

Deep Learning Principles & Applications

Chapter 1 – Linear Algebra for Deep Learning

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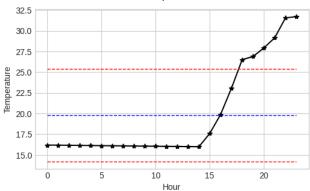




Hourly temperature (°C) in downtown San Francisco on October 2, 2012:

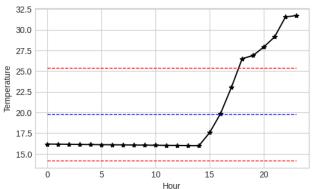


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	[16.18]
	16.17
	16.15
	16.14
	16.12
	16.11
	16.09
	16.08
	16.07
	16.05
	16.04
t =	16.02
ι =	16.01
	15.99
	15.98
	17.58
	19.87
	23.03
	26.51
	26.88
	27.92
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word	
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If z is a vector representing an audio signal (sound pressure), the scalar-vector product $2\mathbf{z}$ is the same audio signal perceived twice as loud.





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4 × 3-Patient data matrix X HR BP Temp Patient-1 Patient-2 Patient-3 Patient-4 76 126 38.0 74 120 38.0 72 118 37.5 Patient-4 78 136 37.0 8×8 Grayscale image matrix A



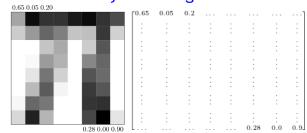
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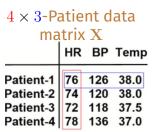
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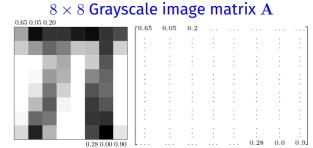




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The 4-row and 3-column patient data matrix X can be seen as a 3-vector (corresponding to each patient) repeating 4 times.





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• The transpose of a matrix X denoted as X^T is the matrix obtained by switching the rows and columns of X:

$$\mathbf{X} = \begin{bmatrix} 76 & 126 & 38.0 \\ 74 & 120 & 38.0 \\ 72 & 118 & 37.5 \\ 78 & 136 & 37.0 \end{bmatrix} \Rightarrow \mathbf{X}^{\mathrm{T}} = \begin{bmatrix} 76 & 74 & 72 & 78 \\ 126 & 120 & 118 & 136 \\ 38.0 & 38.0 & 37.5 & 37.0 \end{bmatrix}$$





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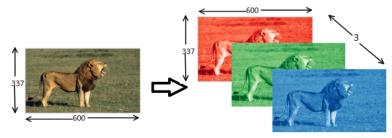
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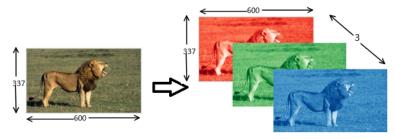


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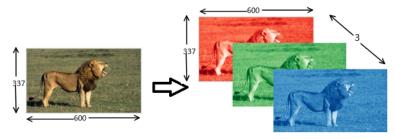
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• The image tensor has the shape $337 \times 600 \times 3$, which can be seen as a 600×3 -matrix (The R-G-B values for the horizontal 600 pixels from the top) repeating 337 times (for the vertical pixels).





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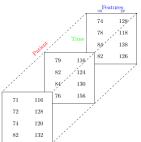
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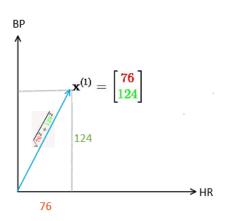
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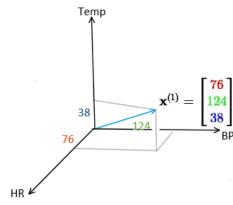
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$$\begin{bmatrix} -1\\2\\2 \end{bmatrix} \bullet \begin{bmatrix} 1\\0\\-3 \end{bmatrix} = (-1)(1) + (2)(0) + (2)(-3) = -7$$



 The dot product of two vectors of same size is an operation that returns a scalar value through an elementwise multiplication and addition:

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- The · (dot) symbol represents the computation of the dot product.
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Calculating Dissimilarity between Vectors



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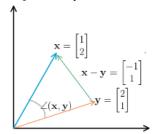
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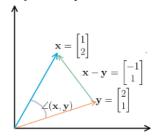
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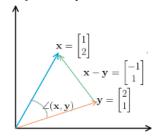


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- Angular dissimilarity is the preferred choice when the vectors have a large number of components (a typical scenario in natural language processing).
- When calculating distance between sample vectors (such as 2 patients), units for the features have to be considered.





Consider the following vectors whose elements are the house area (in thousands of sq. feet) and the no. of bedrooms for 3 houses:



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$$\mathbf{x}^{(1)} = \begin{bmatrix} 1.6 \\ 2 \end{bmatrix}, \quad \mathbf{x}^{(2)} = \begin{bmatrix} 1.5 \\ 2 \end{bmatrix}, \quad \mathbf{x}^{(3)} = \begin{bmatrix} 1.6 \\ 4 \end{bmatrix}$$



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- That is not the case if area is measured directly in square feet because then $\|\mathbf{x^{(1)}} \mathbf{x^{(2)}}\|_2^2 = 100$ is greater than $\|\mathbf{x^{(1)}} \mathbf{x^{(3)}}\|_2^2 = 2$ which correctly indicates that house-1 similar to house-3.



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- Standardizing the vectors (subtracting each feature from its mean and dividing by its standard deviation) prior to calculating distance dissimilarity will address this issue.







$$\mathbf{A}\mathbf{x} = \underbrace{\begin{bmatrix} 1 & 2 & 4 \\ 2 & -1 & 3 \end{bmatrix}}_{2 \times 3 \text{-matrix}} \underbrace{\begin{bmatrix} 4 \\ 2 \\ -2 \end{bmatrix}}_{3 \text{-vector}}$$



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The dot product between two vectors can be easily extended to define the product of a matrix and vector:

$$\mathbf{A}\mathbf{x} = \underbrace{\begin{bmatrix} \mathbf{1} & \mathbf{2} & \mathbf{4} \\ 2 & -1 & 3 \end{bmatrix}}_{2 \times 3\text{-matrix}} \underbrace{\begin{bmatrix} 4 \\ 2 \\ -2 \end{bmatrix}}_{3\text{-vector}} = \begin{bmatrix} \underbrace{\begin{bmatrix} \mathbf{1} \\ 2 \\ 4 \end{bmatrix}}_{\text{row 1}} \cdot \begin{bmatrix} 4 \\ 2 \\ -1 \\ 3 \end{bmatrix} \cdot \begin{bmatrix} 4 \\ 2 \\ -2 \end{bmatrix}}_{\text{row 1}} = \begin{bmatrix} \mathbf{1} \times 4 + \mathbf{2} \times 2 + \mathbf{4} \times -2 \\ 2 \times 4 + 2 \times -1 + 3 \times -2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

A matrix-vector product can be seen as a sequence of dot products between the rows of matrix A (seen as vectors) and the vector x.







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$$= \begin{bmatrix} 4 \\ 8 \end{bmatrix} + \begin{bmatrix} 4 \\ -2 \end{bmatrix} + \begin{bmatrix} -8 \\ -6 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}.$$





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The Hadamard product shows up in deep learning computations to simplify certain representations involving matrices and vectors.