

1a) $Y^T = \begin{pmatrix} Y_{11} & Y_{21} & Y_{31} \\ Y_{12} & Y_{22} & Y_{32} \end{pmatrix}$

$YX^T = \begin{pmatrix} Y_{11} & Y_{12} \\ Y_{21} & Y_{22} \\ Y_{31} & Y_{32} \end{pmatrix} \begin{pmatrix} X_{11} & X_{21} & X_{31} \\ X_{12} & X_{22} & X_{32} \end{pmatrix}$

$\begin{bmatrix} (Y_{11}X_{11}) + (Y_{12}X_{12}) & (Y_{11}X_{21}) + (Y_{12}X_{22}) & (Y_{11}X_{31}) + (Y_{12}X_{32}) \\ (Y_{21}X_{11}) + (Y_{22}X_{12}) & (Y_{21}X_{21}) + (Y_{22}X_{22}) & (Y_{21}X_{31}) + (Y_{22}X_{32}) \\ (Y_{31}X_{11}) + (Y_{32}X_{12}) & (Y_{31}X_{21}) + (Y_{32}X_{22}) & (Y_{31}X_{31}) + (Y_{32}X_{32}) \end{bmatrix}$

1b) $\begin{matrix} \textcircled{A} & \textcircled{B} \\ (Y_{*1}X_{*1}^T) + (Y_{*2}X_{*2}^T) = \end{matrix}$

$\begin{bmatrix} Y_{11} \\ Y_{12} \end{bmatrix} \begin{bmatrix} X_{11} & X_{21} & X_{31} \end{bmatrix} = \begin{bmatrix} Y_{11}X_{11} & Y_{11}X_{21} & Y_{11}X_{31} \\ Y_{12}X_{11} & Y_{12}X_{21} & Y_{12}X_{31} \end{bmatrix} \begin{bmatrix} Y_{21} \\ Y_{22} \end{bmatrix} \begin{bmatrix} X_{12} & X_{22} & X_{32} \end{bmatrix} \begin{bmatrix} Y_{31}X_{11} & Y_{31}X_{21} & Y_{31}X_{31} \\ Y_{32}X_{11} & Y_{32}X_{21} & Y_{32}X_{31} \end{bmatrix}$

$= \begin{bmatrix} Y_{11}X_{11} & Y_{11}X_{21} & Y_{11}X_{31} \\ Y_{12}X_{11} & Y_{12}X_{21} & Y_{12}X_{31} \end{bmatrix} \begin{bmatrix} Y_{21} \\ Y_{22} \end{bmatrix} \begin{bmatrix} X_{12} & X_{22} & X_{32} \end{bmatrix} \begin{bmatrix} Y_{31}X_{11} & Y_{31}X_{21} & Y_{31}X_{31} \\ Y_{32}X_{11} & Y_{32}X_{21} & Y_{32}X_{31} \end{bmatrix}$

Adding A+B results in the exact same matrix in Part a) ★

1c)

A_{ij} is $(m \times n)$ matrix & B_{ji} is $(n \times m)$ matrix:
• trace of square matrix is the sum of its diagonal elements; so

$\text{tr}(AB) = \sum_{i=1}^n (AB)_{ii} = \sum_{i=1}^n \sum_{k=1}^m A_{ik} B_{ki}$ $\text{tr}(BA) = \sum_{j=1}^m (BA)_{jj} = \sum_{j=1}^m \sum_{i=1}^n B_{ji} A_{ij}$

$\text{tr}(BA) = \sum_{k=1}^m \sum_{i=1}^n B_{ki} A_{ik}$ (relabel)
match indices
to show!

Multiplication of real #s here is commutative,

SO:
 $\text{tr}(AB) = \text{tr}(BA)$

3b) Now suppose title A has 1600 impressions, title B has 1200 impressions, and title C has 1500 impressions but the clicks/views are still 60, 31, and 41 respectively. Compare the new p-value with that of part a – is it larger, smaller, or about the same? Why is this the case? Give an intuitive justification.

OLD:

A: $60/160 = 0.375$

B: $31/120 = 0.258$

C: $41/150 = 0.273$

NEW:

A: $60/1600 = 0.0375$

B: $31/1200 = 0.0258$

C: $41/1500 = 0.0273$

With many more samples, the new CTRs should yield a smaller p-value with more statistical significance, despite the relative differences between each other being the same.