Python For Data Science *Cheat Sheet*

SciPy - Linear Algebra

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SciPy

The **SciPy** library is one of the core packages for scientific computing that provides mathematical algorithms and convenience functions built on the NumPy extension of Python.

Interacting With NumPy

Also see NumPy

```
>>> import numpy as np
>>> a = np.array([1,2,3])
>>> b = np.array([(1+5j,2j,3j), (4j,5j,6j)])
>>> c = np.array([[(1.5,2,3), (4,5,6)], [(3,2,1), (4,5,6)]])
```

Index Tricks

`>>> np.mgrid[0:5,0:5]`	Create a dense meshgrid
`>>> np.ogrid[0:2,0:2]`	Create an open meshgrid
`>>> np.r_[3,[0]*5,-1:1:10j]`	Stack arrays vertically (row-wise)
`>>> np.c_[b,c]`	Create stacked column-wise arrays

Shape Manipulation

`>>> np.transpose(b)`	Permute array dimensions
`>>> b.flatten()`	Flatten the array
`>>> np.hstack((b,c))`	Stack arrays horizontally (column-wise)
`>>> np.vstack((a,b))`	Stack arrays vertically (row-wise)
`>>> np.hsplit(c,2)`	Split the array horizontally at the 2nd index
`>>> np.vpslit(d,2)`	Split the array vertically at the 2nd index

Polynomials

`>>> from numpy import poly1d`	
`>>> p = poly1d([3,4,5])`	Create a polynomial object

Vectorizing Functions

```
>>> def myfunc(a):
        if a < 0:
          return a*2
        else:
          return a/2
>>> np.vectorize(myfunc)
```

Vectorize functions

Type Handling

`>>> np.real(b)`	Return the real part of the array elements
`>>> np.imag(b)`	Return the imaginary part of the array elements
`>>> np.real_if_close(c,tol=1000)`	Return a real array if complex parts close to 0
`>>> np.cast['f'](np.pi)`	Cast object to a data type

Other Useful Functions

`>>> np.angle(b,deg=True)`	Return the angle of the complex argument
`>>> g = np.linspace(0,np.pi,num=5)`	Create an array of evenly spaced values (number of samples)
`>>> g [3:] += np.pi`	
`>>> np.unwrap(g)`	Unwrap
`>>> np.logspace(0,10,3)`	Create an array of evenly spaced values (log scale)
`>>> np.select([c<4],[c*2])`	Return values from a list of arrays depending on conditions
`>>> misc.factorial(a)`	Factorial
`>>> misc.comb(10,3,exact=True)`	Combine N things taken at k time
`>>> misc.central_diff_weights(3)`	Weights for Np-point central derivative
`>>> misc.derivative(myfunc,1.0)`	Find the n-th derivative of a function at a point

Linear Algebra

Also see NumPy

You'll use the `linalg` and `sparse` modules. Note that `scipy.linalg` contains and expands on `numpy.linalg`.

```
>>> from scipy import linalg, sparse
```

Creating Matrices

```
>>> A = np.matrix(np.random.random((2,2)))
>>> B = np.asmatrix(b)
>>> C = np.mat(np.random.random((10,5)))
>>> D = np.mat([[3,4], [5,6]])
```

Basic Matrix Routines

Inverse

`>>> A.I`	Inverse
`>>> linalg.inv(A)`	Inverse

Transposition

`>>> A.T`	Tranpose matrix
`>>> A.H`	Conjugate transposition

Trace

`>>> np.trace(A)`	Trace

Norm

`>>> linalg.norm(A)`	Frobenius norm
`>>> linalg.norm(A,1)`	L1 norm (max column sum)
`>>> linalg.norm(A,np.inf)`	L inf norm (max row sum)

Rank

`>>> np.linalg.matrix_rank(C)`	Matrix rank

Determinant

`>>> linalg.det(A)`	Determinant

Solving linear problems

`>>> linalg.solve(A,b)`	Solver for dense matrices
`>>> E = np.mat(a).T`	Solver for dense matrices
`>>> linalg.lstsq(D,E)`	Least-squares solution to linear matrix equation

Generalized inverse

`>>> linalg.pinv(C)`	Compute the pseudo-inverse of a matrix (least-squares solver)
`>>> linalg.pinv2(C)`	Compute the pseudo-inverse of a matrix (SVD)

Creating Sparse Matrices

`>>> F = np.eye(3, k=1)`	Create a 2X2 identity matrix
`>>> G = np.mat(np.identity(2))`	Create a 2x2 identity matrix
`>>> C[C > 0.5] = 0`	
`>>> H = sparse.csr_matrix(C)`	Compressed Sparse Row matrix
`>>> I = sparse.csc_matrix(D)`	Compressed Sparse Column matrix
`>>> J = sparse.dok_matrix(A)`	Dictionary Of Keys matrix
`>>> E.todense()`	Sparse matrix to full matrix
`>>> sparse.isspmatrix_csc(A)`	Identify sparse matrix

Sparse Matrix Routines

Inverse

`>>> sparse.linalg.inv(I)`	Inverse

Norm

`>>> sparse.linalg.norm(I)`	Norm

Solving linear problems

`>>> sparse.linalg.spsolve(H,I)`	Solver for sparse matrices

Sparse Matrix Functions

`>>> sparse.linalg.expm(I)`	Sparse matrix exponential

Matrix Functions

Addition

`>>> np.add(A,D)`	Addition

Subtraction

`>>> np.subtract(A,D)`	Subtraction

Division

`>>> np.divide(A,D)`	Division

Multiplication

`>>> np.multiply(D,A)`	Multiplication
`>>> np.dot(A,D)`	Dot product
`>>> np.vdot(A,D)`	Vector dot product
`>>> np.inner(A,D)`	Inner product
`>>> np.outer(A,D)`	Outer product
`>>> np.tensordot(A,D)`	Tensor dot product
`>>> np.kron(A,D)`	Kronecker product

Exponential Functions

`>>> linalg.expm(A)`	Matrix exponential
`>>> linalg.expm2(A)`	Matrix exponential (Taylor Series)
`>>> linalg.expm3(D)`	Matrix exponential (eigenvalue decomposition)

Logarithm Function

`>>> linalg.logm(A)`	Matrix logarithm

Trigonometric Tunctions

`>>> linalg.sinm(D)`	Matrix sine
`>>> linalg.cosm(D)`	Matrix cosine
`>>> linalg.tanm(A)`	Matrix tangent

Hyperbolic Trigonometric Functions

`>>> linalg.sinhm(D)`	Hypberbolic matrix sine
`>>> linalg.coshm(D)`	Hyperbolic matrix cosine
`>>> linalg.tanhm(A)`	Hyperbolic matrix tangent

Matrix Sign Function

`>>> np.signm(A)`	Matrix sign function

Matrix Square Root

`>>> linalg.sqrtm(A)`	Matrix square root

Arbitrary Functions

`>>> linalg.funm(A, lambda x: x*x)`	Evaluate matrix function

Decompositions

Eigenvalues and Eigenvectors

`>>> la, v = linalg.eig(A)`	Solve ordinary or generalized eigenvalue problem for square matrix
`>>> l1, l2 = la`	Unpack eigenvalues
`>>> v[:,0]`	First eigenvector
`>>> v[:,1]`	Second eigenvector
`>>> linalg.eigvals(A)`	Unpack eigenvalues

Singular Value Decomposition

`>>> U,s,Vh = linalg.svd(B)`	Singular Value Decomposition (SVD)
`>>> M,N = B.shape`	
`>>> Sig = linalg.diagsvd(s,M,N)`	Construct sigma matrix in SVD

LU Decomposition

`>>> P,L,U = linalg.lu(C)`	LU Decomposition

Sparse Matrix Decompositions

`>>> la, v = sparse.linalg.eigs(F,1)`	Eigenvalues and eigenvectors
`>>> sparse.linalg.svds(H, 2)`	SVD

Asking For Help

```
>>> help(scipy.linalg.diagsvd)
>>> np.info(np.matrix)
```

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