

Introduction to Data Science

Homework 3: Introduction/Representation structured data

Exercise 1: Introduction to DS

Give a short definition of the following terms (5 lines max for each):

- i) Data Science; ii) Data scientist; iii) Data analysis; iv) Machine learning; v) Big data;

Exercise 2: Projection and bases

A) We consider the unit vector $\phi = [1/\sqrt{2}, 1/\sqrt{2}]^T$ and the two vectors $x = [2, 1]^T$ and $[-2, 1]^T$ in \mathbb{R}^2 .

- a) Compute the orthogonal projection $\hat{x} = \langle x, \phi \rangle \phi$ of x onto ϕ .
- b) Show that $x - \hat{x}$ is orthogonal to ϕ
- c) Make a graphical illustration.

B) Show that the vectors $e_1 = [1, 0, 0]^T$, $e_2 = [0, 1, 0]^T$ and $e_3 = [0, 0, 1]^T \in \mathbb{R}^3$ are linearly independent, i.e. $\sum_{k=1}^3 \alpha_k e_k = 0$, if and only if $\alpha_k = 0$ for $k = 1, 2, 3$. Show also that any vector $x \in \mathbb{R}^3$ can be represented using these three vectors.

C) We consider the set of vectors $\Phi = \{\phi_k\}_{k \in \mathbb{N}} \subset \mathbb{C}^{[-1/2, 1/2]}$, where $\phi_0(t) = 1$ and $\phi_k(t) = \sqrt{2} \cos(2\pi kt)$ for $k = 1, 2, \dots$

- a) Make a graphical illustration of ϕ_0, ϕ_1 and ϕ_2 .
- b) Show that the set of vectors Φ is orthogonal, i.e. $\langle \phi_k, \phi_\ell \rangle = \delta_{k,\ell}$.
- c) Show that the set of vectors is orthogonal to the set of odd functions $S_{odd} = \{s | s(t) = -s(-t) \text{ for } t \in [-1/2, 1/2]\}$

Exercise 3: Projection onto a subspace

We consider two rectangular real-valued matrices A and B ,

$$\text{where } A = \frac{1}{2} \begin{bmatrix} 1 & 1 & -1 \\ -1 & 1 & 1 \end{bmatrix} \text{ and } B = \begin{bmatrix} 1 & 0 \\ 1 & 1 \\ 0 & 1 \end{bmatrix}$$

- a) Show that A is a left inverse of B .
- b) Compute $P = BA$ and show that it is a projection operator.
- c) Is P an orthogonal or oblique projection operator?
- d) Compute Px for $x = [6 \ 6 \ 8]^T$ and make a graphical illustration of the two-dimensional range of P .
- e) Determine the kernel (null space) of P .