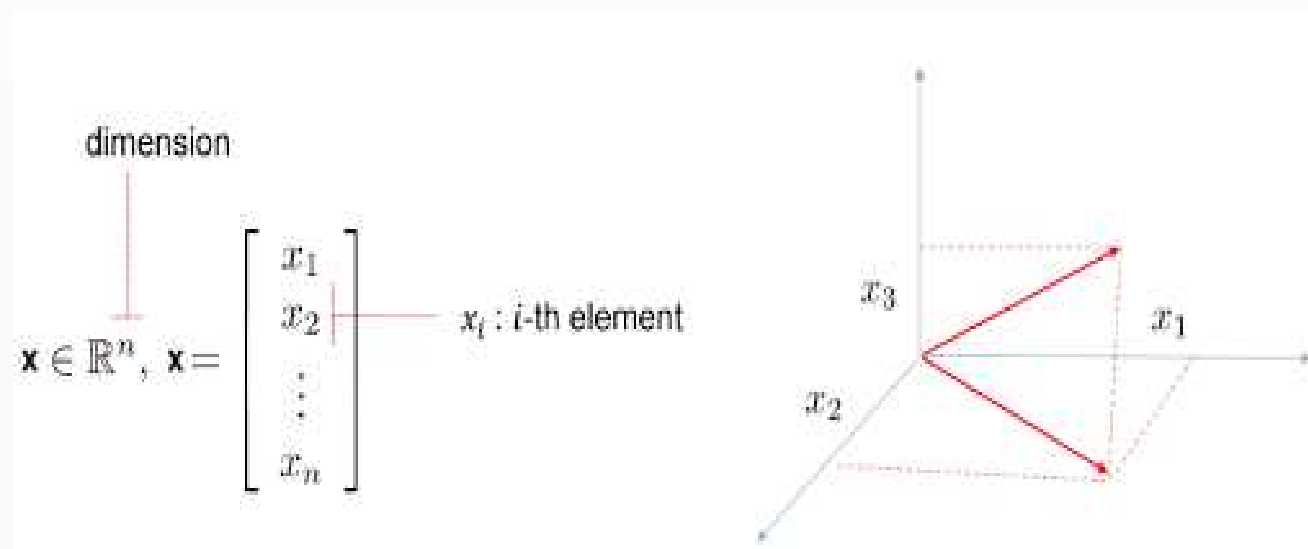


2. Feature Vector & Matrix

Vector

- A vector quantity has both magnitude and directions
- In machine learning algorithms a data instance is represented by a vector, more precisely, by a feature vector



Vector operations

- Three main operations in vectors -
 - Transpose
 - Addition
 - Inner product

- Let's take two simple matrices x and y : $X = \begin{bmatrix} x_1 \\ x_2 \\ \cdot \\ x_n \end{bmatrix}$ $Y = \begin{bmatrix} y_1 \\ y_2 \\ \cdot \\ y_n \end{bmatrix}$

- Transpose: $X^T = [x_1 \quad x_2 \quad \dots \quad x_n]$

Vector operations...

- Addition:

$$X + Y = \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix} + \begin{bmatrix} y_1 \\ y_2 \\ \vdots \\ y_n \end{bmatrix} = \begin{bmatrix} x_1 + y_1 \\ x_2 + y_2 \\ \vdots \\ x_n + y_n \end{bmatrix}$$

- Inner product: $X^T Y = [x_1 y_1 + x_2 y_2 + \dots + x_n y_n]$

- Magnitude of length of a vector: $length(X) = \sqrt{x_1^2 + x_2^2 + \dots + x_n^2}$

- Above length known as 2-norm of vector:

$$\|X\|_2 = \sqrt{x_1^2 + x_2^2 + \dots + x_n^2}$$

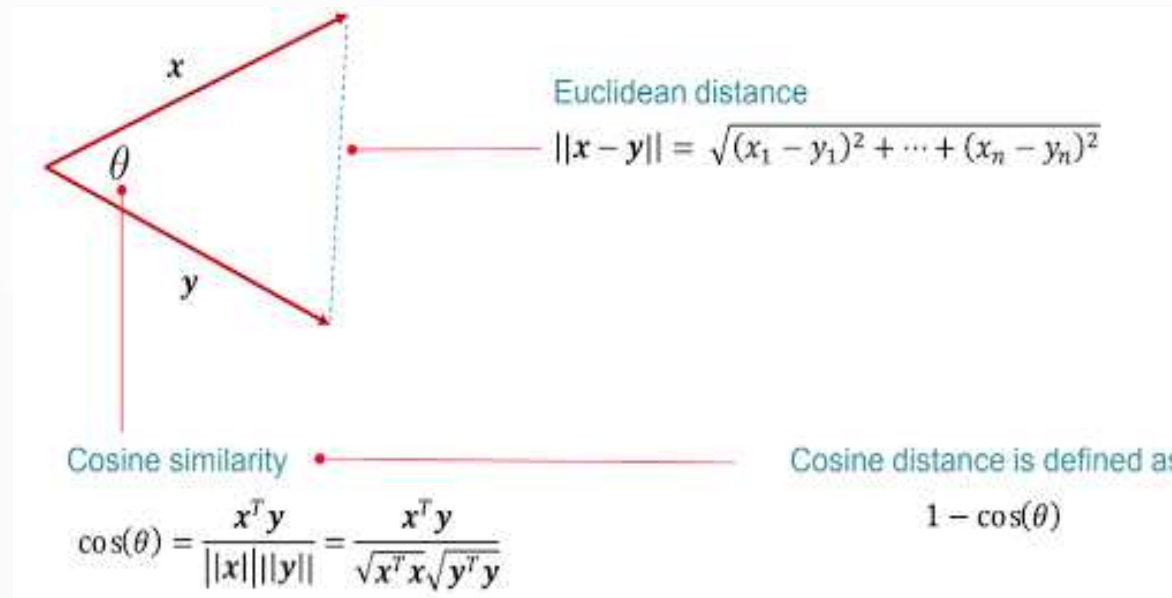
$$\|X\|_2 = \left(x_1^2 + x_2^2 + \dots + x_n^2 \right)^{\frac{1}{2}}$$

- generalised to define a p-norm of a vector:

$$\|X\|_p = \left(|x_1|^p + |x_2|^p + \dots + |x_n|^p \right)^{\frac{1}{p}}$$

Distances between vectors

- Cosine similarity - measures the cosine of the angle between two vectors
 - measure of similarity between two vectors of an inner product space



Matrix

- Matrix has number of rows and columns

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

column vector

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

row vector

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

number of columns

number of rows

$$A \in \mathbb{R}^{m \times n}$$

number of columns

number of rows

Matrix types

- Rectangular and Square Matrices

- If a matrix A has size $m \times n$ such that $m=n$, then it is called a square matrix; otherwise it is a rectangular matrix

$$\begin{bmatrix} 1 & 6 \\ 2 & 3 \end{bmatrix}$$

square
matrix

$$\begin{bmatrix} 1 & 2 & 5 \\ 6 & 2 & 4 \end{bmatrix}$$

rectangular
matrix

Matrix types

- Symmetric Matrices

- a matrix is symmetric if it is equal to its transpose, $A = A^T$ that is

$$\begin{bmatrix} 1 & 6 \\ 6 & 7 \end{bmatrix}$$

- Symmetric matrices are always square.

Matrix types

- Diagonal Matrix

- A matrix A is called a diagonal matrix if $A(i,j)=0$ for all $i \neq j$.
- Diagonal matrix is always a square matrix.

$$A = \begin{bmatrix} 2 & 0 & 0 \\ 0 & 6 & 0 \\ 0 & 0 & 5 \end{bmatrix}$$

- Identity Matrix

- A matrix I is called an identity matrix if it is a diagonal matrix and $I(i,i)=1$

- $I_{n \times n}$ denotes $n \times n$ identity matrix.

$$I = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

Matrix operations

- Transpose of a Matrix
 - putting all the matrix elements on rows on its columns.
Let's say B is transpose of A, then $B(i,j)=A(j,i)$

$$\begin{bmatrix} 1 & 6 & 7 \\ 2 & 3 & 8 \end{bmatrix} \xleftrightarrow[\text{e}]{\text{transpos}} \begin{bmatrix} 1 & 2 \\ 6 & 3 \\ 7 & 8 \end{bmatrix}$$

Matrix operations

- Matrix Addition/Subtraction

- two matrices of same size

$$X + Y = \begin{bmatrix} 2 & 4 \\ 3 & 1 \\ 8 & 5 \end{bmatrix} + \begin{bmatrix} 6 & 7 \\ 4 & 4 \\ 1 & 3 \end{bmatrix} = \begin{bmatrix} 8 & 11 \\ 7 & 5 \\ 9 & 8 \end{bmatrix}$$

- Scalar Multiplication/Division

- to multiply a matrix A with scalar c, multiply each element of A with c

$$3 \times \begin{bmatrix} 6 & 7 \\ 4 & 4 \\ 1 & 3 \end{bmatrix} = \begin{bmatrix} 18 & 21 \\ 12 & 12 \\ 3 & 9 \end{bmatrix}$$

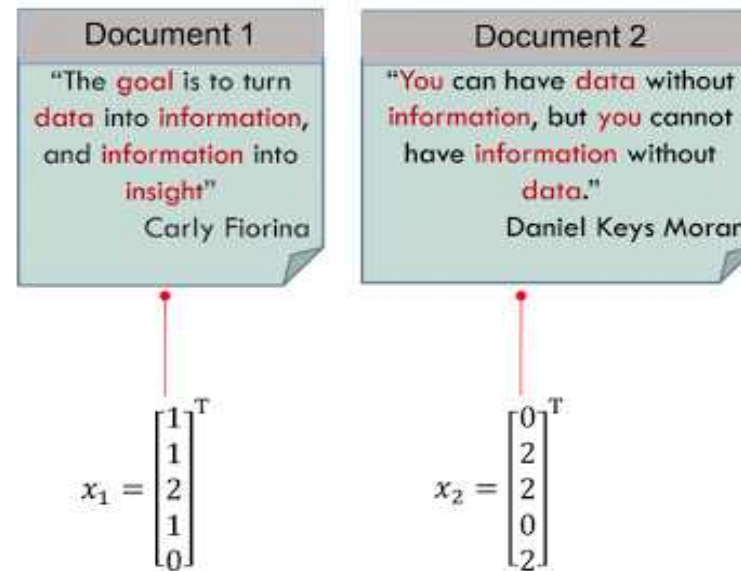
- Element wise Matrix Multiplication

- matrices have the same size

$$\begin{bmatrix} 2 & 4 \\ 3 & 1 \\ 8 & 5 \end{bmatrix} \odot \begin{bmatrix} 6 & 7 \\ 4 & 4 \\ 1 & 3 \end{bmatrix} = \begin{bmatrix} 12 & 28 \\ 12 & 4 \\ 8 & 15 \end{bmatrix}$$

Feature Vectors

- Vector space model is representation of set of documents as vectors.
- It is a fundamental step in information retrieval operations
- Text data representation as **Feature Vectors**



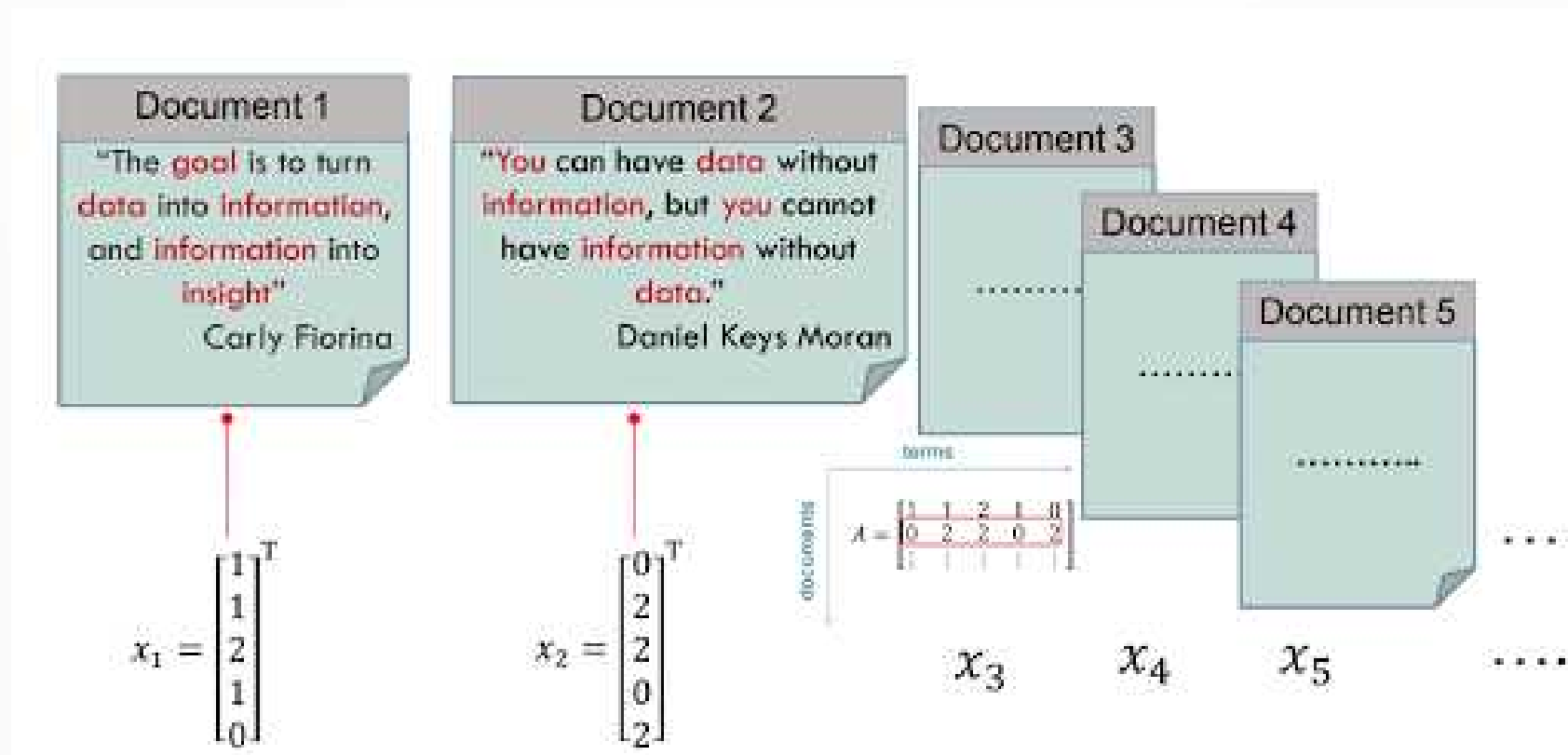
Euclidean distance: $\sqrt{(1-0)^2 + (1-2)^2 + (2-2)^2 + (1-0)^2 + (0-2)^2}$
 $= \sqrt{0 + 1 + 0 + 1 + 4} = \sqrt{6} \approx 2.45$

Feature matrix

- We can extend the concept of the feature vector towards a feature matrix by stacking feature vectors as a matrix X
 - We create a vocabulary of features for all the instances in the dataset
 - Represent each instance as a vector on features listed in the vocabulary
 - If our dataset has N instances, we create N vectors x_1, x_2, \dots, x_N
 - Each of these vectors is called a feature vector
 - We stack these vectors as a matrix X and call it a feature matrix

Feature matrix

- Example of steps mentioned earlier

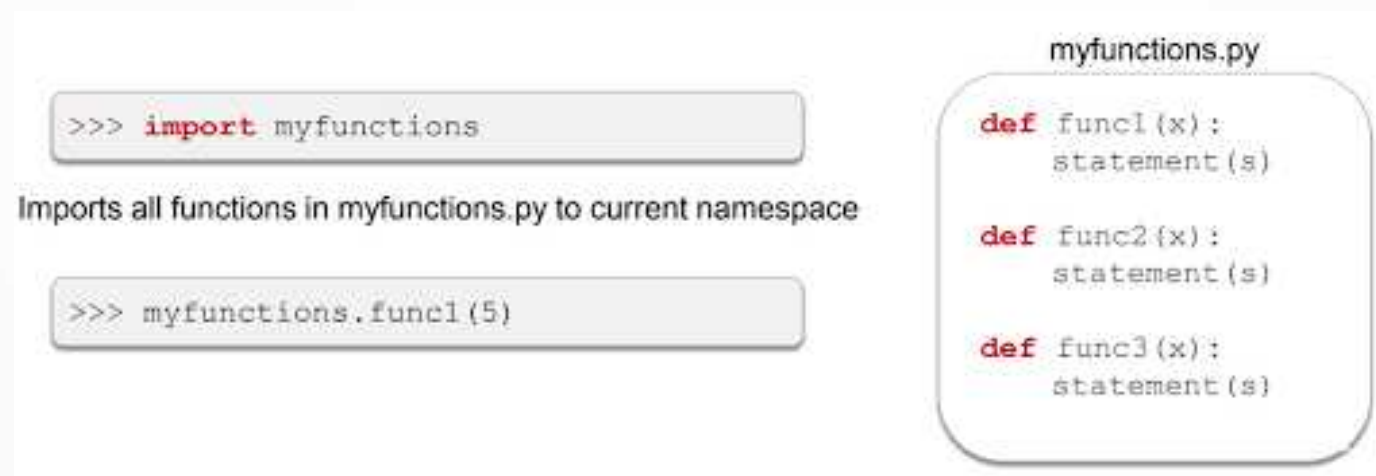


Python Programming

- Modules & Packages
 - Matplotlib
 - Numpy
 - Scipy
 - Scikit-learn
- Modelling using Scikit-learn
 - Linear
- Text analysis

Modules & Packages

- you can store your useful function definitions in a file
- then import it as a module in your current program



- Python comes with many libraries as standard packages
- Additional library packages can be downloaded over time (e.g., numpy)

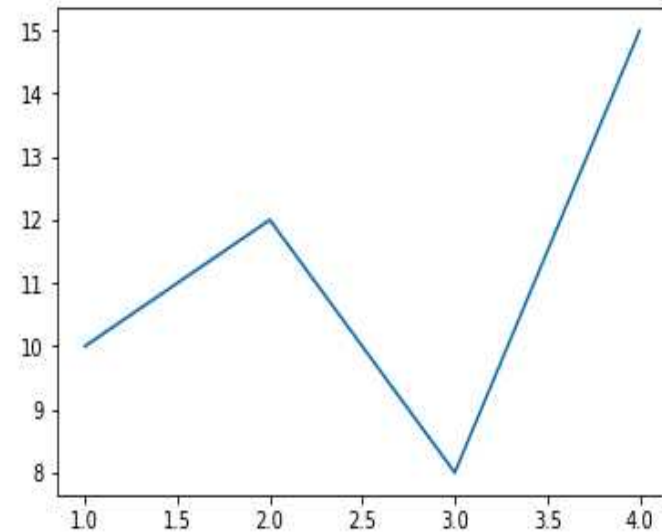
Matplotlib

- Plotting with Matplotlib:
 - very versatile tool and is capable of generating high quality, cross-platforms graph images

```
[2... import matplotlib.pyplot as plt
import numpy as np

x = np.array([1, 2, 3, 4])
y = np.array([10, 12, 8, 15])

plt.plot(x, y)
plt.show()
```



Numpy

- NumPy package
 - to create vectors and matrices and then perform some common linear algebra operations on these data

```
... x = np.array([1,2,3])
print('An example of vector is:')
print(x)
A = np.array([(1,2),(3,4)])
print('An example of matrix is:')
print(A)

A = np.zeros([3,3])
print('An example of all zero matrix is:')
print(A)

A = np.ones([3,3])
print('An example of all one matrix is:')
print(A)

A = np.identity(3)
print('An example of an identity matrix is:')
print(A)

B = np.random.randn(4,3)
print('An example of a random matrix is:')
print(B)
```

```
An example of vector is:
[1 2 3]
An example of matrix is:
[[1 2]
 [3 4]]
An example of all zero matrix is:
[[0. 0. 0.]
 [0. 0. 0.]
 [0. 0. 0.]]
An example of all one matrix is:
[[1. 1. 1.]
 [1. 1. 1.]
 [1. 1. 1.]]
An example of an identity matrix is:
[[1. 0. 0.]
 [0. 1. 0.]
 [0. 0. 1.]]
An example of a random matrix is:
[[ 1.62880415 -0.57376857 -0.59805418]
 [ 2.13365345 -1.11635029 -2.38086695]
 [ 0.33302098  1.87509429  0.7108517 ]
 [ 0.40250957  1.07906447 -1.58486728]]
```

Numpy

- Matrix addition and subtraction:

$$A + 3 = \begin{bmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{bmatrix} + 3 = \begin{bmatrix} a_{11} + 3 & a_{12} + 3 \\ a_{21} + 3 & a_{22} + 3 \end{bmatrix}$$

```
6... A = np.identity(2)
      B = np.random.randn(2,2)
      print('A=', A)
      print('B=', B)
      print('A+B=', A+B)
```

```
A= [[1.  0.]
     [0.  1.]]
B= [[-2.07207485  1.29934274]
     [-0.32812115 -0.01156101]]
A+B= [[-1.07207485  1.29934274]
       [-0.32812115  0.98843899]]
```

Numpy

- Matrix multiplication:

$$A * 3 = \begin{bmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{bmatrix} * 3 = \begin{bmatrix} 3a_{11} & 3a_{12} \\ 3a_{21} & 3a_{22} \end{bmatrix}$$

```
A = np.identity(2)
B = np.random.randn(2,2)
print('A=', A)
print('B=', B)
print('A*B=', A*B)
```

```
A= [[1. 0.]
     [0. 1.]]
B= [[-0.48317533  1.91022493]
     [-1.10575629 -1.71650468]]
A*B= [[-0.48317533  0.
        ]
       [-0.          -1.71650468]]
```

Numpy

- Matrix multiplication:

$$A * B = \begin{bmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{bmatrix}_{2,2} * \begin{bmatrix} c_{11} \\ c_{21} \end{bmatrix}_{2,1} = \begin{bmatrix} a_{11}c_{11} + a_{12}c_{21} \\ a_{21}c_{11} + a_{22}c_{21} \end{bmatrix}_{2,1}$$

```
A = np.random.randn(2,2)
B = np.random.randn(2,1)
print('A=', A)
print('B=', B)
print('A.B=', A.dot(B))
# print('A.B=', np.dot(A, B))

print('B.A=', B.dot(A))
```

$$A * 3 = \begin{bmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{bmatrix} * 3 = \begin{bmatrix} 3a_{11} & 3a_{12} \\ 3a_{21} & 3a_{22} \end{bmatrix}$$

```
A= [[-1.24919346  0.14974871]
     [ 0.32670595  1.5773978 ]]
B= [[ 1.86124703]
     [-0.03904939]]
A.B= [[-2.3309052 ]
       [ 0.54648405]]
```

```
-----
ValueError                                Traceback (most recent call last)
<ipython-input-13-bf615d4be707> in <module>()
      6 # print('A.B=', np.dot(A, B))
      7
----> 8 print('B.A=', B.dot(A))

ValueError: shapes (2,1) and (2,2) not aligned: 1 (dim 1) != 2 (dim 0)
```


Scikit-Learn Package

- robust machine learning library
- has great integration with the Python numerical and scientific libraries NumPy and SciPy
- list of all requirements for scikit-learn
 - **SciPy**: Fundamental library for scientific computing
 - **NumPy**: Base n-dimensional array package
 - **Pandas**: Data structures and analysis
 - **Matplotlib**: Comprehensive 2D/3D plotting
 - **IPython/Jupyter**: Enhanced interactive console
 - **Sympy**: Symbolic mathematics
- Install using, (*pip install -U scikit-learn*) or (*conda install scikit-learn*)

Dataset in Scikit-Learn

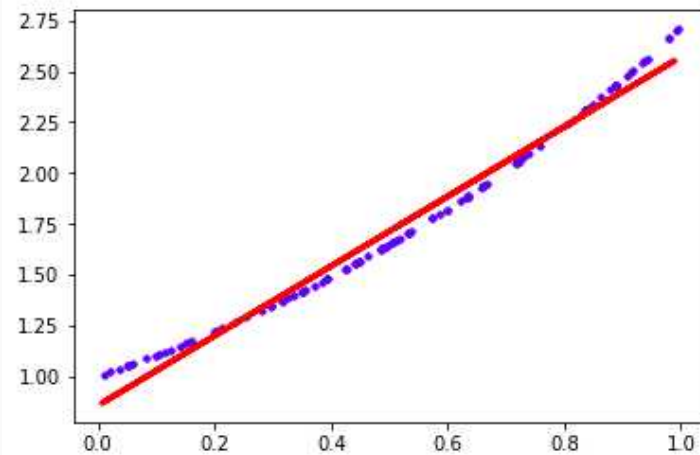
- a dataset is a dictionary-like object that holds all the data and some metadata about the data
- data is stored in the **.data** member, which is a *n_samples, n_features* array
- comes with a few standard datasets, i.e., the **iris** and **digits** datasets for classification and the **boston house prices** dataset for regression
- for supervised problem, one or more response variables are stored in the **.target** member

```
from sklearn import datasets
digits = datasets.load_digits()
print('digits.data:', digits.data.shape)
print('digits.target:', digits.target)
```

```
digits.data: (1797, 64)
```

```
digits.target: [0 1 2 ... 8 9 8]
```

Learning models using the scikit-learn library



```
from sklearn.linear_model import LinearRegression
import numpy as np
import matplotlib.pyplot as plt

# create new linear model object
linear_model = LinearRegression()

# generate 100 random training data between 0-1 (train input)
X = np.random.rand(100, 1)
# create an exponential function as y (train output)
Y = np.exp(X)

# train the model
linear_model.fit(X, Y)

# generate test data (test input)
X_test = np.random.rand(300, 1)

# predict test label (test output)
Y_test = linear_model.predict(X_test)

plt.plot(X, Y, '.b')
plt.plot(X_test, Y_test, color='red', linewidth=3)
plt.show()
```