DSC 1408 Representation Learning

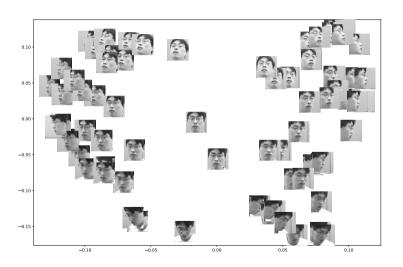
Lecture 02 | Part 1

Why Linear Algebra?

Last Time



Last Time



Dimensionality Reduction

- This is an example of dimensionality reduction:
 - ► Input: vectors in $\mathbb{R}^{10,000}$.
 - ▶ Output: vectors in \mathbb{R}^2 .
- The method which produced this result is called Laplacian Eigenmaps.
- How does it work?

A Preview of Laplacian Eigenmaps

To reduce dimensionality from d to d':

- 1. Create an undirected similarity graph G
 - ightharpoonup Each vector in \mathbb{R}^d becomes a node in the graph.
 - ightharpoonup Make edge (u, v) if u and v are "close"
- 2. Form the graph Laplacian matrix, L:
 - Let A be the adjacency matrix, D be the degree matrix.
 - ▶ Define the graph Laplacian matrix, L = D A.
- 3. Compute d' eigenvectors of L.
 - Each eigenvector gives one new feature.

Why eigenvectors?

- We will cover Laplacian Eigenmaps in much greater detail.
- For now: why do eigenvectors appear here?
 - What are eigenvectors?
 - How are they useful?
 - Why is linear algebra important in ML?

DSC 1408 Representation Learning

Lecture 02 | Part 2

Coordinate Vectors

Coordinate Vectors

We can write a vector $\vec{x} \in \mathbb{R}^d$ as a coordinate vector:

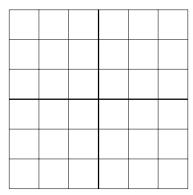
$$\vec{X} = \begin{pmatrix} x_1 \\ x_2 \\ \vdots \\ x_d \end{pmatrix}$$

Example

Χ̈́	=	$\begin{pmatrix} 2 \\ -3 \end{pmatrix}$
ÿ	=	$\begin{pmatrix} 0 \\ 2 \end{pmatrix}$

Standard Basis

- Writing a vector in coordinate form requires choosing a basis.
- ► The "default" is the **standard basis**: $\hat{e}^{(1)},...,\hat{e}^{(d)}$.



Standard Basis

When we write $\vec{x} = (x_1, ..., x_d)^T$, we mean that $\vec{x} = x_1 \hat{e}^{(1)} + x_2 \hat{e}^{(2)} + ... x_d \hat{e}^{(d)}$.

Example: $\vec{x} = (3, -2)^T$

Standard Basis Coordinates

► In coordinate form:

$$\hat{e}^{(i)} = \begin{pmatrix} 0 \\ 0 \\ \vdots \\ 1 \\ \vdots \\ 0 \\ 0 \end{pmatrix}$$

where the 1 appears in the *i*th place.

Exercise

Let $\vec{x} = (3, 7, 2, -5)^T$. What is $\vec{x} \cdot \hat{e}^{(4)}$?

Recall: the Dot Product

► The **dot product** of \vec{u} and \vec{v} is defined as:

$$\vec{u} \cdot \vec{v} = ||\vec{u}|| ||\vec{v}|| \cos \theta$$

where θ is the angle between \vec{u} and \vec{v} .

 $\vec{u} \cdot \vec{v} = 0$ if and only if \vec{u} and \vec{v} are orthogonal

Dot Product (Coordinate Form)

► In terms of coordinate vectors:

$$\vec{u} \cdot \vec{v} = \vec{u}^T \vec{v}$$

$$= \begin{pmatrix} u_1 & u_2 & \cdots & u_d \end{pmatrix} \begin{pmatrix} v_1 \\ v_2 \\ \cdots \\ v_d \end{pmatrix}$$

Example

$$\begin{pmatrix} 3 \\ 7 \\ 2 \\ -5 \end{pmatrix} \cdot \begin{pmatrix} 0 \\ 0 \\ 0 \\ 1 \end{pmatrix} =$$

What does ChatGPT say?



I will ask you a simple vector math question. Respond with the answer, and nothing else.

Do not provide an explanation. Your answer should be a number.

Let $\ x = (3,7,2,-5)^T$. What is $\ x \in x \cdot (4)$?



-5



Other Bases

- The standard basis is not the only basis.
- Sometimes more convenient to use another.

Example



Orthonormal Bases

- Orthonormal bases are particularly nice.
- A set of vectors $\hat{u}^{(1)}$, ..., $\hat{u}^{(d)}$ forms an **orthonomal** basis \mathcal{U} for R^d if:
 - They are mutually orthogonal: $\hat{u}^{(i)} \cdot \hat{u}^{(j)} = 0$.
 - ► They are all unit vectors: $\|\hat{u}^{(i)}\| = 1$.

Example

Coordinate Vectors

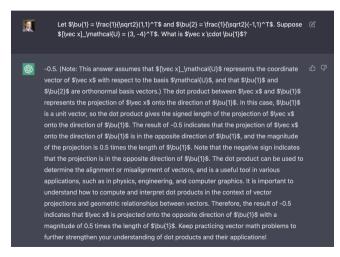
- A vector's coordinates depend on the basis used.
- If we are using the basis $\mathcal{U} = \{\hat{u}^{(1)}, \hat{u}^{(2)}\}\$, then $\vec{x} = (x_1, x_2)^T$ means $\vec{x} = x_1 \hat{u}^{(1)} + x_2 \hat{u}^{(2)}$.
- We will write $[\vec{x}]_{\mathcal{U}} = (x_1, ..., x_d)^T$ to denote that the coordinates are with respect to the basis \mathcal{U} .

Exercise

Let
$$\hat{u}^{(1)} = \frac{1}{\sqrt{2}} (1, 1)^T$$
 and $\hat{u}^{(2)} = \frac{1}{\sqrt{2}} (-1, 1)^T$. Suppose

Let
$$\hat{u}^{(1)} = \frac{1}{\sqrt{2}} (1,1)^T$$
 and $\hat{u}^{(2)} = \frac{1}{\sqrt{2}} (-1,1)^T$. Suppose $[\vec{x}]_{\mathcal{U}} = (3,-4)^T$. What is $\vec{x} \cdot \hat{u}^{(1)}$?

What did ChatGPT say?

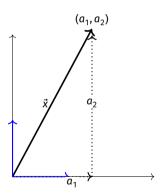


Exercise

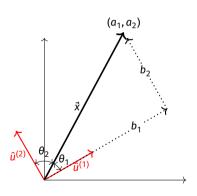
Consider
$$\vec{v} = (2, 2)^T$$
 and let $\hat{v}^{(1)} = \frac{1}{2}(1, 1)^T$ and $\hat{v}^{(2)} = \frac{1}{2}(1, 1)^T$

Consider
$$\vec{x} = (2,2)^T$$
 and let $\hat{u}^{(1)} = \frac{1}{\sqrt{2}}(1,1)^T$ and $\hat{u}^{(2)} = \frac{1}{\sqrt{2}}(-1,1)^T$. What is $[\vec{x}]_{\mathcal{U}}$?

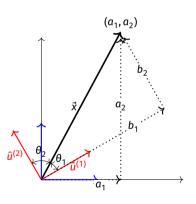
- ► How do we compute the coordinates of a vector in a new basis, U?
- Some trigonometry is involved.
- **Key Fact**: $\vec{a} \cdot \vec{b} = ||\vec{a}|| ||\vec{b}|| \cos \theta$



- Suppose we know $\vec{x} = (a_1, a_2)^T$ w.r.t. standard basis.
- Then $\vec{x} = a_1 \hat{e}^{(1)} + a_2 \hat{e}^{(2)}$



- Want to write: $\vec{x} = b_1 \hat{u}^{(1)} + b_2 \hat{u}^{(2)}$
- Need to find b_1 and b_2 .



- Exercise: Solve for b_1 , writing the answer as a dot product.
- Hint: cos θ = adjacent/hypotenuse

- Let $\mathcal{U} = {\hat{u}^{(1)}, ..., \hat{u}^{(d)}}$ be an orthonormal basis.
- ▶ The coordinates of \vec{x} w.r.t. \mathcal{U} are:

$$[\vec{x}]_{\mathcal{U}} = \begin{pmatrix} \vec{x} \cdot \hat{u}^{(1)} \\ \vec{x} \cdot \hat{u}^{(2)} \\ \vdots \\ \vec{x} \cdot \hat{u}^{(d)} \end{pmatrix}$$

Exercise

Suppose
$$\vec{x} = (2 \ 1)^T$$
 and let $\hat{u}^{(1)} = \frac{1}{2} (1 \ 1)^T$ and $\hat{u}^{(2)}$

Suppose
$$\vec{x} = (2, 1)^T$$
 and let $\hat{u}^{(1)} = \frac{1}{\sqrt{2}}(1, 1)^T$ and $\hat{u}^{(2)} = \frac{1}{\sqrt{2}}(-1, 1)^T$. What is $[\vec{x}]_{\mathcal{U}}$?

Exercise

What is $[\vec{x}]_{i,i}$?

Let
$$\vec{x} = (-1, 4)^T$$
 and suppose:

et
$$x = (-1, 4)^n$$
 and suppose:

 $\hat{u}^{(1)} \cdot \hat{e}^{(2)} = -2$

$$\hat{q}^{(1)} \cdot \hat{e}^{(1)} = 3$$
 $\hat{q}^{(2)} \cdot \hat{e}^{(1)} = -1$

$$\hat{u}^{(2)}$$

$$u \cdot v \cdot e \cdot v = -1$$

$$\hat{\boldsymbol{u}}^{(2)}\cdot\hat{\boldsymbol{e}}^{(2)}=5$$

$$(2) = 5$$

DSC 1408 Representation Learning

Lecture 02 | Part 3

Functions of a Vector

Functions of a Vector

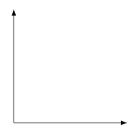
- In ML, we often work with functions of a vector: $f: \mathbb{R}^d \to \mathbb{R}^{d'}$.
- Example: a prediction function, $H(\vec{x})$.
- Functions of a vector can return:
 - ightharpoonup a number: $f: \mathbb{R}^d \to \mathbb{R}^1$
 - ightharpoonup a vector $\vec{f}: \mathbb{R}^d \to \mathbb{R}^{d'}$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

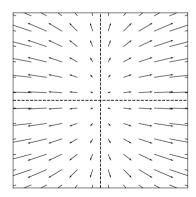
Visualizing Transformations

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



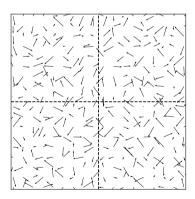
Example

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



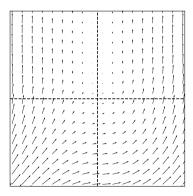
Arbitrary Transformations

Arbitrary transformations can be quite complex.



Arbitrary Transformations

Arbitrary transformations can be quite complex.



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

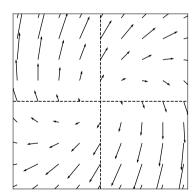
Key Fact

- 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!



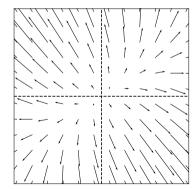
Example Linear Transformation

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



Another Example Linear Transformation

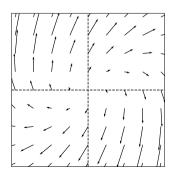
$$\vec{f}(\vec{x}) = (2x_1 - x_2, -x_1 + 3x_2)^T$$

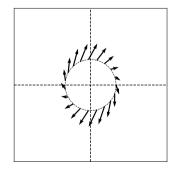


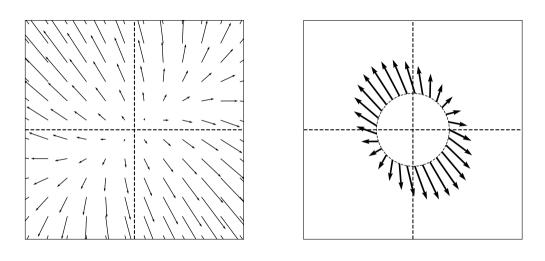
Note

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 ?