Solutions worksheet 01

Maksimov, Dmitrii
dmitrii.maksimov@fau.de

Ilia, Dudnik
ilia.dudnik@fau.de

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Exercise [Solving linear equation systems]

Solve the linear equation system $Ax = b$. A and b given as

$$A = \begin{pmatrix} 1 & 2 & 3 \\ 1 & 4 & 9 \\ 1 & 8 & 27 \end{pmatrix}, b = \begin{pmatrix} 3 \\ 2 \\ 7 \end{pmatrix}$$

Gauss elimination method:

1. Augmented matrix
$$\left[\begin{array}{ccc|c} 1 & 2 & 3 & 3 \\ 1 & 4 & 9 & 2 \\ 1 & 8 & 27 & 7 \end{array}\right]$$

2. Add -1 times row (1) to both row (2) and row (3)
$$\left[\begin{array}{ccc|c} 1 & 2 & 3 & 3 \\ 0 & 2 & 6 & -1 \\ 0 & 6 & 24 & 4 \end{array}\right]\begin{array}{l} \\ R_2 - R_1 \\ R_3 - R_1 \end{array}$$

3. Divide all terms in row (2) by 2 and add -3 times row (2) to row (3)
$$\left[\begin{array}{ccc|c} 1 & 2 & 3 & 3 \\ 0 & 1 & 3 & -\frac{1}{2} \\ 0 & 0 & 6 & 7 \end{array}\right]\begin{array}{l} \\ \frac{R_2}{2} \\ R_3 - 3R_2 \end{array}$$

4. Divide all terms in row (3) by 6
$$\left[\begin{array}{ccc|c} 1 & 2 & 3 & 3 \\ 0 & 1 & 3 & -\frac{1}{2} \\ 0 & 0 & 1 & \frac{7}{6} \end{array}\right]\begin{array}{l} \\ \\ \frac{R_3}{6} \end{array}$$

5. Row echelon form

Add -3 times row (3) to both row (2) and row (1)

$$\begin{bmatrix} 1 & 2 & 0 & | & -\frac{1}{2} \\ 0 & 1 & 0 & | & -4 \\ 0 & 0 & 1 & | & \frac{7}{6} \end{bmatrix} \begin{matrix} R_1 - 3R_3 \\ R_2 - 3R_3 \\ \end{matrix}$$

Add -2 times row (2) to row (1)

$$\begin{bmatrix} 1 & 0 & 0 & | & \frac{15}{2} \\ 0 & 1 & 0 & | & -4 \\ 0 & 0 & 1 & | & \frac{7}{6} \end{bmatrix} \begin{matrix} R_1 - 2R_2 \\ \\ \end{matrix}$$

Answer:

$$x = \begin{pmatrix} \frac{15}{2} \\ -4 \\ \frac{7}{6} \end{pmatrix}$$

Exercise [Norms]

Definition (Norm) — A mapping $\|\cdot\|$ from any (real) vector space V to the real numbers $\mathbb{R}$ is called a norm, whenever

1. $\|v + w\| \leq \|v\| + \|w\|$
2. $\|v\| = 0 \implies v = 0_V$
3. $\|\lambda v\| = |\lambda| \cdot \|v\|$

for all $\lambda \in \mathbb{R}$, $v, w \in V$

1. Let$V = \mathbb{R}^n$ for some $n \in \mathbb{N}$. The euclidean norm

   $$\|v\|_2 := \sqrt{\sum_{i=1}^{n} v_i^2}$$

   is a norm.

   Proof:

   (a) Proof of 1 statement

   $$\|v + w\|_2^2 := \sum_{i=1}^{n}(v_i+w_i)^2 = \sum_{i=1}^{n} v_i^2+2v_iw_i+w_i^2 = \sum_{i=1}^{n} v_i^2+\sum_{i=1}^{n} 2v_iw_i+\sum_{i=1}^{n} w_i^2 = \|v\|_2^2+2(v\cdot w)+\|w\|_2^2$$

   Taking into account the Cauchy-Schwarz Inequality

   $$|v \cdot w| \leq \|v\|_2 \cdot \|w\|_2$$

   which implies

   $$\|v\|_2^2 + 2(v \cdot w) + \|w\|_2^2 \leq \|v\|_2^2 + 2\|v\|\|w\| + \|w\|_2^2 = (\|v\| + \|w\|)^2$$

   Hence,

   $$\|v + w\|_2^2 \leq (\|v\|_2 + \|w\|_2)^2$$

   $$\|v + w\|_2 \leq \|v\|_2 + \|w\|_2$$

   as required

   (b) Proof of 2 statement

   $$\|v\|_2 := \sqrt{\sum_{i=1}^{n}(v_i)^2}$$

   $$\sqrt{\sum_{i=1}^{n} v_i^2} = 0 \iff v_i = 0,\ \forall i$$

   which implies

   $$v = 0_V$$

   as required

(c) Proof of 3 statement

$$\|\lambda v\|_2 := \sqrt{\sum_{i=1}^{n}(\lambda v_i)^2} = |\lambda| \cdot \sqrt{\sum_{i=1}^{n} v_i^2} = |\lambda| \cdot \|v\|$$

as required

Hence, the euclidean norm is a norm.

2. Let$V = \mathbb{R}^n$ for some $n \in \mathbb{N}$. The mapping

$$\|v\|_{\frac{1}{2}} := (\sum_{i=1}^{n} \sqrt{|v_i|})^2$$

is a norm.

Proof: let $v = (0, 1)$, $w = (1, 0)$, so $v, w \in V$. Given that

$$\|v + w\|_{\frac{1}{2}} := (\sum_{i=1}^{2} \sqrt{|v_i + w_i|})^2 = 2^2 = 4$$

$$\|v\|_{\frac{1}{2}} + \|w\|_{\frac{1}{2}} := (\sum_{i=1}^{2} \sqrt{|v_i|})^2 + (\sum_{i=1}^{2} \sqrt{|w_i|})^2 = 1 + 1 = 2$$

$$\|v + w\|_{\frac{1}{2}} > \|v\|_{\frac{1}{2}} + \|w\|_{\frac{1}{2}}$$

Hence, the $\|\cdot\|_{\frac{1}{2}}$ is not a norm.

3. Let V be the space of convergent sequences. The mapping

$$\|v\|_{lim} := \lim_{n \to \infty} v_n$$

is a norm.

Proof:

$$\|\lambda \cdot v\|_{lim} := \lim_{n \to \infty} \lambda \cdot v_n = \lambda \cdot \lim_{n \to \infty} v_n = \lambda \cdot \|v\|_{lim} \neq |\lambda| \cdot \|v\|_{lim}$$

Hence, the $\|\cdot\|_{lim}$ is not a norm.

Exercise [Python, Pandas, K-Means]

(a) DS analysis

Let's start by describing DS

	eruptions	waiting
count	272.000000	272.000000
mean	3.487783	70.897059
std	1.141371	13.594974
min	1.600000	43.000000
25%	2.162750	58.000000
50%	4.000000	76.000000
75%	4.454250	82.000000
max	5.100000	96.000000

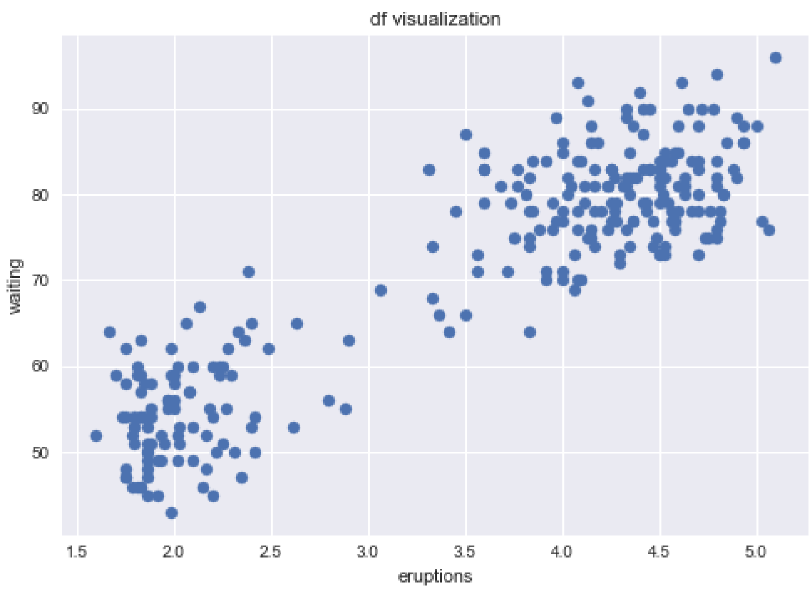
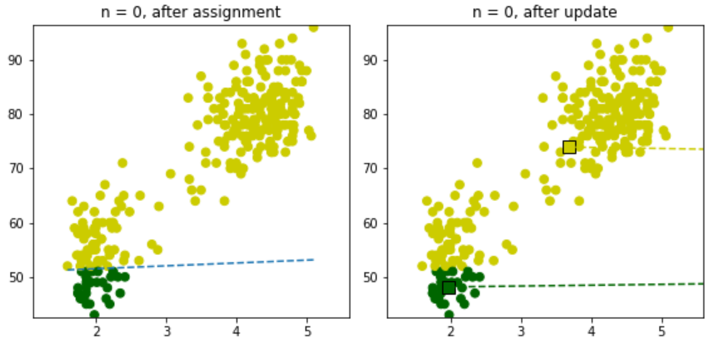
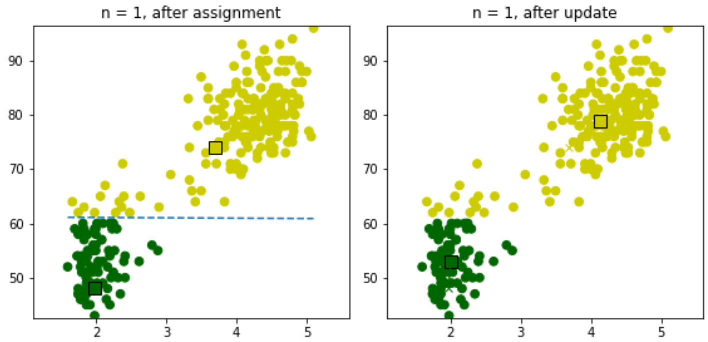


Figure 1: visualization of *faithful.csv* data

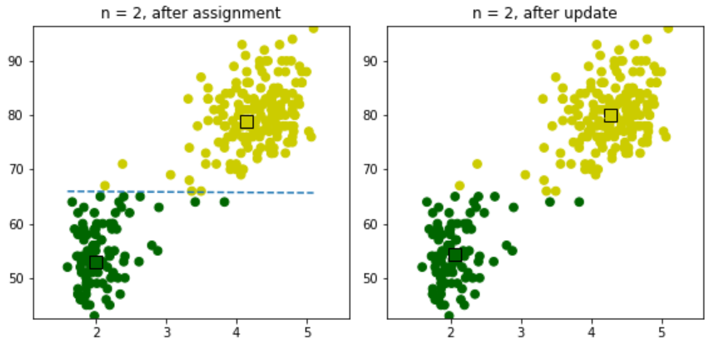
(b) KMeans clustering visualization



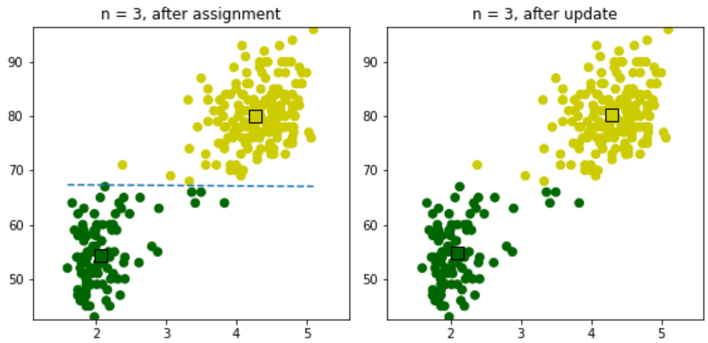
(a) iteration = 0



(b) iteration = 1



(c) iteration = 2



(d) iteration = 3

Figure 2: KMeans algorithm

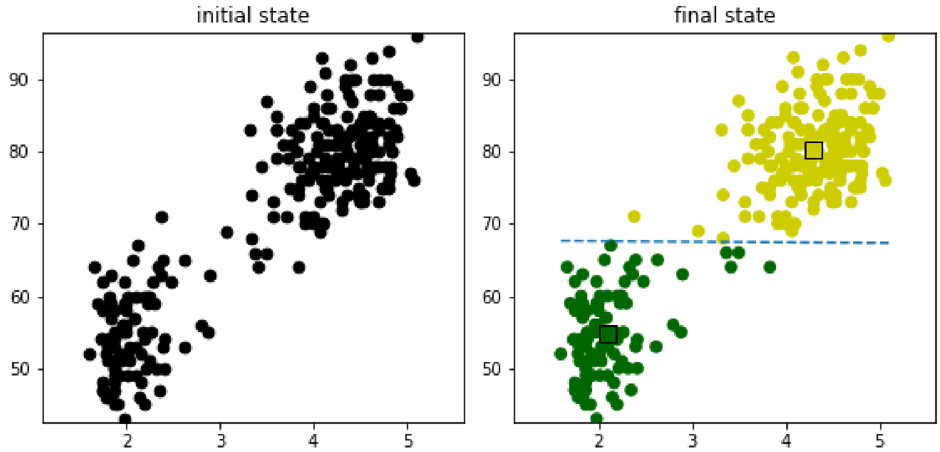


Figure 3: KMean clustering sumup

Exercise [Implementing EM for Clustering]