DSC 1408 Representation Learning

Lecture 03 | Part 1

Functions of a Vector

Functions of a Vector

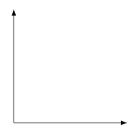
- In ML, we often work with functions of a vector: $f: \mathbb{R}^d \to \mathbb{R}^{d'}$.
- Example: a prediction function, $H(\vec{x})$.
- Functions of a vector can return:
 - ightharpoonup a number: $f: \mathbb{R}^d \to \mathbb{R}^1$
 - ▶ a vector $\vec{f}: \mathbb{R}^d \to \mathbb{R}^{d'}$
 - something else?

Transformations

- A transformation \vec{f} is a function that takes in a vector, and returns a vector of the same dimensionality.
- ▶ That is, $\vec{f} : \mathbb{R}^d \to \mathbb{R}^d$.

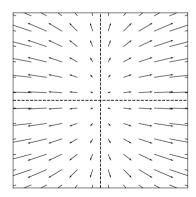
Visualizing Transformations

- A transformation is a vector field.
 - Assigns a vector to each point in space.
 - ► Example: $\vec{f}(\vec{x}) = (3x_1, x_2)^T$



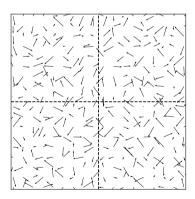
Example

$$\vec{f}(\vec{x}) = (3x_1, x_2)^T$$



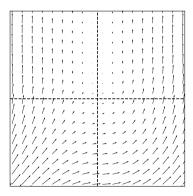
Arbitrary Transformations

Arbitrary transformations can be quite complex.



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Linear Transformations

- Luckily, we often¹ work with simpler, linear transformations.
- ► A transformation *f* is linear if:

$$\vec{f}(\alpha \vec{x} + \beta \vec{y}) = \alpha \vec{f}(\vec{x}) + \beta \vec{f}(\vec{y})$$

¹Sometimes, just to make the math tractable!

Checking Linearity

► To check if a transformation is linear, use the definition.

Example: $\vec{f}(\vec{x}) = (x_2, -x_1)^T$

Exercise

Let $\vec{f}(\vec{x}) = (x_1 + 3, x_2)$. Is \vec{f} a linear transformation?

Implications of Linearity

Suppose \vec{f} is a linear transformation. Then:

$$\begin{split} \vec{f}(\vec{x}) &= \vec{f}(x_1 \hat{e}^{(1)} + x_2 \hat{e}^{(2)}) \\ &= x_1 \vec{f}(\hat{e}^{(1)}) + x_2 \vec{f}(\hat{e}^{(2)}) \end{split}$$

▶ I.e., \vec{f} is **totally determined** by what it does to the basis vectors.

The Complexity of Arbitrary Transformations

- Suppose f is an arbitrary transformation.
- ► I tell you $\vec{f}(\hat{e}^{(1)}) = (2,1)^T$ and $\vec{f}(\hat{e}^{(2)}) = (-3,0)^T$.
- $\vdash \text{I tell you } \vec{x} = (x_1, x_2)^T.$
- ▶ What is $\vec{f}(\vec{x})$?

The Simplicity of Linear Transformations

- Suppose f is a linear transformation.
- ► I tell you $\vec{f}(\hat{e}^{(1)}) = (2,1)^T$ and $\vec{f}(\hat{e}^{(2)}) = (-3,0)^T$.
- $\vdash \text{I tell you } \vec{x} = (x_1, x_2)^T.$
- ▶ What is $\vec{f}(\vec{x})$?

Exercise

- Suppose f is a linear transformation.
- I tell you $\vec{f}(\hat{e}^{(1)}) = (2,1)^T$ and $\vec{f}(\hat{e}^{(2)}) = (-3,0)^T$. I tell you $\vec{x} = (3,-4)^T$.
- ▶ What is $\vec{f}(\vec{x})$?

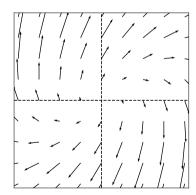
Key Fact

- Linear functions are determined **entirely** by what they do on the basis vectors.
- I.e., to tell you what f does, I only need to tell you $\vec{f}(\hat{e}^{(1)})$ and $\vec{f}(\hat{e}^{(2)})$.
- This makes the math easy!



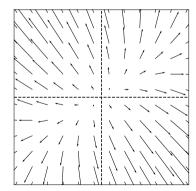
Example Linear Transformation

$$\vec{f}(\vec{x}) = (x_1 + 3x_2, -3x_1 + 5x_2)^T$$



Another Example Linear Transformation

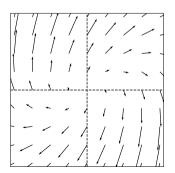
$$\vec{f}(\vec{x}) = (2x_1 - x_2, -x_1 + 3x_2)^T$$

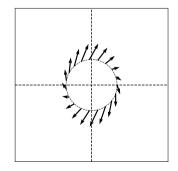


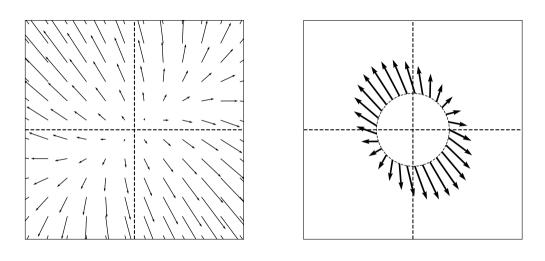
Note

Because of linearity, along any given direction \vec{f} changes only in scale.

$$\vec{f}(\lambda \hat{x}) = \lambda \vec{f}(\hat{x})$$







Linear Transformations and Bases

We have been writing transformations in coordinate form. For example:

$$\vec{f}(\vec{x}) = (x_1 + x_2, x_1 - x_2)^T$$

- To do so, we assumed the **standard basis**.
- If we use a different basis, the formula for \vec{f} changes.

Example

- Suppose that in the standard basis, $\vec{f}(\vec{x}) = (x_1 + x_2, x_1 x_2)^T$.
- Let $\hat{u}^{(1)} = \frac{1}{\sqrt{2}} (1,1)^T$ and $\hat{u}^{(2)} = \frac{1}{\sqrt{2}} (-1,1)^T$.
- ► Write $[\vec{x}]_{t/t} = (z_1, z_2)^T$.
- ▶ What is $[\vec{f}(\vec{x})]_{\mathcal{U}}$ in terms of z_1 and z_2 ?

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Lecture 03 | Part 2

Matrices

Matrices?

► I thought this was supposed to be about linear algebra... Where are the matrices?

Matrices?

- ► I thought this was supposed to be about linear algebra... Where are the matrices?
- What is a matrix, anyways?

What is a matrix?

$$\begin{pmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{pmatrix}$$

Recall: Linear Transformations

- A **transformation** $\vec{f}(\vec{x})$ is a function which takes a vector as input and returns a vector of the same dimensionality.
- ► A transformation *f* is **linear** if

$$\vec{f}(\alpha \vec{u} + \beta \vec{v}) = \alpha \vec{f}(\vec{u}) + \beta \vec{f}(\vec{v})$$

Recall: Linear Transformations

- A **key** property: to compute $\vec{f}(\vec{x})$, we only need to know what f does to basis vectors.
- Example:

$$\vec{x} = 3\hat{e}^{(1)} - 4\hat{e}^{(2)} = \begin{pmatrix} 3 \\ -4 \end{pmatrix}$$

$$\vec{f}(\hat{e}^{(1)}) = -\hat{e}^{(1)} + 3\hat{e}^{(2)}$$

$$\vec{f}(\hat{e}^{(2)}) = 2\hat{e}^{(1)}$$

$$\vec{f}(\vec{x}) =$$

Matrices

- f defined by what it does to basis vectors
- Place $\vec{f}(\hat{e}^{(1)})$, $\vec{f}(\hat{e}^{(2)})$, ... into a table as columns
- ▶ This is the matrix representing f

$$\vec{f}(\hat{e}^{(1)}) = -\hat{e}^{(1)} + 3\hat{e}^{(2)} = \begin{pmatrix} -1\\3 \end{pmatrix}$$

$$\vec{f}(\hat{e}^{(2)}) = 2\hat{e}^{(1)} = \begin{pmatrix} 2\\0 \end{pmatrix}$$

$$\begin{pmatrix} -1 & 2\\3 & 0 \end{pmatrix}$$

²with respect to the standard basis $\hat{e}^{(1)}$, $\hat{e}^{(2)}$

Example

$$\begin{pmatrix}
1 & 2 & 3 \\
4 & 5 & 6 \\
7 & 8 & 9
\end{pmatrix}$$

$$\vec{f}(\hat{e}^{(1)}) = (1, 4, 7)^{T}$$

$$\vec{f}(\hat{e}^{(2)}) = (2, 5, 7)^{T}$$

$$\vec{f}(\hat{e}^{(3)}) = (3, 6, 9)^{T}$$

Main Idea

A square $(n \times n)$ matrix can be interpreted as a compact representation of a linear transformation $f: \mathbb{R}^n \to \mathbb{R}^n$.

What is matrix multiplication?

$$\begin{pmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{pmatrix} \begin{pmatrix} -2 \\ 1 \\ 3 \end{pmatrix} = \begin{pmatrix} 1 \\ 3 \end{pmatrix}$$

A low-level definition

$$(A\vec{x})_i = \sum_{j=1}^n A_{ij} x_j$$

A low-level interpretation

$$\begin{pmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{pmatrix} \begin{pmatrix} -2 \\ 1 \\ 3 \end{pmatrix} = -2 \begin{pmatrix} 1 \\ 4 \\ 7 \end{pmatrix} + 1 \begin{pmatrix} 2 \\ 5 \\ 8 \end{pmatrix} + 3 \begin{pmatrix} 3 \\ 6 \\ 9 \end{pmatrix}$$

In general...

 $\begin{pmatrix} \uparrow & \uparrow & \uparrow \\ \vec{a}^{(1)} & \vec{a}^{(2)} & \vec{a}^{(3)} \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_2 \end{pmatrix} = x_1 \vec{a}^{(1)} + x_2 \vec{a}^{(2)} + x_3 \vec{a}^{(3)}$

Matrix Multiplication

$$\vec{x} = x_1 \hat{e}^{(1)} + x_2 \hat{e}^{(2)} + x_3 \hat{e}^{(3)} = (x_1, x_2, x_3)^T$$
$$\vec{f}(\vec{x}) = x_1 \vec{f}(\hat{e}^{(1)}) + x_2 \vec{f}(\hat{e}^{(2)}) + x_3 \vec{f}(\hat{e}^{(3)})$$

$$\vec{f}(\vec{x}) = x_1 \vec{f}(\hat{e}^{(1)}) + x_2 \vec{f}(\hat{e}^{(2)}) + x_3 \vec{f}(\hat{e}^{(3)})$$

$$A = \begin{pmatrix} \uparrow & \uparrow & \uparrow \\ \vec{f}(\hat{e}^{(1)}) & \vec{f}(\hat{e}^{(2)}) & \vec{f}(\hat{e}^{(3)}) \\ \downarrow & \downarrow & \downarrow \end{pmatrix}$$

$$A = \begin{pmatrix} \uparrow & \uparrow & \uparrow & \uparrow \\ \vec{f}(\hat{e}^{(1)}) & \vec{f}(\hat{e}^{(2)}) & \vec{f}(\hat{e}^{(3)}) \end{pmatrix}$$

$$A\vec{x} = \begin{pmatrix} \uparrow & \uparrow & \uparrow \\ \vec{f}(\hat{e}^{(1)}) & \vec{f}(\hat{e}^{(2)}) & \vec{f}(\hat{e}^{(3)}) \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix}$$

$$= x_1 \vec{f}(\hat{e}^{(1)}) + x_2 \vec{f}(\hat{e}^{(2)}) + x_3 \vec{f}(\hat{e}^{(3)})$$

Matrix Multiplication

- Matrix A represents a linear transformation \vec{f}
 - With respect to the standard basis
 - If we use a different basis, the matrix changes!
- Matrix multiplication $A\vec{x}$ evaluates $\vec{f}(\vec{x})$

What are they, really?

- Matrices are sometimes just tables of numbers.
- But they often have a deeper meaning.

Main Idea

A square $(n \times n)$ matrix can be interpreted as a compact representation of a linear transformation $\vec{f}: \mathbb{R}^n \to \mathbb{R}^n$.

What's more, if A represents \vec{f} , then $A\vec{x} = \vec{f}(\vec{x})$; that is, multiplying by A is the same as evaluating \vec{f} .

Example

$$\vec{x} = 3\hat{e}^{(1)} - 4\hat{e}^{(2)} = \begin{pmatrix} 3 \\ -4 \end{pmatrix} \qquad A =$$

$$\vec{f}(\hat{e}^{(1)}) = -\hat{e}^{(1)} + 3\hat{e}^{(2)}$$

$$\vec{f}(\hat{e}^{(2)}) = 2\hat{e}^{(1)}$$

$$\vec{f}(\vec{x}) =$$

$$A\vec{x} =$$

Note

- ightharpoonup All of this works because we assumed \vec{f} is **linear**.
- ▶ If it isn't, evaluating \vec{f} isn't so simple.

Note

- ightharpoonup All of this works because we assumed \vec{f} is **linear**.
- ▶ If it isn't, evaluating \vec{f} isn't so simple.
- Linear algebra = simple!