Tutorial 0: CPSC 340

Getting Started:
probability, linear algebra, gradients, github, and python review

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Important Math Tools Review

Probability Review

The following slides are based off a review that can be found here: `https://github.com/wzchen/probability_cheatsheet/blob/master/probability_cheatsheet.tex`

- Basic Concepts
- Basic Definitions
- Law of Total Probability
- Extension of Bayes Rule

Probability Review: Basic Concepts

Disjoint Events: A and B are disjoint when they cannot happen simultaneously, or

$$P(A \cap B) = 0$$

$$A \cap B = \emptyset$$

Independent Events: A and B are independent if knowing whether A occurred gives no information about whether B occurred. More formally:

$$P(A \cap B) = P(A)P(B)$$

$$P(A|B) = P(A)$$

$$P(B|A) = P(B)$$

Conditional Independence: A and B are conditionally independent given C if $P(A \cap B|C) = P(A|C)P(B|C)$. Conditional independence does not imply independence, and independence does not imply conditional independence.

Probability Review: Basic Definitions

Joint Probability $P(A \cap B)$ or $P(A, B)$ – Probability of A and B.

Marginal Probability $P(A)$ – Probability of A.

Conditional Probability $P(A|B) = P(A, B)/P(B)$ – Probability of A, given that B occurred.

Bayes' Rule - Bayes' Rule unites marginal, joint, and conditional probabilities.

$$P(\mathrm{A}|\mathrm{B}) = \frac{P(\mathrm{A} \cap \mathrm{B})}{P(\mathrm{B})} = \frac{P(\mathrm{B}|\mathrm{A})P(\mathrm{A})}{P(\mathrm{B})}$$

Probability Review: Law of Total Probability

Let $B_1, B_2, B_3, ...B_n$ be a *partition* of the sample space (i.e., they are disjoint and their union is the entire sample space).

$$P(A) = P(A|B_1)P(B_1) + P(A|B_2)P(B_2) + \cdots + P(A|B_n)P(B_n)$$
$$P(A) = P(A \cap B_1) + P(A \cap B_2) + \cdots + P(A \cap B_n)$$

For **LOTP with extra conditioning**, just add in another event C!

$$P(A|C) = P(A|B_1, C)P(B_1|C) + \cdots + P(A|B_n, C)P(B_n|C)$$
$$P(A|C) = P(A \cap B_1|C) + P(A \cap B_2|C) + \cdots + P(A \cap B_n|C)$$

Special case of LOTP with B and B^c as partition:

$$P(A) = P(A|B)P(B) + P(A|B^c)P(B^c)$$
$$P(A) = P(A \cap B) + P(A \cap B^c)$$

Probability Review: Extension of Bayes Rule

Bayes' Rule, and with extra conditioning (just add in C!)

$$P(A|B) = \frac{P(B|A)P(A)}{P(B)}$$

$$P(A|B,C) = \frac{P(B|A,C)P(A|C)}{P(B|C)}$$

We can also write

$$P(A|B,C) = \frac{P(A,B,C)}{P(B,C)} = \frac{P(B,C|A)P(A)}{P(B,C)}$$

Odds Form of Bayes' Rule

$$\frac{P(A|B)}{P(A^c|B)} = \frac{P(B|A)}{P(B|A^c)}\frac{P(A)}{P(A^c)}$$

The *posterior odds* of A are the *likelihood ratio* times the *prior odds*.

Linear Algebra Review

The following slides are based upon a review from cmu which can be found at:
http://www.cs.cmu.edu/ zkolter/course/15-884/linalg-review.pdf

- Notation
- Matrix Multiplication
- Operations and Properties

Linear Algebra Review: Notation

- By $A \in \mathbb{R}^{m \times n}$ we denote a matrix with m rows and n columns, where the entries of A are real numbers.
- By $x \in \mathbb{R}^n$, we denote a vector with n entries. By convention, an n-dimensional vector is often thought of as a matrix with n rows and 1 column, known as a ***column vector***. If we want to explicitly represent a ***row vector*** — a matrix with 1 row and n columns — we typically write x^T (here x^T denotes the transpose of x, which we will define shortly).
- The ith element of a vector x is denoted x_i:

$$x = \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix}.$$

Linear Algebra Review: Notation

- We use the notation a_{ij} (or A_{ij}, $A_{i,j}$, etc) to denote the entry of A in the ith row and jth column:

$$A = \begin{bmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{m1} & a_{m2} & \cdots & a_{mn} \end{bmatrix}.$$

- We denote the jth column of A by a_j or $A_{:,j}$:

$$A = \begin{bmatrix} | & | & & | \\ a_1 & a_2 & \cdots & a_n \\ | & | & & | \end{bmatrix}.$$

- We denote the ith row of A by a_i^T or $A_{i,:}$:

$$A = \begin{bmatrix} — & a_1^T & — \\ — & a_2^T & — \\ & \vdots & \\ — & a_m^T & — \end{bmatrix}.$$

Linear Algebra Review: Matrix Multiplication

Given two vectors $x, y \in \mathbb{R}^n$, the quantity $x^T y$, sometimes called the ***inner product*** or ***dot product*** of the vectors, is a real number given by

$$x^T y \in \mathbb{R} = \begin{bmatrix} x_1 & x_2 & \cdots & x_n \end{bmatrix} \begin{bmatrix} y_1 \\ x_2 \\ \vdots \\ y_n \end{bmatrix} = \sum_{i=1}^{n} x_i y_i.$$

Given vectors $x \in \mathbb{R}^m$, $y \in \mathbb{R}^n$ (not necessarily of the same size), $xy^T \in \mathbb{R}^{m \times n}$ is called the ***outer product*** of the vectors. It is a matrix whose entries are given by $(xy^T)_{ij} = x_i y_j$, i.e.,

$$xy^T \in \mathbb{R}^{m \times n} = \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_m \end{bmatrix} \begin{bmatrix} y_1 & y_2 & \cdots & y_n \end{bmatrix} = \begin{bmatrix} x_1 y_1 & x_1 y_2 & \cdots & x_1 y_n \\ x_2 y_1 & x_2 y_2 & \cdots & x_2 y_n \\ \vdots & \vdots & \ddots & \vdots \\ x_m y_1 & x_m y_2 & \cdots & x_m y_n \end{bmatrix}.$$

Linear Algebra Review: Matrix Multiplication

- Matrix multiplication is associative: $(AB)C = A(BC)$.
- Matrix multiplication is distributive: $A(B + C) = AB + AC$.
- Matrix multiplication is, in general, *not* commutative; that is, it can be the case that $AB \neq BA$. (For example, if $A \in \mathbb{R}^{m \times n}$ and $B \in \mathbb{R}^{n \times q}$, the matrix product BA does not even exist if m and q are not equal!)

Linear Algebra Review: Operations and Properties

The ***identity matrix***, denoted $I \in \mathbb{R}^{n \times n}$, is a square matrix with ones on the diagonal and zeros everywhere else. That is,

$$I_{ij} = \begin{cases} 1 & i = j \\ 0 & i \neq j \end{cases}$$

It has the property that for all $A \in \mathbb{R}^{m \times n}$,

$$AI = A = IA.$$

A ***diagonal matrix*** is a matrix where all non-diagonal elements are 0. This is typically denoted $D = \text{diag}(d_1, d_2, \ldots, d_n)$, with

$$D_{ij} = \begin{cases} d_i & i = j \\ 0 & i \neq j \end{cases}$$

Clearly, $I = \text{diag}(1, 1, \ldots, 1)$.

Linear Algebra Review: Operations and Properties

The ***transpose*** of a matrix results from "flipping" the rows and columns. Given a matrix $A \in \mathbb{R}^{m \times n}$, its transpose, written $A^T \in \mathbb{R}^{n \times m}$, is the $n \times m$ matrix whose entries are given by

$$(A^T)_{ij} = A_{ji}.$$

We have in fact already been using the transpose when describing row vectors, since the transpose of a column vector is naturally a row vector.

The following properties of transposes are easily verified:

- $(A^T)^T = A$
- $(AB)^T = B^T A^T$
- $(A + B)^T = A^T + B^T$

The ***trace*** of a square matrix $A \in \mathbb{R}^{n \times n}$, denoted $\mathrm{tr}(A)$ (or just $\mathrm{tr}A$ if the parentheses are obviously implied), is the sum of diagonal elements in the matrix:

$$\mathrm{tr}A = \sum_{i=1}^{n} A_{ii}.$$

Linear Algebra Review: Operations and Properties

A ***norm*** of a vector $\|x\|$ is informally a measure of the "length" of the vector. For example, we have the commonly-used Euclidean or ℓ_2 norm,

$$\|x\|_2 = \sqrt{\sum_{i=1}^{n} x_i^2}.$$

Note that $\|x\|_2^2 = x^T x$.

More formally, a norm is any function $f : \mathbb{R}^n \to \mathbb{R}$ that satisfies 4 properties:

1. For all $x \in \mathbb{R}^n$, $f(x) \geq 0$ (non-negativity).
2. $f(x) = 0$ if and only if $x = 0$ (definiteness).
3. For all $x \in \mathbb{R}^n$, $t \in \mathbb{R}$, $f(tx) = |t|f(x)$ (homogeneity).
4. For all $x, y \in \mathbb{R}^n$, $f(x + y) \leq f(x) + f(y)$ (triangle inequality).

Linear Algebra Review: Operations and Properties

A set of vectors $\{x_1, x_2, \ldots x_n\} \subset \mathbb{R}^m$ is said to be ***(linearly) independent*** if no vector can be represented as a linear combination of the remaining vectors. Conversely, if one vector belonging to the set *can* be represented as a linear combination of the remaining vectors, then the vectors are said to be ***(linearly) dependent***. That is, if

$$x_n = \sum_{i=1}^{n-1} \alpha_i x_i$$

for some scalar values $\alpha_1, \ldots, \alpha_{n-1} \in \mathbb{R}$, then we say that the vectors $x_1, \ldots, x_n$ are linearly dependent; otherwise, the vectors are linearly independent. For example, the vectors

$$x_1 = \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix} \quad x_2 = \begin{bmatrix} 4 \\ 1 \\ 5 \end{bmatrix} \quad x_3 = \begin{bmatrix} 2 \\ -3 \\ -1 \end{bmatrix}$$

are linearly dependent because $x_3 = -2x_1 + x_2$.

The ***span*** of a set of vectors $\{x_1, x_2, \ldots x_n\}$ is the set of all vectors that can be expressed as a linear combination of $\{x_1, \ldots, x_n\}$. That is,

$$\text{span}(\{x_1, \ldots x_n\}) = \left\{ v : v = \sum_{i=1}^{n} \alpha_i x_i, \quad \alpha_i \in \mathbb{R} \right\}.$$

Linear Algebra Review: Operations and Properties

The ***inverse*** of a square matrix $A \in \mathbb{R}^{n \times n}$ is denoted A^{-1}, and is the unique matrix such that

$$A^{-1}A = I = AA^{-1}.$$

The following are properties of the inverse; all assume that $A, B \in \mathbb{R}^{n \times n}$ are non-singular:

- $(A^{-1})^{-1} = A$
- $(AB)^{-1} = B^{-1}A^{-1}$
- $(A^{-1})^T = (A^T)^{-1}$. For this reason this matrix is often denoted A^{-T}.

Linear Algebra Review: Operations and Properties

Two vectors $x, y \in \mathbb{R}^n$ are ***orthogonal*** if $x^T y = 0$. A vector $x \in \mathbb{R}^n$ is ***normalized*** if $\|x\|_2 = 1$. A square matrix $U \in \mathbb{R}^{n \times n}$ is ***orthogonal*** (note the different meanings when talking about vectors versus matrices) if all its columns are orthogonal to each other and are normalized (the columns are then referred to as being ***orthonormal***).

It follows immediately from the definition of orthogonality and normality that

$$U^T U = I = U U^T.$$

Linear Algebra Review: Operations and Properties

Given a square matrix $A \in \mathbb{R}^{n \times n}$ and a vector $x \in \mathbb{R}^n$, the scalar value $x^T Ax$ is called a ***quadratic form***. Written explicitly, we see that

$$x^T Ax = \sum_{i=1}^{n} x_i (Ax)_i = \sum_{i=1}^{n} x_i \left(\sum_{j=1}^{n} A_{ij} x_j \right) = \sum_{i=1}^{n} \sum_{j=1}^{n} A_{ij} x_i x_j \quad .$$

- A symmetric matrix $A \in \mathbb{S}^n$ is ***positive definite*** (PD) if for all non-zero vectors $x \in \mathbb{R}^n$, $x^T Ax > 0$. This is usually denoted $A \succ 0$ (or just $A > 0$), and often times the set of all positive definite matrices is denoted $\mathbb{S}^n_{++}$.
- A symmetric matrix $A \in \mathbb{S}^n$ is ***positive semidefinite*** (PSD) if for all vectors $x^T Ax \geq 0$. This is written $A \succeq 0$ (or just $A \geq 0$), and the set of all positive semidefinite matrices is often denoted $\mathbb{S}^n_+$.
- Likewise, a symmetric matrix $A \in \mathbb{S}^n$ is ***negative definite*** (ND), denoted $A \prec 0$ (or just $A < 0$) if for all non-zero $x \in \mathbb{R}^n$, $x^T Ax < 0$.
- Similarly, a symmetric matrix $A \in \mathbb{S}^n$ is ***negative semidefinite*** (NSD), denoted $A \preceq 0$ (or just $A \leq 0$) if for all $x \in \mathbb{R}^n$, $x^T Ax \leq 0$.
- Finally, a symmetric matrix $A \in \mathbb{S}^n$ is ***indefinite***, if it is neither positive semidefinite nor negative semidefinite — i.e., if there exists $x_1, x_2 \in \mathbb{R}^n$ such that $x_1^T Ax_1 > 0$ and $x_2^T Ax_2 < 0$.

Linear Algebra Review: Operations and Properties

Given a square matrix $A \in \mathbb{R}^{n \times n}$, we say that $\lambda \in \mathbb{C}$ is an ***eigenvalue*** of A and $x \in \mathbb{C}^n$ is the corresponding ***eigenvector***[3] if

$$Ax = \lambda x, \quad x \neq 0.$$

- The trace of a A is equal to the sum of its eigenvalues,

$$\mathrm{tr}A = \sum_{i=1}^{n} \lambda_i.$$

- The determinant of A is equal to the product of its eigenvalues,

$$|A| = \prod_{i=1}^{n} \lambda_i.$$

- The rank of A is equal to the number of non-zero eigenvalues of A.
- If A is non-singular then $1/\lambda_i$ is an eigenvalue of A^{-1} with associated eigenvector x_i, i.e., $A^{-1}x_i = (1/\lambda_i)x_i$. (To prove this, take the eigenvector equation, $Ax_i = \lambda_i x_i$ and left-multiply each side by A^{-1}.)
- The eigenvalues of a diagonal matrix $D = \mathrm{diag}(d_1, \ldots d_n)$ are just the diagonal entries $d_1, \ldots d_n$.

(A Quick) Gradients Review: Definitions and notes

Suppose that $f : \mathbb{R}^{m \times n} \to \mathbb{R}$ is a function that takes as input a matrix A of size $m \times n$ and returns a real value. Then the ***gradient*** of f (with respect to $A \in \mathbb{R}^{m \times n}$) is the matrix of partial derivatives, defined as:

$$\nabla_A f(A) \in \mathbb{R}^{m \times n} = \begin{bmatrix} \frac{\partial f(A)}{\partial A_{11}} & \frac{\partial f(A)}{\partial A_{12}} & \cdots & \frac{\partial f(A)}{\partial A_{1n}} \\ \frac{\partial f(A)}{\partial A_{21}} & \frac{\partial f(A)}{\partial A_{22}} & \cdots & \frac{\partial f(A)}{\partial A_{2n}} \\ \vdots & \vdots & \ddots & \vdots \\ \frac{\partial f(A)}{\partial A_{m1}} & \frac{\partial f(A)}{\partial A_{m2}} & \cdots & \frac{\partial f(A)}{\partial A_{mn}} \end{bmatrix}$$

i.e., an $m \times n$ matrix with

$$(\nabla_A f(A))_{ij} = \frac{\partial f(A)}{\partial A_{ij}}.$$

Note that the size of $\nabla_A f(A)$ is always the same as the size of A. So if, in particular, A is just a vector $x \in \mathbb{R}^n$,

$$\nabla_x f(x) = \begin{bmatrix} \frac{\partial f(x)}{\partial x_1} \\ \frac{\partial f(x)}{\partial x_2} \\ \vdots \\ \frac{\partial f(x)}{\partial x_n} \end{bmatrix}.$$

It is very important to remember that the gradient of a function is *only* defined if the function is real-valued, that is, if it returns a scalar value. We can not, for example, take the gradient of $Ax, A \in \mathbb{R}^{n \times n}$ with respect to x, since this quantity is vector-valued.

Github Review

Setting up a Github Project

UI tutorial: https://guides.github.com/activities/hello-world/
Terminal oriented tutorial: https://product.hubspot.com/blog/git-and-github-tutorial-for-beginners
Here are the things that you should know how to do:

- Step 1: Create a local git repository
- Step 2: Add a new file to the repo
- Step 3: Add a file to the staging environment
- Step 4: Create a commit
- Step 5: Create a new branch
- Step 6: Create a new repository on GitHub
- Step 7: Push a branch to GitHub
- Step 8: Create a Pull Request
- Step 9: Merge a Pull Request
- Step 10: Get changes on GitHub back to your computer

Github: Commands

- Create a local git repository
  $ cd /Desktop
  $ mkdir myproject
  $ cd myproject
- Add a new file to the repo
  $ git init
- Add a file to the staging environment
  $ touch filesfordays.txt
  $ git status
- Create a commit
  $ git add <filename>
  $ git commit -m ”any notes you want to add about it”

Github: Commands

- Create, push, merge a new branch
  $ git checkout -b <my branch name>
  $ git branch
  $ git push origin my-new-branch
  $ git merge
- Get changes on GitHub back to your computer
  $ git checkout master $ git pull origin master
- Check what has been done so far
  $ git log

Python Review

Python Review Packages You Should Know

There are a few packages that you should make yourself familiar with if you want to use python efficiently in the machine learning realm.

- Numpy
- Matplotlib
- Networkx
- Sklearn
- Scipy
- Pandas
- Tensorflow

Python Review: A Not So quick Introduction

These slides are from a tutorial by Justin Johnson found here: http://cs231n.github.io/python-numpy-tutorial/

Basic data types

Like most languages, Python has a number of basic types including integers, floats, booleans, and strings. These data types behave in ways that are familiar from other programming languages.

Numbers: Integers and floats work as you would expect from other languages:

```
x = 3
print(type(x)) # Prints "<class 'int'>"
print(x)       # Prints "3"
print(x + 1)   # Addition; prints "4"
print(x - 1)   # Subtraction; prints "2"
print(x * 2)   # Multiplication; prints "6"
print(x ** 2)  # Exponentiation; prints "9"
x += 1
print(x)  # Prints "4"
x *= 2
print(x)  # Prints "8"
y = 2.5
print(type(y)) # Prints "<class 'float'>"
print(y, y + 1, y * 2, y ** 2) # Prints "2.5 3.5 5.0 6.25"
```

Python Review: A Not So quick Introduction

Booleans: Python implements all of the usual operators for Boolean logic, but uses English words rather than symbols (`&&`, `||`, etc.):

```
t = True
f = False
print(type(t)) # Prints "<class 'bool'>"
print(t and f) # Logical AND; prints "False"
print(t or f)  # Logical OR; prints "True"
print(not t)   # Logical NOT; prints "False"
print(t != f)  # Logical XOR; prints "True"
```

Strings: Python has great support for strings:

```
hello = 'hello'    # String literals can use single quotes
world = "world"    # or double quotes; it does not matter.
print(hello)       # Prints "hello"
print(len(hello))  # String length; prints "5"
hw = hello + ' ' + world  # String concatenation
print(hw)  # prints "hello world"
hw12 = '%s %s %d' % (hello, world, 12)  # sprintf style string formatting
print(hw12)  # prints "hello world 12"
```

String objects have a bunch of useful methods; for example:

```
s = "hello"
print(s.capitalize())  # Capitalize a string; prints "Hello"
print(s.upper())       # Convert a string to uppercase; prints "HELLO"
print(s.rjust(7))      # Right-justify a string, padding with spaces; prints "  hello"
print(s.center(7))     # Center a string, padding with spaces; prints " hello "
print(s.replace('l', '(ell)'))  # Replace all instances of one substring with another;
                                # prints "he(ell)(ell)o"
print('  world '.strip())  # Strip leading and trailing whitespace; prints "world"
```

Python Review: A Not So quick Introduction

Containers

Python includes several built-in container types: lists, dictionaries, sets, and tuples.

Lists

A list is the Python equivalent of an array, but is resizeable and can contain elements of different types:

```
xs = [3, 1, 2]    # Create a list
print(xs, xs[2])  # Prints "[3, 1, 2] 2"
print(xs[-1])     # Negative indices count from the end of the list; prints "2"
xs[2] = 'foo'     # Lists can contain elements of different types
print(xs)         # Prints "[3, 1, 'foo']"
xs.append('bar')  # Add a new element to the end of the list
print(xs)         # Prints "[3, 1, 'foo', 'bar']"
x = xs.pop()      # Remove and return the last element of the list
print(x, xs)      # Prints "bar [3, 1, 'foo']"
```

As usual, you can find all the gory details about lists in the documentation.

Slicing: In addition to accessing list elements one at a time, Python provides concise syntax to access sublists; this is known as *slicing*:

```
nums = list(range(5))     # range is a built-in function that creates a list of integer
print(nums)               # Prints "[0, 1, 2, 3, 4]"
print(nums[2:4])          # Get a slice from index 2 to 4 (exclusive); prints "[2, 3]"
print(nums[2:])           # Get a slice from index 2 to the end; prints "[2, 3, 4]"
print(nums[:2])           # Get a slice from the start to index 2 (exclusive); prints "
print(nums[:])            # Get a slice of the whole list; prints "[0, 1, 2, 3, 4]"
print(nums[:-1])          # Slice indices can be negative; prints "[0, 1, 2, 3]"
nums[2:4] = [8, 9]        # Assign a new sublist to a slice
print(nums)               # Prints "[0, 1, 8, 9, 4]"
```

Python Review: A Not So quick Introduction

Loops: You can loop over the elements of a list like this:

```
animals = ['cat', 'dog', 'monkey']
for animal in animals:
    print(animal)
# Prints "cat", "dog", "monkey", each on its own line.
```

If you want access to the index of each element within the body of a loop, use the built-in `enumerate` function:

```
animals = ['cat', 'dog', 'monkey']
for idx, animal in enumerate(animals):
    print('#%d: %s' % (idx + 1, animal))
# Prints "#1: cat", "#2: dog", "#3: monkey", each on its own line
```

List comprehensions: When programming, frequently we want to transform one type of data into another. As a simple example, consider the following code that computes square numbers:

```
nums = [0, 1, 2, 3, 4]
squares = []
for x in nums:
    squares.append(x ** 2)
print(squares)   # Prints [0, 1, 4, 9, 16]
```

You can make this code simpler using a **list comprehension**:

```
nums = [0, 1, 2, 3, 4]
squares = [x ** 2 for x in nums]
print(squares)   # Prints [0, 1, 4, 9, 16]
```

List comprehensions can also contain conditions:

```
nums = [0, 1, 2, 3, 4]
even_squares = [x ** 2 for x in nums if x % 2 == 0]
print(even_squares)  # Prints "[0, 4, 16]"
```

Python Review: A Not So quick Introduction

Dictionaries

A dictionary stores (key, value) pairs, similar to a `Map` in Java or an object in Javascript. You can use it like this:

```
d = {'cat': 'cute', 'dog': 'furry'}  # Create a new dictionary with some data
print(d['cat'])       # Get an entry from a dictionary; prints "cute"
print('cat' in d)     # Check if a dictionary has a given key; prints "True"
d['fish'] = 'wet'     # Set an entry in a dictionary
print(d['fish'])      # Prints "wet"
# print(d['monkey'])  # KeyError: 'monkey' not a key of d
print(d.get('monkey', 'N/A'))  # Get an element with a default; prints "N/A"
print(d.get('fish', 'N/A'))    # Get an element with a default; prints "wet"
del d['fish']         # Remove an element from a dictionary
print(d.get('fish', 'N/A')) # "fish" is no longer a key; prints "N/A"
```

You can find all you need to know about dictionaries in the documentation.

Loops: It is easy to iterate over the keys in a dictionary:

```
d = {'person': 2, 'cat': 4, 'spider': 8}
for animal in d:
    legs = d[animal]
    print('A %s has %d legs' % (animal, legs))
# Prints "A person has 2 legs", "A cat has 4 legs", "A spider has 8 legs"
```

If you want access to keys and their corresponding values, use the `items` method:

```
d = {'person': 2, 'cat': 4, 'spider': 8}
for animal, legs in d.items():
    print('A %s has %d legs' % (animal, legs))
# Prints "A person has 2 legs", "A cat has 4 legs", "A spider has 8 legs"
```

Dictionary comprehensions: These are similar to list comprehensions, but allow you to easily construct dictionaries. For example:

```
nums = [0, 1, 2, 3, 4]
even_num_to_square = {x: x ** 2 for x in nums if x % 2 == 0}
print(even_num_to_square)  # Prints "{0: 0, 2: 4, 4: 16}"
```

Python Review: A Not So quick Introduction

Sets

A set is an unordered collection of distinct elements. As a simple example, consider the following:

```
animals = {'cat', 'dog'}
print('cat' in animals)   # Check if an element is in a set; prints "True"
print('fish' in animals)  # prints "False"
animals.add('fish')       # Add an element to a set
print('fish' in animals)  # Prints "True"
print(len(animals))       # Number of elements in a set; prints "3"
animals.add('cat')        # Adding an element that is already in the set does nothing
print(len(animals))       # Prints "3"
animals.remove('cat')     # Remove an element from a set
print(len(animals))       # Prints "2"
```

As usual, everything you want to know about sets can be found in the documentation.

Loops: Iterating over a set has the same syntax as iterating over a list; however since sets are unordered, you cannot make assumptions about the order in which you visit the elements of the set:

```
animals = {'cat', 'dog', 'fish'}
for idx, animal in enumerate(animals):
    print('#%d: %s' % (idx + 1, animal))
# Prints "#1: fish", "#2: dog", "#3: cat"
```

Set comprehensions: Like lists and dictionaries, we can easily construct sets using set comprehensions:

```
from math import sqrt
nums = {int(sqrt(x)) for x in range(30)}
print(nums)  # Prints "{0, 1, 2, 3, 4, 5}"
```

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Tuples

A tuple is an (immutable) ordered list of values. A tuple is in many ways similar to a list; one of the most important differences is that tuples can be used as keys in dictionaries and as elements of sets, while lists cannot. Here is a trivial example:

```
d = {(x, x + 1): x for x in range(10)}  # Create a dictionary with tuple keys
t = (5, 6)        # Create a tuple
print(type(t))    # Prints "<class 'tuple'>"
print(d[t])       # Prints "5"
print(d[(1, 2)])  # Prints "1"
```

The documentation has more information about tuples.

Functions

Python functions are defined using the `def` keyword. For example:

```
def sign(x):
    if x > 0:
        return 'positive'
    elif x < 0:
        return 'negative'
    else:
        return 'zero'

for x in [-1, 0, 1]:
    print(sign(x))
# Prints "negative", "zero", "positive"
```

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Classes

The syntax for defining classes in Python is straightforward:

```
class Greeter(object):

    # Constructor
    def __init__(self, name):
        self.name = name  # Create an instance variable

    # Instance method
    def greet(self, loud=False):
        if loud:
            print('HELLO, %s!' % self.name.upper())
        else:
            print('Hello, %s' % self.name)

g = Greeter('Fred')  # Construct an instance of the Greeter class
g.greet()            # Call an instance method; prints "Hello, Fred"
g.greet(loud=True)   # Call an instance method; prints "HELLO, FRED!"
```

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We can initialize numpy arrays from nested Python lists, and access elements using square brackets:

```
import numpy as np

a = np.array([1, 2, 3])   # Create a rank 1 array
print(type(a))            # Prints "<class 'numpy.ndarray'>"
print(a.shape)            # Prints "(3,)"
print(a[0], a[1], a[2])   # Prints "1 2 3"
a[0] = 5                  # Change an element of the array
print(a)                  # Prints "[5, 2, 3]"

b = np.array([[1,2,3],[4,5,6]])    # Create a rank 2 array
print(b.shape)                     # Prints "(2, 3)"
print(b[0, 0], b[0, 1], b[1, 0])   # Prints "1 2 4"
```

Numpy also provides many functions to create arrays:

```
import numpy as np

a = np.zeros((2,2))   # Create an array of all zeros
print(a)              # Prints "[[ 0.  0.]
                      #          [ 0.  0.]]"

b = np.ones((1,2))    # Create an array of all ones
print(b)              # Prints "[[ 1.  1.]]"

c = np.full((2,2), 7)  # Create a constant array
print(c)               # Prints "[[ 7.  7.]
                       #          [ 7.  7.]]"

d = np.eye(2)         # Create a 2x2 identity matrix
print(d)              # Prints "[[ 1.  0.]
                      #          [ 0.  1.]]"

e = np.random.random((2,2))  # Create an array filled with random values
print(e)                     # Might print "[[ 0.91940167  0.08143941]
                             #               [ 0.68744134  0.87236687]]"
```

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Array indexing

Numpy offers several ways to index into arrays.

Slicing: Similar to Python lists, numpy arrays can be sliced. Since arrays may be multidimensional, you must specify a slice for each dimension of the array:

```
import numpy as np

# Create the following rank 2 array with shape (3, 4)
# [[ 1  2  3  4]
#  [ 5  6  7  8]
#  [ 9 10 11 12]]
a = np.array([[1,2,3,4], [5,6,7,8], [9,10,11,12]])

# Use slicing to pull out the subarray consisting of the first 2 rows
# and columns 1 and 2; b is the following array of shape (2, 2):
# [[2 3]
#  [6 7]]
b = a[:2, 1:3]

# A slice of an array is a view into the same data, so modifying it
# will modify the original array.
print(a[0, 1])   # Prints "2"
b[0, 0] = 77     # b[0, 0] is the same piece of data as a[0, 1]
print(a[0, 1])   # Prints "77"
```

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Integer array indexing: When you index into numpy arrays using slicing, the resulting array view will always be a subarray of the original array. In contrast, integer array indexing allows you to construct arbitrary arrays using the data from another array. Here is an example:

```
import numpy as np

a = np.array([[1,2], [3, 4], [5, 6]])

# An example of integer array indexing.
# The returned array will have shape (3,) and
print(a[[0, 1, 2], [0, 1, 0]])  # Prints "[1 4 5]"

# The above example of integer array indexing is equivalent to this:
print(np.array([a[0, 0], a[1, 1], a[2, 0]]))  # Prints "[1 4 5]"

# When using integer array indexing, you can reuse the same
# element from the source array:
print(a[[0, 0], [1, 1]])  # Prints "[2 2]"

# Equivalent to the previous integer array indexing example
print(np.array([a[0, 1], a[0, 1]]))  # Prints "[2 2]"
```

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Boolean array indexing: Boolean array indexing lets you pick out arbitrary elements of an array. Frequently this type of indexing is used to select the elements of an array that satisfy some condition. Here is an example:

```
import numpy as np

a = np.array([[1,2], [3, 4], [5, 6]])

bool_idx = (a > 2)   # Find the elements of a that are bigger than 2;
                     # this returns a numpy array of Booleans of the same
                     # shape as a, where each slot of bool_idx tells
                     # whether that element of a is > 2.

print(bool_idx)      # Prints "[[False False]
                     #          [ True  True]
                     #          [ True  True]]"

# We use boolean array indexing to construct a rank 1 array
# consisting of the elements of a corresponding to the True values
# of bool_idx
print(a[bool_idx])  # Prints "[3 4 5 6]"

# We can do all of the above in a single concise statement:
print(a[a > 2])     # Prints "[3 4 5 6]"
```

Datatypes

Every numpy array is a grid of elements of the same type. Numpy provides a large set of numeric datatypes that you can use to construct arrays. Numpy tries to guess a datatype when you create an array, but functions that construct arrays usually also include an optional argument to explicitly specify the datatype. Here is an example:

```
import numpy as np

x = np.array([1, 2])   # Let numpy choose the datatype
print(x.dtype)         # Prints "int64"

x = np.array([1.0, 2.0])   # Let numpy choose the datatype
print(x.dtype)             # Prints "float64"

x = np.array([1, 2], dtype=np.int64)   # Force a particular datatype
print(x.dtype)                         # Prints "int64"
```

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Array math

Basic mathematical functions operate elementwise on arrays, and are available both as operator overloads and as functions in the numpy module:

```
import numpy as np

x = np.array([[1,2],[3,4]], dtype=np.float64)
y = np.array([[5,6],[7,8]], dtype=np.float64)

# Elementwise sum; both produce the array
# [[ 6.0  8.0]
#  [10.0 12.0]]
print(x + y)
print(np.add(x, y))

# Elementwise difference; both produce the array
# [[-4.0 -4.0]
#  [-4.0 -4.0]]
print(x - y)
print(np.subtract(x, y))

# Elementwise product; both produce the array
# [[ 5.0 12.0]
#  [21.0 32.0]]
print(x * y)
print(np.multiply(x, y))

# Elementwise division; both produce the array
# [[ 0.2         0.33333333]
#  [ 0.42857143  0.5       ]]
print(x / y)
print(np.divide(x, y))

# Elementwise square root; produces the array
# [[ 1.          1.41421356]
#  [ 1.73205081  2.        ]]
print(np.sqrt(x))
```

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Note that unlike MATLAB, `*` is elementwise multiplication, not matrix multiplication. We instead use the `dot` function to compute inner products of vectors, to multiply a vector by a matrix, and to multiply matrices. `dot` is available both as a function in the numpy module and as an instance method of array objects:

```
import numpy as np

x = np.array([[1,2],[3,4]])
y = np.array([[5,6],[7,8]])

v = np.array([9,10])
w = np.array([11, 12])

# Inner product of vectors; both produce 219
print(v.dot(w))
print(np.dot(v, w))

# Matrix / vector product; both produce the rank 1 array [29 67]
print(x.dot(v))
print(np.dot(x, v))

# Matrix / matrix product; both produce the rank 2 array
# [[19 22]
#  [43 50]]
print(x.dot(y))
print(np.dot(x, y))
```

Numpy provides many useful functions for performing computations on arrays; one of the most useful is `sum`:

```
import numpy as np

x = np.array([[1,2],[3,4]])

print(np.sum(x))  # Compute sum of all elements; prints "10"
print(np.sum(x, axis=0))  # Compute sum of each column; prints "[4 6]"
print(np.sum(x, axis=1))  # Compute sum of each row; prints "[3 7]"
```

References

Here are some references:

- https://product.hubspot.com/blog/git-and-github-tutorial-for-beginners
- https://github.com/wzchen/probability_cheatsheet/blob/master/probability_cheatsheet.tex
- https://math.stackexchange.com/questions/222894/how-to-take-the-gradient-of-the-quadratic-form
- http://mathworld.wolfram.com/Gradient.html
- https://www.cs.utah.edu/~piyush/teaching/6-9-slides.pdf
- https://guides.github.com/activities/hello-world/
- http://cs231n.github.io/python-numpy-tutorial/
- http://www.cs.cmu.edu/~zkolter/course/15-884/linalg-review.pdf