Homework 4

posted on Brightspace due TODAY at 11:59pm

Homework4.pdf (written description)
Homework4.ipynb (notebook to use for your solution)
difdata.csv

download from Brightspace

VectorsMatricesLinearAlgebra.ipynb
SVD.ipynb
ControlFlow.ipynb
Functions.ipynb

Homework5

also posted on Brightspace due next Wed (Oct 12) in class

Homework5.pdf (written description)
Homework5.ipynb
BoysBW.jpg

Homework5

- **Q1.** program (using a function*) matrix multiplication using for loops and compare to built-in matrix multiplication * we'll talk about creating functions soon
- **Q2.** explore commutativity and associativity of elementwise multiplication and matrix multiplication
- **Q3.** compare the inverse of a matrix with the elementwise matrix of inverses (1/x)

matrices as transformations

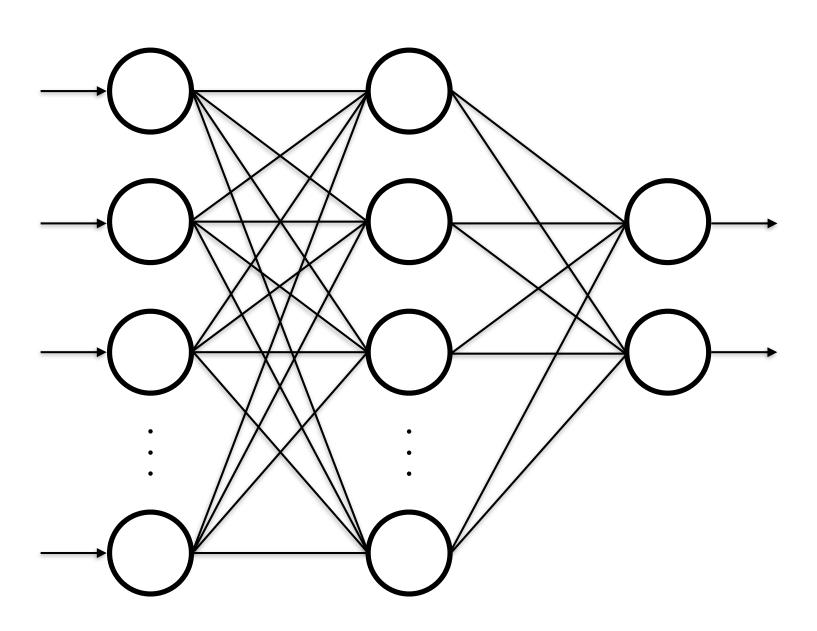
```
theta = 45
R = np.array(
       [[m.cos(m.radians(theta)), -m.sin(m.radians(theta))],
        [m.sin(m.radians(theta)), m.cos(m.radians(theta))]])
B = A @ R
plt.plot(A[:,0],A[:,1],'r+')
plt.plot(B[:,0],B[:,1],'b+')
        4
        3 -
        2 -
        1
        0
       -1
                                     -1
        -2
```

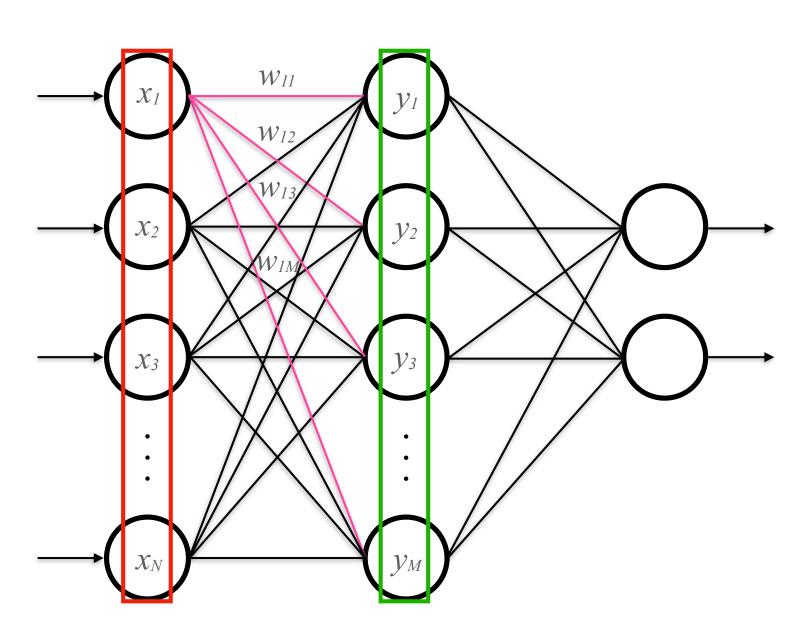
matrices as transformations

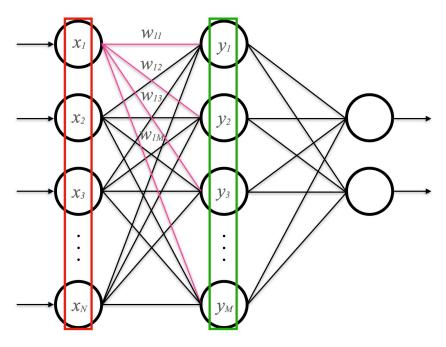
```
theta = 45
R = np.array(
       [[m.cos(m.radians(theta)), -m.sin(m.radians(theta))],
        [m.sin(m.radians(theta)), m.cos(m.radians(theta))]])
C = np.mean(A, axis=0); B = (A-C) @ R + C
plt.plot(A[:,0],A[:,1],'r+')
plt.plot(B[:,0],B[:,1],'b+')
        4
        3 -
        2 -
        1 -
        0
       -1
                                     -1
```

matrices as transformations

Linear transformations and matrices Chapter 3 Essence of linear algebra (3Blue1Brown) https://www.youtube.com/watch?v=kYB8IZa5AuE





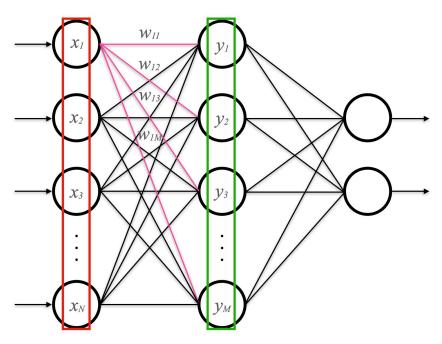


$$[x_1 \quad x_2 \quad \cdots \quad x_N] \times \begin{bmatrix} w_{11} & w_{12} & \cdots & w_{1M} \\ w_{21} & w_{22} & \cdots & w_{2M} \\ \vdots & \vdots & \ddots & \vdots \\ w_{N1} & w_{N2} & \cdots & w_{NM} \end{bmatrix} = \begin{bmatrix} y_1 & y_2 & \cdots & y_M \end{bmatrix}$$
 for a linear network
$$[x_1 \quad x_2 \quad \cdots \quad x_N] \times \begin{bmatrix} w_{11} & w_{12} & \cdots & w_{2M} \\ \vdots & \vdots & \ddots & \vdots \\ w_{NN} & w_{NN} & \cdots & w_{NM} \end{bmatrix}$$

1 X N matrix

N X M matrix

1 X M matrix



$$f\left[\begin{bmatrix} x_1 & x_2 & \cdots & x_N \end{bmatrix} \times \begin{bmatrix} w_{11} & w_{12} & \cdots & w_{1M} \\ w_{21} & w_{22} & \cdots & w_{2M} \\ \vdots & \vdots & \ddots & \vdots \\ w_{N1} & w_{N2} & \cdots & w_{NM} \end{bmatrix}\right] = \begin{bmatrix} y_1 & y_2 & \cdots & y_M \end{bmatrix}$$
 for a nonlinear network

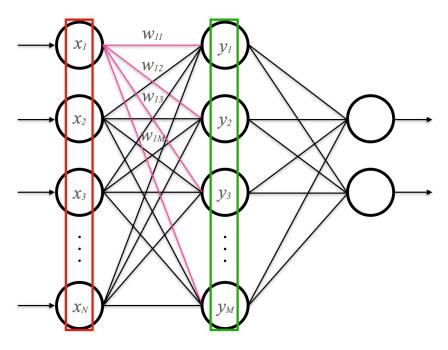
1 X N matrix

N X M matrix

1 X M matrix

"Tensor" in Tensorflow is a multidimensional matrix

matrices in neural networks



matrices also transform between dimensions e.g., from N-dimensional to M-dimensional e.g., from M-dimensional to 2-dimensional

brains (neural networks) perform dimensionality reduction, e.g., from 100-million-dimensional retinal image to a lower-dimensional perceptual/psychological representation

Matrix Decomposition

Matrix decomposition (or matrix factorization) turns a matrix into the product of other matrices. Linear algebra defines numerous matrix decomposition methods (with numerous uses): e.g., LU Decomposition, Cholesky Factorization, QR Decomposition, Eigendecomposition, Singular Value Decomposition (SVD), and more

They can be used to understand what transformation a matrix performs (e.g., a complex transformation is decomposed into its parts), define numerically stable operations (e.g., the inverse of a decomposed matrix is more numerically stable), perform dimensionality reduction if the matrix contains data (e.g., PCA)

we'll just introduce SVD now in enough detail to complete **Homework 5** - we might discuss SVD more (what it does, what it means) again later in the semester



matrix you are given

matrices discovered by SVD that when multiplied together equal **A** (we will not discuss how)





this is defined as V^T for conceptual reasons

could have SVD defined as X = A B C

$$X = U \Sigma V^{\top}$$

if n = m

$$\begin{bmatrix} x_{11} & x_{12} & \cdots & x_{1n} \\ x_{21} & x_{22} & \cdots & x_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ x_{n1} & x_{n2} & \cdots & x_{nn} \end{bmatrix} = \begin{bmatrix} u_{11} & u_{12} & \cdots & u_{1n} \\ u_{21} & u_{22} & \cdots & u_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ u_{n1} & u_{n2} & \cdots & u_{nn} \end{bmatrix} \times \begin{bmatrix} s_{11} & 0 & \cdots & 0 \\ 0 & s_{22} & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \cdots & s_{nn} \end{bmatrix} \times \begin{bmatrix} v_{11} & v_{12} & \cdots & v_{1n} \\ v_{21} & v_{22} & \cdots & v_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ v_{n1} & v_{n2} & \cdots & v_{nn} \end{bmatrix}$$

X

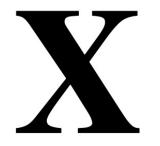
U

$$X = U \Sigma V^{\top}$$

if n > m

$$\begin{bmatrix} x_{11} & x_{12} & \cdots & x_{1m} \\ x_{21} & x_{22} & \cdots & x_{2m} \\ x_{31} & x_{32} & \cdots & x_{3m} \\ x_{41} & x_{42} & \cdots & x_{4m} \\ \vdots & \vdots & \ddots & \vdots \\ x_{n1} & x_{n2} & \cdots & x_{nm} \end{bmatrix} = \begin{bmatrix} u_{11} & u_{12} & u_{13} & u_{14} & \cdots & u_{1n} \\ u_{21} & u_{22} & u_{23} & u_{24} & \cdots & u_{2n} \\ u_{31} & u_{42} & u_{33} & u_{34} & \cdots & u_{3n} \\ u_{31} & u_{42} & u_{43} & u_{44} & \cdots & u_{4n} \\ \vdots & \vdots & & \ddots & \vdots \\ u_{n1} & u_{n2} & u_{n3} & u_{n4} & \cdots & u_{nn} \end{bmatrix}$$

$$\begin{vmatrix} s_{11} & 0 & \cdots & 0 \\ 0 & s_{22} & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \cdots & s_{mm} \\ 0 & 0 & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \cdots & 0 \end{vmatrix} \times \begin{vmatrix} v_{11} & v_{12} \\ v_{21} & v_{22} \\ \vdots & \vdots \\ v_{m1} & v_{m2} \end{vmatrix}$$









$$X = U \Sigma V^{\top}$$

if n < m

$$\begin{bmatrix} x_{11} & x_{12} & x_{13} & x_{14} & \cdots & x_{1m} \\ x_{21} & x_{22} & x_{23} & x_{24} & \cdots & x_{2m} \\ \vdots & \vdots & & & \ddots & \vdots \\ x_{n1} & x_{n2} & x_{n3} & x_{n4} & \cdots & x_{nm} \end{bmatrix} = \begin{bmatrix} u_{11} & u_{12} & \cdots & u_{1n} \\ u_{21} & u_{22} & \cdots & u_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ u_{n1} & u_{n2} & \cdots & u_{nn} \end{bmatrix} \times \begin{bmatrix} s_{11} & 0 & \cdots & 0 & 0 & \cdots & 0 \\ 0 & s_{22} & \cdots & 0 & 0 & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots & 0 & \cdots & 0 \\ 0 & 0 & \cdots & s_{nn} & 0 & \cdots & 0 \end{bmatrix} \times \begin{bmatrix} v_{11} & v_{12} & v_{13} & v_{12} & \cdots & v_{1m} \\ v_{21} & v_{22} & v_{23} & v_{12} & \cdots & v_{2m} \\ v_{31} & v_{32} & v_{33} & v_{12} & \cdots & v_{3m} \\ v_{41} & v_{42} & v_{43} & v_{12} & \cdots & v_{4m} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ v_{m1} & v_{m2} & v_{m3} & v_{12} & \cdots & v_{mm} \end{bmatrix}$$

X

U

SVD.ipynb

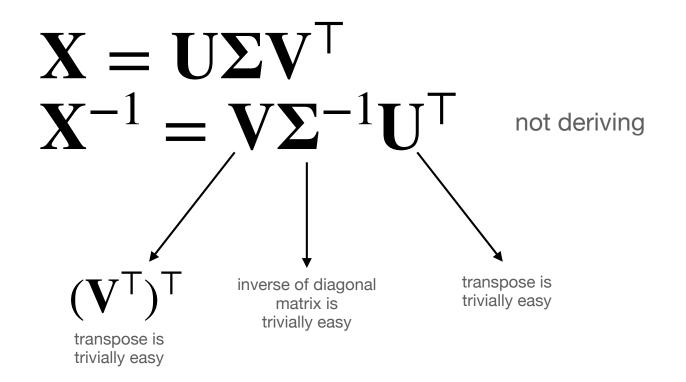
some useful properties of SVD

$$\mathbf{U}\mathbf{U}^{\mathsf{T}} = \mathbf{U}^{\mathsf{T}}\mathbf{U} = \mathbf{I}$$
$$\mathbf{V}^{\mathsf{T}}(\mathbf{V}^{\mathsf{T}})^{\mathsf{T}} = \mathbf{V}^{\mathsf{T}}\mathbf{V} = \mathbf{V}\mathbf{V}^{\mathsf{T}} = \mathbf{I}$$

given:
$$\mathbf{X} = \mathbf{U} \mathbf{\Sigma} \mathbf{V}^{\top}$$

$$\mathbf{U} \mathbf{U}^{\top} = \mathbf{U}^{\top} \mathbf{U} = \mathbf{I}$$

$$\mathbf{V}^{\top} (\mathbf{V}^{\top})^{\top} = \mathbf{V}^{\top} \mathbf{V} = \mathbf{V} \mathbf{V}^{\top} = \mathbf{I}$$



given:
$$\mathbf{X} = \mathbf{U} \mathbf{\Sigma} \mathbf{V}^{\top}$$

$$\mathbf{U} \mathbf{U}^{\top} = \mathbf{U}^{\top} \mathbf{U} = \mathbf{I}$$

$$\mathbf{V}^{\top} (\mathbf{V}^{\top})^{\top} = \mathbf{V}^{\top} \mathbf{V} = \mathbf{V} \mathbf{V}^{\top} = \mathbf{I}$$

$$\mathbf{X} = \mathbf{U}\mathbf{\Sigma}\mathbf{V}^{\mathsf{T}}$$

$$\mathbf{X}^{-1} = \mathbf{V}\mathbf{\Sigma}^{-1}\mathbf{U}^{\mathsf{T}}$$

$$\mathbf{X}\mathbf{X}^{-1} = \mathbf{I}$$

show that it's true

given:
$$\mathbf{X} = \mathbf{U} \mathbf{\Sigma} \mathbf{V}^{\mathsf{T}}$$

$$\mathbf{U} \mathbf{U}^{\mathsf{T}} = \mathbf{U}^{\mathsf{T}} \mathbf{U} = \mathbf{I}$$

$$\mathbf{V}^{\mathsf{T}} (\mathbf{V}^{\mathsf{T}})^{\mathsf{T}} = \mathbf{V}^{\mathsf{T}} \mathbf{V} = \mathbf{V} \mathbf{V}^{\mathsf{T}} = \mathbf{I}$$

$$\mathbf{X} = \mathbf{U} \mathbf{\Sigma} \mathbf{V}^{\mathsf{T}}$$

$$\mathbf{X}^{-1} = \mathbf{V} \mathbf{\Sigma}^{-1} \mathbf{U}^{\mathsf{T}}$$

$$(\mathbf{U}\boldsymbol{\Sigma}\mathbf{V}^{\mathsf{T}})(\mathbf{V}\boldsymbol{\Sigma}^{-1}\mathbf{U}^{\mathsf{T}}) = \mathbf{I}$$

given:
$$\mathbf{X} = \mathbf{U} \mathbf{\Sigma} \mathbf{V}^{\mathsf{T}}$$

$$\mathbf{U} \mathbf{U}^{\mathsf{T}} = \mathbf{U}^{\mathsf{T}} \mathbf{U} = \mathbf{I}$$

$$\mathbf{V}^{\mathsf{T}} (\mathbf{V}^{\mathsf{T}})^{\mathsf{T}} = \mathbf{V}^{\mathsf{T}} \mathbf{V} = \mathbf{V} \mathbf{V}^{\mathsf{T}} = \mathbf{I}$$

$$\mathbf{X} = \mathbf{U} \mathbf{\Sigma} \mathbf{V}^{\mathsf{T}}$$

$$\mathbf{X}^{-1} = \mathbf{V} \mathbf{\Sigma}^{-1} \mathbf{U}^{\mathsf{T}}$$

 $\mathbf{U}\mathbf{\Sigma}\mathbf{V}^{\mathsf{T}}\mathbf{V}\mathbf{\Sigma}^{-1}\mathbf{I}\mathbf{J}^{\mathsf{T}}=\mathbf{I}$

given:
$$\mathbf{X} = \mathbf{U} \mathbf{\Sigma} \mathbf{V}^{\top}$$

$$\mathbf{U} \mathbf{U}^{\top} = \mathbf{U}^{\top} \mathbf{U} = \mathbf{I}$$

$$\mathbf{V}^{\top} (\mathbf{V}^{\top})^{\top} = \mathbf{V}^{\top} \mathbf{V} = \mathbf{V} \mathbf{V}^{\top} = \mathbf{I}$$

$$\mathbf{X} = \mathbf{U} \mathbf{\Sigma} \mathbf{V}^{\mathsf{T}}$$

$$\mathbf{X}^{-1} = \mathbf{V} \mathbf{\Sigma}^{-1} \mathbf{U}^{\mathsf{T}}$$

$$\mathbf{U} \mathbf{\Sigma} \mathbf{V}^{\mathsf{T}} \mathbf{V} \mathbf{\Sigma}^{-1} \mathbf{U}^{\mathsf{T}} = \mathbf{I}$$

given:
$$\mathbf{X} = \mathbf{U} \mathbf{\Sigma} \mathbf{V}^{\mathsf{T}}$$

$$\mathbf{U} \mathbf{U}^{\mathsf{T}} = \mathbf{U}^{\mathsf{T}} \mathbf{U} = \mathbf{I}$$

$$\mathbf{V}^{\mathsf{T}} (\mathbf{V}^{\mathsf{T}})^{\mathsf{T}} = \mathbf{V}^{\mathsf{T}} \mathbf{V} = \mathbf{V} \mathbf{V}^{\mathsf{T}} = \mathbf{I}$$

$$\mathbf{X} = \mathbf{U} \mathbf{\Sigma} \mathbf{V}^{\mathsf{T}}$$

$$\mathbf{X}^{-1} = \mathbf{V} \mathbf{\Sigma}^{-1} \mathbf{U}^{\mathsf{T}}$$

 $\mathbf{U}\mathbf{\Sigma}\mathbf{I}\mathbf{\Sigma}^{-1}\mathbf{I}\mathbf{J}^{\mathsf{T}}=\mathbf{I}$

given:
$$\mathbf{X} = \mathbf{U} \mathbf{\Sigma} \mathbf{V}^{\top}$$

$$\mathbf{U} \mathbf{U}^{\top} = \mathbf{U}^{\top} \mathbf{U} = \mathbf{I}$$

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$$\mathbf{X} = \mathbf{U} \mathbf{\Sigma} \mathbf{V}^{\top}$$

$$\mathbf{X}^{-1} = \mathbf{V} \mathbf{\Sigma}^{-1} \mathbf{U}^{\mathsf{T}}$$
$$\mathbf{U} \mathbf{\Sigma} \mathbf{\Sigma}^{-1} \mathbf{U}^{\mathsf{T}} = \mathbf{I}$$

given:
$$\mathbf{X} = \mathbf{U} \mathbf{\Sigma} \mathbf{V}^{\top}$$

$$\mathbf{U} \mathbf{U}^{\top} = \mathbf{U}^{\top} \mathbf{U} = \mathbf{I}$$

$$\mathbf{V}^{\top} (\mathbf{V}^{\top})^{\top} = \mathbf{V}^{\top} \mathbf{V} = \mathbf{V} \mathbf{V}^{\top} = \mathbf{I}$$

$$\mathbf{X} = \mathbf{U} \mathbf{\Sigma} \mathbf{V}^{\top}$$

$$\mathbf{X}^{-1} = \mathbf{V} \mathbf{\Sigma}^{-1} \mathbf{U}^{\mathsf{T}}$$
$$\mathbf{U} \mathbf{\Sigma} \mathbf{\Sigma}^{-1} \mathbf{U}^{\mathsf{T}} = \mathbf{I}$$

given:
$$\mathbf{X} = \mathbf{U} \mathbf{\Sigma} \mathbf{V}^{\mathsf{T}}$$

$$\mathbf{U} \mathbf{U}^{\mathsf{T}} = \mathbf{U}^{\mathsf{T}} \mathbf{U} = \mathbf{I}$$

$$\mathbf{V}^{\mathsf{T}} (\mathbf{V}^{\mathsf{T}})^{\mathsf{T}} = \mathbf{V}^{\mathsf{T}} \mathbf{V} = \mathbf{V} \mathbf{V}^{\mathsf{T}} = \mathbf{I}$$

$$\mathbf{X} = \mathbf{U} \mathbf{\Sigma} \mathbf{V}^{\mathsf{T}}$$

$$\mathbf{X}^{-1} = \mathbf{V} \mathbf{\Sigma}^{-1} \mathbf{U}^{\mathsf{T}}$$

$$\mathbf{U} \mathbf{I} \mathbf{U}^{\mathsf{T}} = \mathbf{I}$$

given:
$$\mathbf{X} = \mathbf{U} \mathbf{\Sigma} \mathbf{V}^{\top}$$

$$\mathbf{U} \mathbf{U}^{\top} = \mathbf{U}^{\top} \mathbf{U} = \mathbf{I}$$

$$\mathbf{V}^{\top} (\mathbf{V}^{\top})^{\top} = \mathbf{V}^{\top} \mathbf{V} = \mathbf{V} \mathbf{V}^{\top} = \mathbf{I}$$

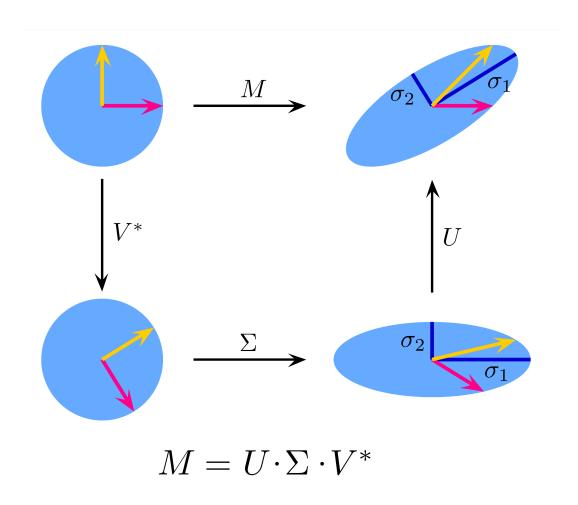
$$\mathbf{X} = \mathbf{U} \mathbf{\Sigma} \mathbf{V}^{\top}$$

$$\mathbf{X}^{-1} = \mathbf{V} \mathbf{\Sigma}^{-1} \mathbf{U}^{\top}$$

$$\mathbf{U} \mathbf{U}^{\top} = \mathbf{I}$$

SVD as a series of matrix transformations

SVD.ipynb



https://en.wikipedia.org/wiki/Singular value decomposition

Q4. read in an image (from a file) as a matrix, perform SVD on it and reconstruct the image and show it; I ask you to produce a "reduced" SVD representation using a particular algorithm described in the assignment

while this question uses an image (and the reduced representation algorithm can be used for image compression), I am asking you to do this to see what SVD is doing and how the order of the rows and columns in the SVD represent the "importance" of information represented in the matrix

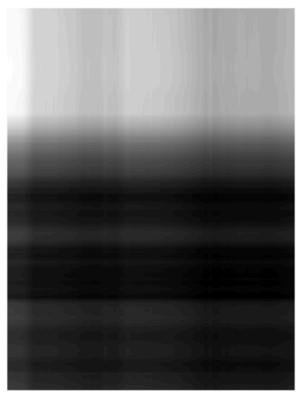
example using another image

original 450 x 338

r = 1 99.5% compression

r = 10 94.8% compression





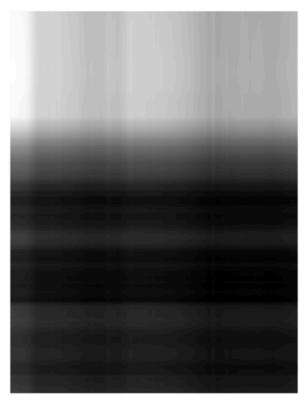


example using another image

original 450 x 338 r = 1 99.5% compression

r = 2089.6% compression





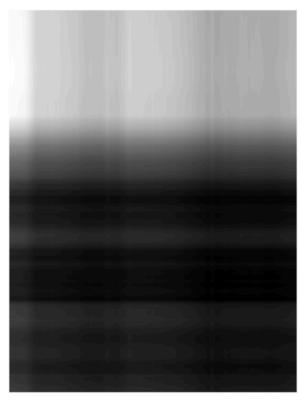


example using another image

original 450 x 338 r = 1 99.5% compression

r = 5074.0% compression







much of this we have seen before, and will be a quick review, but there are a few features we have not touched on yet

Control Flow in Python

ControlFlow.ipynb

A Whirlwind Tour of Python, Jake VanderPlas Chapter 8: Control Flow Statements

https://docs.python.org/3/tutorial/controlflow.html

control flow

Control flow statements in a programming language control whether and how often other statements in that language are executed.

If-Then-Else

For Loops

While Loops

controls whether or not statements will be executed based on the results of some logical test

```
if Boolean-condition:
```

action 1

action 2

action 3

ControlFlow.ipynb

```
x = 8
if x < 10:
    print('Hit "x < 10" condition')
    x = x - 3
print(x)</pre>
```

```
x = 12
if x < 10:
    print('Hit "x < 10" condition')</pre>
    x = x - 3
else:
    print('Hit "else" condition')
    x = x + 3
print(x)
```

```
x = 15
if x < 10:
    print('Hit "x < 10" condition')</pre>
    x = x - 10
elif x < 20:
    print('Hit "x < 20" condition')</pre>
    x = x - 20
else:
    print('Hit "else" condition')
    x = x + 100
print(x)
```

no switch/case in Python

Matlab

```
switch n
    case -1
        disp('negative one')
    case 0
        disp('zero')
    case 1
        disp('positive one')
    otherwise
        disp('other value')
end
```

C

```
switch(expression) {
   case constant-expression :
      statement(s);
   break; /* optional */

   case constant-expression :
      statement(s);
   break; /* optional */

   /* you can have any number of case statements */
   default : /* Optional */
   statement(s);
}
```

one way to implement switch-case in Python

```
if
       param == 1:
    param 1 statements
elif param == 2:
    param 2 statements
elif param == 3:
    param 3 statements
elif param == 4:
    param 4 statements
else:
    stuff to do otherwise
```

iterates over a list, tuple, or other "iterable"

```
for elem in "iterable":
```

action 1

action 2

action 3

ControlFlow.ipynb

index iterating

```
data = [2.3, 3.1, 4.5, 1.1, 6.3]
for i in range(len(data)):
    print(i, ':', data[i])
```

direct iterating

```
data = [2.3, 3.1, 4.5, 1.1, 6.3]
```

```
for d in data:
   print(d)
```

do both

```
data = [2.3, 3.1, 4.5, 1.1, 6.3]
for i, d in enumerate(data):
    print(i, ' : ', d)
```

nested for looping over a multidimensional array

```
data = np.array(
        [6, 8, 3, 4, 2, 4],
         [1, 4, 1, 5, 6, 6]])
(r, c) = data.shape
for i in range(r):
    for j in range(c):
        print(f'({i},{j}): {data[i,j]}')
```

break and else clauses in for loop

continue in for loop

```
data = np.array([324, 143, 434, 241, 104, 341,
                 354, 111, 542, 324])
minRT = 150
tot = 0.; n = 0
for d in data:
    if d < minRT:
        continue
    tot += d
    n += 1
print(f'{(tot/n):3.0f}')
```

```
zip()
a = [1, 2, 3]
b = ['a', 'b', 'c']
c = [True, False, False]
for A, B, C in zip(a, b, c):
    print(A, B, C)
```

note difference:

```
a = [1, 2, 3]
b = ['a', 'b', 'c']
c = [True, False, False]

for A in a:
    for B in b:
        for C in c:
            print(A, B, C)
```

while Boolean-condition:

action 1

action 2

action 3

ControlFlow.ipynb

How would we replicate a for loop with a while loop?

```
for i in range(10):
    print(i)
```

How would we replicate a for loop with a while loop?

```
for i in range(10):
    print(i)
i = 0
while (i < N):
    print(i)
    i += 1
```

```
N = 10;
i = 1;
while i<=N
    i
    i = i + 1;
end</pre>
```

A for loop loops a set number of times.

A while loop can loop until a condition is satisfied.