

Assignment - 8 Dimensionality Reduction

Question 1 Column follow orthonormal basis

$$c_1 = \begin{bmatrix} 2/7 \\ 3/7 \\ 6/7 \end{bmatrix}$$

$$c_2 = \begin{bmatrix} 6/7 \\ 2/7 \\ -3/7 \end{bmatrix}$$

$$c_3 = \begin{bmatrix} x \\ y \\ z \end{bmatrix}$$

Given: $\sqrt{x^2 + y^2 + z^2} = 1$

$$c_1 : c_2 \Rightarrow \left[\frac{2}{7} \times \frac{6}{7} \right] + \left[\frac{3}{7} \times \frac{2}{7} \right] + \left[\frac{6}{7} \times \frac{-3}{7} \right] = 0$$

$$\frac{12}{49} + \frac{6}{49} - \frac{18}{49} = 0$$

$$c_2 : c_3 \Rightarrow \left[\frac{6}{7} \times x \right] + \left[\frac{2}{7} \times y \right] + \left[\frac{-3}{7} \times z \right] = 0$$

$$\boxed{6x + 2y - 3z = 0} \quad \text{--- (1)}$$

$$c_1 : c_3 \Rightarrow \left[\frac{2}{7} \times x \right] + \left[\frac{3}{7} \times y \right] + \left[\frac{6}{7} \times z \right] = 0$$

$$\boxed{2x + 3y + 6z = 0} \quad \text{--- (2)}$$

Solve (1) & (2) $\rightarrow \boxed{y = -2x}$

Put y in (2)

$$6x + 9y + 18z = 0$$

$$6x + 2y - 3z = 0$$

$$- \quad - \quad (4)$$

$$\underline{7y + 21z = 0}$$

$$\boxed{y = -3z}$$

$$x:y:z \Rightarrow -2:1:-3$$

Question 2

$$A = \begin{bmatrix} 2 & 3 \\ 3 & 10 \end{bmatrix}$$

Given: 3rd component of eigen vector = 2

Find: One eigenvalue & one eigen vector

So eigen vector = $\begin{bmatrix} 1 \\ e \end{bmatrix}$

$$Ax = \lambda x$$

$$\begin{bmatrix} 2 & 3 \\ 3 & 10 \end{bmatrix} \begin{bmatrix} 1 \\ e \end{bmatrix} = \lambda \begin{bmatrix} 1 \\ e \end{bmatrix}$$

$$\boxed{2 + 3e = \lambda}$$

$$3 + 10e = \lambda e$$

$$(2 + 3e)e = 3 + 10e$$

$$3e^2 + 2e = 3 + 10e \Rightarrow 3e^2 - 8e - 3 = 0$$

$$(3e + 1)(e + 3) = 0 \Rightarrow e = 3, -1/3$$

So eigen vectors are $\begin{bmatrix} 1 \\ 3 \end{bmatrix}$ and $\begin{bmatrix} 1 \\ -1/3 \end{bmatrix}$

The corresponding eigen values are

$$\lambda = 2 + 3e = 2 + 3(3) = 11$$

$$\lambda = 2 + 3e = 2 + 3(-1/3) = 1$$

Question 3: Unit Eigen vector

Eigen vector : $[1, 3, 4, 5, 7]$

$$A = \begin{bmatrix} 1 \\ 3 \\ 4 \\ 5 \\ 7 \end{bmatrix}$$

Unit vector : $\frac{\text{Vector}}{\text{Magnitude}}$

Unit vector \Rightarrow Divide each component by the sqrt of sum of squares

$$\text{Magnitude} = \sqrt{1^2 + 3^2 + 4^2 + 5^2 + 7^2} = \sqrt{100} = 10$$

$$\text{Unit Eigen vector} : \begin{bmatrix} 1/10 \\ 3/10 \\ 4/10 \\ 5/10 \\ 7/10 \end{bmatrix} = \begin{bmatrix} 0.1 \\ 0.3 \\ 0.4 \\ 0.5 \\ 0.7 \end{bmatrix}$$

Question 4:

Points $\Rightarrow (1,1), (2,2), (3,4)$

Construct a matrix with rows as point & columns as dimension of space.

$$M = \begin{bmatrix} 1 & 1 \\ 2 & 2 \\ 3 & 4 \end{bmatrix}$$

$$M^T M = \begin{bmatrix} 1 & 2 & 3 \\ 1 & 2 & 4 \end{bmatrix} \begin{bmatrix} 1 & 1 \\ 2 & 2 \\ 3 & 4 \end{bmatrix} = \begin{bmatrix} 14 & 17 \\ 17 & 21 \end{bmatrix}$$

Question 5 Moore - Penrose Pseudoinverse

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

Pseudoinverse
1 divided by non-zero elements

$$M^+ = \begin{bmatrix} 1/1 & 0 & 0 \\ 0 & 1/2 & 0 \\ 0 & 0 & 0 \end{bmatrix}$$

Question 6 Probability distribution for the rows

Matrix -

$$\begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \\ 10 & 11 & 12 \end{bmatrix}$$

Probability distribution = $\frac{\text{Sum of squares of elements in row}}{\text{Sum of squares of elements in the matrix.}}$

~~$P(R_1) = \frac{1^2 + 2^2 + 3^2}{1^2 + 2^2 + 3^2 + 4^2 + 5^2 + 6^2 + 7^2 + 8^2 + 9^2 + 10^2 + 11^2 + 12^2}$~~

Sum = $1^2 + 2^2 + 3^2 + 4^2 + 5^2 + 6^2 + 7^2 + 8^2 + 9^2 + 10^2 + 11^2 + 12^2$

$$P(R_1) = \frac{1^2 + 2^2 + 3^2}{\text{sum}} = 0.02$$

$$P(R_2) = \frac{4^2 + 5^2 + 6^2}{\text{sum}} = 0.12$$

$$P(R_3) = \frac{7^2 + 8^2 + 9^2}{\text{sum}}$$

$$= 0.298$$

$$P(R_4) = \frac{10^2 + 11^2 + 12^2}{\text{sum}} = 0.56$$