Week3_LinearAlgebraInPythonByNumpy

October 9, 2020

1 Week3: Numpy For Linear Algebra

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1.1 Vector in Numpy

```
[4]: import numpy as np
    vec = np.array([1,2,3,4])
    print(vec)

    print(np.shape(vec))
    print('Broadcasting: ', vec + 1)
    print('Sum: ', vec.mean())
    print('Vectorization: ', vec**2, vec + vec)

[1 2 3 4]
    (4,)
    (4,)
    Broadcasting: [2 3 4 5]
    Sum: 2.5
    Vectorization: [1 4 9 16] [2 4 6 8]
```

1.2 Matrix in Numpy

```
[5]: ## Matrix Generation
myZero = np.zeros([3,5]) # generate a 3*5 zero matrix
print(myZero)
myOnes = np.ones([3,5]) # generate a 3*5 ones matrix
print(myOnes)
myRand = np.random.rand(3,5) # generate a 3*5 matrix with the number in (0~1)
print(myRand)
```

```
myEyes = np.eye(3,5) # qenerate a 3*5 identity matrix, np.eye(3) will qet a_{\perp}
     \rightarrowsquare matrix
     print(myEyes)
     print('Matrix Stack: Horizontal\n', np.hstack((myZero, myOnes)))
     print('Matrix Stack: Verticle\n', np.vstack((myZero, myOnes)))
    [[0. 0. 0. 0. 0.]
     [0. 0. 0. 0. 0.]
     [0. 0. 0. 0. 0.]]
    [[1. 1. 1. 1. 1.]
     [1. 1. 1. 1. 1.]
     [1. 1. 1. 1. 1.]]
    [[0.27581062 0.18132378 0.63936813 0.57180763 0.85697761]
     [0.97500135 0.99926431 0.7337
                                        0.95007361 0.53443222]
     [0.65082094 0.50176237 0.48572451 0.76043032 0.45044425]]
    [[1. 0. 0. 0. 0.]
     [0. 1. 0. 0. 0.]
     [0. 0. 1. 0. 0.]]
    Matrix Stack: Horizontal
     [[0. 0. 0. 0. 0. 1. 1. 1. 1. 1.]
     [0. 0. 0. 0. 0. 1. 1. 1. 1. 1.]
     [0. 0. 0. 0. 0. 1. 1. 1. 1. 1.]]
    Matrix Stack: Verticle
     [[0. 0. 0. 0. 0.]
     [0. 0. 0. 0. 0.]
     [0. 0. 0. 0. 0.]
     [1. 1. 1. 1. 1.]
     [1. 1. 1. 1. 1.]
     [1. 1. 1. 1. 1.]]
[6]: np.identity(3)
[6]: array([[1., 0., 0.],
            [0., 1., 0.],
            [0., 0., 1.]])
[7]: ## Matrix Operations
     myOnes = np.ones([3,5])
     myEyes = np.eye(3,5)
     print('myOnes:\n', myOnes)
     print('myEyes:\n', myEyes)
     ## Visit elements:
     print(myEyes[1,1], myEyes[1][1])
     ###### Matrix Sum
     print('Sum of Matrix:myOnes+myEyes\n', myOnes + myEyes)
     ##### sum of all elements of Matrix
```

```
print('Sum of elements: np.sum(myOnes)\n', np.sum(myOnes)) ## NOTICE: np.sum
 \rightarrow is to sum all elements; while sum is to sum each column
print('Sum of each columns: sum(myOnes)\n', sum(myOnes))
## Matrix Multiplication
NewMat = np.mat([[1,2,3], [2, 3, 1],[1,0,0]])
print('Matrix:\n',NewMat)
print('Scalar Matrix Multiplication:\n', 10*NewMat)
print('Matrix Multiplication:\n', NewMat*NewMat)
print('Matrix Elements Multiplication: np.multiply\n', np.multiply(NewMat, ____
 →NewMat))
print('Matrix Elements Power: np.power\n', np.power(NewMat, 2))
myOnes:
 [[1. 1. 1. 1. 1.]
 [1. 1. 1. 1. 1.]
 [1. 1. 1. 1. 1.]]
myEyes:
 [[1. 0. 0. 0. 0.]
 [0. 1. 0. 0. 0.]
 [0. 0. 1. 0. 0.]]
1.0 1.0
Sum of Matrix:myOnes+myEyes
 [[2. 1. 1. 1. 1.]
 [1. 2. 1. 1. 1.]
 [1. 1. 2. 1. 1.]]
Sum of elements: np.sum(myOnes)
 15.0
Sum of each columns: sum(myOnes)
 [3. 3. 3. 3. 3.]
Matrix:
 [[1 2 3]
 [2 3 1]
 [1 0 0]]
Scalar Matrix Multiplication:
 [[10 20 30]
 [20 30 10]
 [10 0 0]]
Matrix Multiplication:
 [[8 8 5]
 [ 9 13 9]
 [1 2 3]]
Matrix Elements Multiplication: np.multiply
 [[1 4 9]
 [4 9 1]
 [1 0 0]]
Matrix Elements Power: np.power
```

```
[[1 4 9]
      [4 9 1]
      [1 0 0]]
[10]: NewMat
[10]: matrix([[1, 2, 3],
              [2, 3, 1],
              [1, 0, 0]])
[15]: NewMat[0,0] = 5
[16]: NewMat
[16]: matrix([[5, 2, 3],
              [2, 3, 1],
              [1, 0, 0]])
 [7]: ## Matrix Transpose
      NewMat = np.mat([[1,2,3],[4,5,6],[7,8,9]])
      print('Matrix: \n',NewMat)
      print('Matrix Transpose:\n',NewMat.T)
      print('Matrix after .T: \n', NewMat)
      print('Matrix Transpose:\n', NewMat.transpose()) ## same as the .T
      print('Matrix after Transpose():\n', NewMat)
     Matrix:
      [[1 2 3]
      [4 5 6]
      [7 8 9]]
     Matrix Transpose:
      [[1 4 7]
      [2 5 8]
      [3 6 9]]
     Matrix after .T:
      [[1 2 3]
      [4 5 6]
      [7 8 9]]
     Matrix Transpose:
      [[1 4 7]
      [2 5 8]
      [3 6 9]]
     Matrix after Transpose():
      [[1 2 3]
      [4 5 6]
      [7 8 9]]
```

```
[11]: ## Matrix Shape, Copy, slice, split...
      NewMat = np.mat([[1,2,3],[4, 5, 6],[7, 8, 9],[10,1,1]])
      [m,n] = np.shape(NewMat)
      print('Matrix:\n',NewMat)
      print('Row and Columns:', m,n)
      print('First Row:', NewMat[0]) # same as: NewMat[0,](Bad) and NewMat[0,:]
      print('First Column:', NewMat.T[0])
      print('Matrix Elements: ', NewMat[2,1]) ## Notice: first number is 0!!!!
      print('Matrix Rows:\n', NewMat[[0,1],:]) ## first two rows
      print('Matrix Colmuns:\n', NewMat[:,[1,2]])
      # copy a matrix to other variable
      NewMat2 = NewMat.copy()
      # compare two matrix by elements
      print(NewMat<NewMat2)</pre>
      print('New Shape: \n', NewMat.reshape((2,6)))
     Matrix:
      [[1 2 3]
      [4 5 6]
      [7 8 9]
      [10 1 1]]
     Row and Columns: 4 3
     First Row: [[1 2 3]]
     First Column: [[ 1 4 7 10]]
     Matrix Elements: 8
     Matrix Rows:
      [[1 2 3]
      [4 5 6]]
     Matrix Colmuns:
      [[2 3]
      [5 6]
      [8 9]
      [1 1]]
     [[False False False]
      [False False False]
      [False False False]
      [False False False]]
     New Shape:
      [[1 2 3 4 5 6]
      [7 8 9 10 1 1]]
```

1.3 Linear Algebra

- Determinant
- Matrix Inverse
- Matrix Rank
- Solving Linear System

• Eigen Values

```
[9]: ## Linear Algebra
     NewMat = np.mat([[1,2,3],[4,5,6],[1,0,0]])
     print("matrix:\n",NewMat)
     print('Determinant:', np.linalg.det(NewMat))
     print('Inverse Matrix:\n', np.linalg.inv(NewMat))
     print('check: inv(A)*A\n', np.linalg.inv(NewMat)*NewMat)
     print('Rank:\n', np.linalg.matrix_rank(NewMat))
     b = [1,2,1]
     print('Solve Linear System:\n', np.linalg.solve(NewMat, b))
     b2 = [1,2,1]
     b2T = np.mat(b2).T
     print('Check by: inv(A)*b\n', np.linalg.inv(NewMat)*b2T)
     # Eigen values
     Evals, Evecs = np.linalg.eig(NewMat)
     print('Eigen values: \n', Evals)
     print('Eigen Vectors:\n', Evecs) #NOTICE: eigenvectors are stored in columns
     print('AX , lambda*X:\n', NewMat*Evecs[:,0], Evals[0]*Evecs[:,0])
     # use similarity matrix
     sigma = Evals * np.eye(3)
     print('sigma, \n', sigma)
     print('V*sigma*V^-1 = A:\n', Evecs*sigma*np.linalg.inv(Evecs))
    matrix:
     [[1 2 3]
     [4 5 6]
     [1 0 0]]
    Determinant: -2.999999999999982
    Inverse Matrix:
     [[ 4.44089210e-16 -2.22044605e-16 1.00000000e+00]
     [-2.00000000e+00 1.00000000e+00 -2.00000000e+00]
     [ 1.6666667e+00 -6.66666667e-01 1.00000000e+00]]
    check: inv(A)*A
     [[ 1.00000000e+00 -2.22044605e-16 0.00000000e+00]
     [ 4.44089210e-16 1.00000000e+00 4.44089210e-16]
     [ 0.00000000e+00 -1.11022302e-16 1.00000000e+00]]
    Rank:
     3
    Solve Linear System:
     [ 1.
                               1.33333333]
    Check by: inv(A)*b
     [[ 1.
                  ]
     Γ-2.
                 1
     [ 1.33333333]]
    Eigen values:
```

```
[ 6.81573612 -1.1866583  0.37092218]
Eigen Vectors:
 [[-0.3482453 -0.75825177 0.19151266]
 [-0.93600993 -0.12945231 -0.8347106 ]
 [-0.05109431 0.63898072 0.51631494]]
AX , lambda*X:
 [[-2.37354807]
 [-6.37959666]
 [-0.3482453]] [[-2.37354807]
 [-6.37959666]
 [-0.3482453]]
sigma,
                                      ]
  [[ 6.81573612 -0.
                            0.
 [ 0.
             -1.1866583
                           0.
 [ 0.
             -0.
                           0.37092218]]
V*sigma*V^-1 = A:
 [[ 1.00000000e+00 2.00000000e+00 3.00000000e+00]
 [ 4.00000000e+00 5.00000000e+00 6.00000000e+00]
 [ 1.00000000e+00 -2.10500438e-16 -8.67941471e-17]]
```

1.4 Generate Random Number

Ref: Random

```
[25]: ## Generate a random float number
      import numpy as np
      np.random.seed(123) ## if set seed(123), the random number will be fixed!!!
      print(np.random.rand())
      print(np.random.randint(1,7))
     0.6964691855978616
     3
 []:
 []:
```