# DSC 1408 Representation Learning

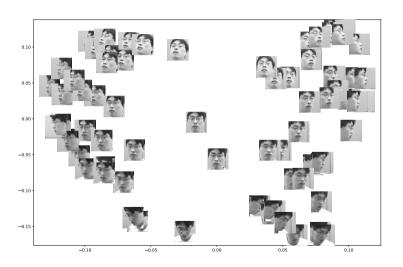
Lecture 02 | Part 1

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:

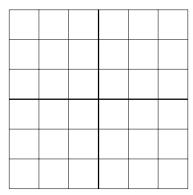
$$\vec{X} = \begin{pmatrix} x_1 \\ x_2 \\ \vdots \\ x_d \end{pmatrix}$$

# **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  $\theta$  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:

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

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

$$=$$

This definition assumes the standard basis.

# **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**

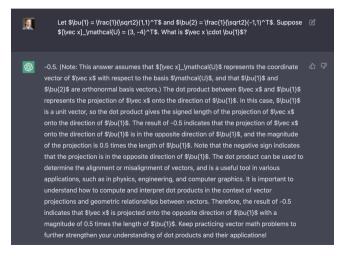
- A vector's coordinates depend on the basis used.
- If we are using the basis  $\mathcal{U} = \{\hat{u}^{(1)}, \hat{u}^{(2)}\}\$ , then  $\vec{x} = (x_1, x_2)^T$  means  $\vec{x} = x_1 \hat{u}^{(1)} + x_2 \hat{u}^{(2)}$ .
- We will write  $[\vec{x}]_{\mathcal{U}} = (x_1, ..., x_d)^T$  to denote that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

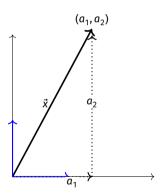


#### **Exercise**

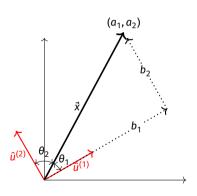
Consider 
$$\vec{x} = (2,2)^T$$
 and let  $\hat{u}^{(1)} = \frac{1}{2}(1,1)^T$  and  $\hat{u}^{(2)} = \frac{1}{2}(1,1)^T$ 

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  $[\vec{x}]_{\mathcal{U}}$ ?

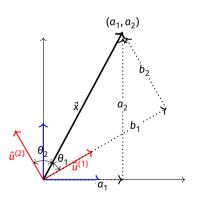
- ► How do we compute the coordinates of a vector in a new basis, U?
- Some trigonometry is involved.
- **Key Fact**:  $\vec{a} \cdot \vec{b} = ||\vec{a}|| ||\vec{b}|| \cos \theta$



- 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  $\hat{\mu}^{(1)} = \frac{1}{2} (1, 1)^T$  and  $\hat{\mu}^{(2)}$ 

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**

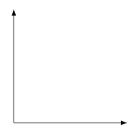
- In ML, we often work with functions of a vector:  $f: \mathbb{R}^d \to \mathbb{R}^{d'}$ .
- Example: a prediction function,  $H(\vec{x})$ .
- Functions of a vector can return:
  - ightharpoonup a number:  $f: \mathbb{R}^d \to \mathbb{R}^1$
  - ightharpoonup a vector  $\vec{f}: \mathbb{R}^d \to \mathbb{R}^{d'}$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

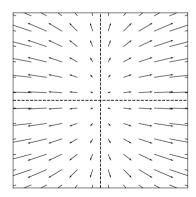
## **Visualizing Transformations**

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



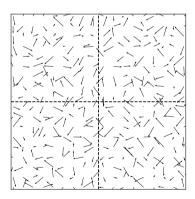
### **Example**

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



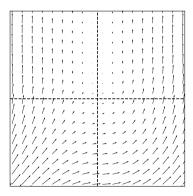
## **Arbitrary Transformations**

Arbitrary transformations can be quite complex.



## **Arbitrary Transformations**

Arbitrary transformations can be quite complex.



### **Linear Transformations**

- Luckily, we often<sup>1</sup> work with simpler, linear transformations.
- ► A transformation *f* is linear if:

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

<sup>&</sup>lt;sup>1</sup>Sometimes, 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  $\vec{f}(\vec{x})$ ?

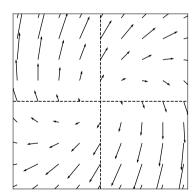
### **Key Fact**

- 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!



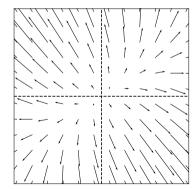
## **Example Linear Transformation**

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



# Another Example Linear Transformation

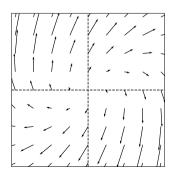
$$\vec{f}(\vec{x}) = (2x_1 - x_2, -x_1 + 3x_2)^T$$

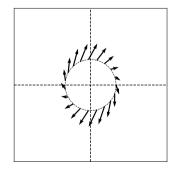


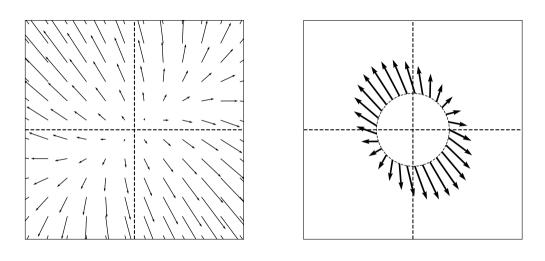
#### **Note**

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  $z_2$ ?