



Linear Algebra for ML

Hossam Ahmed

Ziad Waleed

Mario Mamdouh







Agenda

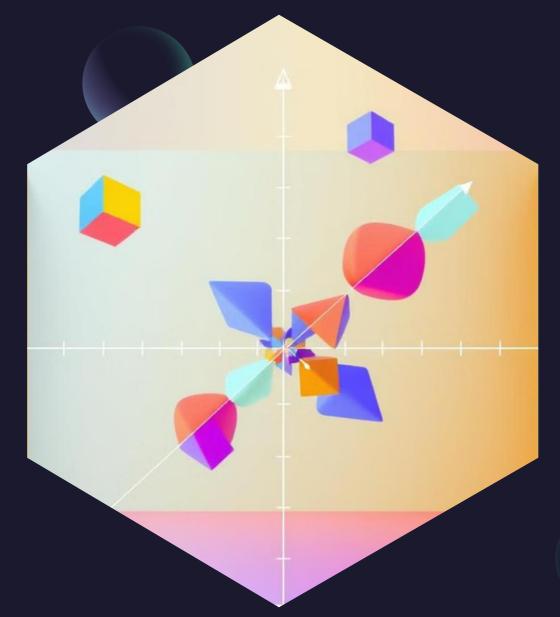
- Vectors
- Linear Combination
- Linear Transformation
- Composition of Linear Transformation
- Matrix multiplications
- Norms
- Norms and distance
- Dot product
- Dot product and similarity
- Normalization of vectors

Determinants



Motivation

- Linear Algebra, is not an isolated mathematical field.
- It's one of the most applicable fields of math.
 - Anything involves space and dimensions would involve linear algebra.
 - Even games.
- And data points have dimensions, data is some sort of space that we can transform.





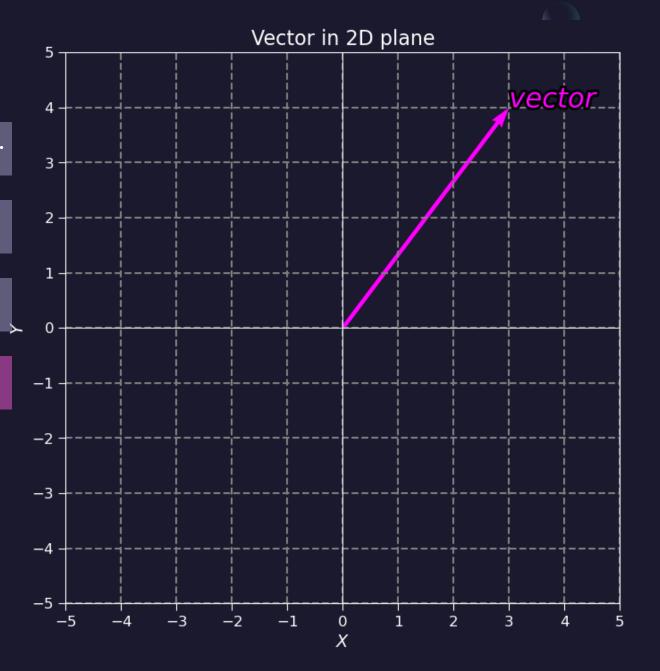
A **vector** is a tuple of one or more values called scalars.

A vector has both magnitude and direction.

We can present any 2D vector with 2 elements.

Can you present the vector with 2 elements?

[3]



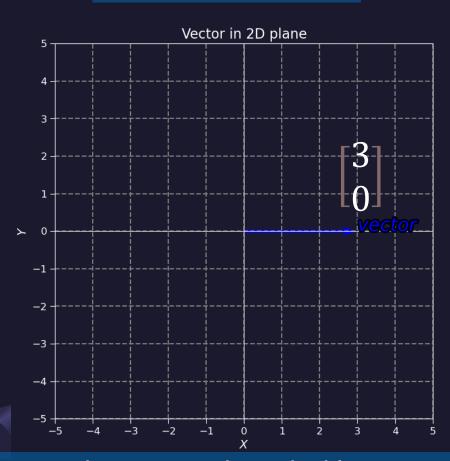


What about this one?

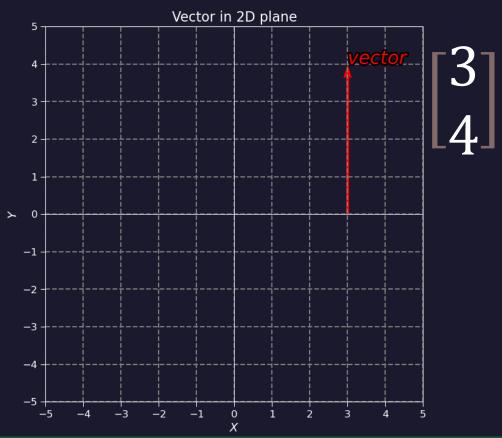
Because you shifted from the origin in the x-axis by 3

What about this one?





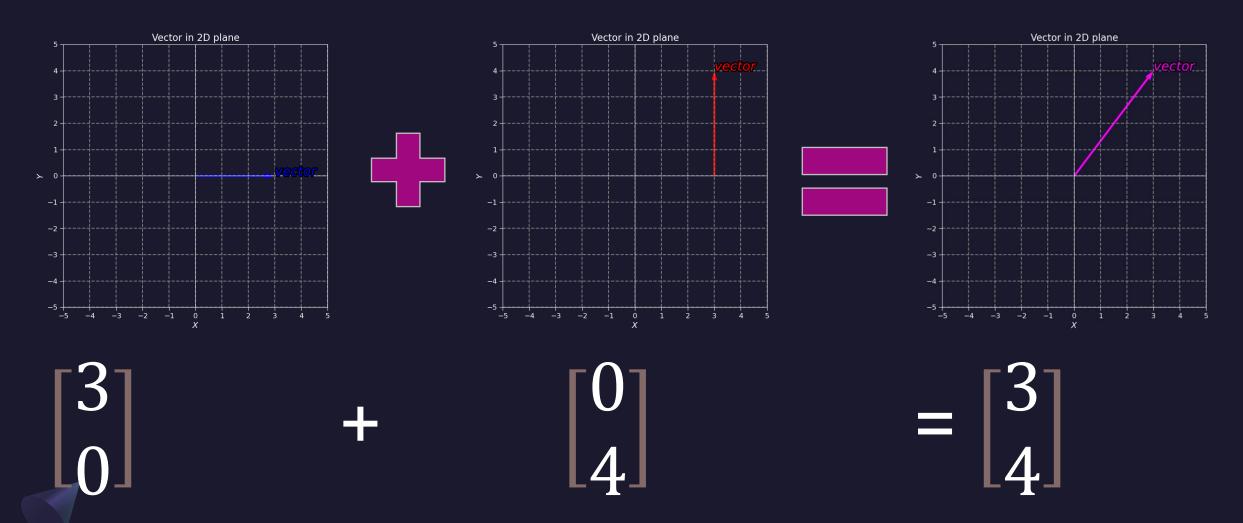




Draw another vector where the blue one ended.

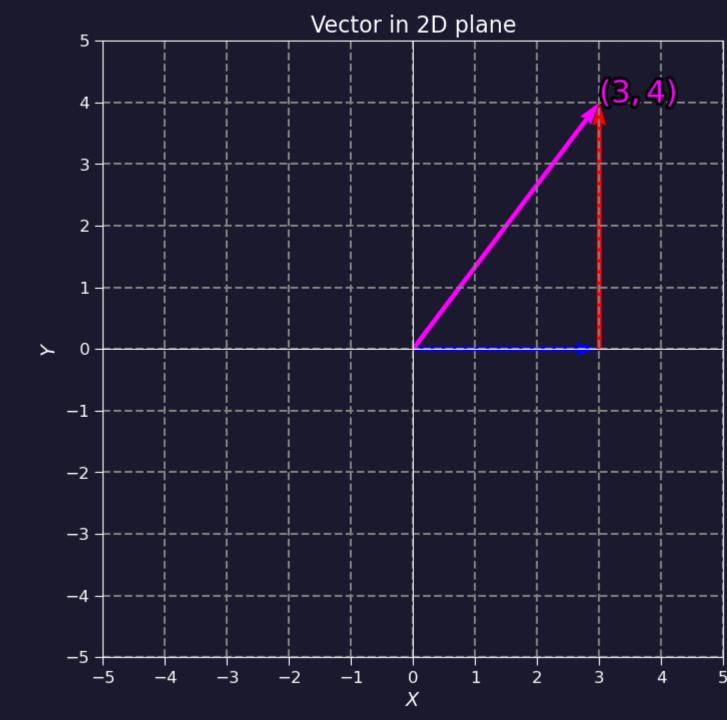
consider the vector from its tip relative to the origin







$$\begin{bmatrix} 3 \\ 0 \end{bmatrix} + \begin{bmatrix} 0 \\ 4 \end{bmatrix} = \begin{bmatrix} 3 \\ 4 \end{bmatrix}$$



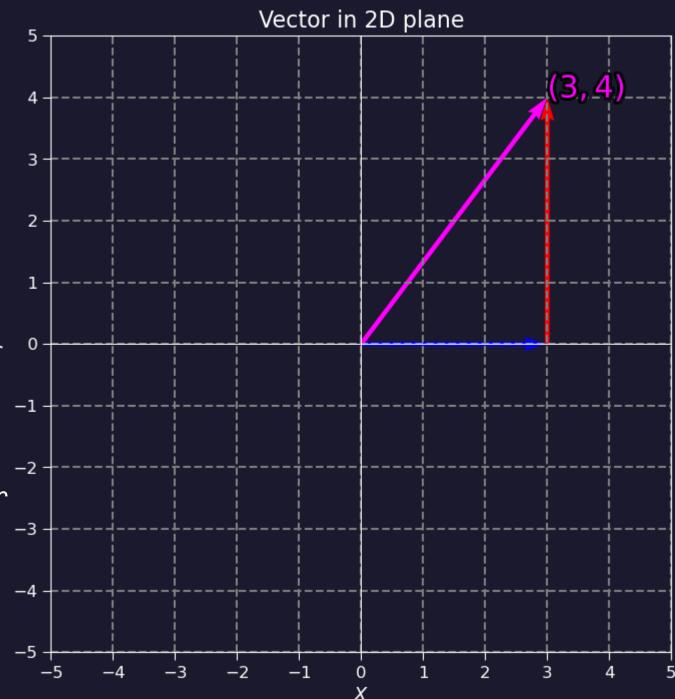




$$\begin{bmatrix} 3 \\ 0 \end{bmatrix} + \begin{bmatrix} 0 \\ 4 \end{bmatrix} = \begin{bmatrix} 3 \\ 4 \end{bmatrix}$$

import numpy as np
blue_vector = np.array([3,0])
red_vector = np.array([0,4])
purple_vector = blue_vector + red_vector
print(purple_vector) # [3 4]

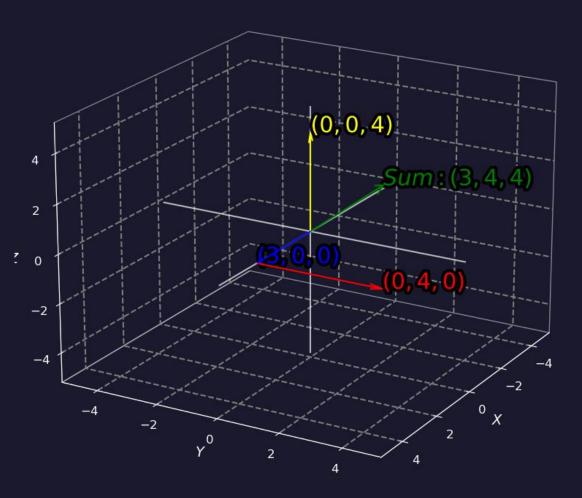
What is the different between a list & array?

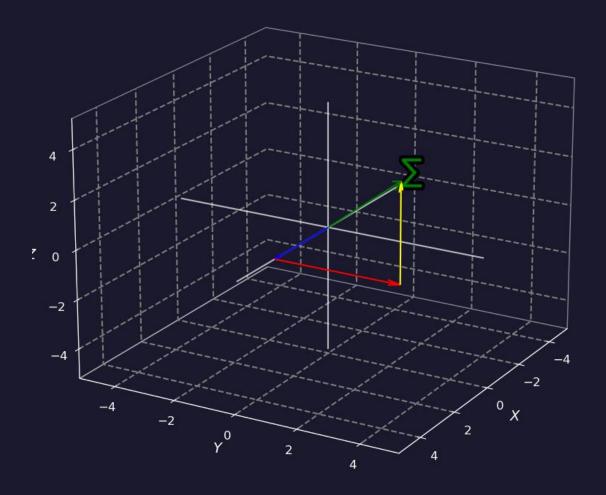




Vector in 3D space

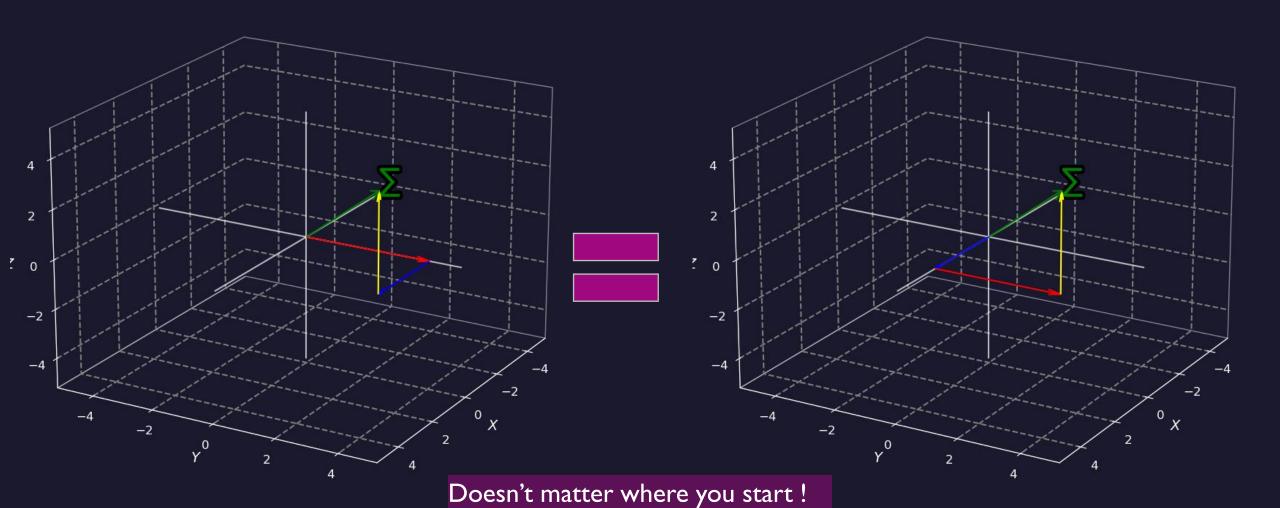
Vector in 3D space





Vector in 3D space

Vector in 3D space

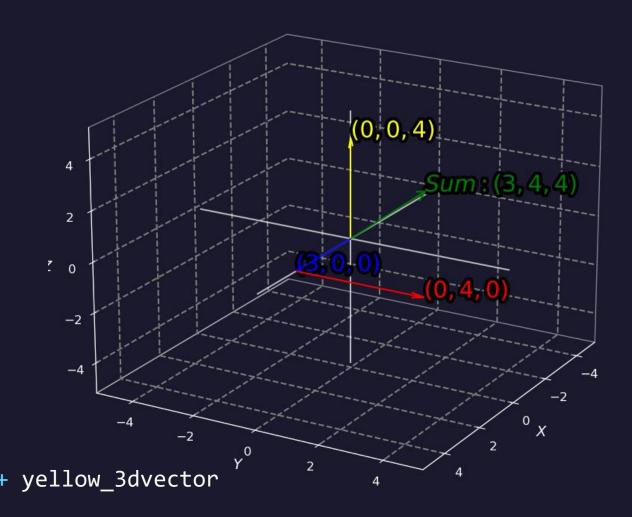




Vectors NumPy

$$\begin{bmatrix} 0 \\ 0 \\ 4 \end{bmatrix} + \begin{bmatrix} 3 \\ 0 \\ 0 \end{bmatrix} + \begin{bmatrix} 4 \\ 4 \\ 0 \end{bmatrix} = \begin{bmatrix} 3 \\ 4 \\ 4 \end{bmatrix}$$

```
import numpy as np
blue_3dvector = np.array([3,0,0])
red_3dvector = np.array([0,4,0])
yellow_3dvector = np.array([0,0,4])
sum_3dvector = blue_3dvector + red_3dvector + yellow_3dvector
print(sum_3dvector) # [3 4 4]
```





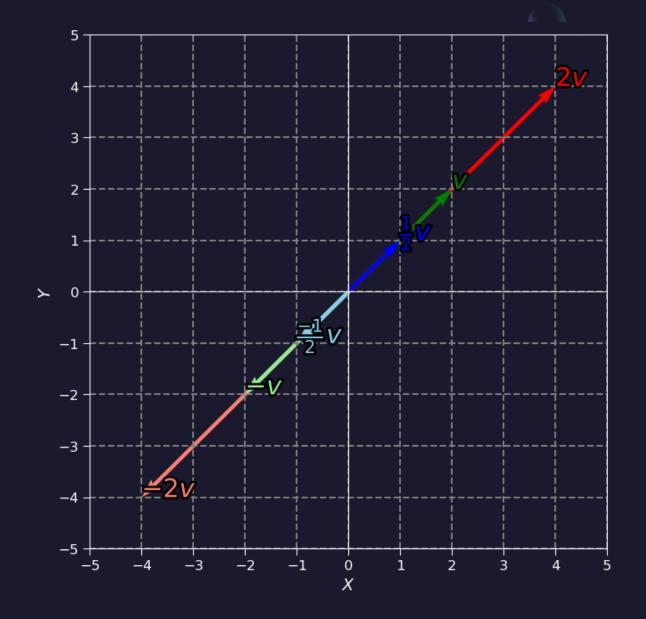


$$v = \begin{bmatrix} 2 \\ 2 \end{bmatrix}$$

$$\frac{1}{2}v = \begin{bmatrix} 1 \\ 1 \end{bmatrix}, 2v = \begin{bmatrix} 4 \\ 4 \end{bmatrix}$$

```
import numpy as np
v = np.array([2,2])
v2 = 2*v
v1_2 = 0.5*v
print(v, v2, v1_2) # [2 2] [4 4] [1. 1.]
```

Why [1.1.] nor [1 1]?





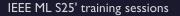
Vectors N



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

$$v * \frac{1}{2}v = \frac{1}{2}v^2 = \frac{1}{2} \begin{bmatrix} 4 \\ 2 \end{bmatrix}^2 = \frac{1}{2} \begin{bmatrix} 16 \\ 4 \end{bmatrix} = \begin{bmatrix} 8 \\ 2 \end{bmatrix}$$

Two vectors of equal length can be multiplied together, $c = a \times b$, as with addition and subtraction, this operation is performed **element-wise** to result in a new vector of the same length.





Linear Combination

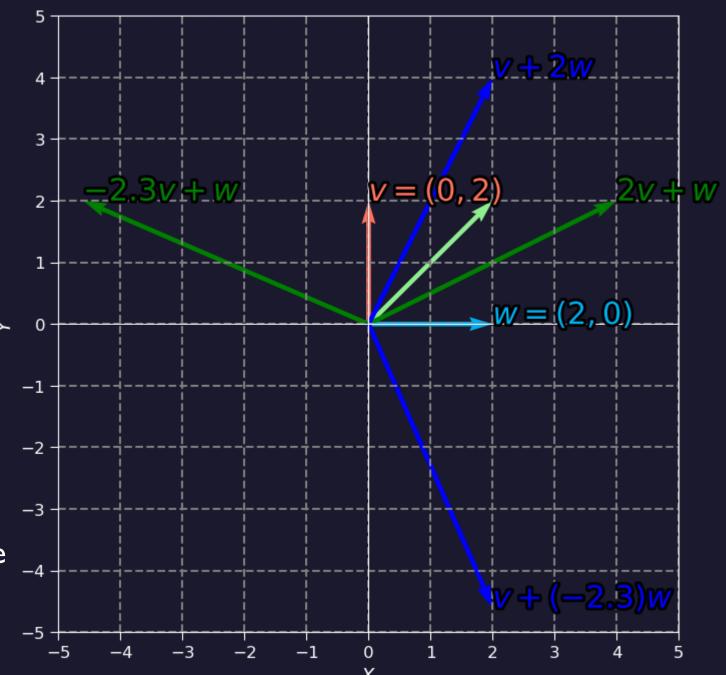
- We have two vectors v and w.
- Add v and w.
- Scale only v and fix w then add them.
- Reverse the previous step.





Linear Combination

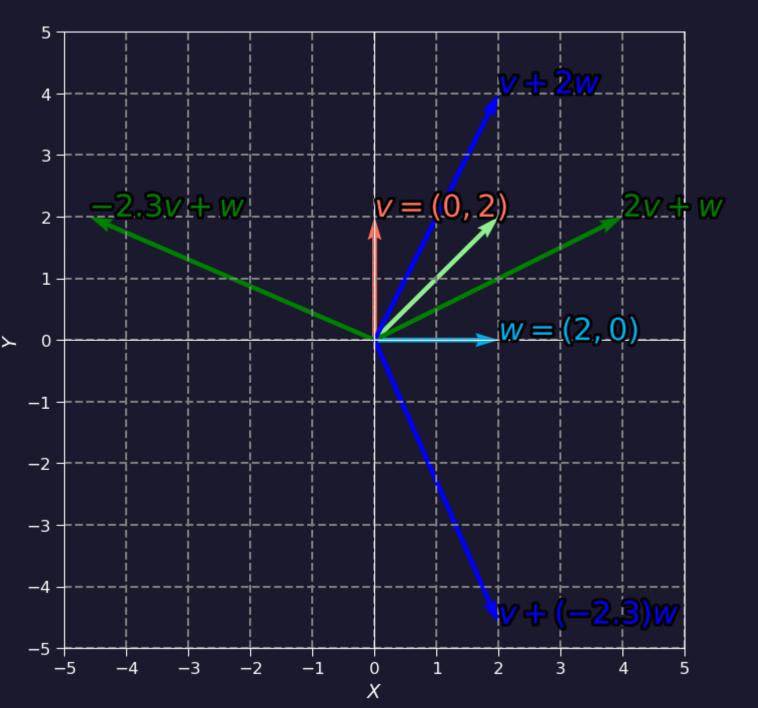
- We have two vectors v and w.
- Add v and w.
- We consider v and w constants that would be multiplied with a varied scalers to be capable of spanning the entire plane.
- v and w shouldn't be linear independent to be capable of spanning the entire plane.
- Scaling produce vectors on the same line, only addition can rotate.





Linear Combination

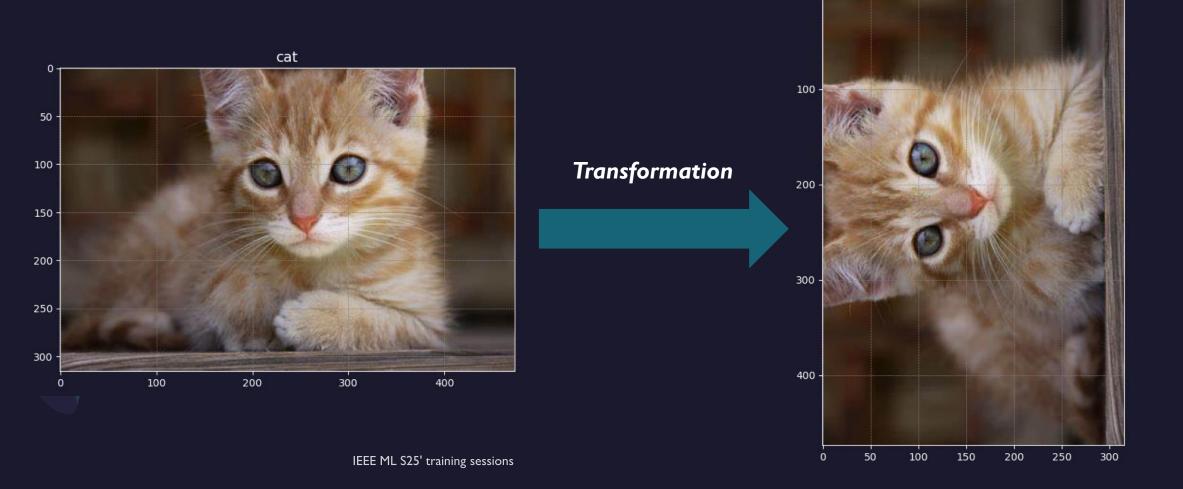
- A linear combination is an expression formed by multiplying each term in a set by a constant and adding the results.
- The span of v and w is the set of all their linear combination.
- $a\vec{v} + b\vec{w}$ Let a and b varies over the real numbers.
 - Linear independence





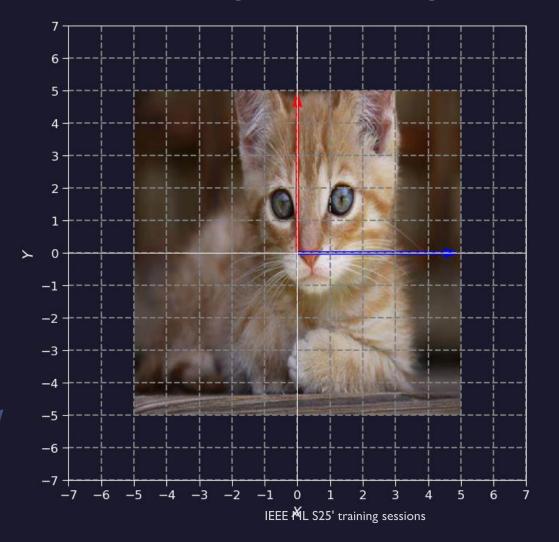
· In many cases we need to apply some function or transformation on the data to change our perspective.

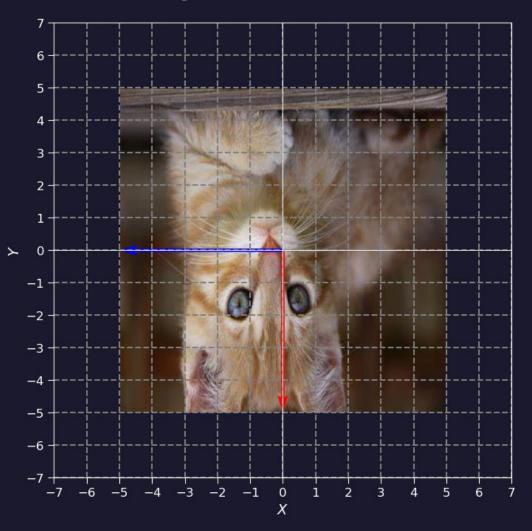
rotated cat



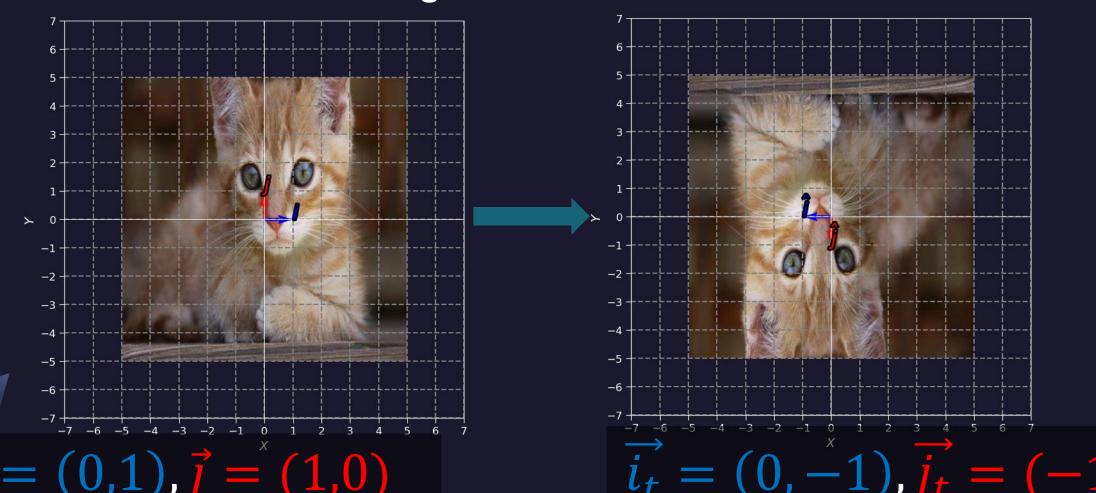


What did change in the image or shall we say the space?





• If you know the basis vectors we can know where each point will go after the rotation of 180 degree.





$\vec{v} = a\vec{i} + b\vec{j}$

Linear Transformation

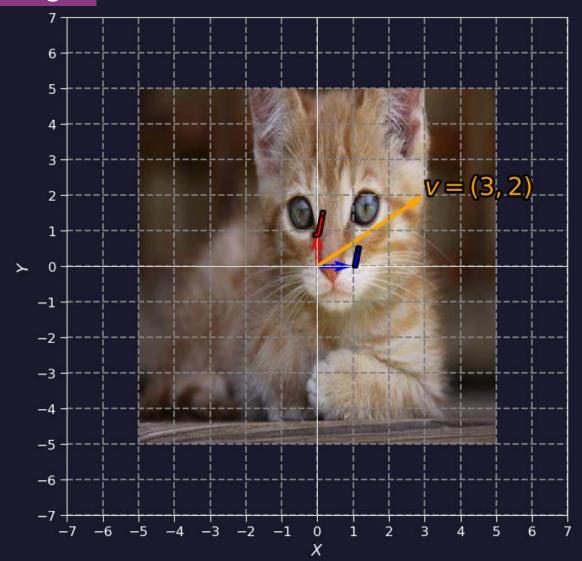
After we rotate the image where this vector would go?

$$\vec{v} = (3,2)$$
 $\vec{v} = 3\vec{i} + 2\vec{j}$ $\vec{i}_t = (0,-1), \vec{j}_t = (-1,0)$

$$\overrightarrow{v_t} = 3\overrightarrow{i_t} + 2\overrightarrow{j_t}$$

$$\overrightarrow{v_t} = 3 \begin{bmatrix} 0 \\ -1 \end{bmatrix} + 2 \begin{bmatrix} -1 \\ 0 \end{bmatrix}$$

$$\overrightarrow{v_t} = \begin{bmatrix} 0 \\ -3 \end{bmatrix} + \begin{bmatrix} -2 \\ 0 \end{bmatrix} = \begin{bmatrix} -2 \\ -3 \end{bmatrix}$$





$\vec{v} = a\vec{i} + b\vec{j}$

Linear Transformation

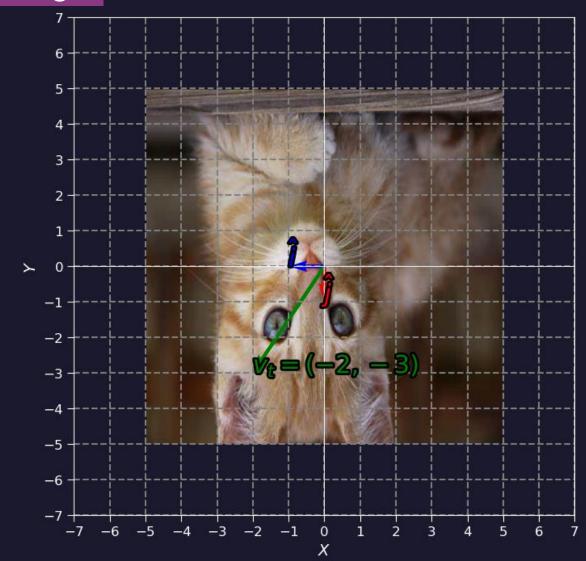
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$$\overrightarrow{v_t} = 3\overrightarrow{i_t} + 2\overrightarrow{j_t}$$

$$\overrightarrow{v_t} = 3 \begin{bmatrix} 0 \\ -1 \end{bmatrix} + 2 \begin{bmatrix} -1 \\ 0 \end{bmatrix}$$

$$\overrightarrow{v_t} = \begin{bmatrix} 0 \\ -3 \end{bmatrix} + \begin{bmatrix} -2 \\ 0 \end{bmatrix} = \begin{bmatrix} -2 \\ -3 \end{bmatrix}$$





- Linear transformations preserve straight lines and parallelism in the geometry of an image.
 - The **origin** must **remain fixed** that mean the origin is the same before and after the transformation.
- For a transformation $T: \mathbb{R}^n \to \mathbb{R}^m$ it must satisfy 2 conditions.
- Additivity (Preservation of vector addition)
 - For all vectors $v, u \in \mathbb{R}^n$, the transformation T must satisfy

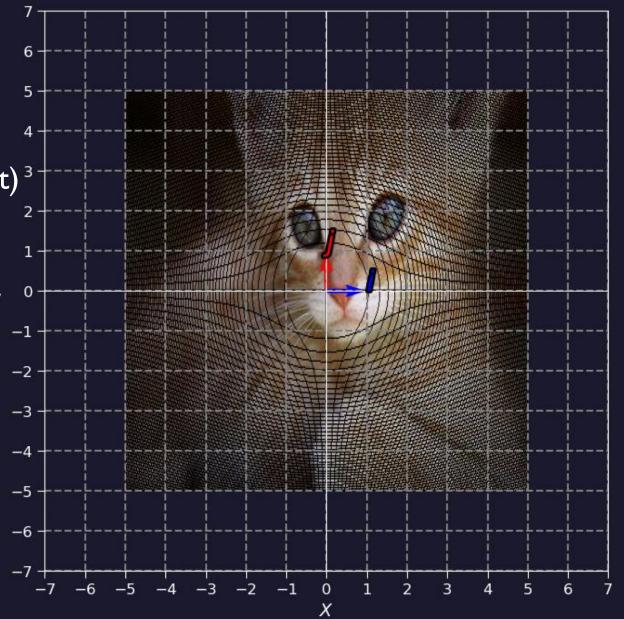
•
$$T(\boldsymbol{v}, \boldsymbol{u}) = T(\boldsymbol{u}) + T(\boldsymbol{v})$$

- Homogeneity (Preservation of scalar multiplication):
 - For any vector $u \in \mathbb{R}^n$ and any scaler $c \in \mathbb{R}$, the transformation T must satisfy

•
$$T(cu) = cT(u)$$



- Linear transformation on image like
 - Translation (Shifts the image)
 - Rotation (Rotates the image around a point)³
 - Scaling (Resize the image)
 - Shearing (Skews the image along an axis)
 - Reflection (Flips the image across an axis) >
- Non-Linear Transformation
 - Barrel distortion is a lens effect that makes straight lines curve outward in wide-angle photos.
 - Radial Transformation, twists the image in a radial or spiral manner





 $\vec{v} = a\vec{i} + b\vec{j}$

Linear Transformation matrix

$$\vec{v} = \begin{bmatrix} a \\ b \end{bmatrix} \quad \vec{i} = \begin{bmatrix} i_1 \\ i_2 \end{bmatrix} \quad \vec{j} = \begin{bmatrix} j_1 \\ j_2 \end{bmatrix} \quad \vec{i}_t = \begin{bmatrix} i_1 \\ i_2 \end{bmatrix} \quad \vec{j}_t = \begin{bmatrix} j_1 \\ j_2 \end{bmatrix}$$

• Transformation matrix

$$egin{bmatrix} i_1 & j_1 \ i_2 & j_2 \end{bmatrix}$$

• Transform any vector to the new space.

Vector matrix multiplication

$$\begin{bmatrix} i_1 & j_1 \\ i_2 & j_2 \end{bmatrix} \begin{bmatrix} a \\ b \end{bmatrix} = a \begin{bmatrix} i_1 \\ i_2 \end{bmatrix} + b \begin{bmatrix} j_1 \\ j_2 \end{bmatrix} = \begin{bmatrix} i_1 a & j_1 b \\ i_2 a & j_2 b \end{bmatrix}$$



Composition of Linear Transformation

• Transform any vector to the new space.

$$\begin{bmatrix} i_1 & j_1 \\ i_2 & j_2 \end{bmatrix} \begin{bmatrix} a \\ b \end{bmatrix} = a \begin{bmatrix} i_1 \\ i_2 \end{bmatrix} + b \begin{bmatrix} j_1 \\ j_2 \end{bmatrix} = \begin{bmatrix} i_1 a & j_1 b \\ i_2 a & j_2 b \end{bmatrix} = \begin{bmatrix} a_t \\ b_t \end{bmatrix}$$

- What if we need to apply another transformation on the transformed vector?
 - Like how you may rotate an image then flip or scale it.

$$\begin{bmatrix} i_1 & j_1 \\ i_2 & j_2 \end{bmatrix} \begin{pmatrix} \begin{bmatrix} i_1 & j_1 \\ i_2 & j_2 \end{bmatrix} \begin{bmatrix} a \\ b \end{bmatrix} \end{pmatrix} \rightarrow \begin{bmatrix} i_1 & j_1 \\ i_2 & j_2 \end{bmatrix} \begin{bmatrix} a_t \\ b_t \end{bmatrix} \rightarrow \begin{bmatrix} i_1 a_t & j_1 b_t \\ i_2 a_t & j_2 b_t \end{bmatrix}$$

Second transformation

First transformation

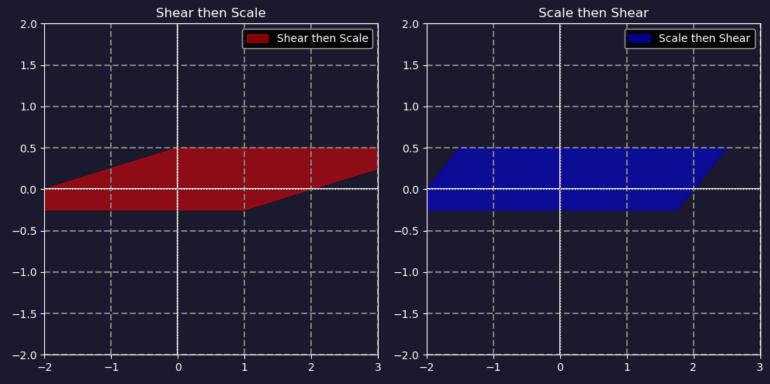


Composition of Linear Transformation

- What if we need to apply another transformation on the transformed vector?
 - Like how you may rotate an image then flip or scale it.

$$\begin{bmatrix} i_1 & j_1 \\ i_2 & j_2 \end{bmatrix} \begin{pmatrix} \begin{bmatrix} i_1 & j_1 \\ i_2 & j_2 \end{bmatrix} \begin{bmatrix} a \\ b \end{bmatrix} \end{pmatrix} \rightarrow \begin{bmatrix} i_1 & j_1 \\ i_2 & j_2 \end{bmatrix} \begin{bmatrix} a_t \\ b_t \end{bmatrix} \rightarrow \begin{bmatrix} i_1 a_t & j_1 b_t \\ i_2 a_t & j_2 b_t \end{bmatrix}$$

- Order of these transformations matters.
 - Shearing then scaling isn't like scaling then shearing.





Composition is matrix multiplication

- What if we need to apply another transformation on the transformed vector?
 - Like how you may rotate an image then flip or scale it.

$$\begin{bmatrix} i_1 & j_1 \\ i_2 & j_2 \end{bmatrix} \begin{pmatrix} \begin{bmatrix} i_1 & j_1 \\ i_2 & j_2 \end{bmatrix} \begin{bmatrix} a \\ b \end{bmatrix} \end{pmatrix} \rightarrow \begin{bmatrix} i_1 & j_1 \\ i_2 & j_2 \end{bmatrix} \begin{bmatrix} a_t \\ b_t \end{bmatrix} \rightarrow \begin{bmatrix} i_1 a_t & j_1 b_t \\ i_2 a_t & j_2 b_t \end{bmatrix}$$

$$\begin{bmatrix} i_1 & j_1 \\ i_2 & j_2 \end{bmatrix} \begin{pmatrix} \begin{bmatrix} i_1 a & j_1 b \\ i_2 a & j_2 b \end{bmatrix} \end{pmatrix} \rightarrow \begin{bmatrix} i_1 a_t & j_1 b_t \\ i_2 a_t & j_2 b_t \end{bmatrix}$$

Composition of two matrix transformation

The product of two matrices



Matrix multiplications

$$\begin{bmatrix} a & b \\ c & d \end{bmatrix} \begin{bmatrix} e \\ g & h \end{bmatrix} = \begin{bmatrix} ae + bg & af + bh \\ ce + dg & cf + dg \end{bmatrix}$$

- Matrix multiplications condition COR (#cols = #Rows)
- Matrix multiplications ? ROC (Row×Cols), (Rows, Cols)
- For matrices A of size $m \times n$ and B of size $n \times p$, the element at position (i, j) in the resulting matrix C is given by:

$$\cdot C_{ij} = \sum_{k=1}^{n} A_{ik} B_{kj}$$



Matrix multiplications





```
# Matrix multiplication using nested for loops
for i in range(2): # Loop over rows of A
    for j in range(2): # Loop over columns of B
        for k in range(2): # Loop over rows of B
            result[i][j] += A[i][k] * B[k][j]
print("Matrix multiplication using for loops:")
```

```
print("Matrix multiplication using for loops:")
for row in result:
    print(row)
```

```
Matrix multiplication using for loops: [19, 22] [43, 50]
```



Matrix multiplications NumPy



```
import numpy as np
                                 # Matrix multiplication using numpy
# Define two 2x2 matrices
                                 result = np.dot(A, B) # or use A @ B or np.matmul(A,B)
A = np.array([[1, 2],
                                 print("Matrix multiplication using numpy:")
              [3, 4]])
                                 print(result)
B = np.array([[5, 6],
                                 Why NumPy is more optimized?
              [7, 8]])
```

Eliminating Python Loops, as python loops introduce significant overhead because of dynamic typing and interpreter-related inefficiencies, NumPy's operations are implemented in compiled C.

Efficient Memory Management, NumPy arrays are stored in contiguous blocks of memory (like C arrays), which enables fast memory access. This contrasts with Python's native lists, which store objects in a scattered way.

Multithreading and Parallelism, NumPy can leverage multi-core processors by executing certain operations in parallel, optimized use of **CPU** cores.



Norms

- A norm is a function works on vectors and output non-negative real numbers.
 - It's like the **distance** from the origin.
 - Conditions of norms, given a function $f: X \to \mathbb{R}$ it should follow
 - Triangle inequality $f(x + y) \le f(x) + f(y)$, $\forall x, y \in X$
 - Absolute homogeneity f(sx) = |s|f(x)
 - Positive definiteness $\forall x \in X$, if f(x) = 0, then x = 0
 - Means zero only at the origin.

$$||X||_{p} = \left(\sum_{i=1}^{n} |x_{i}|^{p}\right)^{\frac{1}{p}}$$

 L_p norm equation.



Norms and distance

$$||X||_p = \left(\sum_{i=1}^n |x_i|^p\right)^{\overline{p}}$$

$$L_1 = ||X||_1 = \sum_{i=1}^n |x_i|$$

$$L_2 = ||X||_2 = \left(\sum_{i=1}^n |x_i|^2\right)^{\frac{1}{2}}$$

Manhattan norm

Manhattan distance

Euclidean norm

Euclidean distance



Norms and distance

$$||X||_p = \left(\sum_{i=1}^n |x_i|^p\right)^{\frac{1}{p}}$$

$$L_1 = ||X||_1 = \sum_{i=1}^n |x_i|$$

$$L_2 = ||X||_2 = \left(\sum_{i=1}^n |x_i|^2\right)^{\overline{2}}$$

Manhattan distance

Euclidean distance

$$d(x,y) = \|X - Y\|_{p}$$

The distance is just the norm of the difference between the vectors/points.



Dot product

- Dot product, an algebraic operation that takes two vectors and return a single scaler number.
 - Dot product also called scaler product, projection product.
 - It's the sum of the product of corresponding entries of the two vectors.

$$A.B = \begin{bmatrix} a_0 \\ a_1 \\ \vdots \\ a_n \end{bmatrix} \cdot \begin{bmatrix} b_0 \\ b_1 \\ \vdots \\ b_n \end{bmatrix} = \sum_{i=1}^n a_i b_i$$



Dot product

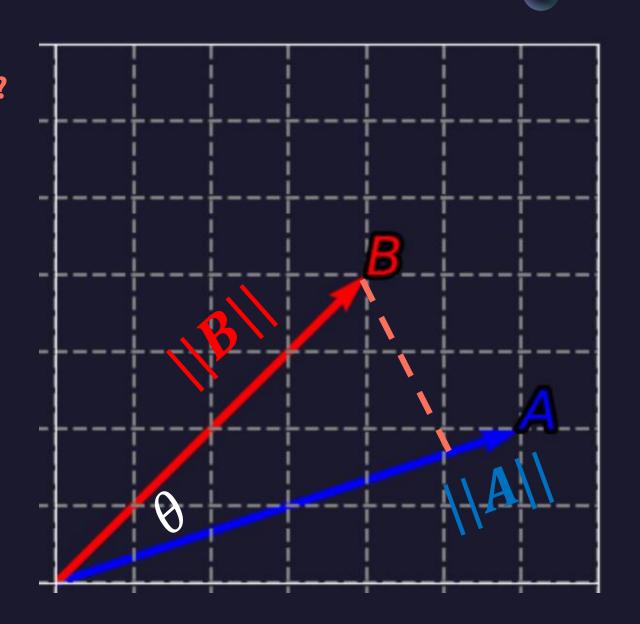
What do we mean by projection product?

$$cos(\theta) = \frac{||project(B)||}{||B||}$$

$$||project(B)|| = cos(\theta)||B||$$

$$A \cdot B = ||project(B)|| \cdot ||A||$$

$$A \cdot B = cos(\theta)||B||||A||$$



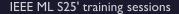


Dot product and similarity

- Cosine similarity, is a measure of similarity between two non-zero vectors, it always belongs between [-1,1], it depend on the angle between the vectors.
 - Cheap to compute (low complexity), especially for sparse vectors.
 - Used to compare vector representations of data.
 - The smaller the angle, the more similar the vectors are in direction.
 - Cosine similarity doesn't consider the magnitude (length) of the vectors.

$$A \cdot B = cos(\theta) |B| |A|$$

$$cos(\theta) = \frac{A \cdot B}{|B| ||A||}$$





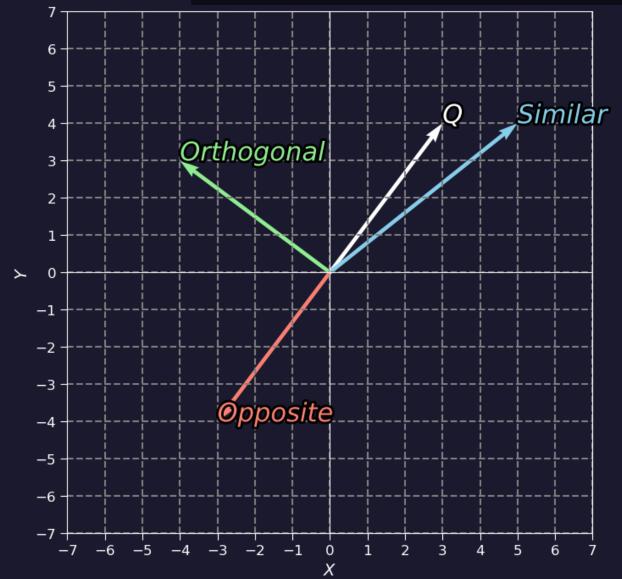
•
$$Q = (3,4), A = (5,4),$$

•
$$B = (-4, 3), C = (-3, -4)$$

- $S_{cos}(Q, A) = 0.969$ (similar)
- $S_{cos}(Q, B) = 0$ (Not similar)
- $S_{cos}(Q, C) = -1$ (Not similar)

Can you do the math your self?









- How can we present data in a vector to compare it?
- There are many ways to do that:
 - Machine Learning model to present the information in the data to a vector, with a representation that maximize the similarity between data points from the same class and minimize the similarity between different classes representations.
 - Mathematical model that can reduce the data points to a vector.
 - Reshaping the data, like reshaping the grid of pixels that present an image to be a single vector of pixels.
 - Encoding
 - One-Hot Encoding: converts categorical data into binary vectors.
 - Bag of Words (BoW): represents text by counting the frequency of each word within a document.





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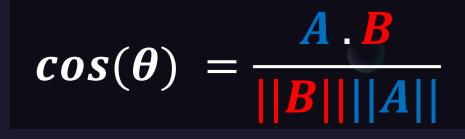
$$cos(\theta) = \frac{A \cdot B}{||B||||A|||}$$

- Let's represent words meaning using three dimensions
 - Positivity + (x-axis): Measures how positive or negative a word is.
 - Intensity 6 (y-axis): Captures the strength of the word.
 - Formality (z-axis): Indicates the level of formality or informality of the word
 - From I to I0 how do you see these words in each dimension?

Joy, Excited, Grateful, Calm, Upset, Assistance, Help



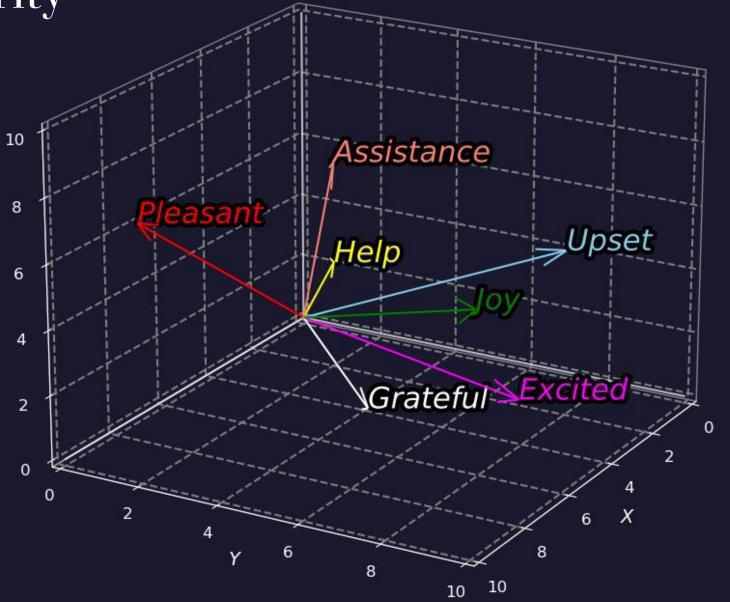




Word	Positivity +	Intensity 6	Formality ••••••••••••••••••••••••••••••••••••	Vector Representation
Joy	8	9	6	(8, 9,6)
Excited	7	9.5	3	(7,9.5,3)
Grateful	9	7	3	(9,7,3)
Pleasant	7	5	9	(7,5,9)
Upset	2	8	5	(2,8,5)
Assistance	7	5	9	(7,5,9)
Help	7	5	6	(7,5,6)



Word	Vector Representation		
Joy	(8, 9,6)		
Excited	(7,9.5,3)		
Grateful	(9,7,3)		
Pleasant	(7,5,9)		
Upset	(2,8,5)		
Assistance	(7,5,9)		
Help	(7,5,6)		





Normalization of vectors

- Normalization, refers to the process of making something "standard" or, well, "normal."
- Take a vector of any length and, keeping it pointing in the same direction, change its length to I, turning it into what is called a unit vector.

$$\hat{u} = \frac{\vec{u}}{\|\vec{u}\|}$$

• To normalize a vector, simply divide each component by its magnitude (L2).



$$\hat{u} = (\frac{u_x}{\|\vec{u}\|}, \frac{u_y}{\|\vec{u}\|}, \frac{u_z}{\|\vec{u}\|}, \dots, \frac{u_n}{\|\vec{u}\|})$$



Normalization of vectors



• To normalize a vector, simply divide each component by its magnitude (L2).

$$\widehat{u} = (\frac{u_x}{\|\overrightarrow{u}\|}, \frac{u_y}{\|\overrightarrow{u}\|}, \frac{u_z}{\|\overrightarrow{u}\|}, \dots, \frac{u_n}{\|\overrightarrow{u}\|})$$

Recall, how to calculate the L2 norm

$$\|\vec{u}\| = \sqrt{u_x^2 + u_y^2 + u_z^2 + \dots + u_n^2}$$

• What is the magnitude (L2 norm) of \widehat{u} ?



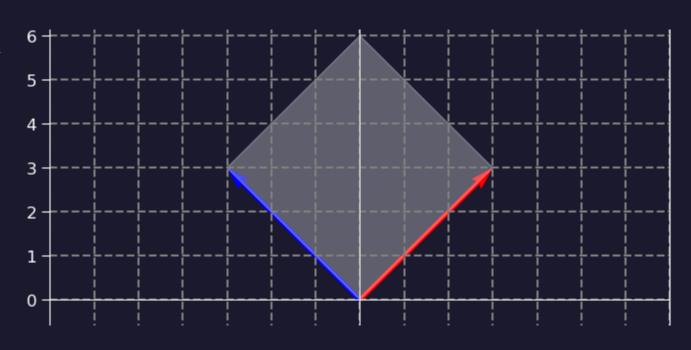
$$\|\hat{u}\| = 1$$

If we normalized *A* and *B* vectors, the cosine similarity would be the dot product *A* . *B*



- **Determinant** is a function that takes a squared matrix and return a scaler.
- **Determinant** it's how much the area is transformed.
 - the area between two vectors that form a parallelogram.

- It's the effect of the transformation over the area, or the grid.
 - And like the linear transformation
 - if you know what happen to the unit vectors, you can know what happen to any two transformed vectors.

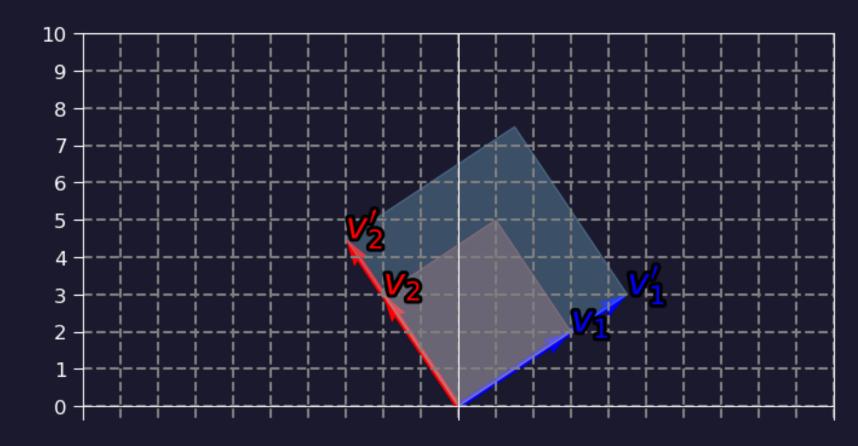




 $v_1 = \begin{bmatrix} 3 \\ 2 \end{bmatrix}, v_2 = \begin{bmatrix} -2 \\ 3 \end{bmatrix}$

- Scaling transformation
- Transformation matrix

$$\begin{bmatrix} 1.5 & 0 \\ 0 & 1.5 \end{bmatrix}$$

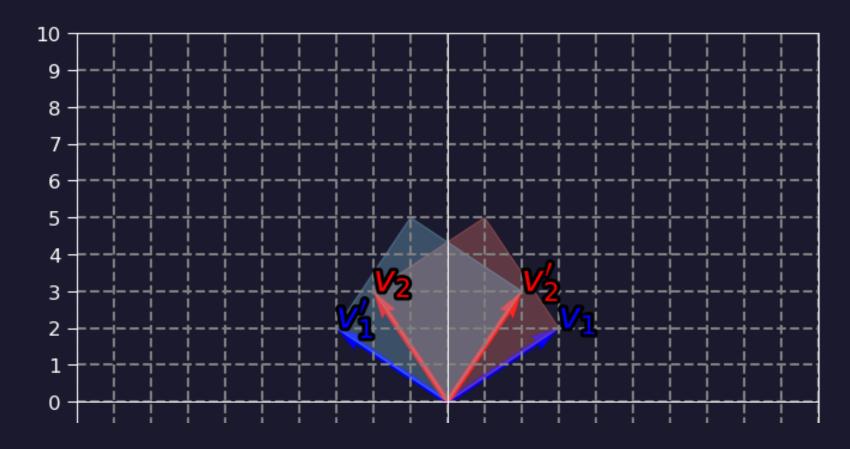






- Reflection transformation
- Transformation matrix

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



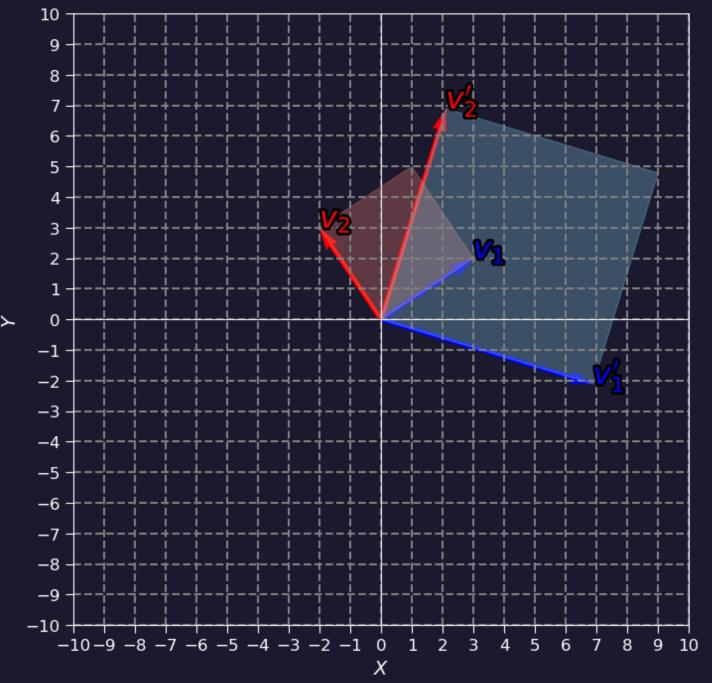


- Rotation transformation
- Transformation matrix

$$\begin{bmatrix} \cos(\theta) & -\sin(\theta) \\ \sin(\theta) & \cos(\theta) \end{bmatrix}$$

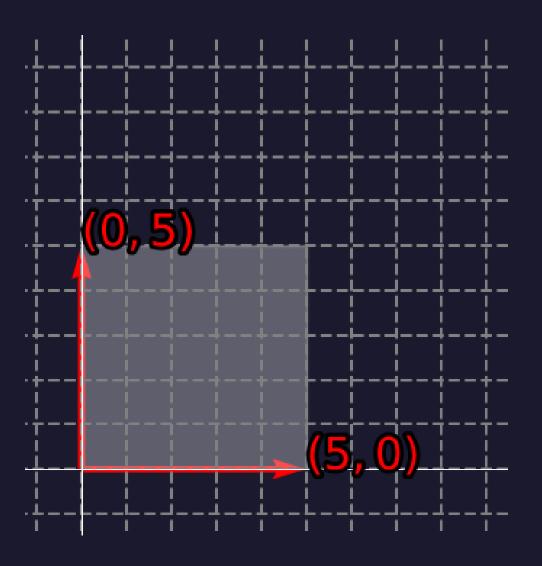
· We can also scale it

$$a * \begin{bmatrix} \cos(\theta) & -\sin(\theta) \\ \sin(\theta) & \cos(\theta) \end{bmatrix}$$



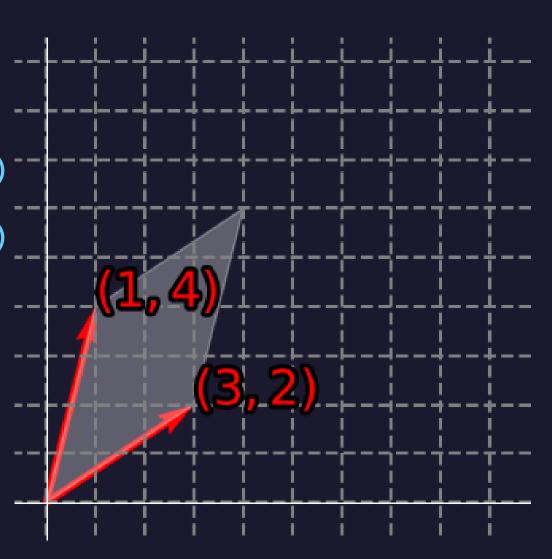
















import numpy as np

```
30
```

```
# Define a 3x3 matrix
matrix = np.array([[1, 2, 3],
                    [4, 5, 6],
                    [7, 8, 9]])
```

```
# Calculate the determinant
determinant = np.linalg.det(matrix)
print("Determinant:", determinant)
# -9.51619735392994e-16
```







```
# Define a 4x4 matrix
matrix 4d = np.array([
    [1, 2, 3, 4],
    [5, 6, 7, 8],
    [9, 10, 11, 12],
    [13, 14, 15, 16]
# Calculate the determinant
determinant 4d = np.linalg.det(matrix 4d)
print("Determinant:", determinant 4d)
#-1.820448242817726e-31
```

See o

- https://articulatedrobotics.xyz/tutorials/coordinate-transforms/rotation-matrices-2d/[2D Rotations with a simulation]
- https://youtube.com/playlist?list=PLZHQObOWTQDPD3MizzM2xVFitgF8hE_ab&si=1eGYH0ELkA4EVftr [playlist is a playlist in the playlist in the playlist in the playlist in the playlist is a playlist in the playl
- https://www.khanacademy.org/math/linear-algebra [Khan Academy]
- https://en.wikipedia.org/wiki/Eigenvalues_and_eigenvectors
- https://en.wikipedia.org/wiki/Rotation_matrix
- https://shad.io/MatVis/
- https://visualize-it.github.io/linear_transformations/simulation.html
- https://nitsan.itch.io/linear-algebra-visualizer