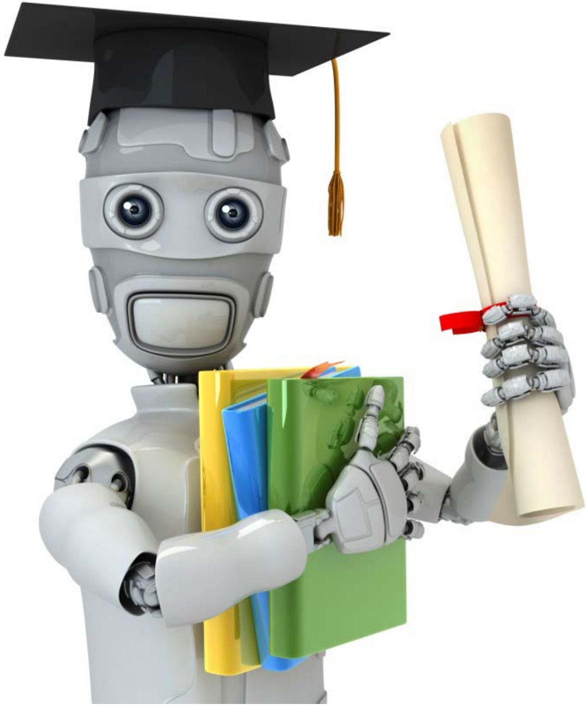


Machine Learning

Linear Algebra review (optional)

Matrices and vectors

Matrix: Rectangular array of numbers:

Dimension of matrix: number of rows x number of columns

Matrix Elements (entries of matrix)

$$A = \begin{bmatrix} 1402 & 191 \\ 1371 & 821 \\ 949 & 1437 \\ 147 & 1448 \end{bmatrix}$$

$A_{ij} =$ "i, j entry" in the i^{th} row, j^{th} column.

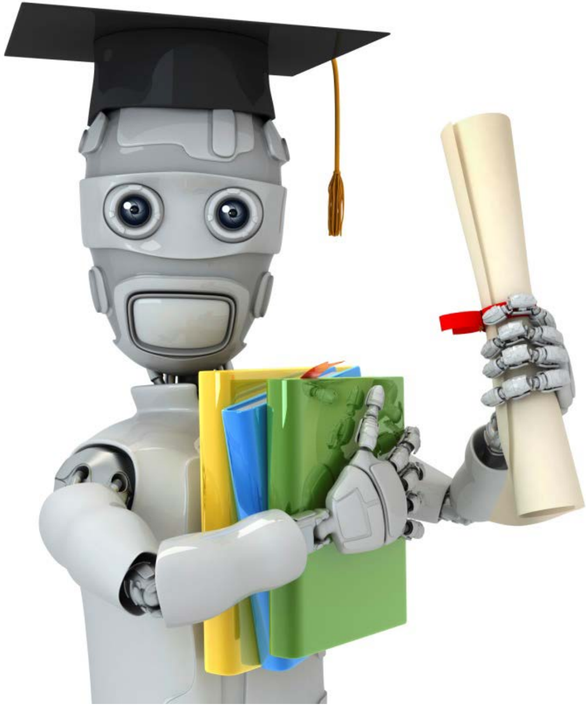
Vector: An n x 1 matrix.

$$y = \begin{bmatrix} 460 \\ 232 \\ 315 \\ 178 \end{bmatrix}$$

$y_i = i^{th}$ element

1-indexed vs 0-indexed:

$$y = \begin{bmatrix} y_1 \\ y_2 \\ y_3 \\ y_4 \end{bmatrix} \qquad y = \begin{bmatrix} y_0 \\ y_1 \\ y_2 \\ y_3 \end{bmatrix}$$



Machine Learning

Linear Algebra review (optional)

Addition and scalar multiplication

Matrix Addition

$$\begin{bmatrix} 1 & 0 \\ 2 & 5 \\ 3 & 1 \end{bmatrix} + \begin{bmatrix} 4 & 0.5 \\ 2 & 5 \\ 0 & 1 \end{bmatrix} =$$

$$\begin{bmatrix} 1 & 0 \\ 2 & 5 \\ 3 & 1 \end{bmatrix} + \begin{bmatrix} 4 & 0.5 \\ 2 & 5 \end{bmatrix} =$$

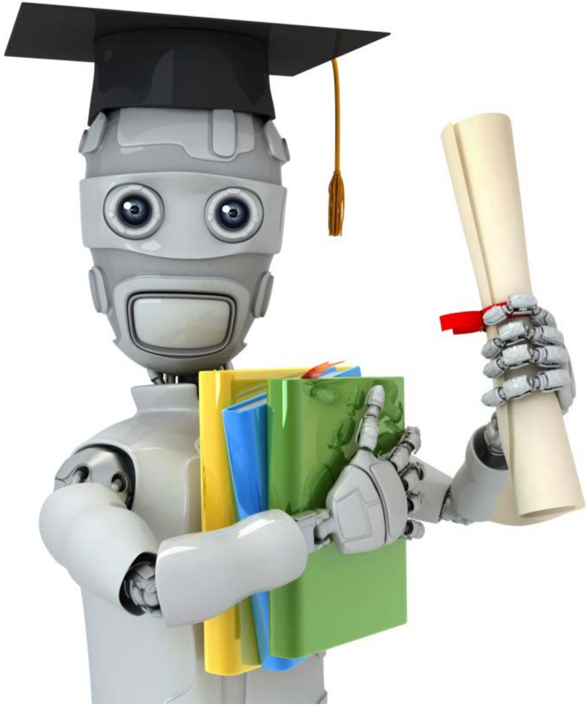
Scalar Multiplication

$$3 \times \begin{bmatrix} 1 & 0 \\ 2 & 5 \\ 3 & 1 \end{bmatrix} =$$

$$\begin{bmatrix} 4 & 0 \\ 6 & 3 \end{bmatrix} /4 =$$

Combination of Operands

$$3 \times \begin{bmatrix} 1 \\ 4 \\ 2 \end{bmatrix} + \begin{bmatrix} 0 \\ 0 \\ 5 \end{bmatrix} - \begin{bmatrix} 3 \\ 0 \\ 2 \end{bmatrix} /3$$



Machine Learning

Linear Algebra review (optional)

Matrix-vector multiplication

Example

$$\begin{bmatrix} 1 & 3 \\ 4 & 0 \\ 2 & 1 \end{bmatrix} \begin{bmatrix} 1 \\ 5 \end{bmatrix} =$$

Details:

$$A \times x = y$$

$$\begin{bmatrix} \quad & \quad & \quad \\ & & \\ & & \end{bmatrix} \times \begin{bmatrix} \\ \\ \\ \\ \end{bmatrix} = \begin{bmatrix} \\ \\ \\ \end{bmatrix}$$

m x n matrix (m rows, n columns)	n x 1 matrix (n-dimensional vector)	m-dimensional vector

To get y_i, multiply A's i^{th} row with elements of vector x, and add them up.

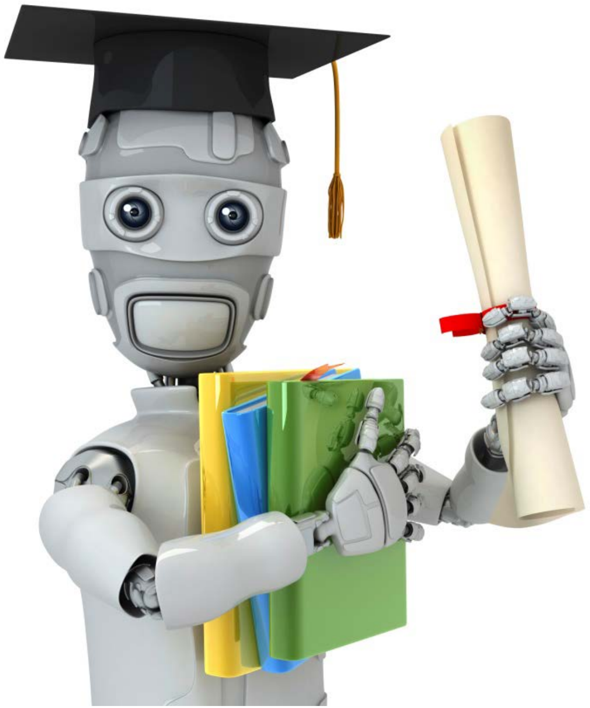
Example

$$\begin{bmatrix} 1 & 2 & 1 & 5 \\ 0 & 3 & 0 & 4 \\ -1 & -2 & 0 & 0 \end{bmatrix} \begin{bmatrix} 1 \\ 3 \\ 2 \\ 1 \end{bmatrix} =$$

House sizes:

$$\begin{array}{c} 2104 \\ 1416 \\ 1534 \\ 852 \end{array}$$

$$h_\theta(x) = -40 + 0.25x$$



Machine Learning

Linear Algebra review (optional)

Matrix-matrix multiplication

Example

$$\begin{bmatrix} 1 & 3 & 2 \\ 4 & 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & 3 \\ 0 & 1 \\ 5 & 2 \end{bmatrix} =$$

$$\begin{bmatrix} 1 & 3 & 2 \\ 4 & 0 & 1 \end{bmatrix} \times \begin{bmatrix} 1 \\ 0 \\ 5 \end{bmatrix} =$$

$$\begin{bmatrix} 1 & 3 & 2 \\ 4 & 0 & 1 \end{bmatrix} \times \begin{bmatrix} 3 \\ 1 \\ 2 \end{bmatrix} =$$

Details:

$$A \times B = C$$

$$\begin{bmatrix} & & \end{bmatrix} \times \begin{bmatrix} & & \end{bmatrix} = \begin{bmatrix} & & \end{bmatrix}$$

m x n matrix (m rows, n columns)	n x o matrix (n rows, o columns)	m x o matrix

The i^{th} column of the matrix C is obtained by multiplying A with the i^{th} column of B. (for i = 1,2,…,o)

Example

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

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

$$\begin{bmatrix} 1 & 3 \\ 2 & 5 \end{bmatrix} \begin{bmatrix} 1 \\ 2 \end{bmatrix} =$$

2 7

House sizes:

$$\begin{matrix} 2104 \\ 1416 \\ 1534 \\ 852 \end{matrix}$$

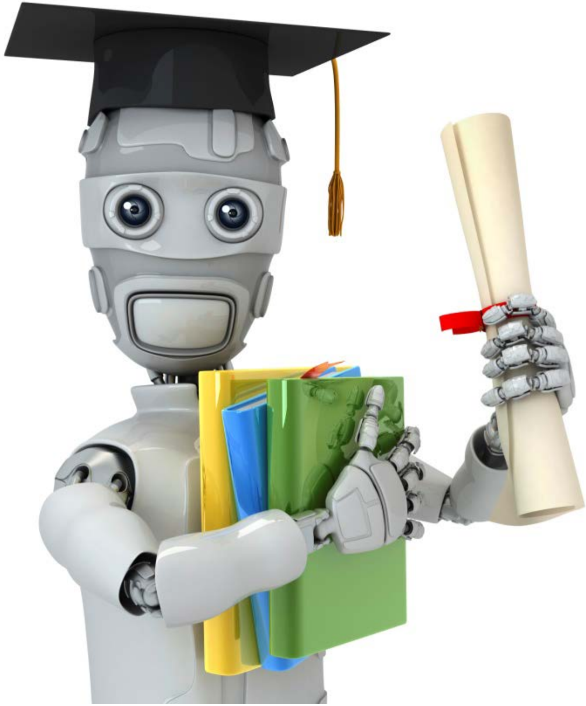
Have 3 competing hypotheses:

1. $h_\theta(x) = -40 + 0.25x$
2. $h_\theta(x) = 200 + 0.1x$
3. $h_\theta(x) = -150 + 0.4x$

Matrix

Matrix

$$\begin{bmatrix} 1 & 2104 \\ 1 & 1416 \\ 1 & 1534 \\ 1 & 852 \end{bmatrix} \times \begin{bmatrix} -40 & 200 & -150 \\ 0.25 & 0.1 & 0.4 \end{bmatrix} = \begin{bmatrix} 486 & 410 & 692 \\ 314 & 342 & 416 \\ 344 & 353 & 464 \\ 173 & 285 & 191 \end{bmatrix}$$



Machine Learning

Linear Algebra review (optional)

Matrix multiplication properties

Let A and B be matrices. Then in general,

$A \times B \neq B \times A$. (not commutative.)

E.g.
$$\begin{bmatrix} 1 & 1 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} 0 & 0 \\ 2 & 0 \end{bmatrix} = \begin{bmatrix} 2 & 0 \\ 0 & 0 \end{bmatrix}$$

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

$A \times B \times C$.

Let $D = B \times C$. Compute $A \times D$.

Let $E = A \times B$. Compute $E \times C$.

Identity Matrix

Denoted I (or $I_{n \times n}$).

Examples of identity matrices:

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

2 x 2

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

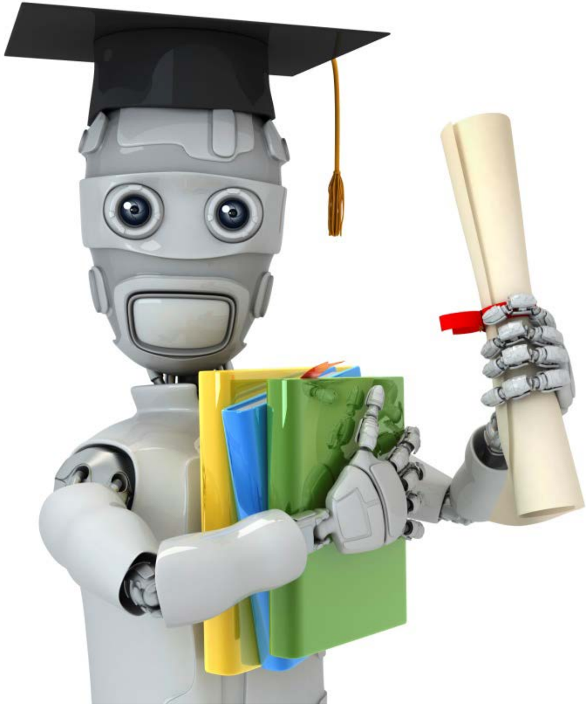
3 x 3

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

4 x 4

For any matrix A,

$$A \cdot I = I \cdot A = A$$



Machine Learning

Linear Algebra review (optional)

Inverse and transpose

Not all numbers have an inverse.

Matrix inverse:

If A is an m x m matrix, and if it has an inverse,

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

Matrices that don't have an inverse are "singular" or "degenerate"

Matrix Transpose

Example:

$$A = \begin{bmatrix} 1 & 2 & 0 \\ 3 & 5 & 9 \end{bmatrix} \qquad A^T = \begin{bmatrix} 1 & 3 \\ 2 & 5 \\ 0 & 9 \end{bmatrix}$$

Let A be an m x n matrix, and let $B = A^T$.
Then B is an n x m matrix, and

$$B_{ij} = A_{ji}.$$