

# Linear Algebra

(never ends)

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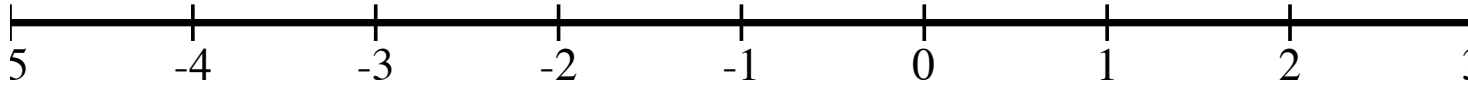
# Part 1. More matrix mechanics

- Concepts of **size/distance** (norm)
- Concepts of **length** (metric)
- Concepts of **angle** (metric)

# The magnitude of numbers

(Their distance from zero)

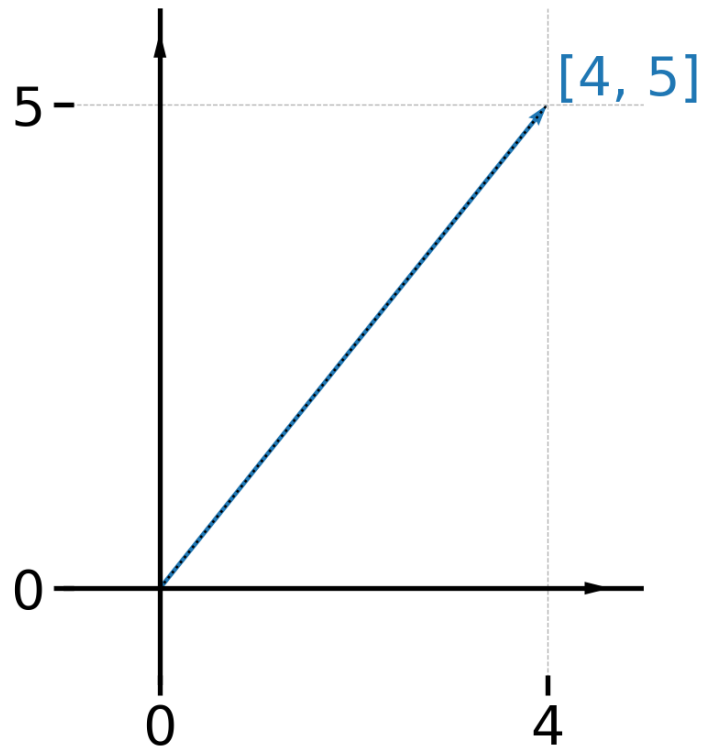
A number line:



- $-5 < 2$
- $|-5| > |2|$
- $|-7 + 6| = 1$

adding big numbers can  
give a small number **in**  
**magnitude**

# The magnitude-norm of vectors



(Pythagoras theorem)

$$\|\underline{v}\|_1 = |4| + |5|$$

$\|\bullet\|_1$  is the  $\mathcal{L}_1$  norm.

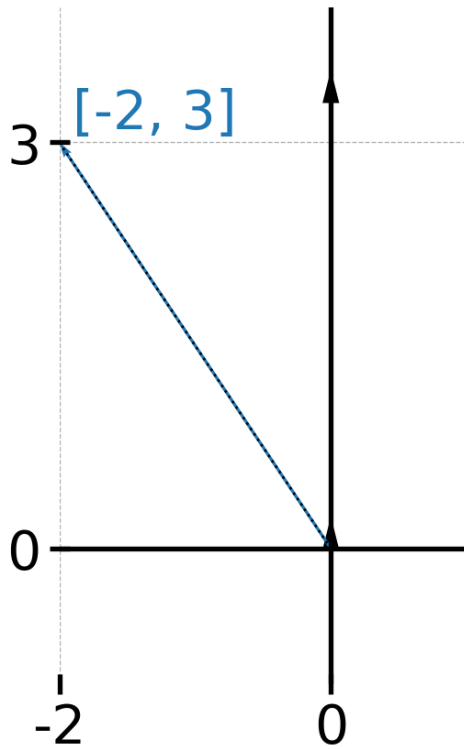
- Also known as “Taxicab norm”. Why?

$$\|\underline{v}\|_2 = \sqrt{4^2 + 5^2}$$

$\|\bullet\|_2$  is the  $\mathcal{L}_2$  norm.

- Also known as “Euclidean distance”. Why?

# Norm practice



$$\|\underline{v}\|_1 = |-2| + |3| = 5$$

$$\|\underline{v}\|_2 = \sqrt{(-2)^2 + 3^2} = \sqrt{13}$$

These are not the only common norms!!

$$\|\underline{v}\|_p = (|-2|^p + |3|^p)^{\frac{1}{p}}$$

- what happens if  $p=1$  or  $p=2$ ?

$$\|\underline{v}\|_\infty = \max(|-2|, |3|) = 3$$

# Build your own norm!

What makes a function  $f : V \rightarrow \mathbb{R}$  a norm/distance?

## Non-negativity

- $\|\underline{v}\| \geq 0$
- $\|\underline{v}\| = 0 \Rightarrow \underline{v} = 0$

Distance from zero can't be negative.

Only zero vector has zero norm

## “Homogeneity”

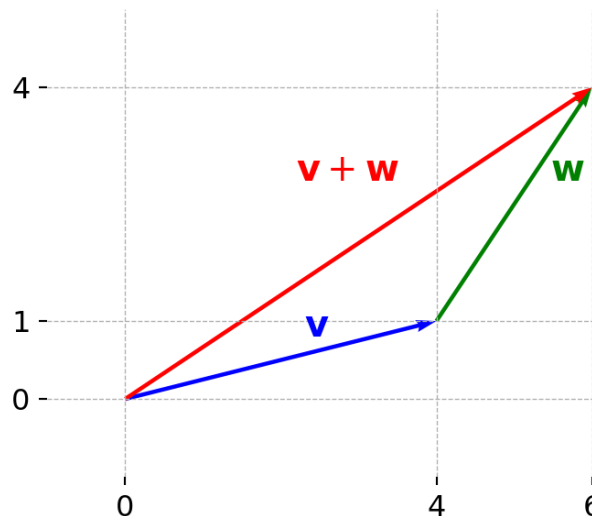
- $\|s\underline{v}\| = \|s\underline{v}\|$   
 $\forall s \in \mathbb{R}$

Twice the vector = twice the distance

$$2 \left\| \begin{bmatrix} 2 \\ 4 \end{bmatrix} \right\| = \left\| 2 \begin{bmatrix} 2 \\ 4 \end{bmatrix} \right\| \\ = \left\| \begin{bmatrix} 4 \\ 8 \end{bmatrix} \right\|$$

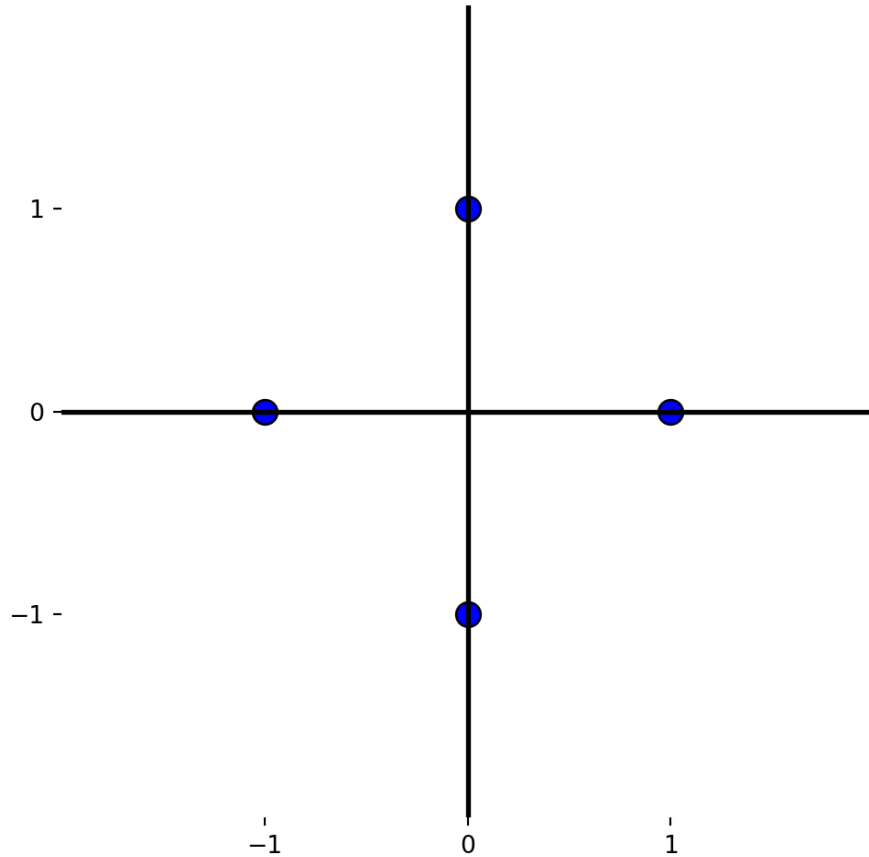
## Triangle inequality

- $\|\underline{v} + \underline{w}\| \leq \|\underline{v}\| + \|\underline{w}\|$   
 $\forall \underline{v}, \underline{w} \in \mathbb{V}$



- It's always longer to go *via* a waypoint

# Unit spheres



## Exercise $\times 3$

- Draw a line covering the set of points  $\underline{v} = [v_1, v_2]$  satisfying...

$$\|\underline{v}\|_1 = 1$$

$$\|\underline{v}\|_2 = 1$$

$$\|\underline{v}\|_\infty = 1$$

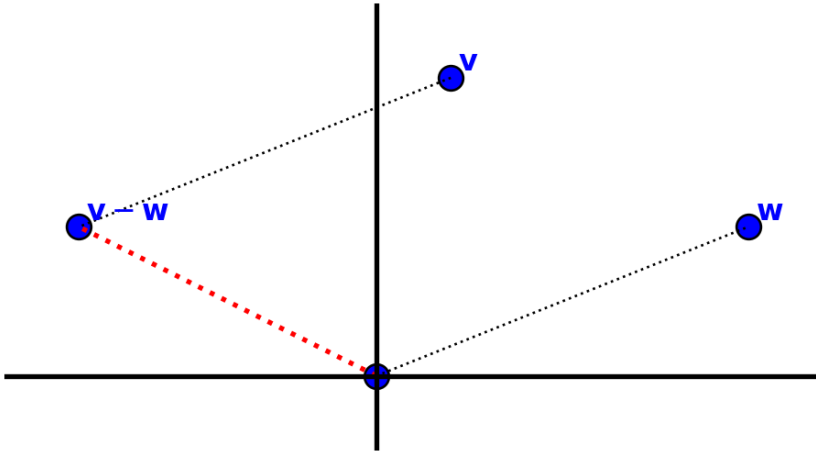
**Hint:** The four points shown are on *all* of these lines!

## Terminology:

Called *unit spheres* in their respective norms. Why? (see L2)

# Distance between vectors

- Norms depict distance from zero:  $\|\underline{v}\|$
- Distance between  $\underline{v}$  and  $\underline{w}$ ?
- $\|\underline{v} - \underline{w}\|$ !



Translating vectors doesn't change distance between them

## Metric

- Notion of distance **between** vectors
- Each norm **induces** a metric

### EG $\mathcal{L}_2$ metric

$$d(\underline{v}, \underline{w}) = \|\underline{v} - \underline{w}\|_2$$

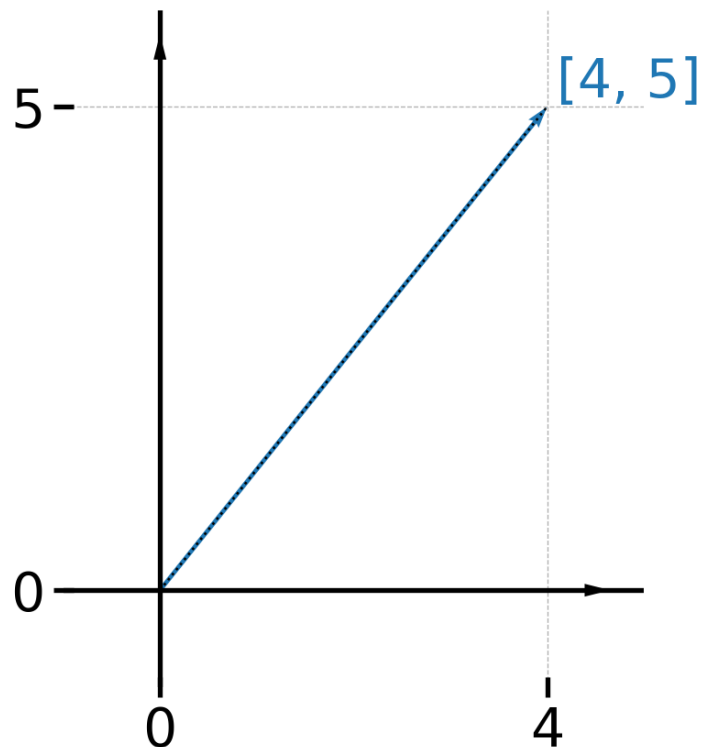
### Maths definition

$$d : V \times V \rightarrow \mathbb{R}^+$$

- satisfying what properties?



# Vectors live in a vector space



$$v = \begin{bmatrix} 4 \\ 5 \end{bmatrix} \in \mathbb{R}^2 = \mathbb{R} \times \mathbb{R}$$

(Cartesian product not multiplication)

$\mathbb{R}^2$  is a **vector space**

## Other vector spaces:

- $\mathbb{R}^3$  (3d vectors)
- $\mathbb{R}^n \quad \forall n \in \mathbb{N}$
- $\mathbb{R}^{n \times m} \quad \forall n, m \in \mathbb{N}$  (matrices of any fixed size)

## Real-life vector spaces:

- Images/video/audio signals
- Weights of a neural network

All are **shaped** collections of numbers

# What makes a vector space

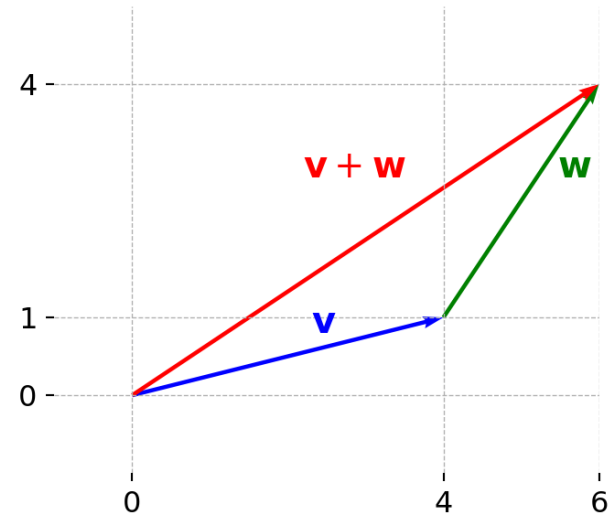
Vector spaces are **sets** of elements that are

- **closed** under addition

$$\underline{v}, \underline{w} \in V \Rightarrow \underline{v} + \underline{w} \in V$$

- closed under multiplication by a **scalar** in the field  $K$  (think  $K = \mathbb{R}$ )

$$\underline{v} \in V, c \in K \Rightarrow c\underline{v} \in V$$



- $2\underline{v}$  is also a vector in  $\mathbb{R}^2$
- $c\underline{v}$  is also a vector in  $\mathbb{R}^2$  for all  $c \in K = \mathbb{R}$

# What is a scalar in a field?



**Take home:**

Read field  $K$  as  $\mathbb{R}$

- Any vector space **rests** on a field  $K$  of *scalars*
- Scalars are **almost always** the real numbers
- What makes a more general field? In cheatsheet

# What makes a vector space (cont.)

- Additive **identity**  $\underline{0} \in V$

- Other boring stuff in cheatsheet

$$\underline{v} \in V \Rightarrow \underline{v} + \underline{0} = \underline{0} + \underline{v} = \underline{v}$$

- Additive **inverse**:

$$\underline{v} \in V \Rightarrow \exists(-\underline{v}) : \underline{v} + (-\underline{v}) = 0$$

# What's the point of vector space abstraction?

Let's see by example...

# Recap: dot product

$$\underline{a} = \begin{bmatrix} a \\ b \\ c \\ d \end{bmatrix}$$

$$\underline{x} = \begin{bmatrix} w \\ x \\ y \\ z \end{bmatrix}$$

$$\underline{a} \bullet \underline{x} = aw + bx + cy + dz$$

- Outputs a **scalar**

## Alternative notation

$$\underline{a}^T \underline{x}$$

$$\langle \underline{a}, \underline{x} \rangle$$

Why? Matrix multiplication!

$$\underline{a}^T \underline{x} = [a, b, c, d] \begin{bmatrix} w \\ x \\ y \\ z \end{bmatrix}$$

# Bilinearity of dot product

## Example

$$\left\langle \begin{bmatrix} 3 \\ 2 \end{bmatrix}, \begin{bmatrix} 1 \\ 2 \end{bmatrix} \right\rangle = 7$$

$$\left\langle 2 \begin{bmatrix} 3 \\ 2 \end{bmatrix}, 3 \begin{bmatrix} 1 \\ 2 \end{bmatrix} \right\rangle = 2 \times 3 \times 7$$

## Generality

$$\langle a\underline{v}, b\underline{w} \rangle = ab \langle \underline{v}, \underline{w} \rangle$$
$$\forall a, b \in \mathbb{R}, \quad \forall \underline{v}, \underline{w} \in V$$

# Correlation between vectors

Image A

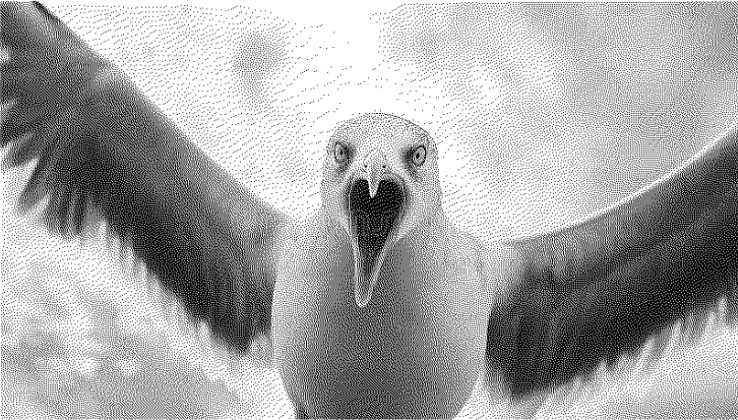
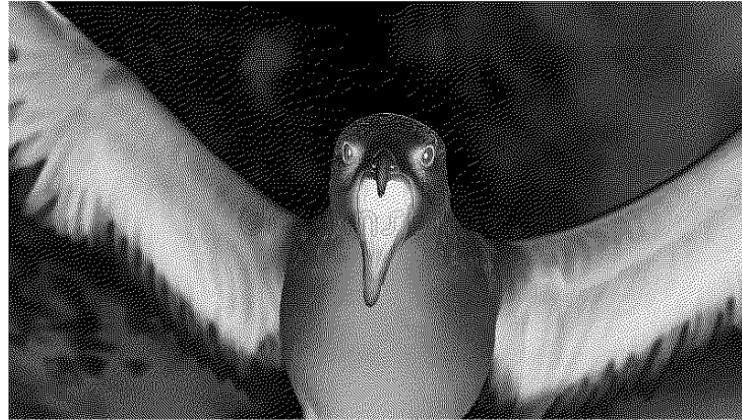


Image B



1. Represent image as matrix of pixels (1 is white, 0 is black)
2. Centre representation:

$$\begin{bmatrix} 1 & 1 \\ 0 & 0 \end{bmatrix} \rightarrow \begin{bmatrix} 0.5 & 0.5 \\ -0.5 & -0.5 \end{bmatrix}$$

(Mean pixel is zero)

What's the dot product of these images?

- $A_{ij} < 0 \Rightarrow B_{ij} > 0$
- $A_{ij} = -B_{ij}$  actually!
- **Anticorrelated** images



# Uncorrelated images

Image A

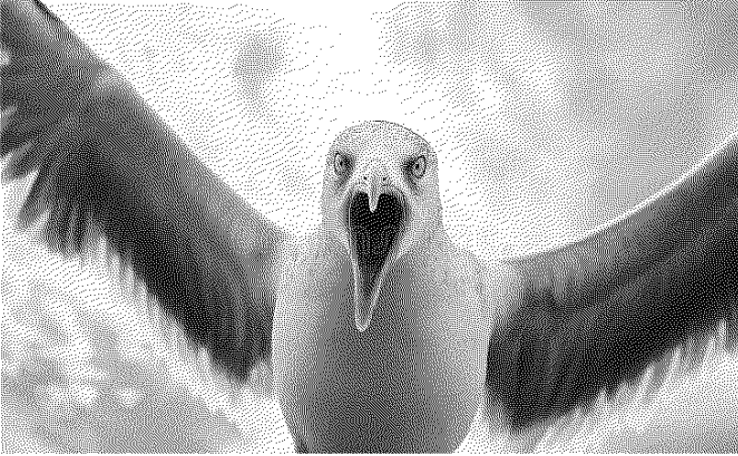
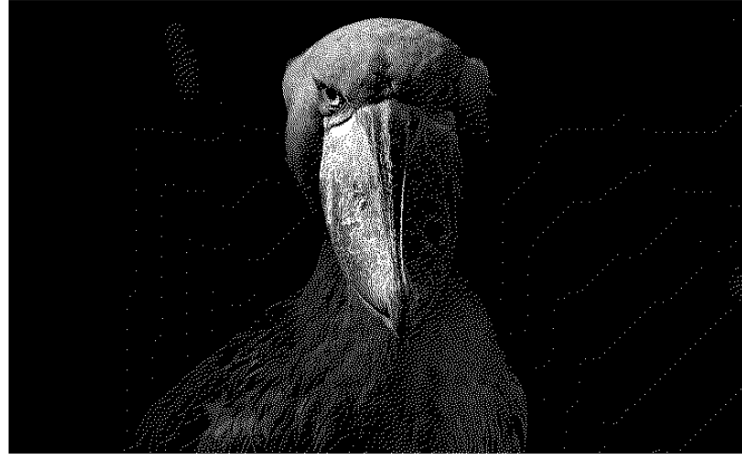
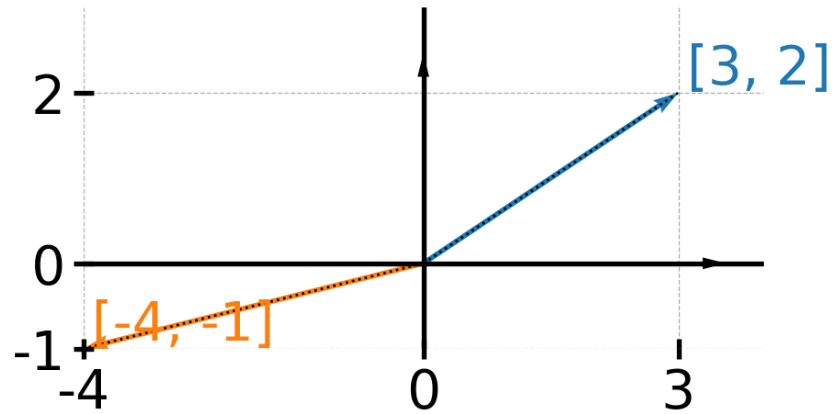


Image B



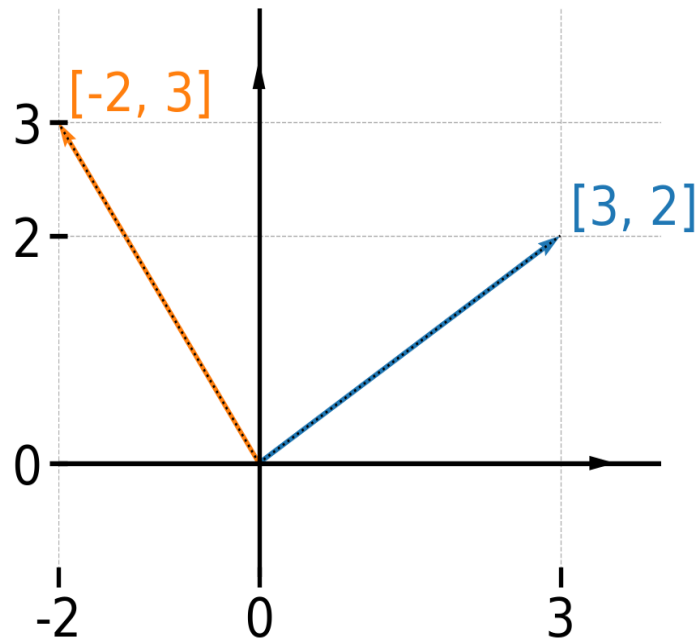
- Image A gives **no information** about Image B
- They are **uncorrelated**
- $A_{ij} > 0 \Rightarrow$  nothing

## Correlation between vectors in $\mathbb{R}^2$



- $\underline{v}$  is quite negative  $\Rightarrow \underline{w}$  is quite positive
- **Negative** dot product

# Correlation between vectors in $\mathbb{R}^2$



$$\begin{bmatrix} 3 \\ 2 \end{bmatrix}^T \begin{bmatrix} -2 \\ 3 \end{bmatrix} = 0$$

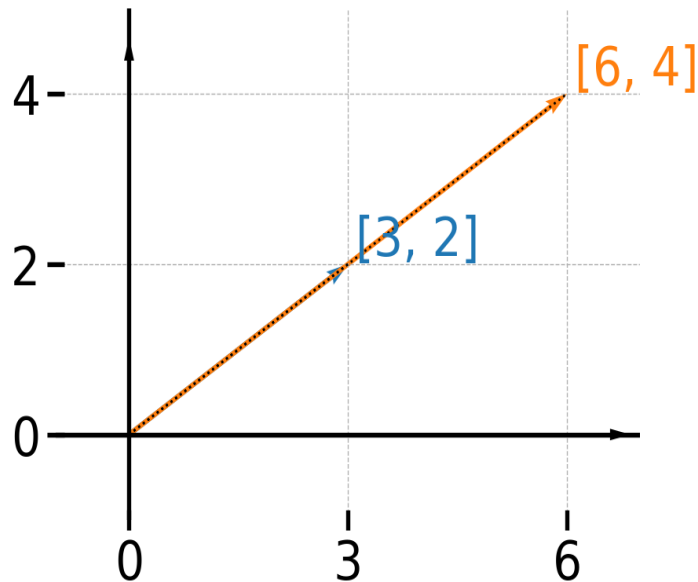
Orthogonal (right-angle) vectors  
have zero dot product

Uncorrelated vectors are, on  
average, orthogonal

$\underline{v}$  is quite positive  $\Rightarrow$   $\underline{w}$  not much  
information about  $\underline{w}$ .

Small dot product

# Correlation between vectors in $\mathbb{R}^2$



$\underline{v}$  is quite positive  $\Rightarrow$   $\underline{w}$  is quite positive

**Positive** dot product

$$\|\underline{v}\|_2 = \sqrt{\underline{v} \bullet \underline{v}}?$$

$$\begin{bmatrix} 3 \\ 2 \end{bmatrix}^T \begin{bmatrix} 6 \\ 4 \end{bmatrix} = 26$$

$$\left\| \begin{bmatrix} 3 \\ 2 \end{bmatrix} \right\|_2 = \sqrt{3^2 + 2^2} = \sqrt{13}$$

$$\left\| \begin{bmatrix} 6 \\ 4 \end{bmatrix} \right\|_2 = ?$$

$$= 2\sqrt{13} \text{ (homogeneity)}$$

$$\frac{\begin{bmatrix} 3 \\ 2 \end{bmatrix}^T \begin{bmatrix} 6 \\ 4 \end{bmatrix}}{\left\| \begin{bmatrix} 3 \\ 2 \end{bmatrix} \right\|_2 \left\| \begin{bmatrix} 6 \\ 4 \end{bmatrix} \right\|_2} = \frac{26}{2\sqrt{13}\sqrt{13}} = 1$$

- **Normalised** dot product ignores magnitude of vectors



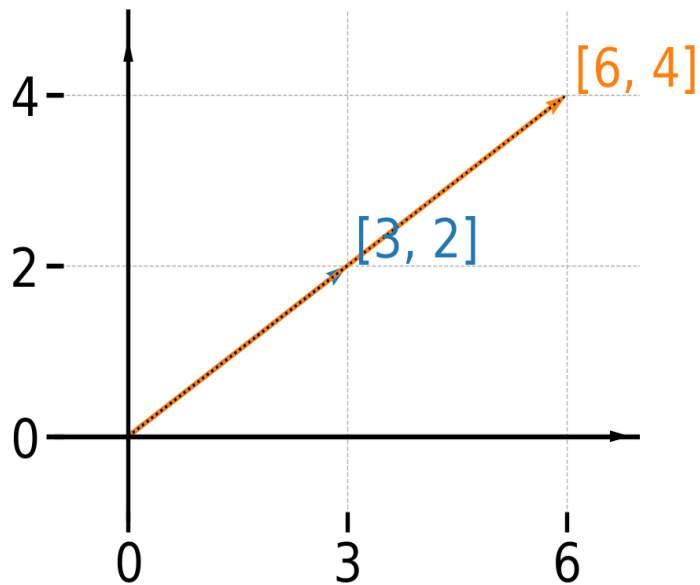
# Correlation

$$\text{corr}(\underline{v}, \underline{w}) = \frac{\underline{v}^T \underline{w}}{\|\underline{v}\|_2 \|\underline{w}\|_2} \in [-1, 1]$$

$\underline{v} \propto \underline{w}$ : **parallel** (same direction)

$$\underline{v} = c\underline{w}, \quad c \in \mathbb{R}^+$$

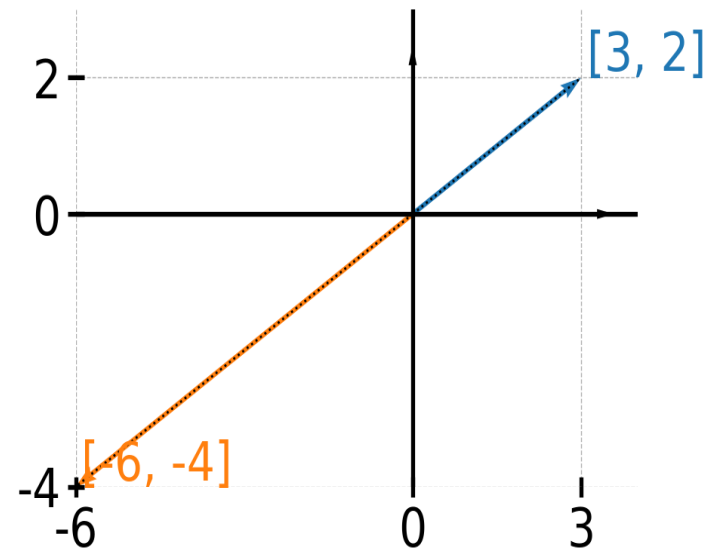
$$\Rightarrow \text{corr}(\underline{v}, \underline{w}) = 1$$



$\underline{v} \propto \underline{w}$ : **parallel** (opposite direction)

$$\underline{v} = c\underline{w}, \quad c \in \mathbb{R}^-$$

$$\Rightarrow \text{corr}(\underline{v}, \underline{w}) = -1$$



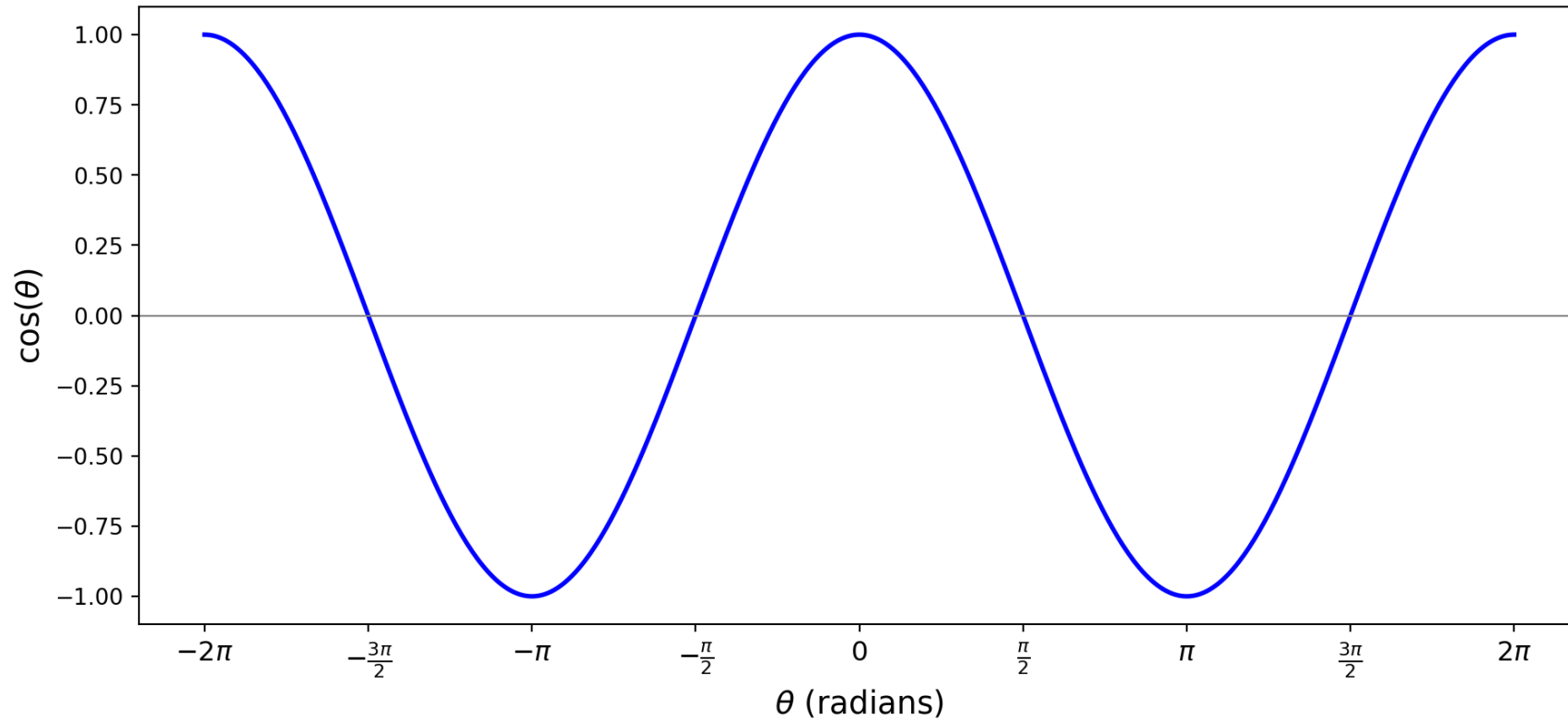
**Exercise at home:** Prove it!



# Correlation gives angle

$$\text{corr}(\underline{v}, \underline{w}) = \frac{\underline{v}^T \underline{w}}{\|\underline{v}\|_2 \|\underline{w}\|_2} = \cos(\theta)$$

Cosine Function



- (Normalised) dot product gives the angle between vectors!



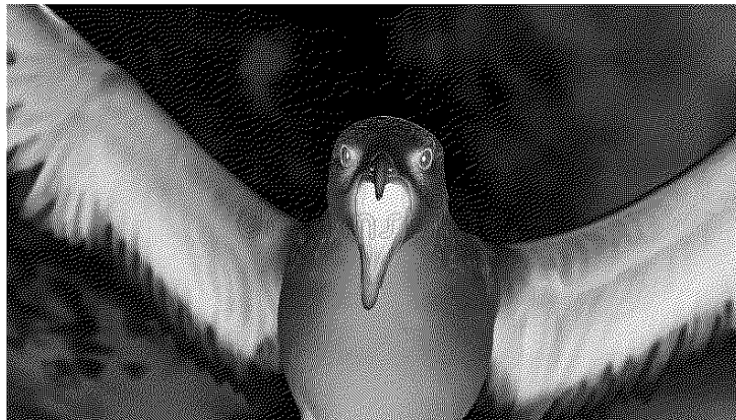


# Angle between images?

Image A



Image B



$$v, w \in V$$

$$\underline{v} = -\underline{w}$$

$$\langle \underline{v}, \underline{w} \rangle = -\langle \underline{v}, \underline{v} \rangle = -\|v\|_2^2$$

$$\text{corr}(\underline{v}, \underline{w}) = \cos(\theta) = -1$$

# Angle between images?

Image A

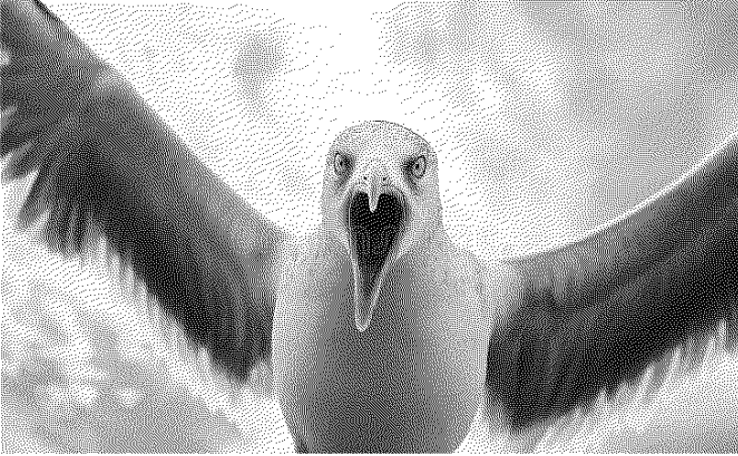
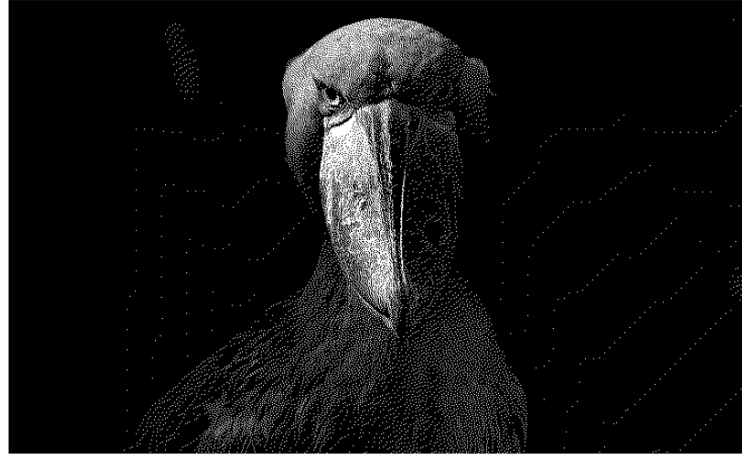


Image B



$$v, w \in V$$
$$\langle \underline{v}, \underline{w} \rangle \approx 0$$

- Images are (roughly) **orthogonal**
- Brighter pixel in one image gives no info on pixel in other image

# Linear (in)dependence

Example of linearly dependent vectors

$$\begin{bmatrix} 1 \\ 3 \\ 1 \end{bmatrix}, \begin{bmatrix} 4 \\ 2 \\ 0 \end{bmatrix}, \begin{bmatrix} 9 \\ 7 \\ 1 \end{bmatrix}$$

- $1\underline{v}_1 + 2\underline{v}_2 = \underline{v}_3$
- $1\underline{v}_1 + 2\underline{v}_2 - \underline{v}_3 = 0$

$\{\underline{v}_i \in V\}_{i=1}^n$  are linearly dependent if  
 $\exists \{c_i \in \mathbb{R}\}_{i=1}^n$  such that

$$\sum_{i=1}^n c_i \underline{v}_i = 0$$

Example of linearly independent vectors

$$\begin{bmatrix} 1 \\ 3 \\ 1 \end{bmatrix}, \begin{bmatrix} 4 \\ 2 \\ 0 \end{bmatrix}, \begin{bmatrix} 9 \\ 7 \\ 12 \end{bmatrix}$$

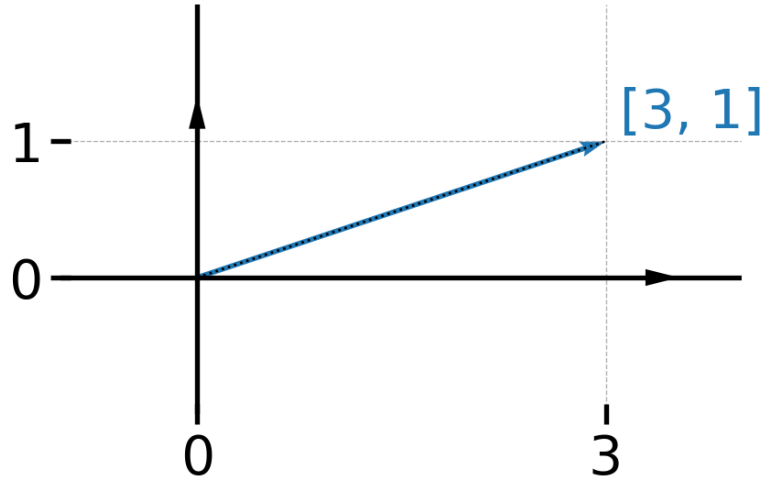
- Could I add a fourth?

$N$ -dimensional vector space:

- Can make **at most**  $n$  linearly independent vectors
- These form a “basis”



# Basis of a vector space



Represent  $\underline{v}$  in a **co-ordinate system**

$$\underline{e}_1 = \begin{bmatrix} 1 \\ 0 \end{bmatrix} \quad \underline{e}_2 = \begin{bmatrix} 0 \\ 1 \end{bmatrix}$$

$$\underline{v} = 3\underline{e}_1 + 1\underline{e}_2$$

$\{\underline{e}_1, \underline{e}_2\}$  is a basis

- Can reach **any** vector in  $V$  with a **linear combination** of basis vectors:

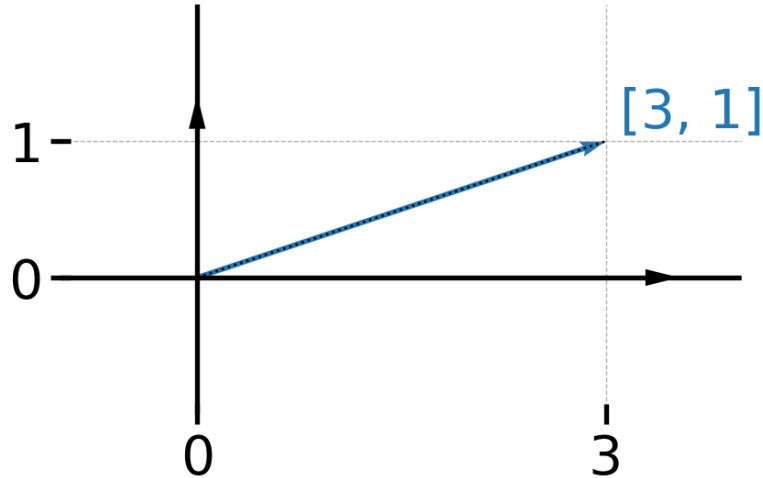
$$\begin{bmatrix} v_1 \\ v_2 \end{bmatrix} = v_1 \underline{e}_1 + v_2 \underline{e}_2$$

Linear combinations means you can add and multiply by scalars

- No **redundancy** in representation

(Basis elements are linearly independent)

# Bases are not **unique**



$$\underline{e}_1 = \begin{bmatrix} 1 \\ 0 \end{bmatrix} \quad \underline{e}_2 = \begin{bmatrix} 0 \\ 1 \end{bmatrix}$$

$$\underline{v} = 3\underline{e}_1 + 1\underline{e}_2$$

$\{e_i\}$  basis is **orthonormal**:

- orthogonal:  $e_i^T e_j = 0 \quad \forall i, j$
- normalised  $\|e_i\|_2 = 1 \quad \forall i$

$$\underline{f}_1 = \begin{bmatrix} 1 \\ 1 \end{bmatrix} \quad \underline{f}_2 = \begin{bmatrix} 0 \\ 1 \end{bmatrix}$$

$$\underline{v} = 3\underline{f}_1 - 2\underline{f}_2 = \begin{bmatrix} 3 \\ -2 \end{bmatrix}$$

Can I **reach** all vectors using linear combinations of  $f$ -basis?

$\Leftrightarrow$  Can I **reach**  $e$ -basis with  $f$ -basis?



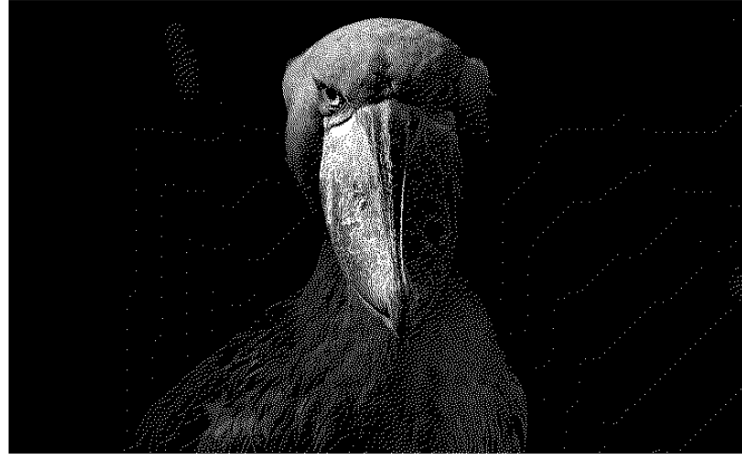


# Basis of another vector space

Image A



Image B



$$\underline{e}_1 = \begin{bmatrix} 1 & 0 & \dots & 0 \\ 0 & 0 & \dots & 0 \\ \vdots & \vdots & \vdots & \vdots \end{bmatrix}$$

$$\underline{e}_2 = \begin{bmatrix} 0 & 1 & \dots & 0 \\ 0 & 0 & \dots & 0 \\ \vdots & \vdots & \vdots & \vdots \end{bmatrix}$$

How many basis elements?

Rows  $\times$  columns

**Dimension of vector space** is the number of basis elements

## Bases define vector space **dimension**

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

**Span** of these (/any) vectors forms a vector space  $V$

(Span = set of linear combinations)

Has a basis of two elements, so vector dimension is 2

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

$$A\underline{v} = v_1 \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} + v_2 \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix} + v_3 \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix}$$

Range of  $A$  is two-dimensional vector space

- **Rank** of  $A$  is 2
- $A$  is rank-deficient/singular
- $\det(A) = 0$  (squashes volume into area)

# Linear (in)dependence

Example of linearly dependent vectors

$$\begin{bmatrix} 1 \\ 3 \\ 1 \end{bmatrix}, \begin{bmatrix} 4 \\ 2 \\ 0 \end{bmatrix}, \begin{bmatrix} 9 \\ 7 \\ 1 \end{bmatrix}$$

- $1\underline{v}_1 + 2\underline{v}_2 - \underline{v}_3 = 0$

Range of  $A$  is **two-dimensional** vector space (rank 2)

$$A = \begin{bmatrix} 1 & 4 & 9 \\ 3 & 2 & 7 \\ 1 & 0 & 1 \end{bmatrix}$$

$$A \begin{bmatrix} 1 \\ 2 \\ -1 \end{bmatrix} = 0$$

Example of linearly independent vectors

$$\begin{bmatrix} 1 \\ 3 \\ 1 \end{bmatrix}, \begin{bmatrix} 4 \\ 2 \\ 0 \end{bmatrix}, \begin{bmatrix} 9 \\ 7 \\ 12 \end{bmatrix}$$

Range of  $B$  is **three-dimensional** vector space (rank 3)

$$B = \begin{bmatrix} 1 & 4 & 9 \\ 3 & 2 & 7 \\ 1 & 0 & 12 \end{bmatrix}$$

- $B$  is **nonsingular**:  $B\underline{v} = 0 \Rightarrow \underline{v} = \underline{0}$
- If not, linearly dependent columns



# Kernel and image of a matrix $A : V \rightarrow W$

Two important vector spaces

$$\text{Im}(A) = \{\underline{w} : \underline{w} = A\underline{v}\} \subseteq W$$

- Spanned by columns

- $\text{Dim}(\text{Im}(A))$  is the **rank** of  $A$

$$\text{Ker}(A) = \{\underline{v} : A\underline{v} = 0\} \subseteq V$$

- $\text{Dim}(\text{Ker}(A))$  is the **nullity** of  $A$

## Rank-nullity theorem

$$\text{Rank}(A) + \text{Nullity}(A) = \text{Number of columns}(A)$$

# Linear maps between scalars

$$f : \mathbb{R} \rightarrow \mathbb{R}$$

$$f(x) = 2x + 4$$

$$g : \mathbb{R} \rightarrow \mathbb{R}$$

$$g(x) = 3x$$

- Is  $f$  linear?
- Is  $g$  linear?

## Linearity property

$$T(ax + by) = aT(x) + bT(y)$$

- $a, b$  are **scalars**
- $x, y$  are **vectors**
- Both in  $\mathbb{R}$  in this case!

$$\begin{aligned} & a(2x + 4) + b(2y + 4) \\ & \neq 2(ax + by) + 4 \end{aligned}$$

- $f$  is **affine** but not linear

$$\begin{aligned} & a(3x) + b(3y) \\ & = 3(ax + by) \end{aligned}$$

- $g$  is **linear**

# Linear maps in a vector space

$T : V \rightarrow W$  is a **linear map** if

$$T(a\underline{x} + b\underline{y}) = aT(\underline{x}) + bT(\underline{y})$$

- $a, b \in K$  (the field, ie  $\mathbb{R}$ )
- $\underline{x}, \underline{y} \in V$

## Claim

Know how  $T$  transforms basis elements  $\Rightarrow$   
know how linear map transforms **everything**.

## Example

$T : \mathbb{R}^2 \rightarrow \mathbb{R}^3$  is a **linear map**

$\{\underline{e}_1, \underline{e}_2\}$  is some **basis** of  $\mathbb{R}^2$

$\{\underline{f}_1, \underline{f}_2, \underline{f}_3\}$  is some **basis** of  $\mathbb{R}^3$

- $T(\underline{e}_1) = 3\underline{f}_1 + 7\underline{f}_2 + 5\underline{f}_3$
- $T(\underline{e}_2) = 4\underline{f}_1 - 2\underline{f}_2 + 6\underline{f}_3$

# Linear maps in a vector space

$$T(a\underline{x} + b\underline{y}) = aT(\underline{x}) + bT(\underline{y})$$

- $T(2\underline{e}_1 + 3\underline{e}_2)?$

$$= 2T(\underline{e}_1) + 3T(\underline{e}_2)$$

$$\begin{bmatrix} 3 & 4 \\ 7 & -2 \\ 5 & -6 \end{bmatrix} \begin{bmatrix} 2 \\ 3 \end{bmatrix}?$$

$$= 2 \begin{bmatrix} 3 \\ 7 \\ 5 \end{bmatrix} + 3 \begin{bmatrix} 4 \\ -2 \\ -6 \end{bmatrix}$$

## Example

$T : \mathbb{R}^2 \rightarrow \mathbb{R}^3$  is a **linear map**

$\{\underline{e}_1, \underline{e}_2\}$  is some **basis** of  $\mathbb{R}^2$

$\{\underline{f}_1, \underline{f}_2, \underline{f}_3\}$  is some **basis** of  $\mathbb{R}^3$

- $T(\underline{e}_1) = 3\underline{f}_1 + 7\underline{f}_2 + 5\underline{f}_3$

- $T(\underline{e}_2) = 4\underline{f}_1 - 2\underline{f}_2 + 6\underline{f}_3$



# Matrices are linear maps

$$\begin{bmatrix} 2 \\ 3 \end{bmatrix}$$

represents element of vector space  $V$   
(in  $e$ -basis)

Represent elements of vector  
space through numbers of basis  
elements

$$\begin{bmatrix} 3 & 4 \\ 7 & -2 \\ 5 & -6 \end{bmatrix}$$

represents linear map  $T : V \rightarrow W$

Matrices represent linear maps  
(All finite-dimensional linear maps  
are represented by matrices)

$$\begin{bmatrix} 3 & 4 \\ 7 & -2 \\ 5 & -6 \end{bmatrix} \begin{bmatrix} 2 \\ 3 \end{bmatrix}$$

represents  $T(\underline{v}) \in W$  (in  $f$ -basis)

Matrix multiplication transforms  
vectors through linear map



# The duality of square matrices

$$T : V \rightarrow V$$

$$T(\underline{v}) = Av$$

## Interpretation 1

Function that **transforms** input vectors into output vectors

## Interpretation 2

Function that represents the **same** vector in a different basis

# Multiplying matrices together **composes** linear maps

$$T_1 : U \rightarrow V \quad T_1 \underline{u} = A \underline{u}$$

$$T_2 : V \rightarrow W \quad T_2 \underline{v} = B \underline{v}$$

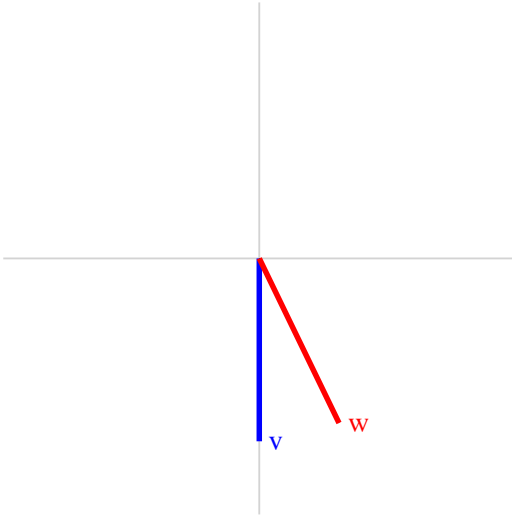
$$T_2 \circ T_1 : U \rightarrow W$$

$$T_2 \circ T_1(\underline{u}) = B A \underline{u}$$

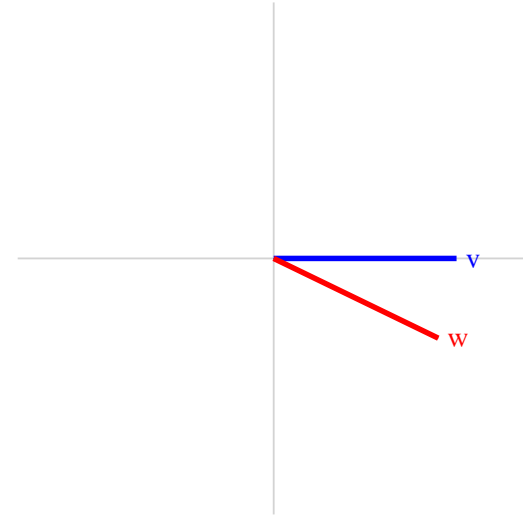
$$\begin{bmatrix} 2 & 3 & 4 \\ 1 & 9 & 6 \end{bmatrix} \begin{bmatrix} 2 & 3 & 4 & 4 \\ 1 & 9 & 6 & 6 \\ 1 & 9 & 6 & 6 \end{bmatrix} : \mathbb{R}^? \rightarrow \mathbb{R}^?$$

$$\mathbb{R}^4 \rightarrow \mathbb{R}^2$$

# What is a rotation?



- vector norm is **invariant** to rotation
- angle between vectors **preserved** under rotation
- angle = dot product!



$$\langle A\underline{v}, A\underline{w} \rangle = \langle \underline{v}, \underline{w} \rangle$$

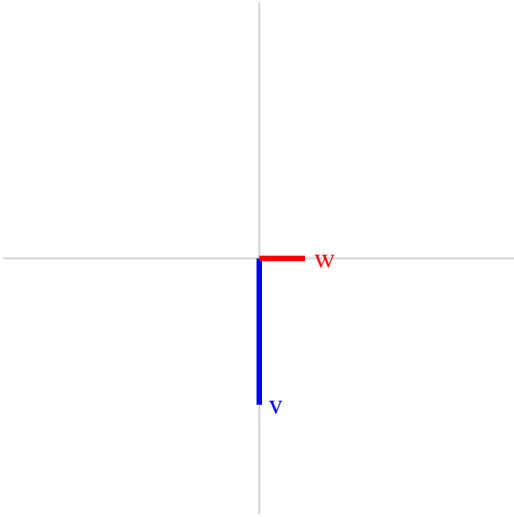
$$(A\underline{v})^T (A\underline{w}) = \langle \underline{v}, \underline{w} \rangle$$

$$\underline{v}^T A^T A \underline{w} = \underline{v}^T \underline{w}$$

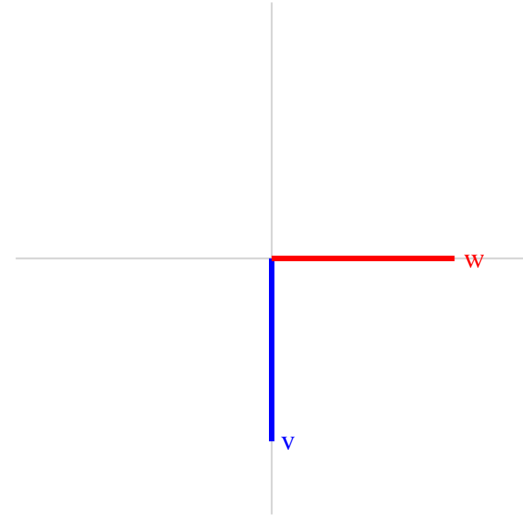
Argument applies  $\forall \underline{v}, \underline{w}$  so  $A^T A = \mathbb{I}_n$ !



# What is a scaling?



- Basis vectors **stretch** without changing direction
- Eigenvectors?
- The basis of the vector space!

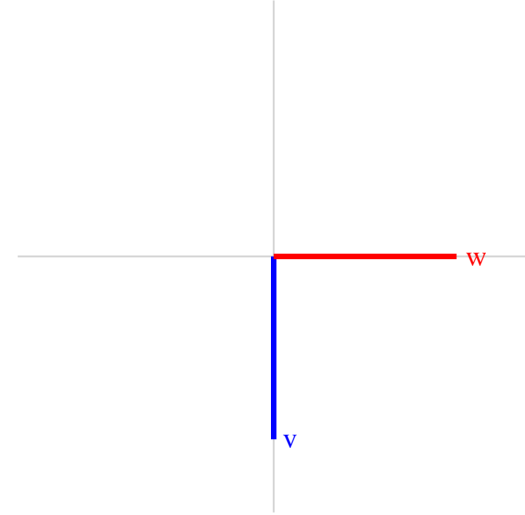
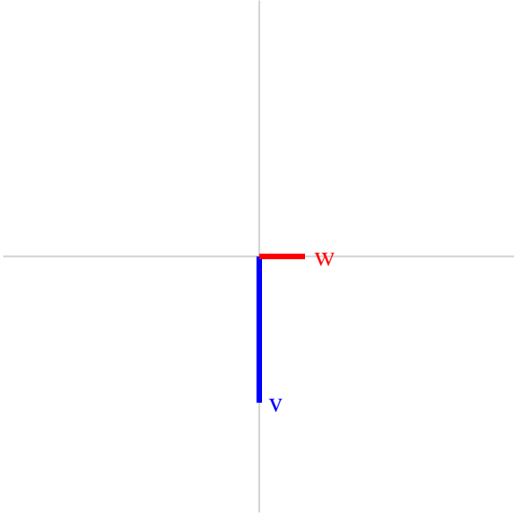


*Diagonal* matrix

$$D = \begin{bmatrix} d_1 & 0 & \dots & 0 \\ 0 & d_2 & \dots & 0 \\ 0 & 0 & \dots & 0 \\ 0 & 0 & \dots & d_n \end{bmatrix}$$

- $d_i$  is degree of stretch for axis  $i$ .

# What is a scaling?



- $D^k$  is easy to compute!

- $D^4 = \begin{bmatrix} d_1^4 & 0 & \dots & 0 \\ 0 & d_2^4 & \dots & 0 \\ 0 & 0 & \dots & 0 \\ 0 & 0 & \dots & d_n^4 \end{bmatrix}$

*Diagonal matrix*

$$D = \begin{bmatrix} d_1 & 0 & \dots & 0 \\ 0 & d_2 & \dots & 0 \\ 0 & 0 & \dots & 0 \\ 0 & 0 & \dots & d_n \end{bmatrix}$$



# Singular value decomposition

Every linear map is a composition:

*rotate*  $\circ$  *stretch*  $\circ$  *rotate*

$$A = U\Sigma V^T \in \mathbb{R}^{m \times n}$$

- $\Sigma \in \mathbb{R}^{m \times n}$  is a scaling (diagonal)
- $V^T \in \mathbb{R}^{n \times n}$  is a rotation:  $V^T V = \mathbb{I}_n$
- $U \in \mathbb{R}^{m \times m}$  is a rotation:  $U^T U = \mathbb{I}_m$

Always exists. Ubiquitous in algorithms.

Very numerically stable (low approx error)

## Example: symmetric matrix

Relationship between  $U$  and  $V$ ?

- $A = U\Sigma U^T$
- $A^k = U\Sigma^k U^T$  (explain yourself)

Why is this better than computing  
 $A \times A \times A \dots$ ?

# Practice

Nullity?

$$\begin{bmatrix} 1 & 2 & 3 \\ 2 & 4 & 7 \end{bmatrix}$$

- $\begin{bmatrix} -2 \\ 1 \\ 0 \end{bmatrix}$  spans Kernel
- Only one linearly dependent column  
so nullity=1
- So Rank 2

Left Inverse? Right inverse?

$$\begin{bmatrix} 1 & 2 & 3 \\ 0 & 4 & 7 \end{bmatrix}$$

- $A : \mathbb{R}^3 \rightarrow \mathbb{R}^2$
- Putative l/r inverse:  $\mathbb{R}^2 \rightarrow \mathbb{R}^3$
- Image of inverse must be a 2d Vector space. Can't span  $\mathbb{R}^3$ .
- $A^{-1,l} \circ A : \mathbb{R}^2 \rightarrow \mathbb{R}^2$ . Possible
- $A \circ A^{-1,r} : \mathbb{R}^3 \rightarrow \mathbb{R}^3$ . Image must be 2d vector space unlike  $\mathbb{I}$ .