

Objectives

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1 Theorem

if u_1, u_2, \dots, u_n Orthonormal and $v = \sum c_i u_i$ then $c_i = \langle u_i, v \rangle$

1.1 Proof

$$\begin{aligned}\langle u_i, v \rangle &= \langle u_i, \sum_{j=1}^n c_j u_j \rangle \\ &= \sum_{j=1}^n c_j \langle u_j, u_i \rangle \\ &= \sum_{j=1}^n c_j \delta_{ij} \\ &= c_i\end{aligned}$$

Based on: $\langle ax + y, z \rangle = a \langle x, z \rangle + \langle y, z \rangle$

Corollary: if $u = \sum a_i u_i$ and $v = \sum b_i u_i$

1.2 Proof

$$\begin{aligned}\langle u, v \rangle &= \langle a_i u_i, b_i u_i \rangle \\ &= a_1 \langle u_1, \sum b_i u_i \rangle + a_2 \langle u_2, v \rangle + \dots \\ &= a_1 b_1 \langle u_1, u_1 \rangle + a_1 b_2 \langle u_1, u_2 \rangle + \dots \\ &\quad + a_2 b_1 \langle u_2, u_1 \rangle + \dots \\ \langle u, v \rangle &= \langle \sum a_i u_i, v \rangle \\ &= \sum a_i \langle u_i, v \rangle \\ &= \sum a_i \langle v_1 u_i \rangle \\ &= \sum a_i b_i\end{aligned}$$

1.3 Definitions

1.3.1 Def 1

$$\|v\| = \sqrt{\langle v, v \rangle} = \sqrt{v^t v}$$

1.3.2 Def 2

$O \in \mathbb{R}^n * n$ is orthogonal if Q_i from orthogonal set.

1.3.3 Def 3

Orthogonal set $\{u_1, u_2, \dots, u_u\}$

Orthogonal unit vectors

$$u_i^t u_j = \delta_{ij} = \begin{cases} 1 & \text{if } i = j \\ 0 & \text{if } i \neq j \end{cases}$$

1.3.4 Def 4

Given avg $\{v_1, v_2, \dots, v_u\}$ orthogonal

$u_i = \frac{v_i}{\|v_i\|}$ are normalized, hence orthogonal

Ex:

$$\begin{aligned}v_1 &= (1, 1, 1)^T \rightarrow u_1 = \frac{1}{\sqrt{3}} v_1 \\ v_2 &= (2, 1, -3)^T \rightarrow u_2 = \frac{1}{\sqrt{14}} v_2 \\ v_3 &= (4, -5, 1)^T \rightarrow u_3 = \frac{1}{\sqrt{42}} v_3\end{aligned}$$

1.3.5 Def 5

$a|b$ iff $\exists k \in \mathbb{Z} : b = ak$

- b is a multiple of a
- a is a divisor of b
- a is a factor of b

1.3.6 Def 6

$n > 1$ is prime is only divisors a $1 \wedge n$. (no factors)

1.3.7 Def 7

Composite is not prime (has at least 1 factor).

1.3.8 Def 8

If $a/n \wedge a/m$, then a is a common factor.

1.3.9 Def 9

$\gcd(m, n) = d \Leftrightarrow d|m \wedge d|n$ and if $h|m \wedge h|n$, then $d \leq h$

2 Theorem

if $h|n \wedge h|m$, then $\forall i, j, h|(in + jm)$.

2.1 Proof

$n = nk_1, \wedge m = hk_2$ then

$$\begin{aligned}
 in + jm &= ihk_1 + jhk_2 \\
 &= h(ik_1 + jk_2) \\
 &\rightarrow h|(in + jm)
 \end{aligned}$$

2.2 Definition

(Quotient) $\forall m, n : m \neq 0 \ q = \lfloor \frac{n}{m} \rfloor$ and (remainder) of dividing n by m is $r = n - qm$. ($r = n \bmod m$)
 i.e.

$n = mq + r \quad \text{such that} \quad \begin{cases} 0 & \text{if } 0 \leq r < m & m > 0 \\ m & \text{if } m \leq r \leq 0 & m < 0 \end{cases}$

3 Theorem

let $m, n \in \mathbb{Z} : m \neq 0 \vee n \neq 0$ and (not both 0) let $d = \min\{in + jm \text{ such that } i, j \in \mathbb{Z} \wedge in + jm > 0\}$ then $d = \gcd(m, n)$.

3.1 Proof

$d = in + jm$. (smallest linear combo of $m \wedge n$, moreover, $n = qd + r$ with $0 \leq r < d$. Therefor we have

$$\begin{aligned} n &= q(in + jm) + r \\ &= qin + qjm + r \\ r &= n(1 - qi) + m(qi) \end{aligned}$$

Since r is linear combo but d is minimal $\wedge r < d$, then $r = 0$, $\rightarrow d|n$. Similarly $d|m \rightarrow d$ is common divisor $\rightarrow d \leq \gcd(m, n)$. Also since $\gcd(m, n)$ divides $m \wedge n$ and $d = in + jm$, then $\gcd(m, n)|d \rightarrow d = \gcd(m, n)k \rightarrow d \geq \gcd(m, n)$ **Corollary:** if $h|n \wedge h|m$, then $h|\gcd(m, n)$

3.2 Proof

$$\gcd(m, n) = am + bn$$

\therefore since $h|m \wedge h|n$ then $m = hk_1 \wedge n = hk_2$ then

$$\begin{aligned} \gcd(m, n) &= hak_1 + hbk_2 \\ &= h(ak_1 + dk_2) \end{aligned}$$

4 Theorem

Suppose $n \geq 0 \quad m > 0$. Let $r = n \bmod m$ then $\gcd(m, n) = \gcd(m, r)$.

4.1 Proof

show $\gcd(m, n)|\gcd(m, n)$ and vice versa. Let $d_1 = \gcd(m, n)$, then $d_1|m \wedge d_1|n \rightarrow m = d_1k_1 \wedge n = d_1k_2$. Also $n = mq + r \quad \exists q_1 r: 0 \leq r < m$

5 Gradient Descent

- Compute sequence of vectors in \mathbb{R}^s aiming to converge to a vector that minimizes cost
- if $\Delta p \approx 0$, then Taylor Series gives $Cost(p + \Delta p) \approx Cost(p) + \sum_{r=1}^s \frac{\partial Cost(p)}{\partial p_r} \cdot \Delta p_r$. $Cost(p) + \frac{\partial C(p)}{\partial p} + \frac{\partial C(p)}{\partial p_2} + \dots + \frac{\partial C(p)}{\partial p_s}$
- Denote $\nabla C(p) \in \mathbb{R}^s$, gradient (vector of partial derivatives).
- $\frac{\partial C(p)}{\partial p_i}$ = how much Cost changes in the "direction" p_i .

- $(\nabla C(p))_r = \frac{\partial C(p)}{\partial p_r}$
- $Cost(p + \Delta p) \approx Cost(p) + \nabla Cost(p)^t \Delta p.$

$$\boxed{Cost(p + \Delta p) \approx C(p) + \nabla C(p)^t \Delta p}$$

- Choose Δp to make $\nabla C(p)^t \Delta p$ as negative as possible.
- Cauchy - Schwarz Inequality.
 $|x^t y| \leq \|x\|_2 * \|y\|_2$
 $\therefore -\|x\|_2 * \|y\|_2 \leq x^t y \leq \|x\|_2 * \|y\|_2$
 $-\|x\|_2 * \|y\|_2$ most negative $x^t y$ can be.
 \rightarrow When $x = -y$.

Note: $|x^t y| = |x * y| = \|x\|_2 * \|y\|_2 * \cos 0$ $x = \lambda y$, then $|\lambda y * y| = |\lambda| * \|y\|^2 = \|y\| * \|y\| * |\cos 0|$
 $\|x\| = \sqrt{x^t x}$
 $\|y\| =$