

Machine Learning

Mathematical Basis

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Today's Topics

- Probability
- Calculus
- Vector and Matrix

Today's Topics

- *Probability*
- Calculus
- Vector and Matrix

Random Experiment

- Definition:
 - Repeatable
 - Known Range of Outcomes
 - Unknown Specific Outcome

- Example:



E1



E2

Sample Space

- Definition: The set of all possible outcomes of E , denoted by Ω .
- In $E1$, $\Omega = \{\text{Head Side, Tail Side}\}$
- In $E2$, $\Omega = \{1, 2, 3, 4, 5, 6\}$

Random Event

- Definition: An outcome that may or may not occur in E

- Example:

In E1:

A: Head Side

B: Tail Side

.....

In E2:

A: 2

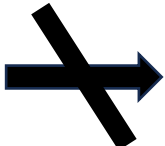
B: Even Number

.....

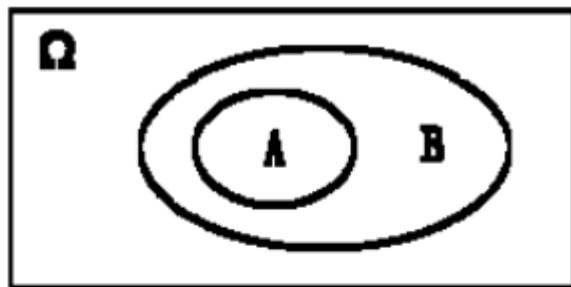
Certain Event and Impossible Event

- Certain Event: An event that is certain to occur in every trial
- Impossible Event: An event that cannot occur in any trial

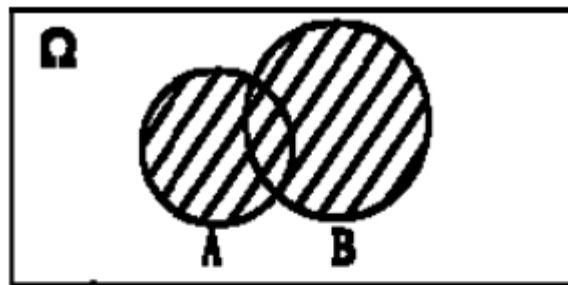
- Certain Event
 - Impossible Event
- 
- $P=1$
 $P=0$

- $P=1$
 - $P=0$
- 
- Certain Event
Impossible Event

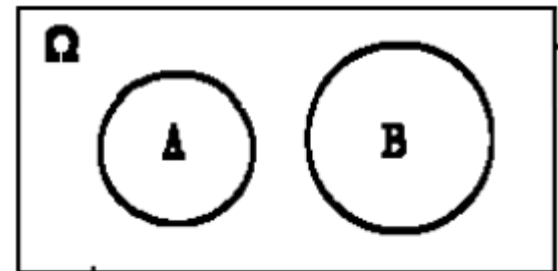
Relationships Between Random Events



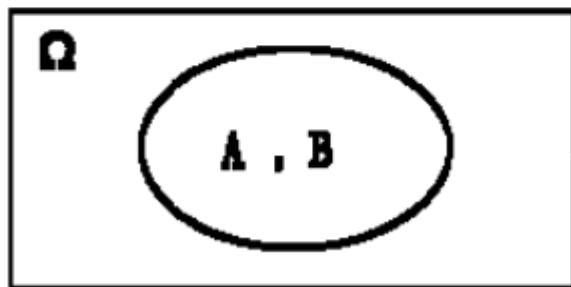
$$A \subset B$$



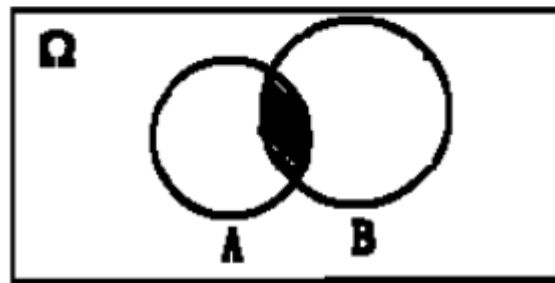
$$A \cup B$$



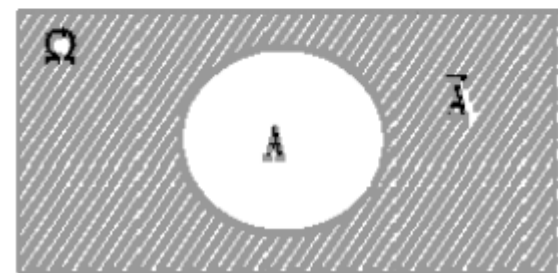
$$AB = \emptyset$$



$$A = B$$



$$A \cap B$$



$$\bar{A}$$

Venn Diagram

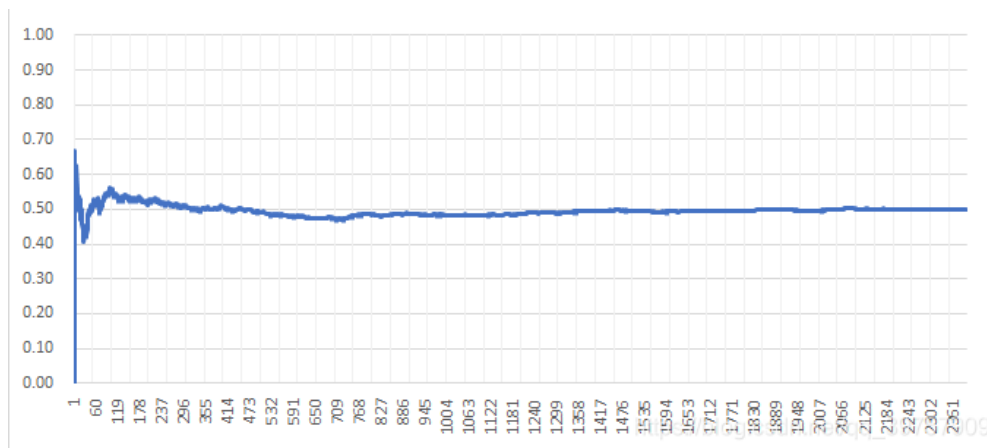
Relational Operations

Venn Diagram

	\cup	\cap	$-$
\cup			
\cap			
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Frequency and Probability

- Frequency: In n repeated trials, if event A occurs n_A times, then $\frac{n_A}{n}$ is called the frequency of event A in n trials, denoted as $f_n(A)$.



- Probability: As the number of repeated trials n increases, the frequency $f_n(A)$ of event A stabilizes around a constant p , then the constant p (where $0 \leq p \leq 1$) is called the probability of event A , denoted as $P(A)=p$.

Property

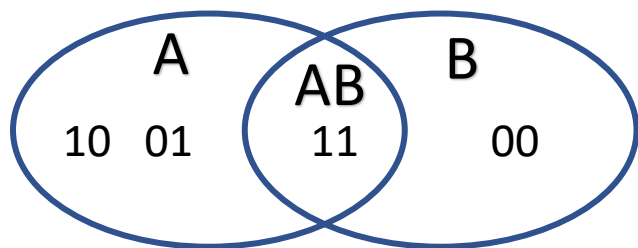
- $0 \leq P(A) \leq 1$
- $P(\Omega) = 1$
- If $A \subseteq B$, $P(A) \leq P(B)$
- If $A \subseteq B$, $P(B - A) = P(B) - P(A)$
- $P(A \cup B) = P(A) + P(B) - P(AB)$
-

Conditional Probability

- Definition: The probability of event A occurring given that event B has occurred, denoted as $P(A|B)$.

Conditional Probability

- Example:
- Flip a coin twice:
- Let event A represent "at least one head appears," and event B represent "both flips result in the same face."
- Calculate: $P(B|A)$



Let 1 represent heads and 0 represent tails.
The sample space $\Omega = \{11, 10, 01, 00\}$.
Event $A = \{11, 10, 01\}$ and event $B = \{11, 00\}$.

- When event A occurs, the sample space is reduced to $\{11, 10, 01\}$, and only 11 represents event B.
- $P(B|A) = \frac{1}{3}$

Conditional Probability

- Definition: The probability of event A occurring given that event B has occurred, denoted as $P(A|B)$.

$$P(B|A) = \frac{N(AB)}{N(A)} = \frac{\frac{N(AB)}{N(\Omega)}}{\frac{N(A)}{N(\Omega)}} = \frac{P(AB)}{P(A)}$$

Multiplication Rule

$$\bullet \quad P(B|A) = \frac{P(AB)}{P(A)} \quad \Rightarrow \quad P(AB) = P(A)P(B|A) \quad P(A) > 0$$

$$\bullet \quad P(A|B) = \frac{P(AB)}{P(B)} \quad \Rightarrow \quad P(AB) = P(B)P(A|B) \quad P(B) > 0$$

Expansion:

$$P(ABC) = P(AB)P(C|AB) = P(A)P(B|A)P(C|AB) \quad P(AB) > 0$$

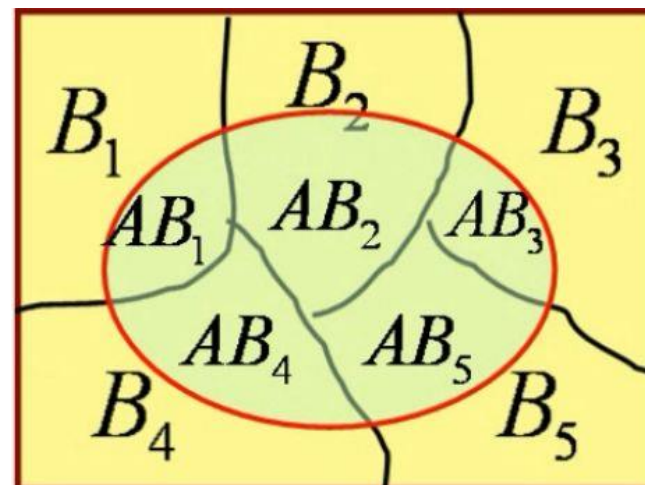
$$P(A_1 A_2 A_3 \dots A_n) = P(A_1)P(A_2|A_1)P(A_3|A_1 A_2) \dots P(A_n|A_1 A_2 A_3 \dots A_{n-1}) \\ P(A_1 A_2 A_3 \dots A_{n-1}) > 0$$

Total Probability Formula

- Let the sample space of the experiment E be Ω , and let (B_1, B_2, \dots, B_n) be a partition of Ω , with $P(B_i) > 0$ for $i=1, 2, \dots, n$. Let A be an event of E.

$$P(A) = P(AB_1) + P(AB_2) + \dots + P(AB_n)$$

Multiplication Rule



$$P(A) = P(B_1)P(A|B_1) + P(B_2)P(A|B_2) + \dots + P(B_n)P(A|B_n) = \sum_{i=1}^n P(B_i)P(A|B_i)$$

Total Probability Formula

- Example : A store sells televisions produced by two factories. Televisions from Factory 1 account for 70%, and those from Factory 2 account for 30%. The qualification rate from Factory 1 is 95%, and that from Factory 2 is 80%. Find the qualification rate of the televisions sold by the store.
- A: a television is qualified
- B: televisions from Factory 1
- C: televisions from Factory 2.

$$P(B) = 0.7, P(A|B) = 0.95$$

$$P(C) = 0.3, P(A|C) = 0.8$$

$$P(A) = P(B)P(A|B) + P(C)P(A|C) = 0.7 \times 0.95 + 0.3 \times 0.8 = 0.905$$

Bayes' Theorem

$$P(AB) = P(A)P(B|A) \quad P(A) > 0$$

$$P(AB) = P(B)P(A|B) \quad P(B) > 0$$



$$P(B|A) = \frac{P(B)P(A|B)}{P(A)}$$

- let (B_1, B_2, \dots, B_n) be a partition of the sample space Ω

$$P(B_i|A) = \frac{P(B_i)P(A|B_i)}{\sum_{j=1}^n P(B_j)P(A|B_j)}$$

$(i = 1, 2, \dots, n)$

Bayes' Theorem

- Example: When the machine is well-adjusted, the qualification rate of the products is 95%, and when the machine has a certain fault, the qualification rate is 50%. The probability that the machine is well-adjusted is 90%. Given that a product is qualified, find the probability that the machine is well-adjusted.
- Let A represent a qualified product, and B represent a well-adjusted machine. Then:

$$\begin{aligned}P(B) &= 0.9 \\P(\bar{B}) &= 1 - P(B) = 0.1 \\P(A|B) &= 0.95 \\P(A|\bar{B}) &= 0.5\end{aligned}$$

$$\begin{aligned}P(B|A) &= \frac{P(B)P(A|B)}{P(A)} \\&= \frac{P(B)P(A|B)}{P(B)P(A|B) + P(\bar{B})P(A|\bar{B})} \\&= 0.945\end{aligned}$$

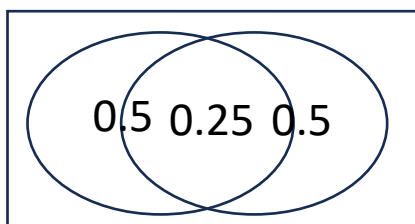
Prior and Posterior Probability

$$P(B) = 0.9 \quad P(B|A) = 0.945$$

- The probability that the machine is well-adjusted, $P(B)=0.9$, is derived from past data analysis and is called the **prior probability**.
- The conditional probability is the probability that is revised after obtaining the information that the product is qualified, and is called the **posterior probability**.

Independence of Events

- For any two events A and B, if $P(AB)=P(A)P(B)$, then events A and B are said to be independent.
- Events A and B are independent



$$P(A|B) = P(A)$$

A and \bar{B} , B and \bar{A} , \bar{A} and \bar{B}
are independent

- For events A_1, A_2, \dots, A_n :
- Pairwise Independence

$$P(A_i A_j) = P(A_i)P(A_j) \quad 1 \leq i < j \leq n$$

- Mutual Independence

$$P(A_{i_1}, A_{i_2}, \dots, A_{i_k}) = P(A_{i_1})P(A_{i_2}) \dots P(A_{i_k})$$

Random Variable

$$X = X(e)$$

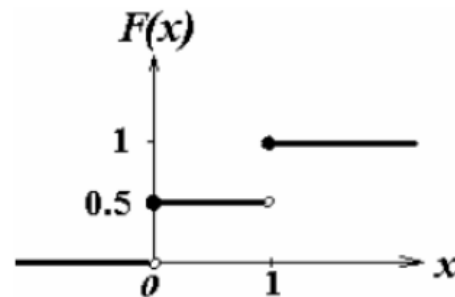
Events \rightarrow Real Value

- Example: In E1:

$$X = \begin{cases} 0, & \text{Head Side} \\ 1, & \text{Tail Side} \end{cases}$$

- Distribution Function :

$$F(x) = P\{X \leq x\} \Rightarrow F(x) = \begin{cases} 0 & x < 0 \\ \frac{1}{2} & 0 \leq x < 1 \\ 1 & x \geq 1 \end{cases}$$



Discrete Random Variable

- The random variable X can take a finite number of values or a countably infinite number of values.

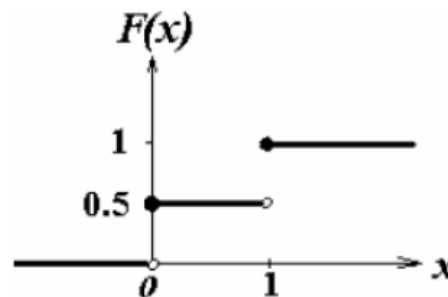
$$p_k = P\{X = x_k\}, \quad k = 1, 2, 3, \dots$$

- Probability distribution

X	0	1
p	$\frac{1}{2}$	$\frac{1}{2}$

- The distribution function is step-shaped

$$F(x) = \begin{cases} 0 & x < 0 \\ \frac{1}{2} & 0 \leq x < 1 \\ 1 & x \geq 1 \end{cases}$$



Discrete Random Variable

- 0-1 distribution

$$P\{X = 1\} = p, P\{X = 0\} = 1 - p$$

- Binomial Distribution $X \sim B(n, p)$

$$P\{X = k\} = \binom{n}{k} p^k (1 - p)^{n-k} = \binom{n}{k} p^k q^{n-k}, k = 0, 1, 2, \dots, n$$

- Poisson Distribution $X \sim \text{Poisson}(\lambda)$

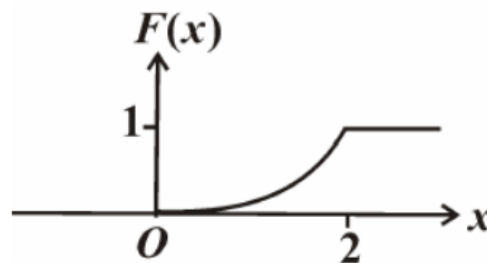
$$P\{X = k\} = e^{-\lambda} \frac{\lambda^k}{k!}, k = 0, 1, 2, \dots, \lambda > 0$$

$$\sum p = 1$$

Continuous Random Variable

- The distribution function is the integral of the Probability Density Function

$$F(x) = \int_{-\infty}^x f(t) dt$$



- The probability that a X falls within interval I is the integral of its Probability Density Function over I

$$P\{X \in I\} = \int_a^b f(x) dx \quad I = (a, b]$$

Continuous Random Variable

- Uniform Distribution

$$f(x) = \begin{cases} \frac{1}{b-a} & a \leq x \leq b \\ 0 & \text{else} \end{cases}$$

- Exponential Distribution

$$f(x) = \begin{cases} \lambda e^{-\lambda x}, & x \geq 0 \\ 0, & \text{else} \end{cases}$$

- Gaussian Distribution (Normal Distribution)

$$\mathbf{X} \sim N(\mu, \sigma^2)$$

$$f(x) = \frac{1}{\sqrt{2\pi}\sigma} \exp\left\{-\frac{(x-\mu)^2}{2\sigma^2}\right\} \quad -\infty < x < \infty$$

$$\int f(X) dx = 1$$

Joint Probability Distribution

- Definition:
 - The probability distribution of two or more random variables.
- Example:
- Hitting Coordinates (x, y) in Target Shooting:



Joint Probability Distribution

- Distribution function

$$F(x, y) = P(X \leq x, Y \leq y)$$

- Two-Dimensional Discrete Joint Probability Distribution

$$F(x_0, y_0) = \sum_{x_i \leq x_0} \sum_{y_j \leq y_0} p_{ij}$$

- Two-Dimensional Continuous Joint Probability Distribution

$$F(x, y) = \int_{-\infty}^x \int_{-\infty}^y f(s, t) ds dt$$

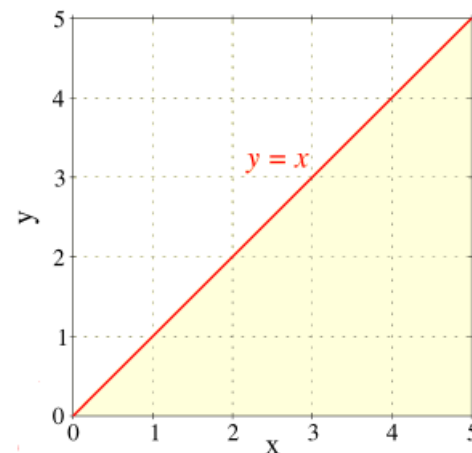
Marginal Distribution

- Definition: The distribution of a single variable within a joint probability distribution.

$$F_X(x) = P(X \leq x) = P(X \leq x, Y < \infty) = F(x, \infty)$$

$$f_X(x) = \int_{\Omega_Y} f(x, y) dy$$

Ω_Y represents the range of values that Y can take when $X = x$, for example:



Mathematical Expectation

- Discrete Random Variable

$$P\{X = x_i\} = p_i, \quad i = 1, 2, \dots \quad \Rightarrow \quad E(X) = \sum_{i=1}^{+\infty} x_i p_i$$

- Continuous Random Variable

$$f(x) \quad \Rightarrow \quad E(X) = \int_{-\infty}^{+\infty} x f(x) dx$$

Mathematical Expectation

- Example 1

X	1	2	3	4
p	1/8	1/4	1/2	1/8

- $E(x)$
- $= 1 \times \frac{1}{8} + 2 \times \frac{1}{4} + 3 \times \frac{1}{2} + 4 \times \frac{1}{8}$
- $= \frac{1}{8} + \frac{1}{2} + \frac{3}{2} + \frac{1}{2}$
- $= \frac{21}{8}$

- Example 2

$$f(x) = \begin{cases} \frac{1}{b-a} & a \leq x \leq b \\ 0 & \text{else} \end{cases}$$

- $E(x)$
- $= \int_{-\infty}^{+\infty} xf(x)dx$
- $= \int_{-\infty}^a 0dx + \int_a^b x \frac{1}{b-a} dx + \int_b^{+\infty} 0dx$
- $= 0 + \frac{x^2}{2(b-a)} \Big|_a^b + 0$
- $= \frac{b^2 - a^2}{2(b-a)}$
- $= \frac{a+b}{2}$

Mathematical Expectation

- Mathematical Expectation of the Function of a Random Variable $Y=g(X)$
- Discrete Random Variable

$$E(Y) = E[g(x)] = \sum_{i=1}^{+\infty} g(x_i) p_i$$

- Continuous Random Variable

$$E(Y) = E[g(x)] = \int_{-\infty}^{+\infty} g(x) f(x) dx$$

Mathematical Expectation

- Example 1

X	1	2	3	4
p	1/8	1/4	1/2	1/8

- $E(x + 2)^2$
- $= 9 \times \frac{1}{8} + 16 \times \frac{1}{4} + 25 \times \frac{1}{2} + 36 \times \frac{1}{8}$
- $= \frac{9}{8} + 4 + \frac{25}{2} + \frac{9}{2}$
- $= \frac{177}{8}$

- Example 2

$$f(x) = \begin{cases} \frac{1}{b-a} & a \leq x \leq b \\ 0 & \text{else} \end{cases}$$

- $E(x + 2)^2$
- $= \int_{-\infty}^{+\infty} x f(x) dx$
- $= \int_{-\infty}^{+\infty} (x + 2)^2 f(x) dx$
- $= \int_a^b (x + 2)^2 \frac{1}{b-a} dx$
- $= \frac{(x+2)^3}{3(b-a)} \Big|_a^b$
- $= \frac{(b+2)^3 - (a+2)^3}{3((b+2) - (a+2))}$
- $= \frac{(b+2)^2 + (b+2)(a+2) + (a+2)^2}{3}$

Mathematical Expectation

- Property:
- $E(c) = c$
- $E(c_1X_1 + c_2X_2 + \cdots + c_nX_n) = c_1E(X_1) + c_2E(X_2) + \cdots + c_nE(X_n)$
- When Random Variables are Independent

$$E(X_1X_2 \dots X_n) = E(X_1)E(X_2)E(X_n)$$

Variance

- Discrete Random Variable

$$D(X) = E[X - E(X)]^2 = \sum_i [x_i - E(X)]^2 p_i$$

- Continuous Random Variable

$$D(X) = E[X - E(X)]^2 = \int_{-\infty}^{+\infty} [x - E(X)]^2 f(x) dx$$

- Property:

- $D(c) = 0$
- $D(cX) = c^2 D(X)$
- $D(X) = E(x^2) - [E(x)]^2$

Exercise

- A batch of products is produced by 4 factories, with production quantities of 3000, 2000, 2500, and 2500 units, respectively. The defect rates of these factories are 5%, 8%, 15%, and 10%, respectively.
- (1) Calculate the defect rate of the entire batch of products.
- 0.0935 (Total Probability Formula)
- (2) If a product is randomly selected and found to be defective, calculate the probability that it was produced by Factory 1
- 0.16 (Bayes' Theorem)

Exercise

- X follows a uniform distribution on the interval $[0, \pi]$. Find :

$$E(\sin X), E(X^2), E(X - E(X))^2$$

$$\frac{2}{\pi}, \frac{\pi^2}{3}, \frac{\pi^2}{12}$$

- Find the variance of the uniform distribution on $[a, b]$

$$\frac{(b - a)^2}{12}$$

Today's Topics

- Probability
- *Calculus*
- Vector and Matrix

Derivative

- Geometric Meaning: The Slope of the Tangent Line to the Function Curve at a Point

$y = C$	$y' = 0$
$y = a^x$	$y' = a^x \ln a$
$y = e^x$	$y' = e^x$
$y = x^n$	$y' = nx^{n-1}$
$y = \log_a x$	$y' = \frac{1}{x \ln a}$
$y = \ln x$	$y' = \frac{1}{x}$
$y = \sin x$	$y' = \cos x$
$y = \cos x$	$y' = -\sin x$



Derivative

- Four Basic Operations

$$(u \pm v)' = u' \pm v' \dots\dots\dots ①$$

$$(uv)' = u'v + uv' \dots\dots\dots ②$$

$$\left(\frac{u}{v}\right)' = \frac{u'v - uv'}{v^2} \dots\dots\dots ③$$

- Chain Rule

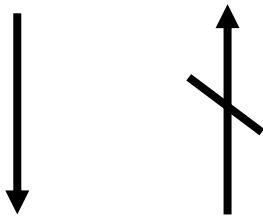
$$h(x) = f(g(x)) \qquad h'(x) = f'(g(x)) * g'(x)$$

Partial Derivative

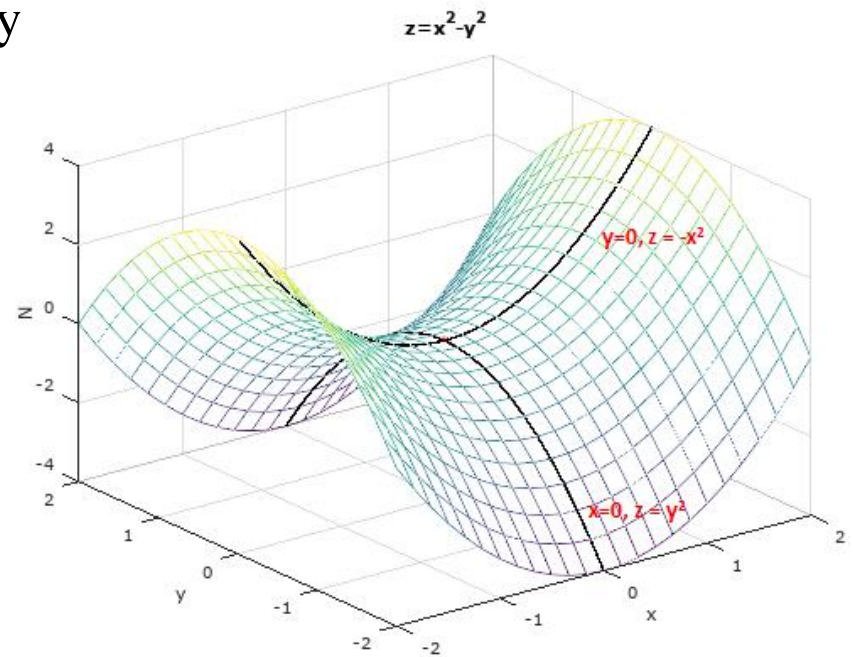
- Definition: Hold other variables constant and differentiate with respect to one variable
- Example”
 - 1. Find the partial derivatives of $z=x^2+3xy+y^2$ at the point $(1, 2)$
 - 8 and 7
 - 2. $z = x^3y^2 - 3xy^3 - xy + 1$, find $\frac{\partial^2 z}{\partial x \partial y}$ and $\frac{\partial^2 z}{\partial y \partial x}$
 - $6x^2y - 9y^2 - 1$
 - $6x^2y - 9y^2 - 1$

Maximum and Minimum Value

- Possible scenarios:
 1. Extreme values on the boundary
 2. Stationary points
- Find stationary points:



- Derivative or all partial derivatives are zero



Hessian matrix

- $H(x_0, y_0) = \begin{bmatrix} f_{xx}(x_0, y_0) & f_{xy}(x_0, y_0) \\ f_{yx}(x_0, y_0) & f_{yy}(x_0, y_0) \end{bmatrix} = \begin{bmatrix} A & B \\ B & C \end{bmatrix}$

$$H(f) = \begin{bmatrix} \frac{\partial^2 f}{\partial x_1^2} & \frac{\partial^2 f}{\partial x_1 \partial x_2} & \cdots & \frac{\partial^2 f}{\partial x_1 \partial x_n} \\ \frac{\partial^2 f}{\partial x_2 \partial x_1} & \frac{\partial^2 f}{\partial x_2^2} & \cdots & \frac{\partial^2 f}{\partial x_2 \partial x_n} \\ \vdots & \vdots & \ddots & \vdots \\ \frac{\partial^2 f}{\partial x_n \partial x_1} & \frac{\partial^2 f}{\partial x_n \partial x_2} & \cdots & \frac{\partial^2 f}{\partial x_n^2} \end{bmatrix}$$

BeiWeEi

Lagrange multipliers

Steps for Using Lagrange Multipliers to Find Conditional Extrema:

1. Identify the objective function and constraint:

1. Let $f(x)$ be the function to optimize.
2. Let $g(x)=0$ be the constraint.

2. Form the Lagrangian function:

$$L(x,\lambda)=f(x)+\lambda\cdot g(x)$$

3. Compute partial derivatives:

Take the partial derivatives of L with respect to each variable x_i and λ .

4. Set partial derivatives to zero:

$$\frac{\partial L}{\partial x_i} = 0 \text{ for all } x_i, \quad \frac{\partial L}{\partial \lambda} = 0$$

5. Solve the system of equations to find critical points (x,λ) .

6. Determine the nature of critical points (maxima, minima, or saddle points) using appropriate tests.

Lagrange multipliers

- **Example:**

Find the extrema of $f(x,y) = x^2 + y^2$ subject to the constraint $x + y = 1$.

- **Solution:**

1. **Constraint:** $g(x,y) = x + y - 1 = 0$

2. **Lagrangian:** $L = x^2 + y^2 + \lambda(x + y - 1)$

3. **Partial derivatives:**

$$\partial L / \partial x = 2x + \lambda = 0$$

$$\partial L / \partial y = 2y + \lambda = 0$$

$$\partial L / \partial \lambda = x + y - 1 = 0$$

4. **Critical point:** $(x, y) = (1/2, 1/2), \lambda = -1$

5. **Evaluate f:** $f(1/2, 1/2) = (1/2)^2 + (1/2)^2 = 1/4 + 1/4 = 1/2$

6. **Conclusion:** The minimum value is $1/2$ at $(1/2, 1/2)$.
(Since the function is convex, this is the global minimum.)

Exercise

- A company produces two products, with the profit function $P(x, y) = xy$, where x and y represent the production quantities of the two products, respectively. During the production process, raw materials are consumed. Producing each unit of product A requires 2 kilograms of raw materials, and producing each unit of product B requires 1 kilogram of raw materials. The company has a total of 100 kilograms of raw materials, which must be completely used. How should production be arranged to maximize profit? Please solve using the method of Lagrange multipliers.
- Solution steps:
- Establish the constraint: $2x + y = 100$
- Construct the Lagrangian function: $L(x, y, \lambda) = xy + \lambda(100 - 2x - y)$
- Take the partial derivatives with respect to x , y , and λ , and set them to zero:
 - $\partial L / \partial x = y - 2\lambda = 0$
 - $\partial L / \partial y = x - \lambda = 0$
 - $\partial L / \partial \lambda = 100 - 2x - y = 0$
- Solve the system of equations to get: $x = 25$, $y = 50$
- The maximum profit is $P(25, 50) = 25 \times 50 = 1250$

Today's Topics

- Probability
- Calculus
- *Vector and Matrix*

vector

Column vector

$$\begin{bmatrix} 1 \\ 0 \\ 5 \\ 6 \\ 2 \end{bmatrix}$$

Row vector

$$[1 \ 0 \ 5 \ 6 \ 2]$$

Vector Norm

$$x = [x_0, x_1, \dots, x_m]^T$$

$$\text{1-Norm: } \|x\|_1 = \sum_{i=1}^m |x_i|$$

$$\text{2-Norm: } \|x\|_2 = \sqrt{\sum_{i=1}^m x_i^2}$$

$$\text{p-Norm: } \|x\|_p = (\sum_{i=1}^m |x_i|^p)^{\frac{1}{p}}$$

$$\infty\text{-Norm: } \|x\|_\infty = \max_i |x_i|$$

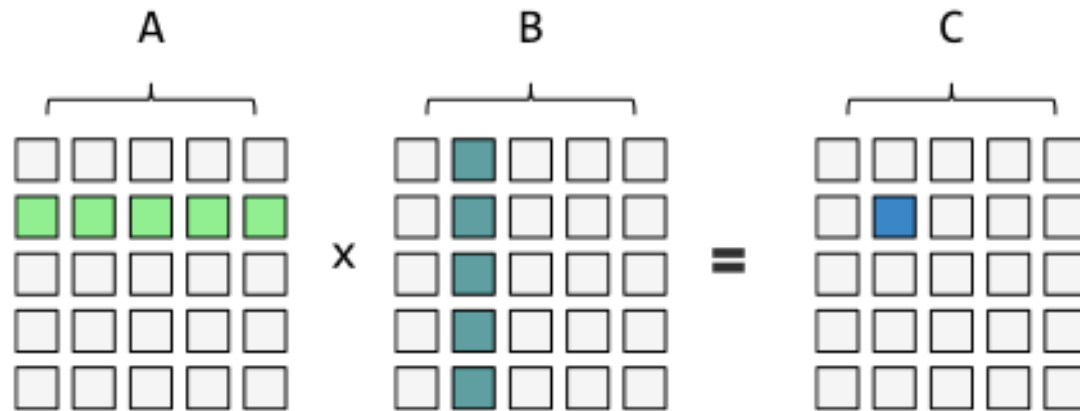
Matrix and Transpose

$$\mathbf{A}_{m \times n} = \begin{bmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ a_{21} & a_{22} & \dots & a_{2n} \\ \dots & & & \\ a_{m1} & a_{m2} & \dots & a_{mn} \end{bmatrix} \longrightarrow \mathbf{A}^T_{n \times m} = \begin{bmatrix} a_{11} & a_{21} & \dots & a_{m1} \\ a_{12} & a_{22} & \dots & a_{m2} \\ \dots & & & \\ a_{1n} & a_{2n} & \dots & a_{mn} \end{bmatrix}$$

$$\mathbf{A} = \begin{bmatrix} 2 & 4 \\ 1 & 3 \end{bmatrix} \longrightarrow \mathbf{A}^T = \begin{bmatrix} 2 & 1 \\ 4 & 3 \end{bmatrix}$$

$$\mathbf{B} = \begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \end{bmatrix} \longrightarrow \mathbf{B}^T = \begin{bmatrix} 1 & 4 \\ 2 & 5 \\ 3 & 6 \end{bmatrix}$$

Matrix Multiplication



$$C[i][j] = \text{sum}(A[i][k] * B[k][j]) \text{ for } k = 0 \dots n$$

The number of columns in matrix A equals the number of rows in matrix B.

Matrix Multiplication

- Example

$$\begin{bmatrix} 1 & 3 & 2 \\ 4 & 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & 3 \\ 0 & 1 \\ 5 & 2 \end{bmatrix} = \begin{bmatrix} 11 & 10 \\ 9 & 14 \end{bmatrix}$$

$$11 = 1 \times 1 + 3 \times 0 + 2 \times 5$$

$$10 = 1 \times 3 + 3 \times 1 + 2 \times 2$$

$$9 = 4 \times 1 + 0 \times 0 + 1 \times 5$$

$$14 = 4 \times 3 + 0 \times 1 + 1 \times 2$$

Eigenvalues and Eigenvectors (of a square matrix)

$$\lambda x = Ax, x \neq 0$$

$$(A - \lambda I)x = 0, x \neq 0$$

- Eigenvalues: λ when $|A - \lambda I| = 0$
- **Example:** Eigenvalues and Eigenvectors of $\begin{bmatrix} 3 & 1 \\ 1 & 3 \end{bmatrix}$
- $\begin{bmatrix} 3 - \lambda & 1 \\ 1 & 3 - \lambda \end{bmatrix} = (3 - \lambda)^2 - 1 = 0$
- $\lambda = 2, 4$
- $\begin{bmatrix} 1 & 1 \\ 1 & 1 \end{bmatrix} x = 0, x = \begin{pmatrix} 1 \\ -1 \end{pmatrix}, \begin{bmatrix} -1 & 1 \\ 1 & -1 \end{bmatrix} x = 0, x = \begin{pmatrix} 1 \\ 1 \end{pmatrix}$

Trace of a Matrix

- $\text{tr}(A)$ is the sum of the diagonal elements of the matrix.
- $\text{tr}(A)$ = the sum of the eigenvalues.
- $\text{tr}(ABCD) = \text{tr}(BCDA) = \text{tr}(CDAB) = \text{tr}(DABC)$

Exercise

- $A = \begin{bmatrix} 7 & 2 & -3 \\ 0 & 6 & 1 \\ -1 & 1 & 8 \end{bmatrix}, B = \begin{bmatrix} 3 & 2 & 4 \\ 2 & 0 & 2 \\ 4 & 2 & 3 \end{bmatrix}$

- $AB = ?$ $\begin{bmatrix} 13 & 8 & 23 \\ 16 & 2 & 15 \\ 31 & 14 & 22 \end{bmatrix}$

- Eigenvalues of B $\lambda_1 = \mathbf{8}, \lambda_2 = \lambda_3 = \mathbf{-1}$