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Math for Machine Learning

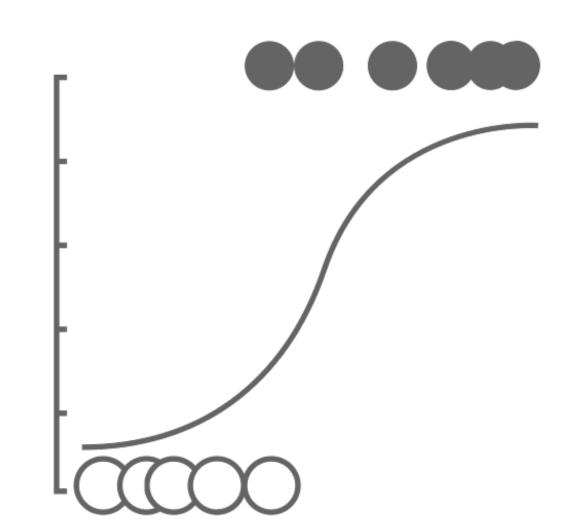
Linear algebra - Week 1

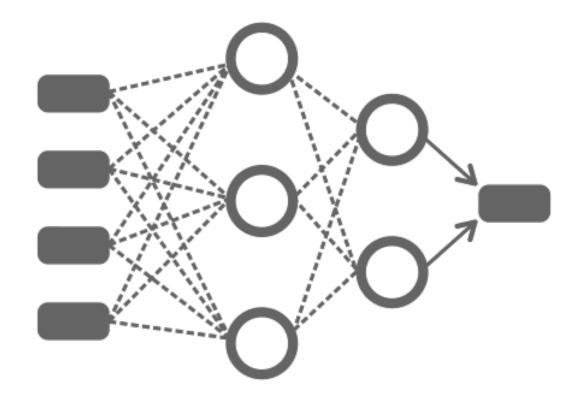
DeepLearning.Al

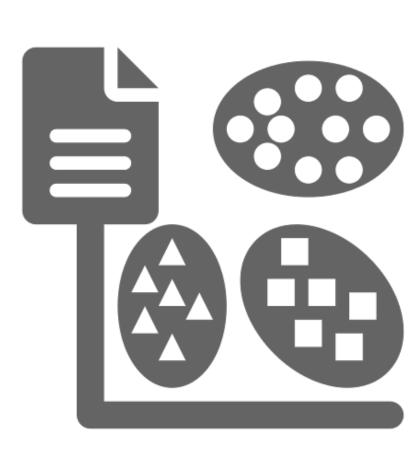
System of Linear Equations

Linear Algebra Applied I

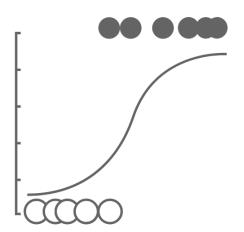
Machine Learning

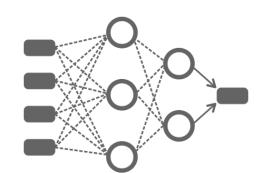






Machine Learning





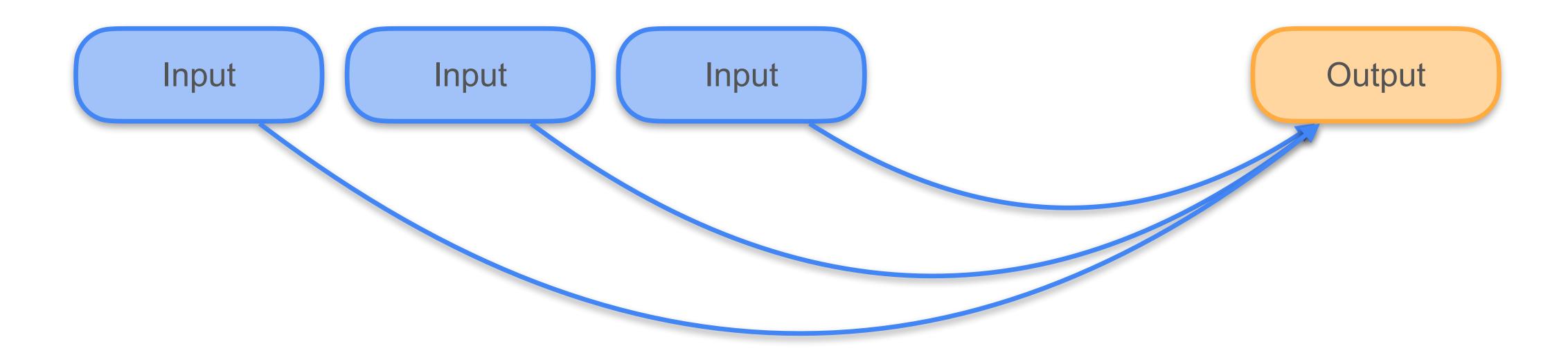


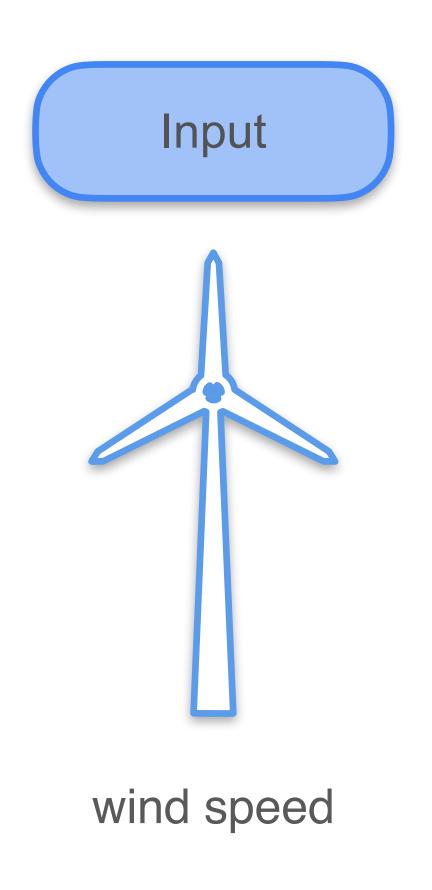




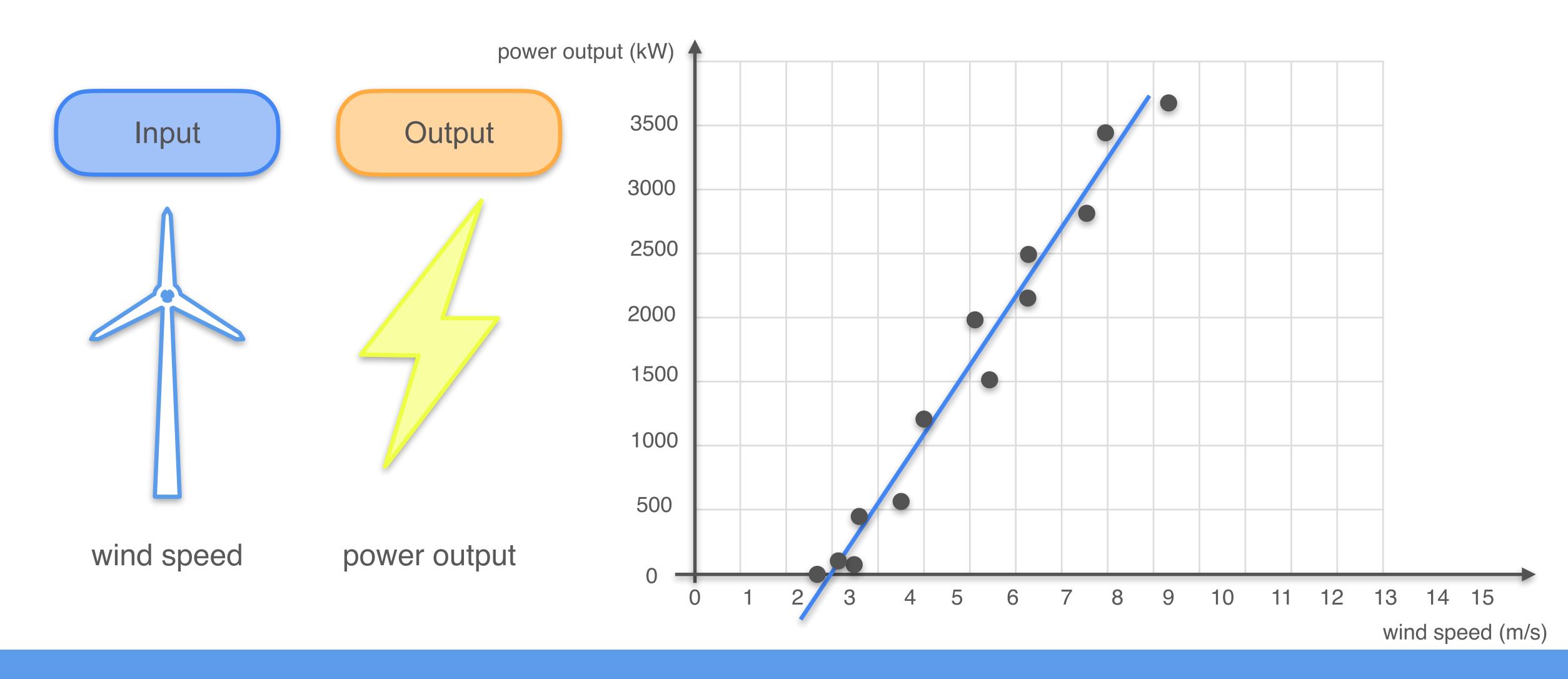
Linear Regression

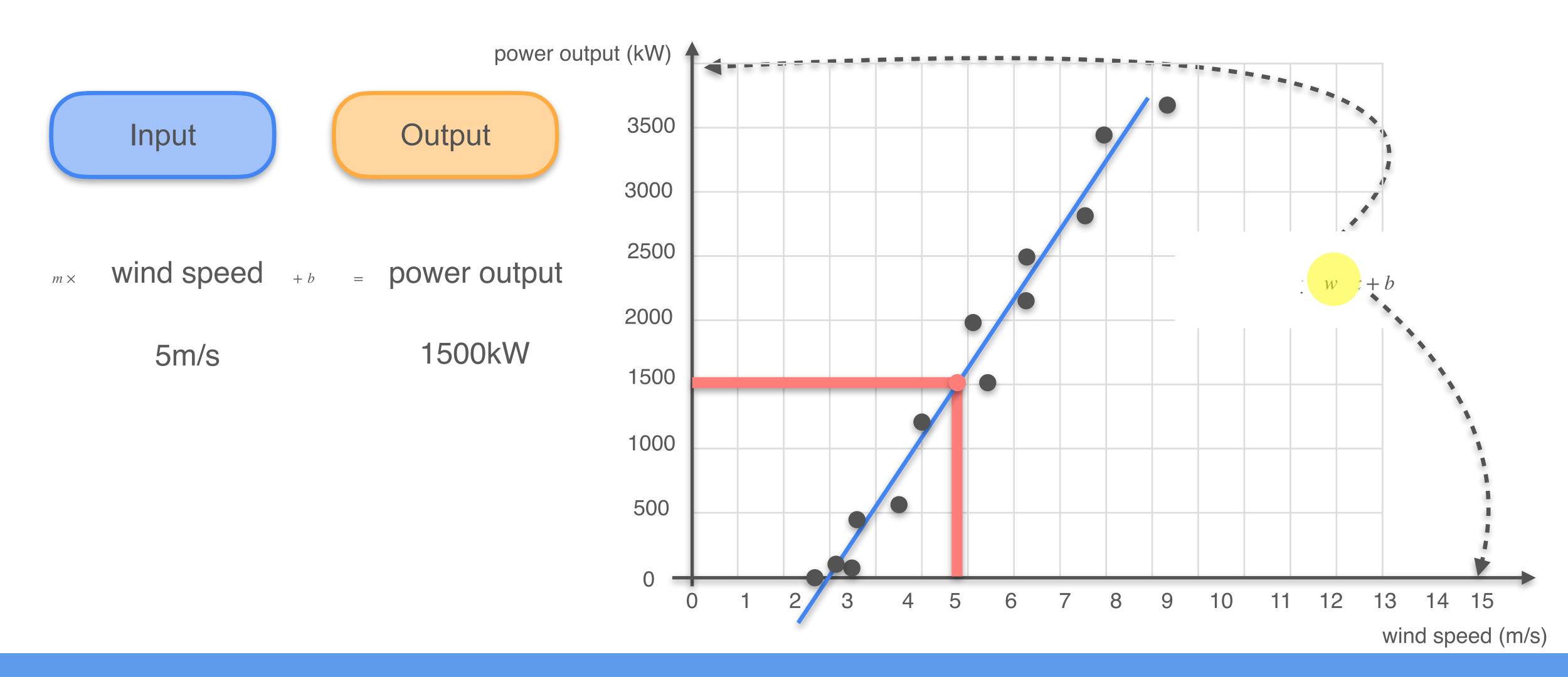
Supervised Machine Learning

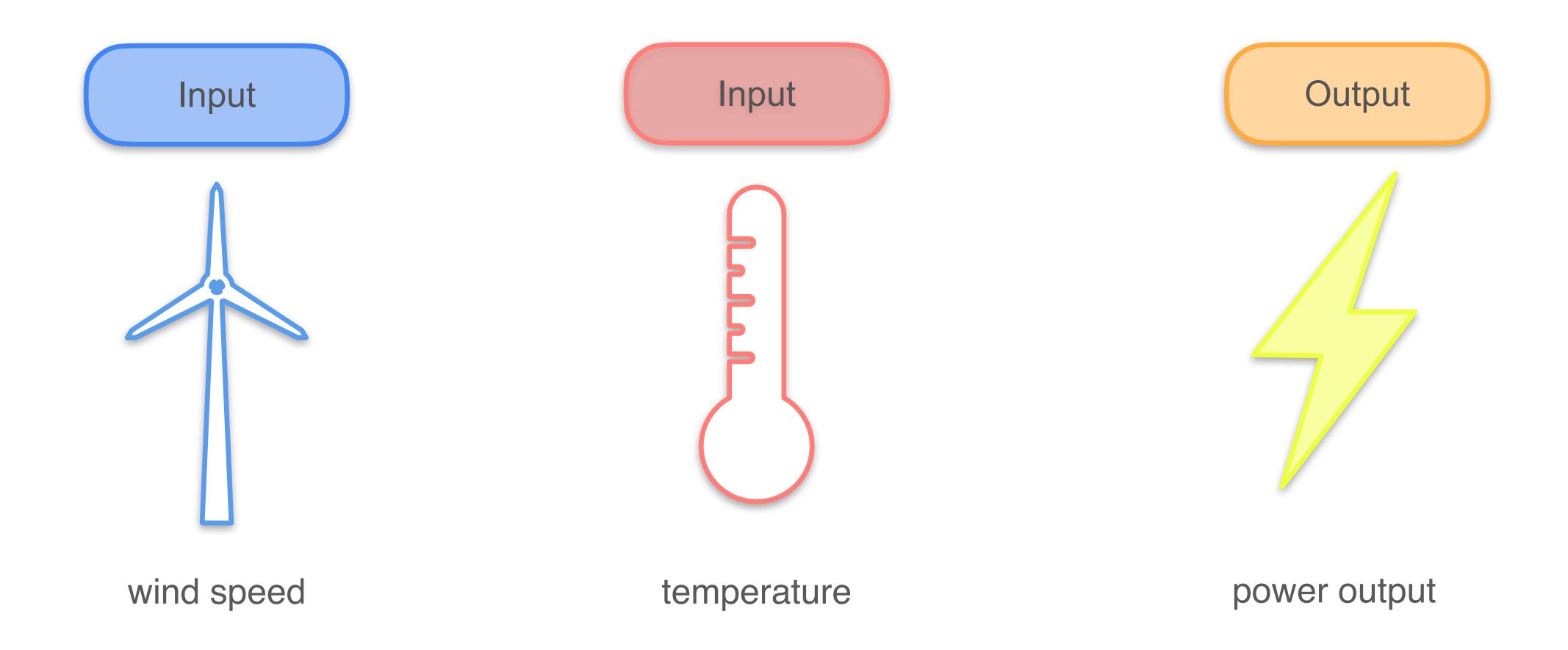


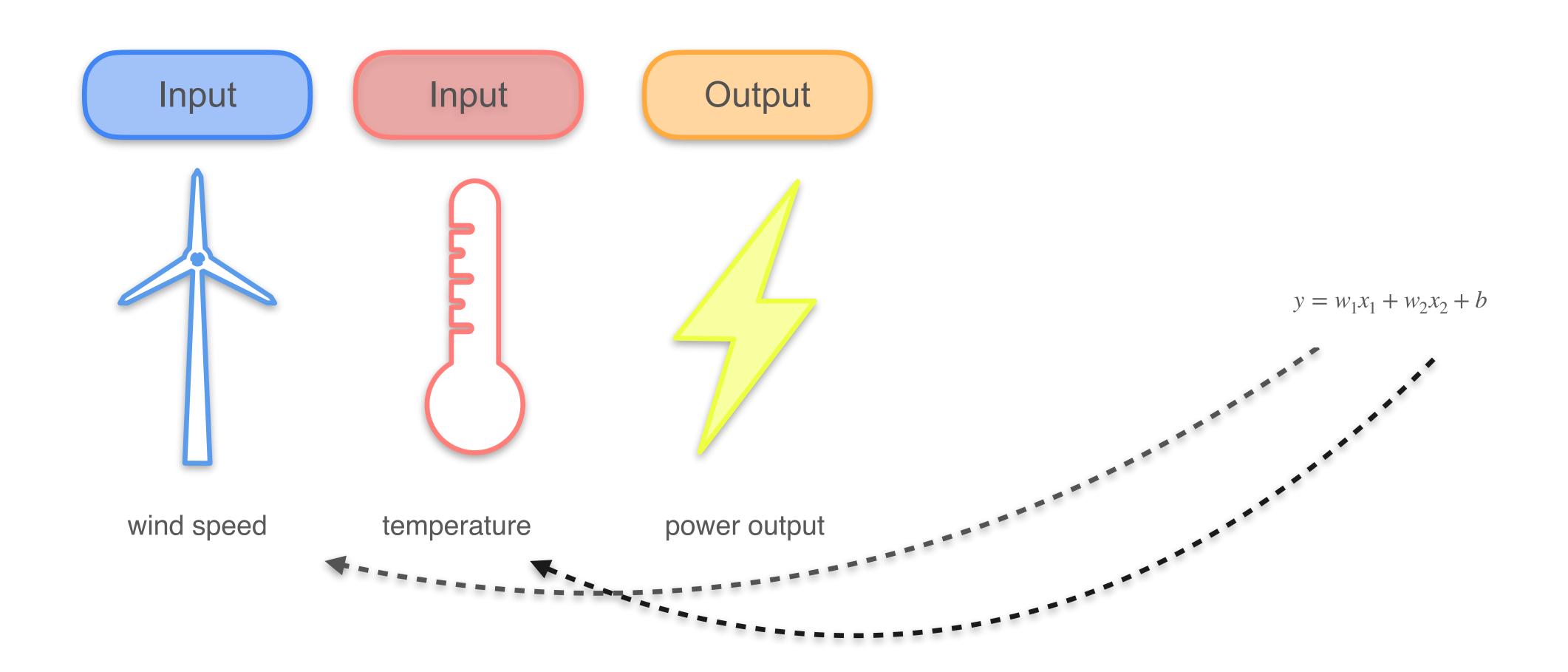




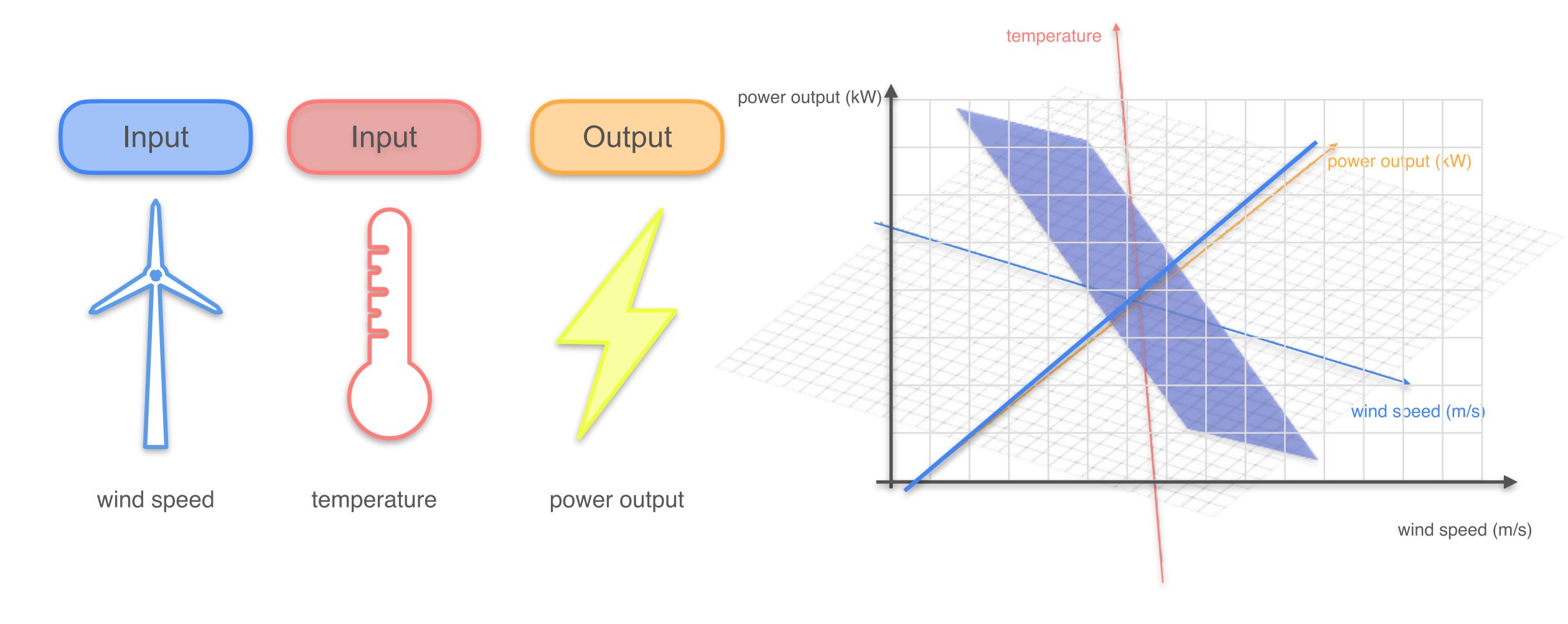


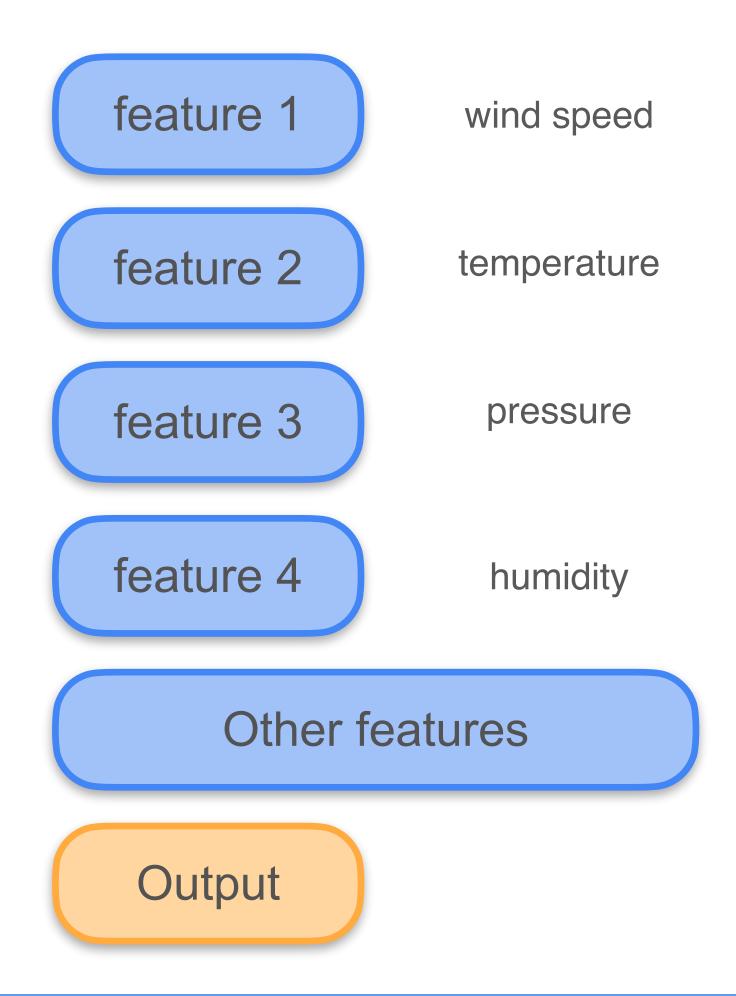




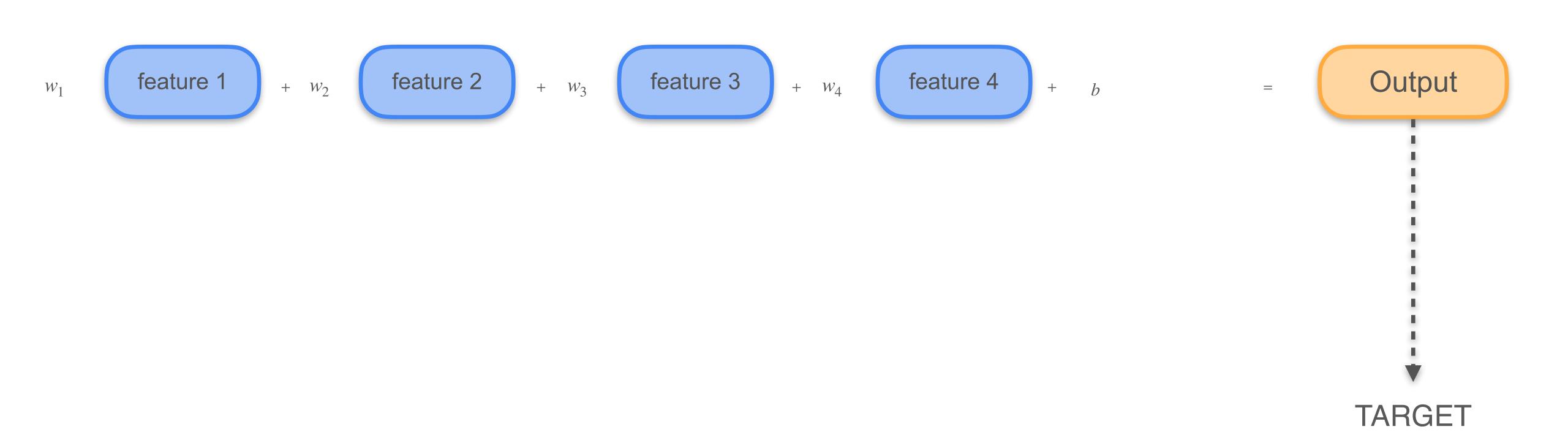














$$w_1$$
 X_1 + w_2 X_2 + ... + w_n X_n + b = y ...

TARGET

$$w_1 \quad x_1^{(1)} + w_2 \quad x_2^{(1)} + \dots + w_n \quad x_n^{(1)} + b = y^{(1)}$$

$$w_1 \quad x_1^{(2)} + w_2 \quad x_2^{(2)} + \dots + w_n \quad x_n^{(2)} + b = y^{(2)}$$

$$w_1 \quad x_1^{(3)} + w_2 \quad x_2^{(3)} + \dots + w_n \quad x_n^{(3)} + b = y^{(3)}$$

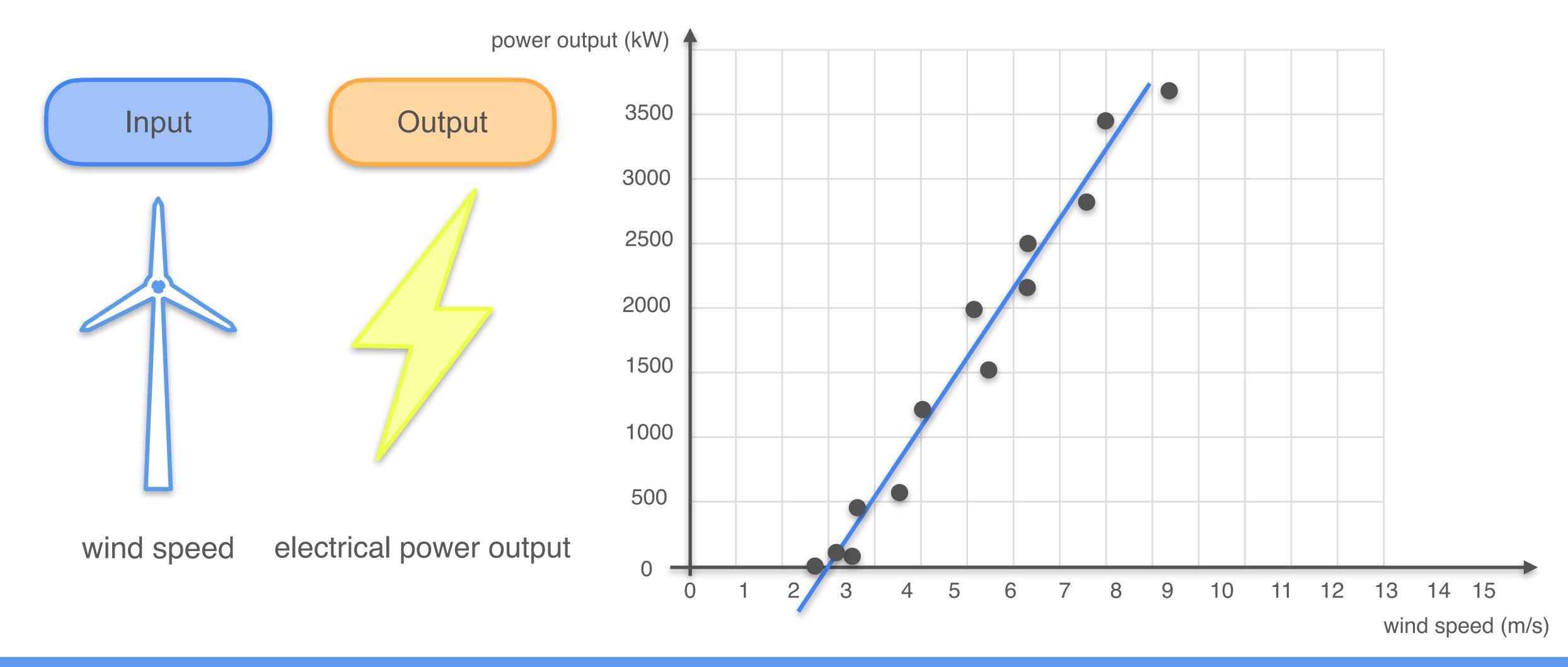
System of Linear Equations

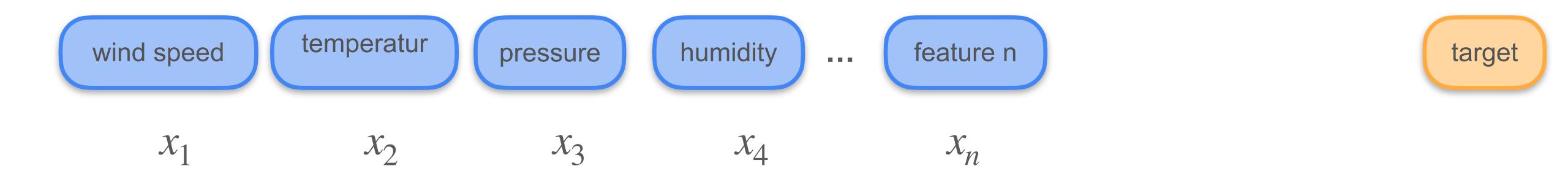
 $w_1 \quad x_1^{(m)} + w_2 \quad x_2^{(m)} + \dots + w_n \quad x_n^{(m)} + b = y^{(m)}$

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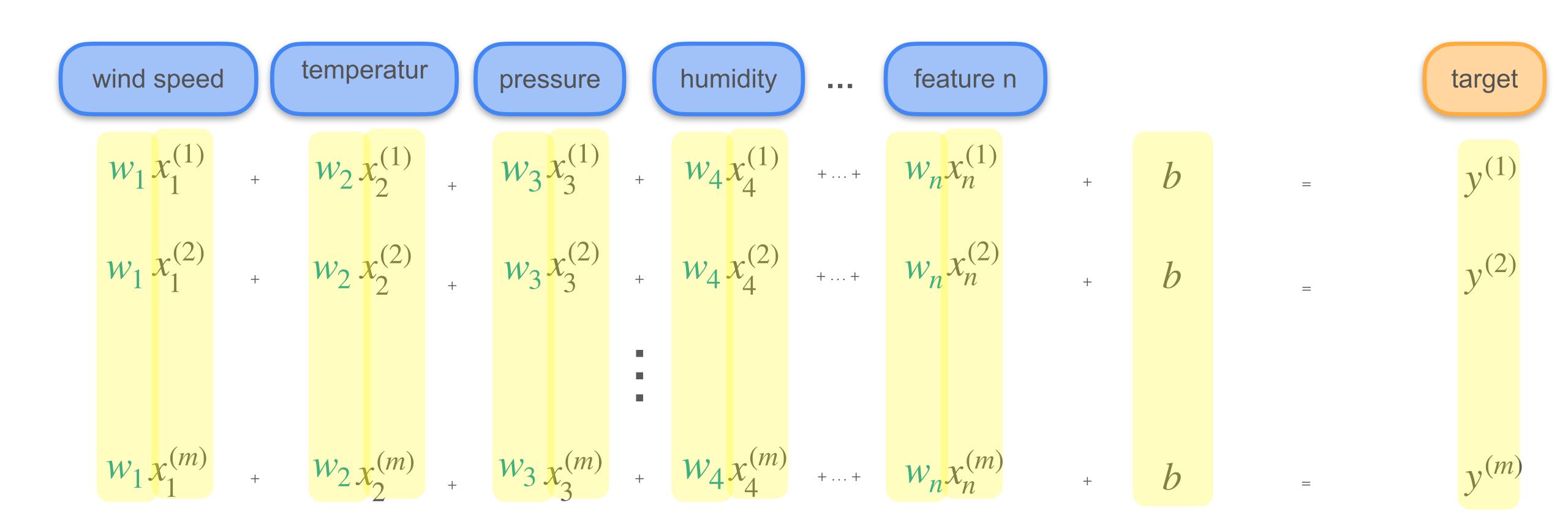
System of Linear Equations

Linear Algebra Applied II







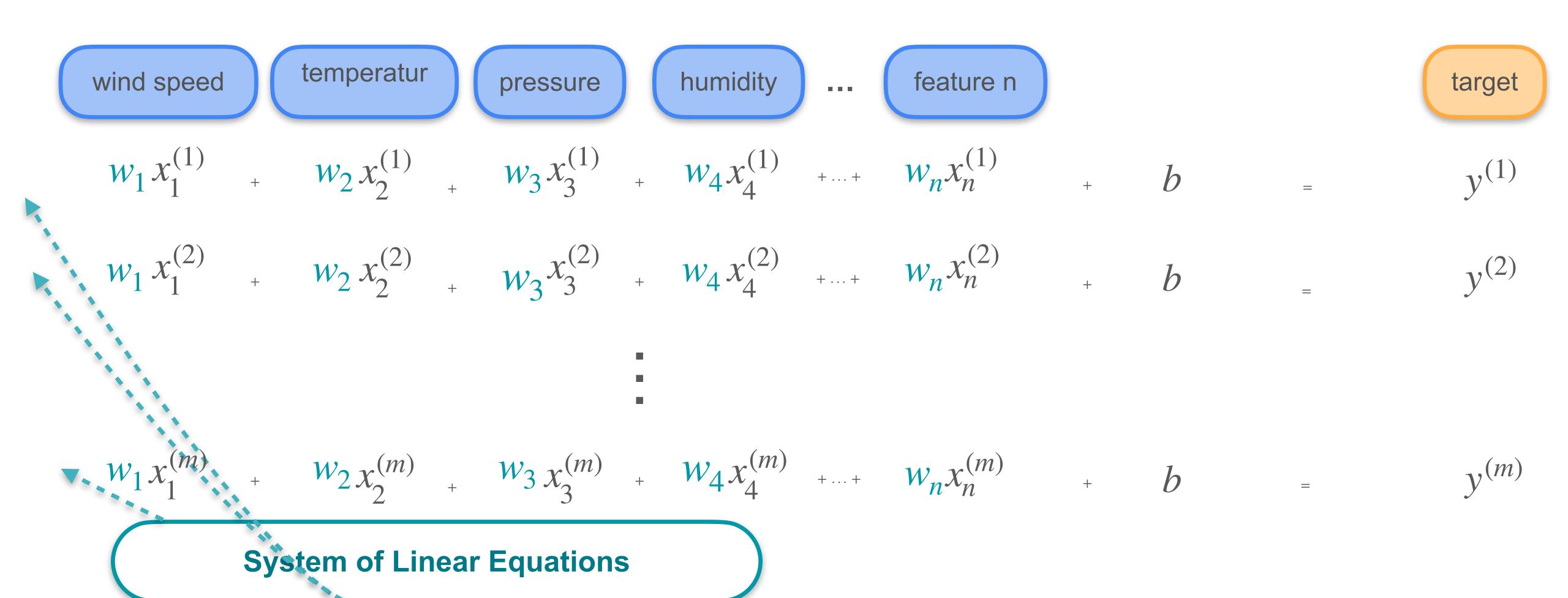


$$w_1$$
 w_2 w_3 w_4 ... w_n

$$x_1^{(m)} x_2^{(m)} x_3^{(m)} x_4^{(m)} \cdots x_n^{(m)}$$

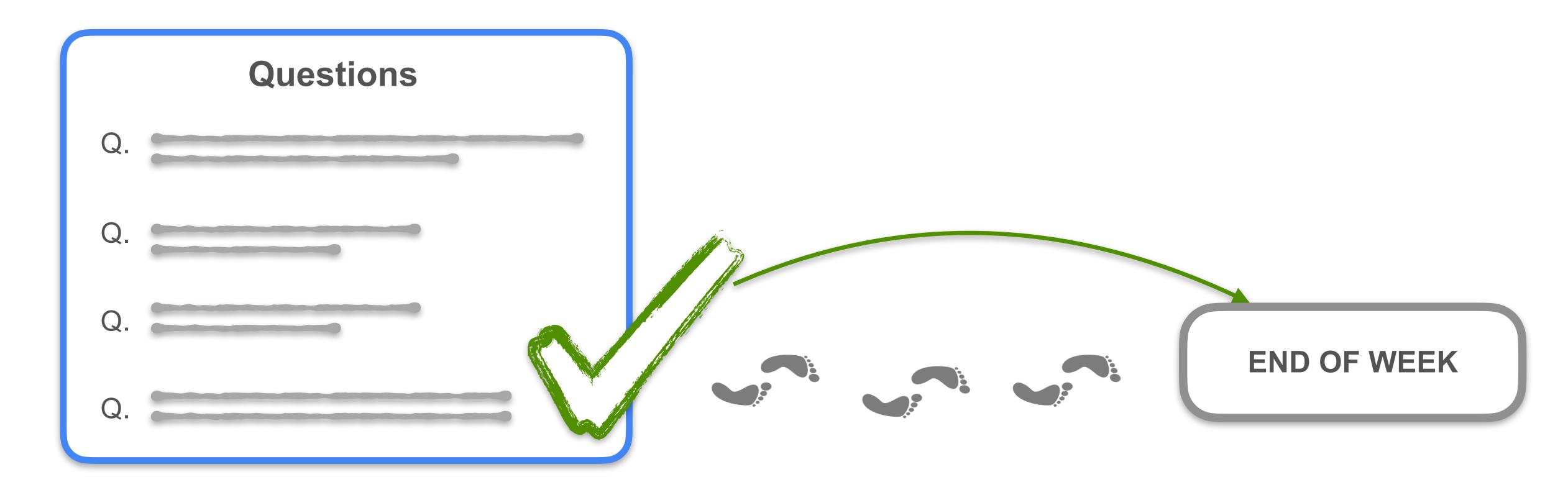
matrix

$$y^{(1)}$$
 $y^{(2)}$... $y^{(m)}$



Plan for the Week

Common vector and matrix operations



Plan for the Week

Systems of Linear Equations

Representing systems as vectors and matrices

Computing the determinant of matrices

Linear Algebra Your algebra score added to your calculus score minus your probability score was 6

Calculus

Your algebra score minus your calculus score plus double your probability score was 4.

Probability & Statistics

Four times your algebra score minus double your calculus score added to your probability score was 10

Represent these statements as a system of linear equations.

a

Linear Algebra Your algebra score added to your calculus score minus your probability score was 6

$$a + c - p = 6$$

C

Calculus

Your algebra score minus your calculus score plus double your probability score was 4.

$$a - c + 2p = 4$$

Pro S

Probability & Statistics

Four times your algebra score minus double your calculus score added to your probability score was 10

$$4a - 2c + p = 10$$

Represent these statements as a system of linear equations.

What are the weights, w? a, C, p

What are the features, x?

The targets, y? 6, 4, 10

$$1a + 1c - 1p = 6$$

$$1a - 1c + 2p = 4$$

$$4a - 2c + 1p = 10$$

Is this system singular or non-singular?

a + c - p = 6

Can you solve this system of equations?

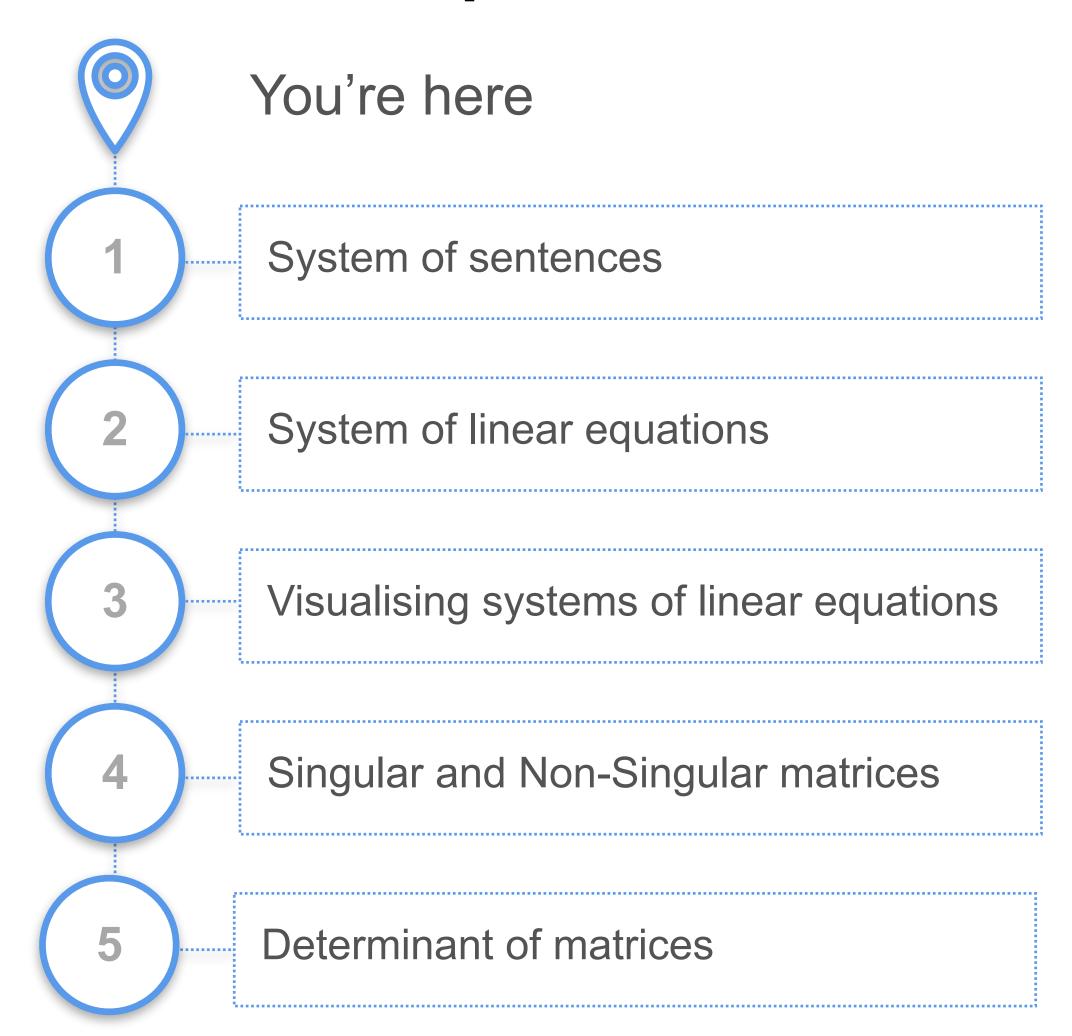
Can you represent this system as a matrix and a vector?

Can you calculate the determinant of that matrix?

$$a - c + 2p = 4$$

$$4a - 2c + p = 10$$

What to expect





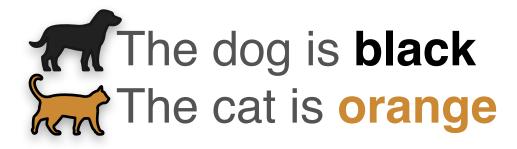
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System of Linear Equations

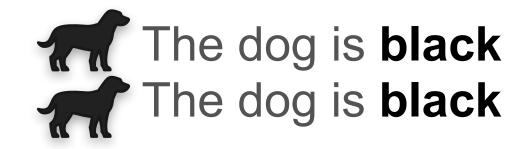
System of sentences

Systems of sentences

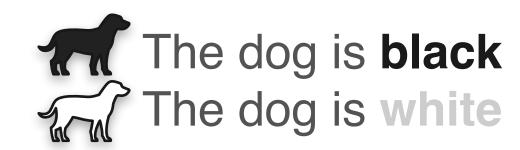
System 1



System 2



System 3



Complete

Non-singular

Redundant

Singular

Contradictory

Singular



Systems of sentences

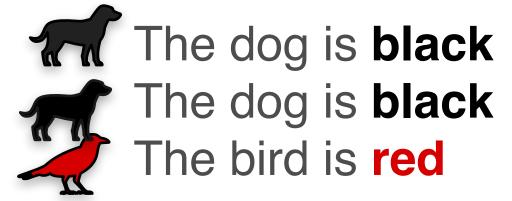
System 1

The dog is black
The cat is orange
The bird is red

Complete

Non-singular

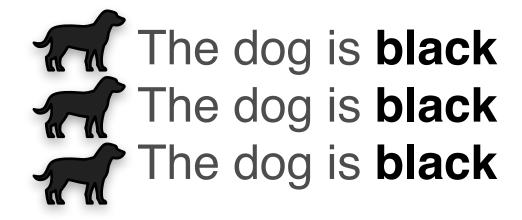
System 2



Redundant

Singular

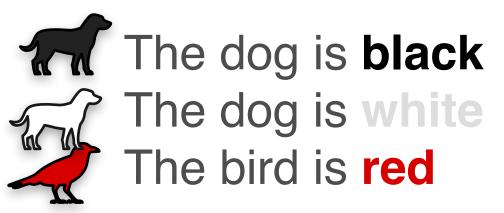
System 3



Redundant

Singular

System 4



Contradictory

Singular

Quiz: Systems of sentences

Given this system:

- Between the dog, the cat, and the bird, one is red.
- Between the dog and the cat, one is orange.
- The dog is black.

Problem 1:

What color is the bird?

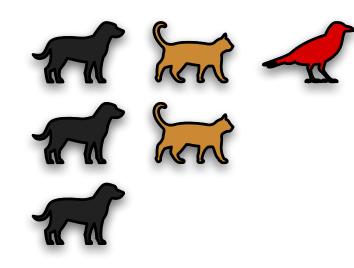
Problem 2:

Is this system singular or non-singular?

Solution: Systems of information

Given this system:

- Between the dog, the cat, and the bird, one is red.
- Between the dog and the cat, one is orange.





The dog is black.

Solution 1:

The bird is red.



Solution 2:

It is non-singular.







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System of Linear Equations

System of equations

Sentences - Equations

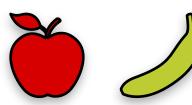
Sentences

Between the dog and the cat, one is black.



Sentences with numbers

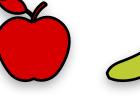
The price of an apple and a banana is \$10.



Equations



$$a + b = 10$$





Quiz: Systems of equations 1

You go two days in a row and collect this information:

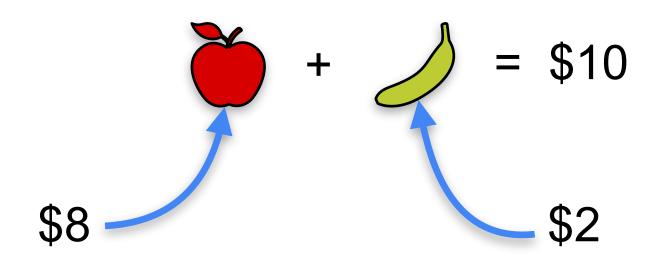
- Day 1: You bought an apple and a banana and they cost \$10.
- Day 2: You bought an apple and two bananas and they cost \$12.

Question: How much does each fruit cost?



Solution: Systems of equations 1

Day 1: You bought an apple and a banana and they cost \$10.



Day 2: You bought an apple and two bananas and they cost \$12.

Solution: An apple costs \$8, a banana costs \$2.

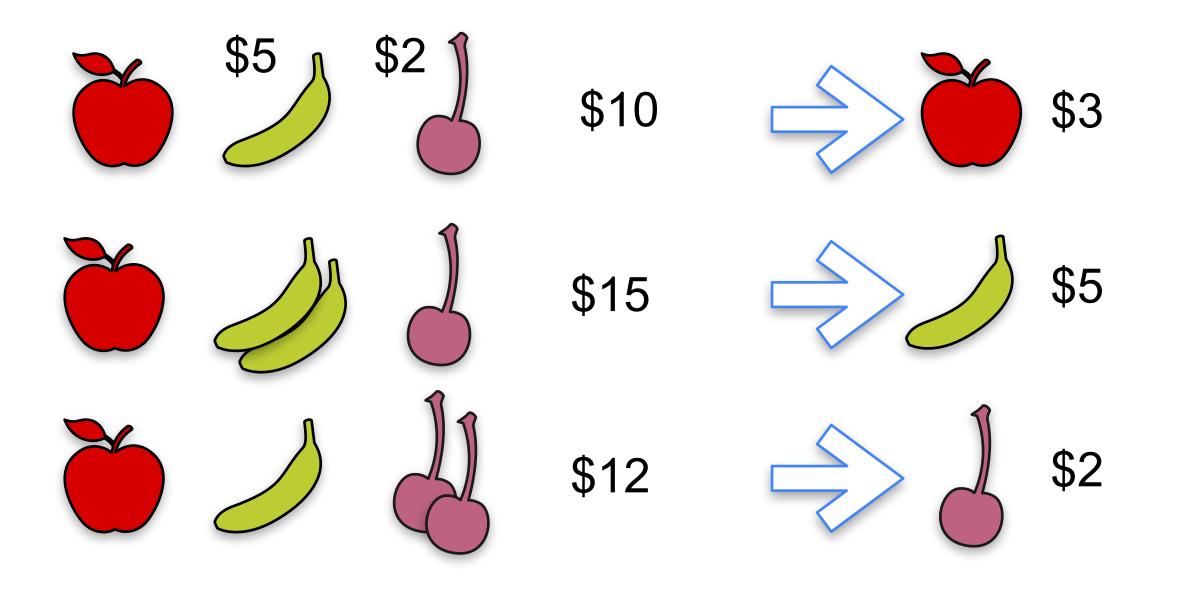
Quiz: Systems of equations 2

Problem 1: You're trying to figure out the price of apples, bananas, and cherries at the store. You go three days in a row, and bring this information.

- Day 1: You bought an apple, a banana, and a cherry, and paid \$10.
- Day 2: You bought an apple, two bananas, and a cherry, and paid \$15.
- Day 3: You bought an apple, a banana, and two cherries, and paid \$12. How much does each fruit cost?



Solution: Systems of equations 2



System of equations 1

$$a + b + c = 10$$

 $a + 2b + c = 15$
 $a + b + 2c = 12$

Solution

$$a = 3$$

 $b = 5$
 $c = 2$

Quiz: Systems of equations 3

You go two days in a row and collect this information:

- Day 1: You bought an apple and a banana and they cost \$10.
- Day 2: You bought two apples and two bananas and they cost \$20.

Question: How much does each fruit cost?

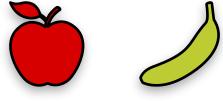


Solution: Systems of equations 3

Day 1: You bought an apple and a banana and they cost \$10.

• Day 2: You bought two apples and two bananas and they cost \$20.





5

Infinitely many solutions!

8.3 1.7

10

Quiz: Systems of equations 4

You go two days in a row and collect this information:

- Day 1: You bought an apple and a banana and they cost \$10.
- Day 2: You bought two apples and two bananas and they cost \$24.

Question: How much does each fruit cost?



Solution: Systems of equations 4

Day 1: You bought an apple and a banana and they cost \$10.

• Day 2: You bought two apples and two bananas and they cost \$24.

Contradiction!

No solutions!

Systems of equations

System 1

$$a + b = 10$$

$$a + 2b = 12$$

Unique solution:

$$a = 8$$

$$b = 2$$

Complete

Non-singular

System 2

$$a + b = 10$$

$$2a + 2b = 20$$

Infinite solutions

$$a = 8$$
, 7 , 6 , ... $b = 2$ 3 4

System 3

$$a + b = 10$$

$$2a + 2b = 24$$

No solution

Redundant

Contradictory

Quiz: More systems of equations

System 1

$$a + b + c = 10$$

 $a + b + 2c = 15$
 $a + b + 3c = 20$

System 2

$$a + b + c = 10$$

 $a + b + 2c = 15$
 $a + b + 3c = 18$

$$a + b + c = 10$$

 $2a + 2b + 2c = 20$
 $3a + 3b + 3c = 30$

Solutions: More systems of equations

System 2

$$a + b + c = 10$$

 $a + b + 2c = 15$
 $a + b + 3c = 20$

Infinitely many sols.

$$c = 5$$

 $a + b = 5$
 $(0,5,5), (1,4,5), (2,3,5), ...$

System 3

$$a + b + c = 10$$

 $a + b + 2c = 15$
 $a + b + 3c = 18$

No solutions

From 1st and 2nd:

$$c = 5$$

From 2nd and 3rd:
 $c = 3$

System 4

$$a + b + c = 10$$

 $2a + 2b + 2c = 20$
 $3a + 3b + 3c = 30$

Infinitely many solutions

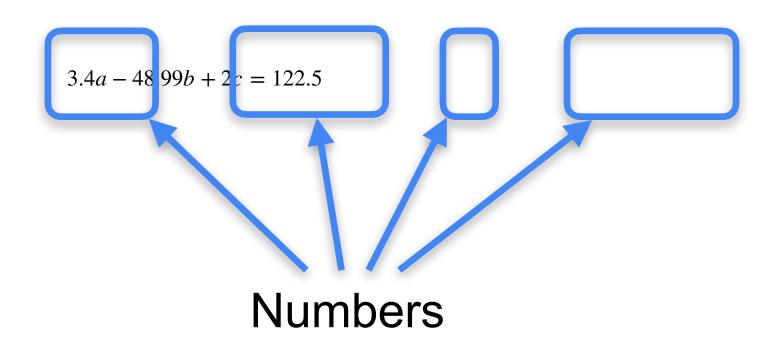
Any 3 numbers that add to 10 work. (0,0,10), (2,7,1), ...

What is a linear equation?

Linear

a + b = 10

2a + 3b = 15



Non-linear

$$a^2 + b^2 = 10$$

$$\sin(a) + b^5 = 15$$

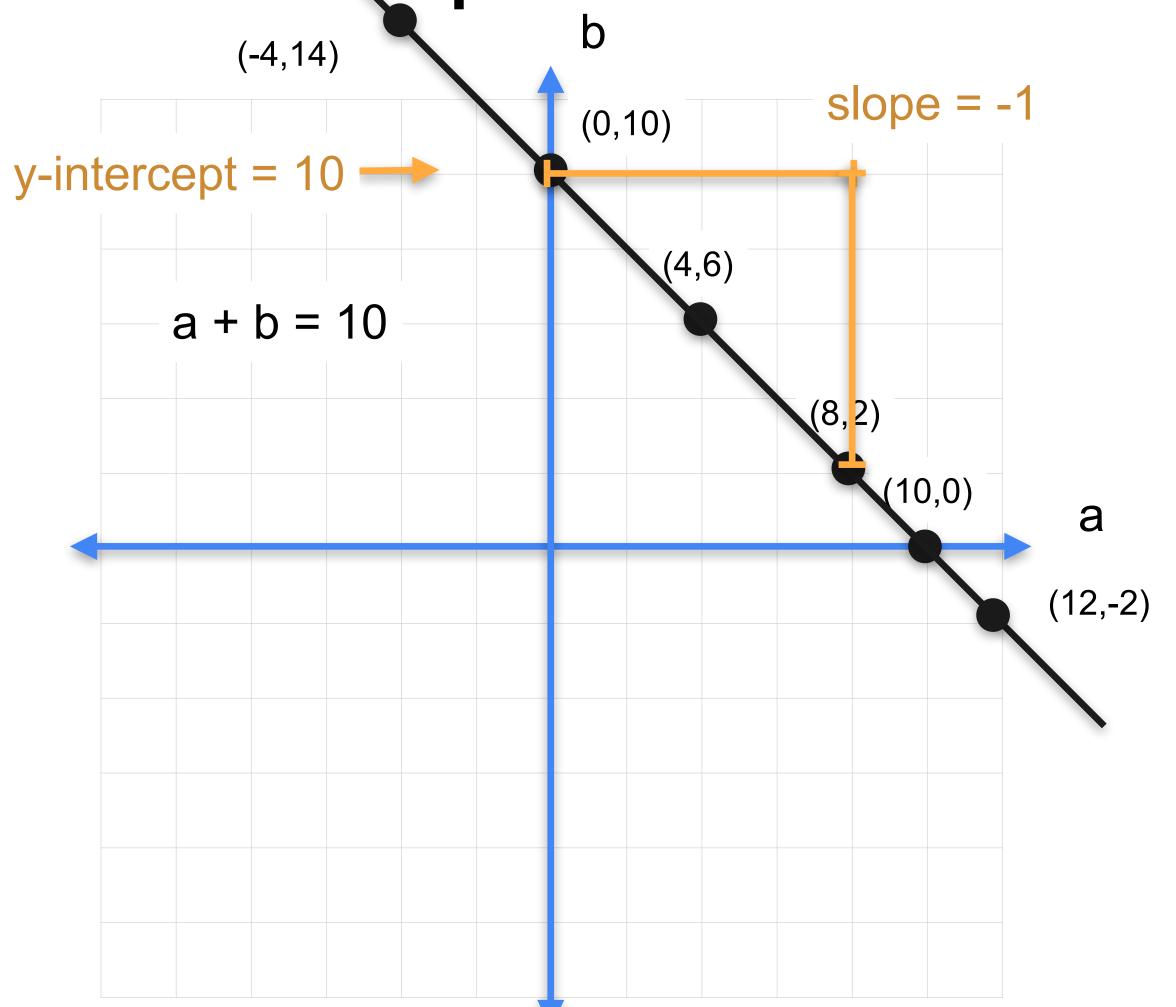
$$2^a - 3^b = 0$$

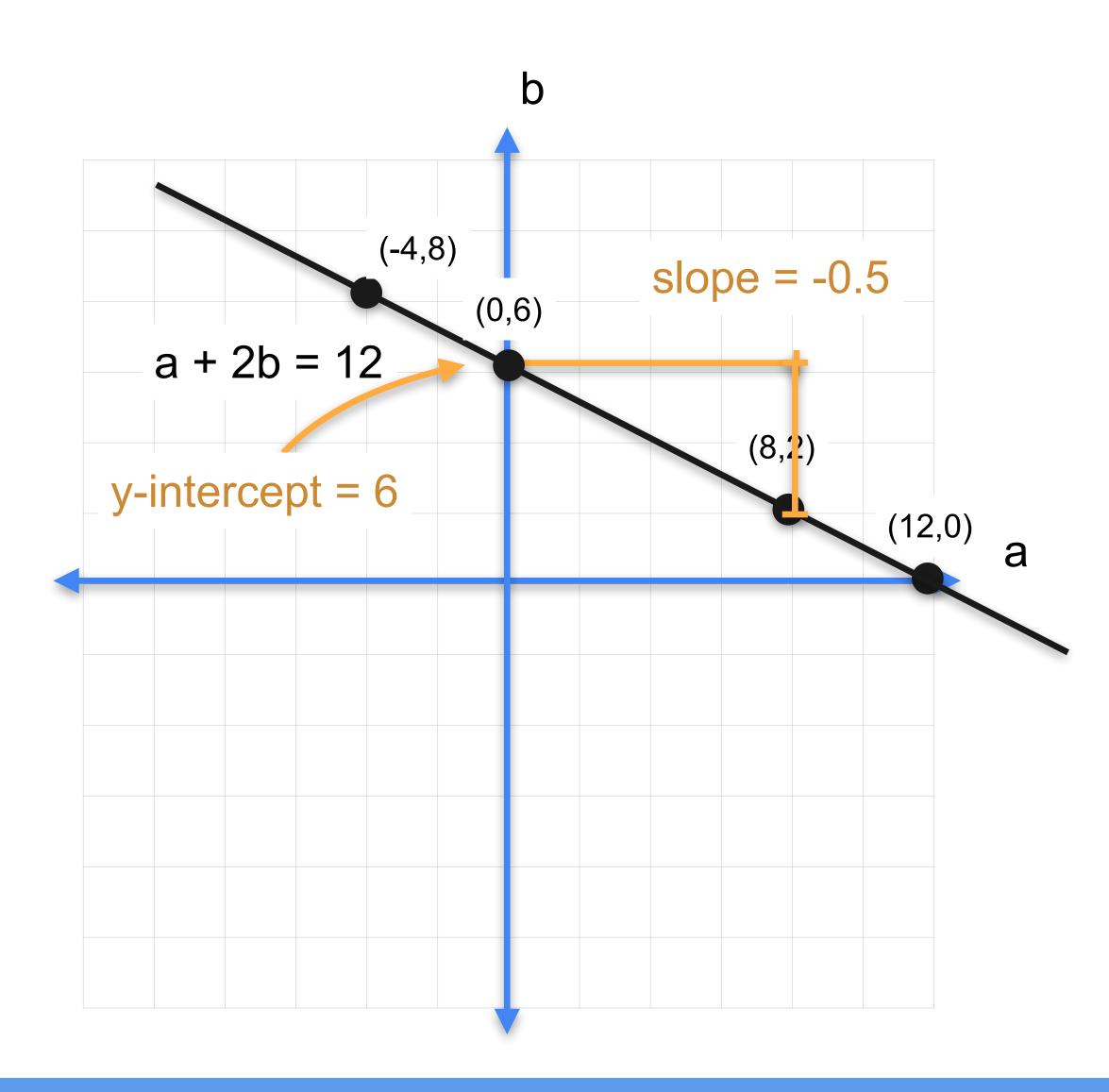
$$ab^2 + \frac{b}{a} - \frac{3}{b} - \log(c) = 4^a$$

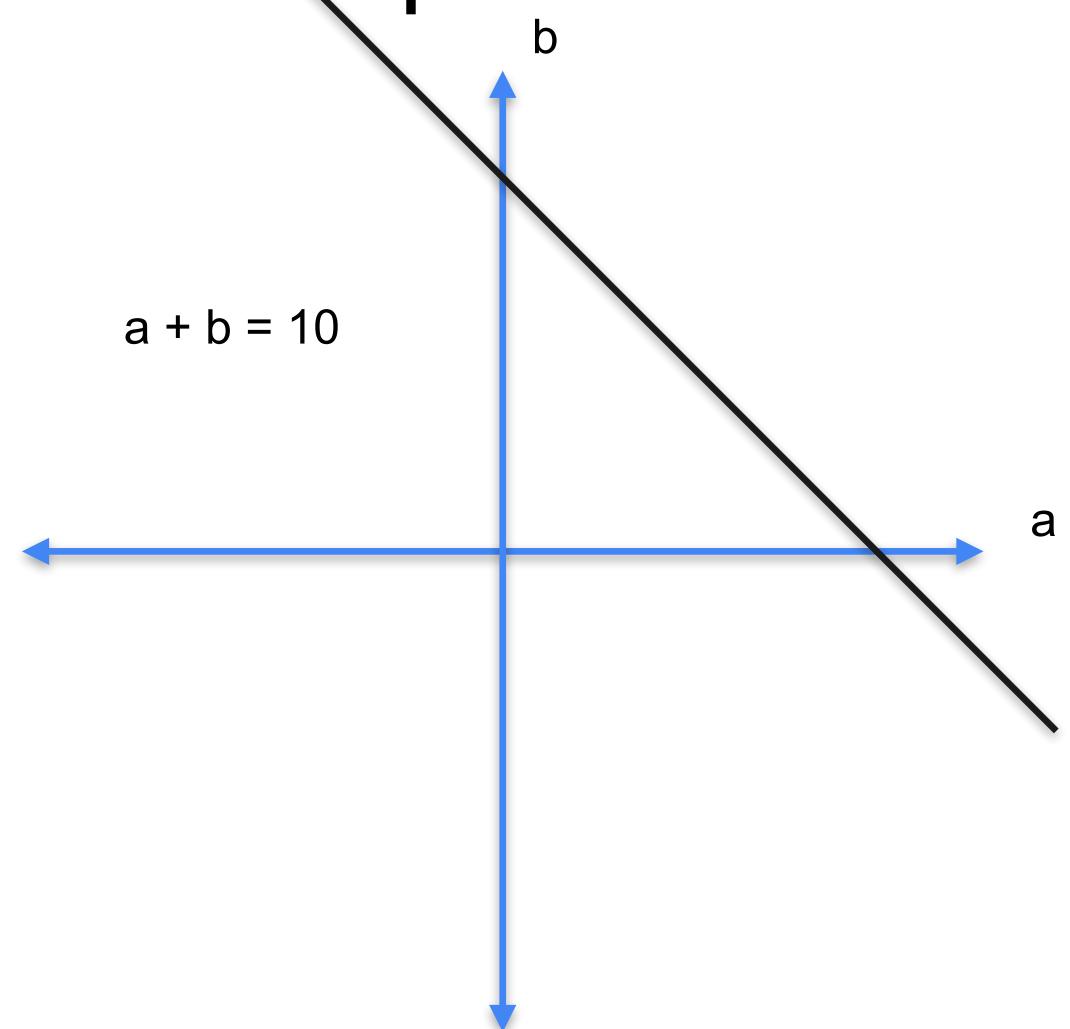
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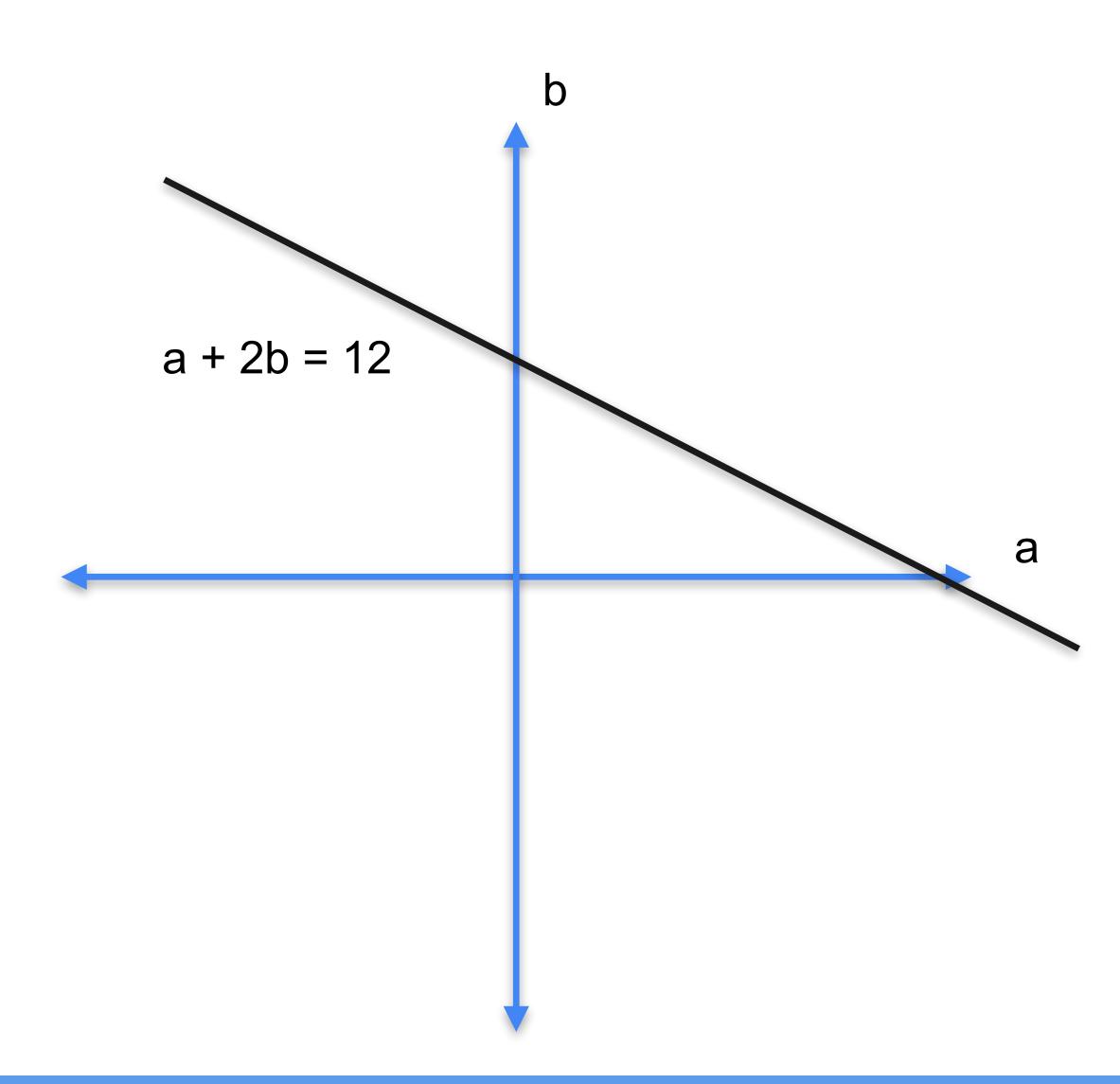
System of Linear Equations

System of equations as lines and planes

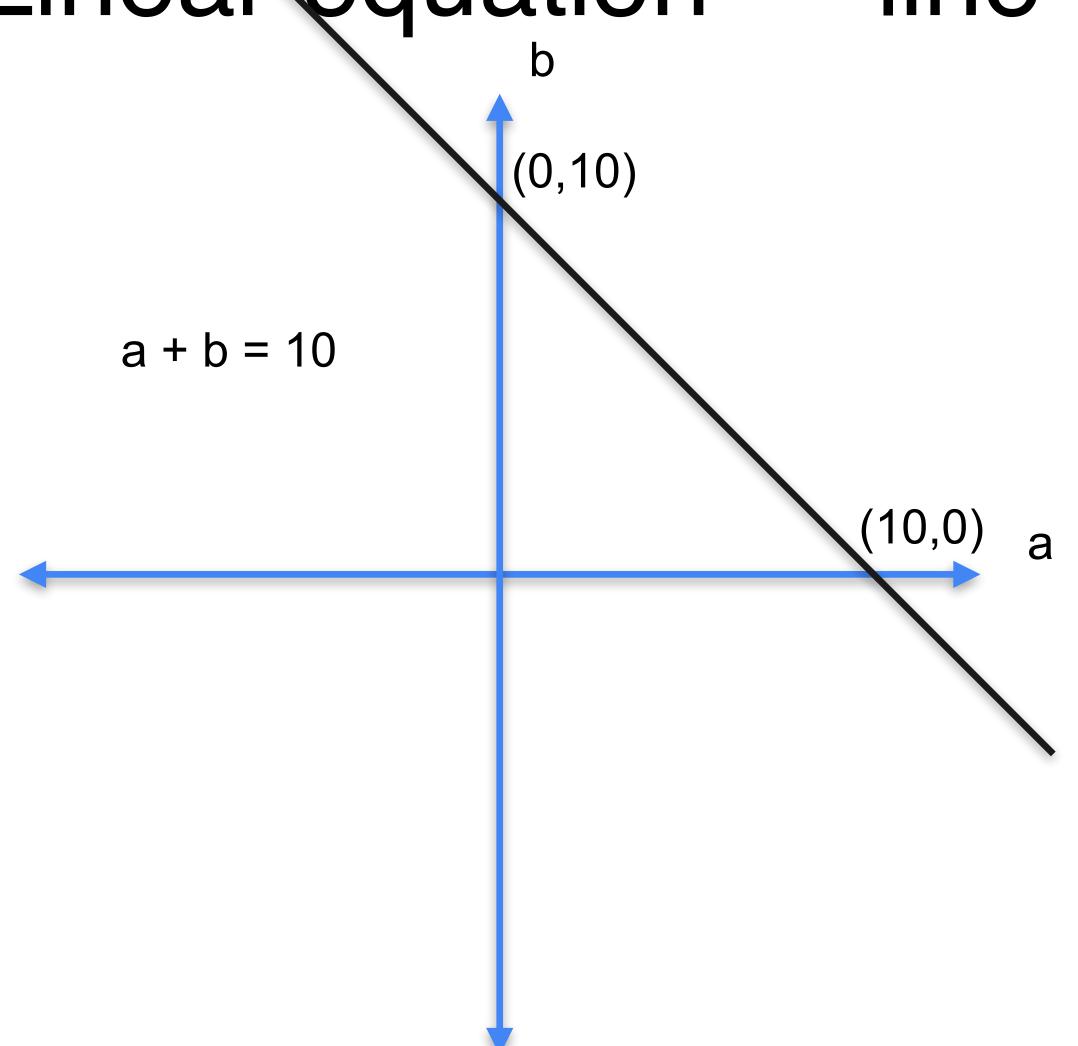


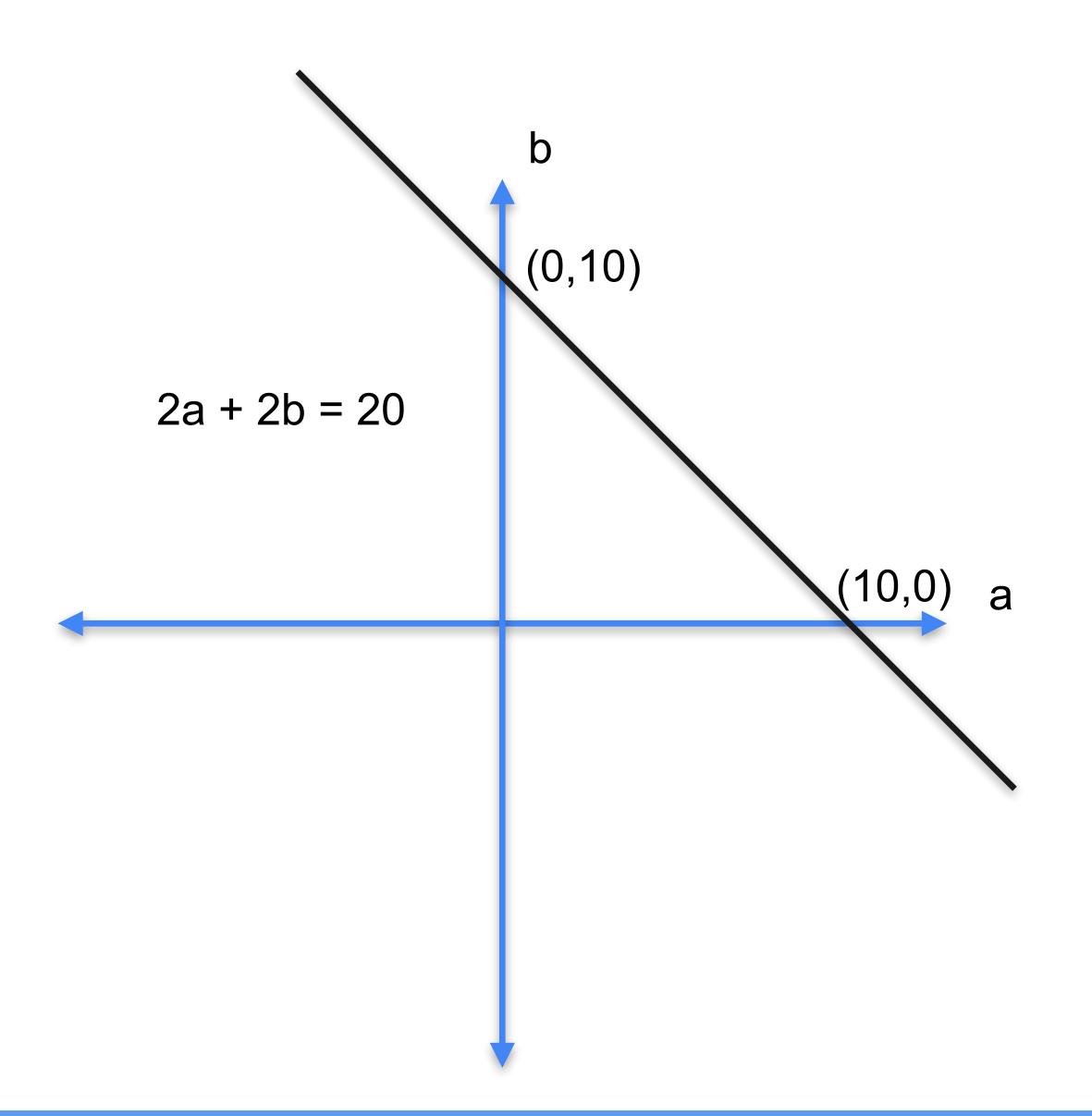


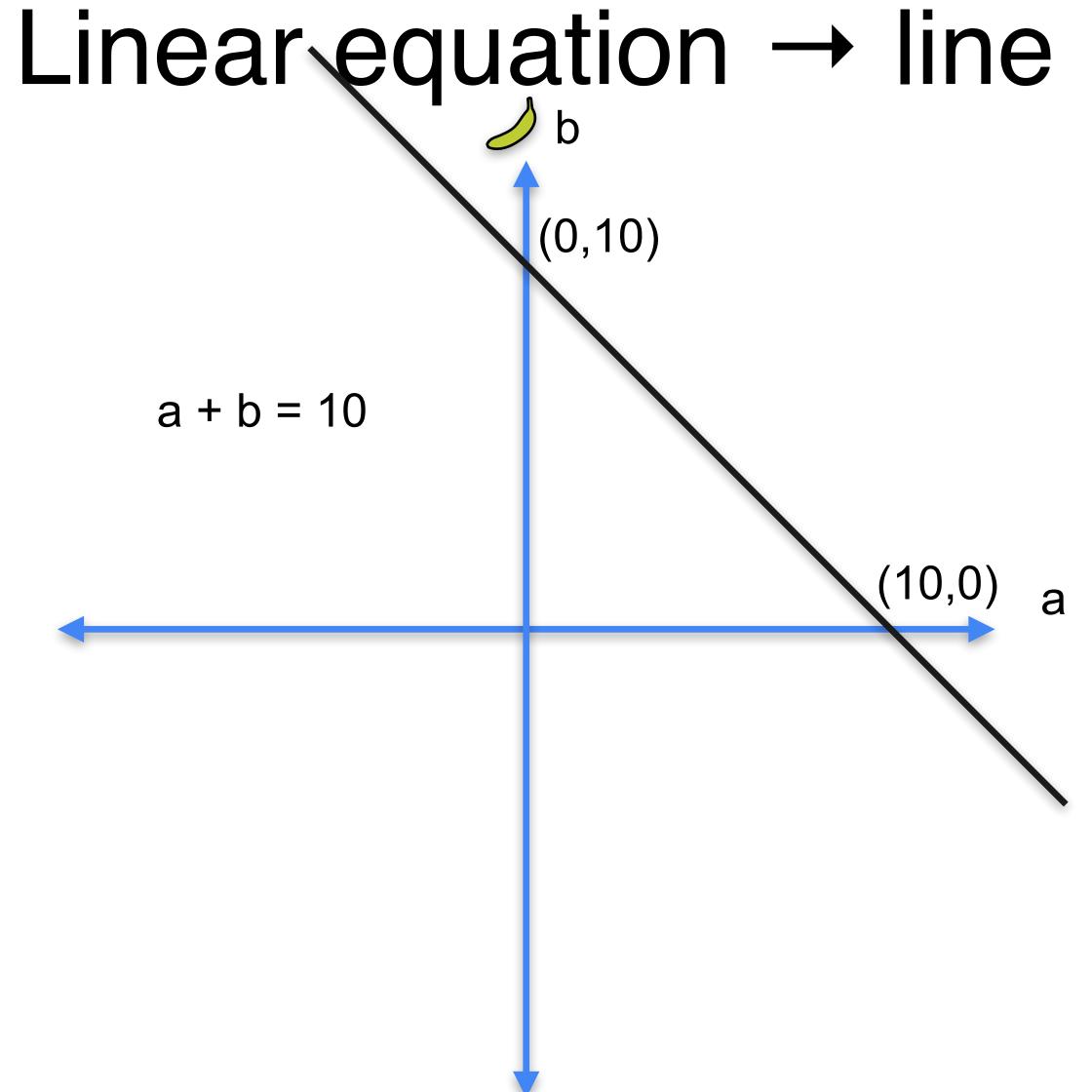


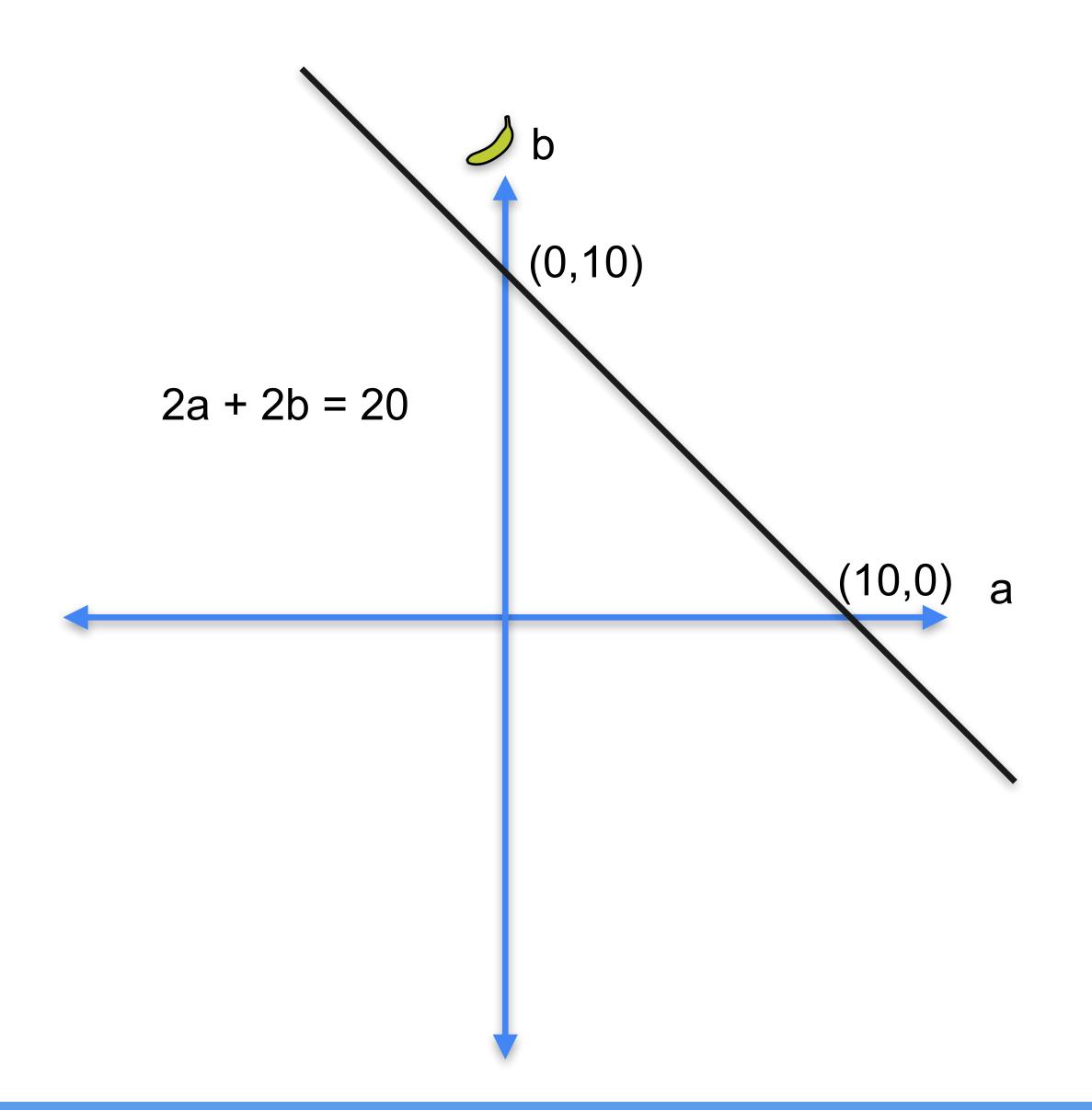


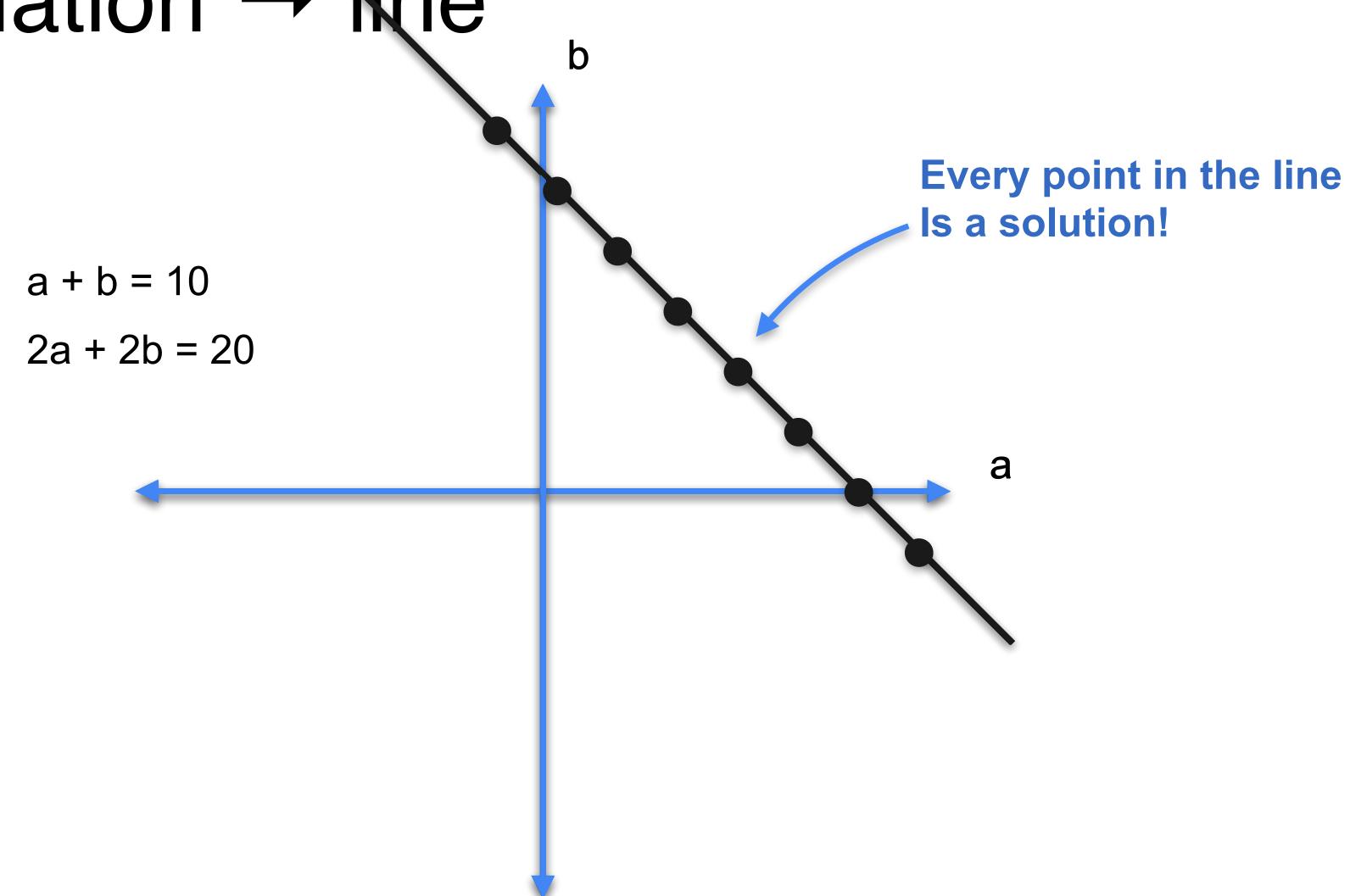
Linear equation → line Unique solution! a + b = 10a + 2b = 12(8,2)a

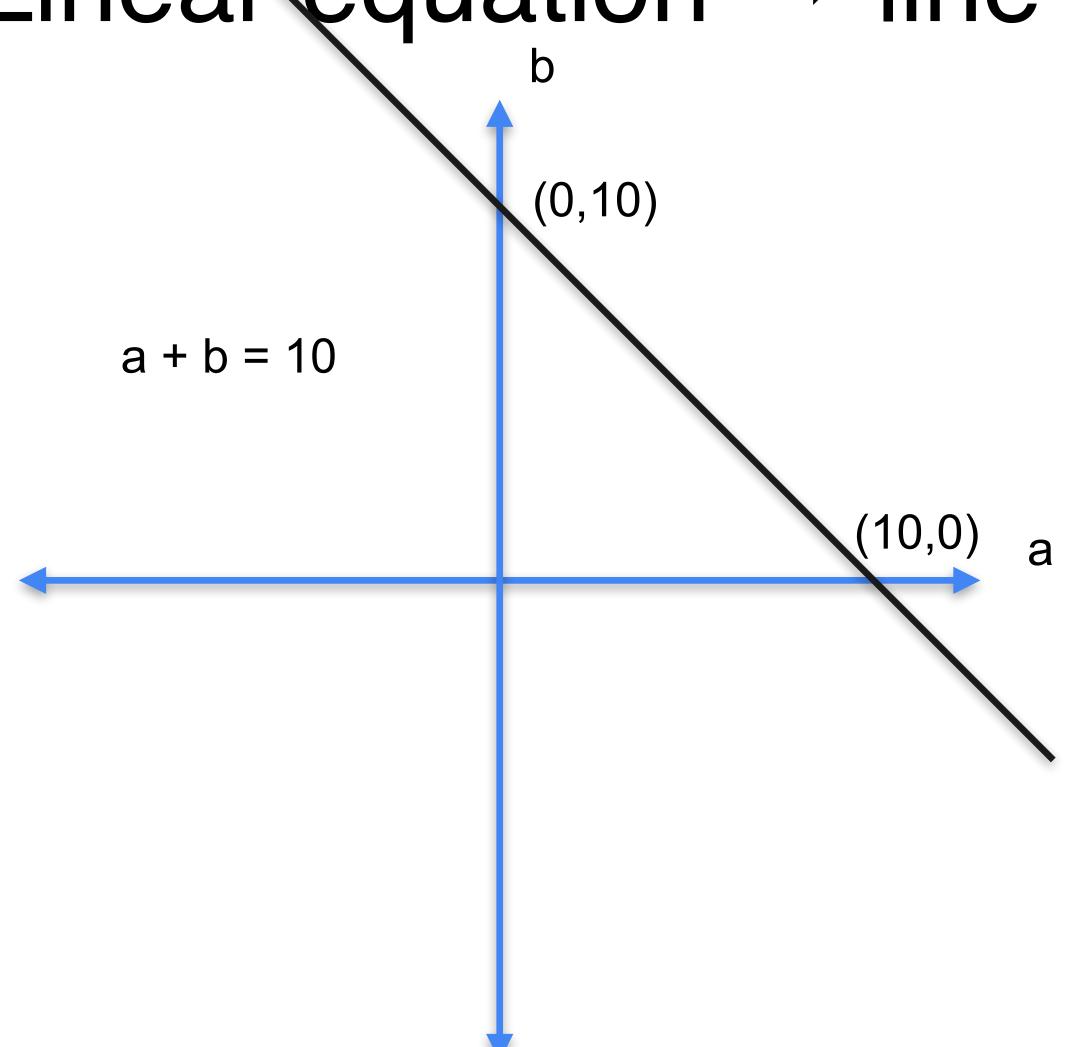


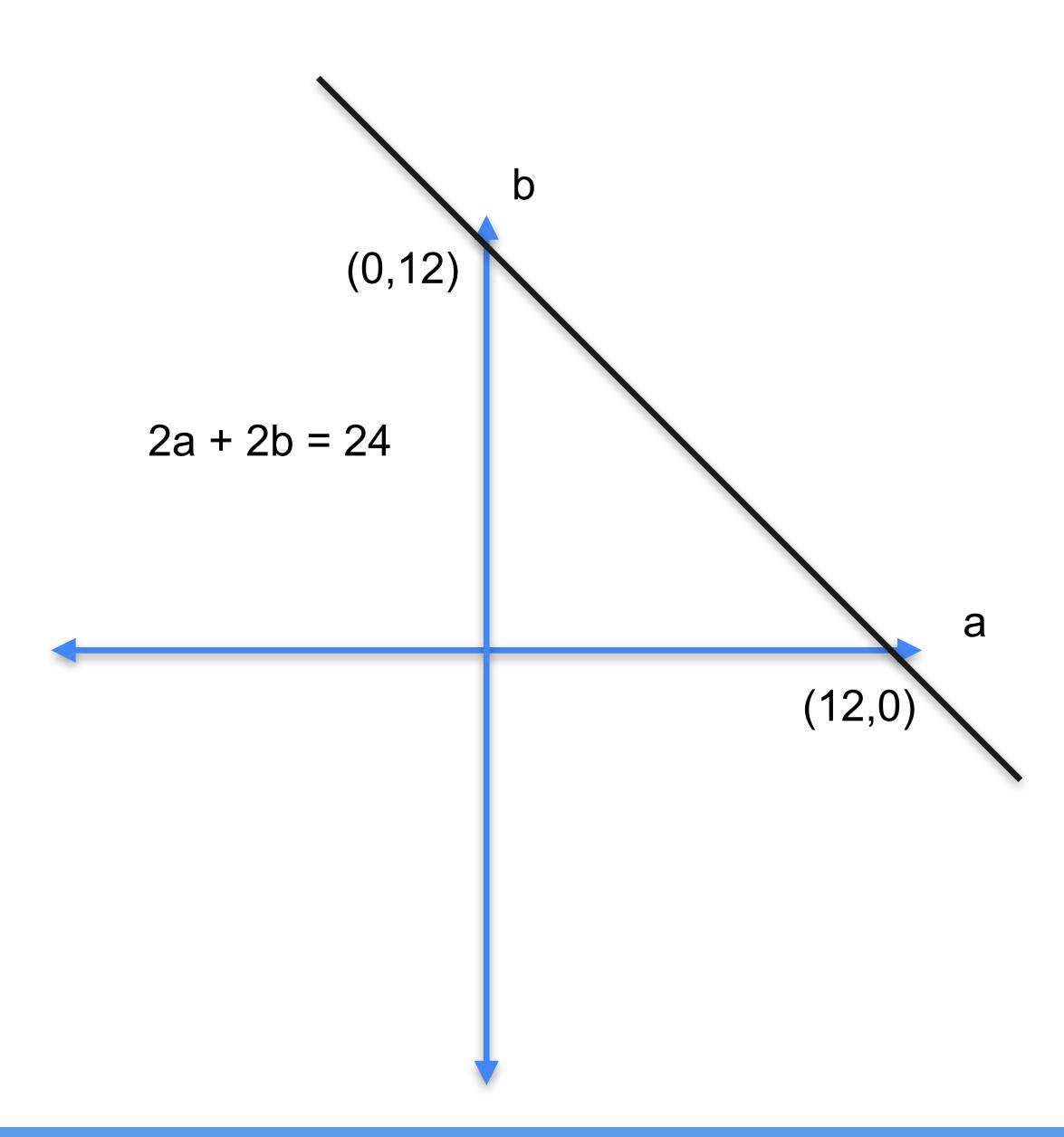


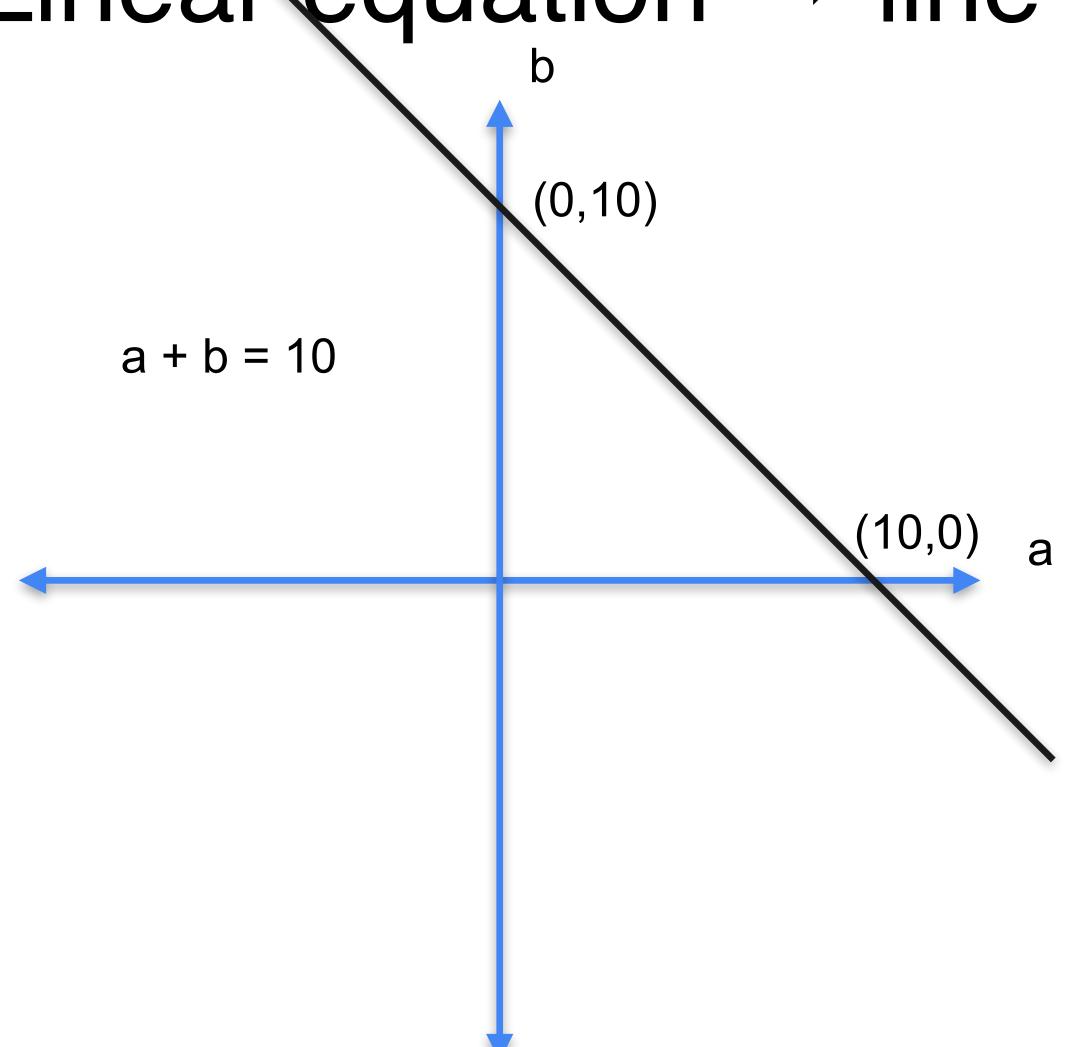


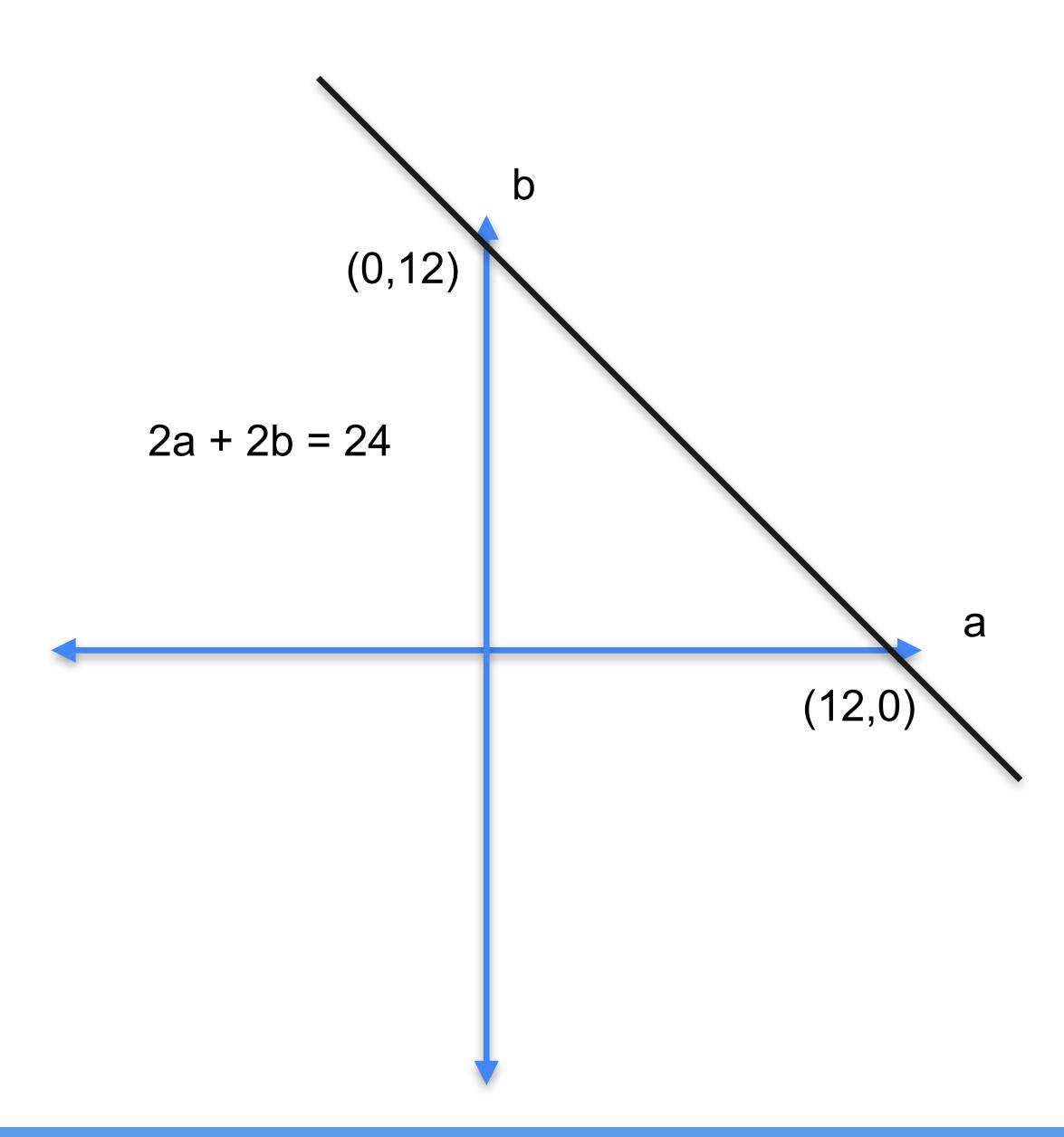


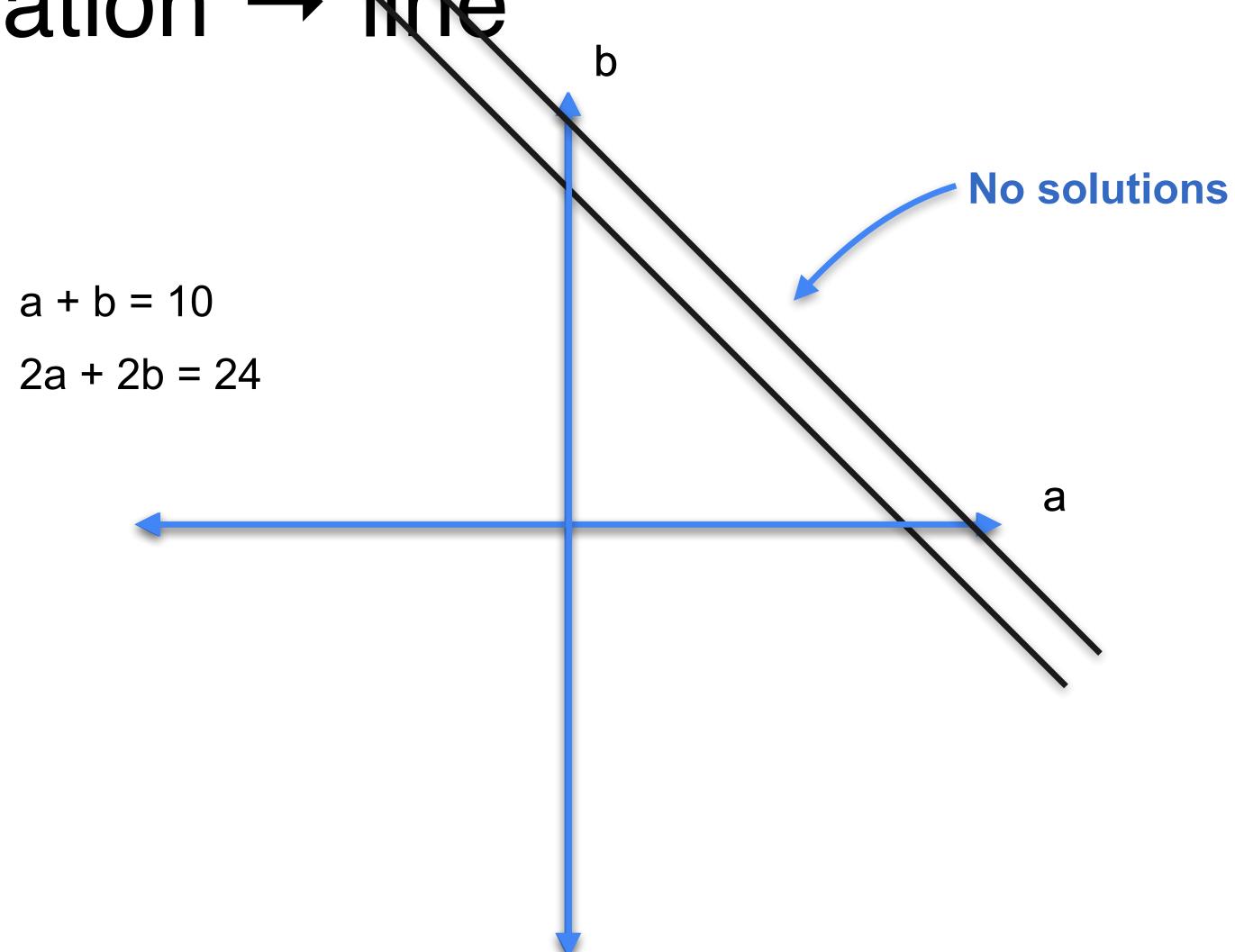










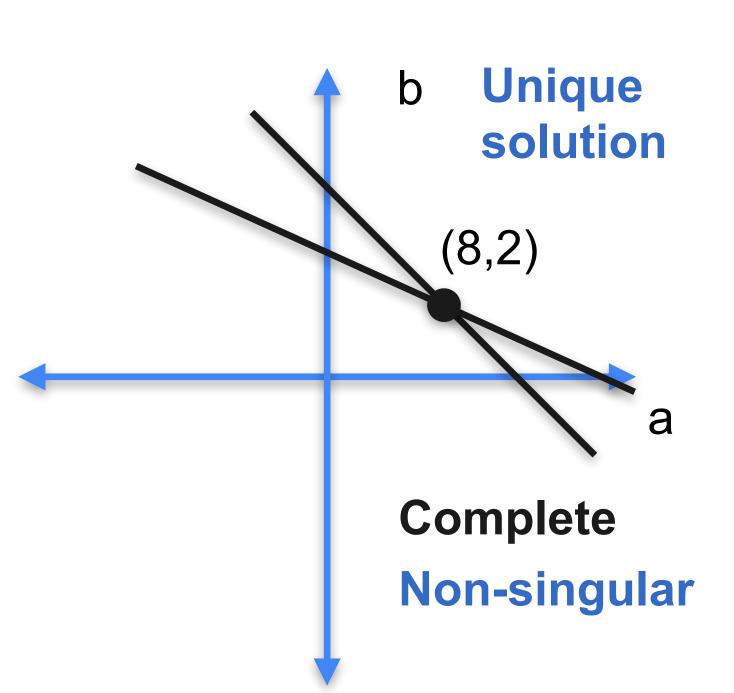


Systems of equations as lines

System 1

$$a + b = 10$$

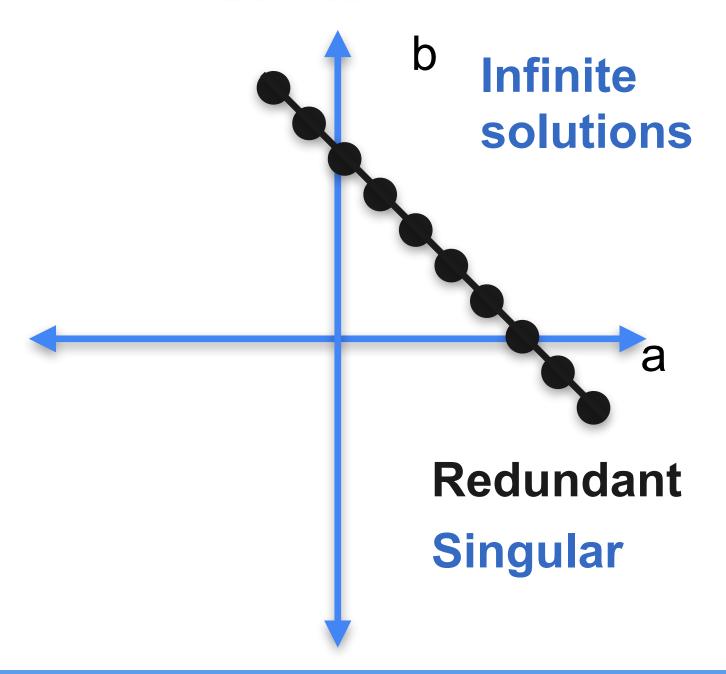
$$a + 2b = 12$$



System 2

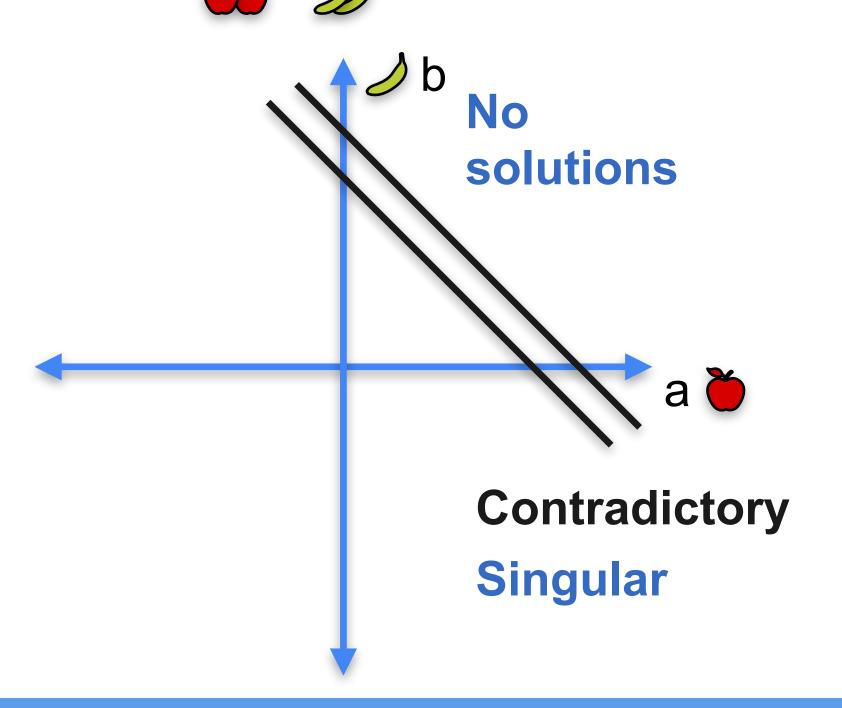
$$a + b = 10$$

$$2a + 2b = 20$$



$$a + b = 10$$

$$2a + 2b = 24$$



Quiz

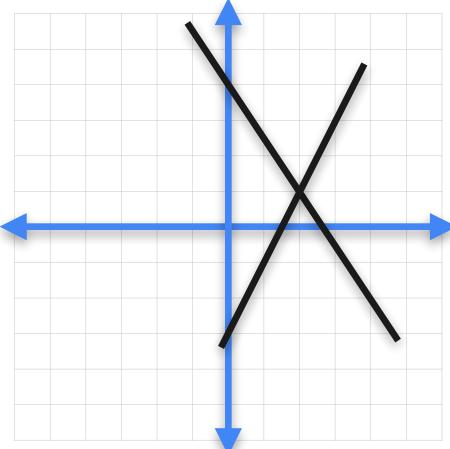
Problem 1

Which of the following plots corresponds to the system of equations:

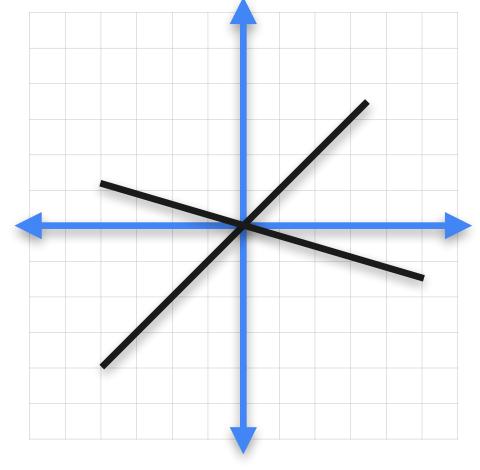
• 3a + 2b = 8

• 2a - b = 3

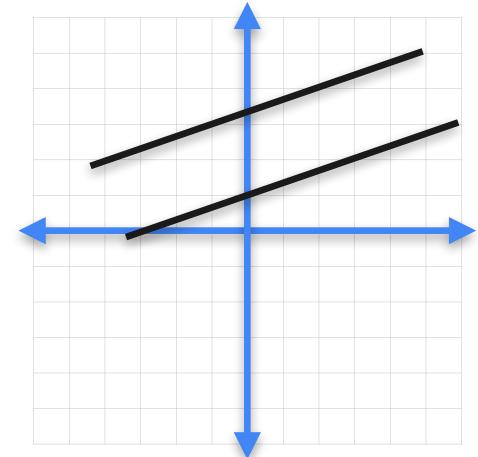
a)



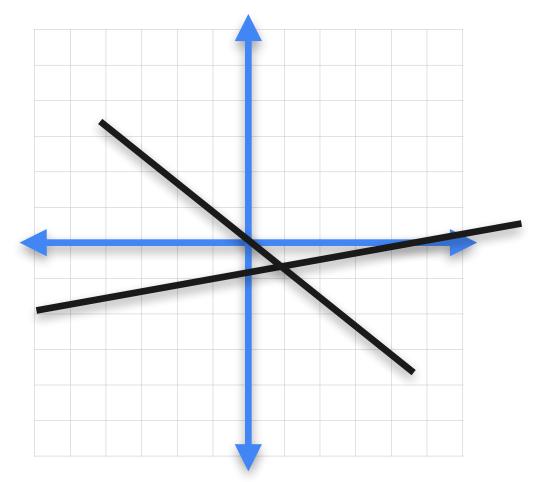
b)



c)



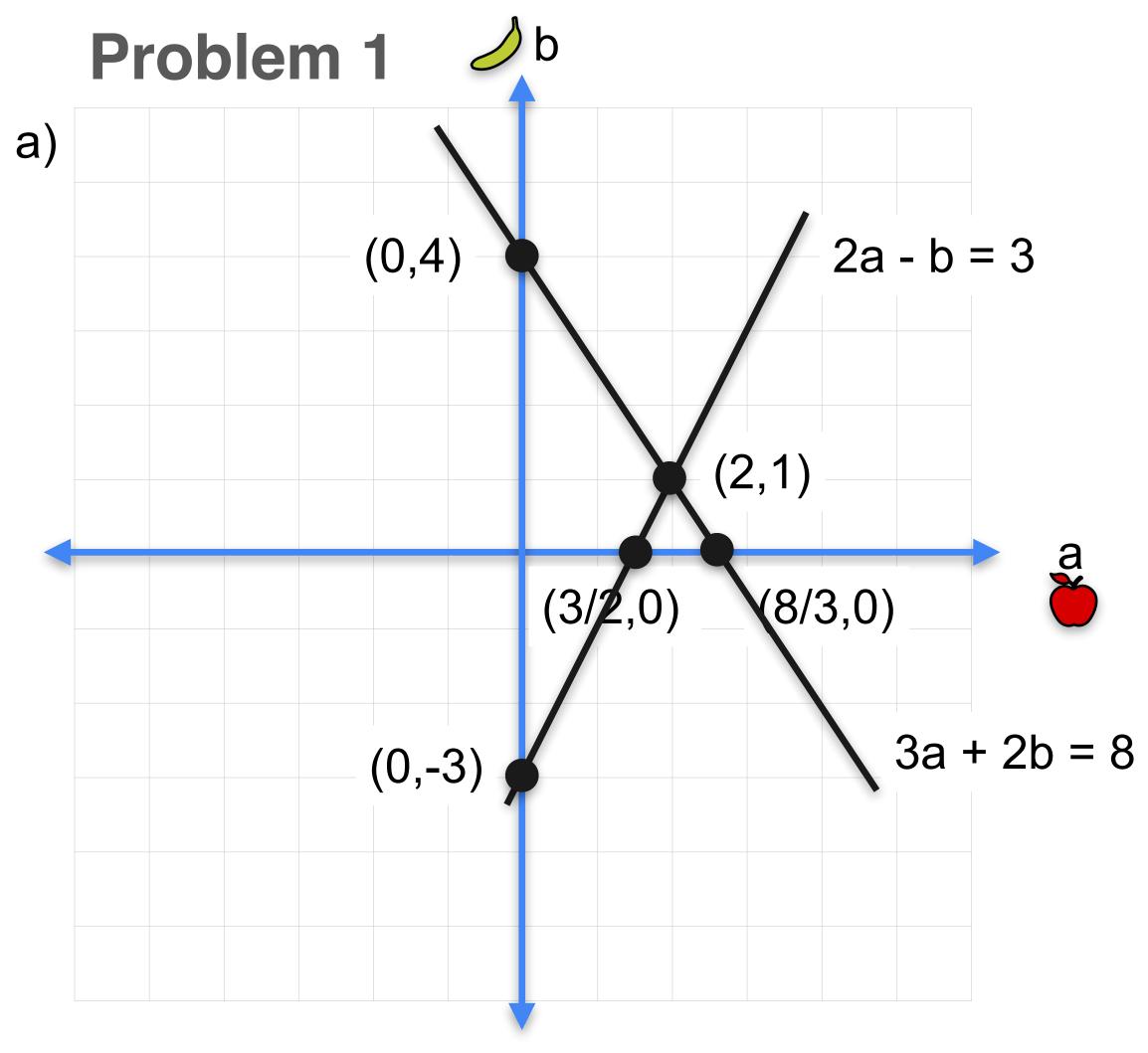
d)



Problem 2

Is this system singular or non-singular?

Solution



Problem 2

Since the lines cross at a unique point, the system is non-singular.

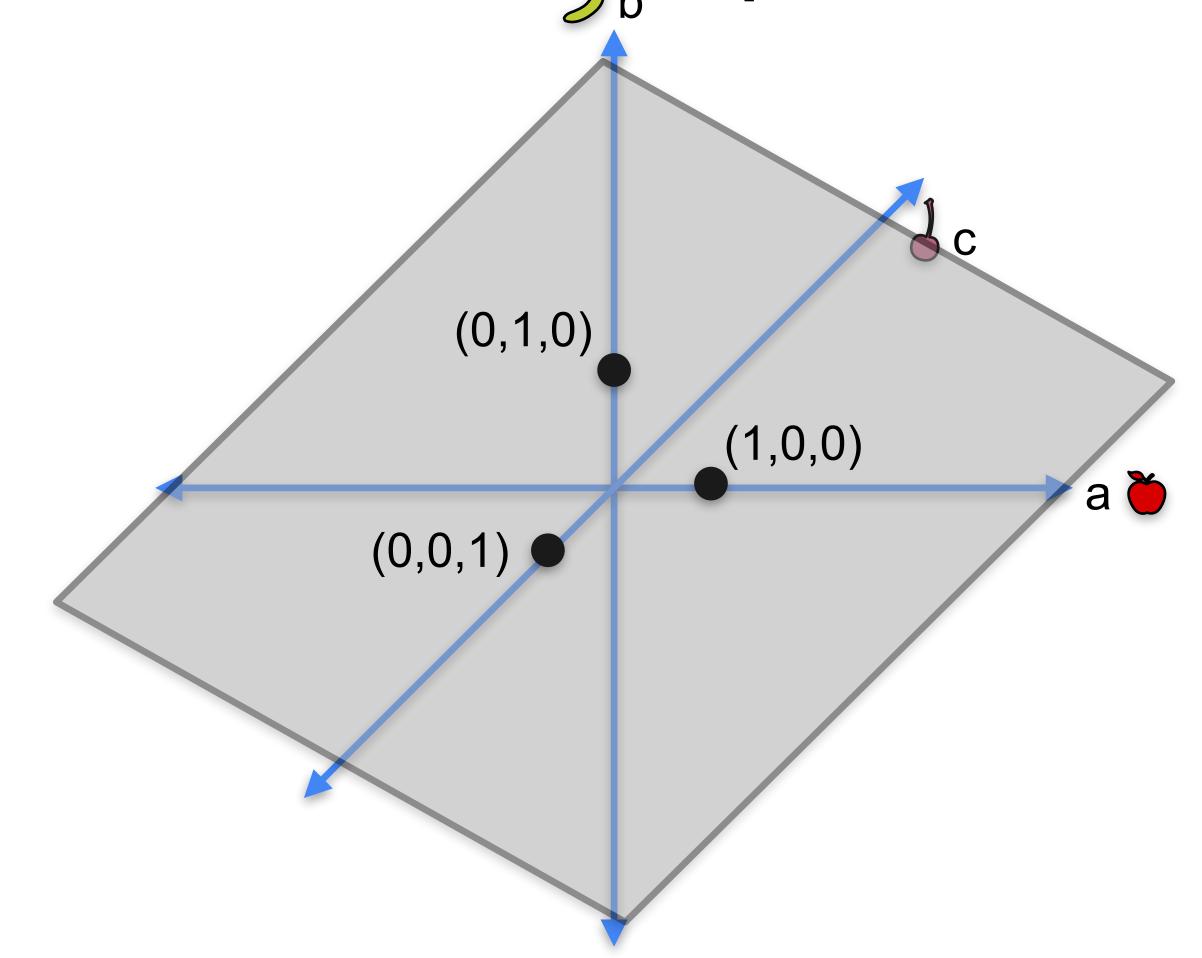
Linear equation in 3 variables as a plane

$$a + b + c = 1$$

$$1 + 0 + 0 = 1$$

$$0 + 1 + 0 = 1$$

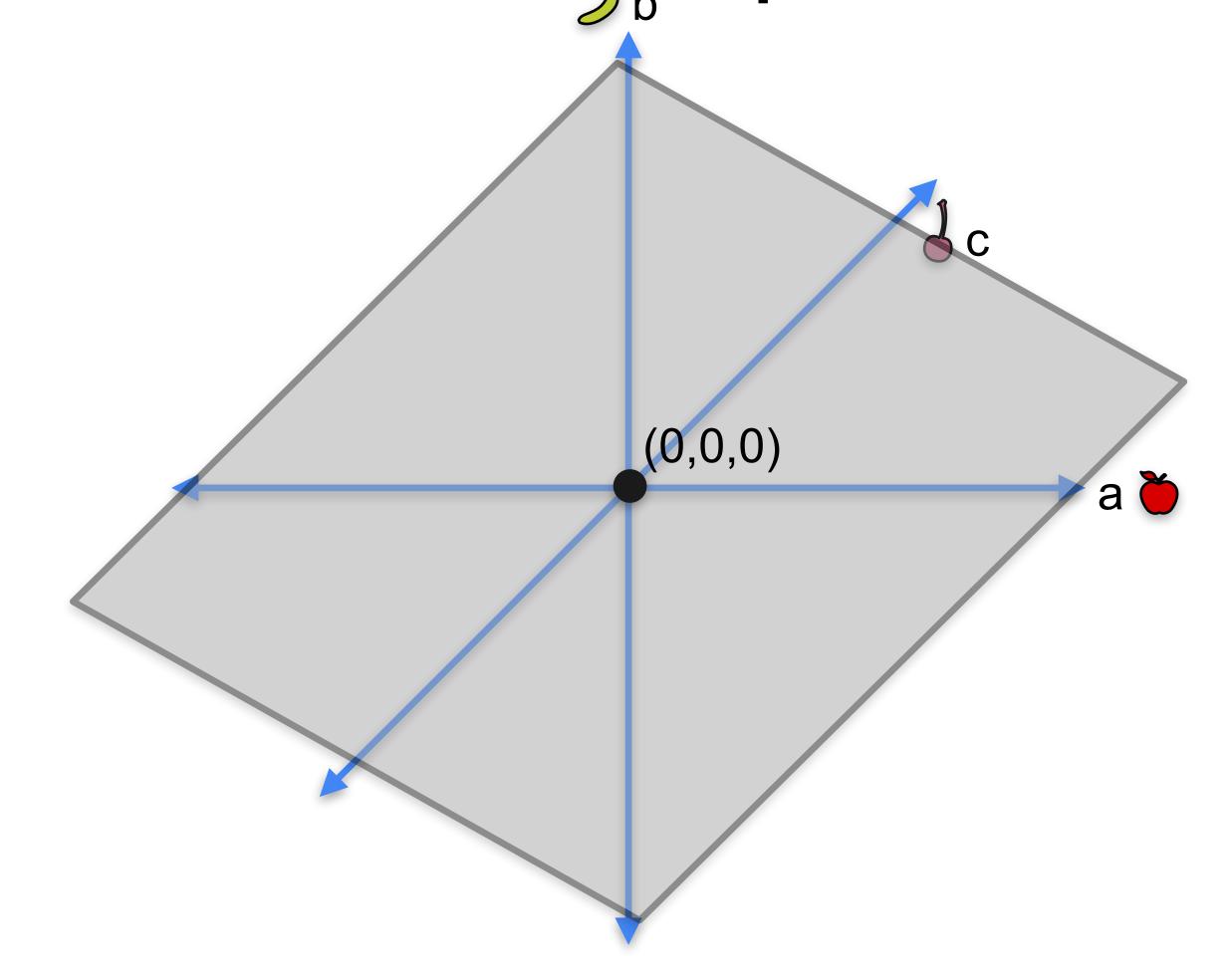
$$0 + 0 + 1 = 1$$



Linear equation in 3 variables as a plane

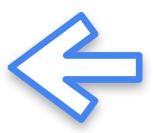
$$3a - 5b + 2c = 0$$

 $3(0) + 5(0) + 2(0) = 0$



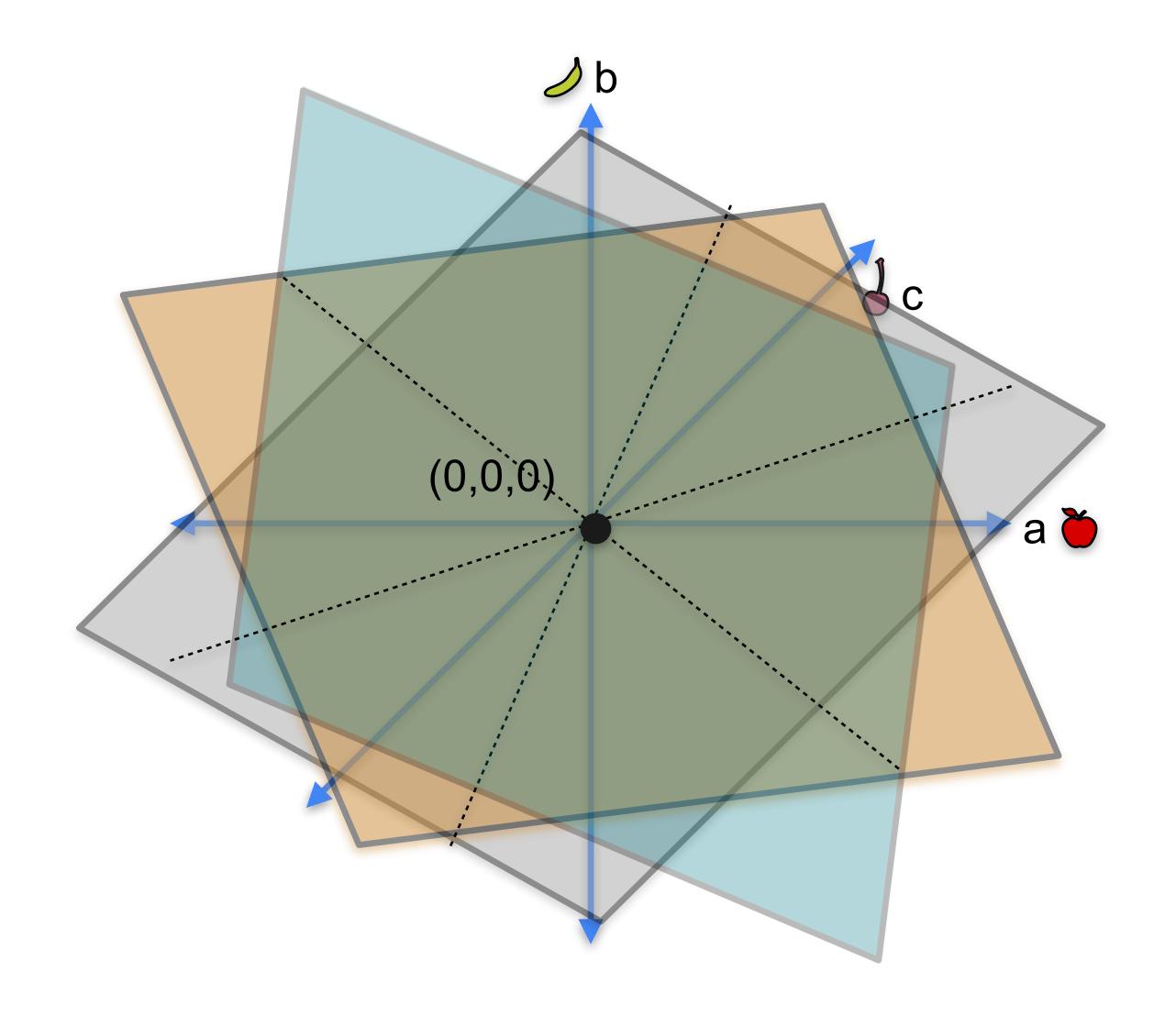
System 1

•
$$a + b + c = 0$$



•
$$a + 2b + c = 0$$

•
$$a + b + 2c = 0$$



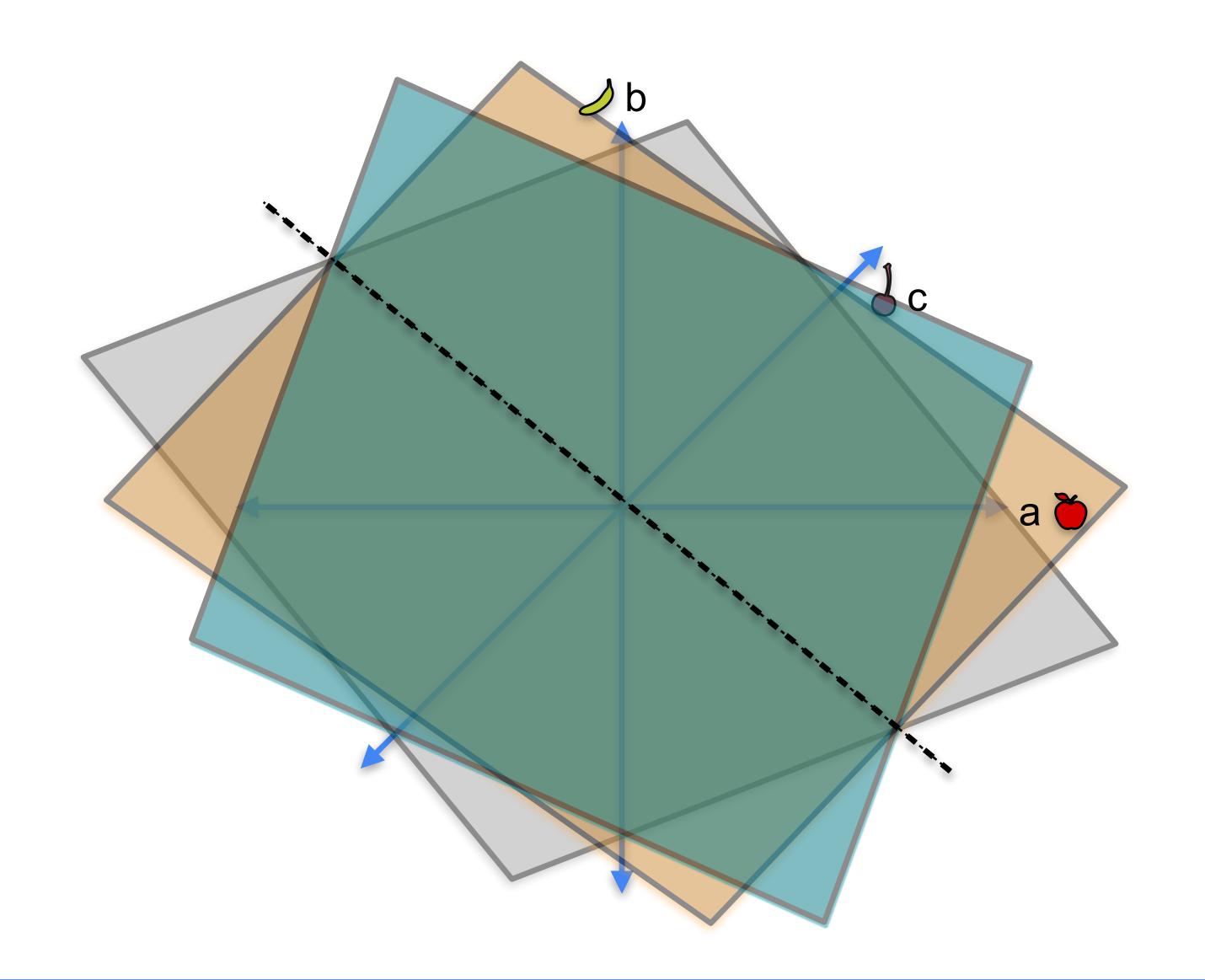
System 2

•
$$a + b + c = 0$$



•
$$a + b + 2c = 0$$

•
$$a + b + 3c = 0$$



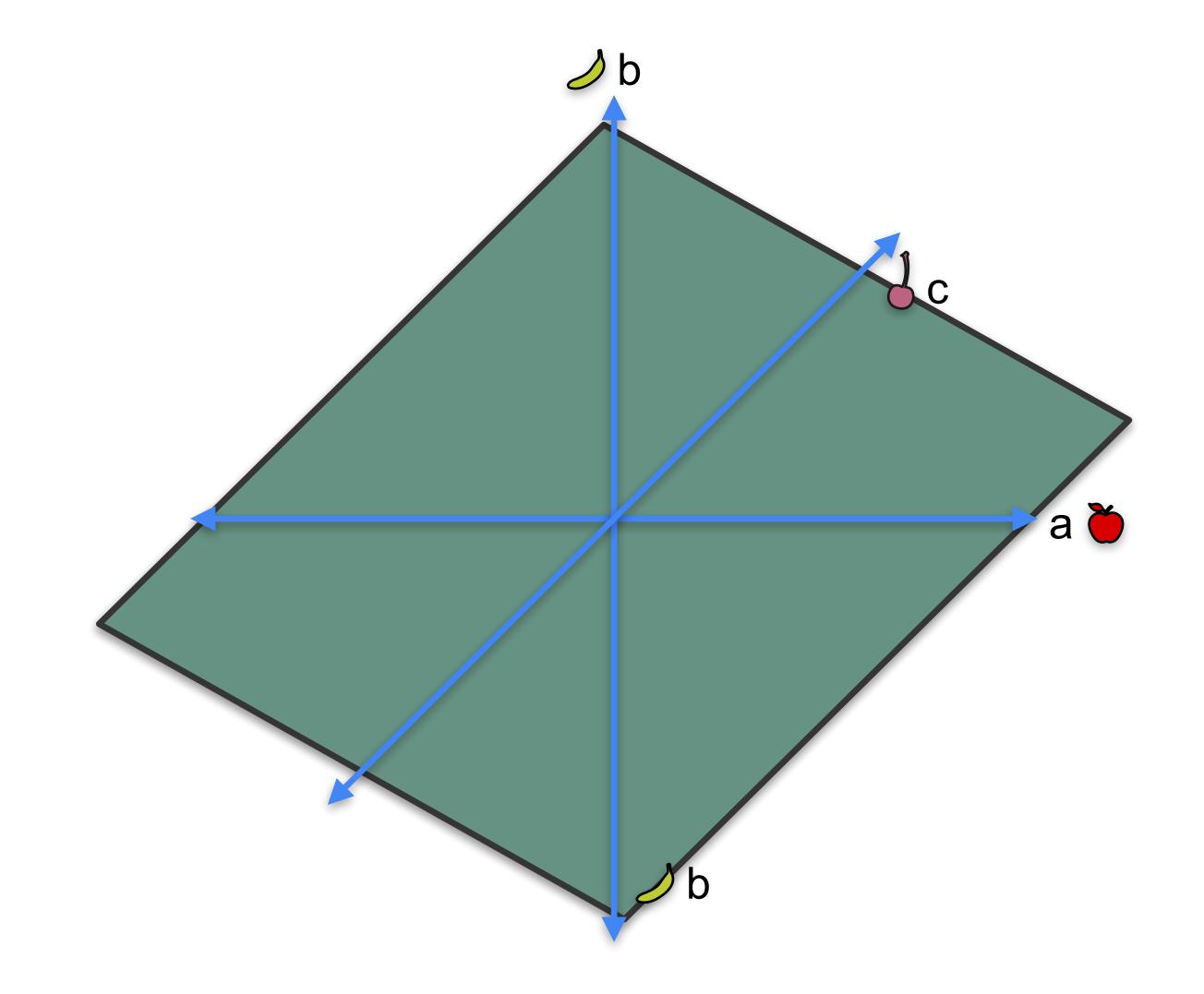
System 3

•
$$a + b + c = 0$$



•
$$2a + 2b + 2c = 0$$

•
$$3a + 3b + 3c = 0$$

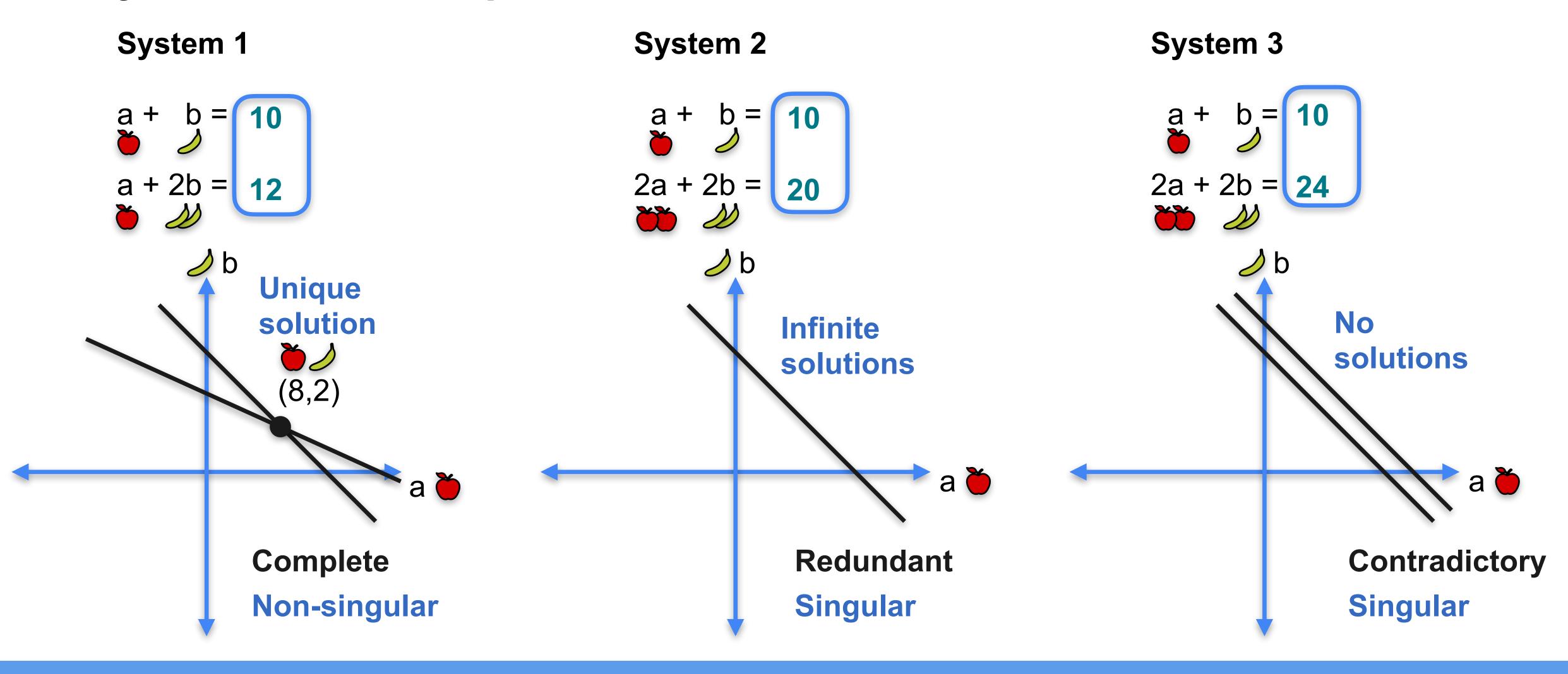


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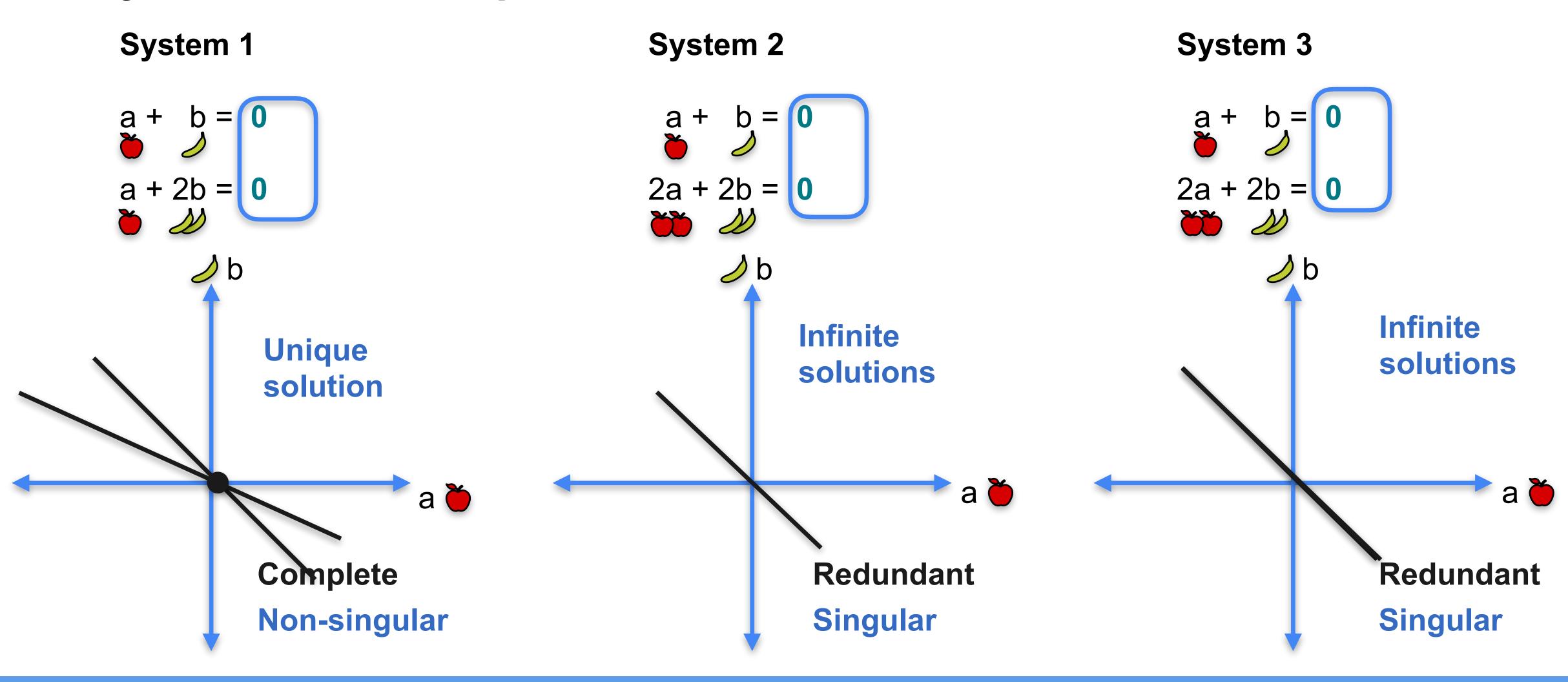
System of Linear Equations

A geometric notion of singularity

Systems of equations as lines



Systems of equations as lines



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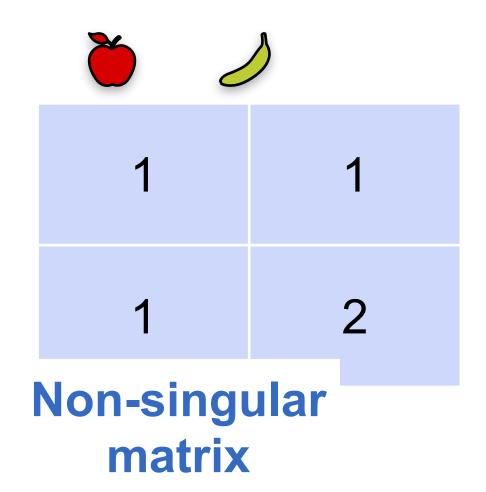
System of Linear Equations

Singular vs non-singular matrices

Systems of equations as matrices

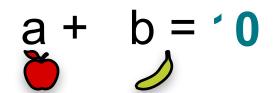
System 1

Non-singular system



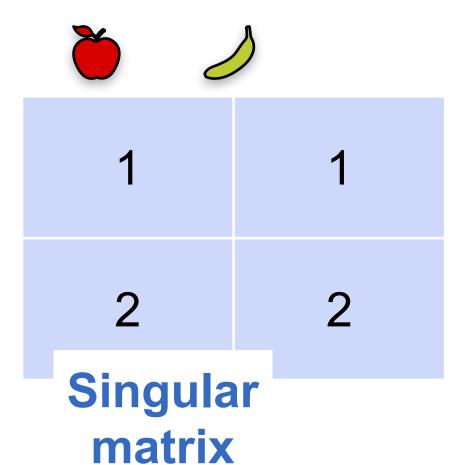
(Unique solution)

System 2



$$2a + 2b = 0$$

Singular system



(Infinitely many solutions)

a + b + 3c = 20

System 1	System 2	System 3	System 4
a + b + c = 10			
a + 2b + c = 15	a + b + 2c = 15	a + b + 2c = 15	2a + 2b + 2c = 15

Unique solution	Infinite solutions	No solutions	Infinite solutions
Complete	Redundant	Contradictory	Redundant
Non-singular	Singular	Singular	Singular

a + b + 3c = 18

3a + 3b + 3c = 20

a + b + 2c = 12

System 1

$$a + b + c = 10$$

 $a + 2b + c = 15$
 $a + b + 2c = 12$



$$a + b + c = 0$$

 $a + 2b + c = 0$
 $a + b + 2c = 0$

System 2

$$a + b + c = 10$$

 $a + b + 2c = 15$
 $a + b + 3c = 20$



$$a + b + c = 0$$

 $a + b + 2c = 0$
 $a + b + 3c = 0$

System 3

$$a + b + c = 10$$

 $a + b + 2c = 15$
 $a + b + 3c = 18$



$$a + b + c = 0$$

 $a + b + 2c = 0$
 $a + b + 3c = 0$

System 4

$$a + b + c = 10$$

 $2a + 2b + 2c = 20$
 $3a + 3b + 3c = 30$



$$a + b + c = 0$$

 $2a + 2b + 2c = 0$
 $3a + 3b + 3c = 0$

System 1

$$a + b + c = 0$$

 $a + 2b + c = 0$
 $a + b + 2c = 0$

System 2

$$a + b + c = 0$$

 $a + b + 2c = 0$
 $a + b + 3c = 0$

System 3

$$a + b + c = 0$$

 $a + b + 2c = 0$
 $a + b + 3c = 0$

System 4

$$a + b + c = 0$$

 $2a + 2b + 2c = 0$
 $3a + 3b + 3c = 0$

System 1

$$a + b + c = 0$$

 $a + 2b + c = 0$
 $a + b + 2c = 0$

System 2

$$a + b + c = 0$$

 $a + b + 2c = 0$
 $a + b + 3c = 0$

System 3

$$a + b + c = 0$$

 $a + b + 2c = 0$
 $a + b + 3c = 0$

System 4

$$a + b + c = 0$$

 $2a + 2b + 2c = 0$
 $3a + 3b + 3c = 0$

Singular

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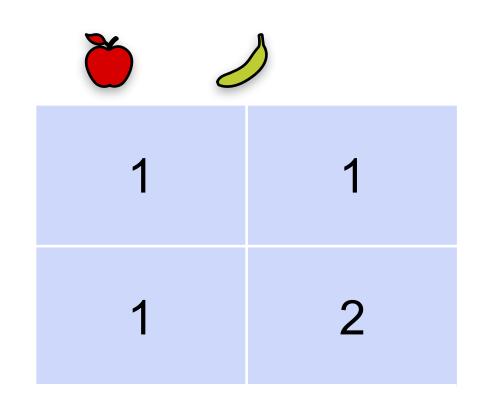
System of Linear Equations

Linear dependence and independence

Linear dependence between rows

Non-singular

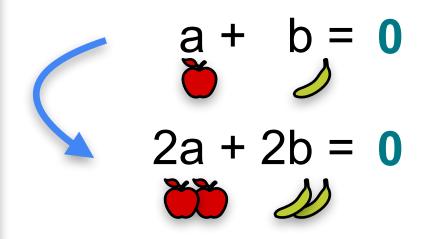
No equation is a multiple of the other one



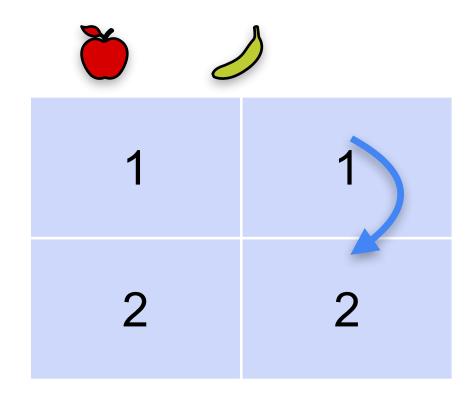
No row is a multiple of the other one

Rows are linearly independent

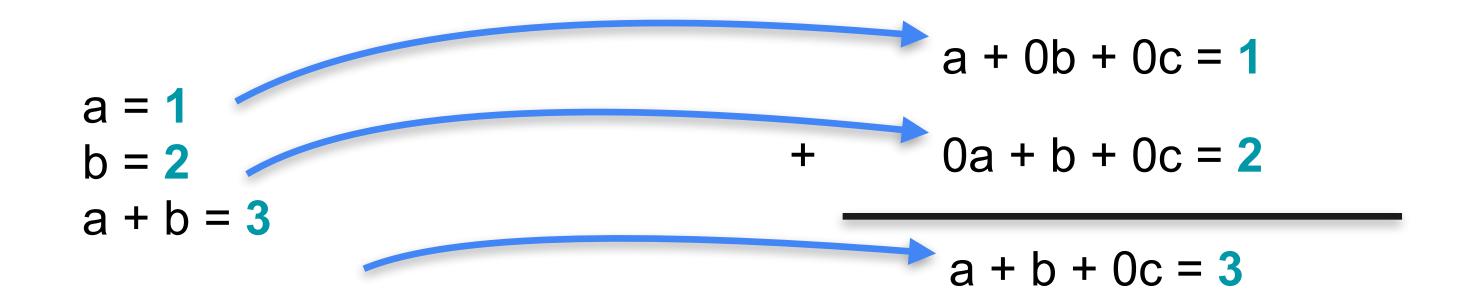
Singular system



Second equation is a multiple of the first one



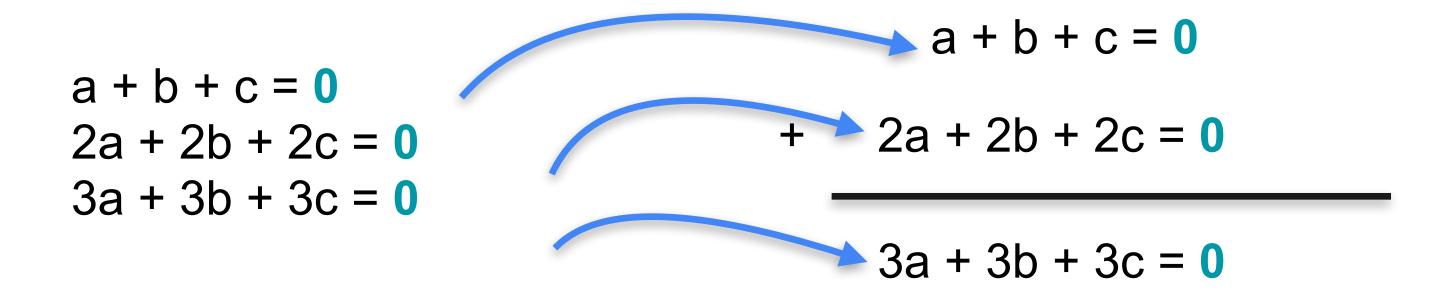
Second row is a multiple of the first row



1	0	0
0	1	0
1	1	0

Row
$$1 + Row 2 = Row 3$$

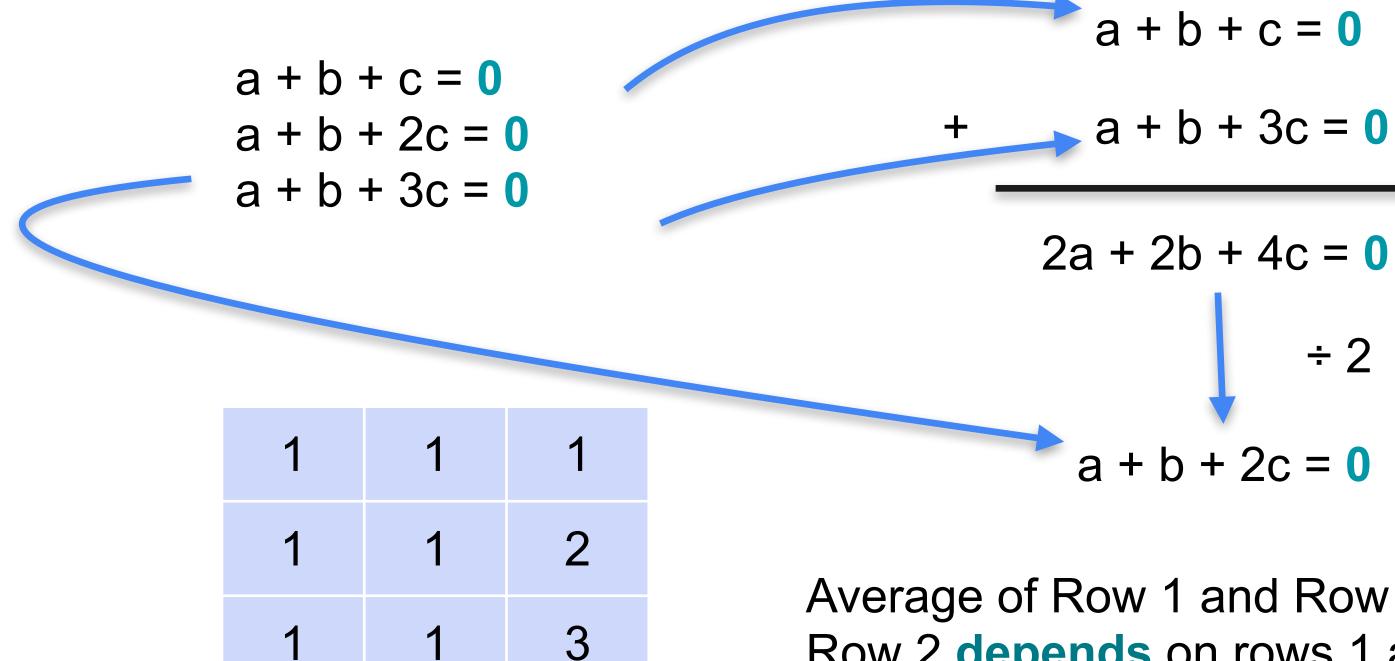
Row 3 depends on rows 1 and 2



1	1	1
2	2	2
3	3	3

Row
$$1 + Row 2 = Row 3$$

Row 3 depends on rows 1 and 2



Average of Row 1 and Row 3 is Row 2 Row 2 depends on rows 1 and 3

$$a + b + c = 0$$

 $a + 2b + c = 0$
No relations between equations $a + b + 2c = 0$

1	1	1
1	2	1
1	1	2

No relations between rows

Problem: Determine if the following matrices have linearly dependent or independent rows

1	0	1
0	1	0
3	2	3

1	1	1
1	1	2
0	0	-1

1	1	1
0	2	2
0	0	3

1	2	5
0	3	-2
2	4	10

Solution: Linear dependence and independence

Problem: Determine if the following matrices have linear dependent or independent rows

1	0	1
0	1	0
3	2	3

1	1	1
1	1	2
0	0	-1

1	1	1
0	2	2
0	0	3

$$3Row1 + 2Row2 = Row3$$

$$Row1 - Row2 = Row3$$

$$2Row1 = Row3$$

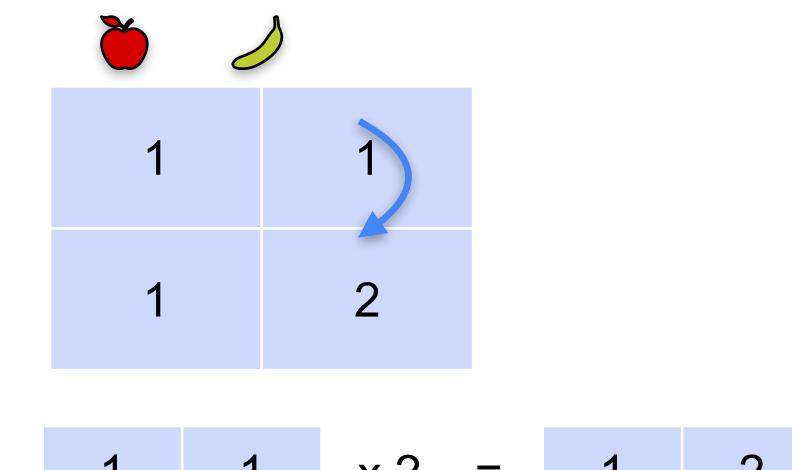
Dependent (singular)

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System of Linear Equations

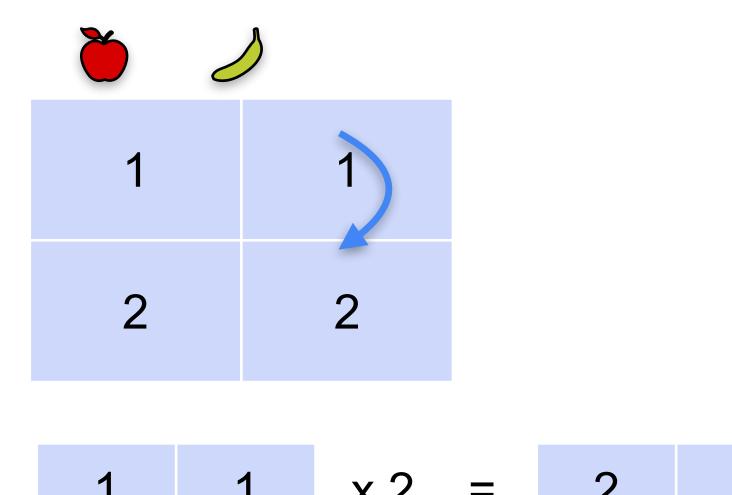
Linear dependence between rows

Non-singular matrix

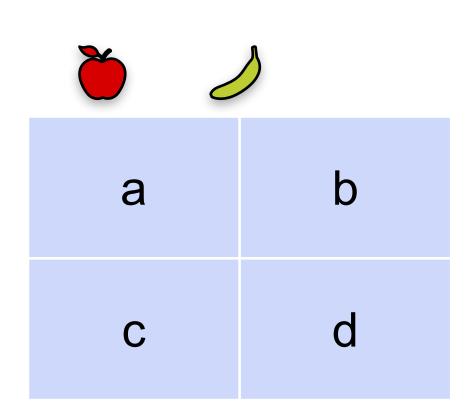


Rows linearly independent

Singular matrix



Determinant



Determinant = ad - bc $\frac{c}{a} = \frac{d}{b} = k$

Matrix is singular if

a b

' k =

c d

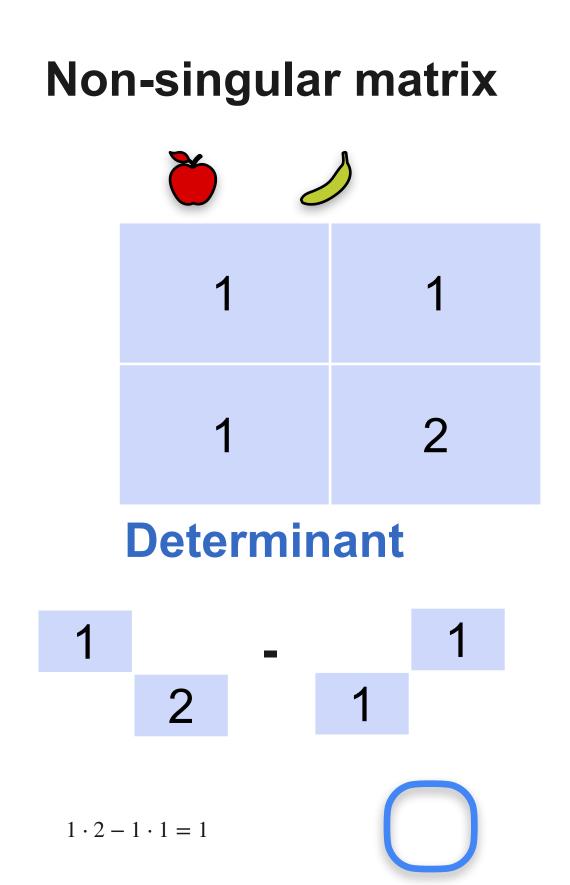
Determinant

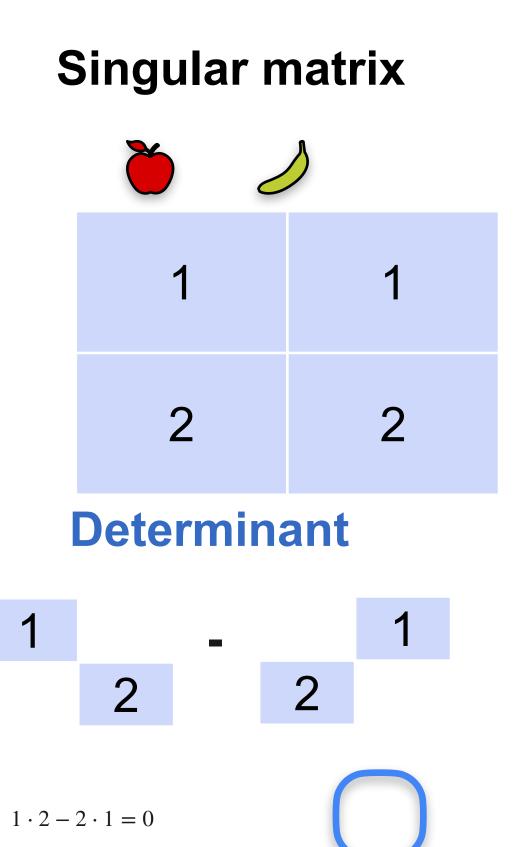
ad = bc

ak = c

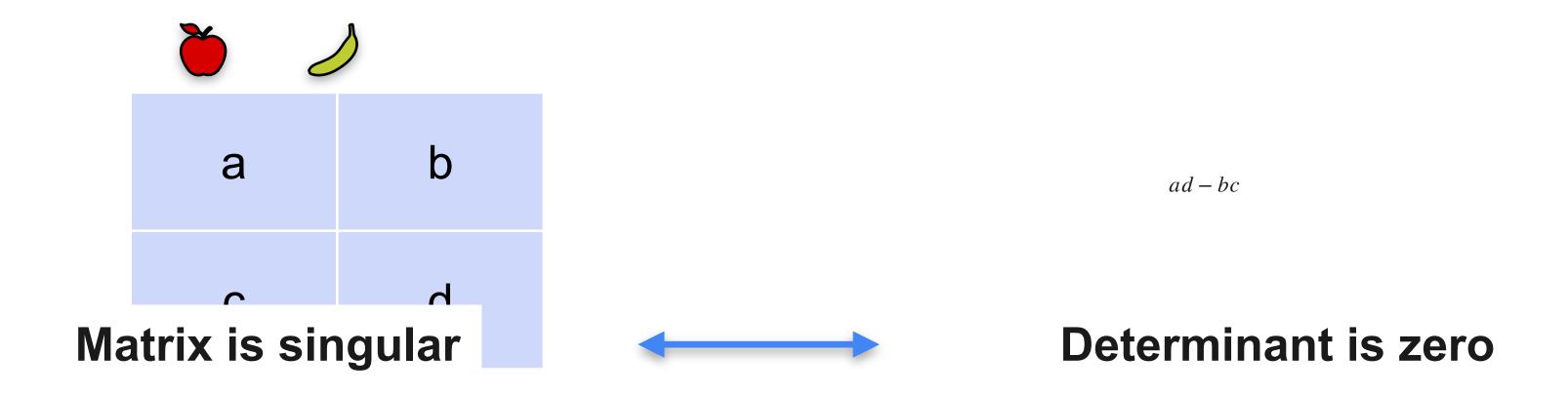
ad - bc = 0

Determinant





Determinant and singularity



Quiz: Determinant

Problem 1: Find the determinant of the following matrices
Matrix 1

5	1
-1	3

-6 -6

e these matrices singular or non-singular?

Solutions: Determinant

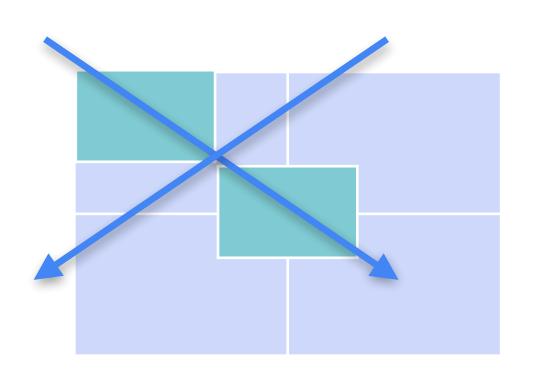
Matrix 1: det = $5 \cdot 3 - 1 \cdot (-1) = 15 + 1 = 16$

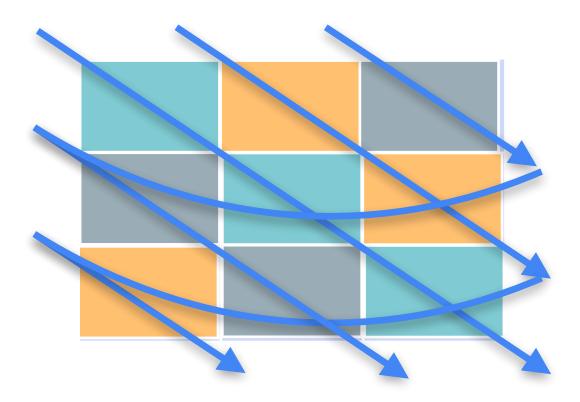
5	1 Non-singular
-1	3

Matrix 2: det = $2 \cdot 3 - (-1) \cdot (-6) = 6 - 6 = 0$

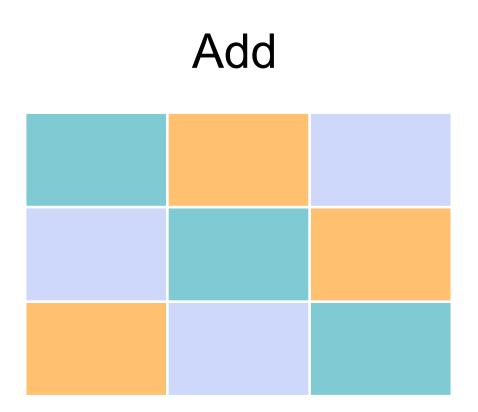
2	-1 Si	ngular
-6	3	

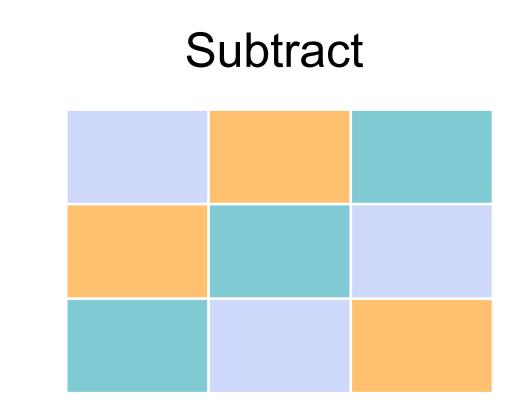
Diagonals in a 3x3 matrix





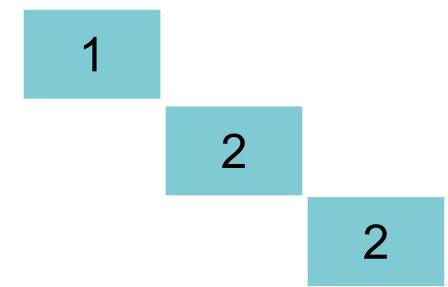
Determinant





1	1	1
1	2	1
1	1	2

1	1	1
1	2	1
1	1	2

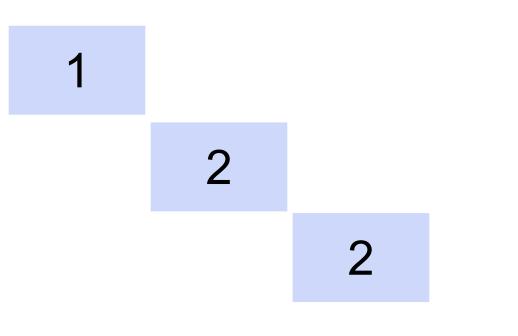


1	1	1
1	2	1
1	1	2



$$+1\cdot1\cdot1$$

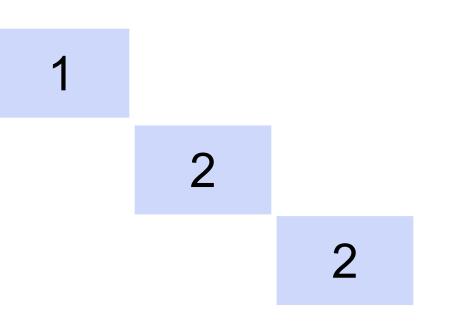
1	1	1
1	2	1
1	1	2

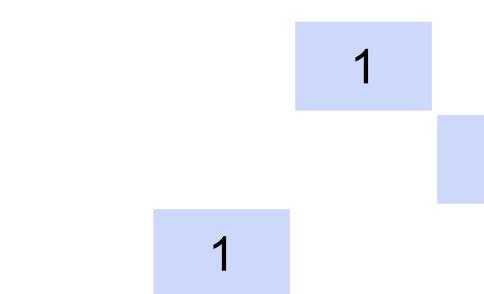




 $+ 1 \cdot 1 \cdot 1$

1	1	1
1	2	1
1	1	2

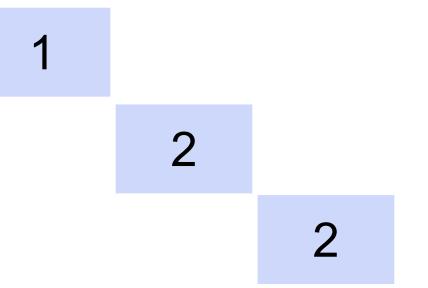


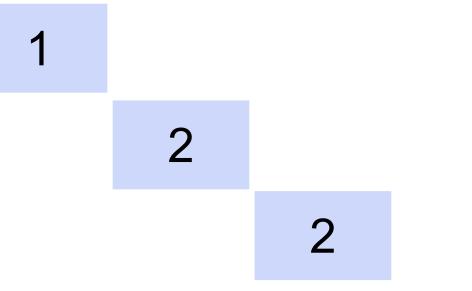




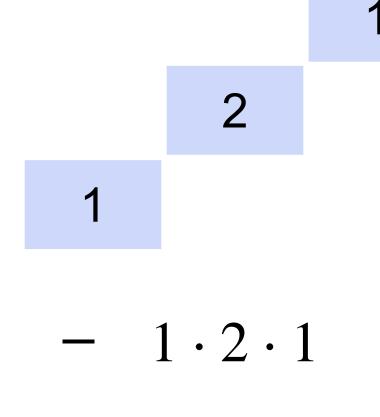
 $+1\cdot1\cdot1$

1	1	1
1	2	1
1	1	2



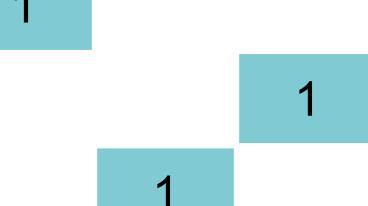


$$+ 1 \cdot 2 \cdot 2$$



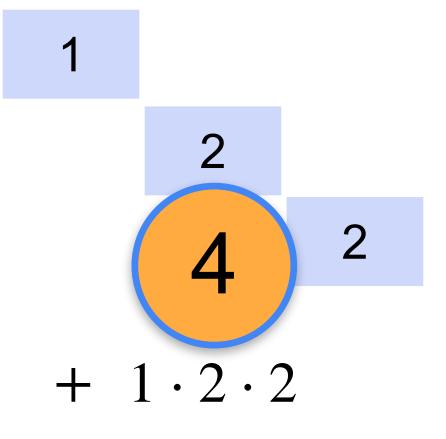


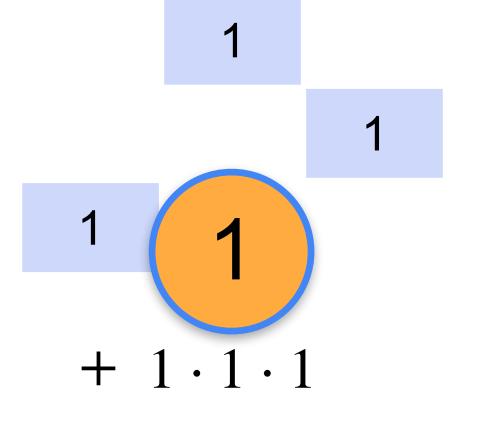


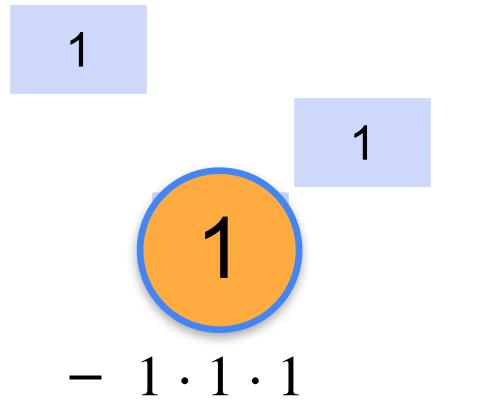


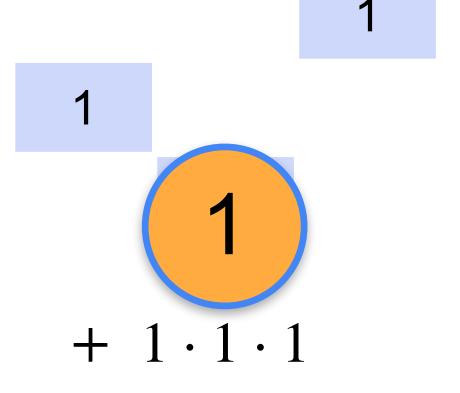
 $+1\cdot1\cdot1$

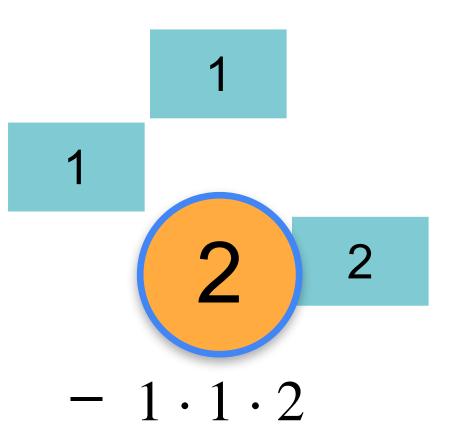
1	1	1
1	2	1
1	1	2











Quiz: Determinants

Problem: Find the determinant of the following matrices (from the previous quiz). Verify that those with determinant 0 are precisely the singular matrices.

1	0	1
0	1	0
3	3	3

1	1	1
1	1	2
0	0	-1

1	1	1
0	2	2
0	0	3

1	2	5
0	3	-2
2	4	10

Solution: Determinants

Problem: Find the determinant of the following matrices (from the previous quiz). Verify that those with determinant 0 are precisely the singular matrices.

1	0	1
0	1	0
3	3	3

1	1	1
1	1	2
0	0	-1

1	1	1
0	2	2
0	0	3

1	2	5
0	3	-2
2	4	10

Determinant = 0

Determinant = 0

Determinant = 6

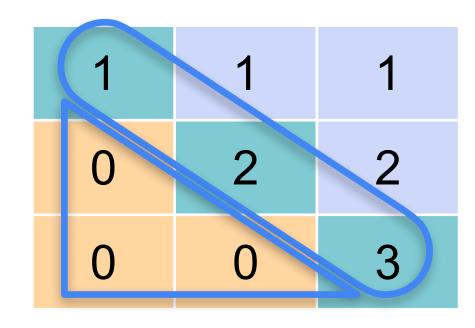
Determinant = 0

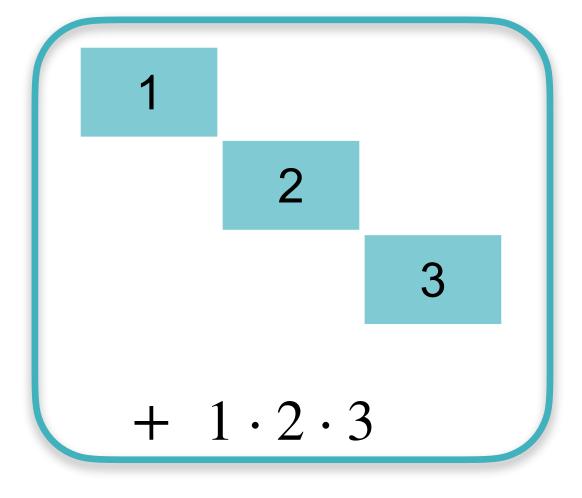
Singular

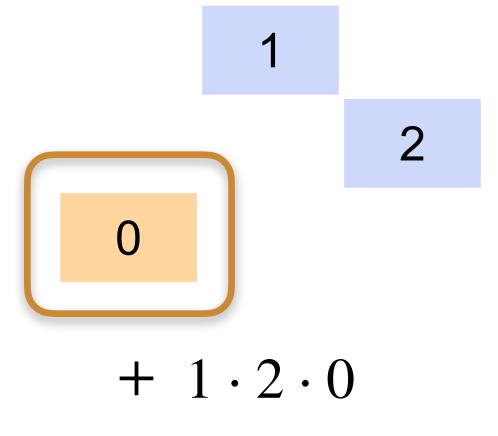
Singular

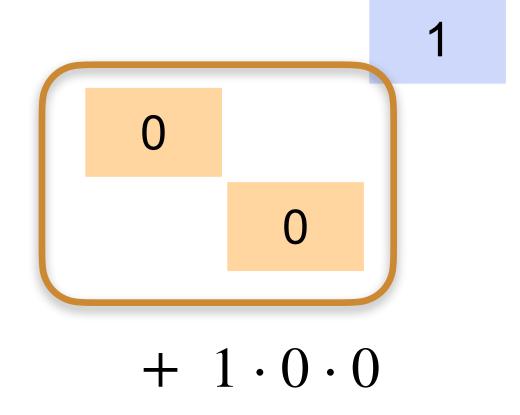
Non-singular

Singular



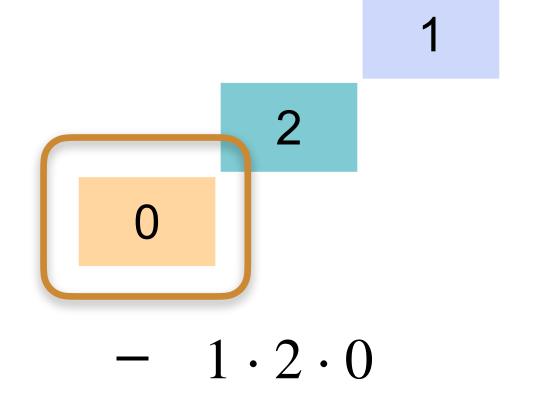


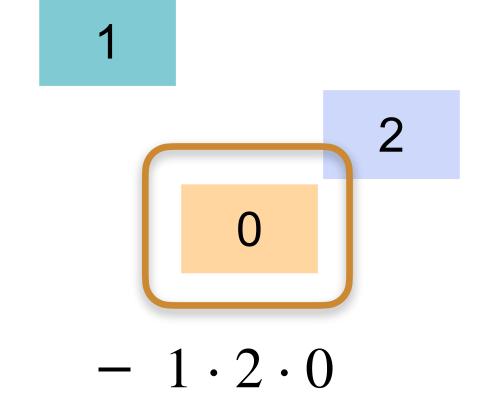


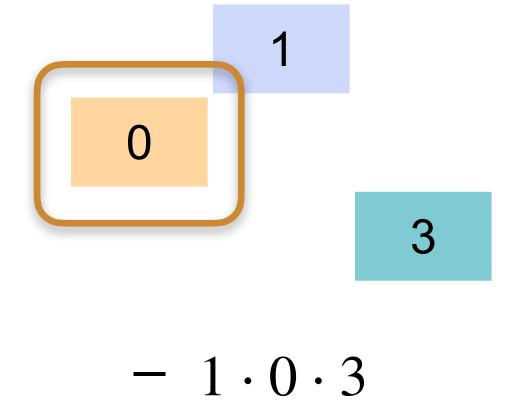


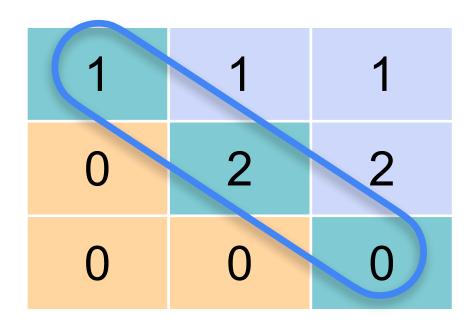
Det =
$$6+0+0-0-0$$

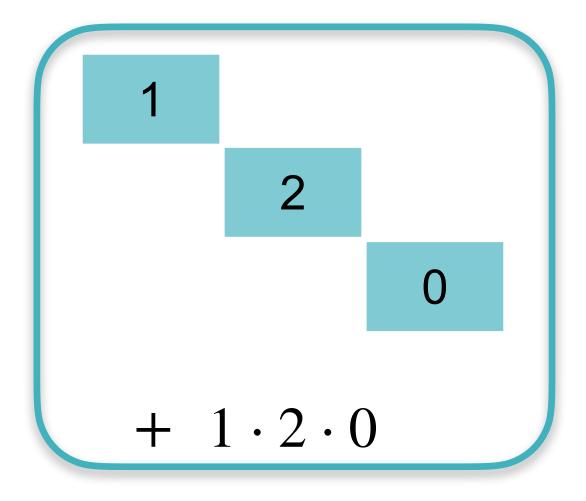
= 6

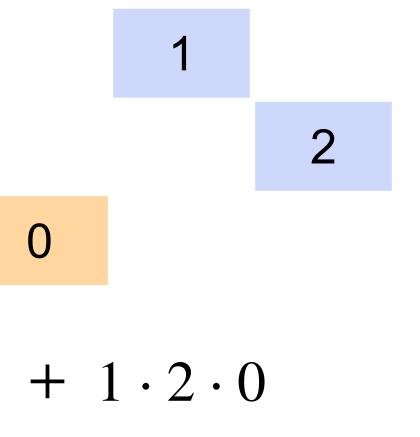


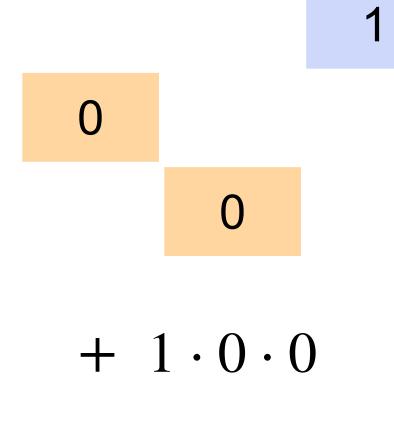




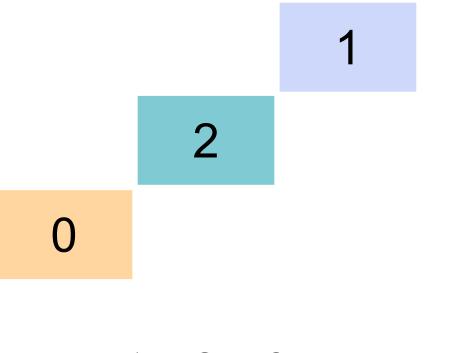


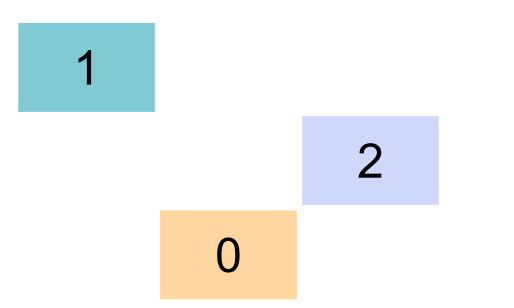






$$Det = 0+0+0-0-0 = 0$$





$$-1 \cdot 2 \cdot 0$$

$$-1 \cdot 2 \cdot 0$$

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System of Linear Equations

Conclusion