is still an open problem to construct MHS approximations to problems with small MHS ranks in nearly $O(N)$ complexity using only algebraic techniques. Note that randomized HSS construction for problems with small HSS ranks and fast matrix-vector multiplications can already reach nearly linear complexity [22–24, 45]. This may provide some hints for linear complexity randomized MHS constructions.

Remark 4.1. There are some practical issues to pay attention to. Since $\Pi_p$ results from a representative subset selection from $I_i \cup I_j$, it only separates $I_i \cup I_j$ into sets $I_p$ and $\hat{I}_p$, but does not guarantee that $I_p$ is properly ordered as needed for the HSS approximation of $A|_{(I_p \cup \hat{I}_p) \times (I_p \cup \hat{I}_p)}$. Thus, we also reorder the sets $I_p$ based on either graph reordering methods or the geometric connectivity in the mesh so as to ensure the HSS structure. For convenience, we assume $\Pi_p$ also includes such internal reordering. In practical implementations, for simplicity, the proper ordering for $I_p$ and other sets may be based on the reverse Cuthill-McKee (RCM) method.

Other MHS algorithms can also be designed. For example, a multi-layer MHS factorization procedure can be designed based on repeated elimination of representative points like the methods in [21,38]. The factorization at each layer follows the frameworks in HSS ULV factorizations and even the multifrontal methods. The entire factorization procedure involves many steps and the details will be given in [40].

It is clear that we can take advantage of existing HSS methods in designing MHS algorithms. Furthermore, the multi-layer tree structure makes it convenient to analyze the resulting MHS algorithms. For example, the backward stability analysis for some HSS methods in [33, 34] relies on the idea that the numerical errors only propagate $O(\log N)$ times along HSS trees. Here with MHS trees, this is still the situation, so we should expect to still see nice stability behaviors for MHS methods. In fact, by replacing operations on some large dense generators by structured ones, the stability is likely to get even better. This will be investigated in detail in future work.

5 Numerical experiments

To verify the existence and effectiveness of MHS structures, we consider some discretized matrices $A$ as in (3.2). Since the main purpose of this work is to confirm the feasibility of MHS approximations, we consider kernel functions $\phi$ in (3.2) that are known to be suitable for FMM methods. This paves the way for studying more sophisticated functions in the future. Once the MHS structure is verified, it will be feasible to solve relevant linear systems by direct solvers instead of iterative ones.

We report some rank bounds, storage, and representative subset selection to show the feasibility of MHS approximations. The following measurements are used.

- $\tilde{r}$: numerical measurement of outer HSS rank when $A$ is approximated by an HSS form.
- \( r \): numerical measurement of MHS rank.
- \( \sigma \): storage for the structured matrix approximation in terms of the number of nonzeros in the generators.

The rank measurements \( \tilde{r} \) and \( r \) are decided based on appropriate generator sizes of the resulting structured forms. For example, if \( E \) is approximated by a compressed form \( GH^T \), the column size of \( G \) is used as the rank measurement for \( E \).

**Example 5.1.** First, consider \( \phi \) to be the 2D Laplace free-space Green’s function and

\[
A_{ij} = \begin{cases} 
1, & i = j, \\
\frac{y_{i}^2}{2\pi} \log|y_i - y_j|, & i \neq j,
\end{cases}
\]

where \( y_j \)'s are points on a uniform grid in the domain \([-1,1] \times [-1,1]\) with \( M \) points in each direction.

We inspect whether \( A \) can be approximated by compact MHS forms for a given tolerance. More specifically, we look at the inner structures within an outer HSS approximation to \( A \), as discussed in Section 3.3. Accordingly, to show the advantage of MHS structures over HSS structures, we also report the results when \( A \) is directly approximated by an HSS form (which is just the outer-layer HSS form of the MHS approximation). Relevant partitions and ordering follow Remarks 3.1 and 3.2. To get an initial numerical column basis \( \tilde{U} \) for \( A|_{\Omega_i \times \hat{\Omega}_i} \), a proxy point method is used with sufficient accuracy. However, in all rank-revealing factorization steps, a relative tolerance \( \tau = 10^{-6} \) is used. To simplify implementations, the inner-layer HSS approximations to the \( D, B \) generators are obtained with the HSS construction in [42] using the tolerance \( \tau \). The matrix size \( N = M^2 \) ranges from 128\(^2\) to 2048\(^2\). The number of outer HSS levels \( l_s \) varies accordingly.

As shown in Table 1, when the mesh dimension \( M \) doubles, the HSS rank \( \tilde{r} \) roughly doubles, which is consistent with Lemma 3.1. On the other hand, the MHS rank \( r \) remains about the same. For \( N = 2048^2 \), \( \tilde{r} \) is almost 40 times as large as \( r \). This shows the feasibility and effectiveness of inner rank structures within the outer generators which are otherwise considered dense in regular HSS methods.

| \( N \) | 128\(^2\) | 256\(^2\) | 512\(^2\) | 1024\(^2\) | 2048\(^2\) |
|-------|--------|--------|--------|--------|--------|
| \( l_s \) | 6 | 8 | 10 | 12 | 14 |
| Rank measurement | \( \tilde{r} \) (HSS) | 247 | 472 | 898 | 1710 | 3302 |
| | \( r \) (MHS) | 80 | 80 | 80 | 83 | 84 |
| Storage \( \sigma \) | HSS | 5.60e06 | 2.74e07 | 1.30e08 | 5.76e08 | 2.53e09 |
| | MHS | 6.35e06 | 2.69e07 | 1.12e08 | 4.45e08 | 1.78e09 |
The storage for the MHS and HSS approximations is also given in Table 1 and is further plotted in Figure 11. It indicates that the MHS forms have nearly $O(N)$ storage. In addition, if the resulting MHS approximations are used for linear system solutions based on the algorithm in [40], we can observe solution accuracies around $O(10^{-6})$. Since our focus is not on the algorithms, we do not report the actual solution performance.

![Figure 11: Example 5.1. Storage of MHS approximations as compared with HSS ones.](image)

Example 5.2. Then we consider $\phi$ as the 3D Laplace free-space Green’s function, and the matrix $A$ is given by

$$A_{ij} = \begin{cases} 1, & i = j, \\ -\frac{k^2}{4\pi} \frac{1}{|y_i - y_j|}, & i \neq j. \end{cases}$$

The other setups are the same as in the previous example.

In this case, unlike the previous example where representative points cluster near the boundaries of a domain like in [9], the SPRR factorization yields representative points that may also be away from the boundaries. This can be observed from Figure 12, which illustrates representative subsets $I_i$ and $I_j$ corresponding to two sibling subdomains $\Omega_i$ and $\Omega_j$ in one mesh, respectively. The figure also shows the representative subset $I_p$ selected from $I_i \cup I_j$.

For one mesh, Figure 13 plots the collections of representative subsets for all the nodes at some outer levels of the MHS tree. They correspond to collections of so-called reduced matrices in the ULV-type factorization in [38] and can also be considered as a generalization of the skeletons in [21]. This is consistent with Figures 6 and 7 and clearly shows how the residual subsets $\hat{I}_i$ at each level are eliminated during the formation of the upper level representative subsets. The figure can also be viewed as a sparsification of the mesh. This will be useful for understanding the MHS factorization process in [40].

The rank structures are reported in Table 2. Although the MHS ranks in this case are higher than in the previous example, they are still much smaller than the outer HSS ranks. Note that the ordering of the representative points impacts the measured MHS ranks, as mentioned in Remark 4.1. We expect to be able to further reduce the MHS rank.
measurements with improved ordering strategies. On the other hand, the rank structure in Theorem 3.2 is less dependent on the ordering. Thus, we also report the maximum of the measured numerical ranks of the $E_i$ matrices for the nodes $i$ of $T$, denoted $r_E$. This bound is a more precise measurement of the intrinsic structures within the off-diagonal basis generators. $r_E$ is quite smaller than $r$ in Table 2.

The storage for the MHS and HSS approximations is also given Table 2 and is further plotted in Figure 14. The difference in the storage is more significant than in the previous example. We expect the difference to be even larger for bigger matrix sizes.

6 Conclusions

In this work, we have given theoretical foundations for the design of the MHS structure. The MHS structure extends the HSS structure to multiple dimensions by recursively incorporating HSS and low-rank structures into the generators of outer-layer HSS forms. Based on FMM and algebraic methods for selecting representative points, we have shown the existence of MHS structures within the approximation of some multi-dimensional discretized dense matrices. The multi-layer design makes it convenient to explore multi-dimensional FMM structures by taking advantage of existing HSS algo-
Table 2: Example 5.2. Rank measurements and storage of MHS approximations as compared with those of HSS approximations.

| N   | $128^2$ | $256^2$ | $512^2$ | $1024^2$ | $2048^2$ |
|-----|---------|---------|---------|----------|----------|
| $l_s$ | 6       | 8       | 10      | 12       | 14       |
| Rank measurement | | | | | |
| $\hat{r}$ (HSS) | 377     | 743     | 1471    | 2932     | 5893     |
| $r$ (MHS) | 99      | 136     | 201     | 384      | 510      |
| $r_E$ (MHS) | 99      | 114     | 131     | 139      | 152      |
| Storage $\sigma$ | | | | | |
| HSS | 8.50e06 | 4.70e07 | 2.45e08 | 1.22e09 | 5.95e09 |
| MHS | 1.06e07 | 4.84e07 | 2.09e08 | 8.74e08 | 3.58e09 |

Figure 14: Example 5.2. Storage of MHS approximations as compared with HSS ones.

Efficient algorithms and analysis. In particular, it facilitates the design of fast and stable multi-layer hierarchical factorizations.

The work provides a proof-of-concept study for multi-layer hierarchical structures. The MHS structure in two dimensions can be used approximate some 2D discretized integral equations or dense Schur complements in some 3D discretized PDEs, which can lead to direct solvers with nearly linear complexity. Further optimization of the ordering strategies for the representative points is expected to be done. We also expect to inspect more practical discretized problems. Efficient algorithms and implementations will be developed for the purpose of large-scale dense and sparse direct solutions for multi-dimensional problems. Some developments will be included in [40].

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