

# UNIT - 1

## Linear Algebra

→ purpose is to provide tools for solving systems of linear equations.

1) Matrix operations

2) Special matrices

3) Matrices Decomposition Techniques

preliminary board (a)

### Data Structures

1) Scalar → single variable

2) vector → Array  $\begin{bmatrix} \cdot \\ \cdot \\ \cdot \end{bmatrix}$

3) Matrix → 2D Array  $\begin{bmatrix} \cdot & \cdot & \cdot \\ \cdot & \cdot & \cdot \\ \cdot & \cdot & \cdot \end{bmatrix}$

4) Tensor → nD array (or) Matrix

multiple elements (a)

dimensions (e)

size (shape) (c)

rank (r)



### Operations

1) Norms

2) Trace

3) Determinant

4) Eigen values

5) singular values

multiple actions result in products

$$\text{det}(AB) = \text{det}(A) \cdot \text{det}(B)$$

### Scalar :-

The scalar  $s^{(X)}$  is just a single number

vector - is an array of numbers

→ vector can be understood as identifying point in space with each element giving the coordinate along different axis

### Matrix

→ It is a 2D array of numbers

→ Each element is identified by indexes

instance of one

Tensor → tensor is an array of a number of dimensions  
regular grid with a variable number of axes.

Operations on matrices

- 1) Matrix Addition
- 2) Multiplication
- 3) Transpose
- 4) Inverse

- 5) Broad casting
- 6) Hadamard product
- 7) Dot product
- 8) Trace
- 9) Norm

Trace → sum of all the principal diagonal elements

is called trace.

Matrix product

Broad casting

Adding a vector with a matrix

$\mathbf{v}$

$$A_{ij} + b_j = c_{ij}$$

Element wise multiplication

$$\begin{bmatrix} 2 & 4 \\ 1 & 5 \end{bmatrix} \begin{bmatrix} 1 & 2 \\ 3 & 6 \end{bmatrix} = \begin{bmatrix} 2 \cdot 1 + 4 \cdot 3 & 2 \cdot 2 + 4 \cdot 6 \\ 1 \cdot 1 + 5 \cdot 3 & 1 \cdot 2 + 5 \cdot 6 \end{bmatrix} = \begin{bmatrix} 14 & 28 \\ 16 & 32 \end{bmatrix}$$

Hadamard product :-

$$C = A \odot B$$

Dot product

Matrix product

Matrix product

Properties of norms :-

i) triangular inequality  $\Rightarrow f(x+y) \leq f(x)+f(y)$

ii) positive definiteness  $\Rightarrow f(x) = 0 \iff x=0$

iii) linearity  $\Rightarrow f(ax) = |a|f(x)$

linearity :-  
for  $f: \mathbb{R} \rightarrow \mathbb{R}$ ,  $f(ax) = |a|f(x)$

Different types of norms  $\Rightarrow$  happens  $f(x)=0$  at only origin

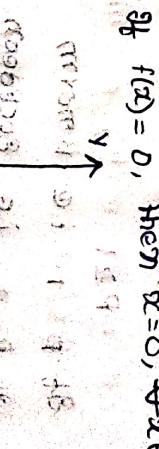
1) Euclidean Norm

2) Manhattan Distance

3) P-norm

4)  $\infty$ -norm

5) Frobenius Norm

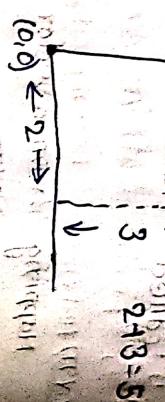


## L-norm

↳ Definition: The sum of absolute differences between the coordinates of the origin and the destination

↳ Example: Find the norm of the following vector

$$\|a\| = (2+3)^1 = 5$$



Euclidean Norm

- It is the shortest distance from the origin to the destination

$$\|a\|_2 = \sqrt{2^2 + 3^2} = \sqrt{13}$$



- i. Euclidean norm
- ii. 1-norm
- iii. infinity norm

$$\|a\|_2 = \sqrt{3^2 + 4^2 + 5^2} = \sqrt{9+16+25} = \sqrt{50} = 5\sqrt{2}$$

(i)

Given vector  $a = [3, 4, 5]$

P-norm

$$\|v\|_P = (\|v_1\|^P + \|v_2\|^P + \dots + \|v_n\|^P)^{1/P}$$

$P \geq 1$

• If  $P = 1$  i.e 1-norm

• If  $P = 2$  i.e Euclidean norm

• If  $P = \infty$  i.e infinity norm

↳ 1-norm

$\|v\|_1 = \max(\|v_1\|, \|v_2\|, \dots, \|v_n\|)$

↳ Euclidean norm

$\|v\|_2 = \sqrt{\|v_1\|^2 + \|v_2\|^2 + \dots + \|v_n\|^2}$

↳ infinity norm

$\|v\|_\infty = \max(\|v_1\|, \|v_2\|, \dots, \|v_n\|)$

→ Since input is matrix

$$\|A\|_F = \sqrt{\sum_{i=1}^m \sum_{j=1}^n |a_{ij}|^2}$$

$$\text{Eq: } \begin{bmatrix} 2 & 3 \\ 5 & 1 \end{bmatrix} = \sqrt{2^2 + 3^2 + 5^2 + 1^2}$$

$$= \sqrt{39}$$

Example: Find the norm of the following vector

$$A = [3, 4, 5]$$

- i. Euclidean norm

- ii. 1-norm

- iii. infinity norm

$$\|a\|_2 = (3+4+5)^1 = 12$$

Given vector  $a = [3, 4, 5]$

$$\|a\|_1 = \max(\|3\|, \|4\|, \|5\|) = 5$$

$$\|a\|_\infty = \max(\|3\|, \|4\|, \|5\|) = 5$$

$$\|a\|_2 = \sqrt{3^2 + 4^2 + 5^2} = \sqrt{50} = 5\sqrt{2}$$

$$\|a\|_1 = 3 + 4 + 5 = 12$$

$$\|a\|_\infty = 5$$

$$\|a\|_2 = \sqrt{3^2 + 4^2 + 5^2} = \sqrt{50} = 5\sqrt{2}$$

$$\|a\|_1 = 3 + 4 + 5 = 12$$

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15/12/23

### Special Matrices

- 1) Diagonal matrix
- 2) Symmetric matrix  $\Rightarrow A = A^T$

- 3) Upper triangular

- 4) Lower triangular

- 5) Orthogonal matrix  $\Rightarrow$

for  $A^{-1} = A^T$

Orthogonal Matrix

$A^T A = I$

$A A^T = I$

$A^T = A^{-1}$

$A^{-1} = A^T$

### Eigen vector

The eigen value  $\lambda$  is a non zero vector in the space such that multiplication by  $\lambda$  after only the scale a such that multiplication by  $\lambda$  after only the scale a

$\lambda \in \mathbb{C}$   $\lambda$  is known as eigen value corresponding

• scalar  $\lambda$  is known as eigen value corresponding as

$A = \lambda \text{diag}(\lambda) V^{-1}$  to eigen vector  $A$  combine can be difference as

Positive definite  $\lambda > 0$  only positive

Positive semi definite  $0 > \lambda > -\infty$  no negative

Negative definite  $\lambda < 0$  all negatives

Negative semi definite  $\lambda < 0$  + zero values

### Singular value decomposition

Let  $A$  be any  $m \times n$  matrix

$\Rightarrow$  there are orthogonal matrices  $U, V$  and a diagonal matrix  $\Sigma$  such that

$$A = U \Sigma V^T$$

$\Rightarrow$  the column of  $U$  are the eigen vectors of  $A A^T$

$\Rightarrow$  the column of  $V$  are the eigen vectors of  $A^T A$

$\Rightarrow$  the diagonal elements of  $\Sigma$  are the singular values

$$\sigma_i = \sqrt{\lambda_i}$$

what the relationship between  $u_i$  and  $v_i$

$$\text{① } A v_i = \sigma_i u_i = A^T u_i = \sigma_i v_i$$

$$\text{② } \|A v_i\| = \sigma_i = \|A^T u_i\|$$

$$\text{③ } A A^T - \lambda I = 0$$

$$B = \begin{bmatrix} 1 & 2 \\ 2 & 1 \end{bmatrix}$$

# 16/12/23

## Diagonalization Algorithm

A simple algorithm to find the eigenvalues and eigenvectors of a square matrix  $A$ .

Step 1: Find the characteristic polynomial  $\Delta(\lambda)$  of

$$\text{given matrix } A.$$

Step 2: Find the roots of  $\Delta(\lambda)$  to obtain the eigenvalues of  $A$ .

Step 3: i. For each eigenvalue  $\lambda$  of  $A$

Form the matrix  $H = A - \lambda I$  by subtraction

of  $\lambda I$  from all rows of  $A$ .

ii. Calculate the rank of  $H$ , if

rank  $H = n$ ,

then  $\lambda$  is a simple root.

iii. If rank  $H < n$ ,

then  $\lambda$  is a multiple root.

iv. If rank  $H = 0$ ,

then  $\lambda$  is a triple root.

v. If rank  $H = 1$ ,

then  $\lambda$  is a double root.

vi. If rank  $H = 2$ ,

then  $\lambda$  is a single root.

vii. If rank  $H = 3$ ,

then  $\lambda$  is a single root.

viii. If rank  $H = 4$ ,

then  $\lambda$  is a single root.

ix. If rank  $H = 5$ ,

then  $\lambda$  is a single root.

x. If rank  $H = 6$ ,

then  $\lambda$  is a single root.

xi. If rank  $H = 7$ ,

then  $\lambda$  is a single root.

xii. If rank  $H = 8$ ,

then  $\lambda$  is a single root.

xiii. If rank  $H = 9$ ,

then  $\lambda$  is a single root.

xiv. If rank  $H = 10$ ,

then  $\lambda$  is a single root.

xv. If rank  $H = 11$ ,

then  $\lambda$  is a single root.

xvi. If rank  $H = 12$ ,

then  $\lambda$  is a single root.

xvii. If rank  $H = 13$ ,

then  $\lambda$  is a single root.

xviii. If rank  $H = 14$ ,

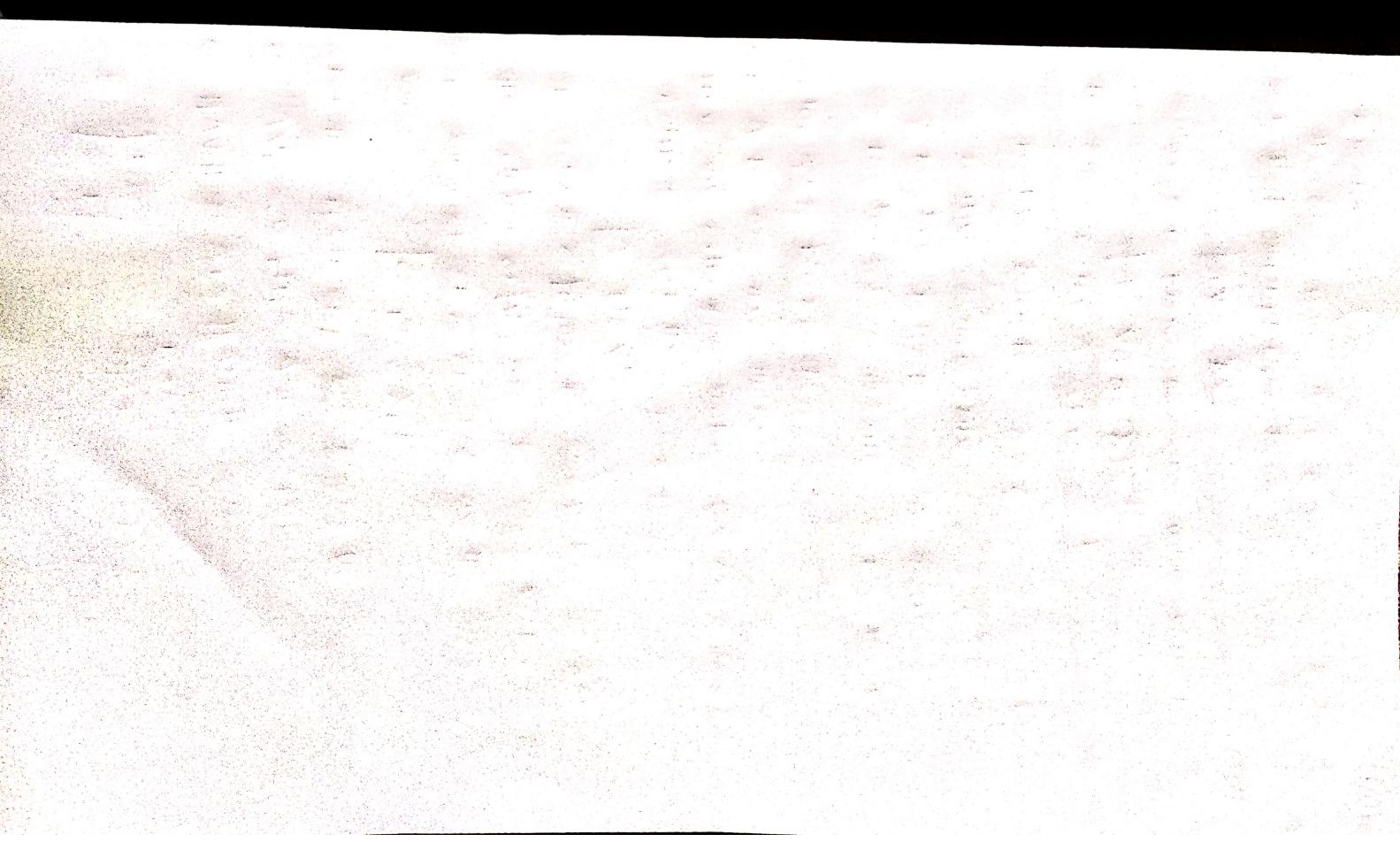
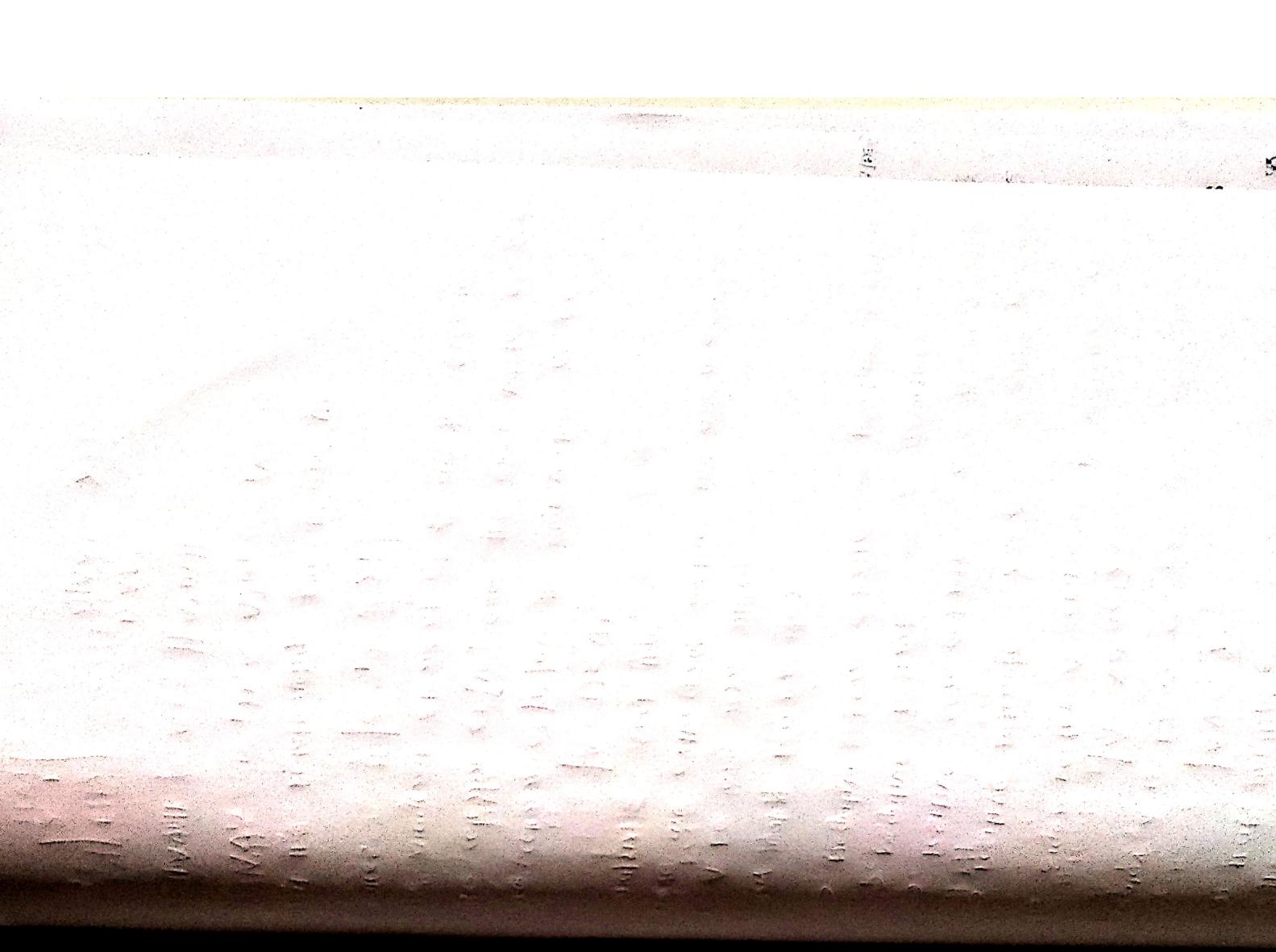
then  $\lambda$  is a single root.

xix. If rank  $H = 15$ ,

then  $\lambda$  is a single root.

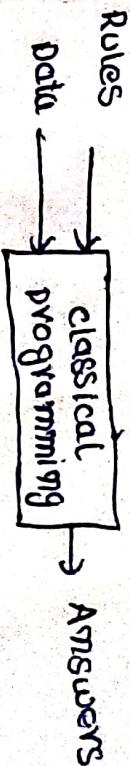
xx. If rank  $H = 16$ ,

then  $\lambda$  is a single root.



### Definition (machine learning)

A machine learning system is trained rather than explicitly programmed. It's presented with many examples relevant to a task, and it finds statistical structure in these examples that eventually allows the system to come up with rules for automating the task.



### How deep learning works?

