

# Python Introduction & Linear Algebra Review

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#### Outline

Python Introduction

Linear Algebra and NumPy

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Linear Algebra and NumPy

#### Python



High-level, interpreted programming language

Python will be used in all the homeworks and recommended for the project.

We'll cover some basics today





Python is high-level.

#### **JAVA**

```
public class Main {
   public static void main(String[] args) {
      System.out.println("hello world");
   }
}
```

#### **PYTHON**

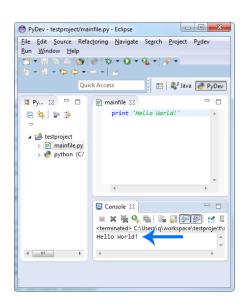
```
print('hello world')
```

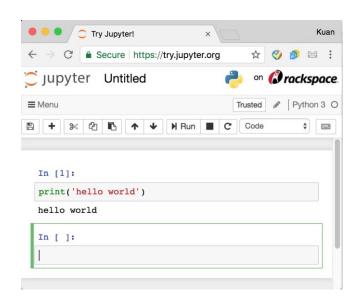


**?** python™

Python is accessible.

```
[kuanfang@macbook:~$ python
[>>> print('hello world')
hello world
>>>
```





## Why Python?



Python has many many awesome packages.





























#### How to Set up Python?

- 1. Find a computer:
  - a. Your Linux/Mac/Windows/... machines.
  - Use Stanford Corn machines: <a href="https://web.stanford.edu/group/farmshare/cgi-bin/wiki/index.php/Main\_Page">https://web.stanford.edu/group/farmshare/cgi-bin/wiki/index.php/Main\_Page</a>
  - c. iMac computers in Stanford Libraries.
- 2. Follow this guide: <a href="https://wiki.python.org/moin/BeginnersGuide/Download">https://wiki.python.org/moin/BeginnersGuide/Download</a>
- 3. Choose your favourite editor or IDE:
  - a. Sublime
  - b. Vim
  - c. Spyder
  - d. PyCharm
  - e. Eclipse
  - f. Jupyter Notebook
  - g. ..

#### Variable

```
a = 6
b = 7.0
c = a + b
print(c)
```

13.0

```
string_var = 'Hello World!'
print(string_var)
```

Hello World!

#### Comment

```
# This line is comment.
a = 5 # After the number sign it is also comment.
a = a + 1
11 11 11
Some times we also use three double quotation marks
for a large piece of comments.
This is usually used at the beginning of a file, a
class, or a function.
11 11 11
```

#### List

```
list_var = []
print(list_var) # []
print(len(list_var)) # 0
```

```
list_var.append(1)
list_var.append(42)
print(list_var) # [1, 42]
print(len(list_var)) # 2
```

#### List

```
list_var = [0, 1, 2, 3, 4]
print(list_var) # [0, 1, 2, 3, 4]
```

```
list_var = range(5)
print(list_var) # [0, 1, 2, 3, 4]
```

#### List

#### List Indexing

```
list_var = [0, 1, 2, 3, 4]
print(list_var[0]) # 0
print(list_var[0:2]) # [0, 1]
print(list_var[1:3]) # [1, 2]
```

```
list_var = [0, 1, 2, 3, 4]
print(list_var[2:]) # [2, 3, 4]
print(list_var[:2]) # [0, 1]
print(list_var[0:4:2]) # [0, 2]
print(list_var[-1]) # 4
```

#### List Indexing

#### Dictionary (Similar to Map in Java/C++)

```
dict_var = {}
print(dict_var) # {}
```

```
dict_var['a'] = 'hello'
dict_var['b'] = 'world'
print(dict_var) # {'a': 'hello', 'b': 'world'}
```

#### Dictionary

```
dict_var = {'a': 'hello', 'b': 'world'}
print(dict_var) # {'a': 'hello', 'b': 'world'}
```

#### **Dictionary Indexing**

```
dict_var = {'a': 'hello', 'b': 'world'}
print(dict_var['a']) # hello
print(dict_var['b']) # world
```

```
dict_var = {'a': 'hello', 'b': 'world'}
print(dict_var.keys()) # ['a', 'b']
print(dict_var.values()) # ['hello', 'world']
```

#### **Control Flow**

```
for i in range(5):
    print(i)
0
1
```

#### Control Flow

```
i = 11
if i < 10:
    print('small')
elif i < 100:
    print('medium')
else:
    print('large')
```

medium

#### List Comprehension

```
list_var = [i * i for i in range(5)]
print(list_var)

[0, 1, 4, 9, 16]
```

```
list_var = [i * i for i in range(5) if i % 2 == 0]
print(list_var)
```

[0, 4, 16]

#### **Function**

```
def add_numbers(a, b):
    return a + b

result = add_numbers(3, 4)
print(result) # 7
```

#### Outline

• Python Introduction

Linear Algebra and NumPy

#### Why use Linear Algebra in Computer Vision?

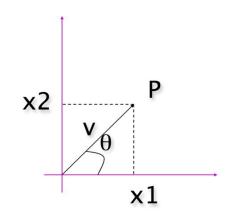
As you've seen in lecture, it's useful to represent many quantities, e.g. 3D points on a scene, 2D points on an image.

Transformations of 3D points with 2D points can be represented as matrices.

Images are literally matrices filled with numbers (as you will see in HW0).

#### **Vector Review**

$$\mathbf{v} = (x_1, x_2)$$



Magnitude: 
$$\| \mathbf{v} \| = \sqrt{{x_1}^2 + {x_2}^2}$$

If 
$$\|\mathbf{v}\| = 1$$
,  $\mathbf{V}$  Is a UNIT vector

$$\frac{\mathbf{v}}{\|\mathbf{v}\|} = \left(\frac{x_1}{\|\mathbf{v}\|}, \frac{x_2}{\|\mathbf{v}\|}\right)$$
 Is a unit vector

Orientation: 
$$\theta = \tan^{-1} \left( \frac{x_2}{x_1} \right)$$

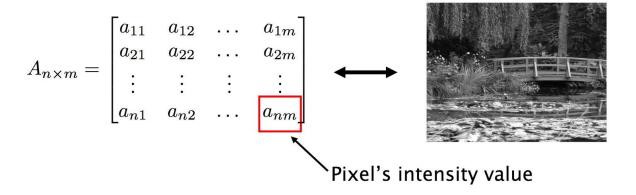
#### **Vector Review**

$$\mathbf{v} + \mathbf{w} = (x_1, x_2) + (y_1, y_2) = (x_1 + y_1, x_2 + y_2)$$

$$\mathbf{v} - \mathbf{w} = (x_1, x_2) - (y_1, y_2) = (x_1 - y_1, x_2 - y_2)$$

$$a\mathbf{v} = a(x_1, x_2) = (ax_1, ax_2)$$

#### **Matrix Review**



Sum: 
$$C_{n \times m} = A_{n \times m} + B_{n \times m}$$
  $c_{ij} = a_{ij} + b_{ij}$ 

A and B must have the same dimensions!

Example: 
$$\begin{bmatrix} 2 & 5 \\ 3 & 1 \end{bmatrix} + \begin{bmatrix} 6 & 2 \\ 1 & 5 \end{bmatrix} = \begin{bmatrix} 8 & 7 \\ 4 & 6 \end{bmatrix}$$

### Matrices and Vectors in Python (NumPy)



# import numpy as np

An optimized, well-maintained scientific computing package for Python.

As time goes on, you'll learn to appreciate NumPy more and more.

Years later I'm **still** learning new things about it!

#### np.ndarray: Matrices and Vectors in Python

$$M = \begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{bmatrix}, \quad v = \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix}$$

```
import numpy as np
  = np.array([[1, 2, 3],
               [4, 5, 6],
               [7, 8, 911)
  = np.array([[1],
               [2],
               [3]])
```

#### np.ndarray: Matrices and Vectors in Python

$$M = \begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{bmatrix}, \quad v = \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix}$$

```
print(M.shape) # (3, 3)
print(v.shape) # (3, 1)
```

#### np.ndarray: Matrices and Vectors in Python

$$M = \begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{bmatrix}, \quad v = \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix}$$

```
print(v + v)

[[2]
  [4]
  [6]]
```

```
print(3 * v)

[[3]
 [6]
 [9]]
```

#### Other Ways to Create Matrices and Vectors

NumPy provides many convenience functions for creating matrices/vectors.

```
a = np.zeros((2,2)) # Create an array of all zeros
print a  # Prints "[[ 0. 0.]
                 # [ 0. 0.11"
b = np.ones((1,2)) # Create an array of all ones
print b  # Prints "[[ 1. 1.]]"
c = np.full((2,2), 7) \# Create a constant array
print c  # Prints "[[ 7. 7.]
                  # [ 7. 7.11"
d = np.eye(2) # Create a 2x2 identity matrix
print d
                # Prints "[[ 1. 0.]
                 # [ 0. 1.11"
e = np.random.random((2,2)) # Create an array filled with random values
                       # Might print "[[ 0.91940167 0.08143941]
print e
                           [ 0.68744134  0.8723668711"
```

### Matrix Indexing

$$M = \begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{bmatrix}, \quad v = \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix}$$

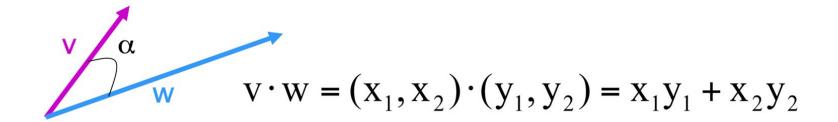
```
print(M)

[[1 2 3]
  [4 5 6]
  [7 8 9]]
```

```
print(M[:2, 1:3])

[[2 3]
  [5 6]]
```

#### **Dot Product**

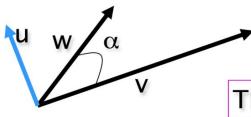


The inner product is a SCALAR!

$$v \cdot w = (x_1, x_2) \cdot (y_1, y_2) = ||v|| \cdot ||w|| \cos \alpha$$

if 
$$v \perp w$$
,  $v \cdot w = ? = 0$ 

#### **Cross Product**



$$u = v \times w$$

The cross product is a **VECTOR!** 

Magnitude: 
$$||u|| = ||v \times w|| = ||v|| ||w|| \sin \alpha$$

$$u \perp v \Rightarrow u \cdot v = (v \times w) \cdot v = 0$$

$$u \perp w \Rightarrow u \cdot w = (v \times w) \cdot w = 0$$

if 
$$v//w$$
?  $\rightarrow u = 0$ 

#### **Cross Product**

$$i = (1,0,0)$$
  $||i|| = 1$   $i = j \times k$   
 $j = (0,1,0)$   $||j|| = 1$   $j = k \times i$   
 $k = (0,0,1)$   $||k|| = 1$   $k = i \times j$ 

$$\mathbf{u} = \mathbf{v} \times \mathbf{w} = (x_1, x_2, x_3) \times (y_1, y_2, y_3)$$

$$= (x_2 y_3 - x_3 y_2) \mathbf{i} + (x_3 y_1 - x_1 y_3) \mathbf{j} + (x_1 y_2 - x_2 y_1) \mathbf{k}$$

### Matrix Multiplication

$$A_{n \times m} = \begin{bmatrix} a_{11} & a_{12} & \dots & a_{1m} \\ a_{21} & a_{22} & \dots & a_{2m} \\ \vdots & \vdots & \vdots & \vdots \\ a_{n1} & a_{n2} & \dots & a_{nm} \end{bmatrix} \mathbf{a}_{\mathbf{i}}$$

$$B_{m \times p} = \begin{bmatrix} b_{11} & b_{12} & \dots & b_{1p} \\ b_{21} & b_{22} & \dots & b_{2p} \\ \vdots & \vdots & \vdots & \vdots \\ b_{m1} & b_{m2} & \dots & b_{mp} \end{bmatrix}$$

 $\mathbf{c}_{ij} = \mathbf{a}_i \cdot \mathbf{b}_j = \sum_{i} a_{ik} b_{kj}$ 

#### **Product:**

$$C_{n \times p} = A_{n \times m} B_{m \times p}$$

$$A_{n \times n} B_{n \times n} \neq B_{n \times n} A_{n \times n}$$

#### Basic Operations - Dot Multiplication

$$M = \begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{bmatrix}, \quad v = \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix}$$

#### print(M.dot(v))

[[14]

[32]

[50]]

Matrix multiplication in NumPy can be defined as the dot product between a matrix and a matrix/vector.

### Basic Operations - Element-wise Multiplication

$$M = \begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{bmatrix}, \quad v = \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix}$$

```
print(np.multiply(M, v))
[[ 1 2 3]
```

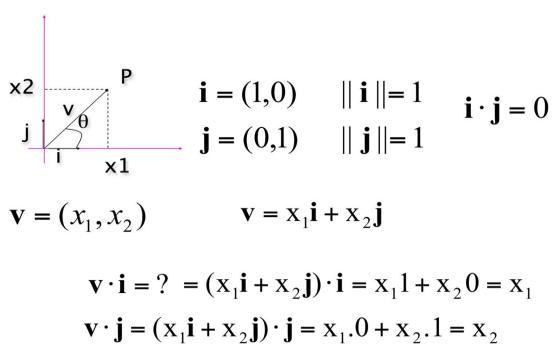
```
[[ 1 2 3]
[ 8 10 12]
[21 24 27]]
```

```
print(np.multiply(v, v))
```

```
[[1]
[4]
[9]]
```

#### **Orthonormal Basis**

= Orthogonal and Normalized Basis



#### Transpose

#### Definition:

$$\mathbf{C}_{m \times n} = \mathbf{A}_{n \times m}^T$$
 $c_{ij} = a_{ji}$ 

Identities:

$$(\mathbf{A} + \mathbf{B})^T = \mathbf{A}^T + \mathbf{B}^T$$
 $(\mathbf{A}\mathbf{B})^T = \mathbf{B}^T \mathbf{A}^T$ 

If  $\mathbf{A} = \mathbf{A}^T$ , then  $\mathbf{A}$  is symmetric

### Basic Operations - Transpose

$$M = \begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{bmatrix}, \quad v = \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix}$$

```
print(M.T)

[[1 4 7]
      [2 5 8]
      [3 6 9]]

print(v.T)

[[1 2 3]]

print(M.T.shape)
print(v.T.shape)
```

(3, 3) (1, 3)

#### **Matrix Determinant**

Useful value computed from the elements of a square matrix A

$$\det\left[a_{11}\right]=a_{11}$$

$$\det \begin{bmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{bmatrix} = a_{11}a_{22} - a_{12}a_{21}$$

$$\det\begin{bmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{bmatrix} = a_{11}a_{22}a_{33} + a_{12}a_{23}a_{31} + a_{13}a_{21}a_{32} \\ -a_{13}a_{22}a_{31} - a_{23}a_{32}a_{11} - a_{33}a_{12}a_{21}$$

#### **Matrix Inverse**

Does not exist for all matrices, necessary (but not sufficient) that the matrix is square

$$AA^{-1} = A^{-1}A = I$$

$$\mathbf{A}^{-1} = \begin{bmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{bmatrix}^{-1} = \frac{1}{\det \mathbf{A}} \begin{bmatrix} a_{22} & -a_{12} \\ -a_{21} & a_{11} \end{bmatrix}, \det \mathbf{A} \neq 0$$

If  $\det \mathbf{A} = 0$ , **A** does not have an inverse.

#### Basic Operations - Determinant and Inverse

$$M = \begin{bmatrix} 3 & 0 & 2 \\ 2 & 0 & -2 \\ 0 & 1 & 1 \end{bmatrix}, \quad v = \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix}$$

```
print(np.linalg.inv(M))

[[ 0.2  0.2  0. ]
  [-0.2  0.3  1. ]
  [ 0.2 -0.3 -0. ]]
```

```
print(np.linalg.det(M))
```

10.0

### Matrix Eigenvalues and Eigenvectors

A eigenvalue  $\lambda$  and eigenvector  ${\bf u}$  satisfies

$$\mathbf{A}\mathbf{u} = \lambda \mathbf{u}$$

where **A** is a square matrix.

▶ Multiplying **u** by **A** scales **u** by  $\lambda$ 

### Matrix Eigenvalues and Eigenvectors

Rearranging the previous equation gives the system

$$\mathbf{A}\mathbf{u} - \lambda\mathbf{u} = (\mathbf{A} - \lambda\mathbf{I})\mathbf{u} = 0$$

which has a solution if and only if  $det(\mathbf{A} - \lambda \mathbf{I}) = 0$ .

- ▶ The eigenvalues are the roots of this determinant which is polynomial in  $\lambda$ .
- ▶ Substitute the resulting eigenvalues back into  $\mathbf{A}\mathbf{u} = \lambda \mathbf{u}$  and solve to obtain the corresponding eigenvector.

### Basic Operations - Eigenvalues, Eigenvectors

$$M = \begin{bmatrix} 0 & 1 \\ -2 & -3 \end{bmatrix}$$

```
eigvals, eigvecs = np.linalg.eig(M)

print(eigvals)

[-1. -2.]

print(eigvecs)

[[ 0.70710678 -0.4472136 ]
```

[-0.70710678 0.89442719]]

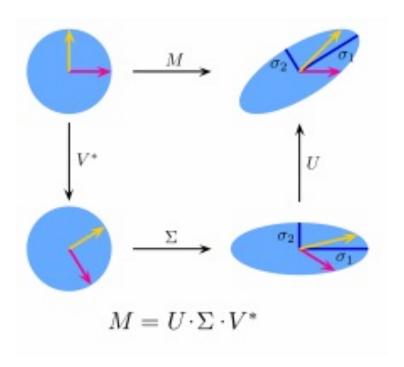
NOTE: Please read the NumPy docs on this function before using it, lots more information about multiplicity of eigenvalues and etc there.

Singular values: Non negative square roots of the eigenvalues of  $A^tA$ . Denoted  $\sigma_i$ , i=1,...,n

SVD: If **A** is a real m by n matrix then there exist orthogonal matrices  $\mathbf{U}$  ( $\in \mathbb{R}^{m \times m}$ ) and  $\mathbf{V}$  ( $\in \mathbb{R}^{n \times n}$ ) such that

$$A = U \Sigma V^{-1} \qquad U^{-1}AV = \Sigma = \begin{bmatrix} \sigma_1 \\ & \sigma_2 \\ & & \\ & & \\ & & & \\$$





Suppose we know the singular values of A and we know r are non zero

$$\sigma_1 \geq \sigma_2 \geq \dots \geq \sigma_r \geq \sigma_{r+1} = \dots = \sigma_p = 0$$

- $\operatorname{Rank}(\mathbf{A}) = r$ .
- Null( $\mathbf{A}$ ) = span{ $\mathbf{v}_{r+1},...,\mathbf{v}_{n}$ }
- Range( $\mathbf{A}$ )=span{ $\mathbf{u_1},...,\mathbf{u_r}$ }

```
U, S, V_transpose = np.linalg.svd(M)
```

```
[-0.11214087 0.36074286 0.92589903]]
```

```
print(S)
```

print(U)

```
[ 3.72021075  2.87893436  0.93368567]
```

```
print(V_transpose)
```

```
[[-0.9215684 -0.03014369 -0.38704398]
[-0.38764928 0.1253043 0.91325071]
[ 0.02096953 0.99166032 -0.12716166]]
```

$$M = \begin{bmatrix} 3 & 0 & 2 \\ 2 & 0 & -2 \\ 0 & 1 & 1 \end{bmatrix}, \quad v = \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix}$$

Recall SVD is the factorization of a matrix into the product of 3 matrices, and is formulated like so:

$$M = U\Sigma V^T$$

**Caution**: The notation of SVD in NumPy is slightly different. Here V is actually V<sup>T</sup> in the <u>common notation</u><sup>53</sup>.

#### More Information

Python Documentation: <a href="https://docs.python.org/2/index.html">https://docs.python.org/2/index.html</a>

NumPy Documentation: <a href="https://docs.scipy.org/doc/numpy-1.13.0/user/index.html">https://docs.scipy.org/doc/numpy-1.13.0/user/index.html</a>

The Matrix Cookbook: <a href="https://www.math.uwaterloo.ca/~hwolkowi/matrixcookbook.pdf">https://www.math.uwaterloo.ca/~hwolkowi/matrixcookbook.pdf</a>

CS231N Python Tutorial: <a href="http://cs231n.github.io/python-numpy-tutorial/">http://cs231n.github.io/python-numpy-tutorial/</a>

Office hours!

The rest of the internet!



# Thanks!

Questions