

CS512 — Computer Vision — First assignment

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09/1/2024, Fall 2024

1 Part A: Vector Operations

Given:

$$\mathbf{p} = \begin{bmatrix} 2 \\ -1 \\ 4 \end{bmatrix} \quad \mathbf{q} = \begin{bmatrix} 0 \\ 3 \\ 5 \end{bmatrix} \quad \mathbf{r} = \begin{bmatrix} 1 \\ 2 \\ 2 \end{bmatrix}$$

Resolve:

1. $3\mathbf{p} + 2\mathbf{q}$

Answer:

$$3\mathbf{p} + 2\mathbf{q} = 3 * \begin{bmatrix} 2 \\ -1 \\ 4 \end{bmatrix} + 2 \begin{bmatrix} 0 \\ 3 \\ 5 \end{bmatrix} = \begin{bmatrix} 6 \\ -3 \\ 12 \end{bmatrix} + \begin{bmatrix} 0 \\ 6 \\ 10 \end{bmatrix} = \begin{bmatrix} 6 \\ 3 \\ 22 \end{bmatrix}$$

2. $\hat{\mathbf{p}}$: a unit vector in the direction of \mathbf{p}

Answer:

$$\|\mathbf{p}\| = \sqrt{2^2 + (-1)^2 + 4^2} = \sqrt{21} \rightarrow \hat{\mathbf{p}} = \frac{\mathbf{p}}{\|\mathbf{p}\|} = \begin{bmatrix} \frac{2}{\sqrt{21}} \\ \frac{-1}{\sqrt{21}} \\ \frac{4}{\sqrt{21}} \end{bmatrix}$$

3. $\|\mathbf{p}\|$ and the angle of \mathbf{p} relative to the positive y – axis

Answer:

$$3.1 \quad \|\mathbf{p}\| = \sqrt{2^2 + (-1)^2 + 4^2} = \sqrt{21}$$

$$3.2 \quad \cos(\theta) = \frac{\mathbf{p} \cdot \mathbf{d}}{\|\mathbf{p}\| \|\mathbf{d}\|} \text{ being } \mathbf{d} = \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix} \rightarrow \cos(\theta) = \frac{p}{\|\mathbf{p}\|} = \frac{2*0 + (-1)*1 + 4*0}{\sqrt{21}*1} = \frac{-1}{\sqrt{21}}$$

$$\theta = \cos^{-1} \frac{-1}{\sqrt{21}}$$

4. The direction cosines of \mathbf{p}

Answer:

$$4.1 \cos \alpha = \frac{2}{\sqrt{21}}$$

$$4.2 \cos \beta = \frac{-1}{\sqrt{21}}$$

$$4.3 \cos \gamma = \frac{4}{\sqrt{21}}$$

5. The angle between \mathbf{p} and \mathbf{q}

Answer:

$$\|\mathbf{q}\| = \sqrt{0^2 + (3)^2 + 5^2} = \sqrt{34}$$

$$\cos(\theta) = \frac{\mathbf{p} \cdot \mathbf{q}}{\|\mathbf{p}\| \|\mathbf{q}\|} = \frac{2*0 + (-1)*3 + 4*5}{\sqrt{21}\sqrt{34}} = \frac{17}{\sqrt{21}\sqrt{34}}$$

$$\theta = \cos^{-1} \frac{17}{\sqrt{21}\sqrt{34}}$$

6. $\mathbf{p} \cdot \mathbf{q}$ and $\mathbf{q} \cdot \mathbf{p}$

Answer:

$$6.1 \mathbf{p} \cdot \mathbf{q} = 2*0 + (-1)*3 + 4*5 = 17$$

$$6.2 \mathbf{q} \cdot \mathbf{p} = 0*2 + 3*(-1) + 5*4 = 17$$

7. $\mathbf{p} \cdot \mathbf{q}$ using the angle between \mathbf{p} and \mathbf{q}

Answer:

$$\mathbf{p} \cdot \mathbf{q} = \|\mathbf{p}\| \|\mathbf{q}\| \cos \theta = \sqrt{21} \sqrt{34} \cos \theta$$

8. The scalar projection of \mathbf{q} onto $\hat{\mathbf{p}}$

Answer:

$$\hat{\mathbf{p}} = \frac{\mathbf{p}}{\|\mathbf{p}\|} = \begin{bmatrix} \frac{2}{\sqrt{21}} \\ \frac{-1}{\sqrt{21}} \\ \frac{4}{\sqrt{21}} \end{bmatrix}$$

$$\mathbf{q} \cdot \hat{\mathbf{p}} = 0 * \frac{2}{\sqrt{21}} + 3 * \frac{-1}{\sqrt{21}} + 5 * \frac{4}{\sqrt{21}} = \frac{17}{\sqrt{21}}$$

9. A vector that is perpendicular to \mathbf{p}

Answer:

$$\mathbf{p} \cdot \mathbf{x} = 0 \rightarrow \begin{bmatrix} 2 \\ -1 \\ 4 \end{bmatrix} \cdot \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} \rightarrow 2 * x_1 + (-1) * x_2 + 4 * x_3 = 0 \rightarrow \text{being } x_1 \text{ and } x_2 = 1$$

$$\text{A perpendicular vector to } \mathbf{p} = \begin{bmatrix} 1 \\ 1 \\ \frac{-1}{4} \end{bmatrix}$$

10. $\mathbf{p} \times \mathbf{q}$ and $\mathbf{q} \times \mathbf{p}$

Answer:

$$(a) \mathbf{p} \times \mathbf{q} = \det \begin{bmatrix} i & j & k \\ 2 & -1 & 4 \\ 0 & 3 & 5 \end{bmatrix} = -5i + 6k - 10j - 12i = -17i - 10j + 6k = \begin{bmatrix} -17 \\ -10 \\ 6 \end{bmatrix}$$

$$(b) \mathbf{q} \times \mathbf{p} = \det \begin{bmatrix} i & j & k \\ 0 & 3 & 5 \\ 2 & -1 & 4 \end{bmatrix} = 12i + 10j - 6k + 5i = 17i + 10j - 6k = \begin{bmatrix} 17 \\ 10 \\ -6 \end{bmatrix}$$

11. A vector that is perpendicular to both \mathbf{p} and \mathbf{q}

Answer:

$\mathbf{p} \times \mathbf{q}$ is a perpendicular vector to \mathbf{p} and \mathbf{q}

12. The linear dependency between \mathbf{p} , \mathbf{q} and \mathbf{r}

Answer:

There is linear dependence between \mathbf{p} , \mathbf{q} and \mathbf{r} if the determinant of the matrix that merges them is zero.

$$\det \begin{bmatrix} 2 & 0 & 1 \\ -1 & 3 & 2 \\ 4 & 5 & 2 \end{bmatrix} = 0 \rightarrow 12 - 5 - 12 - 20 = -25 \rightarrow 25 \neq 0 \rightarrow \text{There is not linear dependence}$$

13. $\mathbf{p}^T \mathbf{q}$ and $\mathbf{p} \mathbf{q}^T$

Answer:

$$\mathbf{p}^T = [2 \ -1 \ 4]$$

$$\mathbf{q}^T = [0 \ 3 \ 5]$$

$$\mathbf{p}^T \mathbf{q} = [2 \ -1 \ 4] * \begin{bmatrix} 0 \\ 3 \\ 5 \end{bmatrix} = 2 * 0 + (-1) * 3 + 4 * 5 = 17$$

$$\mathbf{p} \mathbf{q}^T = \begin{bmatrix} 2 \\ -1 \\ 4 \end{bmatrix} * [0 \ 3 \ 5] = 2 * 0 + (-1) * 3 + 4 * 5 = 17$$

2 Part B: Matrix Operations

Given:

$$\mathbf{X} = \begin{bmatrix} 2 & 1 & 0 \\ -1 & 3 & 4 \\ 4 & 2 & -2 \end{bmatrix} \quad \mathbf{Y} = \begin{bmatrix} 4 & -1 & 2 \\ 3 & 0 & -3 \\ 1 & 2 & 1 \end{bmatrix} \quad \mathbf{Z} = \begin{bmatrix} 2 & 0 & -1 \\ 1 & 4 & 5 \\ 3 & 1 & 2 \end{bmatrix} \quad \mathbf{s} = \begin{bmatrix} -1 \\ 4 \\ 0 \end{bmatrix}$$

Resolve:

1. $\mathbf{X} + 2\mathbf{Y}$

Answer:

$$\mathbf{X} + 2\mathbf{Y} = \begin{bmatrix} 2 & 1 & 0 \\ -1 & 3 & 4 \\ 4 & 2 & -2 \end{bmatrix} + 2 \cdot \begin{bmatrix} 4 & -1 & 2 \\ 3 & 0 & -3 \\ 1 & 2 & 1 \end{bmatrix} = \begin{bmatrix} 2 & 1 & 0 \\ -1 & 3 & 4 \\ 4 & 2 & -2 \end{bmatrix} + \begin{bmatrix} 8 & -2 & 4 \\ 6 & 0 & -6 \\ 2 & 4 & 2 \end{bmatrix} = \begin{bmatrix} 10 & -1 & 4 \\ 5 & 3 & -2 \\ 6 & 6 & 0 \end{bmatrix}$$

2. \mathbf{XY} and \mathbf{YX}

Answer:

$$2.1 \mathbf{XY} = \begin{bmatrix} 2 & 1 & 0 \\ -1 & 3 & 4 \\ 4 & 2 & -2 \end{bmatrix} \cdot \begin{bmatrix} 4 & -1 & 2 \\ 3 & 0 & -3 \\ 1 & 2 & 1 \end{bmatrix} = \begin{bmatrix} 11 & -2 & 1 \\ 9 & 9 & -7 \\ 20 & -8 & 0 \end{bmatrix}$$

$$2.2 \mathbf{YX} = \begin{bmatrix} 4 & -1 & 2 \\ 3 & 0 & -3 \\ 1 & 2 & 1 \end{bmatrix} \cdot \begin{bmatrix} 2 & 1 & 0 \\ -1 & 3 & 4 \\ 4 & 2 & -2 \end{bmatrix} = \begin{bmatrix} 17 & 5 & -8 \\ -6 & -3 & -6 \\ 4 & 9 & 6 \end{bmatrix}$$

3. $(\mathbf{XY})^T$ and $\mathbf{Y}^T\mathbf{X}^T$

Answer:

$$3.1 (\mathbf{XY})^T = \begin{bmatrix} 11 & -2 & 1 \\ 9 & 9 & -7 \\ 20 & -8 & 0 \end{bmatrix}^T = \begin{bmatrix} 11 & 9 & 20 \\ -2 & 9 & -8 \\ 1 & -7 & 0 \end{bmatrix}$$

$$3.2 \mathbf{Y}^T\mathbf{X}^T = \begin{bmatrix} 4 & -1 & 2 \\ 3 & 0 & -3 \\ 1 & 2 & 1 \end{bmatrix}^T \cdot \begin{bmatrix} 2 & 1 & 0 \\ -1 & 3 & 4 \\ 4 & 2 & -2 \end{bmatrix}^T = \begin{bmatrix} 4 & 3 & 1 \\ -1 & 0 & 2 \\ 2 & -3 & 1 \end{bmatrix} \cdot \begin{bmatrix} 2 & -1 & 4 \\ 1 & 3 & 2 \\ 0 & 4 & -2 \end{bmatrix} = \begin{bmatrix} 11 & 9 & 20 \\ -2 & 9 & -8 \\ 1 & -7 & 0 \end{bmatrix}$$

4. $|\mathbf{X}|$ and $|\mathbf{Z}|$ (see question A-12)

Answer:

$$4.1 |\mathbf{X}| = \det \begin{bmatrix} 2 & 1 & 0 \\ -1 & 3 & 4 \\ 4 & 2 & -2 \end{bmatrix} = 2*3*(-2) + 1*4*4 + (-1)*2*0 - (4*3*0 + 2*2*4 + (-1)*1*(-2)) = -12 + 16 + 0 + 0 - 16 - 2 = -14$$

$$4.2 |\mathbf{Z}| = \det \begin{bmatrix} 2 & 0 & -1 \\ 1 & 4 & 5 \\ 3 & 1 & 2 \end{bmatrix} = 2*4*2 + 0*5*3 + 1*1*(-1) - (3*4*(-1) + 0*1*2 + 2*5*1) = 16 + 0 + (-1) + 12 + 0 - 10 = 17$$

5. The matrix (either \mathbf{X} , \mathbf{Y} or \mathbf{Z}) in which the row vectors form an orthogonal set

Answer:

We need to check whether the dot product between each pair of row is zero.

5.1 Matrix X: Does not form an orthogonal set

$$\text{Row 1 and row 2: } 2 * (-1) + 1 * 3 + 0 * 4 = 1$$

$$\text{Row 1 and row 3: } 2 * 4 + 1 * 2 + 0 * (-2) = 10$$

$$\text{Row 2 and row 3: } (-1) * 4 + 3 * 2 + 4 * (-2) = -6$$

5.2 Matrix Y: does not form an orthogonal set

$$\text{Row 1 and row 2: } 4 * 3 + (-1) * 0 + 2 * (-3) = 6$$

$$\text{Row 1 and row 3: } 4 * 1 + (-1) * 2 + 2 * 1 = 4$$

$$\text{Row 2 and row 3: } 3 * 1 + 0 * 2 + (-3) * 1 = 0$$

5.3 Matrix Z: does not form an orthogonal set

$$\text{Row 1 and row 2: } 2 * 1 + 0 * 4 + (-1) * 5 = -3$$

$$\text{Row 1 and row 3: } 2 * 3 + 0 * 1 + (-1) * 2 = 4$$

$$\text{Row 2 and row 3: } 1 * 3 + 4 * 1 + 5 * 2 = 17$$

6. X^{-1} and Y^{-1} (see question A-12)

Answer:

Both matrix have a determinant unequal to zero, so both matrix have an inverse.

$$\begin{aligned} 6.1 \quad X^{-1} &= \frac{1}{|X|} \text{Adj}(X^T) = \frac{1}{-14} \begin{bmatrix} \det \begin{bmatrix} 3 & 2 \\ 4 & -2 \end{bmatrix} & -\det \begin{bmatrix} 1 & 2 \\ 0 & -2 \end{bmatrix} & \det \begin{bmatrix} 1 & 3 \\ 0 & 4 \end{bmatrix} \\ -\det \begin{bmatrix} -1 & 4 \\ 4 & -2 \end{bmatrix} & \det \begin{bmatrix} 2 & 4 \\ 0 & -2 \end{bmatrix} & -\det \begin{bmatrix} 2 & -1 \\ 0 & 4 \end{bmatrix} \\ \det \begin{bmatrix} -1 & 4 \\ 3 & 2 \end{bmatrix} & -\det \begin{bmatrix} 2 & 4 \\ 1 & 2 \end{bmatrix} & \det \begin{bmatrix} 2 & -1 \\ 1 & 3 \end{bmatrix} \end{bmatrix} = \\ \frac{1}{-14} \begin{bmatrix} -14 & 2 & 4 \\ 14 & -4 & -8 \\ -14 & 0 & 7 \end{bmatrix} &= \begin{bmatrix} 1 & \frac{2}{-14} & \frac{4}{-14} \\ -1 & \frac{4}{14} & \frac{8}{14} \\ 1 & 0 & \frac{-7}{-14} \end{bmatrix} = \begin{bmatrix} 1 & -\frac{1}{7} & -\frac{2}{7} \\ -1 & \frac{2}{7} & \frac{4}{7} \\ 1 & 0 & \frac{1}{2} \end{bmatrix} \end{aligned}$$

$$6.2 \quad Y^{-1} = \frac{1}{|Y|} \text{Adj}(Y^T) = \begin{bmatrix} \frac{1}{6} & \frac{5}{36} & \frac{1}{12} \\ -\frac{1}{6} & \frac{1}{36} & \frac{1}{12} \\ \frac{1}{6} & -\frac{7}{36} & \frac{1}{12} \end{bmatrix}$$

7. Z^{-1} (see question B-4)

Answer:

$$Z^{-1} = \frac{1}{|Z|} \text{Adj}(Z^T) = \begin{bmatrix} \frac{3}{17} & -\frac{1}{17} & \frac{4}{17} \\ \frac{13}{17} & \frac{7}{17} & -\frac{11}{17} \\ -\frac{11}{17} & -\frac{2}{17} & \frac{8}{17} \end{bmatrix}$$

8. The product Xs

Answer:

$$\mathbf{Xs} = \begin{bmatrix} 2 & 1 & 0 \\ -1 & 3 & 4 \\ 4 & 2 & -2 \end{bmatrix} \cdot \begin{bmatrix} -1 \\ 4 \\ 0 \end{bmatrix} = \begin{bmatrix} 2 \\ 13 \\ 4 \end{bmatrix}$$

9. The scalar projection of the rows of \mathbf{X} onto the vector \mathbf{s} (with \mathbf{s} normalized)

Answer:

$$\|\mathbf{s}\| = \sqrt{(-1)^2 + 4^2 + 0^2} = \sqrt{17}$$

$$\hat{\mathbf{s}} = \frac{1}{\|\mathbf{s}\|} = \begin{bmatrix} -\frac{1}{\sqrt{17}} \\ \frac{4}{\sqrt{17}} \\ 0 \end{bmatrix}$$

$$\text{9.1 First row of } \mathbf{X}: \begin{bmatrix} 2 & 1 & 0 \end{bmatrix} \cdot \begin{bmatrix} -\frac{1}{\sqrt{17}} \\ \frac{4}{\sqrt{17}} \\ 0 \end{bmatrix} = \frac{-2+4}{\sqrt{17}} = 0.485$$

$$\text{9.2 Second row of } \mathbf{X}: \begin{bmatrix} -1 & 3 & 4 \end{bmatrix} \cdot \begin{bmatrix} -\frac{1}{\sqrt{17}} \\ \frac{4}{\sqrt{17}} \\ 0 \end{bmatrix} = \frac{-1+12}{\sqrt{17}} = 3.153$$

$$\text{9.3 Third row of } \mathbf{X}: \begin{bmatrix} 4 & 2 & -2 \end{bmatrix} \cdot \begin{bmatrix} -\frac{1}{\sqrt{17}} \\ \frac{4}{\sqrt{17}} \\ 0 \end{bmatrix} = \frac{-4+8}{\sqrt{17}} = 0.97$$

10. The vector projection of the rows of \mathbf{X} onto the vector \mathbf{s} (with \mathbf{s} normalized)

Answer:

$$Proj_s v = \frac{v \cdot s}{s \cdot s} s$$

$$s \cdot s = \|s\|^2 = \sqrt{17}^2 = 17$$

$$9.1 \text{ First row of X: } \frac{\begin{bmatrix} 2 & 1 & 0 \end{bmatrix} \cdot \begin{bmatrix} -1 \\ 4 \\ 0 \end{bmatrix}}{17} \begin{bmatrix} -1 \\ 4 \\ 0 \end{bmatrix} = \frac{2}{17} \begin{bmatrix} -1 \\ 4 \\ 0 \end{bmatrix} = \begin{bmatrix} -\frac{2}{17} \\ \frac{8}{17} \\ 0 \end{bmatrix}$$

$$9.2 \text{ Second row of X: } \frac{\begin{bmatrix} -1 & 3 & 4 \end{bmatrix} \cdot \begin{bmatrix} -1 \\ 4 \\ 0 \end{bmatrix}}{17} \begin{bmatrix} -1 \\ 4 \\ 0 \end{bmatrix} = \frac{13}{17} \begin{bmatrix} -1 \\ 4 \\ 0 \end{bmatrix} = \begin{bmatrix} -\frac{13}{17} \\ \frac{52}{17} \\ 0 \end{bmatrix}$$

$$9.3 \text{ Third row of X: } \frac{\begin{bmatrix} 4 & 2 & -2 \end{bmatrix} \cdot \begin{bmatrix} -1 \\ 4 \\ 0 \end{bmatrix}}{17} \begin{bmatrix} -1 \\ 4 \\ 0 \end{bmatrix} = \frac{4}{17} \begin{bmatrix} -1 \\ 4 \\ 0 \end{bmatrix} = \begin{bmatrix} -\frac{4}{17} \\ \frac{16}{17} \\ 0 \end{bmatrix}$$

11. The linear combination of the columns of X using the elements of s

Answer:

$$v = \begin{bmatrix} 2 & 1 & 0 \\ -1 & 3 & 4 \\ 4 & 2 & -2 \end{bmatrix} \cdot \begin{bmatrix} -1 \\ 4 \\ 0 \end{bmatrix} = \begin{bmatrix} 2 \\ 13 \\ 4 \end{bmatrix}$$

12. The solution t for the equation Y t=s

Answer:

$$Yt = s \rightarrow \begin{bmatrix} 4 & -1 & 2 \\ 3 & 0 & -3 \\ 1 & 2 & 1 \end{bmatrix} \cdot \begin{bmatrix} t_1 \\ t_2 \\ t_3 \end{bmatrix} = \begin{bmatrix} -1 \\ 4 \\ 0 \end{bmatrix} \rightarrow t_1 = 1/3, t_2 = 1/3, t_3 = -1$$

13. The solution t for the equation Z t=s and the reason for it (see question B-7)

Answer:

$$Zt = s \rightarrow \begin{bmatrix} 2 & 0 & -1 \\ 1 & 4 & 5 \\ 3 & 1 & 2 \end{bmatrix} \cdot \begin{bmatrix} t_1 \\ t_2 \\ t_3 \end{bmatrix} = \begin{bmatrix} -1 \\ 4 \\ 0 \end{bmatrix} \rightarrow t_1 = \frac{-7}{17}, t_2 = \frac{15}{17}, t_3 = \frac{3}{17}$$

3 Part C: Eigenvalues and eigenvectors

Let:

$$\mathbf{M} = \begin{bmatrix} 3 & 2 \\ -1 & 4 \end{bmatrix} \quad \mathbf{N} = \begin{bmatrix} 5 & -3 \\ -3 & 6 \end{bmatrix} \quad \mathbf{P} = \begin{bmatrix} 2 & 4 \\ 4 & 8 \end{bmatrix}$$

Find:

1. The eigenvalues and corresponding eigenvectors of M

Answer:

First: We have to calculate the eigenvalue associated using the next formula:

$$\det|M - \lambda I| = 0$$

Then: $\det \begin{vmatrix} 3 & 2 \\ -1 & 4 \end{vmatrix} - \lambda \begin{vmatrix} 1 & 0 \\ 0 & 1 \end{vmatrix} = 0 \rightarrow \det \begin{vmatrix} 3-\lambda & 2 \\ -1 & 4-\lambda \end{vmatrix} = 0 \rightarrow (3-\lambda) * (4-\lambda) + 2 = 0 \rightarrow$
 $12 - 3\lambda - 4\lambda + \lambda^2 + 2 = 0 \rightarrow \lambda^2 - 7\lambda + 14 = 0 \rightarrow \lambda = \frac{7}{2} \pm i\frac{\sqrt{7}}{2}$

Second: Get the eigenvector associated to each eigenvalue using the next formula:

$$(M - \lambda I)v = 0$$

1.1 For $\lambda = \frac{7}{2} + i\frac{\sqrt{7}}{2}$: $\left(\begin{bmatrix} 3 & 2 \\ -1 & 4 \end{bmatrix} - \lambda \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \right) \begin{bmatrix} v_1 \\ v_2 \end{bmatrix} = 0 \rightarrow \begin{bmatrix} 3-\lambda & 2 \\ -1 & 4-\lambda \end{bmatrix} * \begin{bmatrix} v_1 \\ v_2 \end{bmatrix} = 0 \rightarrow \begin{bmatrix} v_1 \\ v_2 \end{bmatrix} =$
 $\begin{bmatrix} \frac{i\sqrt{7}+1}{2} \\ 1 \end{bmatrix}$

1.2 For $\lambda = \frac{7}{2} - i\frac{\sqrt{7}}{2}$: $\left(\begin{bmatrix} 3 & 2 \\ -1 & 4 \end{bmatrix} - \lambda \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \right) \begin{bmatrix} v_1 \\ v_2 \end{bmatrix} = 0 \rightarrow \begin{bmatrix} 3-\lambda & 2 \\ -1 & 4-\lambda \end{bmatrix} * \begin{bmatrix} v_1 \\ v_2 \end{bmatrix} = 0 \rightarrow \begin{bmatrix} v_1 \\ v_2 \end{bmatrix} =$
 $\begin{bmatrix} \frac{-i\sqrt{7}+1}{2} \\ 1 \end{bmatrix}$

2. The dot product between the eigenvectors of M

Answer:

$$\begin{bmatrix} \frac{i\sqrt{7}+1}{2} \\ 1 \end{bmatrix} \cdot \begin{bmatrix} \frac{-i\sqrt{7}+1}{2} \\ 1 \end{bmatrix} = -\frac{1}{2} + i\frac{\sqrt{7}}{2}$$

3. The dot product between the eigenvectors of N

Answer:

3.1 $\lambda_1 = \frac{11+\sqrt{37}}{2} \rightarrow v_1 = \begin{bmatrix} \frac{\sqrt{37}+1}{6} \\ 1 \end{bmatrix}$

3.2 $\lambda_2 = \frac{11-\sqrt{37}}{2} \rightarrow v_2 = \begin{bmatrix} \frac{\sqrt{37}-1}{6} \\ 1 \end{bmatrix}$

$$v_1 \cdot v_2 = \begin{bmatrix} \frac{\sqrt{37}+1}{6} \\ 1 \end{bmatrix} \cdot \begin{bmatrix} \frac{\sqrt{37}-1}{6} \\ 1 \end{bmatrix} = \frac{\sqrt{37}+1}{6} \cdot \frac{\sqrt{37}-1}{6} - 1 = 1 - 1 = 0$$

4. The property of the eigenvectors of N and the reason for it (see question C-4)

Answer:

The property of the eigenvectors is that all of them are orthogonal (perpendicular) to each other. For this reason, the dot product of any pair of eigenvectors is zero.

5. The value of a trivial solution t to the equation P t=0

Answer:

$$Pt = 0 \rightarrow \begin{bmatrix} 2 & 4 \\ 4 & 8 \end{bmatrix} \cdot \begin{bmatrix} t_1 \\ t_2 \end{bmatrix} = 0 \rightarrow$$

$$\begin{cases} 2t_1 + 4t_2 = 0 \\ 4t_1 + 8t_2 = 0 \end{cases} \quad (1)$$

Resolving the system, we got:

$$t = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

6. The value of two non-trivial solutions t to the equation $Pt=0$

Answer:

If we want to get two non-trivial solutions for t , one of them should not be zero.

6.1 For $t_1 = 1 \rightarrow 2 \cdot 1 + 4t_2 = 0 \rightarrow t_2 = \frac{-2}{4} \rightarrow t_2 = -0.5$

6.2 For $t_2 = 1 \rightarrow 2t_1 + 4 \cdot 1 = 0 \rightarrow t_1 = \frac{-4}{2} \rightarrow t_1 = -2$

7. The only solution t to the equation $Mt=0$ and the reason for having a single solution

Answer:

$$Mt = 0 \rightarrow \begin{bmatrix} 3 & 2 \\ -1 & 4 \end{bmatrix} \cdot \begin{bmatrix} t_1 \\ t_2 \end{bmatrix} = 0 \rightarrow$$

$$\begin{cases} 3t_1 + 2t_2 = 0 \\ -t_1 + 4t_2 = 0 \end{cases} \quad (2)$$

Resolving this system, we got:

$$t = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

The reason for having a single solution is that the matrix M is non-singular. M is invertible, and therefore, there are no non-trivial solutions to this system.

4 Part D: Neural Networks Basics

1. Given a neuron with input values $x_1 = 0.5, x_2 = -0.8$ and $x_3 = 0.3$, weights $w_1 = 0.4, w_2 = -0.6$ and $w_3 = 0.9$ and a bias $b = 0.2$, compute the output of the neuron before applying any activation function.

Answer:

$$y = w_1x_1 + w_2x_2 + w_3x_3 + b$$

so, then:

$$y = 0.5 \cdot 0.4 + (-0.8) \cdot (-0.6) + 0.3 \cdot 0.9 + 0.2$$

$$y = 1.15$$

2. Using the output computed in the previous question, apply the sigmoid activation function to find the activation value.

Answer:

Sigmoid activation function = $\sigma(x) = \frac{1}{1+e^{-x}} \rightarrow \frac{1}{1+e^{-1.15}} \rightarrow \sigma(1.15) = 0.7595$

3. Given the same input values and weights as in question 1, compute the output of the neuron after applying a ReLU activation function.

Answer:

ReLU formula is: $f(x) = \max(0, x) \rightarrow \max(0, 1.15) \rightarrow f(1.15) = 1.15$

4. Given a neural network layer with weights W_h , bias b_h , and input x , as follows:

$$W_h = \begin{bmatrix} 0.4 & 0.3 \\ 0.2 & 0.7 \end{bmatrix}, b_h = \begin{bmatrix} 0.1 \\ -0.1 \end{bmatrix}, x = \begin{bmatrix} 1 \\ 2 \end{bmatrix}$$

compute the output of the layer using sigmoid activation.

Answer:

$$y = W_h \cdot x + b$$

$$\text{so, then: } y = \begin{bmatrix} 0.4 & 0.3 \\ 0.2 & 0.7 \end{bmatrix} \cdot \begin{bmatrix} 1 \\ 2 \end{bmatrix} + \begin{bmatrix} 0.1 \\ -0.1 \end{bmatrix} \rightarrow$$

$$\begin{cases} 0.4 + 0.6 + 0.1 = y_1 \\ 0.2 + 1.4 - 0.1 = y_2 \end{cases} \quad (3)$$

Therefore $y_1 = 1.1$ and $y_2 = 1.5$. Applying sigmoid activation function for each output element, we get:

$$4.1 \quad \sigma(1.1) = \frac{1}{1+e^{-1.1}} = 0.75$$

$$4.2 \quad \sigma(1.5) = \frac{1}{1+e^{-1.5}} = 0.8175$$

5. Feed the output of the layer from the previous question into an output layer with weights W_h , bias b_h , as follows:

$$W_h = \begin{bmatrix} 0.5 \\ -0.3 \end{bmatrix}, b_h = [0.1]$$

Answer:

$$y = w_1x_1 + w_2x_2 + b$$

so, then:

$$y = 0.5 * 0.75 + (-0.3) * 0.8175 + 0.1$$

$$y = 0.22975$$

6. Assume a neural network with a single hidden layer and an output layer. The hidden layer consists of 2 units, with weights W_h , biases b_h and outputs from the hidden layer z (after activation). The output to the network is a 2-dimensional vector $x = [x_1, x_2]$. Let the loss function be denoted by L . Write the chain rule to compute the gradient of the loss L with respect to the input components x_1 , i.e., $\frac{\partial L}{\partial x_1}$

Answer:

$$\frac{\partial L}{\partial x_1} = \frac{\partial L}{\partial y} \cdot (w_{o1} \cdot \sigma^2(w_{11}x_1 + w_{12}x_2 + b_{h1}) \cdot w_{11} + w_{o2} \cdot \sigma^2(w_{21}x_1 + w_{22}x_2 + b_{h1}) \cdot w_{21})$$

5 Part E: Gradient Calculations (do not submit in Python)

Let:

$$f(x) = 2x^2 - 1$$

$$g(x) = 3x^2 + 4$$

$$h(x, y) = x^2 + y^2 + xy$$

Find:

1. The first and second derivatives of $f(x)$ with respect to x : $f'(x)$ and $f''(x)$

Answer:

1.1 $f'(x) = 4x$

1.2 $f''(x) = 4$

2. The partial derivatives $\frac{\partial h}{\partial x}$ and $\frac{\partial h}{\partial y}$

Answer:

2.1 $\frac{\partial h}{\partial x} = 2x + y$

2.2 $\frac{\partial h}{\partial y} = 2y + x$

3. The gradient vector $\nabla h(x, y)$

Answer:

$$\nabla h = \frac{\partial h}{\partial x}i + \frac{\partial h}{\partial y}j = (2x + y)i + (2y + x)j = \begin{bmatrix} 2x + y \\ 2y + x \end{bmatrix}$$

4. The derivative $\frac{d}{dx}f(g(x))$ with and without using the chain rule for derivatives

Answer:

$$f(g(x)) = 2(3x^2 + 4)^2 - 1 = 2(9x^4 + 24x^2 + 16) - 1 = 18x^4 + 48x^2 + 31$$

$$\frac{d}{dx}f(g(x)) = 72x^3 + 96x$$