Linear Algebra for AI & ML Assignment 1

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Given: $- avg(x) = \frac{1}{n} L_n^T x$ $Stol(x) = \frac{\parallel x - avg(x) L_n \parallel_2}{\sqrt{n}}$

a ang $(\alpha x + \beta 1_n)$ $= \frac{1}{n} \int_{-\infty}^{\infty} (\alpha x + \beta 1_n)$ $= \alpha \left(\frac{1}{n} x \right) + \beta \left(\frac{1}{n} + \frac{1}{n} \right) \qquad (As \quad 1^{\frac{1}{n}} \cdot 1_n = n)$

 $[:avg(\alpha x + \beta In) = \alpha avg(x) + \beta]$ (Proved)

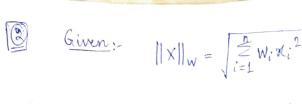
(b) std ($\alpha \times + \beta \cdot 1_n$) $= \frac{\|\alpha \times + \beta \cdot 1_n - \alpha \times g(\alpha \times + \beta \cdot 1_n) \cdot 1_n\|_2}{\sqrt{n}}$ $= \frac{\|\alpha \times + \beta \cdot 1_n - (\alpha \cdot \alpha \times g(x) + \beta) \cdot 1_n\|_2}{\sqrt{n}}$

 $= \frac{\sqrt{||x - avg(x) \cdot 1n||_2}}{\sqrt{n}} = \frac{||x - avg(x) \cdot 1n||_2}{\sqrt{n}} = \frac{||x - avg(x) \cdot 1n||_2}{\sqrt{n}} = \frac{||x - avg(x) \cdot 1n||_2}{\sqrt{n}}$

 $\left(\frac{\operatorname{std}(x)}{a}\right)^{2} = \frac{\left\|x - \operatorname{avg}(x) \cdot 1_{n}\right\|_{2}^{2}}{\operatorname{ma}^{2}}$ $= \underbrace{\frac{n}{i-1} \left(x_{i} - \operatorname{avg}(x)\right)^{2}}_{\operatorname{ma}^{2}},$

WLOG, assume that Lot 'K' entries in X are such that $|x_{\bar{\epsilon}} - avg(x)| \ge a$

 $\frac{1}{2} \frac{\left(\frac{1}{2} + \frac{1}{2} + \frac{$



$$||X||_{W} = \int_{i=1}^{\infty} W_{i} x_{i}$$

 $(w: >0 \text{ and } \mathbf{x}_i^2 > 0) \Rightarrow |+\infty|$

$$||X||_{W} = \sqrt{\frac{2}{1-1}} W_{i} X_{i}$$

$$\|x\|_{W} = \sqrt{\frac{2}{1-1}} W_{i}^{*} di$$

$$\|x\|_{W} \geqslant 0 \quad \text{and} \quad \|$$

$$\|X\|_{W} = \int_{i=1}^{2} W_{i} x_{i}$$

$$\|X\|_{W} \geqslant 0 \quad \text{and} \quad \|Y$$

 \underline{OR} , X = 0 (Proved).

 $= (K^2) \stackrel{\text{def}}{\leq} W_i \chi_i^2$

 $= |K| \sqrt{\sum_{i=1}^{n} w_i \mathbf{x}_i^2}$

[: | KX | w = | K | | X | w | (Proved)

Condition 3:- | | | X+Y || w ≤ || X || w+ || Y || w ;=

RHSZLHS: $\sqrt{\sum_{i=1}^{n} w_i |\chi_i|^2} + \sqrt{\sum_{i=1}^{n} w_i |y_i|^2} > \sqrt{\sum_{i=1}^{n} w_i |\chi_i + y_i|^2}$

 $\sum_{i=1}^{n} w_{i} x_{i}^{2} + \sum_{i=1}^{n} w_{i} y_{i}^{2} + 2 \left(\sqrt{\sum_{i=1}^{n} w_{i} x_{i}^{2}} \left(\sum_{i=1}^{n} w_{i} y_{i}^{2} \right) \right)$

> = w/x;2+w/2 y;2

+ \$ = W: (x: y:)

Condition 2:- || KX||w= |K| || X||w :-

 $\|KX\|_{W} = \sqrt{\sum_{i=1}^{n} W_{i} K^{2} x_{i}^{2}}$

$$\|\mathbf{x}\|_{\mathbf{W}} = \sqrt{\frac{2}{i=1}} \mathbf{W}_i \mathbf{x}_i^2$$

$$\|\mathbf{x}\|_{\mathbf{W}} = \sqrt{\sum_{i=1}^{n} \mathbf{W}_{i} \mathbf{x}_{i}^{2}}$$

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$$\|\mathbf{x}\|_{\mathbf{W}} = \sqrt{\frac{2}{i=1}} \mathbf{W}_i \mathbf{x}_i^2$$

$$|X||_{W} = \sqrt{\sum_{i=1}^{n} W_{i} x_{i}^{2}}$$

$$\|\mathbf{x}\|_{\mathbf{W}} = \sqrt{\sum_{i=1}^{2} \mathbf{W}_{i} \mathbf{x}_{i}^{2}}$$

$$\|\mathbf{x}\|_{\mathbf{W}} = \sqrt{\frac{2}{i=1}} \mathbf{W}_i \mathbf{x}_i^2$$

 $\|x\|_{W} = \sqrt{\sum_{i=1}^{2} w_{i} x_{i}^{2}} = +ve \operatorname{sqr} \operatorname{root} \operatorname{of} a$ $+ve \operatorname{no}, \geq 0 \cdot (\operatorname{Frowed})$

 $\Rightarrow \sum_{i=1}^{n} W_i \chi_i^2 = 0 \qquad \left(\underline{whvu}, W_i > 0, \chi_i^2 > 0 \right)$

This is only possible when $x_i = 0 \ \forall i = 1, 2, ---, n$

To prove :=
$$\left(\frac{\pi}{2} |w_i x_i|^2\right) \left(\frac{\pi}{2} |w_i y_i|^2\right) \geqslant \left(\frac{\pi}{2} |w_i (x_i y_i)|^2\right)^2$$

Apply Cauchy-Schwarz inequality to LHS:=
$$\left(\frac{\pi}{2} |(w_i x_i)|^2\right) \left(\frac{\pi}{2} |(w_i y_i)|^2\right)$$

$$\Rightarrow \left(\frac{\pi}{2} |(w_i x_i)|^2\right) \left(\frac{\pi}{2} |(w_i y_i)|^2\right)$$

$$= \left(\frac{\pi}{2} |w_i (x_i y_i)|^2\right) \left(\frac{\pi}{2} |w_i (x_i y_i)|^2\right)$$

$$= \left(\frac{\pi}{2} |w_i (x_i y_i)|^2\right) \left(\frac{\pi}{2} |w_i (x_i y_i)|^2\right)$$

since, II. II w follows the 3 conditions for norm, it defines a norm called the weighted norm. [Hence Proved)]

(a) [Approach 4:
Steps:
ii) Add A and B:
$A,B \in \mathbb{R}^{m \times n}$
addition involves men operations.
(ii) Add x and y:
\times , $y \in \mathbb{R}^n$,
addition involves no operations.
(iii) $(A+B)(x+y)$:
$A+B \in \mathbb{R}^{m \times n}$, $x+y \in \mathbb{R}^n$. 2
The matrix vector multiplication involves m(n+n-1)
$= (2mn - m) open^n s.$
$\underline{Jotal}:=mn+n+2mn-m$
Approach L:= (3mn+n-m) operations
(b) Approach 2:
Steps:- (i) Compute Ax:-
ACRMXN, XER",
Matrix-vector multiplication involves (2mn-m) ops.
(ii) Compule Ay:- A \in R'mnn, y \in R'n
gnuolves (2mn-m) uper?s.
(iii) Compute Bx:- BERMON, XERN
gnvolves (2mn-m) oper?
(iv) Compute By: - BERMON, YERM
gnvolver (2mn-m) operns.

W) Add Ax, Ay, Bx, By :-Ax, Ay, Bx, By & RM. Addition involves 3 xm oper ".

Now, for approach 2 to be computationally more efficient than approach 1,

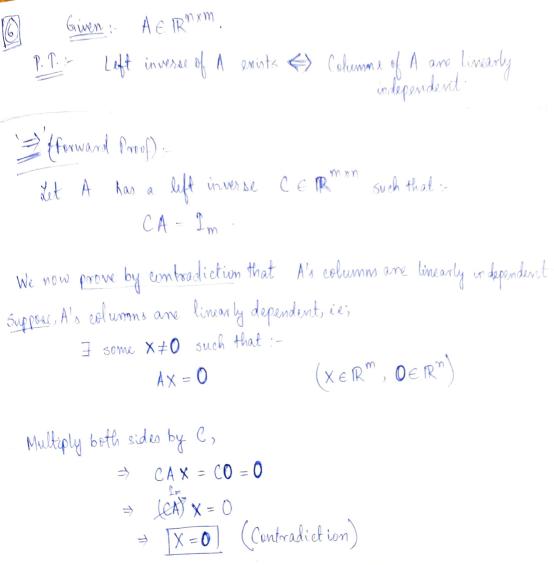
$$8mn-m < 3mn+n-m$$

$$3 \quad 3mn - n < 0$$

$$\Rightarrow 5mn - n < 0$$

$$\Rightarrow [n(5m - 1) < 0]$$
(Reqd. condition in 'm' and 'n')

Let $X \in \mathbb{R}^m$ be a given vector, and let $X_{\mathbf{K}} = K^{\mathcal{H}}$ element Assume that X can be written as: $X = X_s + X_a$ where, Xs = symmetric Xa = antisymmetric $X_{k} = (X_{6})_{k} + (X_{a})_{k}$ where (Xs)K = Kth element of Xs (Xa) K = Kth element of Xa Since, Xo is symmetric, $(X_s)_K = (X_s)_{m-k+1} = a (say)$ Similarly, since Xa is rantisymmetric,. $(X_a)_K = -(X_a)_{n-K+1} = b(\rho a y)$ N_{ow} , $(X)_{\text{K}} = (X_{\text{S}})_{\text{K}} + (X_{\text{a}})_{\text{K}}$ $\Rightarrow X_{k} = a + b \longrightarrow \widehat{D}$ $X_{n-k+1} = (X_6)_{n-k+1} + (X_a)_{n-k+1}$ $\frac{X_{n-k+1}}{\sum_{n=k+1}^{\infty}} = a - b \longrightarrow 2$ Selving for 'a' and 'b' gives :- $Q = \frac{1}{2} (X_{K} + X_{n-K+1}), b = \frac{1}{2} (X_{K} - X_{n-K+1})$ x can be decomposed into: $X = X_S + X_A$, (symm) (antisymm) $(X_S)_K = K^{+h}$ element of $X_S = \frac{1}{2}(X_K + X_{n-K+1})$ $(x_a)_K = K^{th}$ element of $X_a = \frac{1}{2}(X_K - X_{N-K+1})$ Also, the given expressions for Xs and Xa imply that this decomposition is unique. (Proved)



Left inverse of A exists
$$\Rightarrow$$
 A's columns are linearly independent \uparrow

(Proved)

(E' (Reverse Proof):

We first prove the following statement:

We first prove the following statement:

("If columns of A are linearly independent, ATA is invertible.")

Proof by Contradiction:

Suppose A's columns of ane linearly independent, but ATA is not invertible.

in vertible.

i)
$$\exists$$
 some $x \in \mathbb{R}^n$ s.t...

 $x \neq 0$ and $(A^TA)x = 0$

Multiply both sides by XT,

$$\Rightarrow X^{\uparrow}(A^{\uparrow}A)X = X\hat{D} = 0$$

$$\Rightarrow (X^{\uparrow}A^{\uparrow})AX = 0$$

$$\Rightarrow (AX)^{\uparrow}(AX) = 0$$

$$\Rightarrow (AX)^{\downarrow}(AX) = 0$$

By property of norm,

Ax = 0

Even though A's columns are linearly independent,

3 some X = 0 s.t. AX = 0 (Contradiction)

independent, \Rightarrow (ATA) is invertible.

Since, A^TA is invertible, we can define A^+ (Pseudoinverse) as:- $A^+ = (A^TA)^{-1}A^T$

Now, A+A = (ATA)-(ATA)

[A+A = I] \(\delta \). (..., A+ is a left inverse of A).

- If A's columns are timesarly independent,

There exists a left inverse of A (Proved) -> 2

From 1 & 2, we get

Left inverse of A exists \(\Delta \) A's columns are linearly independent?

(Around)

Given: - AE R(n+1)x(n+1)

$$\begin{array}{ccc} x & -1 \\ x & 0 \end{array}$$

 $A = \begin{bmatrix} I_n & X \\ X^T & 0 \end{bmatrix}$ (where, $X \in \mathbb{R}^n$, $I_n \rightarrow identity$)

Let,
$$X = [X_1 \ X_2 - \cdots - X_m]^T$$
.

: A can be written as :-

Note, for 1st'n' rows of A, the ith element (1) is the 1st non-zero ith row element. ($i=1,2,--\cdot,n$)

If A is invertible, it must be full-rank.

:. Conversion of A to row-echelon form should give a matrix with some non-zero element present in (m+1)th row.

Apply Rn+T > Rn+T X, R, :-

$$A_{1} = \begin{bmatrix} 1 & 0 - - & - & 0 & | & X_{1} \\ 0 & 1 & 0 - & - & - & 0 & | & X_{2} \end{bmatrix}$$

$$0 - \frac{0}{1} = \begin{bmatrix} 1 & 0 - & - & - & 0 & | & X_{1} \\ 0 & 1 & 0 - & - & - & 0 & | & X_{2} \end{bmatrix}$$

$$0 - \frac{0}{1} = \begin{bmatrix} 1 & 0 - & - & - & 0 & | & X_{1} \\ 0 & 1 & 0 - & - & - & 0 & | & X_{2} \end{bmatrix}$$

After successive now operations. Rn+1 - Rn+1 - Xi Ri, (i=1,2,-,-,m) we get :-

:' A is full-rank, last element of last row of Arow-echelon
$$\neq 0$$
.

$$\Rightarrow + \left(\sum_{i=1}^{n} X_{i}^{2}\right) \neq 0$$

$$\Rightarrow \sum_{i=1}^{n} X_{i}^{2} = \left\|X\right\|_{2}^{2} \neq 0 \Rightarrow X \neq 0$$
:. By property of norm,

Condition on X for invertibility of $A := A$

$$+ \left(\sum_{i=1}^{2} X_{i}^{2}\right) \neq 0$$

$$\Rightarrow \sum_{i=1}^{n} X_{i}^{2} = \left\|X\right\|_{2}^{2} \neq 0 \Rightarrow X \neq 0$$
By property of norm,

Condition on X for invertibility of $A := \left(Ans.\right)$

$$X \neq 0$$

$$A^{-1} = \left[P\right] \left[Q\right]$$

By property of norm,

Condition on
$$\times$$
 for invertibility of $A := \begin{bmatrix} P & Q \\ R & S \end{bmatrix}$.

A-1 = $\begin{bmatrix} P & Q \\ R & S \end{bmatrix}$.

Representation, $R \in \mathbb{R}^{1 \times 1}$, $S \in \mathbb{R}^{1 \times 1}$.

$$= \sum_{i=1}^{n} x_{i}^{2} = ||x||_{2}^{2} \neq 0 \Rightarrow x \neq 0$$

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Condition on
$$x$$
 for invertibility of $A := Ams$.

X $\neq 0$

Where, $P \in \mathbb{R}^{m \times n}$, $Q \in \mathbb{R}^{m \times 1}$, $R \in \mathbb{R}^{1 \times 1}$.

We have, $A^{-1}A = I_{n+1}$
 $\Rightarrow P Q I_n | X = I_{n+1} = I_n | 0 =$

$$\frac{1}{2} = \frac{1}{\|x\|_{2}^{2}} \neq 0 \Rightarrow x \neq 0$$

$$\frac{1}{2} = \frac{1}{\|x\|_{2}^{2}} \neq 0 \Rightarrow x \neq 0$$

$$\frac{1}{\|x\|_{2}^{2}} \Rightarrow x \neq 0$$

$$\frac{1}$$

where,
$$P \in \mathbb{R}^{n \times n}$$
, $Q \in \mathbb{R}^{n \times 1}$, $\mathbb{R} \in \mathbb{R}^{1 \times n}$, $S \in \mathbb{R}^{1 \times 1}$.

We have, $A^{-1}A = \mathbb{I}_{n+1}$

$$\Rightarrow \left[\begin{array}{c|c} P & Q \\ \hline R & S \end{array} \right] \left[\begin{array}{c|c} \mathbb{I}_n & X \\ \hline X^{\uparrow} & O \end{array} \right] = \mathbb{I}_{n+1} = \left[\begin{array}{c|c} \mathbb{I}_n & O \\ \hline O & 1 \end{array} \right]$$

$$\Rightarrow \left[\begin{array}{c|c} P\mathbb{I}_n + QX^{\uparrow} & PX \\ \hline R\mathbb{I}_n + SX^{\uparrow} & RX \end{array} \right] = \left[\begin{array}{c|c} \mathbb{I}_n & O \\ \hline O & 1 \end{array} \right]$$

$$EQ^{n}S = 0 \longrightarrow \mathbb{Q}$$

Multiply both cides of (1) by
$$X$$
,

$$\Rightarrow PX^{*0} + Q(X^{T}X) = X$$

$$\Rightarrow Now, \quad X^{T}X \in \mathbb{R}^{|X|} \text{ (constant).} \Rightarrow (Anw ribb).$$

$$\therefore Q = (X^{T}X)^{-1}X$$

$$\therefore P = I_{n} - (X^{T}X)^{-1}XX^{T}$$

$$\Rightarrow RX^{*1} + S(X^{T}X) = 0$$

$$\Rightarrow S(X^{T}X) = -1$$

$$Sing. \quad X^{T}X \text{ is a constant, it is invertible.}$$

$$\Rightarrow [: R = (X^{T}X)^{-1}X^{T}]$$

$$\therefore R = (X^{T}X)^{-1}X^{T}$$

$$(X^{T}X)^{-1}X^{T}$$

$$(X^{T}X)^{-1}X^{T}$$

$$(X^{T}X)^{-1}X^{T}$$

$$(x^{\uparrow}x)^{-1}x^{\uparrow} \qquad -(x^{\uparrow}x)^{-1}$$

A & Rmxn, b & Rm and & & Rn is the least squares soln to: Ax = b $\frac{\text{do prove}}{\text{do prove}} := (i) \quad (Ay)^T b = (Ay)^T (A\hat{x}) \quad \forall y \in \mathbb{R}^n.$ $\frac{(A\hat{x})^{T}b}{\|A\hat{x}\|_{2}\|b\|_{2}} = \frac{\|A\hat{x}\|_{2}}{\|b\|_{2}}$ Proof: Least sqnz. soln & to the system of equations Ax = b satisfies the normal equation: - $(A^{\uparrow}A)\hat{x} = A^{\uparrow}b \longrightarrow 0$ $\underline{\underline{Now}}, \qquad (Ay)^{\uparrow}(A\hat{x}) \qquad (y \in \mathbb{R}^n)$ $\Rightarrow y^{2}(A^{T}A)\hat{x}$ $(A3)^{T} = B^{2}A^{T})$ from (1), we have:-⇒ (yT AT)b \Rightarrow $(Ay)^T b \cdot (As, B^T A^T = (AB)^T)$ In the preview, put $y = \hat{x}$. $\Rightarrow (A\hat{x})^{\uparrow}b = (A\hat{x})^{\uparrow}(A\hat{x}) = \|A\hat{x}\|_{2}^{2}$

$$\Rightarrow \frac{(A\hat{x})^{7}b}{\|A\hat{x}\|_{2}} = \|A\hat{x}\|_{2}$$
Divide both sides by $\|b\|_{2}$,
$$\frac{(A\hat{x})^{7}b}{\|A\hat{x}\|_{2}\|b\|_{2}} = \frac{\|A\hat{x}\|_{2}}{\|b\|_{2}} \text{ (Proved)}$$

What is
$$u_1, u_2, \dots, u_T$$
 and y_1, y_2, \dots, y_T (Given)

and, $y_t \approx \hat{y}_t = \sum_{j=1}^{m} h_j u_{t-j+1}$; $t=1,2,\dots,T$

Since u_t :

$$||Ah - b||_2^2 = (y_1 - \hat{y}_1)^2 + (y_2 - \hat{y}_2)^2 + \dots + (y_T - \hat{y}_T)^2$$

$$||Ah - b||_2^2 = ||\hat{y}_1||_2^2$$

Set, $||Ah||_2^2 = ||\hat{y}_1||_2^2$

And $||a_T||_2^2$

And $||a_T||_2^2$

Where we need to find suitable $||a_T||_2^2$

where, $||\hat{y}_t||_2^2$

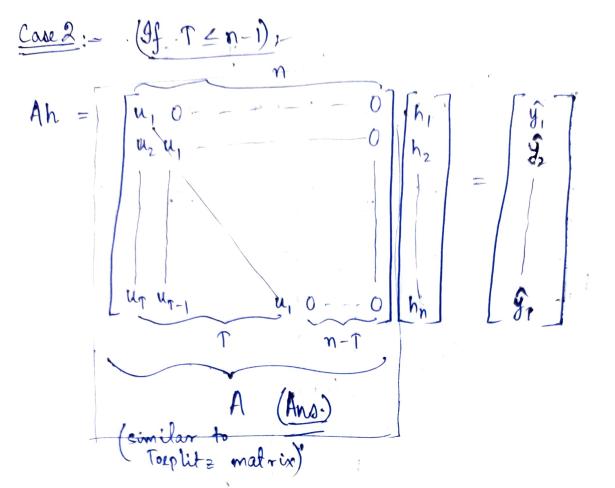
Where are $||a_T||_2^2$

Coarl: $||a_T||_2^2$
 $||a_T||_2^2$

nd:))

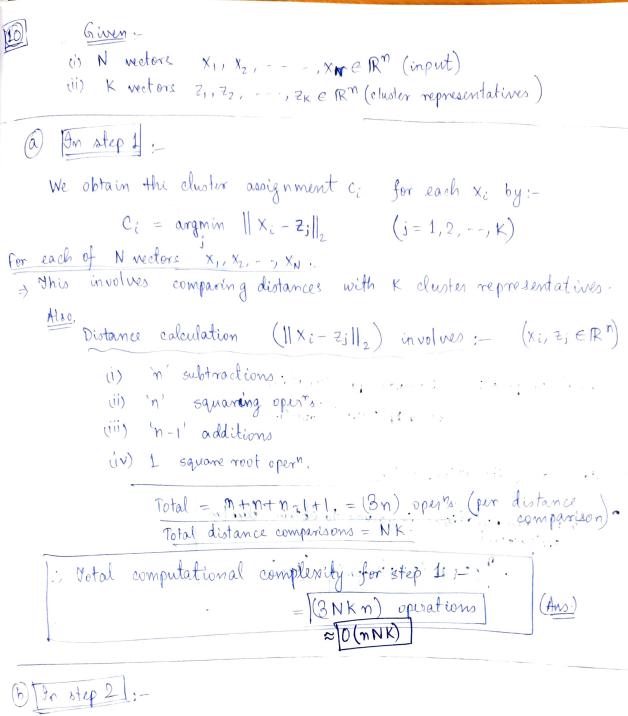
A (similar to)

Toeplitz matrix



1

,



Suppose a duster 'm' has 'p' vectors.

Updating cluster representatives involves averaging these 'p' vectors, is

Total additions per component = $(P_m - 1)$.

Let: Total operations per cluster $(J_m - n(P_m - 1))$.

: Potal operations for step 2 =
$$\mathbb{Z} J_m$$
 = $(n)\mathbb{Z}(P_m-$

But, we know
$$\underset{m=1}{\overset{L}{\sum}} P_m = N$$
 (Potal input vectors)

:, Total ops for step
$$2 \approx (n)(N-K)$$

(c) Jotal computations involved per iteration
$$\approx nN(3K+1)$$
 opens.

Question 4:

The Google Colab link for the solution notebook to Qn. 4 of Assignment 1, involving 2D Convolution, is given below:-

https://colab.research.google.com/drive/1nRcNhrCdcNt-bpjEA4K86n3718ezF7m4#scrollTo=6ws1PjfzPxO8

Question 11:

The Google Colab link for the solution notebook to Qn. 11 of Assignment 1, involving the K-Means Algorithm and its variations, is given below :-

https://colab.research.google.com/drive/1Vd-hlabFg3xS08odtp8Y2p3AnR-34G3Z