Université de Genève

Data Science

TP 1: Linear Algebra

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1 - Matrix

.1

When the number of equations, here 3, is strictly larger than the number of variables, here 2, the equations system has no solution.

.2

2 - The importance of the mathematical concept behind a code

.1

$def\ project\_on\_first(u, v)$ receives two column vectors as an argument, and it projects v onto u, the projected vector is usually called v'. Visually, it means that v' and u are collinear. This also means that: $\exists\ \alpha$ tq. $v' * \alpha = u$.

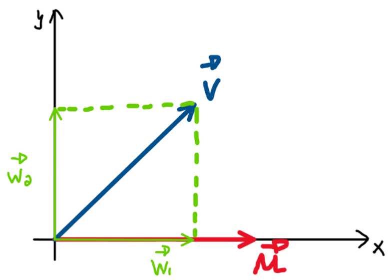

Figure 1: Projection of $\vec{v}$ onto $\vec{u} = \vec{w_1}$

.2

zip() function takes as argument two python lists of same size. It then merges one value from the first list, with another value from the second list (same index), creating a list of tuples.
Let's see an example:

x = zip([1,2], [3,4]) -> x = [(1,3),(2,4)]

This means that the three last lines of code perform a simple dot operation between the two vectors given as argument to zip().

It can be rewritten as: r = np.dot(u,v)

.3

Step 1: find the vector $\vec{w_2}$ orthogonal to $\vec{u}$
If we look at Figure 1, we can see that $\vec{w_1}$ is collinear to $\vec{u}$, and that $\vec{w_2}$ is orthogonal to $\vec{u}$. Moreover, $\vec{v} = \vec{w_1} + \vec{w_2}$, which means we can easily compute $\vec{w_2}$ if we have already computed $\vec{w_1}$.

$$\vec{w_2} = \vec{v} - \vec{w_1}$$

Step 2: Make it so the orthogonal vector $\vec{w_2}$ has the same norm as vector $\vec{u}$
We must first compute $||\vec{u}||$ as well as $||\vec{w_2}||$.
By multiplying $\vec{w_2}$ by a given real value α we can find a new vector $\vec{w_2'}$ that is collinear to $\vec{w_2}$, but of different norm.

$$\alpha = ||\vec{u}|| \ / \ ||\vec{w_2}||$$

$def\ orthogonal\_norm\_on\_first(u, v)$ is the function inside $some\_script.py$ that does this computation.

3 - Computing Eigenvalues, Eigenvectors, and Determinants

.1

.2

.3

4 - Computing Projection Onto a Line

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.2