

# INTRO TO DATA SCIENCE

## LESSON 2: LINEAR ALGEBRA

Monday, September 2, 13

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**LAST TIME...**

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**WHAT IS DATA SCIENCE  
DATA EXPLORATION AND WORKFLOW  
PYTHON DATA STRUCTURES**

**ANY QUESTIONS?**

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## **AGENDA**

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**3**

**I. LINEAR ALGEBRA REVIEW**

**II. THE PYTHON CONTROL FLOW**

**LAB:**

**III. MATRIX MULTIPLICATION IN PYTHON**

**IV. ADDING CONTROL FLOW INTO CLICKS AGGREGATION**

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**INTRO TO DATA SCIENCE**

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# **I. LINEAR ALGEBRA REVIEW**

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In order to best understand most machine learning algorithms, we need some basis of linear algebra.

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**Linear algebra is best defined as mathematics in the multidimensional space and the mapping between said spaces.**

$$y = mx + b$$

$$y = m_1x_1 + m_2x_2 + b$$



$$y = m_1x_1 + m_2x_2 + m_3x_3 + m_4x_4 + b$$

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**FOR EXAMPLE...**

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$$y = m_1x_1 + m_2x_2 + m_3x_3 + m_4x_4 + m_5x_5 + m_6x_6 + m_7x_7 + m_8x_8 + m_9x_9 + m_{10}x_{10} + b$$

**Matrices are an array of real numbers with m rows and n columns**

Each value in a matrix is called an entry.

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

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$$A_{21} \rightarrow \begin{matrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{matrix}$$

Vectors are a special kind of matrix, as they only consist of one dimension of real numbers.

These look most like a numeric array (or **list**) in Python.

[ 1   3   9   2 ]

Likewise, you can refer to each index or value similarly (a[0] in Python is the same entity as 0 in vector a)

**Rule 1!**

Matrices can be added together only when they are the same size.  
If they are not the same size, their sum is **undefined**.

$$\begin{bmatrix} 1 & 3 & 9 & 2 \end{bmatrix} + \begin{bmatrix} 2 & 5 & 9 & 4 \end{bmatrix} = \begin{bmatrix} 3 & 8 & 18 & 6 \end{bmatrix}$$

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$$\begin{bmatrix} 1 & 3 & 9 & 2 \end{bmatrix} + \begin{bmatrix} 2 & 5 & 9 & 4 \end{bmatrix} = \begin{bmatrix} 3 & 8 & 18 & 6 \end{bmatrix}$$

$$\begin{bmatrix} 8 & 72 & 3 & 1 \end{bmatrix} + \begin{bmatrix} 17 & 55 & 3 & 10 \end{bmatrix} = ?$$

**Rule 2!**

Matrices can be multiplied by a scalar (single entity) value.  
Each value in the matrix is multiplied by the scalar value.

$$[1 \ 3 \ 9 \ 2] * 3 = [3 \ 9 \ 27 \ 6]$$

$$[8 \ 72 \ 3 \ 1] * 2 = ?$$



**Rule 3!**

Matrices and vectors can be multiplied together given that the matrix columns are as wide as the vector is long.

The result will always be a vector.

$$\begin{array}{cccc}
 & & & 2 \\
 1 & 3 & 9 & 2 \\
 2 & 4 & 6 & 8
 \end{array}
 * \begin{array}{c}
 3 \\
 6 \\
 5
 \end{array}
 = \begin{array}{cc}
 2+6+54+10 & = & 72 \\
 4+8+36+40 & = & 88
 \end{array}$$

Matrices represent the multiple dimensions in our data! If we had a vector that suggested how important each dimension of our data was, we could use that to find our best **linear model**!

Matrices represent the multiple dimensions in our data! If we had a vector that suggested how important each dimension of our data was, we could use that to find our best **linear model**!

We will see matrices quite often in **all** of our data, so pay careful attention to how data is structured and how different algorithms interact with them

# REVIEW

1. Complete the equations on the board.