

Linear Algebra review (optional)

Matrices and vectors

Matrix: Rectangular array of numbers:

Dimension of matrix: number of rows x number of columns

Matrix Elements (entries of matrix)

$$A = \begin{bmatrix} 1402 & 191 \\ 1371 & 821 \\ 949 & 1437 \\ 147 & 1448 \end{bmatrix}$$

$$A_{ij} = "i,j$$
 entry" in the i^{th} row, j^{th} column.

$$A_{11} = |462|$$
 $A_{12} = |9|$
 $A_{32} = |437|$
 $A_{41} = |47|$



Vector: An n x 1 matrix.

$$y = \begin{pmatrix} 460 \\ 232 \\ 315 \\ 178 \end{pmatrix}$$

$$y_i = i^{th}$$
 element

1-indexed vs 0-indexed:

$$y = \begin{bmatrix} y_1 \\ y_2 \\ y_3 \\ y_4 \end{bmatrix} \leftarrow$$
1-indexed

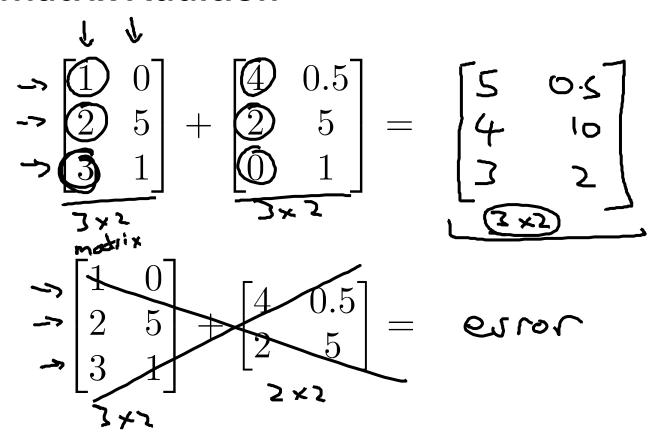
$$y = \begin{bmatrix} y_0 \\ y_1 \\ y_2 \\ y_3 \end{bmatrix} \leftarrow$$



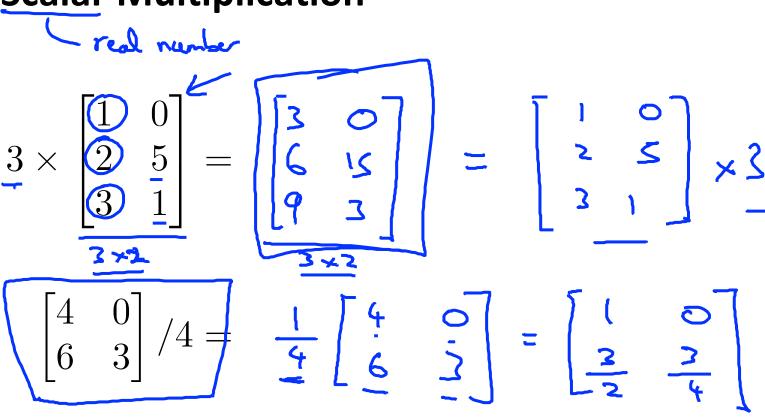
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Addition and scalar multiplication

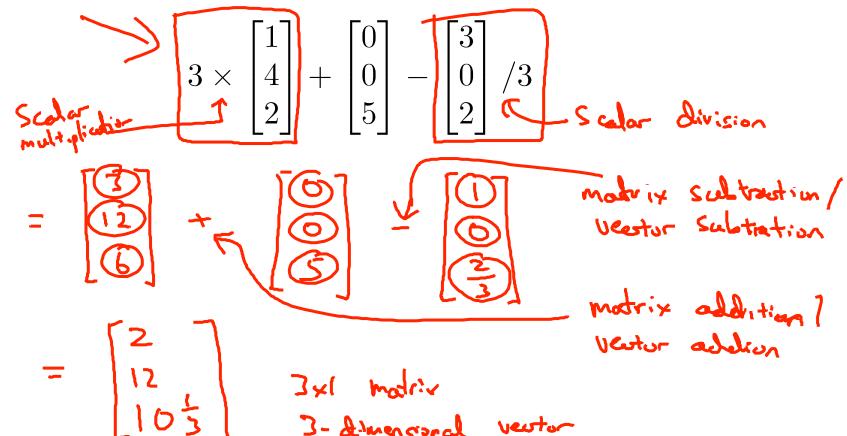
Matrix Addition



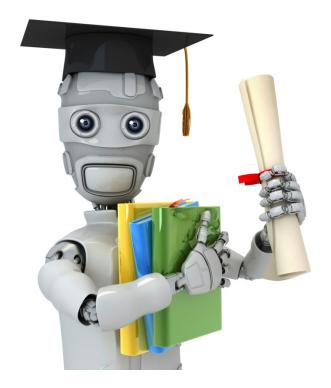
Scalar Multiplication



Combination of Operands



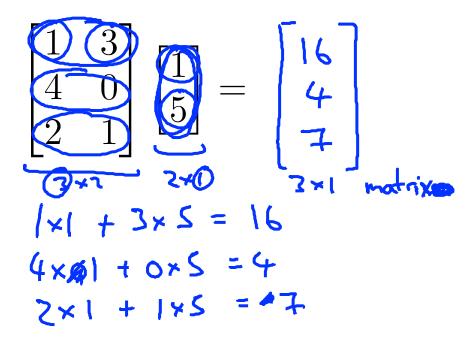
Andrew Ng



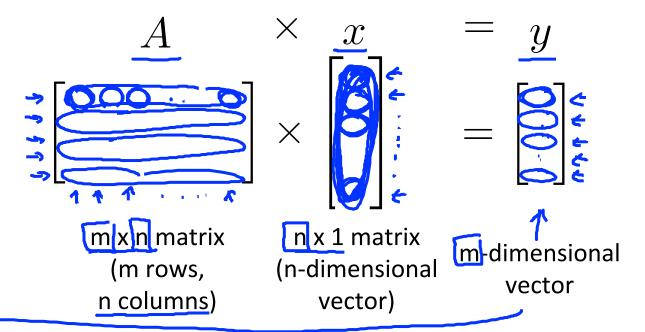
Linear Algebra review (optional)

Matrix-vector multiplication

Example

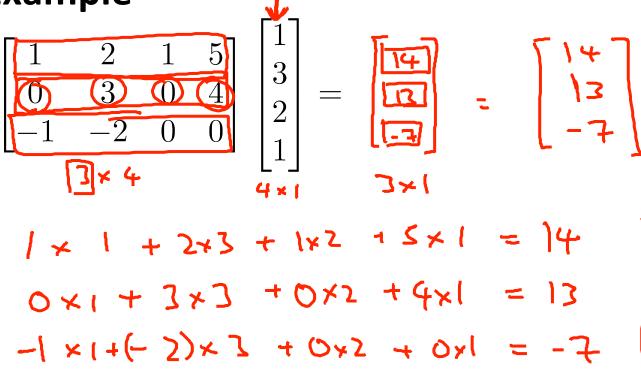


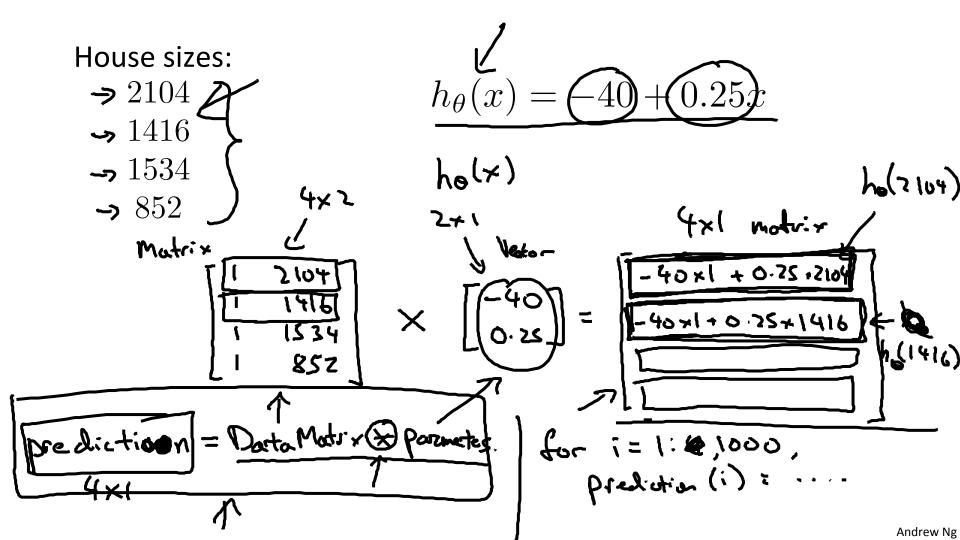
Details:



To get y_i , multiply \underline{A} 's i^{th} row with elements of vector x, and add them up.

Example







Linear Algebra review (optional)

Matrix-matrix multiplication

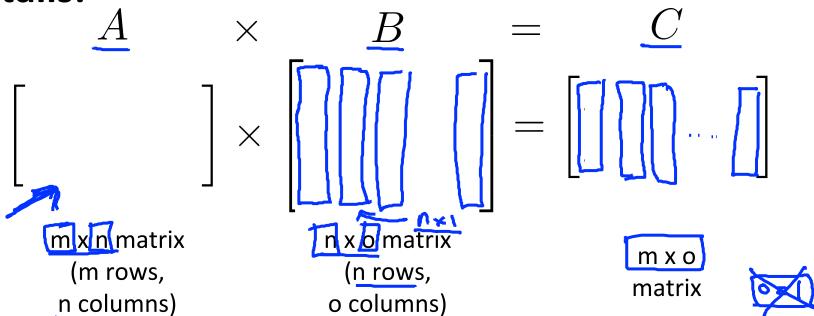
Example

$$\begin{bmatrix} 1 & 3 & 2 \\ 4 & 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & 3 \\ 0 & 1 \\ 5 & 2 \end{bmatrix} = \begin{bmatrix} 1 & 10 \\ 2 & 14 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 3 & 2 \\ 4 & 0 & 1 \end{bmatrix} \times \begin{bmatrix} 1 \\ 0 \\ 5 \end{bmatrix} = \begin{bmatrix} 1 & 3 \\ 4 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 3 & 2 \\ 4 & 0 & 1 \end{bmatrix} \times \begin{bmatrix} 3 \\ 1 \\ 2 \end{bmatrix} = \begin{bmatrix} 10 \\ 14 \end{bmatrix}$$

Details:



The $\underline{i^{th}}$ column of the matrix C is obtained by multiplying A with the i^{th} column of B. (for i = 1,2,...,0)

Example

$$\begin{bmatrix} 1 & 3 \\ 2 & 5 \end{bmatrix} \begin{bmatrix} 0 \\ 3 \end{bmatrix} \begin{bmatrix} 1 \\ 2 \end{bmatrix} = \begin{bmatrix} 4 & 4 \\ 15 & 12 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 3 \\ 2 & 5 \end{bmatrix} \begin{bmatrix} 0 \\ 3 \end{bmatrix} = \begin{bmatrix} 1 \times 0 + 3 \times 3 \\ 2 \times 0 + 5 \times 3 \end{bmatrix} = \begin{bmatrix} 4 \\ 15 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 3 \\ 2 & 5 \end{bmatrix} \begin{bmatrix} 1 \\ 2 \end{bmatrix} = \begin{bmatrix} 1 \times 1 + 3 \times 1 \\ 2 \times 1 + 5 \times 2 \end{bmatrix} = \begin{bmatrix} 4 \\ 12 \end{bmatrix}$$

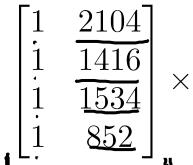
House sizes:

$$h_{\theta}(x) = -40 + 0.25x$$

2.
$$h_{\theta}(x) = 200 + 0.1x$$

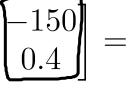
3.
$$h_{\theta}(x) = (150 + 0.4)$$

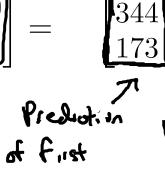
Matrix

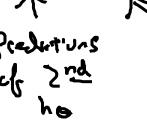


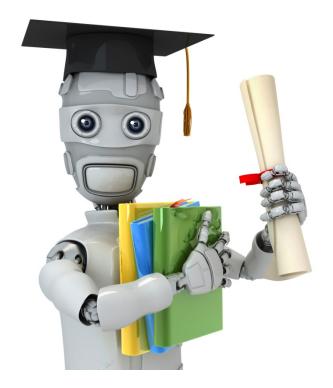












Linear Algebra review (optional)

Matrix multiplication properties

Let A and B be matrices. Then in general, $A \times B \neq B \times A$. (not commutative.)

E.g.
$$\begin{bmatrix} 1 & 1 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} 0 & 0 \\ 2 & 0 \end{bmatrix} = \begin{bmatrix} 2 & 0 \\ 0 & 0 \end{bmatrix}$$

$$\begin{bmatrix} 0 & 0 \\ 2 & 0 \end{bmatrix} \begin{bmatrix} 1 & 1 \\ 0 & 0 \end{bmatrix} = \begin{bmatrix} 0 & 0 \\ 2 & 2 \end{bmatrix}$$

$$\begin{bmatrix} 0 & 0 \\ 2 & 2 \end{bmatrix}$$

$$\begin{bmatrix} 0 & 0 \\ 2 & 2 \end{bmatrix}$$

$$\begin{bmatrix} 0 & 0 \\ 2 & 2 \end{bmatrix}$$

$$\begin{bmatrix} 0 & 0 \\ 2 & 2 \end{bmatrix}$$

$$\begin{bmatrix} 0 & 0 \\ 2 & 2 \end{bmatrix}$$

$$3 \times 5 \times 2$$
 $3 \times (5 \times 2) = (3 \times 5) \times 2$

$$3 \times 10 = 30 = 15 \times 2$$

$$A \times (0 \times c) \leftarrow \uparrow$$

$$(A \times B) \times C \leftarrow$$

$$A \times B \times C$$
.

Let
$$\underline{D} = B \times C$$
. Compute $A \times D$.

Let $\underline{E} = A \times B$. Compute $E \times C$.

A \times ($\mathbb{C} \times \mathbb{C}$)

Some

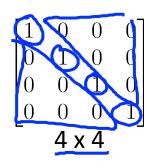
Identity Matrix

Denoted \underline{I} (or $I_{n \times n}$).

Examples of identity matrices:

$$\begin{bmatrix}
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For any matrix A,

1×2 = 2×1 = 2



Note: AB + BA in general AI = BA IA



Linear Algebra review (optional)

Inverse and transpose

Not all numbers have an inverse.

Matrix inverse:

If A is an m x m matrix, and if it has an inverse,

$$A^{-1} = A^{-1}A = I.$$

Eg. [3 4] [0.4 -0.1] = [1.7]

[2 16] [0.4 -0.1] = [1.7]

12 > (12-1) = 1

Matrices that don't have an inverse are "singular" or "degenerate"

Matrix Transpose

Example:
$$\underline{\underline{A}} = \underbrace{\frac{1}{1} \cdot \frac{2}{2} \cdot 0}_{2 \times 3}$$

$$\mathbf{B} = \underline{A^T} = \begin{bmatrix} 1 \\ 2 \\ 0 \end{bmatrix} \begin{bmatrix} 3 \\ 5 \\ 0 \end{bmatrix}$$

Let A be an $\underline{\mathbf{m}}$ $\underline{\mathbf{x}}$ $\underline{\mathbf{n}}$ matrix, and let $B = A^T$. Then B is an $\underline{\mathbf{n}}$ $\underline{\mathbf{x}}$ $\underline{\mathbf{m}}$ matrix, and

$$B_{\underline{i}\underline{j}} = A_{\underline{j}\underline{i}}.$$

$$B_{12} = A_{21} = 2$$

$$B_{32} = 9$$

$$A_{23} = 9$$