Machine Learning Foundations

Tutorial - Week5

Arun Prakash A



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

$$I = \sum_{i=1}^k \sigma_i u_i v_i^T$$
 $I = U \Sigma V^T$

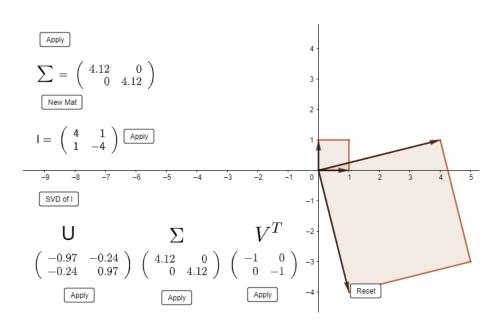


$$I = \sum_{i=1}^k \sigma_i u_i v_i^T$$
 $I = U \Sigma V^T$



$$I = \sum\limits_{i=1}^k \sigma_i u_i v_i^T$$

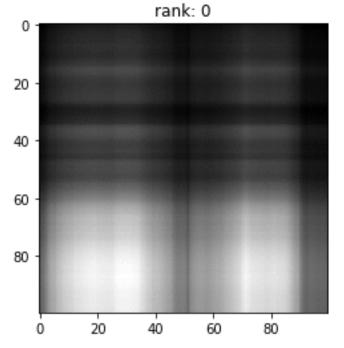
$$I = U \Sigma V^T$$

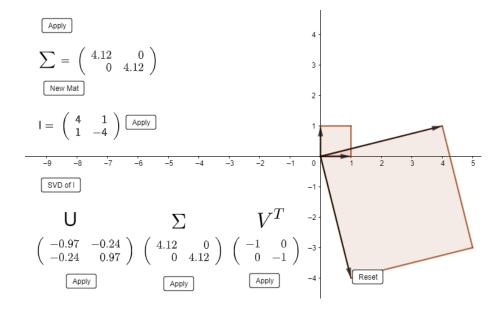




$$I = \sum_{i=1}^k \sigma_i u_i v_i^T$$

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

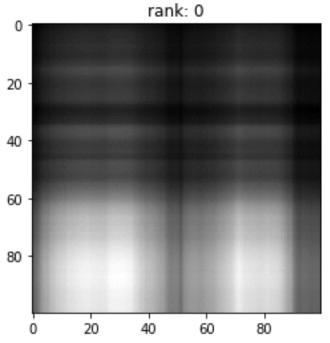


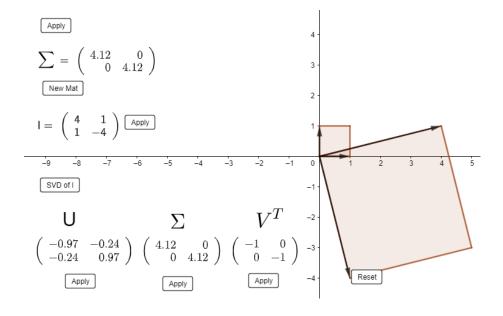




$$I = \sum_{i=1}^k \sigma_i u_i v_i^T$$

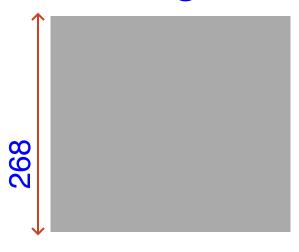
$$I = U \Sigma V^T$$

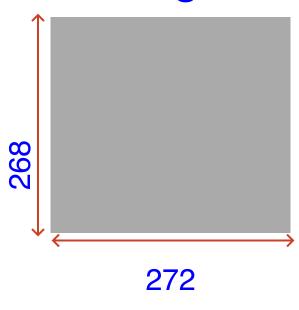


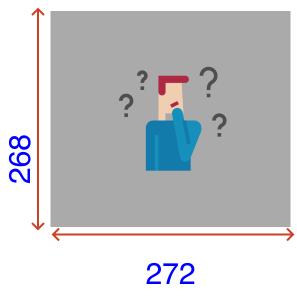


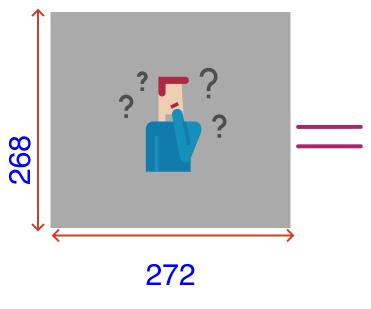


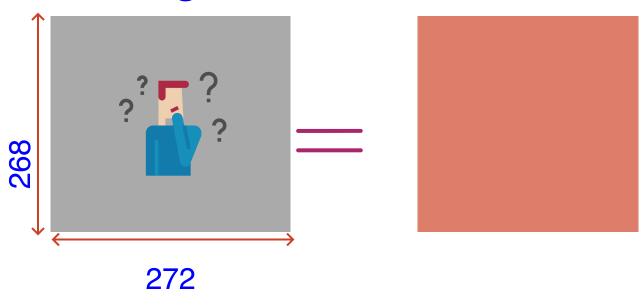


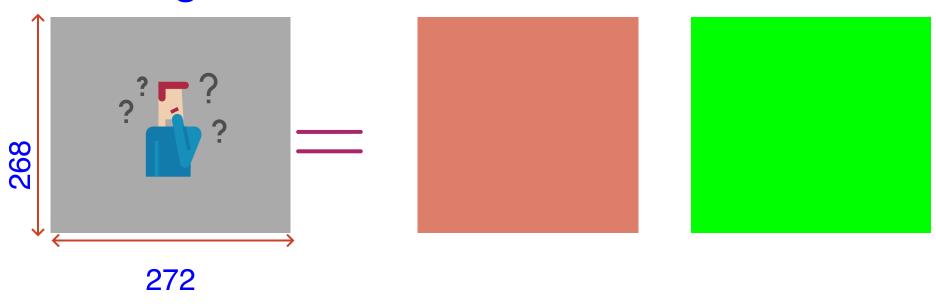


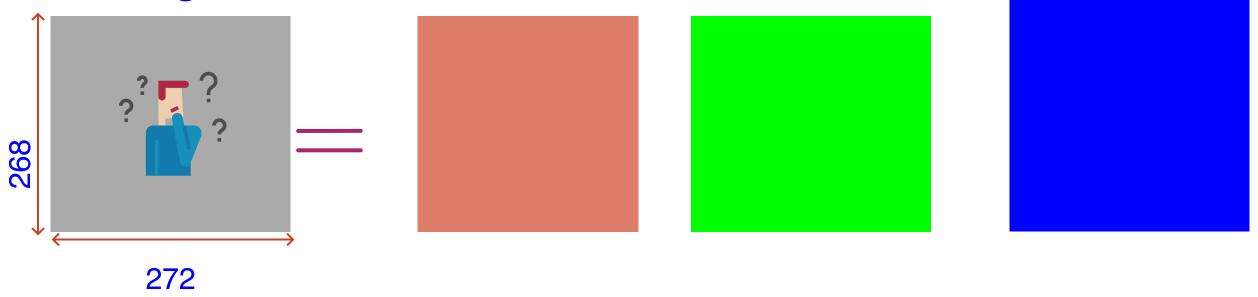






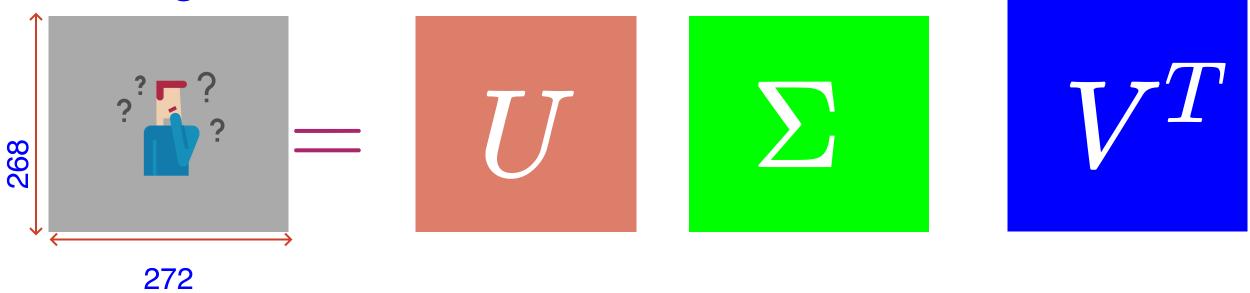


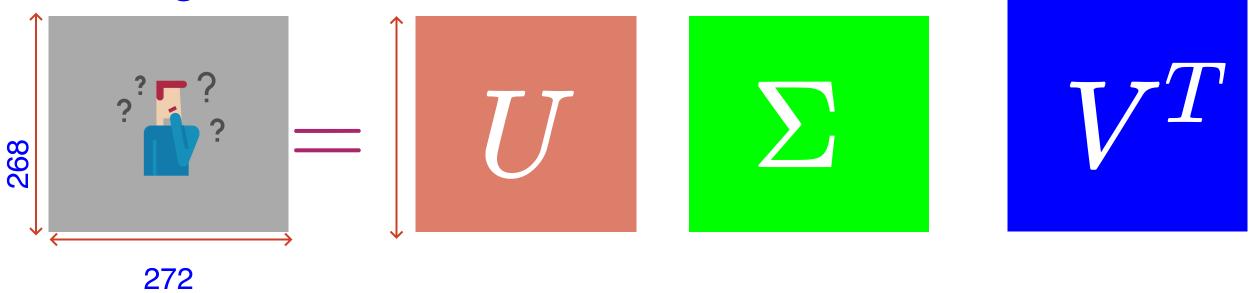


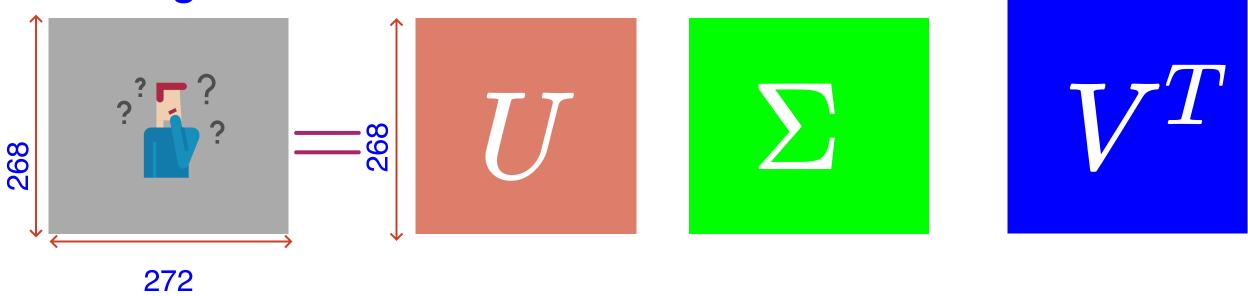


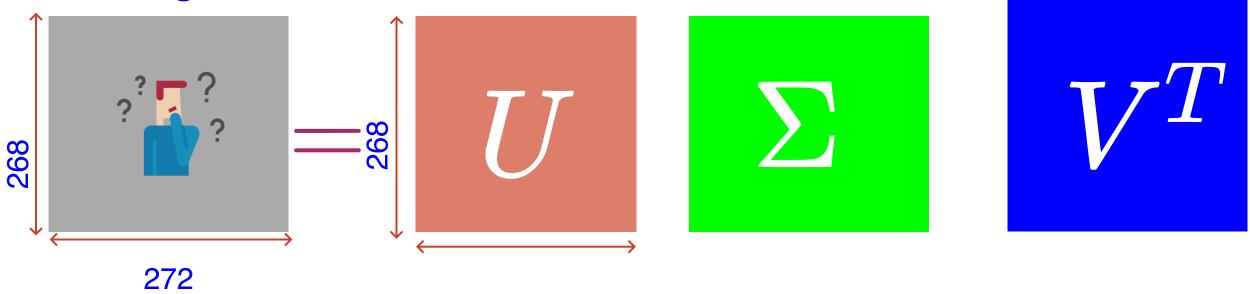


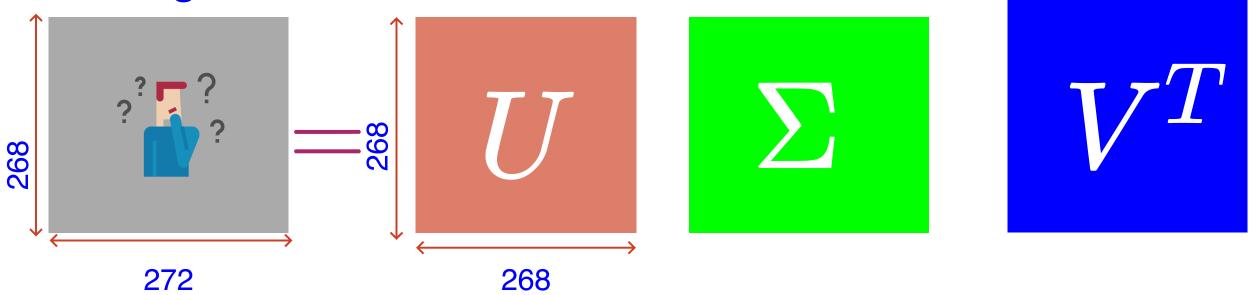


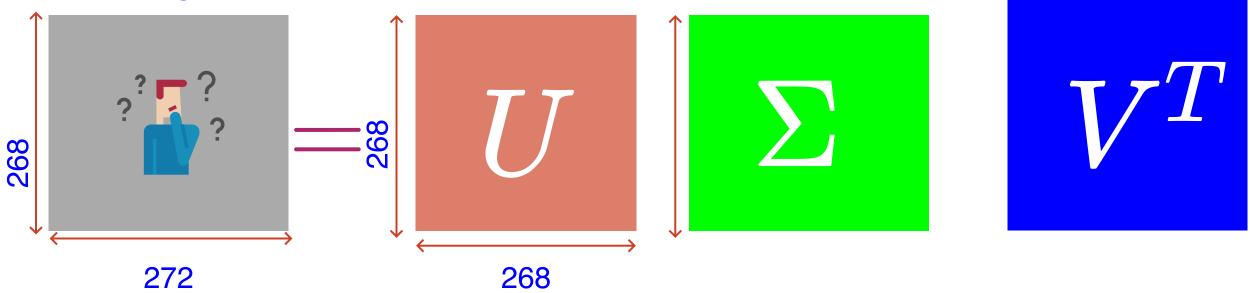




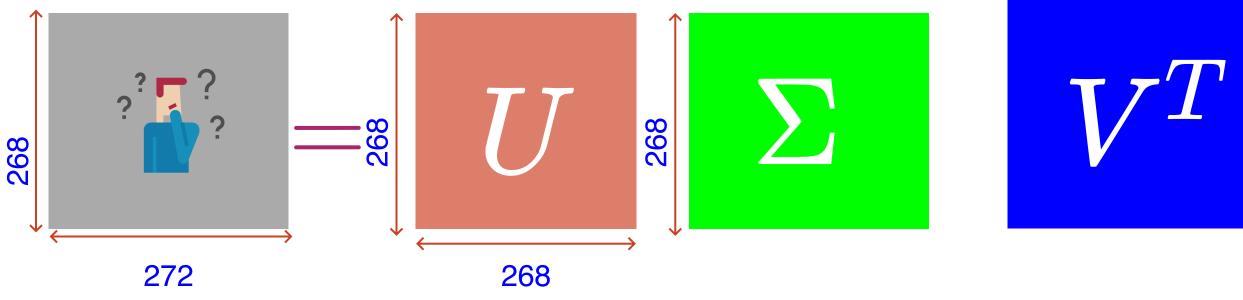


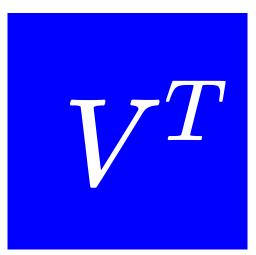


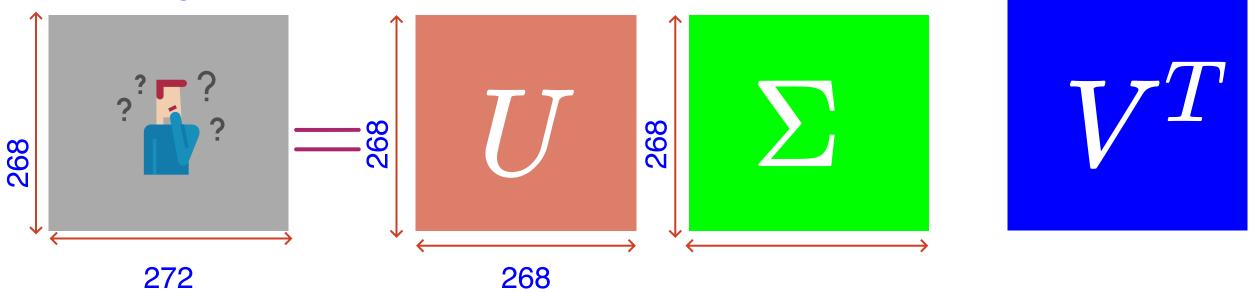


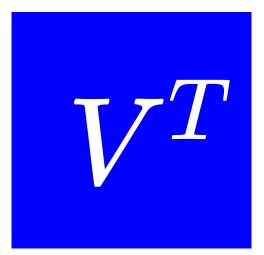


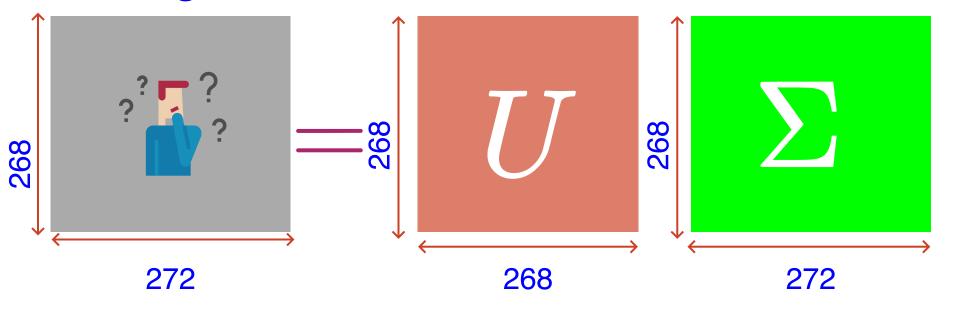


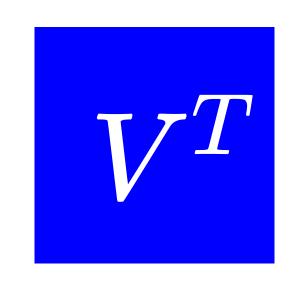


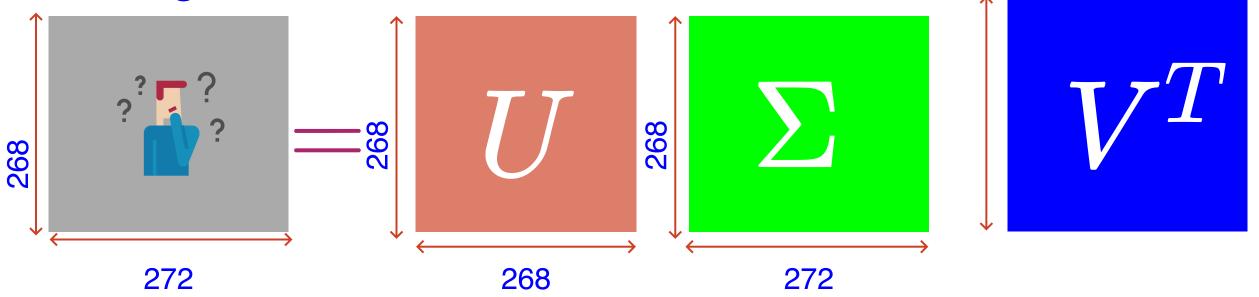


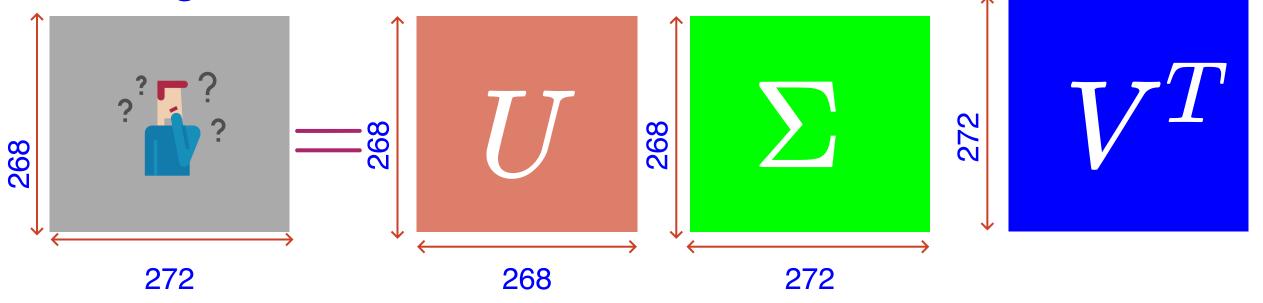


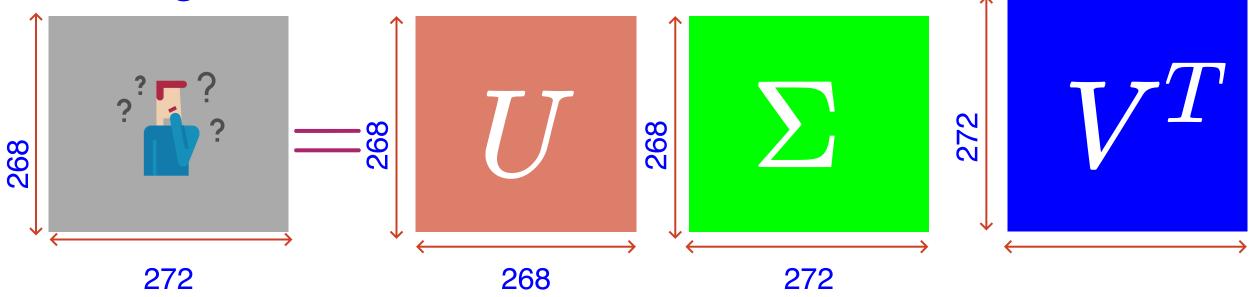


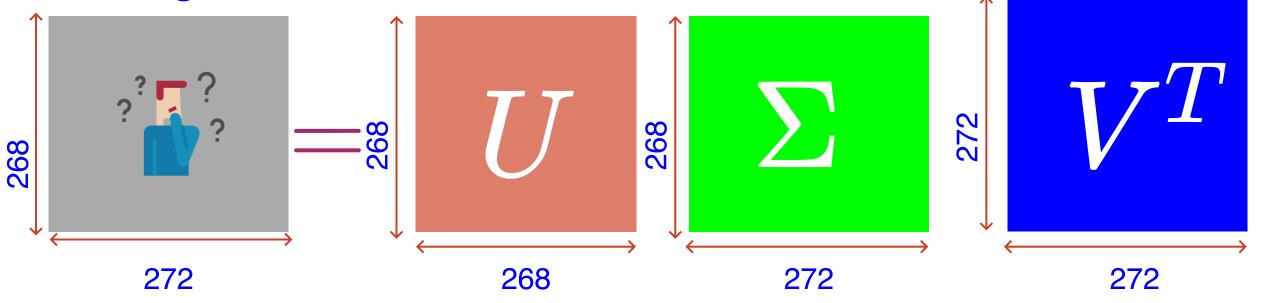




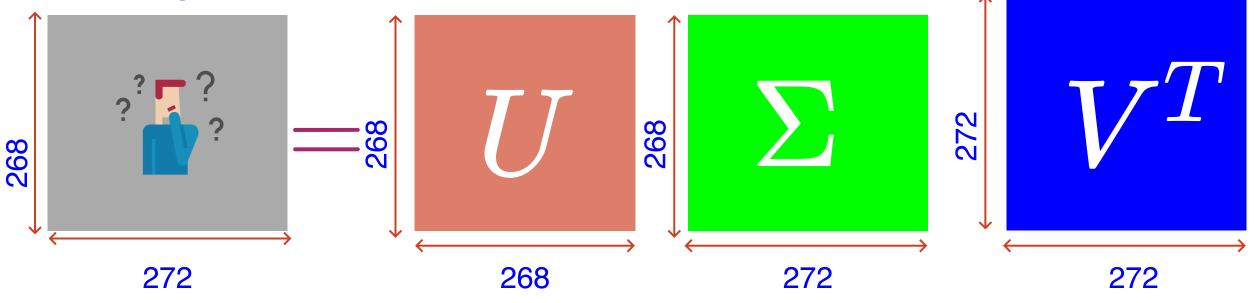




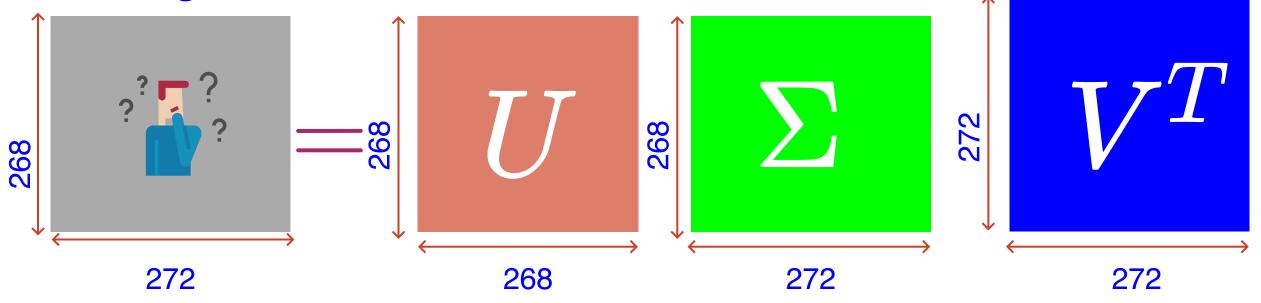




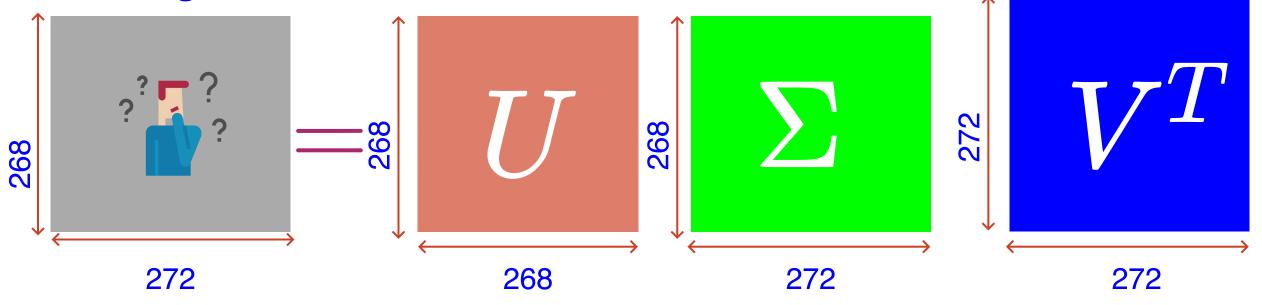
Image



• I am going to show you a sequence of images, one after another, that contains something.



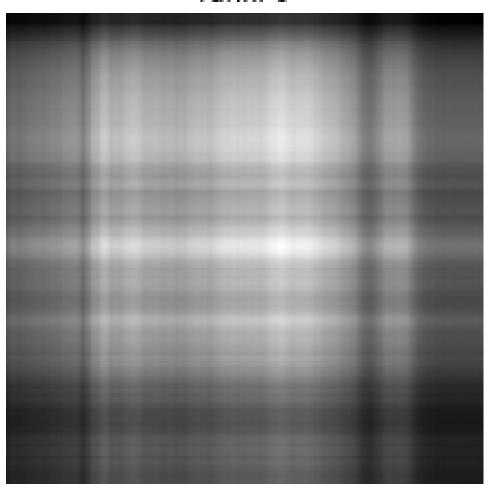
- I am going to show you a sequence of images, one after another, that contains something.
- Task: Recognise the "thing" in the images. (Note down the sequence number)



- I am going to show you a sequence of images, one after another, that contains something.
- Task: Recognise the "thing" in the images. (Note down the sequence number)
- Let's go

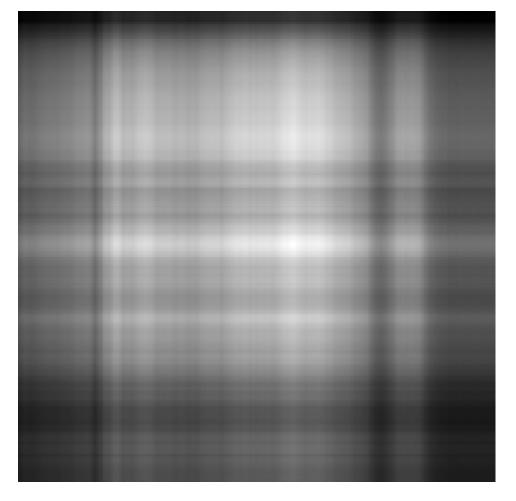


rank: 0



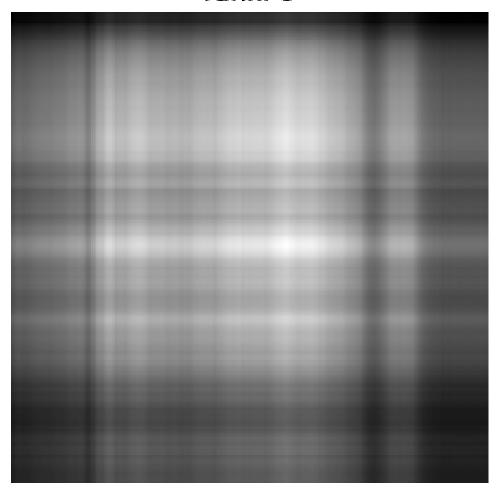


rank: 0



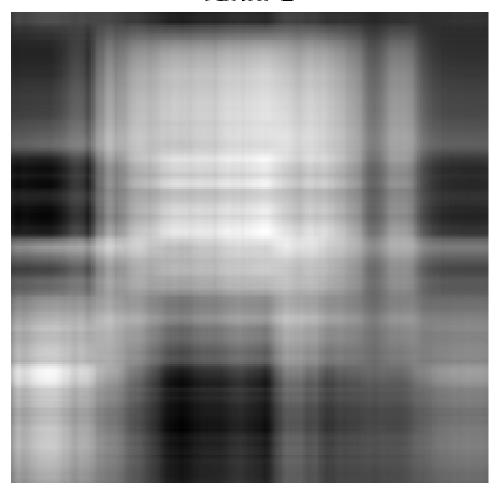






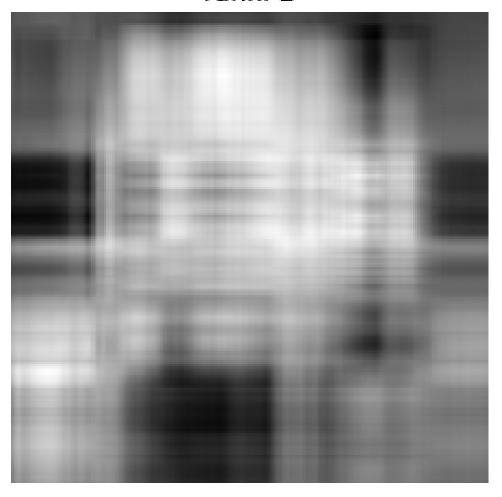






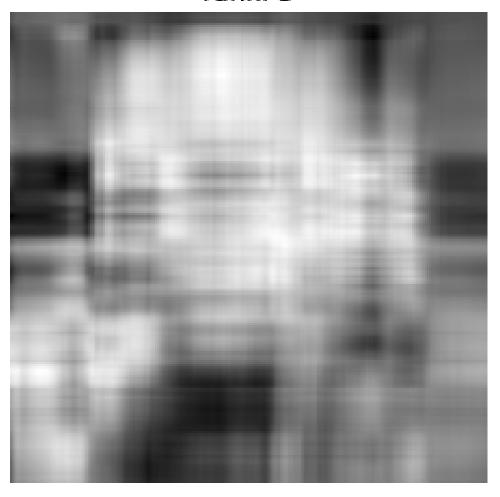


rank: 2



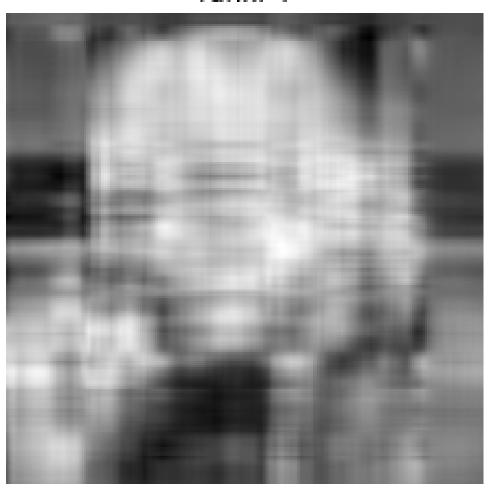


rank: 3





rank: 4



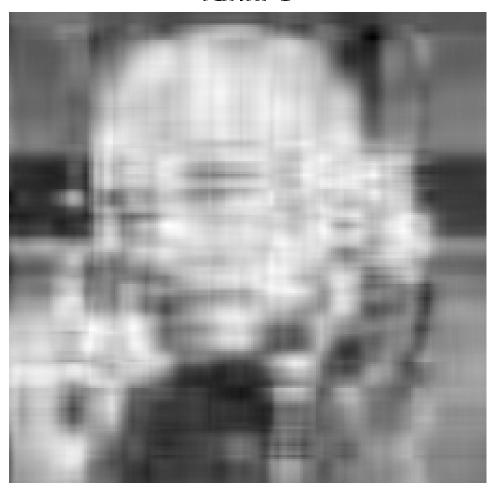


rank: 5



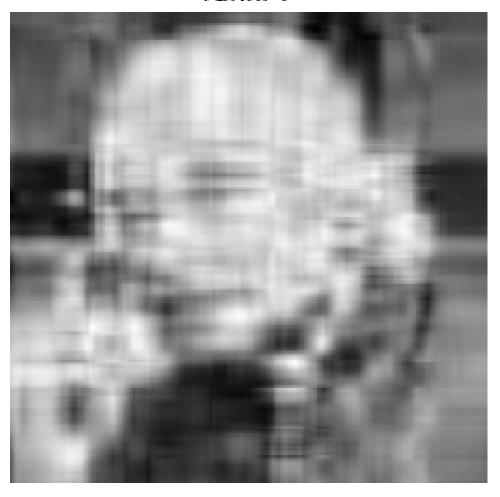


rank: 6





rank: 7





rank: 8





rank: 9





rank: 10





rank: 11





rank: 12





rank: 13





rank: 14

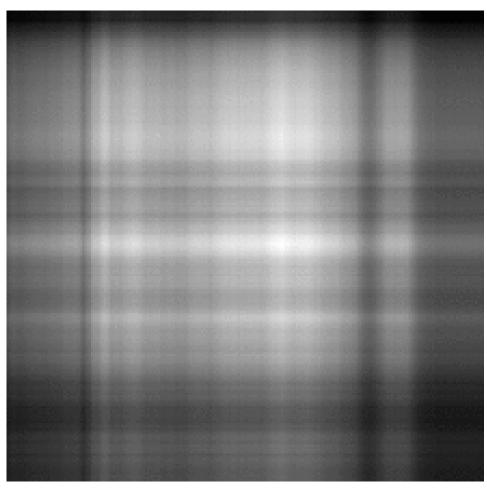




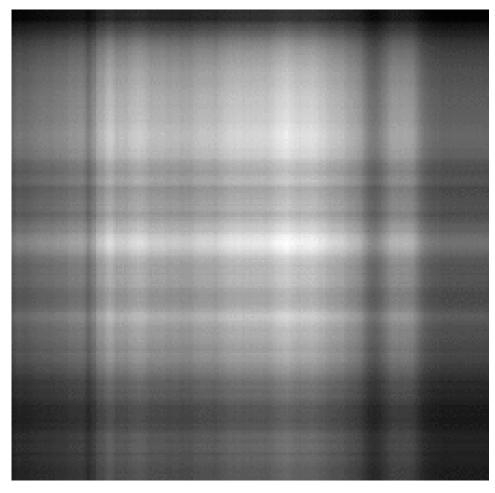
rank: 15

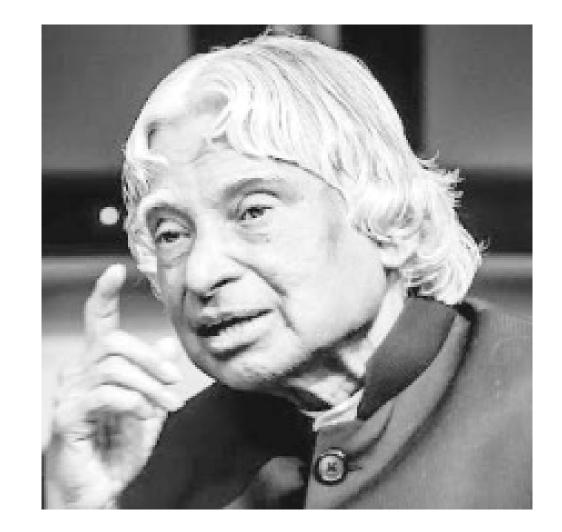


rank: 0

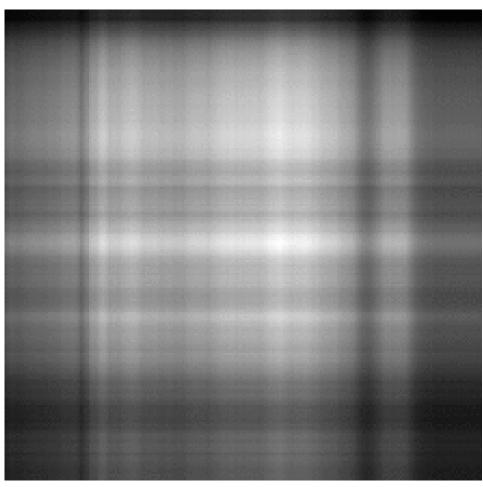


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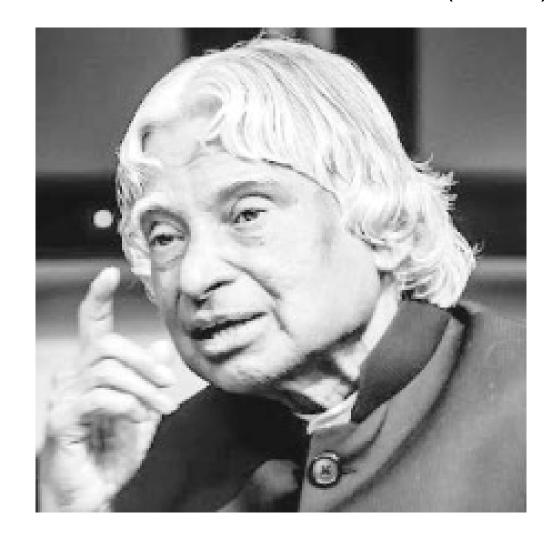




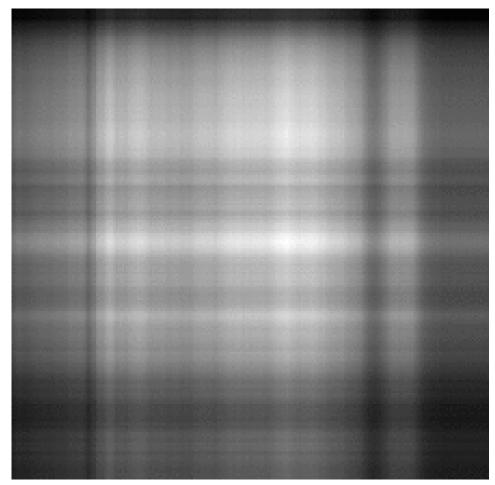
rank: 0



Of course, we lost some resolution (details)!

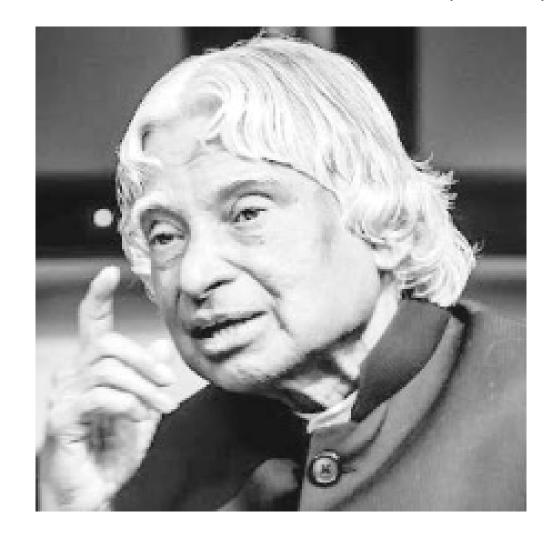


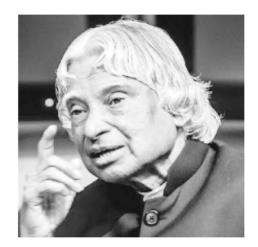
rank: 0

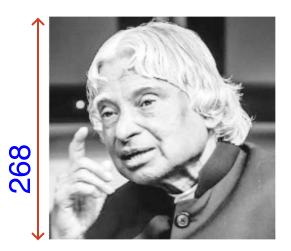


But not the gross information!

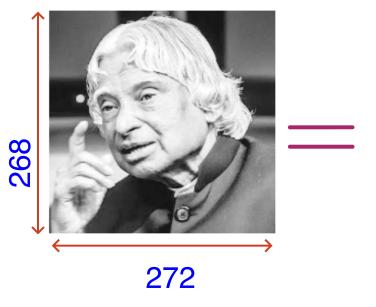
Of course, we lost some resolution (details)!





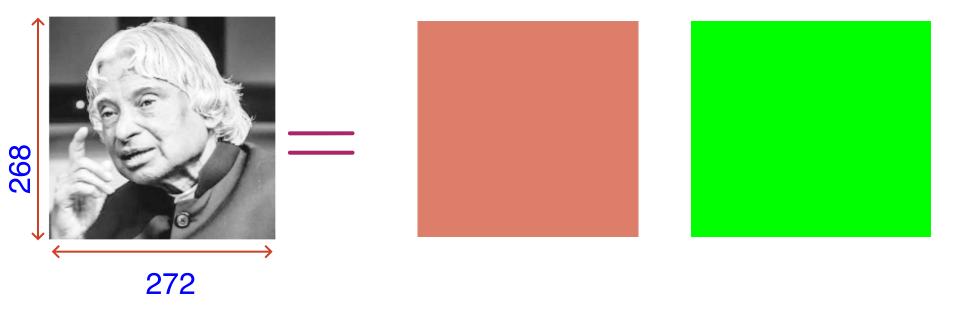


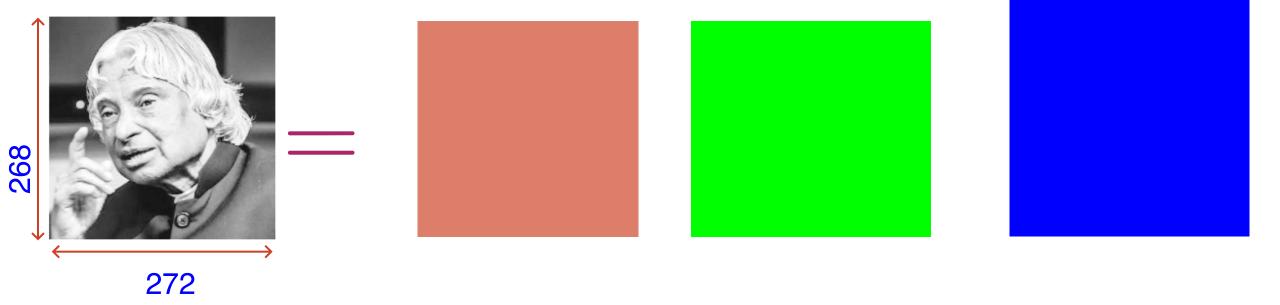


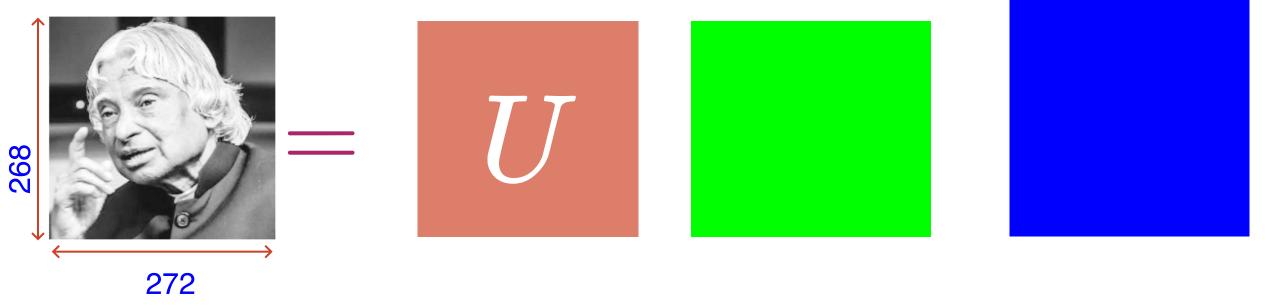


21

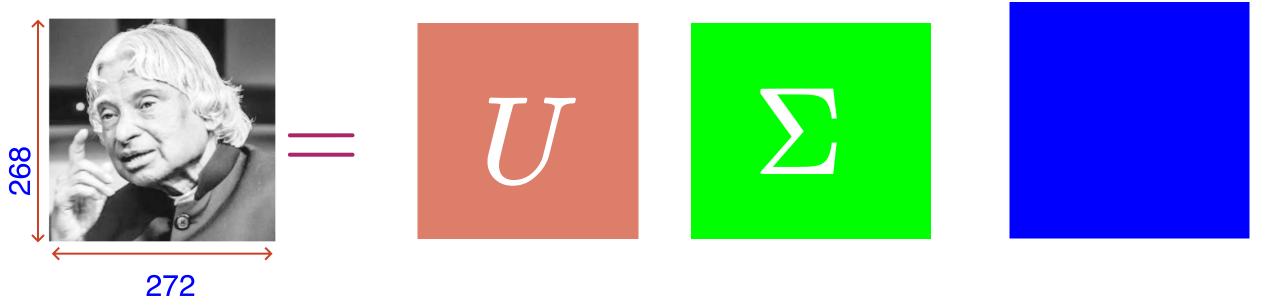


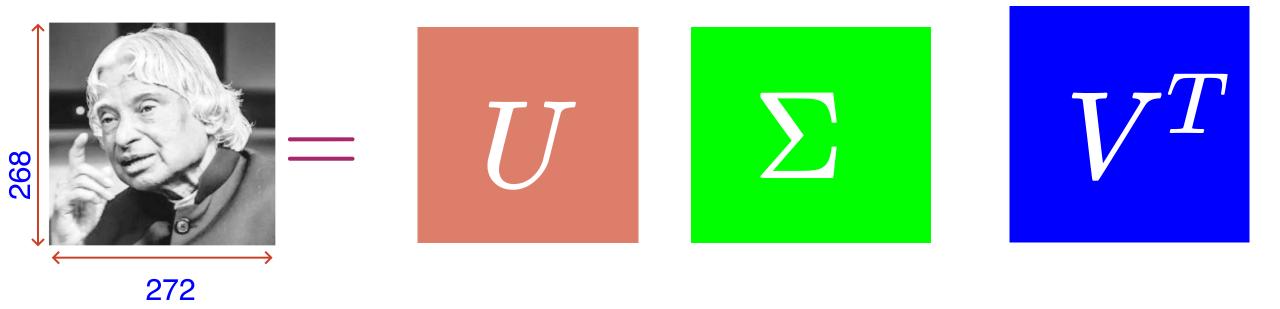


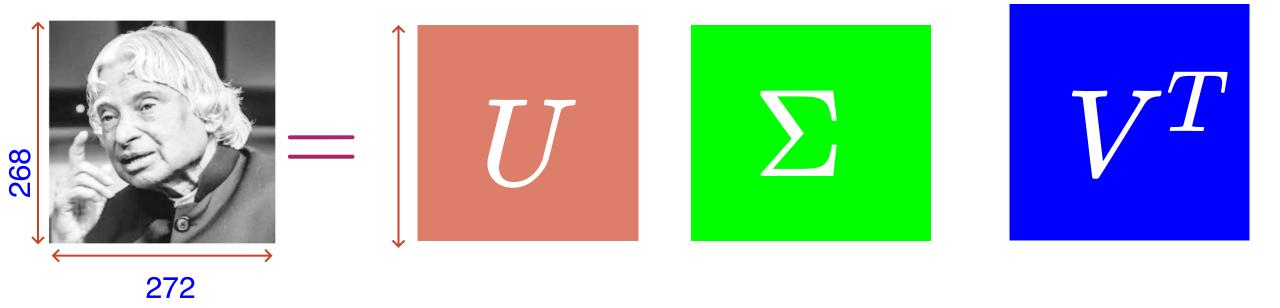


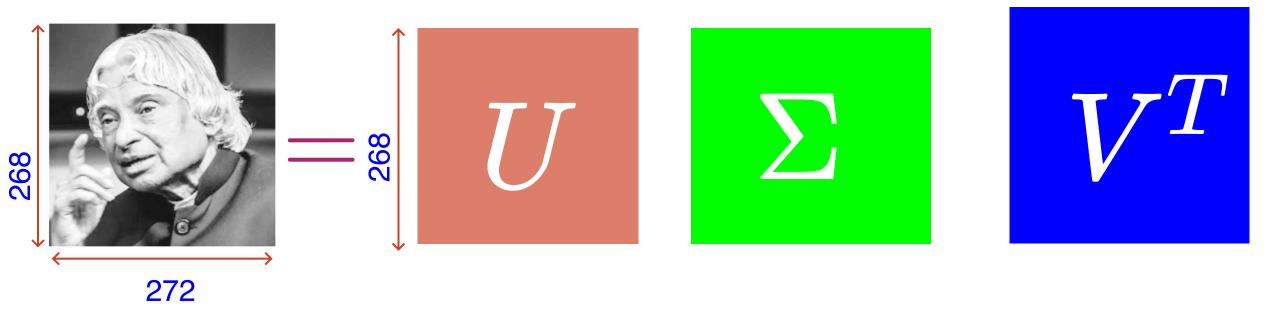


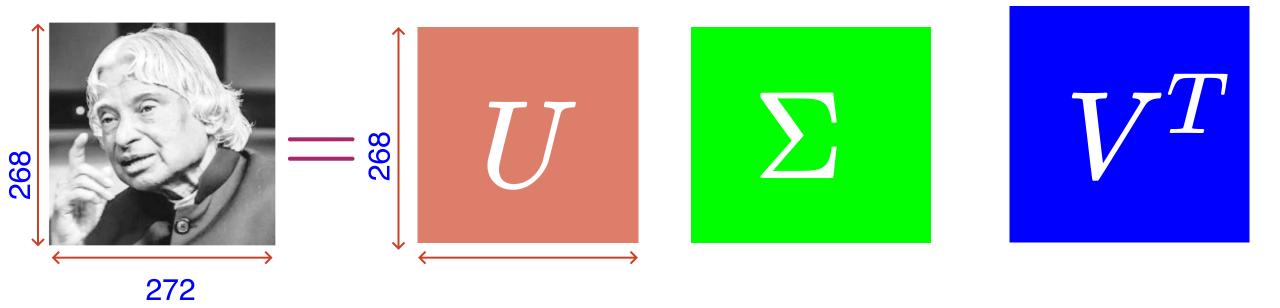
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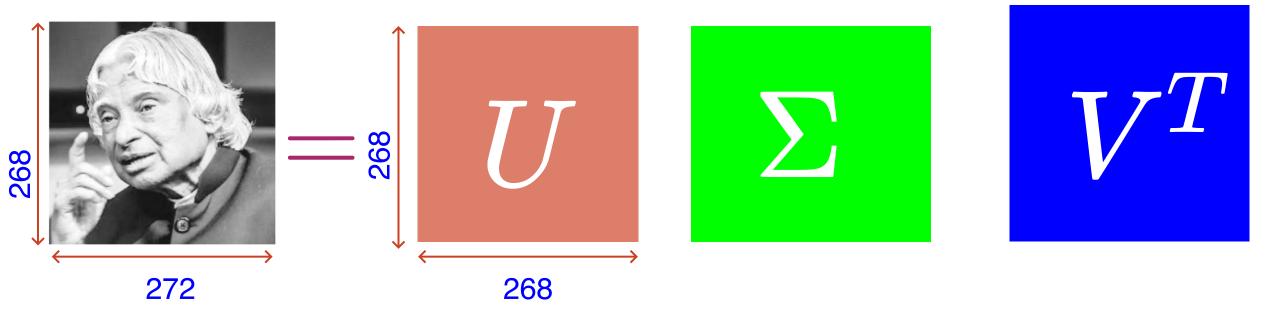


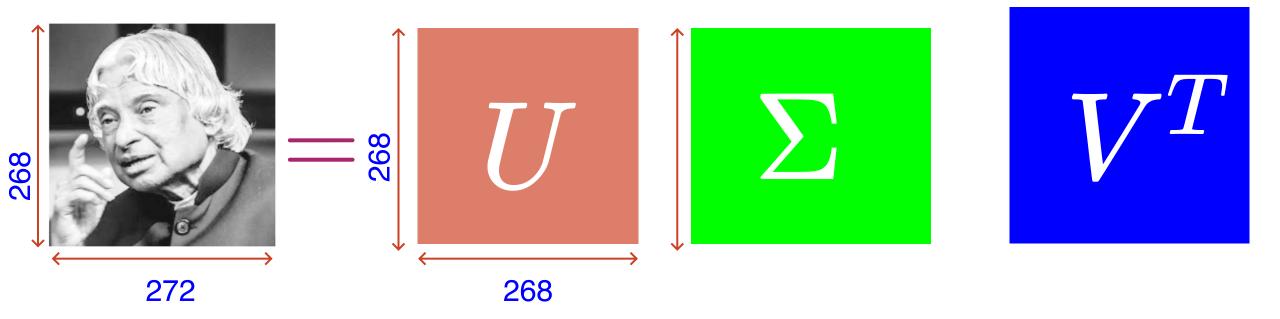


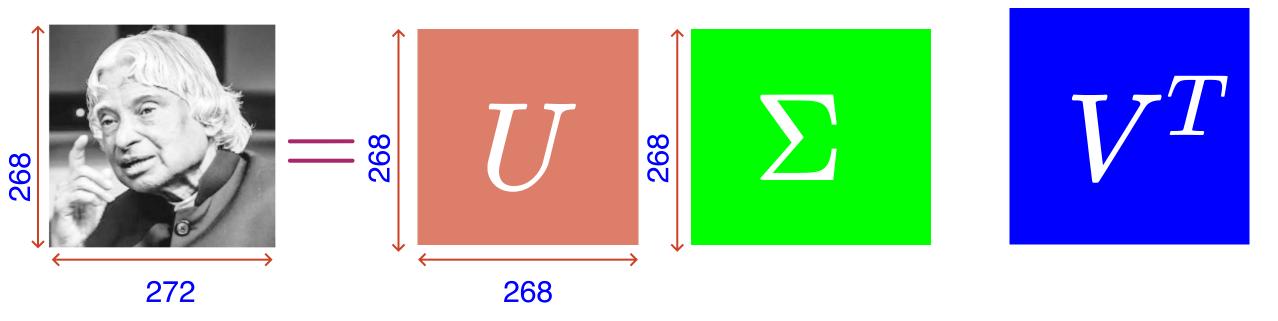




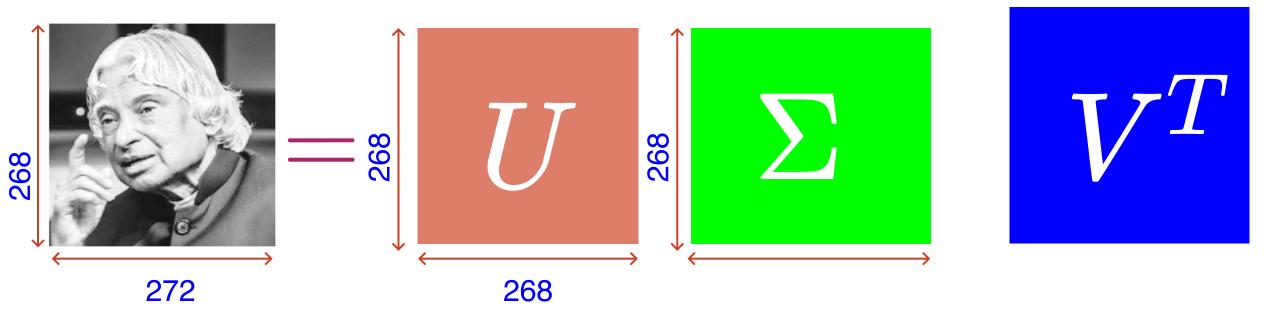


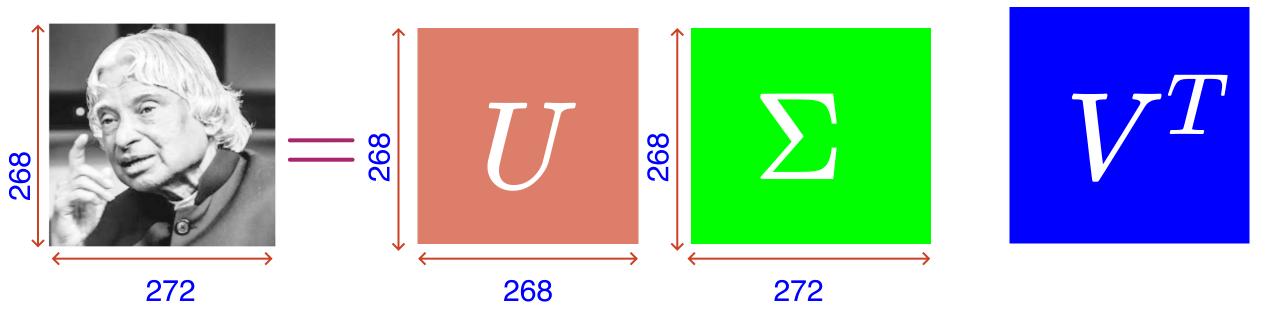


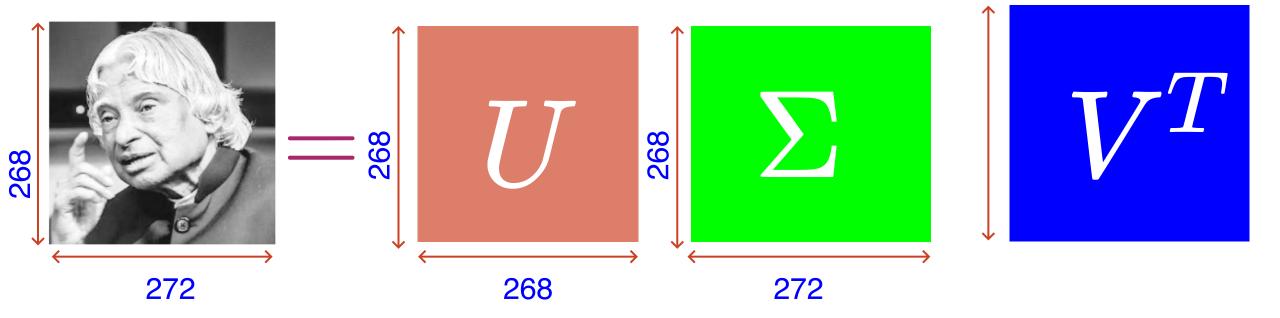


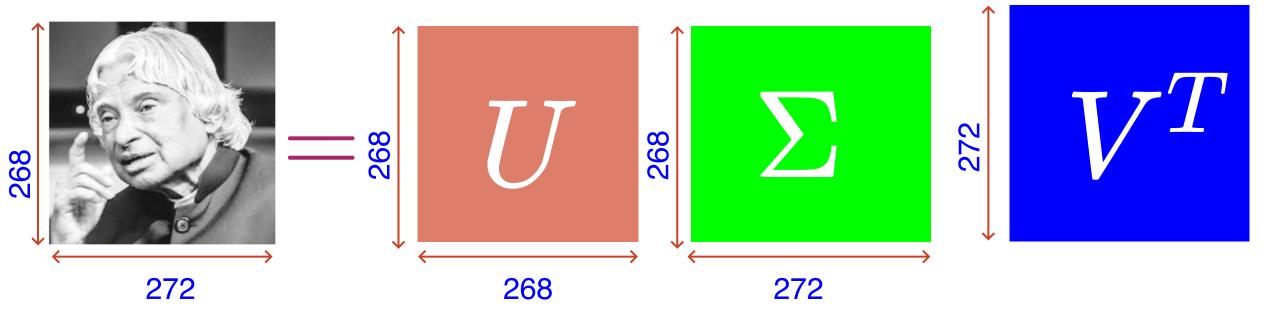


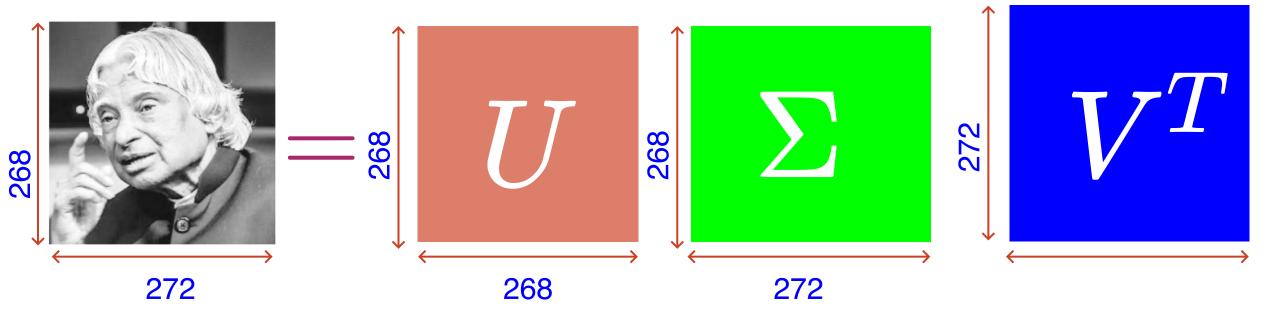
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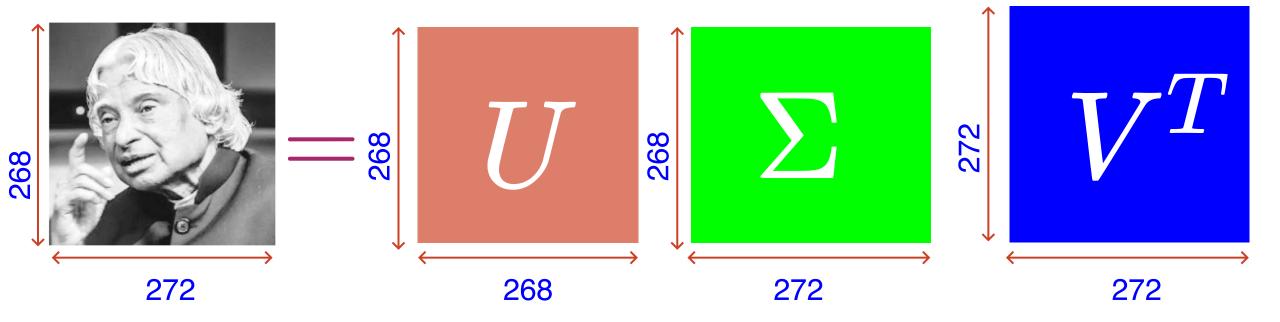


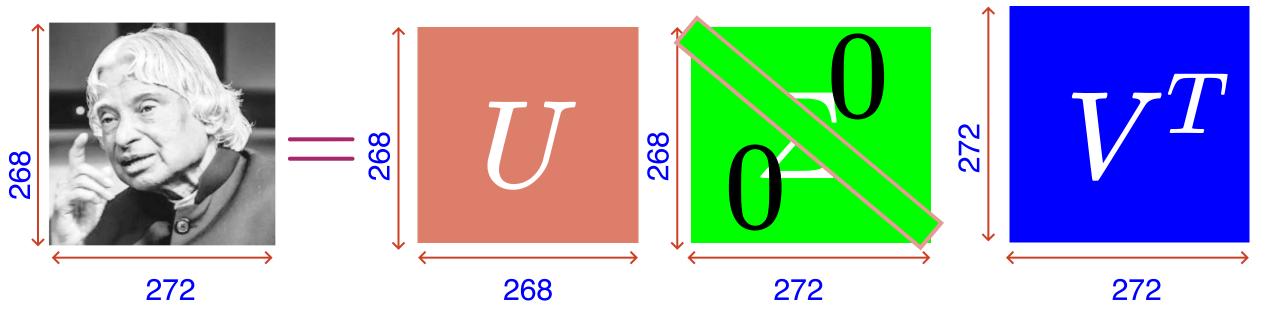


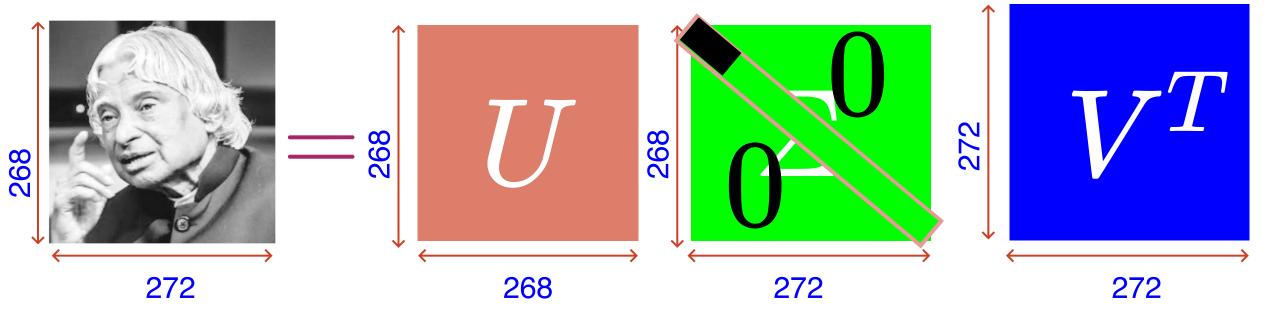


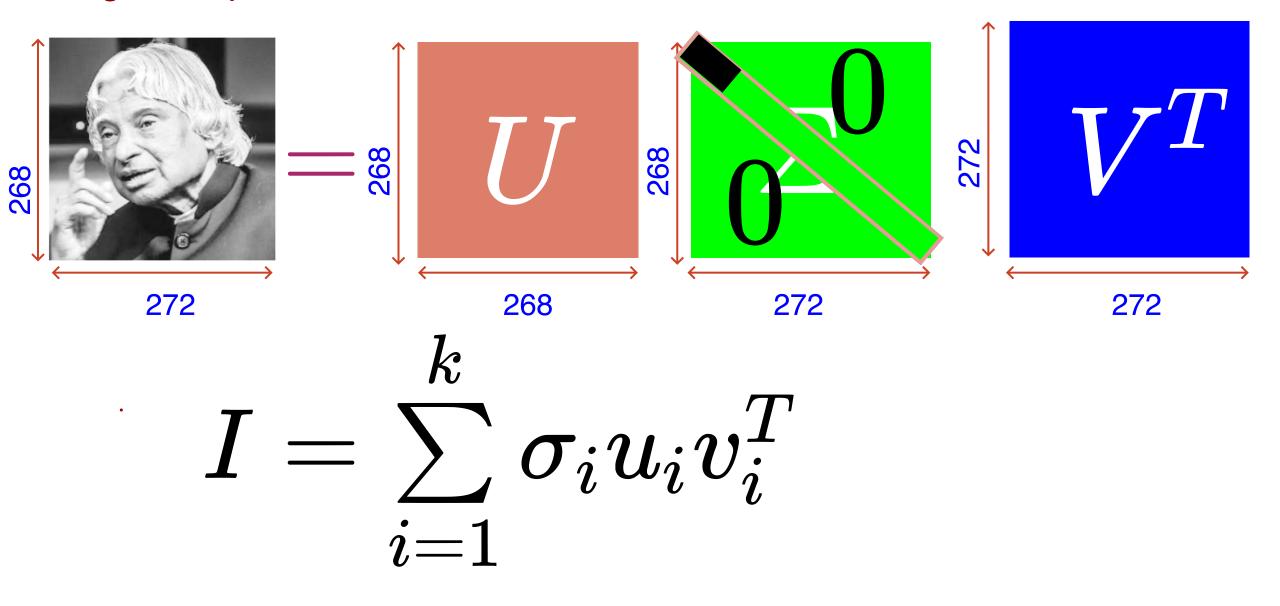


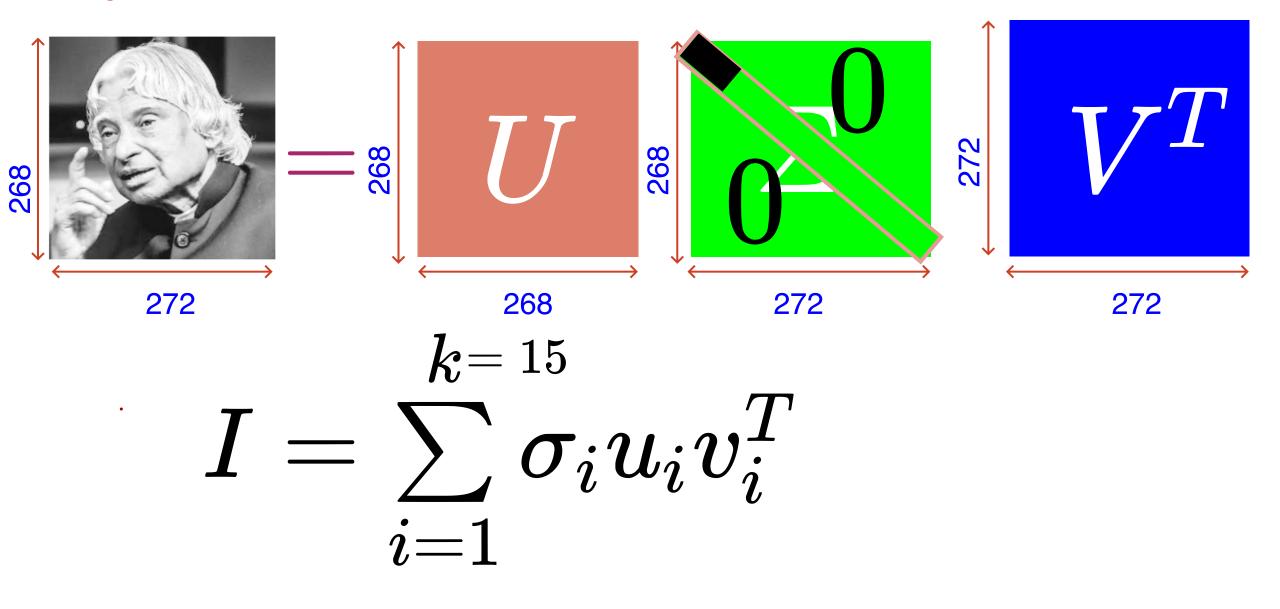


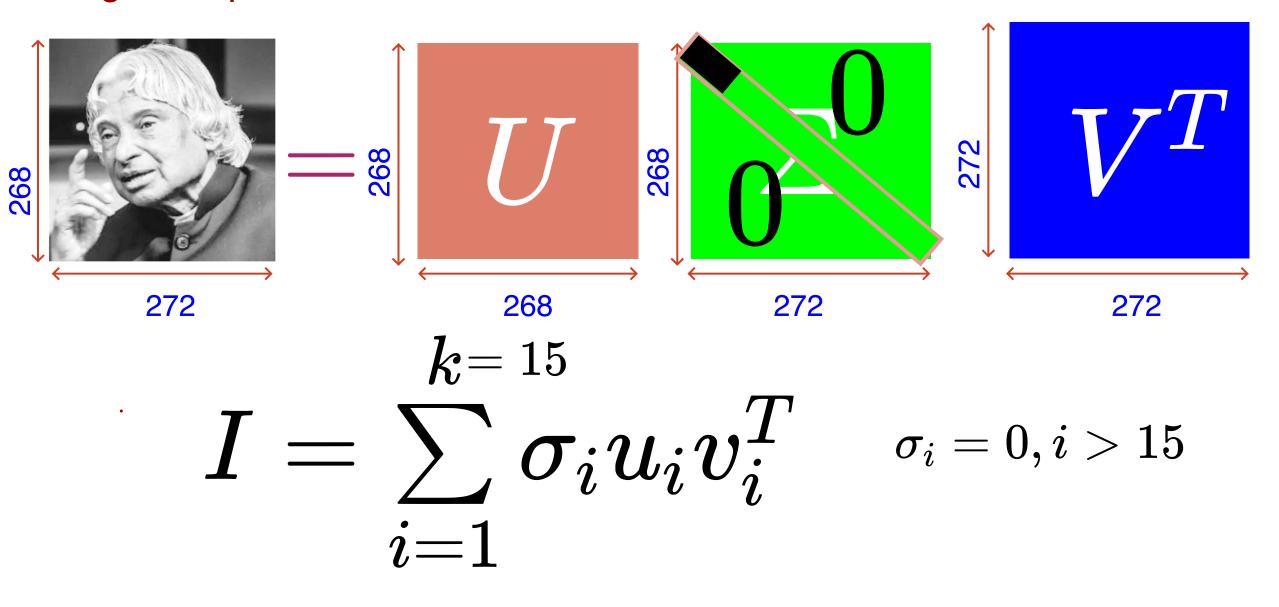
















Number of elements to be stored:

268*272 = 72,896

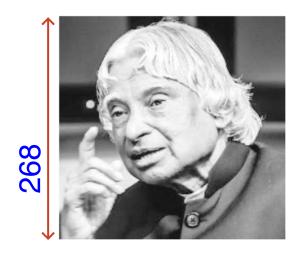


272

Number of elements to be stored:

268*272 = 72,896

Approx. Image : (or Compressed)



Number of elements to be stored:

268*272 = 72,896

272

Approx. Image :(or Compressed)





Number of elements to be stored:

268*272 = 72,896

272

Approx. Image :(or Compressed)



• For U: 268*15 = 4020



Number of elements to be stored:

268*272 = 72,896

272

Approx. Image :(or Compressed)



• For U: 268*15 = 4020

• For Σ : k = 15



Number of elements to be stored:

268*272 = 72,896

272

Approx. Image :(or Compressed)



• For U: 268*15 = 4020

• For Σ : k = 15

• For V^T : 15*272 = 4080



Number of elements to be stored:

268*272 = 72,896

272

Approx. Image :(or Compressed)



- For U: 268*15 = 4020
- For Σ : k = 15
- For V^T : 15*272 = 4080
- Total = 8115



Number of elements to be stored:

268*272 = 72,896

272

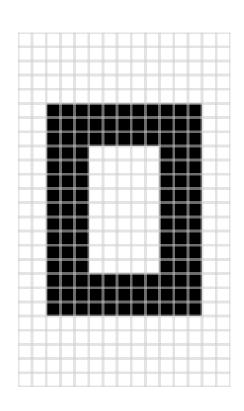
Approx. Image :(or Compressed)



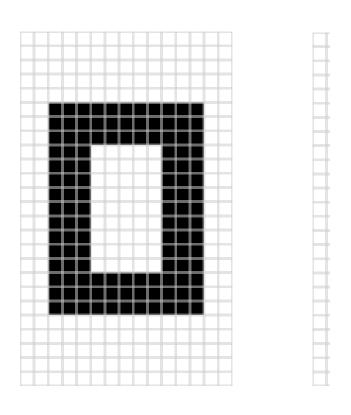
- For U: 268*15 = 4020
- For Σ : k = 15
- For V^T : 15*272 = 4080
- Total = 8115
- ~= 9 times reduction in required memory for storage



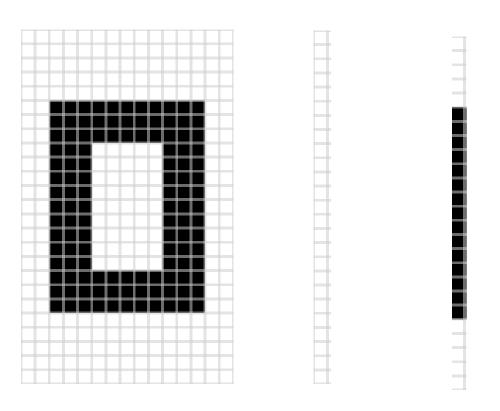




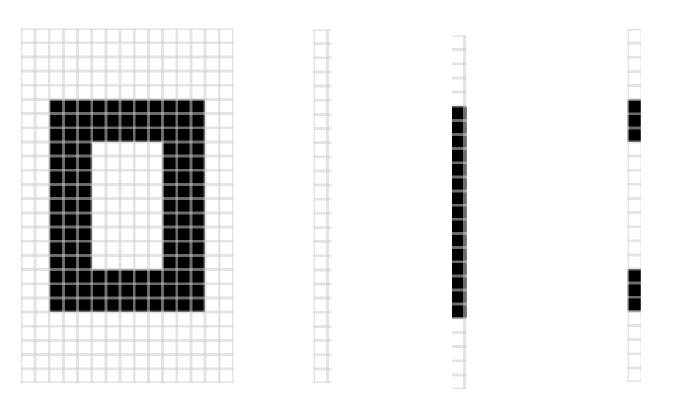




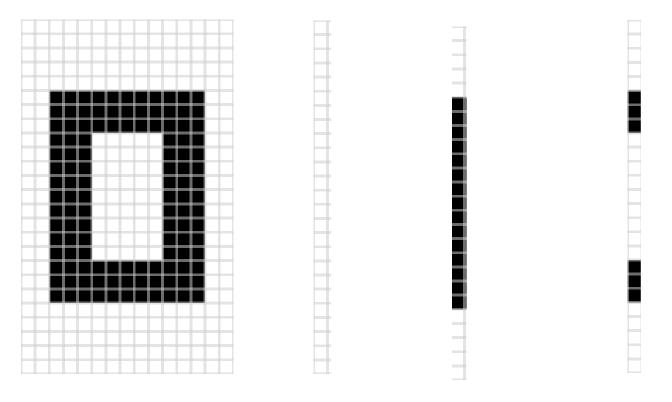




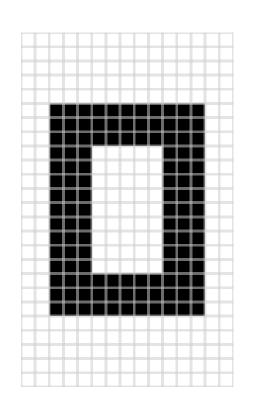


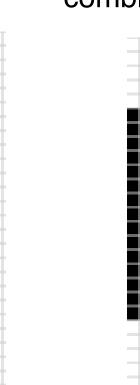








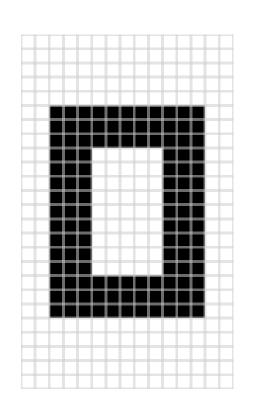


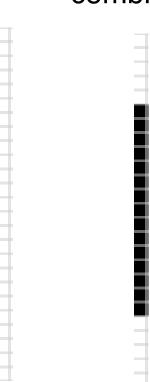




$$\sigma_1=14.7$$





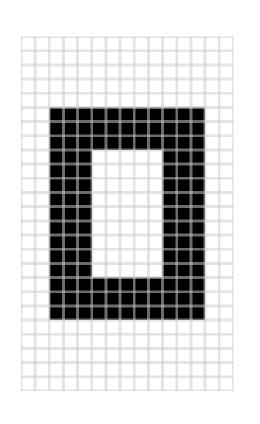


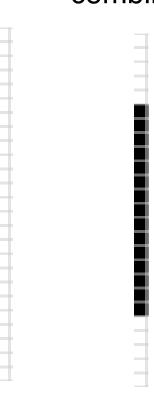


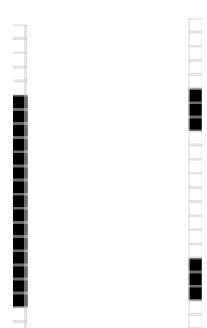
$$\sigma_1 = 14.7$$

$$\sigma_2=5.22$$







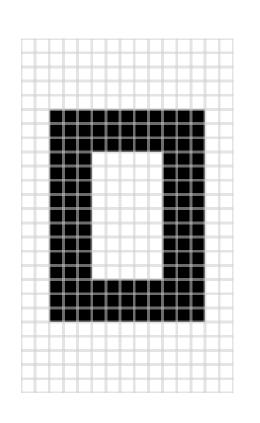


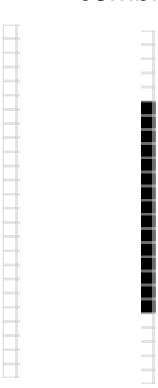
$$\sigma_1 = 14.7$$

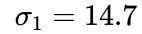
$$\sigma_2=5.22$$

$$\sigma_3=3.31$$









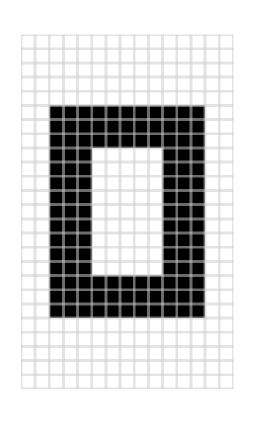
$$\sigma_2=5.22$$

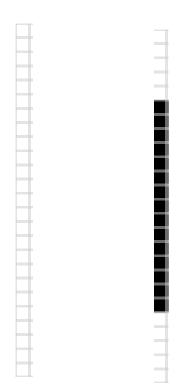
$$\sigma_3 = 3.31$$

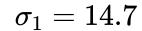
$$\sigma_i=0, i>3$$



The image is a linear combination of







$$\sigma_2=5.22$$

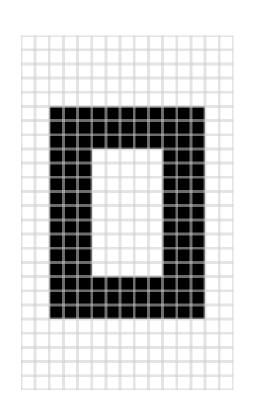
$$\sigma_{3} = 3.31$$

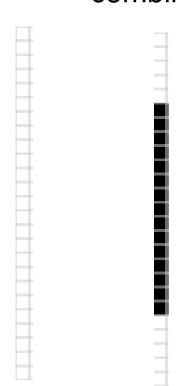
$$\sigma_i=0, i>3$$

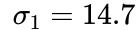
It is zero by deafult!



The image is a linear combination of







$$\sigma_2 = 5.22$$

$$\sigma_3 = 3.31$$

$$\sigma_i=0, i>3$$

It is zero by deafult!

Removes redundancy!

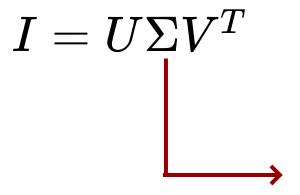
Tutorial - Week5

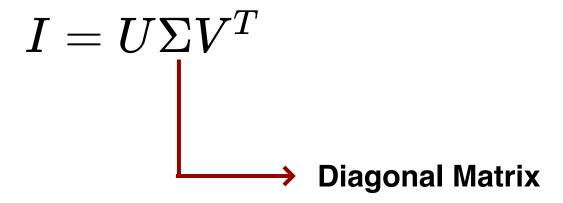
Geometric Interpretation of SVD

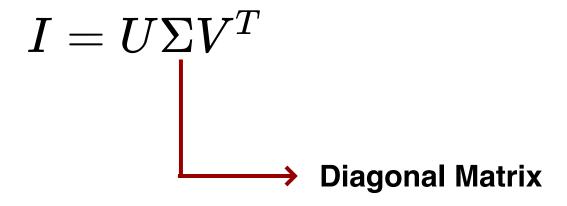
Arun Prakash A



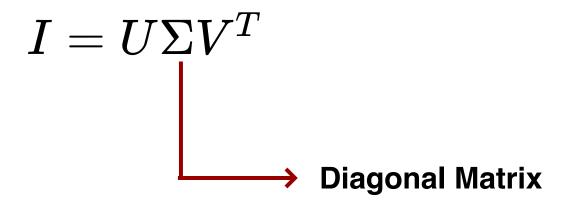
$$I = U \Sigma V^T$$







 What happens if diagonal matrices act on a set of vectors in the canonical (standard) basis?



- What happens if diagonal matrices act on a set of vectors in the canonical (standard) basis?
- Let us **see** it in \mathbb{R}^2 with help of Geogebra applet :-)

Diagonal Matrices

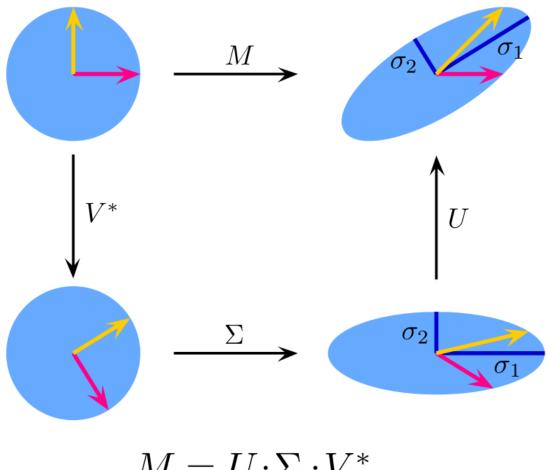
https://www.geogebra.org/material/iframe/id/nhksajgq/width/700/hei ght/625/border/888888/sfsb/true/smb/false/stb/false/stbh/false/ai/fal se/asb/false/sri/false/rc/false/ld/false/sdz/true/ctl/false

Diagonal Matrices

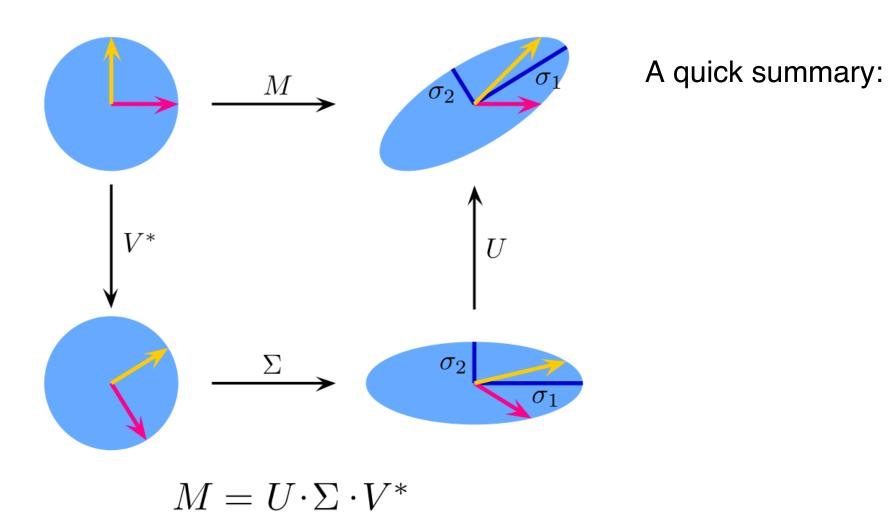
https://www.geogebra.org/material/iframe/id/nhksajgq/width/700/heght/625/border/888888/sfsb/true/smb/false/stb/false/stbh/false/ai/false/ai/false/sc/false/sdz/true/ctl/false

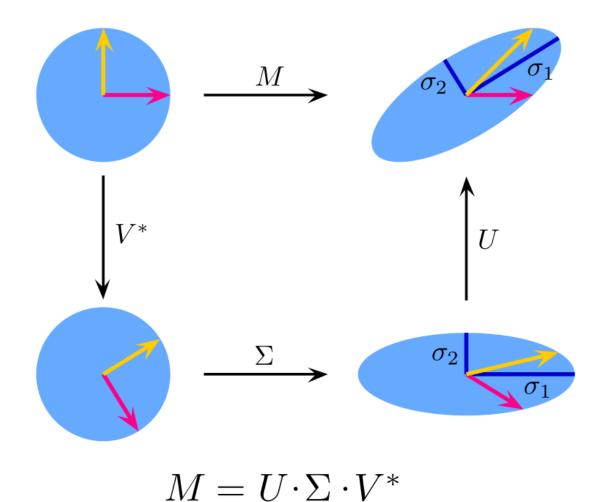
Diagonal matrices
preserves the
direction of orthogonal
vectors!
Why?

Similar Matrices	



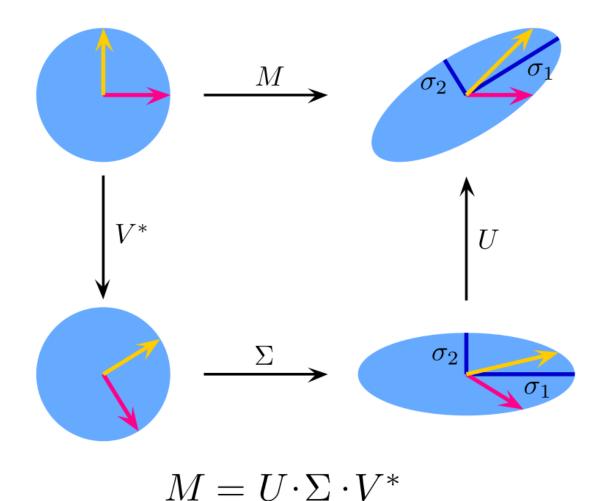
$$M = U \cdot \Sigma \cdot V^*$$





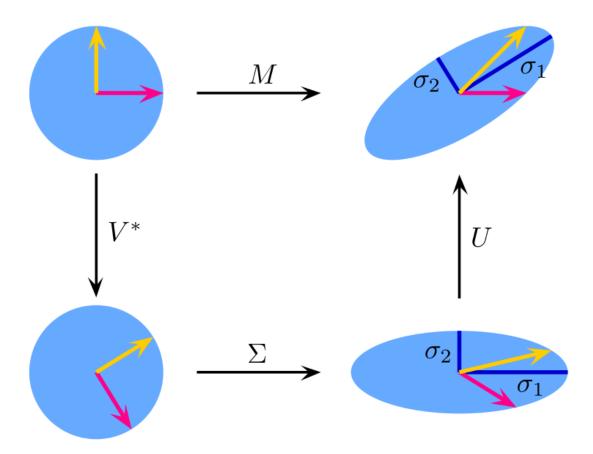
A quick summary:

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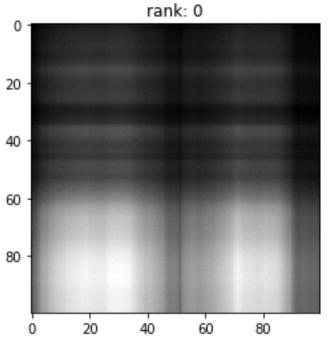
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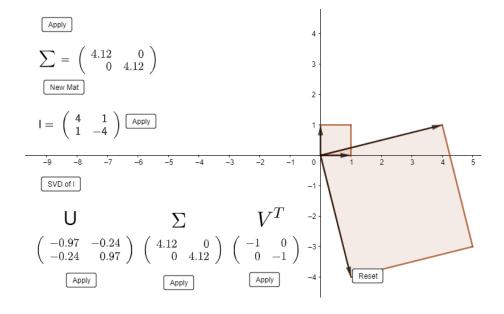
- V^T Rotates disk D and basis e_1, e_2
- Σ scales the rotated disk D and σ_1, σ_2 are semi-major and semi-minor axis of an ellipse (hyper-ellipse)
- ullet U rotates the ellipse.



$$I = \sum_{i=1}^k \sigma_i u_i v_i^T$$

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





Tutorial - Week5

Some questions to think and solve

Arun Prakash A



High Dimensional Visualization

High Dimensional Visualization

"To deal with hyper-planes in a 14-dimensional space, visualize a 3-D space and say 'fourteen' to yourself very loudly. Everyone does it.

High Dimensional Visualization

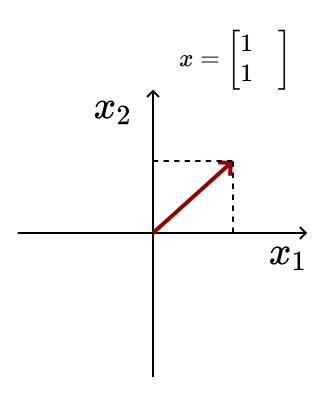
"To deal with hyper-planes in a 14-dimensional space, visualize a 3-D space and say 'fourteen' to yourself very loudly. Everyone does it.

Geoffrey Hinton

1. Is it possible to visualize complex vectors $x_i \in \mathbb{C}^2$ geometrically as we do for real vectors? Pause the video and think about it.

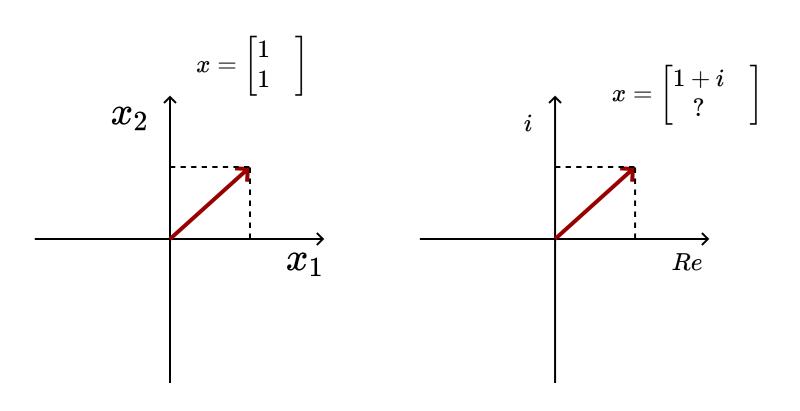


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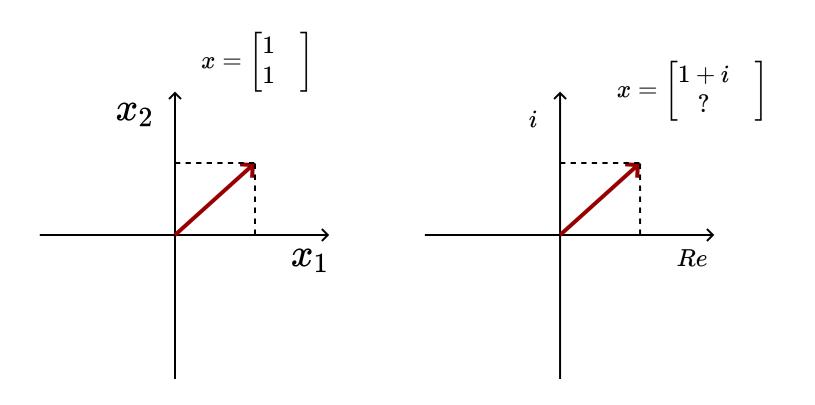


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We need **4** dimensions to visualize a vector from \mathbb{C}^2





Is that just an abstract mathematical stuff?



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$$egin{bmatrix} 1 & 1 & 1 & 1 \ 1 & -i & -1 & i \ 1 & -1 & 1 & -1 \ 1 & i & -1 & i \end{bmatrix}$$



Is that just an abstract mathematical stuff?

Discrete Fourier Transform (DFT)

$$egin{bmatrix} 1 & 1 & 1 & 1 \ 1 & -i & -1 & i \ 1 & -1 & 1 & -1 \ 1 & i & -1 & i \end{bmatrix}$$



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Countless Applications in signal processing, Digital communication, Speech processing ...

2.Compute the inner product between two vectors $x = \begin{bmatrix} 3-2i \\ -2+i \\ -4-3i \end{bmatrix}$ and $y = \begin{bmatrix} -2+4i \\ 5-i \\ -2i \end{bmatrix}$ and verify whether they are commutative (i.e. $x \cdot y = y \cdot x$)

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$$x\cdot y=x^*y=ar{x}^Ty$$

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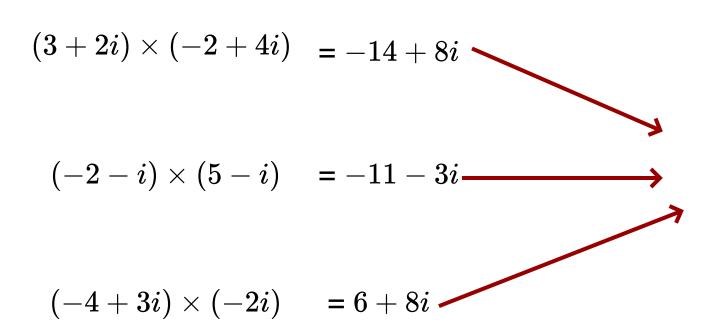
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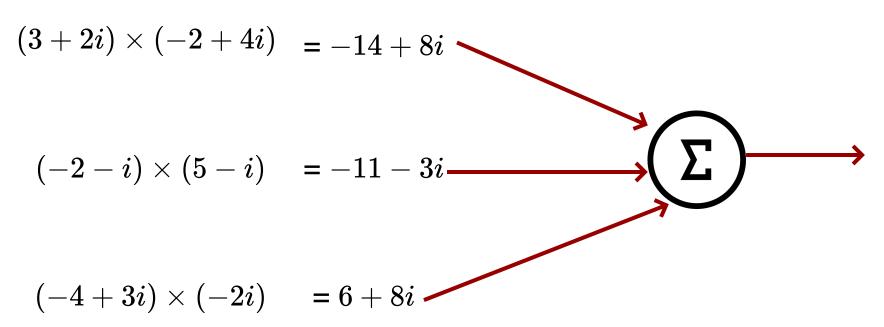
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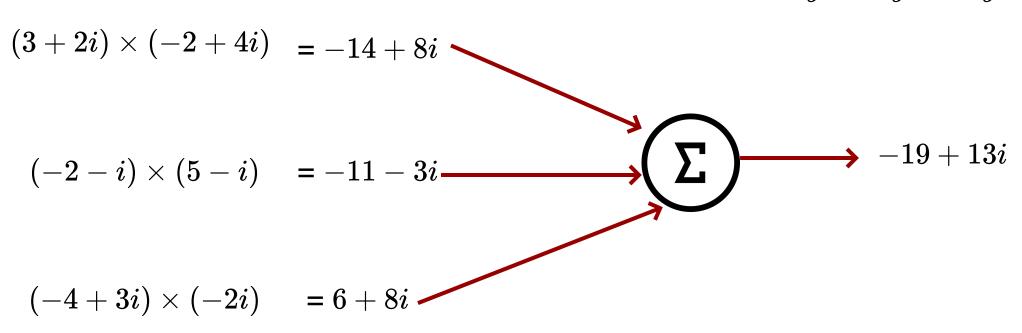
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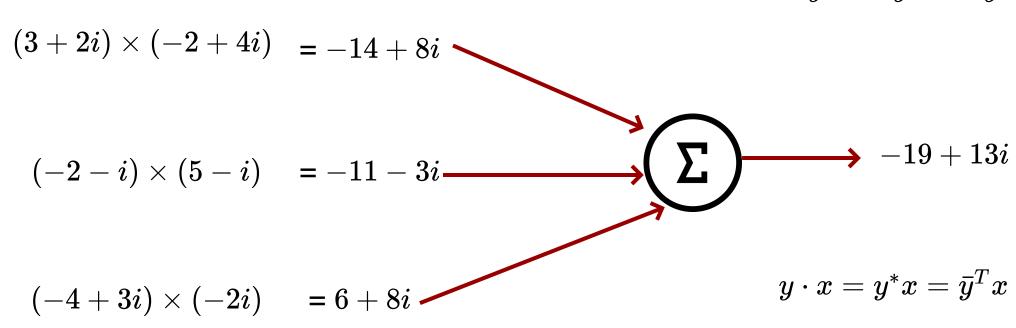
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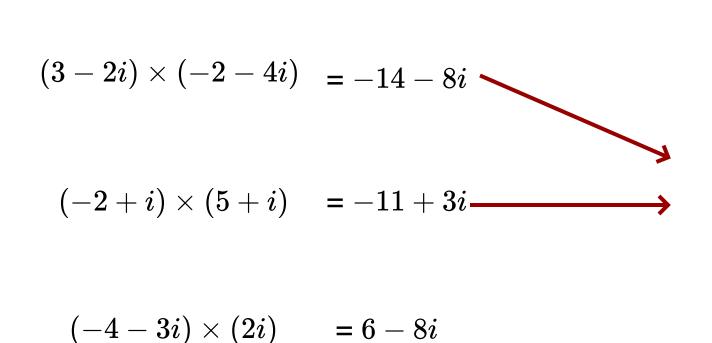
$$(-4-3i)\times(2i) = 6-8i$$

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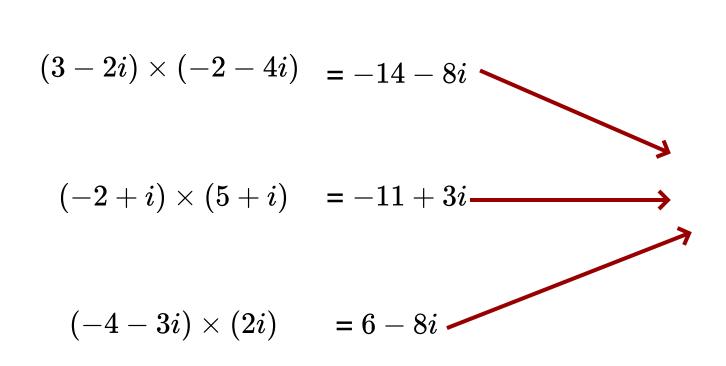
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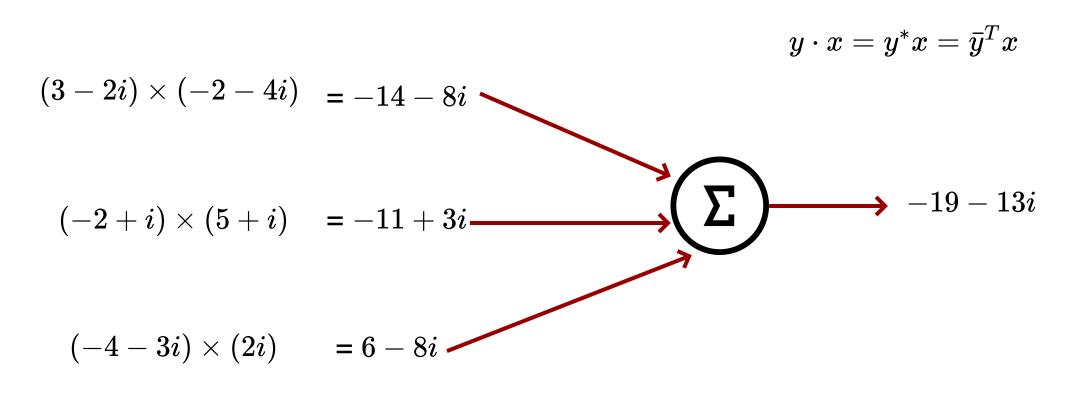
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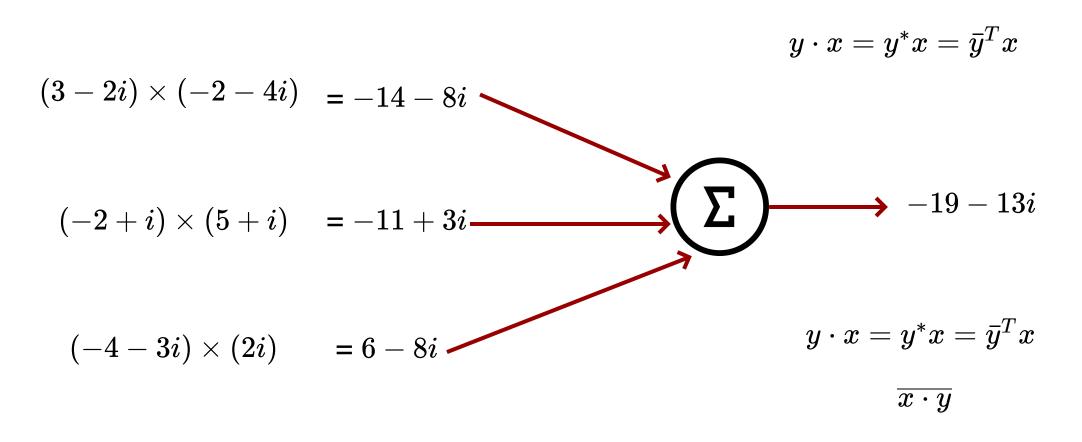
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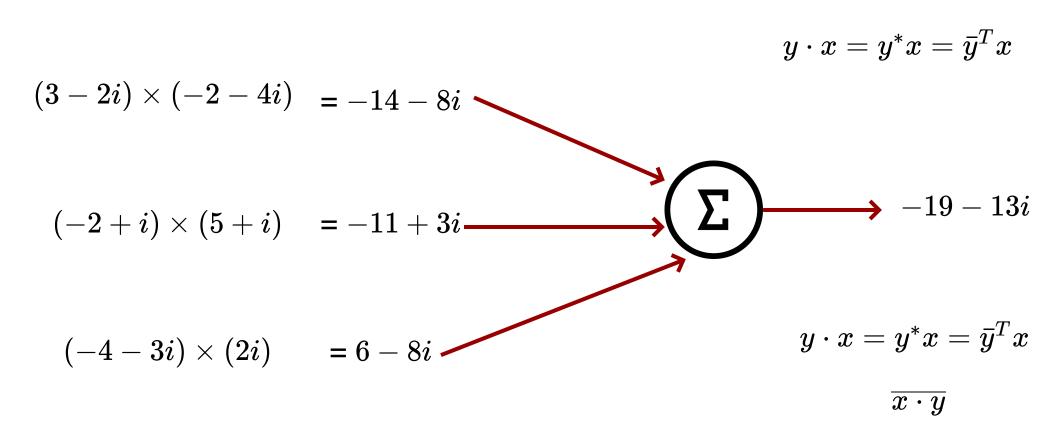


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 $y \cdot x = y^*x = \bar{y}^Tx$
 $x \cdot y$

$$x \cdot y \neq y \cdot x$$



$$x \cdot y \neq y \cdot x$$

Is it always true?

$$\overline{y\cdot x}=\overline{ar{y}x}$$

$$egin{aligned} \overline{y \cdot x} &= \overline{y} \overline{x} \ &= \overline{y_1} \overline{x_1} + \overline{y_2} \overline{x_2} + \cdots + \overline{y_n} \overline{x_n} \end{aligned}$$

$$\overline{y\cdot x}=\overline{ar{y}x}$$

$$=\overline{y_1x_1}+\overline{y_2x_2}+\cdots+\overline{y_nx_n}$$

$$=y_1ar{x_1}+y_2ar{x_2}+\cdots+y_nar{x_n}$$

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$$=ar{x_1}y_1+ar{x_2}y_2+\cdots+ar{x_n}y_n$$

$$= x \cdot y$$

No!. Not Always

No!. Not Always

Let us reason why?

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Let us reason why?

$$rac{x{\cdot}y}{||x||\ ||y||}$$

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Let us reason why?

But some authors prefers

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Let us reason why?

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$$rac{x{\cdot}y}{||x||\ ||y||}$$

$$\frac{Re(x \cdot y)}{||x|| \ ||y||}$$

$$N[A-\lambda I] = egin{bmatrix} -6 & 3-3i \ 3+3i & -3 \end{bmatrix}$$

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eigenvalue
$$\lambda=8$$

$$N[A-\lambda I]=\begin{bmatrix} -6 & 3-3i \\ 3+3i & -3 \end{bmatrix}$$

$$R_2=R_2+\frac{1}{2}(1+i)R_1$$

$$=\begin{bmatrix} -6 & 3-3i \\ 0 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} =\begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$\begin{bmatrix} -6 & 3-3i \\ 0 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} =\begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$-6x_1+(3-3i)x_2=0$$

$$-2x_1+(1-1i)x_2=0$$

$$2x_1=(1-1i)x_2$$

$$N[A-\lambda I] = egin{bmatrix} -6 & 3-3i \ 3+3i & -3 \end{bmatrix} \ R_2 = R_2 + rac{1}{2}(1+i)R_1 \ = egin{bmatrix} -6 & 3-3i \ 0 & 0 \end{bmatrix} \ egin{bmatrix} -6 & 3-3i \ 0 & 0 \end{bmatrix} egin{bmatrix} x_1 \ x_2 \end{bmatrix} = egin{bmatrix} 0 \ 0 \end{bmatrix} \ -6x_1 + (3-3i)x_2 = 0 \ -2x_1 + (1-1i)x_2 = 0 \end{bmatrix} \ 2x_1 = (1-1i)x_2$$

$$x_1 = 1$$

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$$x_1=1 \ x_2=rac{2}{1-1i}$$

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 $R_2 = R_2 + rac{1}{2}(1+i)R_1$ $= egin{bmatrix} -6 & 3-3i \ 0 & 0 \end{bmatrix}$ $egin{bmatrix} -6 & 3-3i \ 0 & 0 \end{bmatrix} egin{bmatrix} x_1 \ x_2 \end{bmatrix} = egin{bmatrix} 0 \ 0 \end{bmatrix}$ $-6x_1 + (3-3i)x_2 = 0$ $-2x_1 + (1-1i)x_2 = 0$ $2x_1 = (1-1i)x_2$

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$$egin{aligned} x_1 &= 1 \ x_2 &= rac{2}{1-1i} \ &x_2 &= rac{2}{1-1i} = rac{2}{1-1i} rac{1+1i}{1+1i} \ &x_2 &= 1+1i \end{aligned}$$

$$\therefore x = egin{bmatrix} 1 \ 1+1i \end{bmatrix}$$

6. Let $U=egin{bmatrix} cos(t) & -sin(t) \ sin(t) & cos(t) \end{bmatrix}$, show that the matrix U is unitary.

6. Let
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$$U*U^T = egin{bmatrix} 1 & 0 \ 0 & 1 \end{bmatrix} = I$$

7. We know that $U=\begin{bmatrix}cos(t)&-sin(t)\\sin(t)&cos(t)\end{bmatrix}$, is unitary. Let us take a vector $x\in R^2$ and see what happens when it get transformed by the U.

https://www.geogebra.org/material/iframe/id/ynztugm7/width/70 0/height/500/border/888888/sfsb/true/smb/false/stb/false/stbh/f alse/ai/false/asb/false/sri/false/rc/false/ld/false/sdz/true/ctl/false