### Matrix II

REA1121

Mathematics for programming

### Outline

- Introduction
- Vector space
  - Linear combination
  - Vector space and subspace
  - Linear independence
- Exercises

### **INTRODUCTION**

#### Introduction

- What can matrices represent?
- What can matrix computation be used for?

### Vector & matrix

vector

matrix

$$\begin{bmatrix} 1 & -1 \end{bmatrix}$$
$$\begin{bmatrix} 1 & 0 & 1 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 0 \\ 0 & -1 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 0 & 1 \\ 0 & 1 & 0 \end{bmatrix}$$

$$\begin{bmatrix} 0 \\ 1 \end{bmatrix} \quad \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix}$$

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

$$egin{bmatrix} 1 & 0 \ 2 & -1 \ 0 & 1 \end{bmatrix}$$

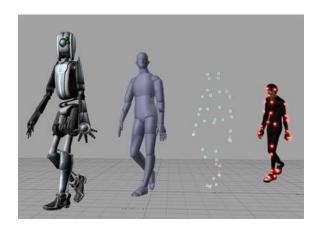
# What can a matrix represent?

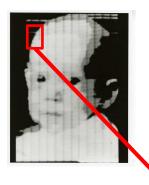
#### *n* columns

 $m \times n$  matrix

### Representation of images

- Raster images
  - Image data
  - Non-image data



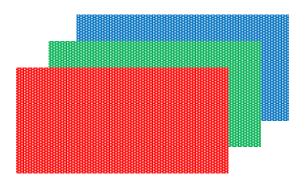


72 73 89 92 97 102 107 117 130 72 74 100 105 111 117 123 134 148 68 76 99 106 115 122 130 143 160 56 72 90 97 108 116 125 139 157 44 65 88 96 106 114 122 136 154 37 54 83 102 112 116 125 136 148 36 57 77 95 107 115 129 142 154 34 55 74 93 106 117 133 147 158 33 51 78 99 115 124 137 148 158 38 57 83 107 124 132 140 148 157 48 72 88 111 127 134 142 149 157

### Representation of images

- Image processing
- Original Image I:  $m \times n \times 3$  matrix

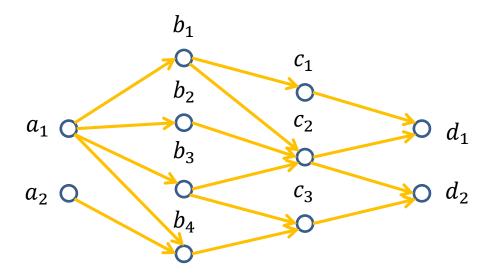
```
 \begin{bmatrix} r_{11} & r_{12} & r_{13} & \cdots & r_{1n} \\ r_{21} & r_{22} & r_{23} & \cdots & r_{2n} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ r_{m1} & r_{m2} & r_{m3} & \cdots & r_{mn} \end{bmatrix} \begin{bmatrix} g_{11} & g_{12} & g_{13} & \cdots & g_{1n} \\ g_{21} & g_{22} & g_{23} & \cdots & g_{2n} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ g_{m1} & g_{m2} & g_{m3} & \cdots & g_{mn} \end{bmatrix} \begin{bmatrix} b_{11} & b_{12} & b_{13} & \cdots & b_{1n} \\ b_{21} & b_{22} & b_{23} & \cdots & b_{2n} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ b_{m1} & b_{m2} & b_{m3} & \cdots & b_{mn} \end{bmatrix}
```



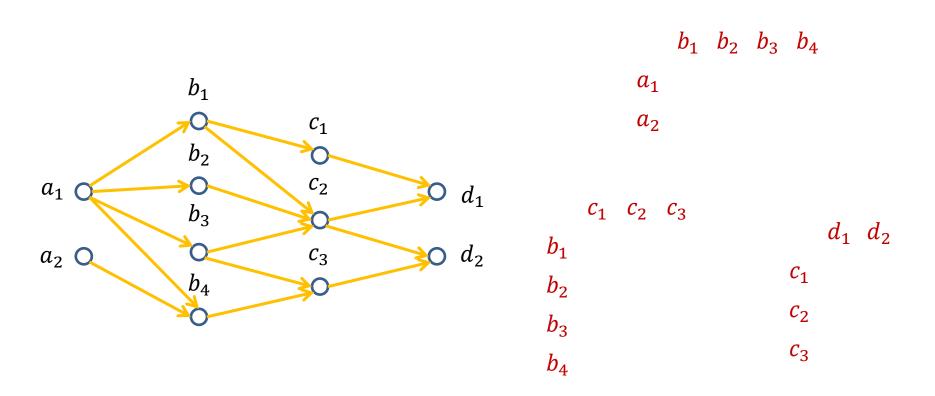
### Representation of images

- Photometric processing
  - $-I \times 0.5$
- Geometric processing
  - -Transpose I(:,:,1), I(:,:,2), I(:,:,3)
- Colour processing
  - Reshape I into a  $(m \times n) \times 3$  matrix
  - Multiply the resulting matrix with a  $3 \times 3$  matrix
  - Reshape the resulting matrix into a  $m \times n \times 3$  matrix

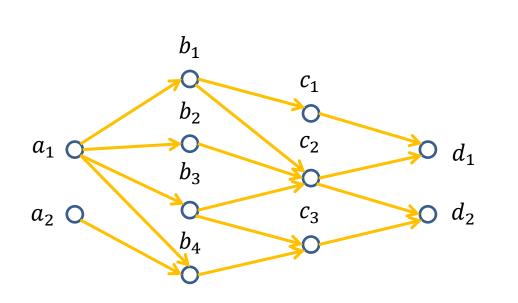
# Representation of graph



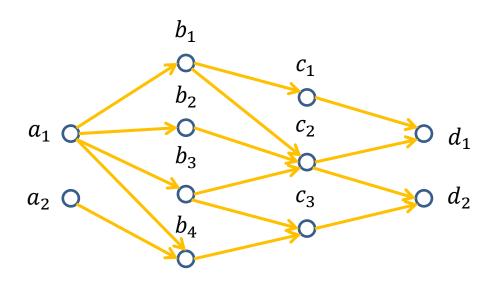
# Representation of graph



# Representation of graph



# Representation of graphs

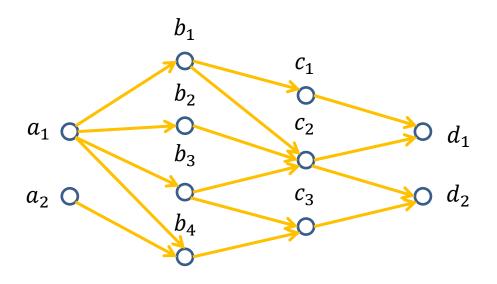


$$P = \begin{bmatrix} 1 & 1 & 1 & 1 \\ 0 & 0 & 0 & 1 \end{bmatrix}$$

$$Q = \begin{bmatrix} 1 & 1 & 0 \\ 0 & 1 & 0 \\ 0 & 1 & 1 \\ 0 & 0 & 1 \end{bmatrix}$$

$$R = \begin{bmatrix} 1 & 0 \\ 1 & 1 \\ 0 & 1 \end{bmatrix}$$

# Representation of graphs



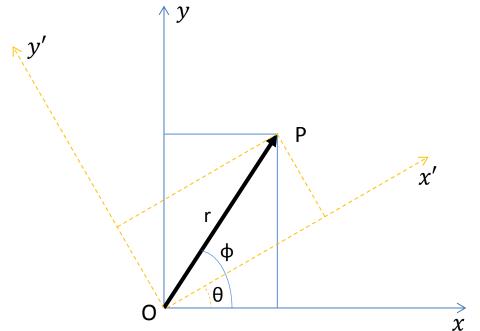
What do you get from PQ and PQR?

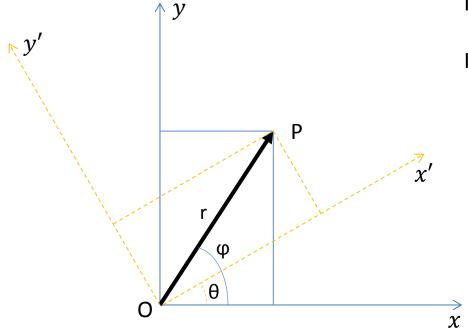
$$P = \begin{bmatrix} 1 & 1 & 1 & 1 \\ 0 & 0 & 0 & 1 \end{bmatrix}$$

$$Q = \begin{bmatrix} 1 & 1 & 0 \\ 0 & 1 & 0 \\ 0 & 1 & 1 \\ 0 & 0 & 1 \end{bmatrix}$$

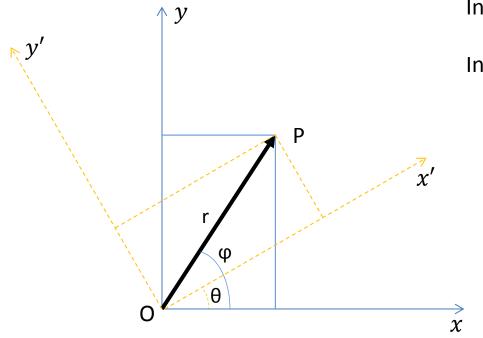
$$R = \begin{bmatrix} 1 & 0 \\ 1 & 1 \\ 0 & 1 \end{bmatrix}$$

The relationship between the coordinates of P in the Oxy system and the Ox'y' system





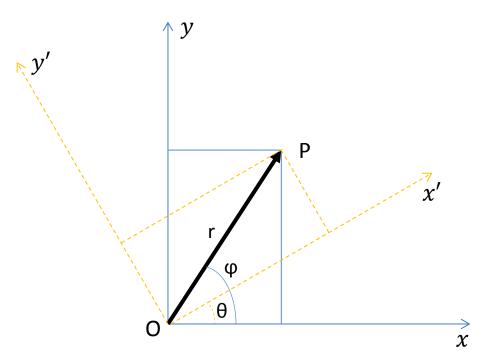
In the Oxy system, the coordinates of P: (x, y)  $x = r \cos \varphi$ ,  $y = r \sin \varphi$  In the Ox'y' system, the coordinates of P: (x', y')  $x' = r \cos(\varphi - \theta)$ ,  $y' = r \sin(\varphi - \theta)$ 



```
In the Oxy system, the coordinates of P: (x, y) x = r \cos \varphi, y = r \sin \varphi In the Ox'y' system, the coordinates of P: (x', y') x' = r \cos(\varphi - \theta), y' = r \sin(\varphi - \theta)
```

$$x' = r \cos \varphi \cos \theta + r \sin \varphi \sin \theta$$
$$= x \cos \theta + y \sin \theta$$

$$y' = r \sin \varphi \cos \theta - r \cos \varphi \sin \theta$$
  
=  $y \cos \theta - x \sin \theta$ 



$$x' = r \cos \varphi \cos \theta + r \sin \varphi \sin \theta$$
$$= x \cos \theta + y \sin \theta$$

$$y' = r \sin \varphi \cos \theta - r \cos \varphi \sin \theta$$
  
=  $y \cos \theta - x \sin \theta$ 

$$B = \begin{bmatrix} \cos \theta & \sin \theta \\ -\sin \theta & \cos \theta \end{bmatrix}, \quad X = \begin{bmatrix} x \\ y \end{bmatrix}, \quad X' = \begin{bmatrix} x' \\ y' \end{bmatrix}$$

$$X' = BX, \quad \begin{bmatrix} x' \\ y' \end{bmatrix} = \begin{bmatrix} \cos \theta & \sin \theta \\ -\sin \theta & \cos \theta \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix}$$

 For a commercial flight, a matrix may transform the number of passengers to the weight of baggage and passengers

	Checked baggage	Cabin I baggage	Passenge body	r
First class	<b>[</b> 96	15	90]	
Business	46	12	90	
Economy	<b>L</b> 23	8	90]	

#### Introduction

- What can matrices represent?
- What can matrix computation be used for?

### Linear equations

 In a linear system, we know the system and the output, how do we get the input?

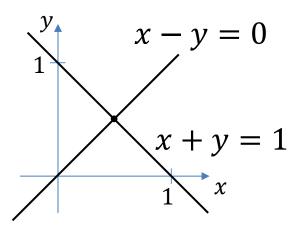
$$\begin{cases} x + y = 1 \\ x - y = 0 \end{cases}$$

• 
$$Ax = b$$

$$\cdot \begin{bmatrix} 1 & 1 \\ 1 & -1 \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} 1 \\ 0 \end{bmatrix}$$

### Linear equations

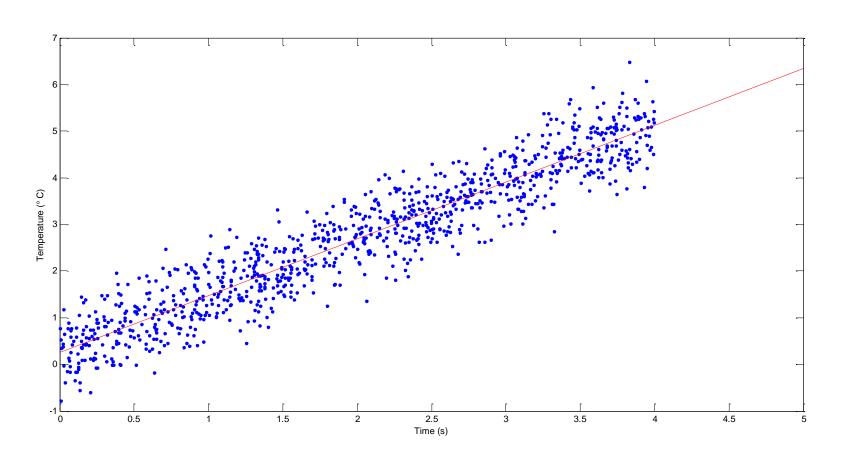
 In a linear system, we know the system and the output, how do we get the input?



### Linear regression

- In a physical experiment, you observed two variables
  - time
  - temperature
- You did plenty of measurements
- How do you find the relationship between the two variables?

# Linear regression

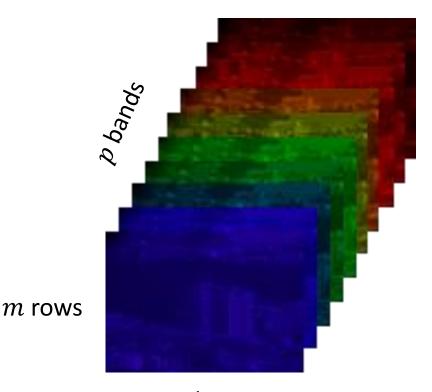


# Linear regression

- Least squares
- Essentially a type of curve fitting

### Data compression

- A spectral image
- Multi-band
- Visible band
  - 380 nm 780 nm
- Divide the spectrum by 5 nm intervals
  - -81 bands
- Reduce size of data



*n* columns

### Data compression

- A:  $m \times n$  matrix
- Singular value decomposition (SVD)

$$A = USV'$$

- U:  $m \times m$  matrix
- S:  $m \times n$  matrix
- V:  $n \times n$  matrix

### Data compression

- A:  $m \times n$  matrix
- Singular value decomposition (SVD)

$$A = USV'$$

- U:  $m \times m$  matrix reduces to U1:  $m \times 1$  vector
- S:  $m \times n$  matrix reduces to S1: scalar
- V:  $n \times n$  matrix reduces to V1:  $n \times 1$  vector
- $U_1S_1V_1'$  is satisfactorily close to A.

### **VECTOR SPACE**

- In linear algebra, there are two basic vector operations
  - Addition: v + w
  - Scalar multiplication:  $c \boldsymbol{v}$ ,  $d \boldsymbol{w}$

$$\boldsymbol{v} = \begin{bmatrix} v_1 \\ v_2 \end{bmatrix} \qquad \boldsymbol{w} = \begin{bmatrix} w_1 \\ w_2 \end{bmatrix}$$

$$v + w = ?$$
  $v - w = ?$ 

$$2v = ? -w = ?$$

 Combining addition with scalar multiplication gives rise to the linear combination

**DEFINITION** cv + dw is a linear combination of v and w.

$$\boldsymbol{v} = \begin{bmatrix} v_1 \\ v_2 \end{bmatrix} \qquad \boldsymbol{w} = \begin{bmatrix} w_1 \\ w_2 \end{bmatrix}$$

$$c\mathbf{v} + d\mathbf{w} = ?$$

Four special linear combinations

- sum: 1v + 1w

- difference: 1v - 1w

- zero: 0v - 0w

- scalar multiple:  $c\mathbf{v} + 0\mathbf{w}$ 

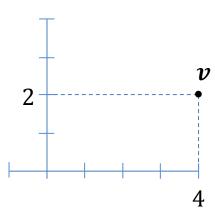
Vector representation

- Vector representation
  - numbers

$$v = \begin{bmatrix} 4 \\ 2 \end{bmatrix}$$

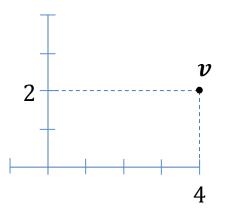
- Vector representation
  - numbers
  - point

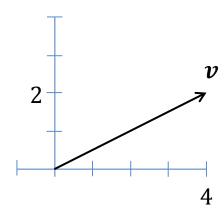
$$v = \begin{bmatrix} 4 \\ 2 \end{bmatrix}$$



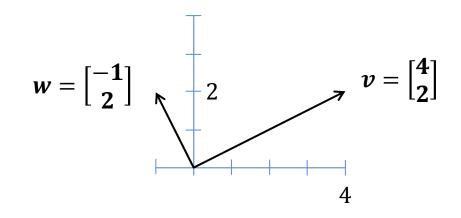
- Vector representation
  - numbers
  - point
  - arrow

$$v = \begin{bmatrix} 4 \\ 2 \end{bmatrix}$$





Visualise linear combination with arrows

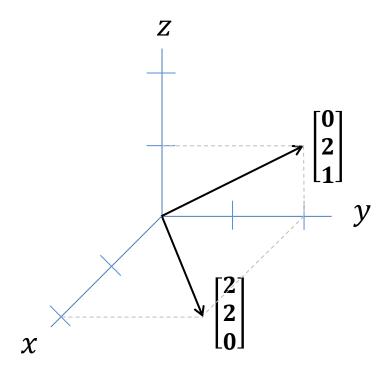


$$v + w$$

$$v-w$$

$$v-2w$$

Vectors in three dimensions



Linear combinations in three dimensions

$$u = \begin{bmatrix} 1 \\ 0 \\ 3 \end{bmatrix}, v = \begin{bmatrix} 1 \\ 2 \\ 1 \end{bmatrix}, w = \begin{bmatrix} 2 \\ 3 \\ -1 \end{bmatrix}$$

$$u + 4v - 2w = ?$$

- Suppose the vectors u, v, w are in three-dimensional space
- What is the picture of all combinations
  - -cu
  - -cu+dv
  - $-c\mathbf{u}+d\mathbf{v}+e\mathbf{w}$

The linear combinations of

$$v = \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix}$$
 and  $w = \begin{bmatrix} 0 \\ 1 \\ 1 \end{bmatrix}$  fill a plane.

 Describe that plane. Find a vector that is not a combination of v and w.

- For  $v = \begin{bmatrix} 1 \\ 0 \end{bmatrix}$  and  $w = \begin{bmatrix} 0 \\ 1 \end{bmatrix}$ , describe all points cv with
  - whole numbers (integers) c
  - nonnegative c > 0
- Then add all vectors  $d\mathbf{w}$  and describe all  $c\mathbf{v} + d\mathbf{w}$ .

• Find two equations for the unknowns c and d so that the linear combination cv + dw equals the vector b:

$$v = \begin{bmatrix} 2 \\ -1 \end{bmatrix}$$
,  $w = \begin{bmatrix} -1 \\ 2 \end{bmatrix}$ ,  $b = \begin{bmatrix} 1 \\ 0 \end{bmatrix}$ .

DEFINITION The space  $\mathbb{R}^n$  consists of all column vectors  $\boldsymbol{v}$  with n components.

- The components of  $oldsymbol{v}$  are real numbers
- A real vector space is a set of "vectors" together with rules for vector addition and for multiplication by real numbers.
- The addition and the multiplication must produce vectors that are in the space.

- 8 conditions are required of every vector space
  - -x+y=y+x
  - -x + (y + z) = (x + y) + z
  - There is a unique "zero vector" such that x + 0 = x for all x
  - For each x there is a unique vector -x such that x + (-x) = 0
  - -1 times x equals x
  - $-(c_1c_2)\mathbf{x} = c_1(c_2\mathbf{x})$
  - -c(x+y)=cx+cy
  - $-(c_1 + c_2)x = c_1x + c_2x$

- One-dimensional space R<sup>1</sup>
- Two-dimensional space R<sup>2</sup>
- Three-dimensional space R<sup>3</sup>
- Four-dimensional space R<sup>4</sup>
- Five-dimensional space R<sup>5</sup>

$$\begin{bmatrix} 1 \end{bmatrix} \qquad \begin{bmatrix} 4 \\ \pi \end{bmatrix} \qquad \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix} \qquad \begin{bmatrix} 0 \\ 1 \\ 1 \\ 0 \end{bmatrix} \qquad \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}$$

• Any vector spaces other than  $\mathbb{R}^n$ ?

- Vector spaces other than R<sup>n</sup>
  - The vector space of all real 2 by 2 matrices.
  - The vector space of all real functions f(x).
  - The vector space that consists only of a zero vector.

DEFINITION A *subspace* of a vector space is a set of vectors (including  $\mathbf{0}$ ) that satisfies two requirements: If  $\mathbf{v}$  and  $\mathbf{w}$  are vectors in the subspace and  $\mathbf{c}$  is any scalar, then

- i. v + w is in the subspace
- *ii.* cv is in the subspace

Possible subspaces in R<sup>3</sup>

- Possible subspaces in R<sup>3</sup>
  - Any line through the origin
  - Any plane through the origin
  - The whole space
  - The zero vector

- Keep only the vectors (x, y) whose components are positive or zero (this is a quarter-plane).
- It this quarter-plane a subspace?

- Keep only the vectors (x, y) whose components are positive or zero (this is a quarter-plane).
- It this quarter-plane a subspace?
- Include also the vectors whose components are both negative. Now we have two quarterplanes.
- Do these two quarter-planes form a subspace?

**DEFINITION** The sequence of vectors  $v_1, \dots, v_n$  is *linearly independent* if the only combination that gives the zero vector is  $0v_1 + 0v_2 + \dots + 0v_n$ .

Linear independence

$$x_1 \boldsymbol{v}_1 + x_2 \boldsymbol{v}_2 + \dots + x_n \boldsymbol{v}_n = 0$$

only happens when all x's are zero.

• If a combination gives 0, when the x's are not all zero, the vectors are dependent.

 Are the following vectors dependent or independent?

$$-\begin{bmatrix}1\\0\end{bmatrix} \text{ and } \begin{bmatrix}0\\1\end{bmatrix}$$

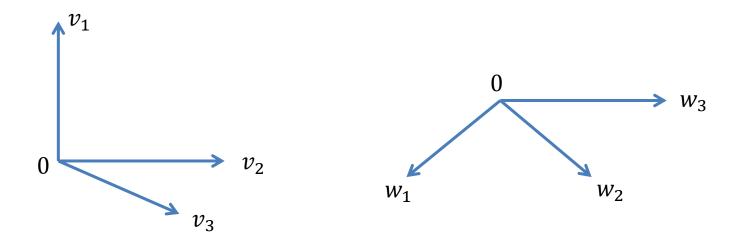
$$-\begin{bmatrix}1\\0\end{bmatrix} \text{ and } \begin{bmatrix}0\\0.00001\end{bmatrix}$$

$$-\begin{bmatrix}1\\1\end{bmatrix} \text{ and } \begin{bmatrix}-1\\-1\end{bmatrix}$$

$$-\begin{bmatrix}1\\1\end{bmatrix} \text{ and } \begin{bmatrix}0\\0\end{bmatrix}$$

– Any three vectors  $v_1$ ,  $v_2$ ,  $v_3$  in  $\mathbb{R}^2$ 

• Linear independence in R<sup>3</sup>



Linear independence in R<sup>3</sup>

$$w_1 = \begin{bmatrix} 1 \\ 2 \\ 1 \end{bmatrix}, w_2 = \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix}, w_3 = \begin{bmatrix} 3 \\ 5 \\ 3 \end{bmatrix}$$

Linear independence in R<sup>3</sup>

$$a_1 = \begin{bmatrix} 1 \\ 2 \\ 1 \end{bmatrix}$$
,  $a_2 = \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix}$ ,  $a_3 = \begin{bmatrix} 3 \\ 5 \\ 3 \end{bmatrix}$ 

$$x_{1} \begin{bmatrix} 1 \\ 2 \\ 1 \end{bmatrix} + x_{2} \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix} + x_{3} \begin{bmatrix} 3 \\ 5 \\ 3 \end{bmatrix} = 0$$

$$\begin{bmatrix} 1 & 0 & 3 \\ 2 & 1 & 5 \\ 1 & 0 & 3 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = 0$$

- **DEFINITION** The columns of A are *linearly* independent when the only solution to Ax = 0 is x = 0. No other combination Ax of the columns gives the zero vector.
- A systematic way of solving linear equations, such as Ax = 0, is elimination.

• Show that  $v_1, v_2, v_3$  are independent but  $v_1, v_2, v_3, v_4$  are dependent:

$$v_1 = \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}$$
,  $v_2 = \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix}$ ,  $v_3 = \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}$ ,  $v_4 = \begin{bmatrix} 2 \\ 3 \\ 4 \end{bmatrix}$ 

### **EXERCISE**

• Find two different combinations of the three vectors  $\mathbf{u} = \begin{bmatrix} 1 \\ 3 \end{bmatrix}$  and  $\mathbf{v} = \begin{bmatrix} 2 \\ 7 \end{bmatrix}$  and  $\mathbf{w} = \begin{bmatrix} 1 \\ 5 \end{bmatrix}$  that produce  $\mathbf{b} = \begin{bmatrix} 0 \\ 1 \end{bmatrix}$ .

• Will there always be two different combinations of any three vectors  $\boldsymbol{u}, \boldsymbol{v}, \boldsymbol{w}$  in the plane that produce  $\boldsymbol{b} = \begin{bmatrix} 0 \\ 1 \end{bmatrix}$ ?

- Suppose  $[x_1 \quad x_2]^T + [y_1 \quad y_2]^T$  is defined to be  $[x_1 + y_2 \quad x_2 + y_1]^T$ . With the usual multiplication  $c\mathbf{x} = [cx_1 \quad cx_2]^T$ , which of the eight conditions (see Slide 45) are not satisfied?
- Suppose the multiplication cx is defined to produce  $[cx_1 \quad 0]^T$  instead of  $[cx_1 \quad cx_2]^T$ . With the usual addition in  $\mathbf{R}^2$ , are the eight conditions satisfied?

- Which of the following subsets of  ${\bf R}^3$  are actually subspaces?
- a) The plane of vectors  $[b_1 \quad b_2 \quad b_3]^T$  with  $b_1 = b_2$ .
- b) The plane of vectors with  $b_1 = 1$ .
- c) The vectors with  $b_1b_2b_3=0$ .
- d) All linear combinations of  $\mathbf{v} = \begin{bmatrix} 1 & 4 & 0 \end{bmatrix}^T$  and  $\mathbf{w} = \begin{bmatrix} 2 & 2 & 2 \end{bmatrix}^T$ .
- e) All vectors that satisfy  $b_1 + b_2 + b_3 = 0$ .
- f) All vectors with  $b_1 \leq b_2 \leq b_3$ .

Find the largest possible number of independent vectors among

- Two combinations out of infinitely many that produce  $\mathbf{b} = [0 \ 1]^T$  are  $-2\mathbf{u} + \mathbf{v}$  and  $\frac{1}{2}\mathbf{w} \frac{1}{2}\mathbf{u}$ .
- No, three vectors u, v, w in the x-y plane could fail to produce b if all three lie on a line that does not contain b. Yes, if one combination produces b then two (and infinitely many) combinations will produce b. This is true even if u = 0; the combinations can have different cu.

The following conditions are not satisfied:

$$-x + y = y + x$$

$$-x + (y + z) = (x + y) + z$$

$$-(c_1 + c_2)x = c_1x + c_2x$$

• When  $c[x_1 \ x_2]^T = [cx_1 \ 0]^T$ , the only broken rule is "1 times x equals x". Rules (1)-(4) for addition x + y still hold since addition is not changed.

- The only subspaces are
  - a) The plane of vectors  $[b_1 \quad b_2 \quad b_3]^T$  with  $b_1 = b_2$ .
  - d) All linear combinations of  $\mathbf{v} = \begin{bmatrix} 1 & 4 & 0 \end{bmatrix}^T$  and  $\mathbf{w} = \begin{bmatrix} 2 & 2 & 2 \end{bmatrix}^T$ .
  - e) All vectors that satisfy  $b_1 + b_2 + b_3 = 0$ .

•  $v_1, v_2, v_3$  are independent (the -1's are in different positions). All six vectors are on the hyperplane  $\begin{bmatrix} 1 & 1 & 1 \end{bmatrix} v = 0$ , so no four of these six vectors can be independent.