MSPR 2: Linear Algebra

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Outline

This lecture follows closely lecture notes by Prof. Siamac Fazli (Brain and Cognitive Engineering Department, Korea University): Introduction to Brain-Computer Interfacing, and the corresponding chapters of Strang: Introduction to Linear Algebra

Outline

- 1 Vectors
 - Addition
 - Scalar Multiplication
 - Dot Product
 - Length, Norm, Euclidean Distance
- 2 Matrices
 - Addition
 - Multiplication
 - Inversion
 - Transposition
 - Symmetry
- 3 Vector Spaces
 - Class Assignments
- 4 Projections

Definition of a two-dimensional vector:

$$v = \begin{bmatrix} v_1 \\ v_2 \end{bmatrix}$$
 $v_1 = \text{first component}$ $v_2 = \text{second component}$

Vector Addition:

$$m{v} = \left[egin{array}{c} v_1 \\ v_2 \end{array}
ight] \quad ext{and} \quad m{w} = \left[egin{array}{c} w_1 \\ w_2 \end{array}
ight] \quad ext{add to} \quad m{v} + m{w} = \left[egin{array}{c} v_1 + w_1 \\ v_2 + w_2 \end{array}
ight].$$

Class Assignment:

$$\mathbf{v} = \begin{bmatrix} 1 \\ 5 \end{bmatrix}, \mathbf{w} = \begin{bmatrix} 3 \\ 3 \end{bmatrix}, \mathbf{v} + \mathbf{w} = ?$$

$$\mathbf{w} + \mathbf{v} = ?$$

Vector Addition:

$$m{v} = \left[egin{array}{c} v_1 \\ v_2 \end{array}
ight] \quad ext{and} \quad m{w} = \left[egin{array}{c} w_1 \\ w_2 \end{array}
ight] \quad ext{add to} \quad m{v} + m{w} = \left[egin{array}{c} v_1 + w_1 \\ v_2 + w_2 \end{array}
ight].$$

Class Assignment Solution:

$$v + w = \begin{bmatrix} 1 \\ 5 \end{bmatrix} + \begin{bmatrix} 3 \\ 3 \end{bmatrix} = \begin{bmatrix} 4 \\ 8 \end{bmatrix} \qquad w + v = \begin{bmatrix} 3 \\ 3 \end{bmatrix} + \begin{bmatrix} 1 \\ 5 \end{bmatrix} = \begin{bmatrix} 4 \\ 8 \end{bmatrix}.$$

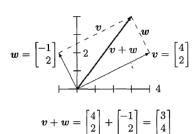
Addition

Vectors

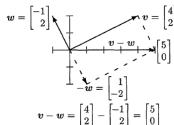
Class Assignment:

$$\mathbf{v} = \begin{bmatrix} 4 \\ 2 \end{bmatrix}, \mathbf{w} = \begin{bmatrix} -1 \\ 2 \end{bmatrix}, \mathbf{v} + \mathbf{w} = ?$$
 $\mathbf{v} - \mathbf{w} = ?$

Visualization of addition:



Visualization of subtraction:



Vectors

Vectors

Scalar multiplication:

$$2v = \begin{bmatrix} 2v_1 \\ 2v_2 \end{bmatrix}$$
 and $-v = \begin{bmatrix} -v_1 \\ -v_2 \end{bmatrix}$.

Class Assignment:

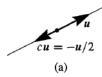
$$\mathbf{v} = \begin{bmatrix} 4 \\ -2 \end{bmatrix}, -\pi \mathbf{v} = ?$$

Class Assignment Solution:

$$\mathbf{v} = \begin{bmatrix} 4 \\ -2 \end{bmatrix}, -\pi \mathbf{v} = \begin{bmatrix} -4\pi \\ 2\pi \end{bmatrix}$$

Visualization:

Line containing all cu

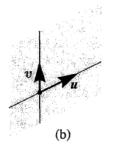


all scaled combinations of a single 2D vector form a line

Vectors

Vectors

$c\mathbf{u} + d\mathbf{v}$ is known as a linear combination



Plane from all $c\mathbf{u} + d\mathbf{v}$

for the 2D case: all linear combinations two vectors *can* span a plane

Class Assignment:

$$\mathbf{v} = \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}, \mathbf{u} = \begin{bmatrix} -1 \\ 3.5 \\ 0 \end{bmatrix},$$

Are there c, d so that

$$c\mathbf{u} + d\mathbf{v} = \begin{bmatrix} 0 \\ 0 \\ -1 \end{bmatrix}$$
?

Scalar Multiplication

Vectors

Recap:

- **a** vector **v** in two-dimensional space has two components: v_1 and v_2
- a linear combination of three vectors \mathbf{u} , \mathbf{v} and \mathbf{w} is $c\mathbf{u} + d\mathbf{v} + e\mathbf{w}$
- Take all linear combinations of u (line), or u and v (plane) or u,v,w (\mathbb{R}^3) .

Projections

The scalar product (or dot product or inner product) of two vectors **v** and **w** is a number. For the two-dimensional case it is defined as:

$$\mathbf{v} \cdot \mathbf{w} = v_1 w_1 + v_2 w_2$$

In 3D it is also a scalar:

$$\mathbf{v} \cdot \mathbf{w} = v_1 w_1 + v_2 w_2 + v_3 w_3$$

Example:

$$\begin{bmatrix} 4 \\ 2 \end{bmatrix} \cdot \begin{bmatrix} -1 \\ 2 \end{bmatrix} = -4 + 4 = 0.$$

Dot Product

Vectors

Class Assignment

Calculate the dot product $\mathbf{u} \cdot \mathbf{v}$:

$$\mathbf{u} = \begin{bmatrix} -0.6 \\ 0.8 \end{bmatrix} \qquad \mathbf{v} = \begin{bmatrix} 3 \\ 4 \end{bmatrix}$$

Class Assignment

Calculate the dot product $\mathbf{u} \cdot \mathbf{v}$:

$$\mathbf{u} = \begin{bmatrix} -0.6\\0.8 \end{bmatrix}$$
 $\mathbf{v} = \begin{bmatrix} 3\\4 \end{bmatrix}$

$$-0.6 \cdot 3 + 0.8 \cdot 4 = -0.6 \cdot 3 + 0.8 \cdot 4 = 1.4$$

The length of a vector \mathbf{v} is defined as the square root of $\mathbf{v} \cdot \mathbf{v}$:

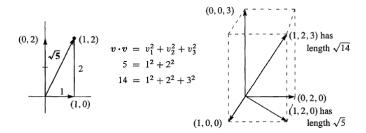
$$||\mathbf{v}|| = \sqrt{\mathbf{v} \cdot \mathbf{v}}$$

Class Assignments:
$$\mathbf{u} = \begin{bmatrix} 1 \\ 2 \end{bmatrix}, \mathbf{v} = \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix}$$
, Calculate the length of \mathbf{u}, \mathbf{v}

The length of a vector \mathbf{v} is defined as the square root of $\mathbf{v} \cdot \mathbf{v}$:

$$||\mathbf{v}|| = \sqrt{\mathbf{v} \cdot \mathbf{v}}$$

Example in 2D and 3D:



Class Assignment

$$\mathbf{u} = \begin{bmatrix} -0.6\\0.8 \end{bmatrix}$$
 $\mathbf{v} = \begin{bmatrix} 3\\4 \end{bmatrix}$

Compute the lengths $||\mathbf{u}||$. Find unit vectors in the directions of \mathbf{v} .

Class Assignment Solutions

$$\mathbf{u} = \begin{bmatrix} -0.6\\0.8 \end{bmatrix}$$
 $\mathbf{v} = \begin{bmatrix} 3\\4 \end{bmatrix}$

Compute the lengths $||\mathbf{u}||$. Find unit vectors in the directions of \mathbf{v} .

$$\mathbf{u} \cdot \mathbf{u} = -0.6 \cdot 3 + 0.8 \cdot 4 = -1.8 + 3.2 = 1.4$$
 $||\mathbf{u}|| = \sqrt{(-0.6)^2 + 0.8^2} = \sqrt{0.36 + 0.64} = 1$ unit vector: $\frac{\mathbf{u}}{||\mathbf{u}||} = \mathbf{u}$

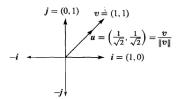
Norm

The unit vector \mathbf{u} of a given vector \mathbf{v} is defined as:

Matrices

$$\mathbf{u} = \frac{\mathbf{v}}{||\mathbf{v}||}$$

Example:

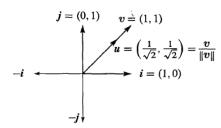


the unit vector always has a length of 1, i.e. $\mathbf{u} \cdot \mathbf{u} = 1$ the unit vector \mathbf{u} has the same direction as \mathbf{v} .

The unit vector \mathbf{u} of a given vector \mathbf{v} is defined as:

$$\mathbf{u} = \frac{\mathbf{v}}{||\mathbf{v}||}$$

Example:



If the dot product of two vectors is zero, i.e. $\mathbf{v} \cdot \mathbf{w} = 0$, they are perpendicular to each other.

The Euclidean distance between two vectors \mathbf{u}, \mathbf{v} is defined as $||\mathbf{u} - \mathbf{v}||$

Class Assignment

A classifier ist defined as follows: if a point x is closer (Euclidean distance) to a1, point x gets assigned to class 1, if it is closer to a2 it gets assigned to class 2. Will x be assigned to class 1 or to class 2?

Class Assignment

A classifier ist defined as follows: if a point \mathbf{x} is closer (Euclidean distance) to $\mathbf{a}1$, point \mathbf{x} gets assigned to class 1, if it is closer to $\mathbf{a}2$ it gets assigned to class 2. Will \mathbf{x} be assigned to class 1 or to class 2?

```
x=[1; 3; 2]; a1=[0; 1; 0]; a2=[2; 4; 2]
sqrt((x(1)-a1(1))^2+ (x(2)-a1(2))^2+(x(3)-a1(3))^2)
norm(x-a1)
% 3
norm(x-a2)
% 1.4142
```

Addition

Addition

- a matrix has m rows ans n columns "m by n matrix"
- two matrices A and B can be added A+B, if they they have the same number of rows and columns
- **a** addition of matrices is commutative: A + B = B + A
- and associative: A + (B + C) = (A + B) + C

Multiplication

Multiplication

- any matrix can be multiplied by a scalar: cA
- scalar multiplication is distributive: c(A + B) = cA + cB
- multiply *AB*: if A has *n* columns, B must have *n* rows

$$(\mathbf{m} \times n)(n \times \mathbf{p}) = (\mathbf{m} \times \mathbf{p})$$

- multiplication is associative: A(BC) = (AB)C
- but generally *not* commutative: $AB \neq BA$

Vector Spaces Matrices Projections

Multiplication

Vectors

Class Assignment

Create the mix of the two sounds 'vox.wav' and 'bass.wav' using matrix multiplication. The first mix should contain 0.1. the vox sound and 0.9. the bass sound. The second mix should contain 0.9 the vox sound and 0.1 the bass sound.

Example

Create the mix of the two sounds 'vox.wav' and 'bass.wav' using matrix multiplication. The first mix should contain $0.1\cdot$ the vox sound and $0.9\cdot$ the bass sound. The second mix should contain $0.9\cdot$ the vox sound and $0.1\cdot$ the bass sound.

Solution: The sound arrays of length n are the rows of X:

$$X = \begin{pmatrix} x_{1,1} & x_{1,2} & \dots & x_{1,n} \\ x_{2,1} & x_{2,2} & \dots & x_{2,n} \end{pmatrix}$$
 (1)

M is the mixing matrix:

$$M = \left(\begin{array}{cc} 0.1 & 0.9 \\ 0.9 & 0.1 \end{array}\right)$$

The result is stored in the remix matrix with the two remixes as the rows:

$$R = \begin{pmatrix} r_{1,1} & r_{1,2} & \dots & r_{1,n} \\ r_{2,1} & r_{2,2} & \dots & r_{2,n} \end{pmatrix}$$

Then the remix is calculated as follows:

$$R = M \cdot X$$

```
clear
[chans(:,1) sr]=audioread('../../snd/bigstone/vox.wav');
[chans(:,2) sr]=audioread('../../snd/bigstone/bass.wav');
sound(chans(:,1),sr);pause
sound(chans(:,2),sr);
A=[0.1 0.9;
     0.9 0.1;];
remix=chans*A;
sound(remix(:,1),sr);pause
sound(remix(:,2),sr);
```

Inverse Matrices

Definition of an *inverse matrix*:

$$A^{-1}A = I$$
 and $AA^{-1} = I$

some properties of inverse matrices:

- the inverse A^{-1} of A is unique
- if A is invertible there is only one solution of the equation Ax = b: $x = A^{-1}h$
- \blacksquare if x is non-zero and gives: Ax = 0 then A is not invertible
- if a matrix is invertible, its determinant is non-zero

Matrices

- if A and B are invertible, then AB is invertible
- Matlab: inv(A), rank(A) if rank(A) smaller than n for n x n matrix A then A is not invertible

Class Assignment

$$\mathbf{b} = \begin{bmatrix} 1\\2\\3 \end{bmatrix}, \mathbf{A} = \begin{bmatrix} 2 & 4 & 5\\1 & 3 & -1\\1 & -3 & 5 \end{bmatrix}, \mathbf{B} = \begin{bmatrix} 2 & 4 & 6\\1 & 0 & -1\\-1 & -2 & -3 \end{bmatrix}$$
 Use Matlab to check if \mathbf{A} . By have full rank, if was invert them and multiply the matrix with its

if A, B have full rank, if yes invert them and multiply the matrix with its inverse and sove the equations $\mathbf{A}\mathbf{x} = \mathbf{b}$ and $\mathbf{B}\mathbf{x} = \mathbf{b}$.

Projections

Class Assignment Solution

$$\mathbf{b} = \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix}, \mathbf{A} = \begin{bmatrix} 2 & 4 & 5 \\ 1 & 3 & -1 \\ 1 & -3 & 5 \end{bmatrix}, \mathbf{B} = \begin{bmatrix} 2 & 4 & 6 \\ 1 & 0 & -1 \\ -1 & -2 & -3 \end{bmatrix} \text{ Use Matlab to check}$$

if \mathbf{A} , \overline{B} have full rank, if yes invert them and multiply the matrix with its inverse and sove the equation $\mathbf{A}\mathbf{x} = \mathbf{b}$.

Inversion

Class Assignment Solution

$$\mathbf{b} = \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix}, \mathbf{A} = \begin{bmatrix} 2 & 4 & 5 \\ 1 & 3 & -1 \\ 1 & -3 & 5 \end{bmatrix}, \mathbf{B} = \begin{bmatrix} 2 & 4 & 6 \\ 1 & 0 & -1 \\ -1 & -2 & -3 \end{bmatrix} \text{ Use Matlab to check}$$

if \mathbf{A}, \bar{B} have full rank, if yes invert them and multiply the matrix with its inverse and sove the equation $\mathbf{B}\mathbf{x} = \mathbf{b}$.

```
B=[2 4 6;
    1 0 -1;
    -1 -2 -3]
>rank(B)
    2
>inv(B)
    Inf    Inf    Inf
    Inf    Inf    Inf
    Inf    Inf    Inf
```

Transposes

Transpose: If
$$A = \begin{bmatrix} 1 & 2 & 3 \\ 0 & 0 & 4 \end{bmatrix}$$
 then $A^{T} = \begin{bmatrix} 1 & 0 \\ 2 & 0 \\ 3 & 4 \end{bmatrix}$

Exchange row and columns: $(A^T)_{ij} = A_{ji}$

Sum:
$$(A + B)^T = A^T + B^T$$

Product:
$$(AB)^T = B^T A^T$$

Inverse:
$$(A^{-1})^T = (A^T)^{-1}$$

Projections

For any symmetric matrix:

$$A^T = A$$

or:

Symmetry

$$a_{ji} = a_{ij}$$

the ji-entry of A is equal to the ij entry of A^T

Example of a symmetric matrix:

$$A = \begin{bmatrix} 2 & 4 & 8 \\ 4 & 3 & 9 \\ 8 & 9 & 0 \end{bmatrix}$$

the inverse of a symmetric matrix is also symmetric

Symmetric Products

Any matrix R that is multiplied by R^T will become a symmetric matrix!

Exercises

 \blacksquare Calculate AB + AC

$$A = \begin{bmatrix} 1 & 5 \\ 2 & 3 \end{bmatrix} \quad \text{and} \quad B = \begin{bmatrix} 0 & 2 \\ 0 & 1 \end{bmatrix} \quad \text{and} \quad C = \begin{bmatrix} 3 & 1 \\ 0 & 0 \end{bmatrix}$$

- 2 Find the matrix P that multiplies $\begin{bmatrix} x \\ y \end{bmatrix}$ to give $\begin{bmatrix} y \\ z \end{bmatrix}$.
- 3 Show that $A = \begin{pmatrix} 1 & -1 \\ 1 & 1 \end{pmatrix}$ is the inverse of $B = \begin{pmatrix} \frac{1}{2} & \frac{1}{2} \\ -\frac{1}{2} & \frac{1}{2} \end{pmatrix}$

Vectors Symmetry

Exercises

Calculate AB + AC

$$A = \begin{bmatrix} 1 & 5 \\ 2 & 3 \end{bmatrix}$$
 and $B = \begin{bmatrix} 0 & 2 \\ 0 & 1 \end{bmatrix}$ and $C = \begin{bmatrix} 3 & 1 \\ 0 & 0 \end{bmatrix}$

Solutions:

$$AB + AC = \begin{bmatrix} 38 \\ 69 \end{bmatrix}$$

Vectors Symmetry

Exercises

Find the matrix
$$P$$
 that multiplies $\begin{bmatrix} x \\ y \\ z \end{bmatrix}$ to give $\begin{bmatrix} y \\ z \\ x \end{bmatrix}$. **Solutions:**

$$\begin{bmatrix} 010\\001\\100 \end{bmatrix} \cdot \begin{bmatrix} x\\y\\z \end{bmatrix} = \begin{bmatrix} y\\z\\x \end{bmatrix}$$

Symmetry

Show that
$$A = \begin{pmatrix} 1 & -1 \\ 1 & 1 \end{pmatrix}$$
 is the inverse of $B = \begin{pmatrix} \frac{1}{2} & \frac{1}{2} \\ -\frac{1}{2} & \frac{1}{2} \end{pmatrix}$ **Solution:**

$$A \cdot B = \begin{pmatrix} 1 & -1 \\ 1 & 1 \end{pmatrix} \cdot \begin{pmatrix} \frac{1}{2} & \frac{1}{2} \\ -\frac{1}{2} & \frac{1}{2} \end{pmatrix}$$

$$= \begin{pmatrix} 1 \cdot \frac{1}{2} + (-1) \cdot (-\frac{1}{2}) & 1 \cdot \frac{1}{2} + (-1) \cdot \frac{1}{2} \\ 1 \cdot \frac{1}{2} + 1 \cdot (-\frac{1}{2}) & 1 \cdot \frac{1}{2} + 1 \cdot \frac{1}{2} \end{pmatrix}$$

$$= \begin{pmatrix} \frac{1}{2} + \frac{1}{2} & \frac{1}{2} - \frac{1}{2} \\ \frac{1}{2} - \frac{1}{2} & \frac{1}{2} + \frac{1}{2} \end{pmatrix} = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}$$

MATLAB:

$$A=[1 -1; 1 1]; B=[1/2 1/2; -1/2 1/2]$$

C = A * B

RESULT:

$$C = 1 \qquad 0$$

Invert B:

$$C = 1 \qquad 0 \qquad \vdots$$

inv(A)

Vector Spaces

DEFINITION:

The space \mathbb{R}^n consists of all column vectors v with n components

- some vector spaces are: \mathbb{R}^1 , \mathbb{R}^2 , \mathbb{R}^3 , \mathbb{R}^4 , ..., \mathbb{R}^n
- \blacksquare \mathbb{R}^1 is a line, \mathbb{R}^2 is a plane, etc.
- lacksquare for example \mathbb{R}^5 contains all column vectors with five components
- we can add two vectors in \mathbb{R}^n or multiply any vector \mathbf{v} by any scalar c, the resulting vector will stay in the same vector space
- the zero vector is defined as: $\mathbf{0} + \mathbf{v} = \mathbf{v}$

Vector Spaces- Subspaces

DEFINITION:

A **subspace** of a vector space is a set of vectors (including **0**) that satisfies two requirements:

If v and w are vectors in the subspace and c is any scalar, then

- $\mathbf{v} + \mathbf{w}$ is in the subspace
- cv is in the subspace

Vector Spaces- Subspaces

Examples:

- A plain through the origin in \mathbb{R}^3 is a subspace. If we add or scale any vectors in this plane they will stay in the plane.
- Also a line though the origin in \mathbb{R}^3 is a subspace. If we add two vectors on this line or scale one vector, we will stay on the line.
- Consider \mathbb{R}^2 : keep only vectors (x, y) that are positive (a quarter plane). This is **not** a subspace: if c = -1, (x, y) becomes negative and leaves the quarter plane!

A subspace containing v and w must contain all linear combinations cv + dw

Class Assignments

- I Suppose $\mathbb P$ is a plane through (0,0,0) and $\mathbb L$ is a line though (0,0,0). The smallest vector space containing both $\mathbb P$ and $\mathbb L$ is either ____ or
- **2** Describe the subspace \mathbb{R}^3 (is it a line or plane in \mathbb{R}^3 spanned by:
 - (a) the two vectors (1,1,-1) and (-1,-1,1)

Matrices

- (b) the three vectors (0,1,1) and (1,1,0) and (0,0,0)
- (c) all vectors in \mathbb{R}^3 with whole number components
- (d) all vectors with positive components

- The smallest subspace containing a plane $\mathbb P$ and a line $\mathbb L$ is either $\mathbb P$ (when the line $\mathbb L$ is in the plane $\mathbb P$) or $\mathbb R^3$ (when $\mathbb L$ is not in the plane $\mathbb P$).
- lacksquare a) Line in \mathbb{R}^3 b) Plane in \mathbb{R}^3 c) All of \mathbb{R}^3 , d) All of \mathbb{R}^3

$$\mathbf{b} = \begin{bmatrix} x \\ y \\ z \end{bmatrix}$$

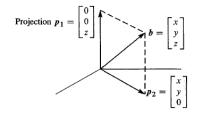
Let's say we want to project **b** onto the z-axis:

$$\mathbf{p_1} = P_1 \mathbf{b} = \begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ z \end{bmatrix}$$

Let's say we want to project **b** onto the x-y-plane:

$$\mathbf{p_1} = P_1 \mathbf{b} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} x \\ y \\ 0 \end{bmatrix}$$

graphical explanation:



- the xy plane and the z-axis are orthogonal subspaces
- the xy plane and the z-axis are orthogonal complements

Class assignment: What is the projection of $\begin{bmatrix} -2\\3\\2 \end{bmatrix}$ onto the x-z plane, onto y and onto the y-z plane?

Class assignment solutions: What is the projection of $\begin{bmatrix} -2\\3\\2 \end{bmatrix}$ onto the x-z plane, onto the y axis and onto the y-z plane? $\begin{bmatrix} -2\\0\\2 \end{bmatrix}$, $\begin{bmatrix} 0\\3\\0 \end{bmatrix}$, $\begin{bmatrix} 0\\3\\2 \end{bmatrix}$