

CS181 Section 0

Due: Never

The goal of these section notes is to cover some material that is mostly review for CS 181. There are a number of problems to test your understanding and readiness for the course. (*) indicates challenge sections or challenge problems. Do not worry if you cannot solve these problems as the corresponding material will not be necessary as prerequisites.

1 Linear Algebra

A great reference for this material is Sheldon Axler's *Linear Algebra Done Right*, which can be found on *Hollis*.

1.1 Scalars and Vectors

A **scalar** is a single element of the real numbers. $a \in \mathbb{R}$ is a scalar. We usually denote scalars using lowercase letters, such as a or x .

A **vector** of n dimensions is an ordered collection of n coordinates, where each coordinate is a scalar. An n -dimensional vector \mathbf{v} with real coordinates is an element of \mathbb{R}^n . Equivalently, the coordinates specify a single point in an n -dimensional space, just like you may have seen with Cartesian coordinates where $(1, 3)$ might denote a point. By default, vectors will be *columns* and their transposes will be rows. We write vectors in bold lowercase, and the vector itself as a column of scalars:

$$\mathbf{x} = \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix} = [x_1 \quad x_2 \quad \dots \quad x_n]^T.$$

This is the default format. Sometimes vectors will be in row form and their symbols may not be bolded. If you find this confusing at first please reach out to one of the course staff.

Vectors may be scaled. $a\mathbf{x}$ scales each element of \mathbf{x} by scalar a so that

$$a\mathbf{x} = \begin{bmatrix} ax_1 \\ ax_2 \\ \vdots \\ ax_n \end{bmatrix}.$$

Vectors of the same dimension may be added coordinate-wise:

$$\mathbf{x} + \mathbf{y} = \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix} + \begin{bmatrix} y_1 \\ y_2 \\ \vdots \\ y_n \end{bmatrix} = \begin{bmatrix} x_1 + y_1 \\ x_2 + y_2 \\ \vdots \\ x_n + y_n \end{bmatrix}.$$

Vectors have both a **direction** and a **magnitude**. The magnitude of a vector (or its length) is typically the vector's \mathbf{L}_2 norm, which can be computed as the square root of the sum of the squares of the coordinates:

$$\|\mathbf{x}\|_2 = \sqrt{\sum_{i=1}^n x_i^2}.$$

More generally, we define the $\mathbf{L_p}$ norm to be:

$$\|\mathbf{x}\|_p = \left(\sum_{i=1}^n |x_i|^p \right)^{1/p},$$

and in this class we focus on the $\mathbf{L_2}$ and $\mathbf{L_1}$ norms.

The direction of a vector can be represented using a vector of magnitude one (according to some norm):

$$\hat{\mathbf{x}} = \frac{\mathbf{x}}{\|\mathbf{x}\|} = \begin{bmatrix} x_1/\|\mathbf{x}\| \\ x_2/\|\mathbf{x}\| \\ \vdots \\ x_n/\|\mathbf{x}\| \end{bmatrix}.$$

We often use the “hat” symbol (i.e. $\hat{\mathbf{x}}$) to denote that a vector has magnitude one, or is a unit vector. An important product between vectors of the same dimension is the **inner product** (also called dot product or scalar product). For two vectors \mathbf{u} and \mathbf{v} , this is defined as

$$\mathbf{u} \cdot \mathbf{v} = \sum_{i=1}^n u_i v_i.$$

It is also written as $\langle \mathbf{u}, \mathbf{v} \rangle$. We can introduce **cosine similarity** through the formula

$$\cos(\theta) = \frac{\mathbf{u} \cdot \mathbf{v}}{\|\mathbf{u}\|_2 \|\mathbf{v}\|_2},$$

where θ is the angle between \mathbf{u} and \mathbf{v} . The cosine similarity ranges from -1 (exactly opposite) to 1 (exactly the same), with 0 indicating orthogonal vectors. If \mathbf{v} is a unit vector then $\mathbf{u} \cdot \mathbf{v}$ gives us the magnitude of the projection of \mathbf{u} onto the direction of \mathbf{v} . Thus it makes sense that a vector \mathbf{u} dotted with itself equals the square of its L2 norm: $\langle \mathbf{u}, \mathbf{u} \rangle = \|\mathbf{u}\|_2^2$.

The **outer product** between two vectors is the matrix $\mathbf{W} = [w_{ij}]_{i,j \leq n}$ whose entries are $w_{ij} = u_i v_j$. When the two vectors are dimension n and m , respectively, their outer product is an $n \times m$ matrix.

1.2 Linear Independence

A set of vectors $\{\mathbf{v}_1, \dots, \mathbf{v}_n\}$ is **linearly independent** if and only if the equation $c_1 \mathbf{v}_1 + c_2 \mathbf{v}_2 + \dots + c_n \mathbf{v}_n = \mathbf{0}$ for scalars c_1, \dots, c_n can only be satisfied by setting c_1, \dots, c_n all to 0. Intuitively, it means that none of the vectors (or linear combinations of them) are parallel.

1.3 Spaces and Subspaces

A **vector space** \mathcal{V} is a collection of vectors that follow several axioms regarding the properties of scaling and addition described above, and most importantly:

- $\mathbf{0} \in \mathcal{V}$
- closure under scaling: $\forall \mathbf{v} \in \mathcal{V}$ and scalars $a \in \mathbb{R}$, $a\mathbf{v} \in \mathcal{V}$
- closure under addition: $\forall \mathbf{u}, \mathbf{v} \in \mathcal{V}$, $\mathbf{u} + \mathbf{v} \in \mathcal{V}$

The most intuitive vector space and the one most relevant to the course is \mathbb{R}^n , the space of n -dimensional vectors. \mathbb{R}^2 is the 2-dimensional Cartesian plane for example.

Now we define a **basis** for a vector space. First, we define a **linear combination** of a list of vectors (v_1, \dots, v_m) as any quantity of the form:

$$a_1 v_1 + \dots + a_m v_m \text{ where } a_1, \dots, a_m \in \mathbb{R} \quad (1)$$

The **span** of (v_1, \dots, v_m) is the set of all linear combinations of (v_1, \dots, v_m) . Moreover, if the span of (v_1, \dots, v_m) is equal to the vector space V , then we say that (v_1, \dots, v_m) **spans** V .

Then a **basis** of a vector space V is a list of vectors in V that both are linearly independent and also span V . For the space \mathbb{R}^n , the most intuitive basis, which we call the **standard basis** is the list:

$$((1, 0, \dots, 0), (0, 1, 0, \dots, 0), \dots, (0, \dots, 0, 1)) \quad (2)$$

The set of vectors $\{\mathbf{v}_1, \dots, \mathbf{v}_n\}$ form an **orthonormal basis** for \mathcal{V} if they are all unit vectors (normal) and if $\langle \mathbf{v}_i, \mathbf{v}_j \rangle = 0, \forall i \neq j$ (orthogonal) where $\langle \cdot, \cdot \rangle$ is the inner product. The standard basis that we defined above is also an orthonormal basis.

The **dimension** of a vector space V is the number of vectors of any basis of V . Since every basis of V has the same number of vectors, this is uniquely defined.

Let \mathcal{S} be a vector space. If $\mathcal{S} \subseteq \mathcal{V}$, then \mathcal{S} is a **subspace** of \mathcal{V} . Intuitively, a subspace is a lower-dimensional space in a higher-dimensional space—think about the plane defined by the x and y axis in a 3-dimensional x, y and z space.

1.4 Scalar, Vector, and Subspace Projection

For vectors $\mathbf{u}, \mathbf{v} \in \mathcal{V}$ and $\mathbf{v} \neq \mathbf{0}$, the **scalar projection** a of \mathbf{u} onto \mathbf{v} is computed as:

$$a = \frac{\langle \mathbf{u}, \mathbf{v} \rangle}{\|\mathbf{v}\|}$$

Think about this as the size of \mathbf{u} along the direction of \mathbf{v} . Using scalar projection a , the **vector projection** \mathbf{u}^\parallel of \mathbf{u} onto \mathbf{v} can be computed as:

$$\mathbf{u}^\parallel = a \cdot \frac{\mathbf{v}}{\|\mathbf{v}\|} = \frac{\langle \mathbf{u}, \mathbf{v} \rangle}{\langle \mathbf{v}, \mathbf{v} \rangle} \mathbf{v}.$$

Think about this as scaling by a the unit vector in the direction of \mathbf{v} . For a projection onto \mathbf{v} , we can then write $\mathbf{u} = \mathbf{u}^\parallel + \mathbf{u}^\perp$, completing \mathbf{u} with this new component \mathbf{u}^\perp . In particular, $\langle \mathbf{u}^\parallel, \mathbf{u}^\perp \rangle = 0$, and \mathbf{u}^\perp is orthogonal to \mathbf{v} . It follows that $\mathbf{u} = \mathbf{u}^\parallel$ if and only if \mathbf{u} is a scaled multiple of \mathbf{v} .

Problem 1

Verify that $\langle \mathbf{u}^\parallel, \mathbf{u}^\perp \rangle = 0$, and verify that $\mathbf{u} = \mathbf{u}^\parallel$ if and only if \mathbf{u} is a scaled multiple of \mathbf{v} .

1.4.1 Subspace Projections

Finally, it is possible to project a vector \mathbf{u} in a vector space \mathcal{V} onto a subspace \mathcal{S} of \mathcal{V} . If the set of vectors $\{\mathbf{s}_1, \dots, \mathbf{s}_m\}$ form an orthonormal basis for \mathcal{S} , then the **subspace projection** \mathbf{u}^\parallel of \mathbf{u} onto $\mathcal{S} = \text{span}(\mathbf{s}_1, \dots, \mathbf{s}_m)$ can be expressed as the sum of the projections of \mathbf{u} onto each element of the basis of \mathcal{S} :

$$\mathbf{u}^\parallel = \sum_{i=1}^m \frac{\langle \mathbf{u}, \mathbf{s}_i \rangle}{\langle \mathbf{s}_i, \mathbf{s}_i \rangle} \mathbf{s}_i$$

This has the properties that the vector $\mathbf{u}^\perp = \mathbf{u} - \mathbf{u}^\parallel$ is orthogonal to all vectors in \mathcal{S} , that $\mathbf{u} = \mathbf{u}^\parallel$ if and only if $\mathbf{u} \in \mathcal{S}$, and that \mathbf{u}^\parallel is the closest vector in \mathcal{S} to \mathbf{u} : $\|\mathbf{u} - \mathbf{v}\| > \|\mathbf{u} - \mathbf{u}^\parallel\|, \forall \mathbf{v} \neq \mathbf{u}^\parallel, \mathbf{v} \in \mathcal{S}$.

Problem 2 (Distance between a hyperplane and a point)

(*) *Challenge:* Suppose we have a hyperplane defined by $\mathbf{w}^T \mathbf{x} + w_0 = 0$. In this problem, we will derive the formula for the distance between the hyperplane and a point \mathbf{x}' .

- Imagine two points \mathbf{x}_1 and \mathbf{x}_2 on this hyperplane. Show that \mathbf{w} is orthogonal to the difference $\mathbf{x}_1 - \mathbf{x}_2$. Why does this imply that \mathbf{w} is orthogonal to the hyperplane?
- Now, suppose we wish to find the distance d between a point \mathbf{x}' and the our hyperplane. Let \mathbf{x}_p be the projection of \mathbf{x}' onto the hyperplane. Find an expression for \mathbf{x}' in terms of d , \mathbf{w} , and w_0 . (*Hint:* use the fact from (a) that \mathbf{w} is perpendicular to the hyperplane.)
- Using your expression from (b), show that the distance d is the following:

$$d = \frac{\mathbf{w}^T \mathbf{x}' + w_0}{\|\mathbf{w}\|_2} \quad (3)$$

1.5 Matrices

A **matrix** is a rectangular array of scalars. Primarily, an $n \times m$ matrix $\mathbf{A} \in \mathbb{R}^{n \times m}$ is used to describe a **linear transformation** from m to n dimensions, where the matrix is an **operator**. To see this, note that the result of multiplying an $n \times m$ matrix and an $m \times 1$ vector is an $n \times 1$ vector. A_{ij} is the scalar found at the i^{th} row and j^{th} column. We write matrices in bold uppercase.

A typical linear transformation looks like $\mathbf{y} = \mathbf{A}\mathbf{x}$ where $\mathbf{x} \in \mathbb{R}^m, \mathbf{y} \in \mathbb{R}^n, \mathbf{A} \in \mathbb{R}^{n \times m}$. The transformation \mathbf{A} is linear because $\mathbf{A}(\lambda_1 \mathbf{u} + \lambda_2 \mathbf{v}) = \lambda_1 \mathbf{A}\mathbf{u} + \lambda_2 \mathbf{A}\mathbf{v}$ for scalars λ_1 and λ_2 .

1.6 Matrix Multiplication Properties

\mathbf{AB} is a valid **matrix product** if \mathbf{A} is $p \times q$ and \mathbf{B} is $q \times r$, or the left matrix has same number of columns q as the right matrix has rows. The standard matrix product is defined as follow:

$$(\mathbf{AB})_{ij} = a_{i1}b_{1j} + a_{i2}b_{2j} + \cdots + a_{iq}b_{qj} = \sum_{k=1}^q a_{ik}b_{kj}; \quad i = 1, \dots, p \text{ and } j = 1, \dots, r.$$

In other words, $(\mathbf{AB})_{ij}$ is the dot product of the i th row of \mathbf{A} with the j th column of \mathbf{B} .

Properties of matrix multiplication:

- Generally not commutative: $\mathbf{AB} \neq \mathbf{BA}$
- Left/Right Distributive over addition: $\mathbf{A}(\mathbf{B} + \mathbf{C}) = \mathbf{AB} + \mathbf{AC}$. $(\mathbf{A} + \mathbf{B})\mathbf{C} = \mathbf{AC} + \mathbf{BC}$.
- For some scalar λ : $\lambda(\mathbf{AB}) = (\lambda\mathbf{A})\mathbf{B} = \mathbf{A}(\lambda\mathbf{B})$.
- Transpose of product: $(\mathbf{AB})^\top = \mathbf{B}^\top \mathbf{A}^\top$

Problem 3

Given the matrix \mathbf{X} and the vectors \mathbf{y} and \mathbf{z} below:

$$\mathbf{X} = \begin{pmatrix} x_{11} & x_{12} \\ x_{21} & x_{22} \end{pmatrix} \quad \mathbf{y} = \begin{pmatrix} y_1 \\ y_2 \end{pmatrix} \quad \mathbf{z} = \begin{pmatrix} z_1 \\ z_2 \end{pmatrix} \quad (4)$$

(a) Expand $\mathbf{X}\mathbf{y} + \mathbf{z}$

(b) Expand $\mathbf{y}^T \mathbf{X} \mathbf{y}$

Problem 4

Assume matrix \mathbf{X} has shape $(n \times d)$, and vector \mathbf{w} has shape $(d \times 1)$.

(a) What shape is $\mathbf{y} = \mathbf{X}\mathbf{w}$?

(b) What shape is $(\mathbf{X}^T \mathbf{X})^{-1}$?

(c) Using \mathbf{y} from part (a), what shape is $(\mathbf{X}^T \mathbf{X})^{-1} \mathbf{X}^T \mathbf{y}$?

1.7 Rank, Determinant, Inverse

The **column rank** of a matrix \mathbf{A} is the **dimension** of the vector space spanned by its column vectors, i.e., the number of linearly independent columns. The **row rank** is the dimension of the space spanned by its row vectors. A fundamental result in linear algebra is that the column rank and the row rank are always equal and this number is the **rank** of a matrix. If \mathbf{A} is $n \times m$, then $\text{rank}(\mathbf{A}) \leq \min(n, m)$.

A matrix is **full rank** if its rank equals the largest possible for a matrix with the same dimensions, i.e. $\min(n, m)$. For a square matrix, full rank requires all its column (or row) vectors to be linearly independent.

The **determinant** $\det(\mathbf{A})$ is defined for a square matrix \mathbf{A} and is a scalar quantity with various uses. Its computation differs for square matrices of different sizes. An n -by- n square matrix may have an **inverse**. There is a matrix inverse if and only if \mathbf{A} has a non-zero determinant. A square matrix that is not invertible is called **singular**. $\det(\mathbf{A})$ is also the product of the **eigenvalues** of \mathbf{A} (see Section 1.9). We will denote the determinant with single bars, e.g. $\det(X) = |\mathbf{X}|$. Do not confuse $|\mathbf{X}|$ with double bars $\|\mathbf{X}\|$, which typically denote a norm.

A few properties of the determinant:

- The determinant of a diagonal matrix is the product of its diagonal values, and in particular the determinant of the **identity matrix** \mathbf{I} is 1: $|\mathbf{I}| = 1$.
- For an $n \times n$ -matrix \mathbf{A} and a scalar value c we have $|c\mathbf{A}| = c^n |\mathbf{A}|$.
- The determinant factors over products: $|\mathbf{AB}| = |\mathbf{A}| \cdot |\mathbf{B}|$.

The **inverse** \mathbf{A}^{-1} of matrix operator \mathbf{A} “undoes” \mathbf{A} much like multiplying by $\frac{1}{x}$ undoes multiplying by x . We have $\mathbf{A}\mathbf{A}^{-1} = \mathbf{A}^{-1}\mathbf{A} = \mathbf{I}$. \mathbf{A}^{-1} exists if and only if $|\mathbf{A}| \neq 0$. In general, matrix inversion is a complicated operation, but special cases that are easy to work with come up in the machine learning literature. Often analytical solutions to systems depend on the existence of the inverse of a matrix.

A few properties of inverses:

- $(\mathbf{A}^T)^{-1} = (\mathbf{A}^{-1})^T$

- $(\mathbf{AB})^{-1} = \mathbf{B}^{-1}\mathbf{A}^{-1}$

(*) The **Moore-Penrose pseudoinverse** \mathbf{A}^+ of \mathbf{A} is a generalization of the inverse to non-square matrices, where $\mathbf{AA}^+\mathbf{A} = \mathbf{A}$. Matrix \mathbf{AA}^+ may not be the general identity matrix but maps all column vectors of \mathbf{A} to themselves.

1.8 Matrix Properties

- \mathbf{A}^\top is the **transpose** of \mathbf{A} and has $A_{ji}^\top = A_{ij}$. This is just like flipping the two dimensions of your matrix.
- \mathbf{A} is **symmetric** if $A_{ij} = A_{ji}$. That is, $\mathbf{A} = \mathbf{A}^\top$. Only square matrices can be symmetric.
- (*) \mathbf{A} is said to be **orthogonal** if its rows and its columns are orthogonal unit vectors. Consequence: $\mathbf{A}^\top \mathbf{A} = \mathbf{A} \mathbf{A}^\top = \mathbf{I}$ where \mathbf{I} is the **identity matrix** (ones on the main diagonal and zeros elsewhere). For an orthogonal matrix \mathbf{A} we have $\mathbf{A}^\top = \mathbf{A}^{-1}$.
- **Diagonal** matrices have non-zero values on the main diagonal and zeros elsewhere. Diagonal matrices are easy to take powers of because you just take the powers of the diagonal entries. Under certain conditions a matrix may be diagonalized, see **eigen-decomposition** and **SVD** below.
- A matrix is **upper-triangular** if the only non-zero values are on the diagonal or above (top right of matrix). A matrix is **lower-triangular** if the only non-zero values are on the diagonal or below (bottom left of matrix).

Problem 5

Suppose \mathbf{A} is an $n \times n$ matrix that is invertible, and that $\mathbf{x}, \mathbf{y}, \mathbf{z}$ are all $n \times 1$ column vectors. Solve the following matrix equations for \mathbf{x} :

- $\mathbf{Ax} - \mathbf{y} = \mathbf{z}$
- $-2\mathbf{A}^T(\mathbf{y} - \mathbf{x}) = \mathbf{0}$

1.9 Eigen-Everything

Recall that a matrix \mathbf{A} can be thought of as an operator. Each square matrix \mathbf{A} has some set of vectors $\mathbf{x} \in \mathbb{R}^n$ in its domain that are simply mapped to a scaled version of the vector in the codomain. The matrix preserves the direction of these vectors: $\mathbf{Ax} = \lambda\mathbf{x}$ for some scalar value λ . In this case, λ is an **eigenvalue** of \mathbf{A} and \mathbf{x} is a corresponding **eigenvector**. Eigenvectors can also be seen as the invariant directions of the matrix. To solve for eigenvalues, we solve the equations $|\mathbf{A} - \lambda\mathbf{I}| = 0$ for λ . Given an eigenvalue λ , we then solve for the corresponding eigenvector by solving $\mathbf{Ax} = \lambda\mathbf{x}$ for \mathbf{x} .

Eigen-decomposition: Let \mathbf{A} be an $n \times n$ full-rank matrix that has n linearly independent eigenvectors $\{\mathbf{q}_i\}_{i=1}^n$. In this case, \mathbf{A} can be factored into $\mathbf{A} = \mathbf{Q}\mathbf{\Lambda}\mathbf{Q}^{-1}$ where \mathbf{Q} is $n \times n$ and has eigenvector \mathbf{q}_i for its i^{th} column. $\mathbf{\Lambda}$ is a diagonal matrix whose elements are the corresponding eigenvalues: $\Lambda_{ii} = \lambda_i$. This is the **eigen-decomposition** of the matrix and we say the matrix has been **diagonalized**. If a matrix \mathbf{A} can be eigen-decomposed and none of its eigenvalues are 0, then \mathbf{A} is **nonsingular** (i.e., it is **invertible**) and its inverse is given by $\mathbf{A}^{-1} = \mathbf{Q}\mathbf{\Lambda}^{-1}\mathbf{Q}^{-1}$ with $\Lambda_{ii}^{-1} = \frac{1}{\lambda_i}$.

Singular Value Decomposition is a useful generalization of eigen-decomposition to rectangular matrices. Let \mathbf{A} be an $m \times n$ matrix. Then \mathbf{A} can be factored into $\mathbf{U}\mathbf{\Sigma}\mathbf{V}^\top = \mathbf{U}\mathbf{\Sigma}\mathbf{V}^{-1}$ where

- \mathbf{U} is $m \times m$ and orthogonal. The columns of \mathbf{U} are called the **left-singular vectors** of \mathbf{A} .

- Σ is an $m \times n$ diagonal matrix with non-negative real entries. The diagonal values σ_i of Σ are known as the **singular values** of \mathbf{A} . These are also the square roots of the eigenvalues of $\mathbf{A}^\top \mathbf{A}$.
- \mathbf{V} is an $n \times n$ orthogonal matrix. The columns of \mathbf{V} are called the **right-singular** vectors of \mathbf{A} .

2 Calculus

Khan Academy has good reference material for calculus and multivariable calculus. For matrix calculus see *The Matrix Cookbook* by Petersen and Pedersen, specifically sections 2.4, 2.6, and 2.7.

2.1 Differentiation

You should be familiar with single-variable differentiation, including properties like:

$$\begin{aligned} \text{Chain rule: } \frac{d}{dx} f(g(x)) &= f'(g(x))g'(x) \\ \text{Product rule: } \frac{d}{dx} f(x)g(x) &= f'(x)g(x) + f(x)g'(x) \\ \text{Linearity: } \frac{d}{dx} (af(x) + bg(x)) &= af'(x) + bg'(x) \end{aligned}$$

for scalars a and b . In multivariable calculus, a function may have some number of inputs (say n) and some number of outputs (say m). In general, there is a partial derivative for every input-output pair. This is called the **Jacobian**. The j^{th} column of the Jacobian is made up of the partial derivatives of f_j (the j^{th} output value of \mathbf{f}) with respect to all input elements, rows $i = 1$ to n .

$$\frac{d\mathbf{f}(\mathbf{x})}{d\mathbf{x}} = \begin{bmatrix} \frac{\partial f_1(\mathbf{x})}{\partial x_1} & \dots & \frac{\partial f_m(\mathbf{x})}{\partial x_1} \\ \vdots & \ddots & \vdots \\ \frac{\partial f_1(\mathbf{x})}{\partial x_n} & \dots & \frac{\partial f_m(\mathbf{x})}{\partial x_n} \end{bmatrix}$$

If f is scalar-valued (has only 1 output), its derivative is a column vector we call the **gradient vector**, written as ∇f :

$$\nabla f = \frac{df(\mathbf{x})}{d\mathbf{x}} = \begin{bmatrix} \frac{\partial f(\mathbf{x})}{\partial x_1} \\ \frac{\partial f(\mathbf{x})}{\partial x_2} \\ \dots \\ \frac{\partial f(\mathbf{x})}{\partial x_n} \end{bmatrix}$$

The gradient vector points in the direction of steepest ascent in $f(\mathbf{x})$. This is useful for optimization.

The **Hessian** matrix is like the Jacobian but with second-order derivatives. There are many interesting optimization topics related to the Hessian.

The most important vector or matrix derivatives that we will use in CS 181 can be found on p. 8-11 of *The*

Matrix Cookbook by Petersen and Pedersen. We've reproduced a few important derivatives here:

$$\begin{aligned}\frac{d\mathbf{x}^\top \mathbf{a}}{d\mathbf{x}} &= \frac{d\mathbf{a}^\top \mathbf{x}}{d\mathbf{x}} = \mathbf{a} \\ \frac{d\mathbf{a}^\top \mathbf{X} \mathbf{b}}{d\mathbf{X}} &= \mathbf{a} \mathbf{b}^\top \\ \frac{d\mathbf{a}^\top \mathbf{X}^\top \mathbf{b}}{d\mathbf{X}} &= \mathbf{b} \mathbf{a}^\top \\ \frac{d\mathbf{a}^\top \mathbf{X} \mathbf{a}}{d\mathbf{X}} &= \frac{d\mathbf{a}^\top \mathbf{X}^\top \mathbf{a}}{d\mathbf{X}} = \mathbf{a} \mathbf{a}^\top \\ \frac{d\mathbf{x}^\top \mathbf{B} \mathbf{x}}{d\mathbf{x}} &= (\mathbf{B} + \mathbf{B}^\top) \mathbf{x} \\ \frac{d\mathbf{X}}{dX_{ij}} &= \mathbf{B}^{ij} \quad ***\end{aligned}$$

*** \mathbf{B} is a matrix with all zeros except for a 1 in the i, j entry.

2.2 Optimization

Local Extrema: Recall that the local extrema of a single-variable function can be found by setting its derivative to 0. The same is true here, using the condition $\frac{df(\mathbf{x})}{d\mathbf{x}} = \mathbf{0}$. However, this equation is often intractable. We can also search for local minima numerically using gradient-based methods.

Gradient Descent (we will learn this in class): We start with an initial guess at a useful value for a parameter \mathbf{w} : \mathbf{w}_0 . Then at each step i we update our guess by going in the direction of greatest descent of a loss function (opposite the direction of the gradient vector):

$$\mathbf{w}_{i+1} = \mathbf{w}_i - \eta \frac{df(\mathbf{w})}{d\mathbf{w}}$$

where $\eta > 0$ is the *step size*. We stop updating \mathbf{w}_i when the value of the gradient is close to 0.

Lagrange Multipliers: This technique is used to optimize a function $f(\mathbf{x})$ given some constraint $g(\mathbf{x}) = 0$. First construct what is called the **Lagrangian function** $L(\mathbf{x}, \lambda)$:

$$L(\mathbf{x}, \lambda) = f(\mathbf{x}) + \lambda g(\mathbf{x})$$

Then, set the derivative of L with respect to both \mathbf{x} and λ equal to 0:

$$\nabla L_{\mathbf{x}} = \nabla f(\mathbf{x}) + \lambda \nabla g(\mathbf{x}) = 0, \quad \frac{\partial L}{\partial \lambda} = g(\mathbf{x}) = 0$$

If \mathbf{x} is d -dimensional, this will give you a system of $d + 1$ equations. In this way, you can solve analytically for \mathbf{x} to find the optimal value of $f(\mathbf{x})$ subject to the constraint $g(\mathbf{x})$. As with unconstrained optimization, this too is intractable and gradient descent is used to make progress.

Problem 6

Solve the following vector/matrix calculus problems.

- (a) Let $f(\mathbf{x}) = \mathbf{x}^T \mathbf{x}$. Find $\nabla f(\mathbf{x})$.
- (b) Let $f(\mathbf{w}) = (1 - \mathbf{w}^T \mathbf{x})^2$. Find $\nabla f(\mathbf{w})$ where the gradient is taken with respect to \mathbf{w} .
- (c) Let $f(\mathbf{x}) = g(h(\mathbf{x}))$, where $g : \mathbb{R} \rightarrow \mathbb{R}$ and $h : \mathbb{R}^d \rightarrow \mathbb{R}$ are both differentiable. Find $\nabla f(\mathbf{x})$.
- (d) Let \mathbf{A} be a symmetric n -by- n matrix. If $f(\mathbf{x}) = \frac{1}{2} \mathbf{x}^T \mathbf{A} \mathbf{x} + \mathbf{w}^T \mathbf{x}$, find $\nabla f(\mathbf{x})$.

3 Probability Theory

Harvard's Statistics 110 is the most relevant source of material. A public version of the course can be found [here](#).

3.1 Probability

Probability provides a measure of how likely it is that some *event* will occur or that some proposition will be true. In order to define probability, we first define the *sample space* Ω as the set of all possible outcomes of a particular process, or *experiment*. Then, we define *events* to be subsets of the sample space that have well-defined probabilities associated with them. For example, if you are rolling a six-sided die, the sample space consists of six outcomes: $S = \{1, 2, 3, 4, 5, 6\}$. We can then represent the “probability of getting an even number” as $P(E) = \frac{1}{2}$, where $E = \{2, 4, 6\}$. Formally, we define $P(A)$ as a function that maps events to probability values between 0 and 1 (note that you don't need to know the formal mathematical underpinnings behind probability theory for CS 181, but if you're interested, you can take Stat 210).

Below are some of the fundamental concepts and formulas in probability that will be important for this course:

- **Conditional probability:** $P(A|B)$ represents the probability of A given B . In other words, what is the probability that A is true given that we already know that B is true.

For example, an unconditional probability might be the probability of arriving late to work today, $P(\text{late to work})$. A conditional probability would be the probability of arriving late to work, given that you know that traffic is bad, $P(\text{late to work}|\text{bad traffic})$. Intuitively, think of conditioning as updating your probabilities based on what you already know.

$$P(A|B) = \frac{P(A \cap B)}{P(B)}$$

- **Independence:** Events A and B are independent if knowing whether A occurred gives no information about whether B occurred. If A and B are independent, then all the following hold:

$$P(A \cap B) = P(A)P(B)$$

$$P(A|B) = P(A)$$

$$P(B|A) = P(B)$$

- **Probability of intersection or union:** Note that $P(A \cap B)$ means the probability of A and B , and $P(A \cup B)$ means the probability of A or B :

$$P(A \cap B) = P(A)P(B|A) \quad \text{if } A \text{ and } B \text{ not independent}$$

$$P(A \cap B) = P(A)P(B) \quad \text{if } A \text{ and } B \text{ independent}$$

$$P(A \cup B) = P(A) + P(B) - P(A \cap B) \quad \text{if } A \text{ and } B \text{ not disjoint}$$

$$P(A \cup B) = P(A) + P(B) \quad \text{if } A \text{ and } B \text{ disjoint}$$

- **Bayes Rule:** Fundamental rule for calculating conditional probabilities:

$$P(A|B) = \frac{P(B|A)P(A)}{P(B)}$$

$$P(A|B, C) = \frac{P(B|A, C)P(A|C)}{P(B|C)}$$

- **Law of Total Probability (LOTP):** Useful rule for calculating the probability of an event A in situations where it's easier to calculate probabilities conditioned on some other event.

In calculating $P(A)$, we make some *partition* of the sample space $B_1, B_2, B_3, \dots, B_n$ (i.e. the B_i are disjoint and their union is the entire sample space). Then we can write:

$$P(A) = \sum_i^n P(A|B_i)P(B_i) = P(A|B_1)P(B_1) + \dots + P(A|B_n)P(B_n)$$

In the case where the partition is simply B and B^c , then:

$$P(A) = P(A|B)P(B) + P(A|B^c)P(B^c)$$

Problem 7 (Example 2.3.9 from the *Stat 110* textbook)

A patient named Fred is tested for a disease called conditionitis, a medical condition that afflicts 1% of the population. The test result is positive, i.e., the test claims that Fred has the disease. Let D be the event that Fred has the disease and T be the event that he tests positive.

Suppose that the test is "95% accurate." What that means is $P(T|D) = 0.95$ and $P(T^c|D^c) = 0.95$. Find the conditional probability that Fred has conditionitis, given his positive test result.

3.2 Random Variables

A **random variable** is a variable whose value is determined randomly as the result of some kind of random process or experiment. For example, suppose that for an experiment you flip a coin ten times. A random variable encodes any outcome that results from this experiment. We generally define random variables to be real-valued, although the sample space that they reflect can be almost anything. The following are some examples of random variables:

- X = the number of heads
- X = the number of tails
- X = the number of heads minus the number of tails
- $X = \begin{cases} 1, & \text{if the 5th flip is heads} \\ 0, & \text{if the 5th flip is tails} \end{cases}$

Remember that the value of a random variable X is unknown before we observe the outcome of the experiment. Once we observe the experiment's outcome (for example, we actually flip the coin ten times), we then have a crystallized observation which we denote using x .

We write $x \sim X$ (x is sampled from X) to express that the value of x is picked in accordance with the **distribution** of X , which intuitively captures how likely all the possible values of X are. A random variable can be *discrete* or *continuous*, depending on the set of possible values it can take on, which we call its *support*. A discrete random variable X has a finite support, and for each x in this support we have a corresponding probability $\mathbb{P}(X = x)$, which we also write as $p_X(x)$ or just $p(x)$. We call $p(x)$ the **probability mass function** (PMF), and it defines the distribution of X .

A continuous random variable can take on a continuous range of values. The analog of the PMF for continuous random variables is the **probability density function** (PDF), which we also use $p(x)$ to represent. However, it is important to note that for continuous r.v.s, $p(x)$ is different from $\mathbb{P}(X = x)$. In fact, we have that for

any x in the support of X , $\mathbb{P}(X = x) = 0$ even if $p(x)$ is positive. Also, note that $p(x)$ can take on any nonnegative real value, meaning that it can be greater than one. Intuitively, we should think of the function $p(x)$ as assigning *densities* that behave like *relative probabilities* rather than absolute probabilities. We can easily go between the probability density and probability using integration:

$$\mathbb{P}(A) = \int_{x \in A} p(x) dx.$$

3.2.1 Expectation

The **expected value** (or *expectation*, *mean*) of a numerical random variable can be thought of as the “weighted average” of the possible outcomes of the random variable. For discrete random variables:

$$\mathbb{E}_{x \sim p(x)}[X] = \sum_{x \in \Omega} x \cdot p(x) \quad \mathbb{E}[g(X)] = \sum_{x \in \Omega} g(x)p(x)$$

where $g : \Omega \rightarrow \mathbb{R}$. Note that we often drop the subscript underneath the \mathbb{E} . For a numerical, continuous random variable:

$$\mathbb{E}[X] = \int_{x \in \Omega} x \cdot p(x) dx \quad \mathbb{E}[g(X)] = \int_{x \in \Omega} g(x)p(x) dx$$

The most important property of expected values is the **linearity of expectation**. For **any** two random variables X and Y (regardless of independence)

$$\mathbb{E}[aX + bY + c] = a\mathbb{E}[X] + b\mathbb{E}[Y] + c.$$

If X and Y are independent, then $\mathbb{E}[XY] = \mathbb{E}[X]\mathbb{E}[Y]$.

3.2.2 Variance

The variance of a numerical random variable is its expected squared deviation from its mean:

$$\begin{aligned} \text{Var}(X) &= \mathbb{E}[(X - \mathbb{E}[X])^2] \\ &= \mathbb{E}[X^2] - (\mathbb{E}[X])^2 \end{aligned}$$

Variance is a measure of the spread of a random variable. Random variables with high variance are more spread out. Consider two normal distributions with different variances. The distribution with low variance is tall and skinny, and the distribution with high variance is shorter and wider.

Problem 8

An example of a discrete distribution X is the result from rolling a standard, fair 6-sided die. Calculate $\mathbb{E}(X)$ and $\text{Var}(X)$.

Problem 9

Verify that $\text{Var}(aX + b) = a^2\text{Var}(X)$.

3.2.3 Independence of random variables

Two random variables X, Y are said to be *independent* if $p(x, y) = p(x)p(y)$. This tells us that knowing X tells us nothing about Y and vice-versa. Independence is often denoted using the $\perp\!\!\!\perp$ symbol, where $X \perp\!\!\!\perp Y$ implies X is independent of Y .

Problem 10

Show that if X and Y are independent then $p(x|y) = p(x)$.

Definition 3.1 (Independent and Identically Distributed). We say that random variables X_1, X_2, \dots are *independent and identically distributed* (often abbreviated as i.i.d. or iid) if each X_i is sampled from the same distribution p and X_i is independent of X_j for $i \neq j$.

3.2.4 Conditional Independence

Two random variables X, Y are said to be *conditionally independent* given another random variable Z if $p(x, y|z) = p(x|z)p(y|z)$. This tells us that if we are given Z , then knowing X tells us nothing about Y and vice-versa (given Z , knowing Y tells us nothing about X).

Problem 11

Does independence imply conditional independence? Does conditional independence imply independence?

3.2.5 Joint Distributions

The **joint probability distribution** of $X = x$ and $Y = y$ is written as $p(x, y)$ or $p_{X,Y}(x, y)$. For independent random variables X and Y , the joint distribution factors into the product $p(x, y) = p(x)p(y)$. However, in the more general case we must **condition**: $p(x, y) = p(x)p(y|x) = p(y)p(x|y)$ (see next section). When you have a joint distribution of two or more random variables, it's a common situation to want the **marginal distribution** of a single variable. For a pair of random variables X and Y , use the **sum rule** (this is just LOTP):

$$\text{Discrete: } p(x) = \sum_{y \in \mathcal{Y}} p(x, y)$$

$$\text{Continuous: } p(x) = \int_{y \in \mathcal{Y}} p(x, y) dy$$

Think about the marginal distribution as what you would obtain by running an experiment, sampling both r.v.s, but only recording the observations on one of them. This generalizes. For example, with four r.v.s then the marginal distribution on two of them is attained by “summing out” over the other two.

3.2.6 Conditional Distributions

Receiving information about the value of a random variable Y can change the distribution of another variable X . For example, if you know the 49ers won the Super Bowl and their opponents scored 20 points, then you know that the 49ers scored at least 21 points. We write the conditional random variable as $X|Y$, and the conditional distribution as $p(x|y)$. Manipulating the definition for the joint probability of random variables that may be dependent, we get:

$$p(x|y) = \frac{p(x, y)}{p(y)}$$

As mentioned above, when dealing with the joint probability of several dependent variables, we can factor

into chains of conditional probabilities with the **product rule**:

$$\begin{aligned}p(x, y, z) &= p(x)p(y|x)p(z|x, y) \\&= p(y)p(x|y)p(z|x, y) \\&= p(z)p(x|z)p(y|x, z) \\&= \text{etc...}\end{aligned}$$

This is a very useful tool. Optional: See <http://colah.github.io/posts/2015-09-Visual-Information/> for some interesting visualizations of conditional probability and information theory.

3.2.7 Bayes' Theorem for Conditional Distributions

This is a central theorem that we will use repeatedly in this course, and is an extension of the product rule:

$$p(x|y) = \frac{p(y|x)p(x)}{p(y)}.$$

Since we are conditioning on y , then y is held constant, and that means $p(y)$ is just a normalization constant. As a result, we often write the above property as

$$p(x|y) \propto p(y|x)p(x)$$

where the symbol \propto can be interpreted as “is proportional to”.

3.2.8 Covariance

The **covariance** between two jointly distributed, numerical random variables X and Y with finite variances is defined as the expected product of their deviations from their individual expected values. Intuitively, this asks: are X and Y likely to tend above $\mathbb{E}[X]$ and $\mathbb{E}[Y]$ jointly (high covariance)? Or does X tend below $\mathbb{E}[X]$ while Y tends above $\mathbb{E}[Y]$ and vice versa (low covariance)? To oversimplify, do X and Y tend to increase and decrease together? We define this quantity as such:

$$\text{Cov}(X, Y) = \mathbb{E}[(X - \mathbb{E}[X])(Y - \mathbb{E}[Y])]$$

When considering data in n dimensions, we often compute the $n \times n$ **covariance matrix** (often denoted Σ), where $\Sigma_{ij} = \text{Cov}(X_i, X_j)$ is the empirical covariance between the i^{th} and j^{th} features (“empirical” in the sense that it is calculated from sample data).

Properties of covariance: (supposing X, Y, Z have mean 0 and finite variances)

- $\text{Cov}(X, X) = \text{Var}(X)$, by definition.
- Symmetric: $\text{Cov}(X, Y) = \text{Cov}(Y, X)$
- Positive Semi-definite: $\text{Cov}(X, X) \geq 0$
- $\text{Cov}(X, X) = 0$ implies X always takes the same value, its mean
- Bilinear: $\text{Cov}(aX + bY, Z) = a\text{Cov}(X, Z) + b\text{Cov}(Y, Z)$
- Triangle Inequality: $|\text{Cov}(X, Y)| \leq \sqrt{\text{Var}(X)\text{Var}(Y)}$

Problem 12

Show that for random variables X, Y that $\text{Var}(X + Y) = \text{Var}(X) + \text{Var}(Y) + 2\text{Cov}(X, Y)$. Note that this implies $\text{Var}(X + Y) = \text{Var}(X) + \text{Var}(Y)$ when $X \perp\!\!\!\perp Y$.

Problem 13

Suppose that X_1, \dots, X_n are i.i.d. scalar random variables with mean μ and variance σ^2 . Let \bar{X} be the sample mean $\frac{1}{n} \sum_{i=1}^n X_i$. Find $\mathbb{E}(\bar{X})$ and $\text{Var}(\bar{X})$.

3.3 Conditional Expectation and Conditional Variance

$\mathbb{E}[X|Y = y]$ is the expected (or average) value of the random variable X given a particular observed value of Y (such as the expected temperature, given no rain). This is the **conditional expectation** of X given $Y = y$.

Similarly, we can define **conditional variance** as

$$\text{Var}(X|Y) = \mathbb{E}[(X - \mathbb{E}[X|Y])^2|Y] = \mathbb{E}[X^2|Y] - \mathbb{E}[X|Y]^2$$

Adam's law (law of total/iterated expectations) gives

$$\mathbb{E}[X] = \mathbb{E}[\mathbb{E}[X|Y]]$$

Eve's Law (or law of total variance) is the analogous case for variance:¹

$$\text{Var}[X] = \mathbb{E}[\text{Var}[X|Y]] + \text{Var}[\mathbb{E}[X|Y]]$$

Problem 14

Prove Eve's law using Adam's law.

3.4 Gaussians (Normal Distribution)

3.4.1 Univariate PDF

$$\mathcal{N}(x; \mu, \sigma^2) = \frac{1}{\sqrt{2\pi}\sigma} \exp\left(-\frac{1}{2\sigma^2}(x - \mu)^2\right)$$

The univariate Gaussian is often referred to as a bell curve. The 'bell' corresponding to the PDF above is centered at the mean μ and has width proportional to the variance σ^2 .

Problem 15

Using the probability density function of $X \sim \mathcal{N}(0, 1)$ show that X has mean 0 and variance 1.

Hint: The PDF is $p(x) = \frac{1}{\sqrt{2\pi}} \exp(-\frac{1}{2}x^2)$. For the mean, you can reason about the properties of the PDF itself to get the answer without integration techniques. For the variance, use integration by parts and the fact that the PDF itself integrates to 1.

¹These two components are also the source of the term "Eve's law", from the initials EV VE for "expectation of variance" and "variance of expectation".

Problem 16

Let $Z \sim \mathcal{N}(0, 1)$. Find a random variable $X \sim \mathcal{N}(-2, 4)$ in terms of Z .

Properties of Gaussians:

- If X, Y are independent normals then $X + Y \sim \mathcal{N}(\mu_X + \mu_Y, \sigma_X^2 + \sigma_Y^2)$
- Any PDF proportional to $\exp(ax^2 + bx + c)$ must be a Gaussian PDF.

3.4.2 Multivariate PDF

Given dimension m , mean vector $\mu \in \mathbb{R}^m$, and covariance matrix $\Sigma \in \mathbb{R}^{m \times m}$, we say that \mathbf{x} is distributed multivariate normal if its PDF is given by:

$$\mathcal{N}(\mathbf{x}; \mu, \Sigma) = \frac{1}{\det(2\pi\Sigma)^{1/2}} \exp\left(-\frac{1}{2}(\mathbf{x} - \mu)^T \Sigma^{-1}(\mathbf{x} - \mu)\right)$$

Note: there are many ways to write the multivariate normal PDF. You may notice the absence of m in the coefficient. This works because the 2π distributes nicely over Σ in the determinant.

3.5 Inference

We will not need too much inference as a prerequisite, but the more familiar you are with basic concepts such as the likelihood function, the easier it will be to pick up the methods in CS 181. If you would like to dig deeper take a look at Harvard's Statistics 111. Some section notes from a previous iteration of the course can be found [here](#).

3.5.1 The Likelihood Function

Let Y be a probability distribution that is dependent on some set of **parameters** θ . The parameters may be the result of using machine learning to try to model a distribution on data that has been observed. For example, if you're familiar with logistic regression (and not to worry if not), the parameters of the logistic regression. Write $f(y|\theta)$ to denote the probability mass function if Y is discrete and the probability density function if Y is continuous. Let D denote the *data*, a set of n , independent and identically distributed (i.i.d.) samples $y_1, \dots, y_n \sim_f Y$. The **likelihood function** on data D is defined as

$$L(\theta; D) = f(y_1, \dots, y_n | \theta) = \prod_{i=1}^n f(y_i | \theta).$$

Often times, to transform the product into a sum we take the log of the likelihood $L(\theta)$, called the log-likelihood $\ell(\theta)$:

$$\ell(\theta; D) = \log L(\theta; D) = \log \left(\prod_{i=1}^n f(y_i | \theta) \right) = \sum_{i=1}^n \log f(y_i | \theta).$$

It is convenient to work with the log to the base e .

Problem 17

(*) Derive the likelihood and log-likelihood functions for i.i.d. samples $y_1, \dots, y_n \sim \mathcal{N}(\mu, \sigma^2)$.

3.5.2 (*) Maximum Likelihood Estimation

What $L(\theta; D)$ represents is a product of densities on elements of data D as a function of the parameters θ , where we think about parameters θ as being selected through a machine learning procedure. Intuitively, $L(\theta_1; D) > L(\theta_2; D)$ implies that θ_1 is a better set of parameters than θ_2 for modeling data D . Maximizing the likelihood will then produce the best set of parameters according to the data. This is referred to as **maximum likelihood estimation**.

The *maximum likelihood estimate (MLE)* is the set of parameters θ that maximizes $L(\theta; D)$ given data D (or equivalently the set of parameters that maximizes $\ell(\theta; D)$ since $L(\theta_1; D) > L(\theta_2; D) \iff \ell(\theta_1; D) > \ell(\theta_2; D)$). There is a rich theory underlying the MLE with rigorous convergence results and guarantees. We will not investigate this theory here but there are many good references available online and this is part of what will be covered in CS 181.

Problem 18

(*) Compute the MLE estimates for i.i.d. samples $y_1, \dots, y_n \sim \mathcal{N}(\mu, \sigma^2)$.

3.6 Bayesian Inference

In this course, we will use Bayesian inference. While thorough knowledge of Bayesian inference is not required coming into the course, it will be helpful to have at least a general idea of the principles of Bayesian inference.

Suppose that we have a weighted coin which lands Heads with probability p , where we don't know the value of p . Our goal is to infer the value of p after observing n coin flips. In frequentist inference, p is treated as a constant whose value we do not know, and therefore does not have a distribution. Therefore, statements such as "the probability that p is greater than 0.5" are not logical since p does not have a distribution. It is either greater than 0.5 or it isn't.

In Bayesian inference, p is treated as a random variable and therefore has a distribution. In Bayesian inference, the distribution of a random variable can represent our belief or uncertainty about that random variable. We know that since p is a probability, it must have support $[0, 1]$. Thus, we might suppose initially that $p \sim \text{Beta}(a, b)$. This initial distribution we give to p is a **prior distribution**.

Suppose then we observe the value of X , the outcome of n coin flips, i.e. $X \sim \text{Bin}(n, p)$. The distribution of the data given the parameter, $f(X|p)$ is called the **likelihood**. Suppose we observe $X = x$. Then we are interested in the **posterior distribution** of $p|X = x$, the distribution of p given that we observe $X = x$. The posterior reflects our updated belief about p given the data that we observe, and is given by Bayes Rule:

$$f(p|X) = \frac{f(p)f(X|p)}{f(X)} \quad (5)$$

As you can see, the posterior includes both the prior $f(p)$ and the likelihood $f(X|p)$ distributions. Intuitively, the posterior combines our prior belief as well as the data that we observe.

3.6.1 Conjugate priors

To find the posterior, we can use Bayes Rule as above. However, in certain cases, the posterior distribution is part of the same distribution family as the prior. In that case, the prior is called a **conjugate prior**. For example, in this case, the Beta distribution is the conjugate prior for the Binomial distribution. If $p \sim \text{Beta}(a, b)$ and $X|p \sim \text{Bin}(n, p)$, then the posterior is also Beta. Specifically, $p|X = x \sim \text{Beta}(a+x, b+n-x)$.

3.6.2 Normal-Normal Conjugacy

Let $x|\mu \sim \mathcal{N}(\mu, \sigma^2)$ and $\mu \sim \mathcal{N}(\mu_0, \sigma_0^2)$. Then the posterior distribution $\mu|x$ also follows a Gaussian distribution. Because of this we say that the Gaussian distribution is *self-conjugate*.

(*) Proof: First, note that for $a > 0$ and $b, c \in \mathbb{R}$ we have

$$\int_{-\infty}^{\infty} \exp(-ax^2 + bx + c) dx = \sqrt{\frac{\pi}{a}} \exp\left(\frac{b^2}{4a} + c\right).$$

We will now show that

$$\mu|x \sim \mathcal{N}\left(\frac{\mu_0\sigma^2 + x\sigma_0^2}{\sigma^2 + \sigma_0^2}, \left(\frac{1}{\sigma^2} + \frac{1}{\sigma_0^2}\right)^{-1}\right).$$

We know by Bayes' theorem that

$$p(\mu|x) = \frac{p(x|\mu)p(\mu)}{p(x)}.$$

We have

$$p(x|\mu) = \frac{1}{\sigma\sqrt{2\pi}} \exp\left(-\frac{1}{2} \frac{(x-\mu)^2}{\sigma^2}\right), \quad p(\mu) = \frac{1}{\sigma_0\sqrt{2\pi}} \exp\left(-\frac{1}{2} \frac{(\mu-\mu_0)^2}{\sigma_0^2}\right).$$

By LOTP we have

$$\begin{aligned} p(x) &= \int_{-\infty}^{\infty} p(x|\mu')p(\mu') d\mu' = \frac{1}{2\pi\sigma\sigma_0} \int_{-\infty}^{\infty} \exp\left(-\frac{1}{2} \left(\frac{(x-\mu')^2}{\sigma^2} + \frac{(\mu'-\mu_0)^2}{\sigma_0^2}\right)\right) d\mu' = \\ &= \frac{1}{2\pi\sigma\sigma_0} \int_{-\infty}^{\infty} \exp\left(-\frac{1}{2} \left(\frac{1}{\sigma^2} + \frac{1}{\sigma_0^2}\right) (\mu')^2 + \left(\frac{x}{\sigma^2} + \frac{\mu_0}{\sigma_0^2}\right) \mu' - \frac{1}{2} \left(\frac{x^2}{\sigma^2} + \frac{\mu_0^2}{\sigma_0^2}\right)\right) d\mu' = \\ &= \frac{1}{2\pi\sigma\sigma_0} \sqrt{\frac{\pi}{\frac{1}{2} \left(\frac{1}{\sigma^2} + \frac{1}{\sigma_0^2}\right)}} \exp\left(\frac{\left(\frac{x}{\sigma^2} + \frac{\mu_0}{\sigma_0^2}\right)^2}{2 \left(\frac{1}{\sigma^2} + \frac{1}{\sigma_0^2}\right)} - \frac{1}{2} \left(\frac{x^2}{\sigma^2} + \frac{\mu_0^2}{\sigma_0^2}\right)\right) = \\ &= \frac{1}{\sigma\sigma_0\sqrt{2\pi} \sqrt{\left(\frac{1}{\sigma^2} + \frac{1}{\sigma_0^2}\right)}} \exp\left(\frac{\left(\frac{x}{\sigma^2} + \frac{\mu_0}{\sigma_0^2}\right)^2}{2 \left(\frac{1}{\sigma^2} + \frac{1}{\sigma_0^2}\right)} - \frac{1}{2} \left(\frac{x^2}{\sigma^2} + \frac{\mu_0^2}{\sigma_0^2}\right)\right). \end{aligned}$$

Now using this we arrive at the desired result:

$$p(\mu|x) = \frac{1}{\sqrt{2\pi \left(\frac{1}{\sigma^2} + \frac{1}{\sigma_0^2}\right)}} \exp\left(-\frac{1}{2} \left(\frac{1}{\sigma^2} + \frac{1}{\sigma_0^2}\right)^2 \left(\mu - \frac{\mu_0\sigma^2 + x\sigma_0^2}{\sigma^2 + \sigma_0^2}\right)^2\right).$$

3.7 Markov Chains

A sequence of random variables X_1, X_2, \dots is said to be a *Markov chain* if it satisfies the *Markov property*:

$$X_{n+1}|X_1, \dots, X_n \sim X_{n+1}|X_n,$$

i.e. that knowing the value of X_n tells you the same amount of information about X_{n+1} as knowing all of X_1, \dots, X_n . If the X_i 's are a discrete distribution the Markov property can be written as:

$$\mathbb{P}(X_{n+1} = j_{n+1}|X_n = j_n, \dots, X_1 = j_1) = \mathbb{P}(X_{n+1} = j_{n+1}|X_n = j_n).$$

Problem 19

A simple random walk is defined by setting $X_0 = 0$ and letting $X_{i+1} = X_i + R_i$ where the R_i 's are independent variables taking value $+1$ or -1 with equal probability: $\mathbb{P}(R_i = 1) = \mathbb{P}(R_i = -1) = 1/2$. Why is the simple random walk a Markov chain?

An m -state Markov chain consists of a Markov chain X_1, \dots, X_n for which $X_i \in \{1, \dots, m\}$, which is the set of states. Don't confuse the set of m states with the length of the chain. Such a Markov chain is typically defined with a matrix of probabilities. Let $p_{ij} = \mathbb{P}(X_{n+1} = j | X_n = i)$ be the *transition probability* from state i to state j . Note that $p_{ij} \neq p_{ji}$ in general. The *transition matrix* defines the properties of the Markov chain:

$$P = \begin{pmatrix} p_{11} & p_{12} & \cdots & p_{1m} \\ p_{21} & p_{22} & \cdots & p_{2m} \\ \vdots & \vdots & \ddots & \vdots \\ p_{m1} & p_{m2} & \cdots & p_{mm} \end{pmatrix}.$$

A distribution on this Markov chain is a row vector $\pi = (q_1, \dots, q_m)$ with $q_i \geq 0$ and $\sum_{i=1}^m q_i = 1$ and where q_i represents the probability of being at state i . πP represents the distribution after 1 sample from the Markov chain and πP^k represents the distribution after k samples from the Markov chain. If $\pi^* P = \pi^*$ then we say π^* is a **stationary distribution** of Markov chain P .

Problem 20

Consider the following Markovian environment. The weather is either sunny (state 1) or rainy (state 2). If it's sunny today it will be sunny tomorrow with probability 0.7 and if it's rainy today it will be rainy tomorrow with probability 0.5.

- What is the transition matrix P for this environment?
- What is the corresponding stationary distribution?
- Let's say we start with the initial distribution $(0.5 \quad 0.5)$. What does the distribution look like after 1 sample of the Markov chain? After 2? After 10? Please feel free to use a computer algebra system like WolframAlpha. Do you see any similarities with the stationary distribution? Check out the concept of the "*limiting distribution*" of a Markov chain if you're interested.