Math review exercises in python

August 19, 2019

1 Math review exercises in python

```
In [1]: import numpy as np # import numpy
    import matplotlib.pyplot as plt

#%matplotlib notebook
    plt.rcParams['figure.figsize'] = [10, 6]
```

2 E1

Define variable x with value $x = \frac{1}{2}$. Compute the result of $y = x + \sin(x) + \frac{1}{2}x^2$ and store it in a variable y

3 E2

```
Compute z = y^3 + 2.5 \cos(y)

In [4]: z = y**3 + 2.5*np.\cos(y)

z

Out [4]: 53.096514643947415
```

Define functions that compute y and z

5 E4

Define vector

$$x = \begin{bmatrix} 3 \\ 2 \\ -1.5 \end{bmatrix}$$

```
In [9]: x = np.array([3,2,-1.5])
          x

Out[9]: array([ 3. , 2. , -1.5])
```

6 E5

Define vector

$$b = \begin{bmatrix} 0 & 1 & -5 \end{bmatrix}$$

In the previous examples both column and row vector were represented by a 1 dimensional numpy array. This has several advantages but also means that you have to be careful when converting code from MATLAB, where row and column vectors are different.

$$x^T x = \begin{bmatrix} 3 & 2 & -1.5 \end{bmatrix} \begin{bmatrix} 3 \\ 2 \\ -1.5 \end{bmatrix}$$

In [15]: x.T.dot(x)

Out[15]: 15.25

or alternatively

In [16]: np.dot(x.T,x)

Out[16]: 15.25

Compute \$b x \$

$$bx = \begin{bmatrix} 0 & 1 & -5 \end{bmatrix} \begin{bmatrix} 3 \\ 2 \\ -1.5 \end{bmatrix}$$

In [17]: b.dot(x)

Out[17]: -5.5

Compute *xb*

$$xb = \begin{bmatrix} 3\\2\\-1.5 \end{bmatrix} \begin{bmatrix} 0 & 1 & -5 \end{bmatrix}$$

It is also possible to differentiate from column and row vectors, in a way similar to MATLAB, by representing vectors as thin 2D numpy arrays. For instance:

```
In [19]: \# x = np.array([[3],[2],[-1.5]]) \# column vector in the form of 2D array <math>\# b = np.array([[0,1,5]]) \# row vector in the form of 2D array
```

This may seem the easiest way when converting from MATLAB but in the long term it is not convenient. I recommend start thinking in terms of 1D arrays for vectors (independently of being column or row), as a pure data container, which will make the code more efficient.

Compute AB

```
In [20]: A.dot(B)
Out[20]: array([[ 1.4, 2.6],
               [2., 28.],
               [1.6, -1.4]
  Compute B^T x
In [21]: B.T.dot(x)
Out[21]: array([ 8. , -0.5])
  Compute BC
In [22]: B.dot(C)
Out[22]: array([[-4, 7],
               [2, 1],
               [-6, 11]])
  Compute ABC
In [23]: A.dot(B).dot(C)
Out[23]: array([[ -5.2,
                         9.2],
               [-56., 86.],
               [2.8, -2.6]
```

```
7.1 E7
In [24]: A = np.array([[1,0,1],[5,-3,2],[-2,4,3]])
        B = np.array([[2,5,1],[-3,1,1],[-1,2,9]])
        x = np.array([[1],[0],[-1]])
In [25]: A.T.dot(A)
Out[25]: array([[ 30, -23,
                          5],
               [-23, 25, 6],
                [ 5, 6, 14]])
In [26]: A.dot(A.T)
Out[26]: array([[ 2, 7, 1],
               [ 7, 38, -16],
               [ 1, -16, 29]])
  Note that the result is not the same, which shows that matrix multiplication is not commutative
In [27]: A.dot(B)
Out[27]: array([[ 1, 7, 10],
               [ 17, 26, 20],
                [-19, 0, 29]])
In [28]: B.dot(A)
Out[28]: array([[ 25, -11, 15],
               [ 0, 1, 2],
               [-9, 30, 30]])
In [29]: A.dot(x)
Out[29]: array([[ 0],
                [3],
                [-5]])
In [30]: x.T.dot(A)
Out[30]: array([[ 3, -4, -2]])
In [31]: x.T.dot(A).dot(x)
```

Out[31]: array([[5]])

7.2 E8: Random vectors and plots

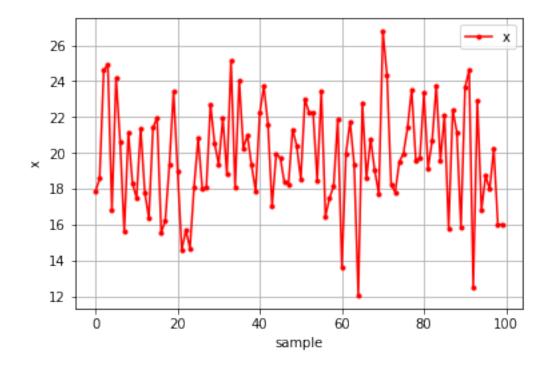
7.2.1 8a)

Create a random column vector with dimension 100, according to a Normal distribution, with zero mean and standard deviation 1. Plot the result. Experiment with different colors, line styles, and markers.

```
In [32]: x = np.random.randn(100);
```

More generally, to generate samples with a standard deviation σ and mean μ

Out[34]: <matplotlib.legend.Legend at 0x1f90bf67a58>

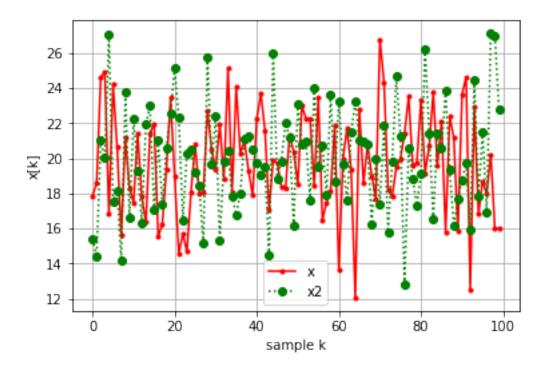


To see all available colors and marker types see https://matplotlib.org/2.1.1/api/_as_gen/matplotlib.pyplot. Another way of creating vector x is using a for loop this is less efficient that the previous solution but gives same result

```
In [35]: N = 100 # number of samples
        x2 = np.zeros(N); # initialize, creates a vector of zeros and dimension Nx1
        for i in range(N):
             x2[i] = sigma*np.random.randn() + mu
         # randn when called without arguments returns a scalar random number with normal dist
Out[35]: array([15.4033803 , 14.37972759, 21.02510938, 20.01300862, 27.02686488,
                17.52472883, 18.16960063, 14.16432513, 23.80549509, 16.63799606,
                22.23418148, 19.30764632, 16.34018454, 21.93161049, 22.97801817,
                17.03432295, 21.02449487, 17.35055419, 20.59886503, 22.52034875,
                25.15614528, 22.35145758, 16.49810378, 20.2558294 , 20.50223905,
                19.20423921, 18.46386548, 15.15488571, 25.73336837, 19.6791264,
                22.41156142, 15.3138892 , 19.85182576, 20.39531674, 17.84694411,
                16.80086094, 17.98489519, 21.10034333, 21.29282718, 20.48404581,
                19.70430433, 19.03503198, 19.48786222, 14.46949754, 26.01645174,
                18.81730243, 19.84292908, 22.01413316, 21.21891787, 16.14088876,
                23.11596898, 20.80680217, 20.96133053, 17.58355007, 23.99636351,
                19.48464875, 20.71986725, 17.92142501, 23.61286989, 18.65783938,
                23.26792653, 19.69418032, 17.57690379, 21.50981472, 23.25040532,
                21.05498341, 20.94388891, 20.78667207, 16.2384649, 19.99720183,
                17.36577609, 21.85401995, 15.81219425, 19.84404194, 24.66206002,
                21.2973309 , 12.81278517, 20.59952049, 18.81711588, 17.32360177,
                19.15168573, 26.21409057, 21.42825637, 16.52139468, 21.41869146,
                20.55712315, 23.84069394, 19.33230765, 16.11986141, 17.69849218,
                18.76662693, 19.74036864, 15.96487488, 24.42612976, 17.82948226,
                21.50593625, 16.92565651, 27.11181796, 26.95459124, 22.7720112 ])
```

7.2.2 8b)

Plot both vectors in the same figure and with different colors/markers. Use legend command to label each of the plots.



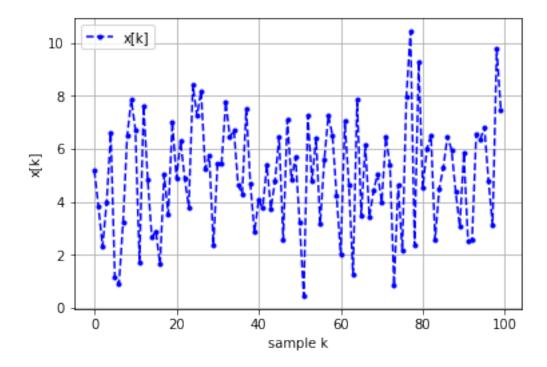
7.2.3 c)

Create another random column vector with dimension 100, according to a uniform distribution, mean 5 and standard deviation 2. Plot the result.

```
In [37]: sigma = 2 # standard deviation
    mu = 5 # mean
    N = 100 # number of samples

    x = sigma*np.random.randn(N,1) + mu;

    plt.figure()
    plt.plot(x,'.--b',label='x[k]')
    plt.grid()
    plt.xlabel('sample k')
    plt.ylabel('x[k]')
    plt.legend()
Out [37]: <matplotlib.legend.Legend at 0x1f90c47f278>
```

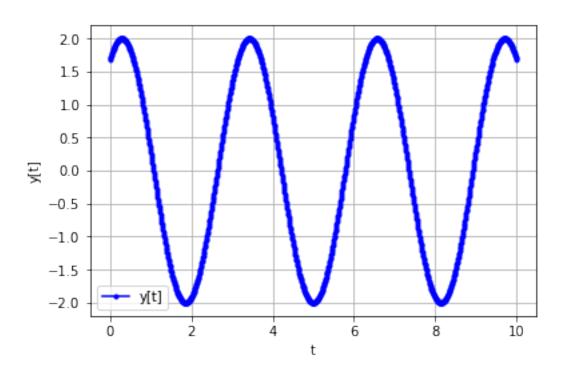


Plot the signal

$$y = 2sin(t+1)$$

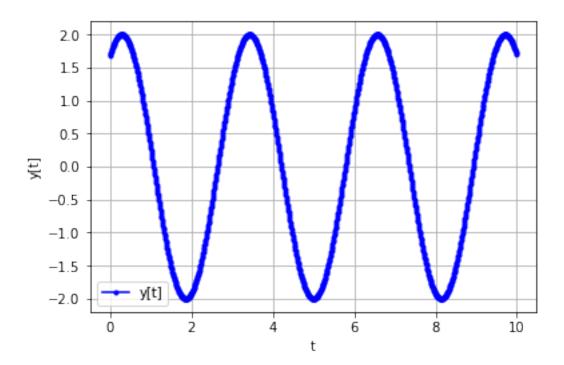
Between time t=0s and t=10s, with =2. Hint: Decide on how many samples you need. Experiment what happens when changing the values of w. One option is to use a for loop to create the signal but it is much simpler and efficient to make an operation on the time vector t.

Out[38]: <matplotlib.legend.Legend at 0x1f90c518668>



```
In [39]: # More inefficient solution using a for loop
         N = 1000 # number of samples,
         w = 2
         t0 = 0
         tend = 10
         h = (tend-t0)/N
         t = np.zeros(N) # initialize vectors. This is always a god practice, as in MATLAB
         y = np.zeros(N) # initialize
         for i in range(N):
             ti = i*h
             yi = 2*np.sin(w*ti+1)
             t[i] = ti # store values
             y[i] = yi
         plt.figure()
         plt.plot(t,y,'.-b',label='y[t]')
         plt.grid()
         plt.xlabel('t')
         plt.ylabel('y[t]')
         plt.legend()
```

Out[39]: <matplotlib.legend.Legend at 0x1f90c596a90>



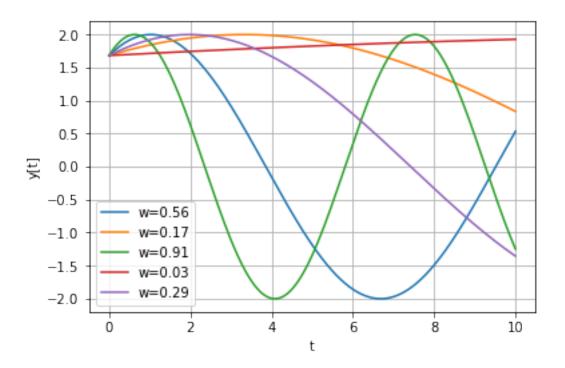
```
In [40]: # use foor loop to plot different values of w

N = 1000 # number of samples,
t = np.linspace(0,10,N)

Nplots = 5

plt.figure()
for i in range(Nplots):
    w = np.random.random()
    y = 2*np.sin(w*t+1)
    plt.plot(t,y,'-',label="w={0:4.2}".format(w),)
plt.grid()
plt.xlabel('t')
plt.ylabel('y[t]')
plt.legend()
```

Out[40]: <matplotlib.legend.Legend at 0x1f90c633898>



Plot the signal

$$y = 2x^3 - x^2 + x - 1$$

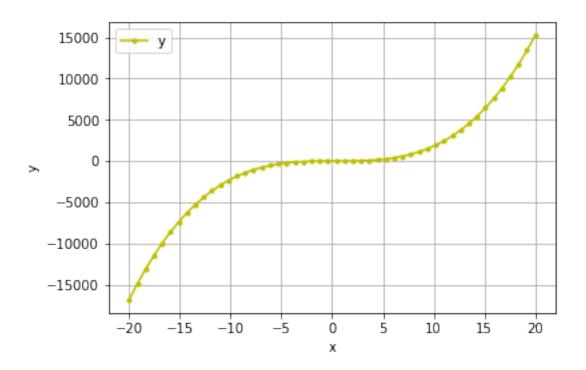
In the interval x[-20,20].

```
In [41]: N = 50 #
    x = np.linspace(-20,20,N)

y = 2*x**3 -2*x**2 +x -1

plt.figure()
    plt.plot(x,y,'.-y',label='y')
    plt.grid()
    plt.xlabel('x')
    plt.ylabel('y')
    plt.legend()
```

Out[41]: <matplotlib.legend.Legend at 0x1f90c6789e8>



Use MATLAB to solve the following linear system of equations and determine the values of a,b,c:

$$2a + b - 2c = 1a + 4.5b + 5c = 4 - 2a + 3b - 8c = -1$$

Hint: Write the system in matrix form and use matrix inverse function "inv()". First we write the equations in matrix form Ax = y

$$\begin{bmatrix} 2 & 1 & -2 \\ 1 & 4.5 & 5 \\ -2 & 3 & -8 \end{bmatrix} \begin{bmatrix} a \\ b \\ c \end{bmatrix} = \begin{bmatrix} 1 \\ 4 \\ -1 \end{bmatrix}$$

which then we can solve using the matrix inverse (if it exists) $x = A^{-1}y$

$$\begin{bmatrix} a \\ b \\ c \end{bmatrix} = \begin{bmatrix} 2 & 1 & -2 \\ 1 & 4.5 & 5 \\ -2 & 3 & -8 \end{bmatrix}^{-1} \begin{bmatrix} 1 \\ 4 \\ -1 \end{bmatrix}$$

Out[42]: array([0.4453125, 0.546875 , 0.21875])

```
In [43]: A.dot(x)-y # chec result, it should be near zero (except numerical errors)
Out[43]: array([0., 0., 0.])
```

Note that in general there will be small errors, due to limited precision (double) of representation of numpy arrays.

Note the non zero results of the non diagonal elements is due to numerical precision limitations

11 E12

Use MATLAB to solve the following linear system of equations and determine the value of \boldsymbol{x} from

$$A = \begin{bmatrix} 1 & 2 & 6.5 & -2 \\ 0 & 2.3 & 3 & 0 \\ 3.2 & 0 & 3.5 & 7 \\ -2 & 2 & 1.25 & 9 \end{bmatrix} y = \begin{bmatrix} 0 \\ -2 \\ 1 \\ 4 \end{bmatrix}$$

Out[46]: array([-8.8817842e-16, 0.0000000e+00, -8.8817842e-16, 8.8817842e-16])

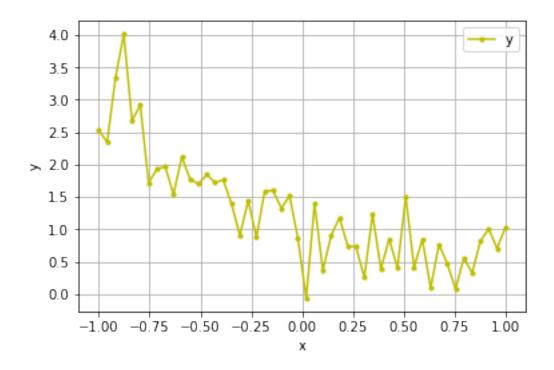
12 E13 Least Squares polynomial fitting

12.0.1 13a)

```
In [47]: N = 50
    sigma = 0.5
    w = sigma*np.random.randn(N)
    x = np.linspace(-1,1,N)
    y = 0.4*x**3 + x**2 -1.5*x +1 + w
```

```
Out[47]: array([-0.56982837, -0.66239949, 0.4256998, 1.19983467, -0.03695876,
                0.2907042, -0.81437184, -0.50324351, -0.37442199, -0.70732292,
               -0.03669225, -0.29073084, -0.27177771, -0.03996726, -0.0694155,
                0.05207725, -0.23495592, -0.63536182, -0.01837698, -0.50002878,
                0.28427325, 0.3637441, 0.163399, 0.4201154, -0.17716098,
               -1.03531439, 0.48433568, -0.49006728, 0.09257114, 0.42048381,
                0.02318896, 0.04779775, -0.39170434, 0.61413124, -0.20263228,
                0.27558176, -0.15281071, 0.95904675, -0.13198375, 0.29984084,
               -0.46127477, 0.19878592, -0.11046371, -0.53622145, -0.0845803,
               -0.35151169, 0.09421858, 0.23148765, -0.12855179, 0.12381262])
In [48]: plt.figure()
        plt.plot(x,y,'.-y',label='y')
        plt.grid()
        plt.xlabel('x')
        plt.ylabel('y')
        plt.legend()
```

Out[48]: <matplotlib.legend.Legend at 0x1f90c702048>



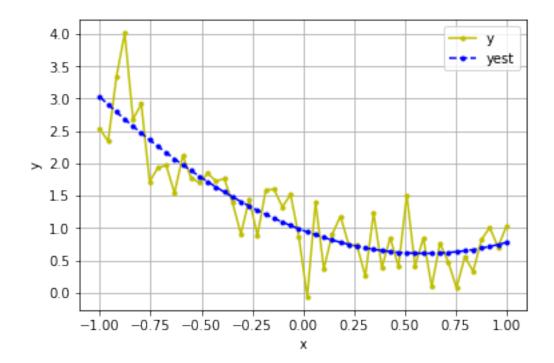
12.0.2 13b)

In [49]: A = np.vstack((x**3, x**2, x, np.ones(N))).T
a more inefficient way to compute matrix A would be using a for loop

```
for i in range(N):
             A[i,0] = x[i]**3
             A[i,1] = x[i]**2
             A[i,2] = x[i]
             A[i,3] = 1
         theta = np.linalg.pinv(A).dot(y)
In [50]: theta
Out[50]: array([ 0.04894951,  0.93882233, -1.17433207,  0.96212488])
In [51]: yest = A.dot(theta)
         plt.figure()
         plt.plot(x,y,'.-y',label='y')
         plt.plot(x,yest,'.--b',label='yest')
         plt.grid()
         plt.xlabel('x')
         plt.ylabel('y')
         plt.legend()
```

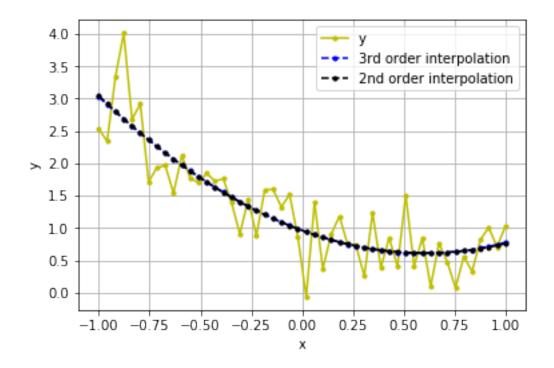
A = np.zeros((N,4)) # initialize A to a matrix of zeros

Out[51]: <matplotlib.legend.Legend at 0x1f90c7c2470>



12.0.3 13c)

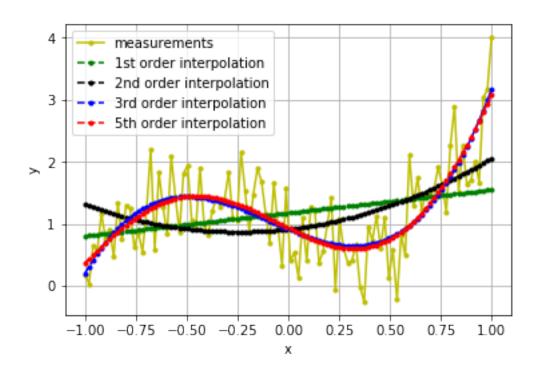
Out[53]: <matplotlib.legend.Legend at 0x1f90c845ac8>



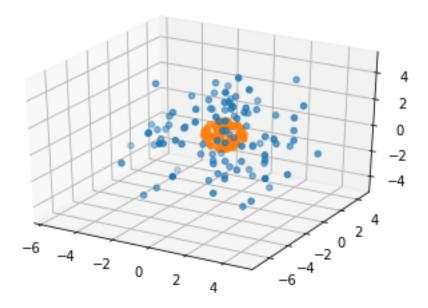
12.0.4 13d)

```
In [54]: N = 100
    sigma = 0.5
    w = sigma*np.random.randn(N)
    x = np.linspace(-1,1,N)
    y = 3*x**3 + 0.5*x**2 -1.5*x +1 + w
```

```
# first order interpolation
         A1 = np.vstack((x, np.ones(N))).T
         theta1 = np.linalg.pinv(A1).dot(y)
         # second order interpolation
         A2 = np.vstack((x**2, x, np.ones(N))).T
         theta2 = np.linalg.pinv(A2).dot(y)
         # third order interpolation
         A3 = np.vstack((x**3, x**2, x, np.ones(N))).T
         theta3 = np.linalg.pinv(A3).dot(y)
         # fifth order interpolation
         A5 = np.vstack((x**5, x**4, x**3, x**2, x, np.ones(N))).T
         theta5 = np.linalg.pinv(A5).dot(y)
         yest1 = A1.dot(theta1)
         yest2 = A2.dot(theta2)
         yest3 = A3.dot(theta3)
         yest5 = A5.dot(theta5)
        plt.figure()
         plt.plot(x,y,'.-y',label='measurements')
        plt.plot(x,yest1,'.--g',label='1st order interpolation')
         plt.plot(x,yest2,'.--k',label='2nd order interpolation')
         plt.plot(x,yest3,'.--b',label='3rd order interpolation')
        plt.plot(x,yest5,'.--r',label='5th order interpolation')
         plt.grid()
        plt.xlabel('x')
         plt.ylabel('y')
        plt.legend()
Out[54]: <matplotlib.legend.Legend at 0x1f90c8e4780>
```



13 E15 Map into unit sphere



 $y = 2\sin\left(t+1\right)$

14 E17 Derivative

Compute the drivative of the signal

plt.subplot(212)

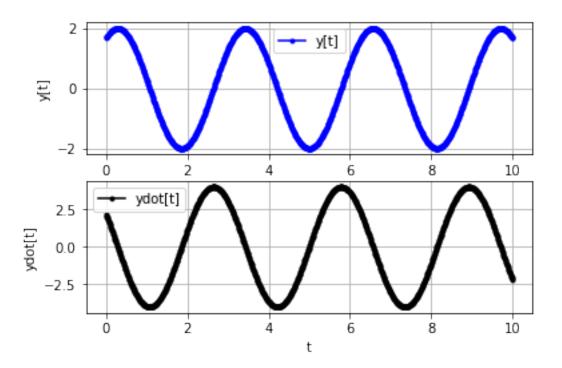
plt.ylabel('ydot[t]')

plt.grid()
plt.xlabel('t')

plt.legend()

plt.plot(t,ydot,'.-k',label='ydot[t]')

Out[59]: <matplotlib.legend.Legend at 0x1f90da3f4e0>



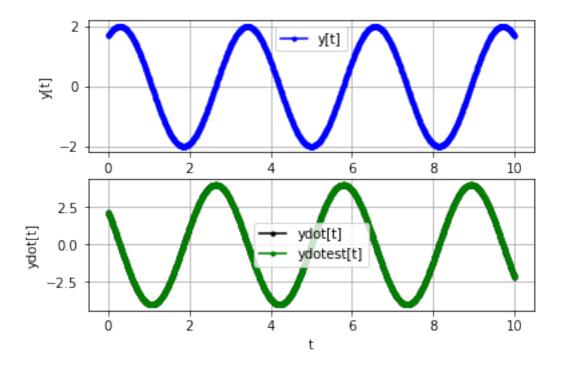
```
In [60]: # Compute dirty derivative
        h = 10/N \# time step
         ydotest = np.zeros(N-1) # initialize, it has N-1 size
         for i in range(N-1):
             ydotest[i] = (1/h)*(y[i+1]-y[i])
         #Instead of using a for loop, a more efficient solution is to usethe function diff (M.
         ydotest = 1/h*np.diff(y)
        plt.figure()
         plt.subplot(211)
        plt.plot(t,y,'.-b',label='y[t]')
        plt.grid()
         plt.xlabel('t')
        plt.ylabel('y[t]')
        plt.legend()
        plt.subplot(212)
        plt.plot(t,ydot,'.-k',label='ydot[t]')
        plt.plot(t[1:],ydotest,'.-g',label='ydotest[t]')
         # note that we used t[1:] which so that its size is N-1
```

in MATLAB
plt.grid()

```
plt.xlabel('t')
plt.ylabel('ydot[t]')
plt.legend()
```

plt.legend()
plt.subplot(212)

Out[60]: <matplotlib.legend.Legend at 0x1f90dafd7b8>



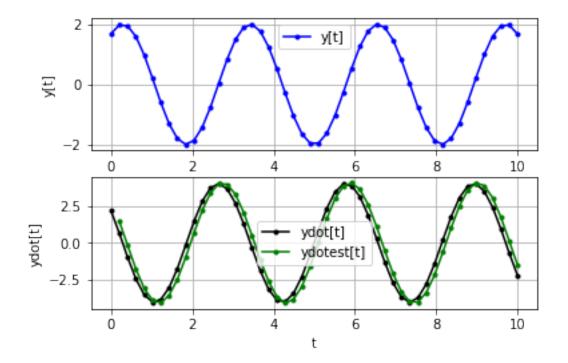
```
In [61]: N = 50 # number of samples,
    w = 2
    t = np.linspace(0,10,N)
    y = 2*np.sin(w*t+1)
    ydot = 2*w*np.cos(w*t+1)
    # Compute dirty derivative
    h = 10/N # time step

#Instead of using a for loop, a more efficient solution is to usethe function diff (M ydotest = 1/h*np.diff(y)

plt.figure()
    plt.subplot(211)
    plt.plot(t,y,'.-b',label='y[t]')
    plt.grid()
    plt.xlabel('t')
    plt.ylabel('t')
```

```
plt.plot(t,ydot,'.-k',label='ydot[t]')
plt.plot(t[1:],ydotest,'.-g',label='ydotest[t]')
# note that we used t[1:] which so that its size is N-1
# in MATLAB
plt.grid()
plt.xlabel('t')
plt.ylabel('ydot[t]')
plt.legend()
```

Out[61]: <matplotlib.legend.Legend at 0x1f90dbb6b38>



```
In [62]: N = 100 # number of samples,
    w = 2
    t = np.linspace(0,10,N)
    y = 2*np.sin(w*t+1) + 0.1*np.random.randn(N)
    ydot = 2*w*np.cos(w*t+1)
    # Compute dirty derivative
    h = 10/N # time step

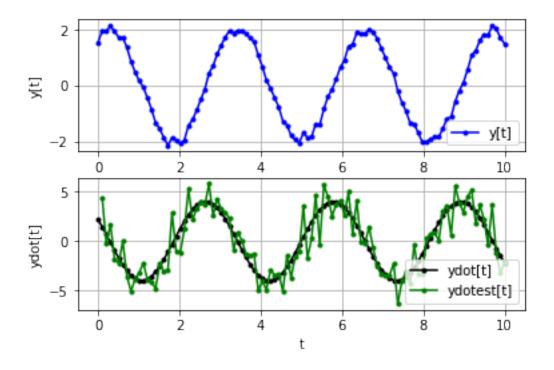
#Instead of using a for loop, a more efficient solution is to usethe function diff (M ydotest = 1/h*np.diff(y)

plt.figure()
    plt.subplot(211)
```

plt.plot(t,y,'.-b',label='y[t]')

```
plt.grid()
plt.xlabel('t')
plt.ylabel('y[t]')
plt.legend()
plt.subplot(212)
plt.plot(t,ydot,'.-k',label='ydot[t]')
plt.plot(t[1:],ydotest,'.-g',label='ydotest[t]')
# note that we used t[1:] which so that its size is N-1
# in MATLAB
plt.grid()
plt.xlabel('t')
plt.ylabel('ydot[t]')
plt.legend()
```

Out[62]: <matplotlib.legend.Legend at 0x1f90dc73fd0>



In []: