

Mathematics for Machine Learning (Linear Algebra)

Linear Algebra

1st Weeks:

Notation for Linear Algebra:

→ Difference b/w Mathematical Objects: (vectors vs Matrices).

→ Types of problem we want to solve with L.A.

→ Solving Simultaneous equations.

→ Fitting an equation / line to some data

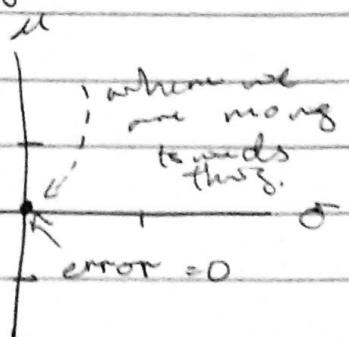
also partly connected to multivariate calculus.

Module #1

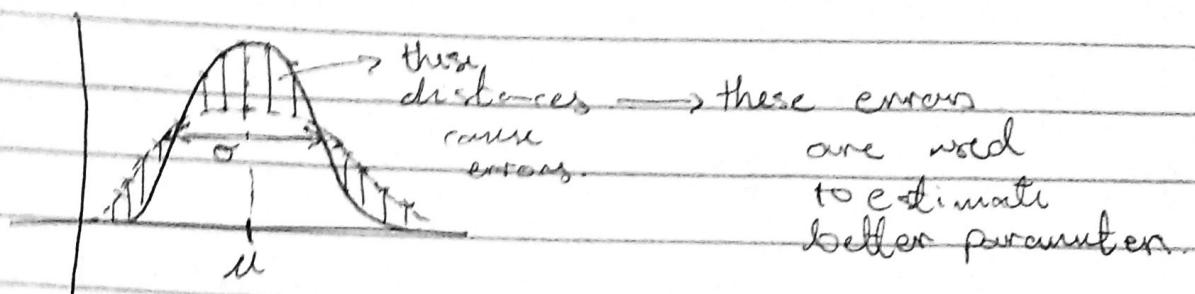
Example of data

Parameter fitting

→ maybe talking about something linear regression.



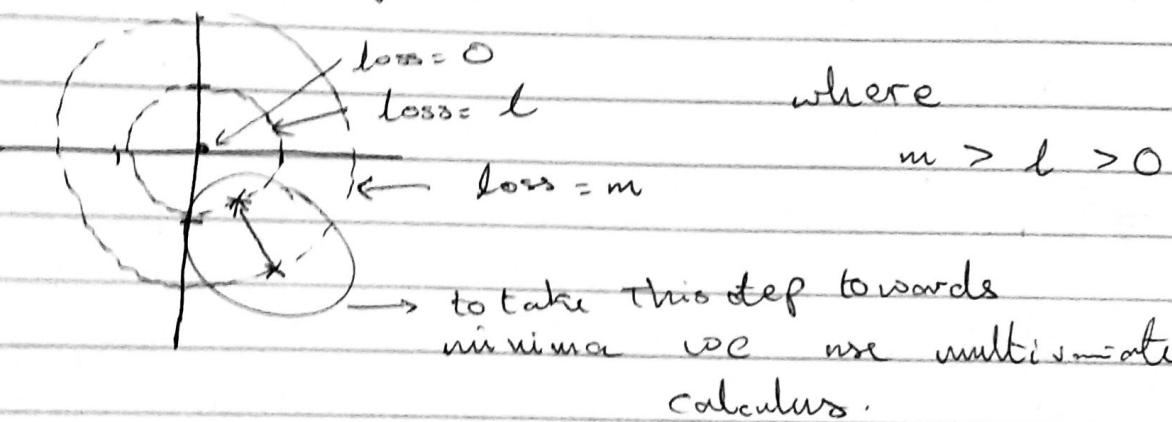
Parameter fitting



In our current case μ and σ are the parameters. $\begin{bmatrix} \mu \\ \sigma \end{bmatrix}$ this vector needs to be found.

The equation is the gaussian equation.

The intuition is built on the following graph: of the parameter Space



[Practice Quiz]

in 300

$$\Sigma = \left(S_x = \sqrt{\frac{\sum (x_i - \bar{x})^2}{n-1}} \rightarrow \text{mean} \right)$$

- One sigma left and right should include 68% of all data in the probabilistic model.

It is important to note that in the case of σ and μ they depend ~~on~~ on each other which is also the case for other independent/dependent pairs of parameters. Maybe not in the physical space though.

The course defines σ as the characteristic width of the bell curve.

[Quiz related]

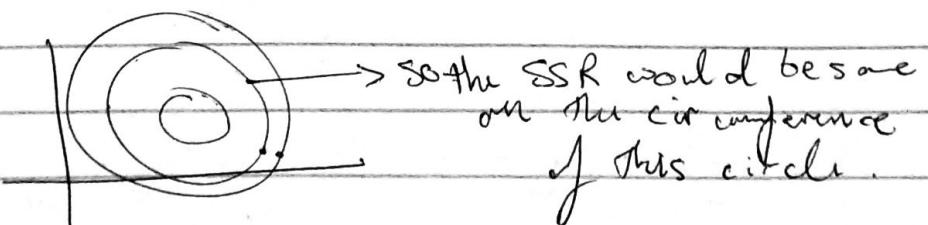
$$P = \begin{bmatrix} \mu \\ \sigma \end{bmatrix} \rightarrow \begin{bmatrix} 155 \\ 167 - 155 \end{bmatrix} \rightarrow \begin{bmatrix} 185 \\ 12 \end{bmatrix} \quad / \begin{bmatrix} 179 \\ 7 \end{bmatrix}$$

g_p is predicted distribution (data) from a parameter vector p .

Sum of Squared Residual (or Error) is an error metric to measure the quality of your fit.

Important

A constant value on a contour map means that the SSR is zero there.



~~AP~~ {

$$\textcircled{2} \quad 2(3n - 2y) = (4)^2$$

$$5x - 4y = 8$$

$$6n + 3y = 15$$

$$-7y = 7$$

$$\boxed{y = 1}$$

$$n = \frac{4+2}{3} = \textcircled{2}$$

$$\textcircled{4} \quad n = ay + b$$

$$y = cn + d$$

$$2y - 2n = 20$$

$$y - n = 10$$

$$y - n = 10$$

$$5n + 3y = 6$$

~~$y = 10 + n$~~

$$5n + 30 + 3n = 6$$

~~$8n + 30 = 6$~~

$$y = 10 + \cancel{n} = \textcircled{22}$$

$$+ (-3) = \textcircled{7}$$

~~$n = -24$~~

~~$= \cancel{10} + \cancel{n}$~~

$$\textcircled{-3}$$

$$-2n + 2y = 20$$

$$5n + 3y = 6$$

\textcircled{5}

$$n + y + z = 2$$

$$3n - 2y + z = 7$$

~~6n - 4y~~

$$n = 2 - y - z$$

$$3n - 2y + \cancel{z} = 7$$

$$3n - 2y - \cancel{z} = 3$$

$$6n - 4y = 10$$

$$3n - 2y = \cancel{5}$$

$$6 - \textcircled{3y} - \textcircled{8z} - \textcircled{2y} + \textcircled{7} = 7$$

$$\cancel{6} - 8y - 2z = 7$$

$$-5y - 2z = 1$$

$$\boxed{y = 4n - 8 \quad \textcircled{1}}$$

$$\cancel{2y} = 3n - 5$$

~~2y~~

$$n + y + z = 2$$

~~$3n - 2y - z = 3$~~

$$4n - y = 5$$

-\textcircled{1}

$$\begin{array}{l} 3x - 2y - z = 3 \\ x + y + z = 2 \end{array}$$

$$4x - y = 5$$

$$y = 4x - 5$$

$$\boxed{y = -1}$$

$$3x - 2y - z = 3$$

$$3x - 2y - z = 7$$

$$6x - 4y = 10$$

$$6(x) - 4(4x - 5) = 10$$

$$6x - 16x + 20 = 10$$

~~$$-10x = 10$$~~

$$\boxed{x = 1}$$

$$1 - 1 + 2 = 2$$

pretty simple stuff

skip if necessary.

Vectors

Operations and spaces we can apply it to:

Addition

= Vector addition is associative?

association property

So it doesn't matter the order of addition. The answer is same.

Solving

This also reflects the property of lap.

* Nice way of writing a vector

$$\begin{bmatrix} 3 \\ 2 \end{bmatrix} \text{ so pretty } ^+ - ^*$$

$$r - s$$

$$r = \begin{bmatrix} 3 \\ 2 \end{bmatrix} \quad s = \begin{bmatrix} -1 \\ 2 \end{bmatrix} \Rightarrow r - s = r + (-s)$$

$$-s = \begin{bmatrix} 1 \\ -2 \end{bmatrix} \quad \begin{bmatrix} 3 \\ 2 \end{bmatrix} + \begin{bmatrix} 1 \\ -2 \end{bmatrix} = \begin{bmatrix} 4 \\ 0 \end{bmatrix}$$

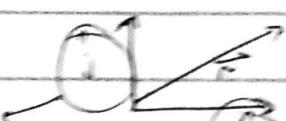
$$\begin{aligned} & \left[\begin{array}{c} -1 \\ -2 \end{array} \right] \left[\begin{array}{c} -1 \\ 2 \end{array} \right] = \left[\begin{array}{c} -1 \\ -2 \end{array} \right] \quad \left[\begin{array}{c} -1 \\ -2 \end{array} \right] \left[\begin{array}{c} -1 \\ 2 \end{array} \right] = \left[\begin{array}{c} -1 \\ 1 \end{array} \right] \\ u = \left[\begin{array}{c} 1 \\ 2 \end{array} \right] \quad v = \left[\begin{array}{c} 0 \\ 1 \end{array} \right] \quad & \left[\begin{array}{c} -1 \\ 2 \end{array} \right] - 6 = \left[\begin{array}{c} -1 \\ +2 \end{array} \right] \\ \left[\begin{array}{c} -1 \\ 2 \end{array} \right] - 6 = \left[\begin{array}{c} -1 \\ +2 \end{array} \right] \quad & \left[\begin{array}{c} -1 \\ 2 \end{array} \right] = \left[\begin{array}{c} -1 \\ 2 \end{array} \right] - \left[\begin{array}{c} -2 \\ 4 \end{array} \right] \end{aligned}$$

Next module More operations of a vector
 basis coordinate system of a vector

Key Material: (Pg 96 of Mathematical Methods in the physical Sciences [ref in PS])

Week 2

Modulus of a vector



$$r = ai + bj$$

because of orientation



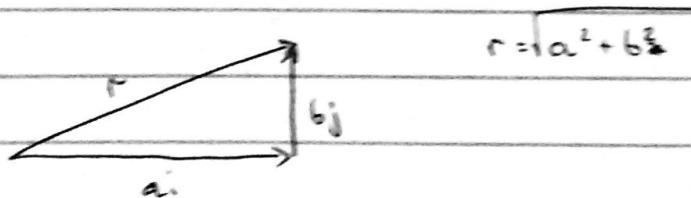
unit vector

because of orientation

Add to blog
 more about
 dot product

Note: The 'anti' notation

on i and j refer to
 them being unit vector.

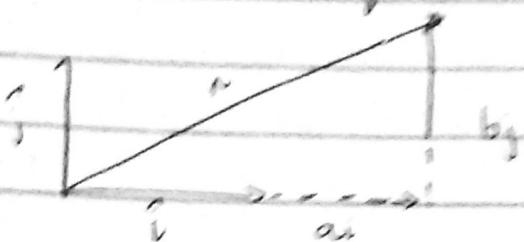


$$r = \sqrt{a^2 + b^2}$$

Orthogonals

[Derivation]

How Pythagorean theorem can be connected
to modulus of a vector?



$$r = a_i + b_j = \begin{bmatrix} a \\ b \end{bmatrix}$$

$$\|r\| = \sqrt{a^2 + b^2}$$

This is also applicable
to any dimension
of space
where r lies.

We choose this from Pythagoras
theorem
where r is the hypotenuse
and ' a ' is base whereas
' b ' is height.

So in 3d space

$$r = \begin{bmatrix} a \\ b \\ c \end{bmatrix} = a_i + b_j + c_k$$

$\|r\| = \sqrt{a^2 + b^2 + c^2}$ } this is true for length of
the segments in 3d
space.
and
so on
for 4d.

$$\begin{bmatrix} 3 & -1 \\ -3 & 4 \end{bmatrix} + \begin{bmatrix} 2 & 2 \\ 2 & 2 \end{bmatrix}$$

1

Dot product:

$$r \cdot s = r_1 s_1 + r_2 s_2$$

Properties:

→ Commutative \Rightarrow Order of

operation doesn't
matter

$$r \cdot s = s \cdot r$$

Intuition

Adding $r+s$

$$\begin{bmatrix} +2 \\ 4 \end{bmatrix} \approx \begin{bmatrix} 2 \\ 4 \end{bmatrix}$$

$$r+s = \sqrt{2^2 + 4^2}$$

$$\sqrt{4+16}$$

$$20$$

Derive the distributive property

$$r \cdot (s+t) \quad \text{--- ①}$$

$$\rightarrow r = \begin{bmatrix} r_1 \\ r_2 \\ \vdots \\ r_n \end{bmatrix} \quad s = \begin{bmatrix} s_1 \\ s_2 \\ \vdots \\ s_n \end{bmatrix} \quad t = \begin{bmatrix} t_1 \\ t_2 \\ \vdots \\ t_n \end{bmatrix}$$

to expand on the above equation - ①

$$r_1 \cdot (s_1 + t_1) + r_2 \cdot (s_2 + t_2) \quad \dots$$

$$\underline{r_1 s_1} + \underline{r_1 t_1} + \underline{r_2 s_2} + \underline{r_2 t_2} \quad \dots \quad \underline{r_n s_n} + \underline{r_n t_n}$$

$$(r_1 s_1 + r_2 s_2 + \dots + r_n s_n) + (r_1 t_1 + r_2 t_2 + \dots + r_n t_n)$$

$$(r \cdot s) + (r \cdot t)$$

$$\overbrace{r \cdot (s+t)}^{\rightarrow \rightarrow} = r \cdot s + r \cdot t$$

→ Associativity

$$r \cdot (as) = a(r \cdot s)$$

$$\rightarrow r_1 \cdot (a_1 \cdot s_1) + r_2 \cdot (a_2 \cdot s_2)$$

$$\rightarrow (r_1 \cdot s_1) a_1 + (r_2 \cdot s_2) a_2$$

$$a(r_1 \cdot s_1 + r_2 \cdot s_2)$$

$$\boxed{a(rs)}$$

Dot product

Unit vector

Ans: Both are not bold

(Check paper with
vector to see how
they are written
get accustomed to
writing)

Remember: that
dot product is just
a scalar

E

A dot product of a vect- with itself is
basically its module²

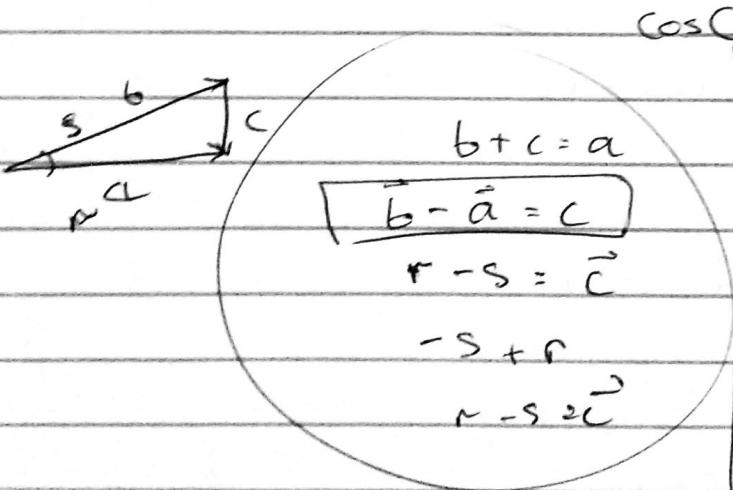
$$\begin{aligned} \vec{r} \cdot \vec{r} &= r_1 r_1 + r_2 r_2 \\ &= r_1^2 + r_2^2 \\ &= (|\vec{r}|)^2 \end{aligned}$$

(This should
remind you
of the
module)



Cosine and dot product

$$c^2 = a^2 + b^2 - 2ab \cos C$$



$\cos C$

$$\begin{aligned} |r - s|^2 &= |\vec{r}|^2 \\ &\quad + |\vec{s}|^2 + 2(\vec{r} \cdot \vec{s}) \\ &\quad \cos C \end{aligned}$$

Dot $\begin{bmatrix} \text{Pose} \leftrightarrow \text{data} \\ \downarrow \text{similarity} \end{bmatrix}$

$$\|r\cdot r\| = r^2$$

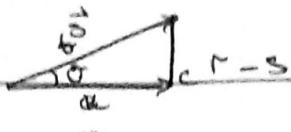
$$\|r\|^2$$

$$\|r\| = \sqrt{(r_1)^2 + (r_2)^2}$$

$$\|r\|^2 = r_1^2 + r_2^2$$

$$\|rr\|$$

10 ms.



$$c^2 = a^2 + b^2 - 2ab \cos C$$

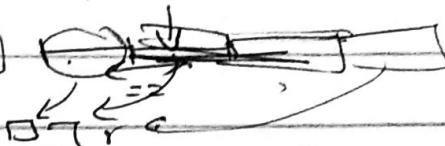


Derivation

$$\|r-s\|^2 = \|r\|^2 + \|s\|^2 - 2\|r\|\|s\| \cos \theta \quad T_m$$

$$\|r\|^2 = \|r\cdot r\|$$

10 ms



$$\boxed{\|r-s\|(\|r-s\|) = \|r\cdot r\| + \|s\cdot s\| - 2\|r\|\|s\| \cos \theta}$$

$$\rightarrow \boxed{\|r\cdot r\| - \|rs\| - \|sr\| + \|s\cdot s\|}$$

$\downarrow \|r\|^2 \quad \downarrow \text{cancel} \quad \downarrow \|s\|^2$

- $\cancel{2\|sr\|}$ this \rightarrow

$$\boxed{\frac{\|r\cdot r\| - 2\|rs\| + \|s\cdot s\|}{\|r\|^2 + \|s\|^2}}$$

Should be the right hand side.

$$\cancel{\|r\|^2 + \|s\|^2 - 2\|rs\|} = \|r\|^2 + \|s\|^2 - 2\|r\|\|s\| \cos \theta$$

$$2\|rs\| = 2\|r\|\|s\| \cos \theta$$

$$r \cdot s = \|r\|\|s\| \cos \theta$$

Dot product is equal

to magnitudes mult with $\cos \theta$ of each other

$$\boxed{r \cdot s = \cos \theta}$$

$$\boxed{\|r\|\|s\|}$$

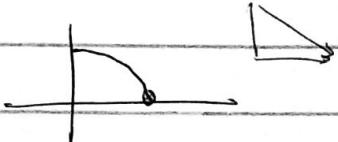
And the unknown could be found.

Derive again?

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

$$\theta = 0$$

$\cos 90^\circ$



Orthogonal is 90° .

$$\mathbf{r} \cdot \mathbf{s} = |\mathbf{r}| |\mathbf{s}| \cos 90^\circ$$

$$\cos 90^\circ = 0$$

$$\mathbf{r} \cdot \mathbf{s} = 0$$

$$\mathbf{r} \cdot \mathbf{s} = |\mathbf{r}| |\mathbf{s}| \cos 180^\circ$$

$$\frac{1}{-1}$$

$$\mathbf{r} \cdot \mathbf{s} = |\mathbf{r}| |\mathbf{s}| (-1)$$

0° between vectors.

$$\mathbf{r} \cdot \mathbf{s} = |\mathbf{r}| |\mathbf{s}| \cos 0^\circ$$

$$\mathbf{r} \cdot \mathbf{s} = |\mathbf{r}| |\mathbf{s}|$$

when the vectors are in the same direction the dot product = product of the magnitudes.

90° between vectors

$$\mathbf{r} \cdot \mathbf{s} = |\mathbf{r}| |\mathbf{s}| \cdot 0$$

$\boxed{\mathbf{r} \cdot \mathbf{s} = 0}$ dot

product is 0 if the are orthogonal.

The dot product in a way is a very suggestive indicator of the orthogonality of two vectors. It is a better word.

180° b/w vect

$$\mathbf{r} \cdot \mathbf{s} = |\mathbf{r}| |\mathbf{s}| \cdot -1$$

$$\boxed{\mathbf{r} \cdot \mathbf{s} = -|\mathbf{r}| |\mathbf{s}|}$$



Derivation,

$$c^2 = a^2 + b^2 + 2ab \cos \theta$$

$$(r+s)^2 = |\mathbf{r}|^2 + |\mathbf{s}|^2 + 2\mathbf{r}\cdot\mathbf{s} \cos 0^\circ$$

$$(r+s)(r+s)$$

$$r^2 + rs + rs + s^2$$

$$\boxed{r^2 + s^2 - 2rs = r^2 + s^2 + 2rs \cos 0^\circ}$$

$$+ 2rs = + 2|\mathbf{r}| |\mathbf{s}| \cos 0^\circ$$

$$\mathbf{r} \cdot \mathbf{s} = |\mathbf{r}| |\mathbf{s}| \cos 0^\circ$$

$$\mathbf{r} \cdot \mathbf{s} = \cos 0^\circ$$

$$|\mathbf{r}| |\mathbf{s}|$$

Projection

→ What is the use of projection?

$$\cos \theta = \frac{\text{adj}}{\text{hyp}}$$

Very interesting

Talking from the perspective of the dot product. Dot product refers / estimates / indicates the projection of the vector s onto r .

$$r \cdot s = |\underline{r}| |\underline{s}| \cos \theta$$

adj side.

So in the case where $\theta = 90^\circ$ and there is no "shadow"

the dot product will be equal to

0

if $\theta = 180^\circ$

$$r \cdot s = |\underline{r}| (|\underline{s}|)$$

adjacent side.

the dot product would be negative also

indicating the "shadow"

onto $-\underline{r}$

Scalar projection:

$$\cos \theta = \frac{\text{adj}}{\text{hyp}}$$

$$\cos \theta = \frac{\text{adj}}{|s|}$$

$$|\underline{s}| \cos \theta = \text{adj.}$$

scalar projector
also found here

$$r \cdot s = |\underline{r}| |\underline{s}| \cos \theta$$

$$\frac{r \cdot s}{|\underline{r}|} = |\underline{s}| \cos \theta$$

$$\frac{r \cdot s}{|\underline{r}|} = |\underline{s}| \cos \theta$$

$$|\underline{s}| \theta$$

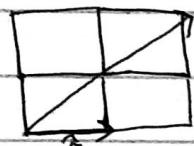
In case of parallel vectors remember that

$$\underline{r}_1, \underline{r}_2, \underline{r}_3 \text{ and } r \text{ are components of } \underline{r} \text{ such that } \underline{r}_1 = \underline{r}_2 = \underline{r}_3$$

Alternatively: the Scalar projection is the dot product of unit vector $\frac{\underline{r}}{|\underline{r}|}$

with s .

$$\frac{r \cdot s}{|\underline{r}|} = |\underline{s}| \cos \theta$$



which is a vector.

Vector Projection: (Gives information about r whereas Scalar projection talks about s primarily)

$$\frac{r \cdot s}{\|r\| \|s\|}$$



The length of the adjacent side on the shadow of the vector s .

This shadow is normalized to be of unit length by dividing with $\|r\|$.

The encode information about r as well as its projection from s . We must multiply this scalar with r .

Ques 3

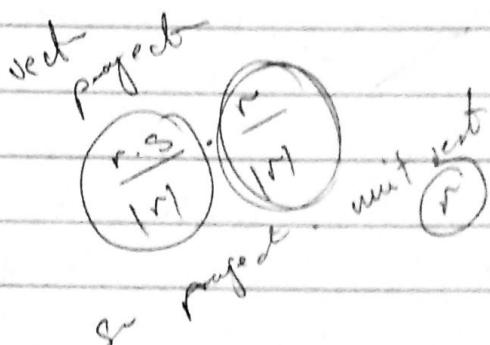
$$1) s = \sqrt{1^2 + 3^2 + 4^2 + 2^2} \\ = \sqrt{30}$$

$$2) (\vec{s}) \cdot r = 6 - \frac{1}{2} + 0$$

$$\begin{pmatrix} 1 & -2 \\ -1 & \end{pmatrix}$$

$$3) \frac{\pi}{2}$$

$$\angle 90^\circ$$

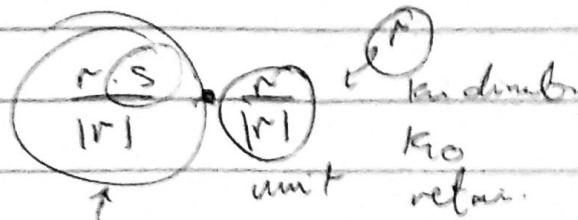


→ onto r

$$r = \begin{bmatrix} 3 \\ -4 \\ 0 \end{bmatrix}, s = \begin{bmatrix} 10 \\ 5 \\ -6 \end{bmatrix}$$

scalar product unit vec(r)

$$\frac{r \cdot s}{|r|} = |s| \cos \theta$$



$$\frac{30 - 20 + 0}{\sqrt{9+16}} \Rightarrow \frac{10}{5} = 2$$

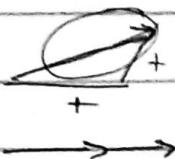


$$r \left(\frac{r \cdot s}{|r| |s|} \right) = \frac{10}{5 \cdot 5} = \frac{10}{25} = \frac{2}{5} \quad |r|^2 = r \cdot r$$

$$|r| \cdot |r| = |r|^2 ?$$

$$\begin{pmatrix} 6/5 \\ -8/5 \\ 0 \end{pmatrix}$$

$$(17) \quad |a+b| \text{ or } |a| + |b| \text{ longer}$$



$$a+b \in \{3, 5, 10\}$$

$$\sqrt{9+25+2 \cdot 6}$$

$$\sqrt{290} \\ (17)$$

$$\sqrt{9+16} + \sqrt{25+144}$$

$$5 + 13$$

$$(18)$$

$$a+b > 0$$

$c < a+b$ is the rule for triangle

$$(1c) \quad c < |a| + |b|$$

$$|a+b| < |a| + |b|$$

Basically a vector projection maintains if absent
s and r in just one vector

can
no basis in
the per
superal
space



$$(r \cdot r) = \sqrt{r^2 - |r|^2}$$

$$(r \cdot r)$$



$$\cos\theta = \frac{r \cdot s}{|r||s|}$$

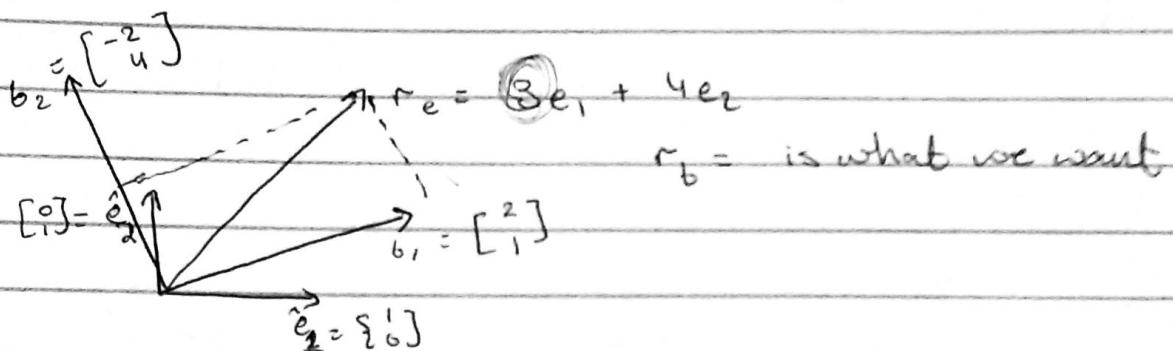
$$0 =$$

$$\cos\theta = 1$$

$$\cos\theta =$$

Changing Basis

lets also talk about why this may be important.
But first lets get this derivation done



r_b can be found by changing the basis vector
by project r_e onto b_1 and then onto b_2
the ^{scalar} vector projection would be the constant beside the
vector basis.

$$|s| \quad |r|$$

$$r_e = \begin{bmatrix} 3 \\ 4 \end{bmatrix} \quad b_1 = \begin{bmatrix} 2 \\ 1 \end{bmatrix}$$

$$\frac{r_s}{|s|} = |s| \cos\theta$$

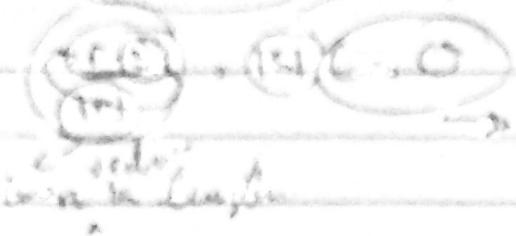
$$\frac{r_e \cdot b_1}{|r_e|} = |s| \cos\theta$$

$$r_{rs} = 2(s)(|s|) \cos\theta$$



$$\cos\theta = \frac{\text{adj}}{\text{hyp}}$$

length of the hypotenuse



r_s is projected onto r

so in this example

* r_s is being projected onto b_1, e

So the formula becomes

$$\frac{b_1 \cdot r_s}{|b_1|} = |\text{ref}| \cos \theta$$

adjacent side hypotenuse

(b1) · (re)
|b1|

(b1) · (re)
|b1|

$$\frac{[?] \cdot [3]}{\sqrt{2^2 + 1^2}} \Rightarrow \frac{6+4}{\sqrt{5}} = \frac{10}{\sqrt{5}}$$

Scalar projection



$$\frac{b_2 \cdot r_s}{|b_2|} = \frac{[-2] \cdot [3]}{(-2)^2 + 16} = \frac{-6 + 16}{\sqrt{20}} = \frac{10}{\sqrt{20}}$$

$$r_s = \frac{10}{\sqrt{5}} b_1 + \frac{10}{\sqrt{20}} b_2$$

$$\frac{1}{2} b_1$$

$$\frac{1}{2} \left[\begin{matrix} 3 \\ 4 \end{matrix} \right] \left[\begin{matrix} -2 \\ 4 \end{matrix} \right]$$

This is only the case where the new basis are orthogonal to each other.

Okay interesting fact:

To change the basis

you need to first normalize the scalar projection with the new basis

Taking from the vector project formula.

$$\boxed{\frac{r \cdot s}{\|r\|^2}} \cdot r$$

remember we use this only

↳ This would be the coefficient to the new basis in direction r .

So. r onto b_1 ,

$$\frac{b_1 \cdot r}{\|b_1\|^2} = \frac{\begin{bmatrix} 2 \\ 1 \end{bmatrix} \cdot \begin{bmatrix} 3 \\ 4 \end{bmatrix}}{(\sqrt{5})^2} = \frac{6 + 4}{5} = \textcircled{2}$$

$$\frac{b_2 \cdot r}{\|b_2\|^2} = \frac{\begin{bmatrix} -2 \\ 4 \end{bmatrix} \cdot \begin{bmatrix} 3 \\ 4 \end{bmatrix}}{(\sqrt{20})^2} = \frac{10}{20} = \textcircled{\frac{1}{2}}$$

$$r_b = 2b_1 + \frac{1}{2}b_2$$

$$r_b = \begin{bmatrix} 2 \\ 1/2 \end{bmatrix}$$

1+0+0+0

(a) $v = \begin{bmatrix} 5 \\ -1 \end{bmatrix}$ $b_1 = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$ $b_2 = \begin{bmatrix} 1 \\ -1 \end{bmatrix}$

$$\frac{b_1 \cdot v}{|b_1|^2} = \frac{5 + (-1)}{(\sqrt{1^2 + 1^2})^2} = \frac{4}{2} = 2$$

$$\frac{b_2 \cdot v}{|b_2|^2} = \frac{6}{2} = 3$$

$$v_b = 2b_1 + 3b_2 \quad v_b = \begin{bmatrix} 2 \\ 3 \end{bmatrix}$$

(2) $v = \begin{bmatrix} 10 \\ -5 \end{bmatrix} \quad \begin{bmatrix} 3 \\ 4 \end{bmatrix} \quad \begin{bmatrix} 4 \\ -2 \end{bmatrix}$

$$\frac{b_1 \cdot v}{|b_1|^2} = \frac{30 - 20}{(\sqrt{9+16})^2} = \frac{10}{25} = \frac{2}{5}$$

$$\frac{b_2 \cdot v}{|b_2|^2} = \frac{40 + 15}{(\sqrt{16+9})^2} = \frac{55}{25} = \frac{11}{5}$$

(3) $\frac{b_1 \cdot v}{|b_1|^2} = \frac{-6 + 2}{(\sqrt{9+1})^2} = \frac{-4}{10} = -\frac{2}{5}$

$$\frac{b_2 \cdot v}{|b_2|^2} = \frac{2 + 6}{(\sqrt{1^2 + 9})^2} = \frac{8}{10} = \frac{4}{5}$$

(4) $\frac{b_1 \cdot v}{|b_1|^2} = \frac{2 + 1 + 0}{(\sqrt{2^2 + 1^2})^2} = \frac{3}{5}$

$$\frac{b_2 \cdot v}{|b_2|^2} = \frac{1 - 2 - 1}{(\sqrt{1^2 + 4 + 1})^2} = \frac{-2}{6} = \frac{1}{3}$$

$$\frac{b_3 \cdot v}{|b_3|^2} = \frac{-1 + 2 - 8}{(\sqrt{1 + 4 + 25})^2} = \frac{-4}{30} = \frac{2}{15}$$

Chaos basis would be very spurious
 when doing principal component analysis
 by finding orthogonal vectors to many r_1 , where
 the new basis would lower the dimensionality of
 the basis. ~~that~~ Lowering the dimension would make
 calculations easier and the project would
 lower the amount of data required for storing.
 data.

For e.g.

$$r_{1,e} = \begin{bmatrix} 1 \\ 1 \\ 2 \\ 4 \end{bmatrix} \quad r_{2,e} = \begin{bmatrix} 1 \\ 9 \\ 18 \\ 2 \end{bmatrix}$$

after changing
 basis

$$r_{1,b} = \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix} \quad \text{and} \quad r_{2,b} = \begin{bmatrix} 1 \\ 3 \\ 0 \\ 2 \end{bmatrix}$$

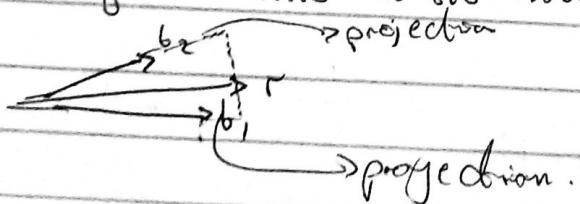
You can see that the new basis
 introduces a trend in the given data/
 vectors where

The third dimension

$r_{1,b,3}$ is always = 0 or close to 0,
 we can remove this dimension entirely.

$$r_{1,b} \text{ becomes } \begin{bmatrix} 1 \\ 1 \end{bmatrix} \quad r_{2,b} \text{ becomes } \begin{bmatrix} 1 \\ 3 \\ 2 \end{bmatrix}$$

Why do new basis have to be orthogonal?



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App 06



$$b_1 \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} \quad b_2 \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix}$$

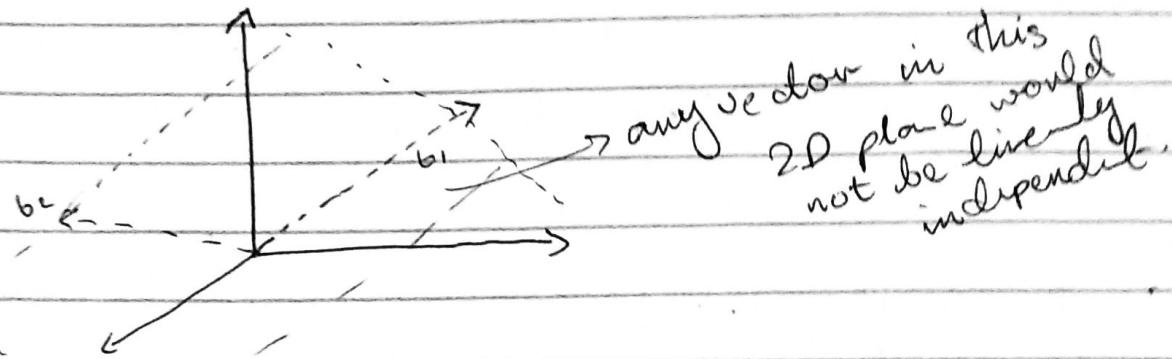
B₁

Linearly Independent:

$$b_3 \neq a_1 b_1 + a_2 b_2$$

i.e. Because it is impossible for us to create b_3 with a combination of b_1 and

So for example if we look at the 3D space b_2 "if we & have b_2 and b_1 we can only traverse a 2D plane inside that 3D space.



Remember: This new space introduced by 'b' basis will still be linearly spaced hence why the addition and other similar vector operation would work.

$$a = \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}$$

$$b = 2 \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}$$

$$b_2 = \begin{bmatrix} 1 \\ -1 \\ -2 \end{bmatrix}$$

$$c = \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}$$

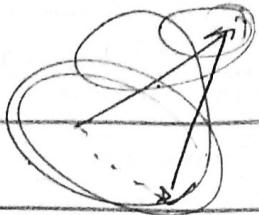


$$-1 \quad -3$$

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

$$\begin{bmatrix} 1 \\ 2 \\ -1 \end{bmatrix} + \begin{bmatrix} -1 \\ 0 \\ 3 \end{bmatrix} = \begin{bmatrix} 0 \\ 2 \\ 2 \end{bmatrix}$$

$$\begin{bmatrix} 3 \\ 4 \end{bmatrix} = \begin{bmatrix} -1 \\ -3 \end{bmatrix} + \begin{bmatrix} 4 \\ 1 \end{bmatrix}$$



$$\begin{bmatrix} 3 \\ 4 \end{bmatrix} = \begin{bmatrix} -2 \\ -6 \end{bmatrix} + \begin{bmatrix} 5 \\ 2 \end{bmatrix}$$

Same import

$$\begin{bmatrix} 1 \\ -2 \end{bmatrix}$$

Next up Matrices

18 O68

Lecture 1:

We revisit the concept of linear dependence.

Rank = The number of independent columns.

Note: I want to do a lecture or two from MIT 18 O68 every week.

The column space is basically $C(A)$ where $C(A)$ contains vectors from the columns of A which are linearly independent.

$$\begin{bmatrix} 2 & 1 & 3 \\ 3 & 1 & 4 \\ 5 & 7 & 12 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = x_1 \begin{bmatrix} 2 \\ 3 \\ 5 \end{bmatrix} + x_2 \begin{bmatrix} 1 \\ 1 \\ 7 \end{bmatrix} + x_3 \begin{bmatrix} 3 \\ 4 \\ 12 \end{bmatrix}$$

