1. Some simple linear algebra

a. Show that where a and b are both vectors

First let’s define a and b as column vectors with m entries:

More concretely:

Then:

Another way of writing this is:

In this form it is easy to see that:

We know that

b. Show that for two matrices of the same order

First let’s define a and b as matrices of the same order:

For me, it made the notation much simpler if I thought of a and b as a collection of column vectors. That means for both a and b, I have n column vectors, each of which has m entries. I also define AT similarly:

Just to be concrete:

Now it is easy to see that the left-hand side breaks down as follow:

We can look at the right-hand side now:

If is a real matrix, then the matrix is positive semidefinite.

First, let’s define the matrix to be

To test if a matrix H is positive semidefinite, we need to prove that for any vector ,

Okay, in this case , so we need to prove the following:

(1)

First, let’s define

Then

Okay, now let’s substitute y into (1):

A probability problem

What we want to find:

What we know:

Well, looks like we need to use Bayes Rule:

In our case, this becomes:

We have pretty much everything we need, EXCEPT . I found this by filling out the matrix:

Let’s solve the joint probabilities first:

And then &

Now let’s get back to solving Bayes rule:

Stats operations using linear algebra

You are given K grayscale images of size M by N. Each image is represented as a column vector and they are all presented to you as an (M×N) by K matrix.

1a. Use a linear algebra expression that computes the mean image as an M by N matrix. Don’t use summations, don’t use for loops. You can freely construct any arbitrary matrix to use in any expression that you need. Hint: vec-transpose

First, let’s think about what the data looks like. Let’s call it D:

Every column in this data matrix is a vectorized image. Each row represents a pixel value. To find the mean image, what we need to do is average across the rows of this data matrix. To do this, I performed the following linear operation on D:

We end up with . Each entry in this vector is essentially the average pixel for each pixel across all images. To get this into the mean image form, we need to reshape this vector into the actual image shape which we can do with the vec-transpose

In one line:

1b. Obtain a 2×2 covariance matrix of the average of the top half of all the images (not top half of the vector representation) with the average of the bottom half.

To summarize the steps of this problem:

1. Find the mean value of every image’s top half and bottom half. This should result in 2\*K entries, 2 per image.

2. Find the mean value of the top and bottom half across all images. This should result in 2 entries.

3. Subtract the mean value of the top across all images (found in step 2) from every mean value of the top half of each image. Do the same thing for the bottom.

We should be able to perform these steps in the following way. First, let’s construct a matrix T as follows:

Next, I will multiply my D matrix with this matrix