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Linear algebra for Machine learning & data science

week 1

linear equation (1 power) $|xa + b = c|$
 MX speed + b = Output

$w_1x_1^{(1)} + w_2x_2^{(1)} + w_3x_3^{(1)} + \dots + w_nx_n^{(1)} + b = y^{(1)}$
 Here \rightarrow superscript 1 denotes (one example)
 or you could say no. of examples eg.

different

$w_1x_1^{(2)} + w_2x_2^{(2)} + w_3x_3^{(2)} + \dots + w_nx_n^{(2)} + b = y^{(2)}$
 Here superscript 2 represent 2nd example of dataset
 similarly

$w_1x_1^{(m)} + w_2x_2^{(m)} + \dots + w_nx_n^{(m)} + b = y^{(m)}$
 where m = mth example of the dataset

w → weights ($w_1, w_2, w_3, \dots, w_n$) weights of n features

b → bias term n → no. of features

y → output (label) x → features (like $x_1 \rightarrow f_1 \dots$)

These all equations forms a "system of linear equations".



This model is saying "Give me a set of x's and I can estimate a value for y because I have a model that tells me what all the w's & b's are". Instead of writing this long form we can also say this:

matrix

$$[w_1, w_2, w_3, \dots, w_n] \begin{bmatrix} x_1^{(1)} & x_2^{(1)} & x_3^{(1)} & x_4^{(1)} & \dots & x_n^{(1)} \\ x_1^{(2)} & x_2^{(2)} & x_3^{(2)} & x_4^{(2)} & \dots & x_n^{(2)} \\ x_1^{(3)} & x_2^{(3)} & x_3^{(3)} & x_4^{(3)} & \dots & x_n^{(3)} \\ \vdots & \vdots & \vdots & \vdots & \ddots & \vdots \\ x_1^{(m)} & x_2^{(m)} & x_3^{(m)} & x_4^{(m)} & \dots & x_n^{(m)} \end{bmatrix} \begin{matrix} \uparrow \\ \text{vector} \end{matrix} \quad \begin{matrix} \uparrow \\ \text{vector} \end{matrix}$$

$w \cdot x + b = \hat{y}$

I have a vector of weights called W . i.e. a made up of w_1, w_2, \dots and I multiply that by each row of features X in my matrix of features which I now call \hat{X} & then I add a bias term & set that all equal to \hat{y} which is a vector of my target variable

1. System of sentences behaves a lot like system of equations sentences (to give information)

System 1

The dog is black
The cat is orange

Two sentences \rightarrow Two pieces of information
complete system
non-singular system

In this system (example) you assume you only have one dog and one cat & they're both of only one color.

System 2

The dog is black
The dog is black

two sentences \rightarrow same information
one piece of information
Redundant system \rightarrow Singular sys.

System 3

The dog is black
The dog is white

2 piece of information
contradictory sentences
(cause you only have 1 dog)

S1 \rightarrow The dog is black, The cat is orange, The bird is red
 \rightarrow complete, non-singular

 S2 \rightarrow The dog is black, The dog is black, The bird is red
 \rightarrow redundant, singular

 S3 \rightarrow The dog is black x 3
 \rightarrow redundant, singular

 S4 \rightarrow The dog is black, The dog is white, The bird is red
 \rightarrow contradictory, singular

 Here S3 is more redundant than S2

A non-singular system is a system with many pieces of information as most informative system it is.

A singular system is less informative than a non-singular.

A system can carry as much no. of sentences ($2, 3, \dots, n$)

Is there a measure of how redundant a system is \rightarrow yes
It is called a rank

2. System of linear equations

System of equations | solution | (non-singular)

$$\begin{array}{l} a+b+c=10 \\ a+2b+c=15 \\ a+b+2c=12 \end{array}$$

$$\begin{array}{l} a=3 \\ b=5 \\ c=2 \end{array}$$

→ complete system

$a+b=10$ | (singular)
 $2a+2b=20$ | → Redundant system
 $a=8 \quad b=2 \quad \text{or}$

$$\begin{array}{l} a=5 \quad b=5 \quad \text{or} \\ a=8.3 \quad b=1.7 \quad \text{or} \\ a=0 \quad b=10 \end{array}$$

→ infinitely many solutions cause you don't have enough information

$a+b=10$ | (singular)
 $2a+2b=24$ | → Contradictory system
 $\boxed{\text{solution}} \rightarrow \text{no solution.}$

System 1 $a+b+c=10$ | Infinitely many sols. (Redundant)
 $a+b+2c=15$ | $c=5, a+b=5$
 $a+b+3c=20$ | $(0, 5, 5), (1, 4, 5) \dots$

System 2 $a+b+c=10$ | NO solutions (Contradictory)
 $a+b+2c=15$ | From eq ① & ② $c=5$
 $a+b+3c=18$ | From eq ② & ③ $c=3$

System 3 $a+b+c=10$ | Infinitely many sols. (Redundant)
 $2a+2b+2c=20$ | Any 3 nos. that add to
 $3a+3b+3c=30$ | 10 work $(0, 0, 10), (2, 7, 1) \dots$

3. What is a linear equation?

linear

$$a+b=10$$

$$2a+3b=15$$

$$3a+4b-48.99b+2c=122.5$$

non-linear

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

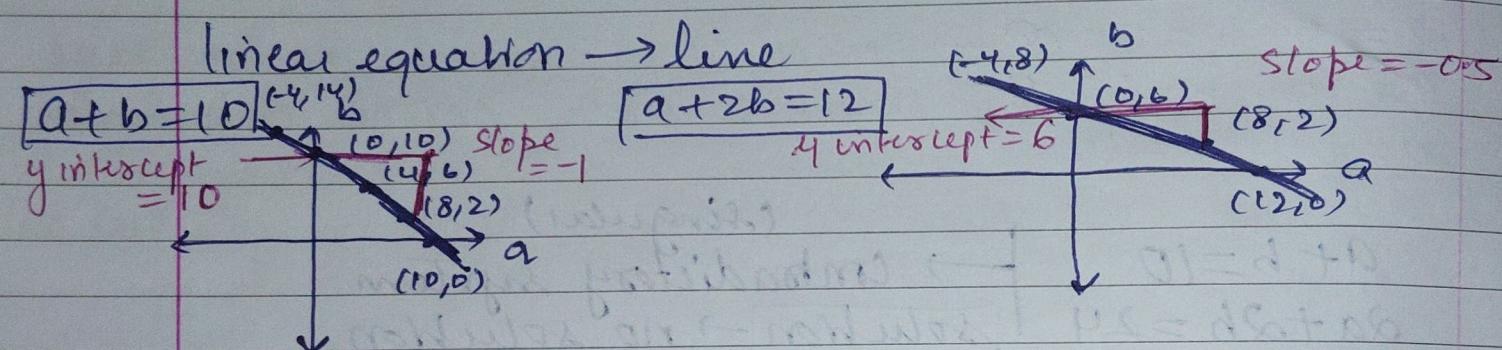
$$\sin(a)+b^5=15$$

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

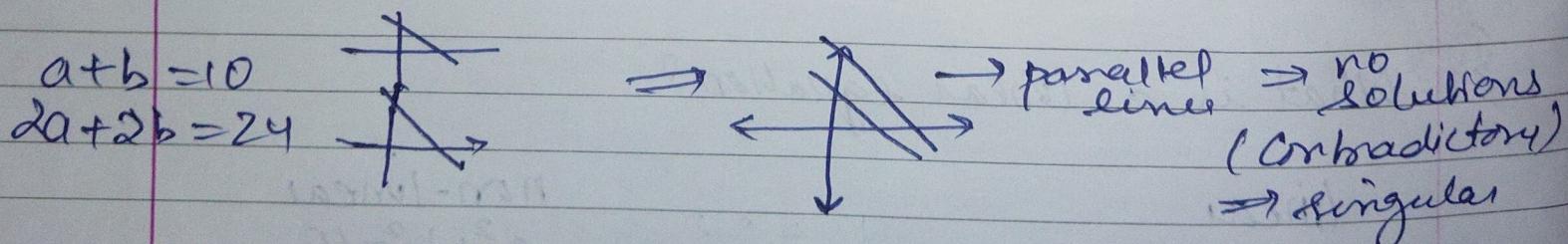
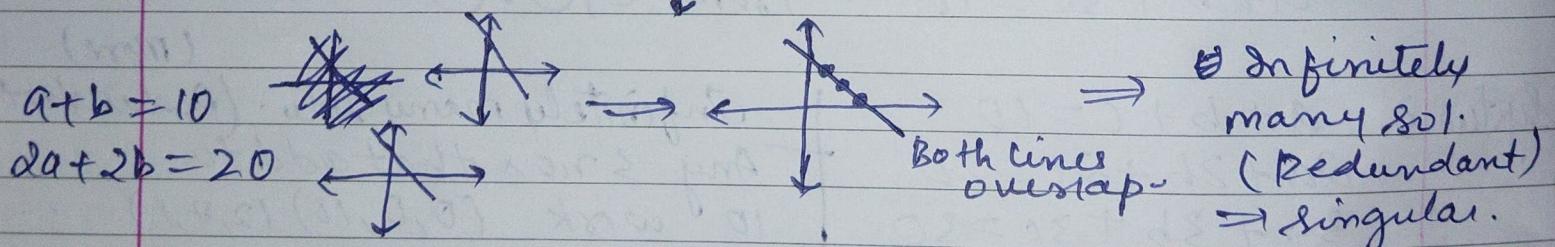
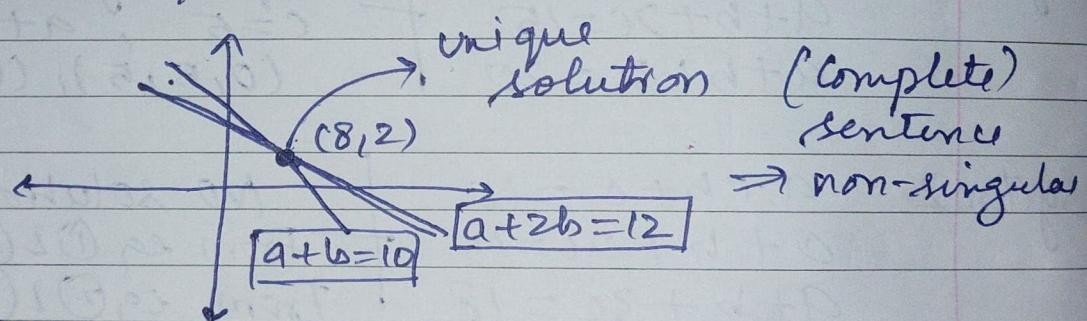
$$ab^2 + \frac{b}{a} - \frac{3}{b} - 7\log(c) = 49$$

A. System of equations as lines & planes
 If two variables visualize them as lines on plane
 If three variables they are plane in space & more
 Variables they look like high dimensional things.

Since linear equations can be represented as lines then systems of linear equations can be represented as arrangements of lines on the plane.



System of linear equation



Three Variable

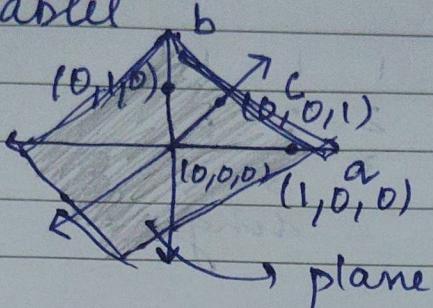
$$at+b+c=1$$

Points

$$(0, 0, 1) = 1$$

$$(1, 0, 0) = 1$$

$$(0, 1, 0) = 1$$

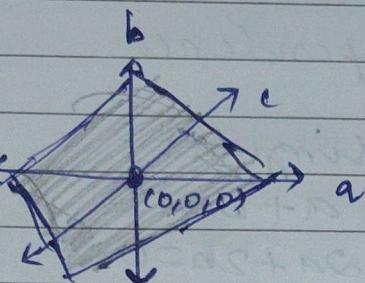


These points define a plane

An entire plane that passes through those three points is the set of solⁿ of the eqⁿ $a+b+c=1$

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

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



where the constant of the eqⁿ is 0 \Rightarrow the plane must go through origin

5. A geometric notion of singularity

In singular the lines are II or overlapping. In conclusion the constants in the system don't matter when it comes to determine if the system is singular or non-singular.

6. Singular vs. non-singular matrices

Matrices arise from different places in math, in this case they will arise from the coefficients in a system of eqⁿ.

System 1 $a+b=0$

$$a+2b=0$$

a	b	non-singular system
1	1	- non singular
1	2	matrix (unique sol ⁿ)

System 2 $a+b=0$

$$2a+2b=0$$

a	b	singular system
1	1	- singular matrix
2	2	(infinitely many sol ⁿ)

system 1	system 2	system 4
$a+b+c=0$	$a+b+c=0$	$a+b+c=0$
$a+2b+c=0$	$a+b+2c=0$	$2a+2b+2c=0$
$a+b+2c=0$	$a+b+3c=0$	$3a+3b+3c=0$
$\begin{matrix} 1 & 1 & 1 \\ 1 & 2 & 1 \\ 1 & 1 & 2 \end{matrix}$	$\begin{matrix} 1 & 1 & 1 \\ 1 & 1 & 2 \\ 1 & 1 & 3 \end{matrix}$	$\begin{matrix} 1 & 1 & 1 \\ 2 & 2 & 2 \\ 3 & 3 & 3 \end{matrix}$
non-sing	ring	ring

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7. Linear dependence & Independence

non-singular

$$\begin{aligned} a+b &= 0 \\ a+2b &= 0 \end{aligned} \quad \begin{bmatrix} 1 & 1 \\ 1 & 2 \end{bmatrix}$$

No eqn is a multiple of other one

singular

$$\begin{aligned} a+b &= 0 \\ 2a+2b &= 0 \end{aligned}$$

No row is a multiple of other one

second eq is a multiple of the first one

$$\begin{bmatrix} 1 & 1 \\ 2 & 2 \end{bmatrix})$$

2nd row is a multiple of 1st row

Rows are linearly dependent

Rows are linearly independent

$$\begin{aligned} a &= 1 \\ b &= 2 \\ a+b &= 3 \end{aligned} \rightarrow \begin{aligned} a+0b+0c &= 1 \\ 0a+b+0c &= 2 \\ a+b+0c &= 3 \end{aligned}$$

$$\begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 1 & 1 & 0 \end{bmatrix} \quad \begin{array}{l} \text{Row 3 = Row 1 +} \\ \text{Row 2} \end{array}$$

Row 3 depends on Row 1 & Row 2

Rows are linearly dependent \rightarrow singular matrix

$$\begin{aligned} a+b+c &= 0 \\ a+2b+2c &= 0 \\ 3a+3b+3c &= 0 \end{aligned} \rightarrow \begin{aligned} a+b+c &= 0 \\ 2a+2b+2c &= 0 \\ 3a+3b+3c &= 0 \end{aligned}$$

$$\begin{bmatrix} 1 & 1 & 1 \\ 2 & 2 & 2 \\ 3 & 3 & 3 \end{bmatrix} \quad \begin{array}{l} \text{Row 3 = Row 1 +} \\ \text{Row 2} \end{array}$$

$$2 \times R_1 = R_2$$

$$3 \times R_1 = R_3$$

highly singular matrix with lot of dependency.

$$\begin{aligned} a+b+c &= 0 \\ a+b+2c &= 0 \\ a+b+3c &= 0 \\ a+b+c &= 0 \\ a+b+3c &= 0 \end{aligned} \quad \begin{bmatrix} 1 & 1 & 1 \\ 1 & 1 & 2 \\ 1 & 1 & 3 \end{bmatrix} \rightarrow \text{singular matrix}$$

\therefore Rows are linearly dependent

Here Row 2 is the sum of Row 1 & Row 3

$$2a+2b+4c=0 \div 2 = a+b+2c=0$$

Rows are linearly dependent

examples ①

$$\begin{array}{ccc|c} & 1 & 0 & 1 \\ & 0 & 1 & 0 \\ 3 & 2 & 3 \end{array} \quad \text{Row } 3 = 3R_1 + 2R_2$$

$$\Rightarrow \text{singular (dependent)}$$

②

$$\begin{array}{ccc|c} 1 & 1 & 1 & \text{Row } 3 = R_1 - R_2 \\ 1 & 1 & 2 & \\ 0 & 0 & -1 & \end{array}$$

$$\Rightarrow \text{singular (dependent)}$$

③

$$\begin{array}{ccc|c} 1 & 1 & 1 \\ 0 & 2 & 2 \\ 0 & 0 & 3 \end{array}$$

No relations

Non-singular (independent)

④

$$\begin{array}{ccc|c} 1 & 2 & 5 \\ 0 & 3 & -2 \\ 2 & 4 & 10 \end{array}$$

$$\text{sing. } R_3 = 2R_1 \quad (\text{dependent})$$

8- Determinant For singular $D=0$ & For non-singular $D \neq 0$

Non-Singular matrix

singular matrix

1 1 Determinant

$$1 2 \Rightarrow 2-1 = \boxed{1}$$

Determinant

$$\Rightarrow 2-2 = \boxed{0}$$

$$\begin{array}{cc|cc} 1 & 1 & a & b \\ 2 & 2 & c & d \end{array}$$

matrix is singular if

$$a b * K = c d$$

$$a K = c$$

$$b K = d$$

$$\frac{c}{a} = \frac{d}{b} = K$$

Determinant

$$\begin{array}{ccc|c} 1 & 1 & 1 & 1(4-1) - 1(2-1) + 1(1-2) \\ 1 & 2 & 1 & 3 - 1 - 1 = 1 \\ 1 & 1 & 2 & \end{array}$$

For 3x3 matrix

all the

2) If all elements under the main

diagonal is zero

then the Determinant

is the product of all

elements of the main diagonal

$$\begin{array}{ccc|c} & 1 & 1 & 1 \\ & 0 & 2 & 2 \\ & 0 & 0 & 3 \end{array}$$

$$bc = ad \Rightarrow \boxed{ad - bc = 0}$$