

Week 8

+ Assignment

Matrices

Ans Q3

Rubber

chart

basis reduc word of

require you to

take the normalized

dot product

with the new

basis

i.e. to

project

onto  $\hat{e}_1$

$$\begin{pmatrix} 2 & 3 \\ 10 & 1 \end{pmatrix} \begin{pmatrix} a \\ b \end{pmatrix} = \begin{pmatrix} 8 \\ 13 \end{pmatrix}$$

$$\begin{pmatrix} 2a + 3b \\ 10a + b \end{pmatrix} = \begin{pmatrix} 8 \\ 13 \end{pmatrix}$$

$$a \begin{pmatrix} 2 \\ 10 \end{pmatrix} + b \begin{pmatrix} 3 \\ 1 \end{pmatrix} = \begin{pmatrix} 8 \\ 13 \end{pmatrix}$$

$$\begin{pmatrix} 2a \\ 10a \end{pmatrix} + \begin{pmatrix} 3b \\ b \end{pmatrix} = \begin{pmatrix} 8 \\ 13 \end{pmatrix}$$

$\leftrightarrow$

A

①

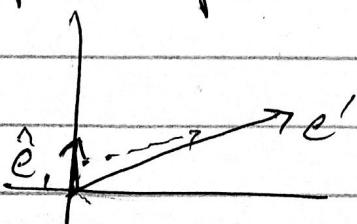
$$\left[ \begin{array}{cc|c} 2 & 3 & 8 \\ 10 & 1 & 13 \end{array} \right] \xrightarrow{\text{Row Op}} \left[ \begin{array}{cc|c} 1 & 0 & 1 \\ 0 & 1 & 3 \end{array} \right]$$

lets rely on the  
columns . row method  
instead.

→ The multiplication transforms a vector using a matrix

this is the core concept.

Remember that for example ① above the basis vector  $[0]$  gets transformed to  $[3]$  upon multiplication with matrix A.



Notation  $r'$  means  $r$  changed

$$A \times r = r'$$

$$A \times nr = A nr'$$

$$A(r+s) = Ar' + As'$$

$$\boxed{A(nr+ms) = nAr' + mAs'}$$

So first thing: every vector in the  $\mathbb{R}^2$  space is made from a multiple of the basis vector  $\hat{e}_1$  and  $\hat{e}_2$  which means that all transformation of a vector in 2 dimensions can be written as sums of the matrix being multiplied. This goes back to the column row concept.

$$A(nr+ms) = (n)A(r') + (m)A(s')$$

where  
 $r'$  and  $s'$   
 are the basis  
 vectors  
 is the component  
 of the basis vector

$$\begin{pmatrix} 2 & 3 \\ 10 & 1 \end{pmatrix} \begin{pmatrix} 3 \\ 6 \end{pmatrix} = \begin{pmatrix} 2 & 3 \\ 10 & 1 \end{pmatrix} \left( 3 \begin{pmatrix} 1 \\ 0 \end{pmatrix} + 6 \begin{pmatrix} 0 \\ 1 \end{pmatrix} \right)$$

$$3 \begin{pmatrix} 2 \\ 10 \end{pmatrix} (1) \begin{pmatrix} 0 \\ 1 \end{pmatrix} + 6 \begin{pmatrix} 2 \\ 10 \end{pmatrix} (0) \begin{pmatrix} 1 \\ 0 \end{pmatrix}$$

$$3 \begin{bmatrix} 2 \\ 10 \end{bmatrix} + 6 \begin{bmatrix} 3 \\ 1 \end{bmatrix} =$$

$$\text{eg. } \begin{bmatrix} 7 & -6 \\ 12 & 8 \end{bmatrix} \begin{bmatrix} 8 \\ 6 \end{bmatrix} = 8 \begin{bmatrix} 7 \\ 2 \end{bmatrix} + 6 \begin{bmatrix} -6 \\ 8 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} 8x \\ 10y \end{bmatrix} + \begin{bmatrix} -36 \\ 48 \end{bmatrix}$$

Mirrored

$$e_1 \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} e_1^T \rightarrow \begin{bmatrix} 1 & 0 \\ 0 & -1 \end{bmatrix}$$

$$x \begin{bmatrix} 1 \\ 0 \end{bmatrix} + y \begin{bmatrix} 0 \\ 1 \end{bmatrix} = \begin{bmatrix} -1 \\ 8y \end{bmatrix}$$

Identity Matrix

$$\text{eg. } \begin{bmatrix} 0 & -1 \\ 1 & 0 \end{bmatrix} \xrightarrow{\text{rotated}} \begin{bmatrix} 0 & -1 \\ 1 & 0 \end{bmatrix} \xrightarrow{\text{anticlock wise}}$$

Inversion across the  
axis

$$\begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}_{\text{inv}} = \begin{bmatrix} -1 & 0 \\ 0 & 1 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 0 \\ 0 & -1 \end{bmatrix}_{\text{inv}} = \begin{bmatrix} -1 & 0 \\ 0 & -1 \end{bmatrix}$$

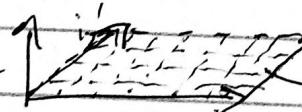
$$\begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}_{\text{inv}} = \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix}$$

So this A matrix that we are defining basically changes the space / transforms the space itself.  
The whole unit stays equally spaced i.e. it is not crunched but it does scale or shear and this happens for every possible vector.

for ex. in a normal unit vector basis (standard)

$$\begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \xrightarrow{\text{applied}} \begin{bmatrix} 4/3 & 1 \\ 0 & 1 \end{bmatrix} \xrightarrow{\text{applied}} \begin{bmatrix} 3 & 1 \\ 1 & 1 \end{bmatrix}$$

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

in  see how the grid also shears. That shows how the whole space has transformed due to the matrix.

$$\begin{bmatrix} 1 & 3 \\ 0 & 1 \end{bmatrix}$$

shears the unit square

Composition what does it do to the space of vectors itself.

$$A_1, A_2 = \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix}, \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$$

$$\rightarrow \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix} + \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} = \begin{bmatrix} 1 & 1 \\ 0 & 1 \end{bmatrix} = n A_1(i) + m ($$

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

$$\begin{bmatrix} 0 & 1 \\ -1 & -1 \end{bmatrix} \quad \text{In composition.}$$

the order of transforming matrices  
is not the same composition

Note

- Not commutative. [Order]
- They associate though (Brackets)

### Practice Quiz

$$Ar = \begin{bmatrix} 1/2 & -1 \\ 0 & 3/4 \end{bmatrix} \begin{bmatrix} 3 \\ 2 \end{bmatrix}$$



$$3 \begin{bmatrix} 1/2 & -1 \\ 0 & 3/4 \end{bmatrix} + 2 \begin{bmatrix} -1 \\ 3/4 \end{bmatrix}$$

$$\begin{bmatrix} 3/2 \\ 0 \end{bmatrix} + \begin{bmatrix} -2 \\ 6/4 \end{bmatrix} = \frac{3/2 - 2}{3/2} \begin{bmatrix} -1/2 \\ 3/2 \end{bmatrix}$$

$$-2 \begin{bmatrix} 1/2 \\ 0 \end{bmatrix} + 4 \begin{bmatrix} -1 \\ 3/4 \end{bmatrix} = \begin{bmatrix} -1 - 4 \\ 3 \end{bmatrix} = \begin{bmatrix} -5 \\ 3 \end{bmatrix}$$

Rotation

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



Shear

$$\begin{bmatrix} 0.6 & 0 \\ 0,128 & 1 \end{bmatrix} \begin{bmatrix} 1 & 0 \\ 0 & 1/8 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 0 \\ +1/8 & 1 \end{bmatrix}$$

$$\begin{bmatrix} 1/8 \\ 0 \end{bmatrix}$$

$$\left[ \begin{array}{cc} 1 & 0 \\ \frac{1}{2} & 1 \end{array} \right] \left[ \begin{array}{cc} 1 & 0 \\ 0 & \frac{1}{8} \end{array} \right] \left[ \begin{array}{cc} 1 & 0 \\ 0 & 8 \end{array} \right] \left[ \begin{array}{cc} 1 & 0 \\ -\frac{1}{2} & 1 \end{array} \right]$$

$$\left[ \begin{array}{cc} 1 & 0 \\ \frac{1}{2} & \frac{1}{8} \end{array} \right] \xrightarrow{\quad} \left[ \begin{array}{cc} 1 & 0 \\ -4 & -2 \end{array} \right]$$

Inverse

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

$$Ar = 8$$

$$\boxed{A^{-1}Ar = A^{-1}8}$$

Gaussian Elimination.

$$\left[ \begin{array}{ccc} 1 & 1 & 8 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{array} \right] \left[ \begin{array}{c} a \\ b \\ c \end{array} \right] = \left[ \begin{array}{c} 1 \\ 1 \\ 1 \end{array} \right]$$

Row reduction from

$$\left[ \begin{array}{ccc} 1 & 1 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{array} \right] \left[ \begin{array}{c} a \\ b \\ c \end{array} \right] = \left[ \begin{array}{c} -1 \\ 1 \\ 1 \end{array} \right]$$

$R_1 - 2R_3$

$$R_1 - 2R_2$$

$$\left[ \begin{array}{ccc} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{array} \right] \left[ \begin{array}{c} a \\ b \\ c \end{array} \right] = \left[ \begin{array}{c} -2 \\ 1 \\ 1 \end{array} \right]$$

Inverse using Gaussian Elimination -

$3 \times 3 \quad 3 \times 1$

Note: We can use the row reduction method to make the inverse of A

$$\left[ \begin{array}{ccc|c} 1 & 1 & 3 & b_{11} \\ 1 & 2 & 4 & b_{21} \\ 1 & 1 & 2 & b_{31} \end{array} \right] \xrightarrow{A^{-1}} \left[ \begin{array}{ccc|c} 1 & 1 & 3 & b_{12} \\ 0 & 1 & 1 & b_{22} \\ 0 & 0 & 1 & b_{32} \end{array} \right] = \boxed{\cancel{I}}$$

$A^{-1}$  → this column affects only the a's

$$\left[ \begin{array}{ccc|c} 1 & 1 & 3 & b_{11} \\ 1 & 2 & 4 & b_{21} \\ 1 & 1 & 2 & b_{31} \end{array} \right] \xrightarrow{A^{-1}} \left[ \begin{array}{c|c} 1 & b_{11} \\ 0 & b_{21} \\ 0 & b_{31} \end{array} \right] = \left[ \begin{array}{c|c} 1 & \text{first row of } A^{-1} \\ 0 & \\ 0 & \end{array} \right]$$

what we can do instead is perform row elimination at the same time for all in I as the same operation will be performed for a's, b's - d's

$$\left[ \begin{array}{ccc|c} 1 & 1 & 3 & b_{11} \\ 1 & 2 & 4 & b_{21} \\ 1 & 1 & 2 & b_{31} \end{array} \right] \xrightarrow{A^{-1}} \left[ \begin{array}{ccc|c} 1 & 0 & 0 & b_{11} \\ 0 & 1 & 0 & b_{21} \\ 0 & 0 & 1 & b_{31} \end{array} \right]$$

$$R_2 - R_1 \left[ \begin{array}{ccc|c} 1 & 1 & 3 & b_{11} \\ 1 & 2 & 4 & b_{21} \\ 0 & 0 & 1 & b_{31} \end{array} \right] \sim \left[ \begin{array}{ccc|c} 1 & 0 & 0 & b_{11} \\ 0 & 1 & 0 & b_{21} \\ 0 & 0 & 1 & b_{31} \end{array} \right]$$

$$-1R_3 \left[ \begin{array}{ccc|c} 1 & 1 & 3 & b_{11} \\ 1 & 2 & 4 & b_{21} \\ 0 & 0 & 1 & b_{31} \end{array} \right] \sim \left[ \begin{array}{ccc|c} 1 & 0 & 0 & b_{11} \\ 0 & 1 & 0 & b_{21} \\ 1 & 0 & -1 & b_{31} \end{array} \right]$$

$$R_2 - R_1 \left[ \begin{array}{ccc|c} 1 & 1 & 3 & b_{11} \\ 0 & 1 & 1 & b_{21} \\ 0 & 0 & 1 & b_{31} \end{array} \right] \sim \left[ \begin{array}{ccc|c} 1 & 0 & 0 & b_{11} \\ -1 & 1 & 0 & b_{21} \\ 1 & 0 & -1 & b_{31} \end{array} \right]$$

$$R_1 - 3R_3 \left[ \begin{array}{ccc|c} 1 & 1 & 0 & b_{11} \\ 0 & 1 & 0 & b_{21} \\ 0 & 0 & 1 & b_{31} \end{array} \right] \sim \left[ \begin{array}{ccc|c} -2 & 0 & 3 & b_{11} \\ -2 & 1 & 1 & b_{21} \\ 1 & 0 & -1 & b_{31} \end{array} \right]$$

$$R_3 - R_2 \left[ \begin{array}{ccc|c} 1 & 0 & 0 & b_{11} \\ 0 & 1 & 0 & b_{21} \\ 0 & 0 & 1 & b_{31} \end{array} \right] \sim \left[ \begin{array}{ccc|c} 0 & -1 & 2 & b_{11} \\ -2 & 1 & 1 & b_{21} \\ 1 & 0 & -1 & b_{31} \end{array} \right]$$

$A^{-1}$

## QR decomposition

### Important Note

Remember sometimes it makes sense computationally to solve linear equations than finding an inverse.

$$A \begin{bmatrix} b_1 \\ b_2 \\ b_3 \end{bmatrix} = s$$

Solve this.

~~AC = S~~

solve is to know  
 $A^{-1} A r = A^{-1} s$

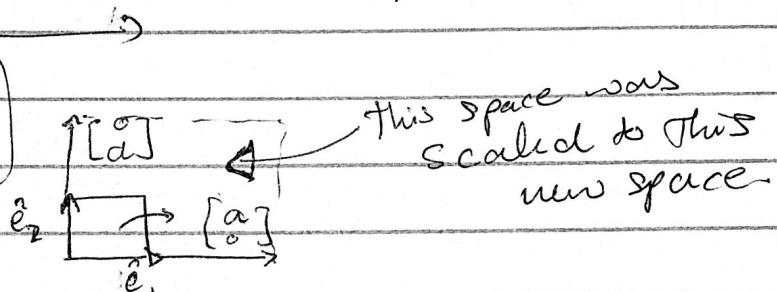
$I r = A^{-1} s$

We could be trying to find the unit solutions and solve individual pixel considerations

So instead of finding this you could use row reduction and gaussian elimination to make a better impact on the computation.

Determinants and inverses

$$\begin{bmatrix} a & 0 \\ 0 & d \end{bmatrix}$$



The determinant is basically the area of the scaled area of the transformation caused by matrix A.

Determinant.

Area?

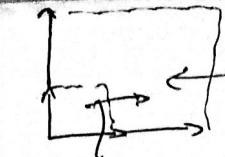
Inverse?  $\rightarrow$  using Thm  $(\frac{d-b}{c-a})^{\frac{1}{ad-bc}}$

line area?

$$\frac{1}{ad-bc}$$

Answer

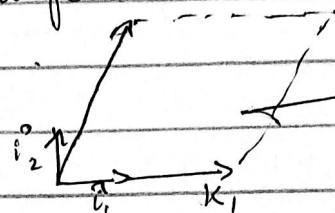
$$\begin{bmatrix} 2 & 0 \\ 0 & 10 \end{bmatrix} \rightarrow$$



this area is basically the determinant  
This transformation scales this up scale..

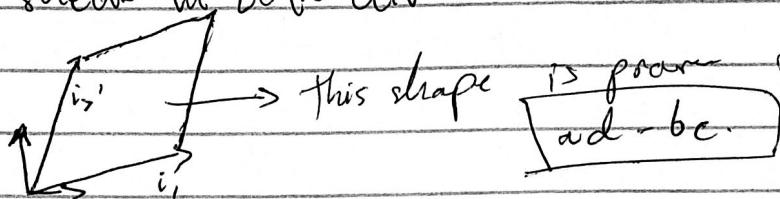
for a shear like the follow:

$$\begin{bmatrix} 2 & 0 \\ 0 & 5 \end{bmatrix} \rightarrow$$



→ This parallelogram has an area of  
 $b \times n = 2 \times 5 = 10$   
 $(a \times d) - bc \quad ad - bc = 0$

for a shear in both dir.



→ this shape is prove to have an area of  
 $ad - bc$

This also true for 3D spaces where the determinant will refer to the volume and not the plane.

Something that the course alludes to is linear dependence and the process of Gaussian Elimination

Firstly it should be understood that

$$\begin{bmatrix} 1 & 2 \\ 1 & 1 \end{bmatrix} \rightarrow \text{the determinant is } 1(1) - 2(1) = 0$$

This is because the area is 0 as its just a line the matrix transforms to, that second column is dependent on the first.

Its also interesting to note the

$A(x) =$  will get us a scaled vector  $x'$  on the line but getting  $x$  back from  $x'$  would be impossible as the answer is one dimensional. True for 3D

## Program Assignment

from inverse matrix.

Row echelon form where  $c = 0$       Singular  
 L.H.S.      R.H.S.  
 $\leftarrow \rightarrow$        $\leftarrow \text{ col} \quad \text{R.H.S.} = 0$

Week 4

Einstein Summation Convention. (Quick coding method).

$$AB = C$$

$C_{ik}$

$a_{ij}$

$b_{jk}$

Summation over all possible  $j$ 's

$i \times k \times j$  for row  $i$  in  $a$   
 and column  $k$  in  $b$

Computations we multiply  $j$  element.

$u_i v_j$

for vector  $u \rightarrow$  where  $u$  could be  
 considered

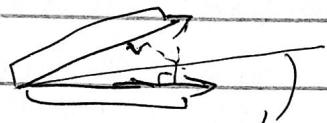
$cd(v)$

$v$  could be

$n$  cross 1 matrix

This summation

is basically the  
 dot product -



$\hat{u}$  he mentions is a  
 unit vector which means

that the projection is  
 directly proportional to

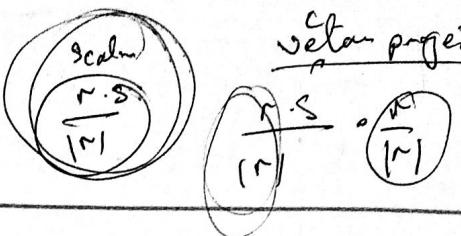
$(\hat{u}, \hat{v})$  or even  
 $(\hat{u}, \hat{u})$

line of  
 symmetry

$$|r| \cos \alpha$$

$$|s| \cos \alpha$$

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



vector projection

Practice

Q1

$$c_{21} = a_{2j} b_{j1}$$

$$a_2 b_1$$

$$4 + 0 + 1 \\ = 5$$

$$2 + 12 + 10 + 6$$

$$30$$

$$4 \times 1 \quad 1 \times 4$$

$$2 \quad 4 \quad 5 \quad 6$$

$$6 \quad 12$$

$$(A(B))C$$

$$3 \times 2 \quad 2 \times 4 \\ 3 \times 4$$

$$\frac{5+15}{5}$$

$$c_{11} = a_i b_{ik} \quad a, b,$$

$$2 \quad 2 \quad 8 \quad -4$$

$$(5 \times 3) \times 4$$

$$2 \times 2 \quad 2 \times 8$$

$$2 \times 3$$

$$\begin{pmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \end{pmatrix}$$

$$1 \times 4 \quad 4 \times 1$$



$$\begin{matrix} r_j \\ r_i \end{matrix}$$

$$\begin{matrix} r_j \\ r_i \end{matrix} \cdot \begin{matrix} s_1 \\ s_2 \\ s_3 \end{matrix}$$

$$k_s$$

$$5 \times 4$$

Practice Quiz

$$r' = r + \lambda s$$

$$r = -r \cdot \hat{e}_3$$

scalar projection

$$r' = r + \frac{-(r \cdot \hat{e}_3 - s)}{s \cdot \hat{e}_3}$$

$$r' = r + (r \cdot \hat{e}_3)/s$$

$$r' = r \left( 1 - \frac{r \cdot \hat{e}_3 - s}{s \cdot \hat{e}_3} \right)$$

$$r'_i = r_i - s_i \left( r \cdot \hat{e}_3 \right) / s$$

$$s_i = \hat{s} \cdot \hat{e}_3$$

$$r' = r \left( 1 - \frac{s_i}{s} \right)$$

$$s_i = s_i \hat{e}_1$$

$$r'_i = r_i - s_i \left( r \cdot \hat{e}_3 \right) / s$$

$$\begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} \quad \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} \quad \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} \quad \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}$$

$$3 \times 3$$

$$r'_i$$

$$1 \times 1$$

$$1 \times u \quad * \quad 1 \times 1$$

$$s_3$$

$$F$$

$$1 \times 3$$

$$U \quad V$$

$$A = \begin{bmatrix} -1/3 & 0 & 0 \\ 0 & 1/4 & 0 \end{bmatrix}$$

$$2 \times 3$$

$$2 \times 1$$

$$2 \times 1$$

$$2 \times 1$$

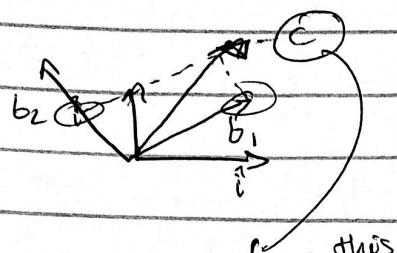
$$r'_i$$

$$A_{ij}$$

$$r'_i$$

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

Remember that for orthonormal new basis we can just find the projections of the vector  $c$  onto  $B_1$  and  $B_2$  to get  $\vec{r}$  the vector in basis axes.



assuming this  
is  $C_i$

Also: for orthonormal basis of any dimension / Matrix the determinant

$$= \pm 1$$

which means that the inverse

$$\text{adj} = \frac{1}{\det} \begin{pmatrix} b & -c \\ -d & a \end{pmatrix}$$

e.g.

$$\begin{bmatrix} 3 & 1 \\ 1 & 1 \end{bmatrix} \begin{bmatrix} 2 \\ 1 \end{bmatrix} = \begin{bmatrix} 7 \\ 3 \end{bmatrix}$$

the transform  
that allows  
us to go

BACK to our vector's  
coordinates

$$\begin{pmatrix} 1 \\ 2 \end{pmatrix} \begin{pmatrix} 1 & -1 \\ -1 & 3 \end{pmatrix}$$

inverse

$$\frac{1}{2} \begin{pmatrix} 1 & -1 \\ -1 & 3 \end{pmatrix} \begin{pmatrix} 7 \\ 3 \end{pmatrix} = \begin{pmatrix} 4 \\ +2 \end{pmatrix} \xrightarrow{\frac{1}{2}} \begin{pmatrix} 2 \\ 1 \end{pmatrix}$$

# Verified.

Matrix transformations work.  
Matrices changing basis.

## Really Cool

### Transformation in my Basis

You can imagine very taking all c's and converting them to Bear's world vector would be useful. Imagine a picture to be placed in standard basis to a slightly sheared basis.

So imagine this. To perform a transformation in Bear's world for ex. rotation you can't just apply the standard Rotation vector.

$$\begin{bmatrix} 1 & 1 & -1 \\ \frac{1}{\sqrt{2}} & 1 & 1 \\ 0 & 0 & 1 \end{bmatrix} \xrightarrow{\text{R}_{45}} \text{this can "only" be applied}$$

to normal vectors in my world. For vectors in

Bear's world we first need to change their basis.

remember  
that there are  
the basis vectors  
in Bear's  
space.

$$\begin{bmatrix} Br = c \\ R_{45} c = \text{rot} \\ B^{-1} \text{rot} = \text{rot} \\ \text{Back Sub} \end{bmatrix}$$

$$B^{-1} R_{45} B (r) = r_{us}$$

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

Any transformation matrix in standard basis needs to get converted as well.

## Orthogonal Matrices

We can also say that a matrix of size  $m \times n$  is a space with  $n$  basis vectors if they are linearly independent.

$a_i \cdot a_i$

$J_2 \cdot e_1$

$$A^T A = I$$

$A^T$  is a valid inverse of  $A$

$$A^T = A^{-1}$$

$$A^T = A^{-1}$$

then  $A$  would  
be an Orthogonal  
Matrix

$$(AA^T)^{-1} = (I)^{-1} \rightarrow AA^T = I$$

and its basis  
would be an Orthogonal basis set (i) They are perpendicular  
to each other and of unit length

This also means that

$A^T$  is an orthogonal matrix

and its columns are also an orthonormal basis set.



### Gram Schmidt Process

So it's better to check linear independence by seeing if ~~two of all the~~ basis vectors ~~are~~ have determinant  $= 0$ .

this will give us orthonormal basis vectors set.

$$J = \{v_1, v_2, \dots, v_n\}$$

our first basis vector

$$v_1 \rightsquigarrow e_1 = \frac{v_1}{\|v_1\|}$$

$$v_2 = v$$

$$\frac{e_1 \cdot v_2}{\|e_1\|}$$

Orthogonal basis vectors make our life much easier by allowing us dot product projections and easier transformations  $B \cdot C = 0$   
just do  $B \cdot r = c$  onto  $B$  can be found instead of finding  $B^{-1}$

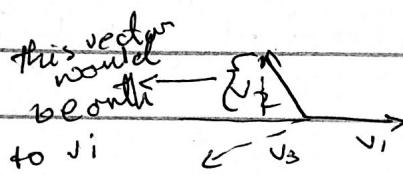
To get orthonormal Basis from a nonorthogonal matrix,  
like the following  $\begin{pmatrix} 1 & 1 \\ 1 & 1 \end{pmatrix}$   
 $3 \times 1 + 1 \times 1 = 4$  which is not 1 so not orthogonal

1st Semester  
 - Intro to linear algebra.  
 - Geometric modeling

We use the gram-schmidt process to get an orthonormal set

$\{\hat{u}_i\} = (\hat{u}_1, \hat{u}_2, \hat{u}_3, \dots, \hat{u}_n)$  which are orthogonal  
 from

$\{v_i\} = (v_1, v_2, v_3, \dots, v_n)$



$$\hat{u}_1 = \frac{v_1}{\|v_1\|}$$

$u_2 = v_2 - (\text{projection of } v_2 \text{ onto } u_1)$   
 and then normalized

$$u_2 = v_2 - (v_2 \cdot \hat{u}_1) \hat{u}_1$$

$$\frac{u_2}{\|u_2\|} = \hat{u}_2$$

$$u_3 = v_3 - (v_3 \cdot \hat{u}_1) \hat{u}_1 - (v_3 \cdot \hat{u}_2) \hat{u}_2$$

$$\frac{u_3}{\|u_3\|} = \hat{u}_3$$

( $v_2$ 's) component  
 in direction  
 of  $u_1$ ,  
 when subtracted  
 from  $v_2$  itself  
 we get a  
 magnitude vector  
 exactly orthogonal  
 to  $\hat{u}_1$ ,

Another benefit of having an orthonormal basis  
 is the fact that  $A^T = A^{-1}$

$A^T c = r$  → which is also equivalent to  
 getting projected onto  
 basis vectors in  $A$ .

if anyone of  
 my basis is  
 not of  
 unit length  
 its not a  
 basis of my transformed  
 space.

fuckin' beautiful.

$$\begin{matrix} BA = C \\ B^{-1}C = A \\ A^T A = ? \end{matrix}$$

$$(E^{-1}(\mathbb{C}^n)) = C$$

$$E(C) \in \mathbb{R}$$

$$(\mathbb{C}^n) = C$$

Module/Week 5

Eigen (Characteristic) { Geometric approach }

→ In a vertical scaling.

the two vectors ~~that's~~ whose direction remains unchanged -

are the eigen vectors in this case

it would be  $v_1'$  and  $v_2'$  when  $v_1' = \begin{bmatrix} 1 \\ 0 \end{bmatrix}$  and  $v_2' = \begin{bmatrix} 0 \\ 2 \end{bmatrix}$

the eigen value is the amount each eigen vector is scaled by (?) / stretched.

Vectors lying on the same (span)

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

↓  
vertical scaling

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

Eigen Vector are / belong to a linear transformation.

Thread  
1 Percepto

↳ the  
fun  
the  
cent...

Uniform Scaling

$\begin{bmatrix} -1 & 0 \\ 0 & -1 \end{bmatrix}$  would be  
a transfo  
of reflectio  
across the

3-2 days  
Math  
(CS231n)

$y = -x$  and

OpenCV  
practical

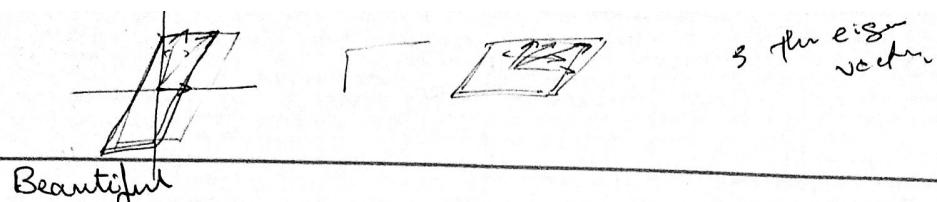
2 [ ]

So far a  $180^\circ$  rotation  
all vectors are eigen vectors

lets take the example of  $\begin{bmatrix} 1 \\ 1 \end{bmatrix}$  when  
transformed goes to  $\begin{bmatrix} -1 \\ -1 \end{bmatrix}$

which could be written as  $\begin{bmatrix} -1 \\ -1 \end{bmatrix}$  → vector on the same span

Very similar to a scaling (~~not~~ eigenvalue).  
uniform scaling except  $T = (-1)\mathbb{I}$



Beautiful

Note: In 3d a rotation could be have ~~more than~~

a rotation unlike only  $-I$  for a 2D space.

An eigenvector of a 3D ~~is~~ linear transform would be its axis of rotation. The rest of uniform scaling could remain true. For a horizontal scaling in 3D space there will still exist 3 eigen vectors.

Remember for a uniform scaling of  $-1$  or  $1$  we will have  $\infty$  eigen vectors.

$\lambda$  is the scaling.

$$Ax = \lambda x \quad (\text{Write this in English})$$

$A$  is the linear transformation

$x$  is to be the eigen vector

Why written like this?

When ' $x$ ', the eigen vector, is transformed by  $A$ , it should just be as if  $x$  was scaled by a scalar ' $\lambda$ ', the eigen value. How ~~fun~~ beautiful,

Can we just do a simple solve on this equation?

$A$  has to be an  $n \times n$  matrix as it has to multiply with  $x$  which is an  $n \times 1$  ~~vector~~ to generate an  $n \times 1$  matrix. Could we do very simple row reduction. Well the subject  $n$  is unknown here so we can't solve with gaussian elimination.

$$Ax = \lambda x$$

$$Ax = \lambda Ix$$

$$Ax - \lambda Ix = 0$$

$$(A - \lambda I)x = 0$$

for this to be zero. Either of the components of the multiplication have to be 0.

$$(A - \lambda I) \text{ must} = 0$$

and then we can

just sub back into

the prev eq to find  $x$

$$\det(A - \lambda I) = 0$$

$$\det \begin{pmatrix} a & b \\ c & d \end{pmatrix} - \begin{pmatrix} \lambda & 0 \\ 0 & \lambda \end{pmatrix} = 0$$

$$\det \begin{pmatrix} ax - b\lambda \\ cx - d\lambda \end{pmatrix}$$

$$\det \begin{pmatrix} a-\lambda & b \\ c & d-\lambda \end{pmatrix}$$

$$(ax - d\lambda) - (b\lambda - cx)$$

$$(a-\lambda)(d-\lambda) - (bc)$$

$$(adx^2) - (bd)\lambda^2$$

$$\rightarrow^2 (ad - bd)\lambda^2$$

$$(ad - a\lambda - d\lambda + \lambda^2) - bc$$

determine

$$\lambda^2 + (ad - bc) - a\lambda - d\lambda$$

$$\lambda^2 + \det(A) - a\lambda - d\lambda \quad \text{polynomial.}$$

$$\text{Ex: } A = \begin{bmatrix} 1 & 0 \\ 0 & 2 \end{bmatrix} \text{ vertical scales}$$

$$\det(A - \lambda I) = 0$$

$$\lambda = 1 \text{ and } 2$$

$$(A - \lambda I)x = 0$$

$$\lambda^2 + \det(A) - a\lambda - d\lambda$$

$$\begin{pmatrix} 1-1 & 0 \\ 0 & 2-1 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} 0 & 0 \\ 0 & 1 \end{pmatrix} x$$

$$\lambda^2 + 2 - 1 - 2\lambda$$

$$\lambda^2 + 2 - \lambda(1+2)$$

$$\boxed{\lambda^2 - 3\lambda + 2}$$
$$(1-\lambda)(2-\lambda)$$

$$\begin{bmatrix} 0 \\ x_2 \end{bmatrix} = 0$$

A second comp of  $x$

$$(A - \lambda I)x = 0$$

for  $\lambda = 2$  1/30 min is ...

en.  $\begin{pmatrix} 3 & 4 \\ 0 & 5 \end{pmatrix}$

$\lambda^2 + 15 - \lambda(8) = \lambda^2 - 8\lambda + 18 = 0$

$\lambda^2 - 5\lambda - 3\lambda + 18 = 0$

this would be lambda<sup>3</sup> if we were 3 dim.  
and so on.

$$\begin{bmatrix} -1 & 0 \\ 0 & 0 \end{bmatrix}(x) = \begin{bmatrix} -x_1 \\ 0 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$\lambda = 1 \quad \begin{bmatrix} 0 \\ x_2 \end{bmatrix} = 0 \quad \text{and} \quad \lambda = 2 \quad \begin{bmatrix} -x_1 \\ 0 \end{bmatrix} = 0$$

this reads:

then  $\lambda = 1$

the eigen vector  
must have  $x_2$  comp

$= 0$  but  $x_1$  comp  
could be anything

hence  $\lambda = 1$

$$e_1 = \begin{bmatrix} t \\ 0 \end{bmatrix}$$

$$e_2 = \begin{bmatrix} 0 \\ t \end{bmatrix} \Leftarrow$$

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

$$\det(A - \lambda I) = 0$$

$$A - \lambda I = \begin{bmatrix} -\lambda & -1 \\ 1 & -\lambda \end{bmatrix}$$

$$\lambda^2 + \det(A) - \lambda(a+cl)$$

$$\lambda^2 + 1 - \lambda(0)$$

$$(\lambda^2 + 1) = 0$$

$$\cancel{(\lambda^2 + 1)} = 0$$

$$\lambda^2 = -1 \quad \text{real values.}$$

$(\lambda = \sqrt{-1})$  does not exist

why would we want  
to use eigen vectors  
as basis of a linear  
transformation?

Orthogonality? Nah!

Maybe we're talking about

$$\lambda^2 - \rightarrow (-2+1) + (-2 \cdot (-3))$$

$$\lambda^2 + \lambda + 1$$

why we change  
eigen basis

Changing Eigen Basis

(Diagonalization)

\* apply same matrix  
transform several times

$A^2$

$$v_n = T^n v_0$$

transformation

$$A^3 = \begin{bmatrix} 2 & 0 \\ 0 & 2 \end{bmatrix} \begin{bmatrix} 2 & 0 \\ 0 & 2 \end{bmatrix} \begin{bmatrix} 2 & 0 \\ 0 & 2 \end{bmatrix}$$

$$\begin{bmatrix} 2 & 0 \\ 0 & 2 \end{bmatrix} \begin{bmatrix} 4 & 0 \\ 0 & 4 \end{bmatrix} \Rightarrow \begin{bmatrix} 8 & 0 \\ 0 & 8 \end{bmatrix}$$

for a diagonal matrix (pow(diag, n)).

$$T = C D C^{-1}$$

$C D C^{-1}$   
trans  
back  
Scaling

changing basis for r to be in the eigen basis

where  $C = [e_1 \ e_2 \ e_3]$  all eigenvectors arranged as columns.

$$D = \begin{bmatrix} \lambda_1 & 0 & 0 \\ 0 & \lambda_2 & 0 \\ 0 & 0 & \lambda_3 \end{bmatrix} \rightarrow \text{this is our simple transformation / scaling}$$

Remember

$C^{-1}(r) = r \text{ in basis of the eigen space}$

$\theta(C^{-1}(r)) = \text{scale } r'$

$$C^{-1}(D E^{-1}(v)) = \text{scaled in the real world}$$

$$T = CDC^{-1}$$

$$\begin{array}{r} 100 - 607d^2 \rightarrow 9,400 \\ 90 \quad 801 \\ 600 \quad 507 \\ \hline 9,400 \end{array}$$

2:20  
507  
407

$$T^2 = CDC^{-1}CDC^{-1} \rightarrow CDDC^{-1} = \boxed{CDC^{-1}} \xrightarrow{\text{simpler calculation}}$$

This is only possible because the eigen space has a transformation which is a diagonal matrix.

In the eigen space remember that each vector is just a scaled version of the real thing

Qniz

$$T = CDC^{-1}$$

~~Deeectee~~

$$\begin{aligned} C^{-1}TC &= DCTC \\ \boxed{C^{-1}TC} &= D \end{aligned}$$

$$D = \begin{bmatrix} 2 & -1 \\ -1 & 1 \end{bmatrix} \begin{bmatrix} 6 & -1 \\ 2 & 3 \end{bmatrix} \begin{bmatrix} 1 & 1 \\ 1 & 2 \end{bmatrix}$$

$$= \begin{bmatrix} 2 & -1 \\ -1 & 1 \end{bmatrix} \begin{bmatrix} 5 & 4 \\ 5 & 8 \end{bmatrix} \Rightarrow \begin{bmatrix} 5 & 0 \\ 0 & 4 \end{bmatrix}$$

$$D = \frac{1}{3} \begin{bmatrix} 0 & 1 \\ 3 & 7 \end{bmatrix} \begin{bmatrix} 2 & 7 \\ 0 & -1 \end{bmatrix} \begin{bmatrix} 7 & 1 \\ -3 & 0 \end{bmatrix} \begin{bmatrix} -7 & 2 \\ 3 & 0 \end{bmatrix} \begin{bmatrix} 0 & -1 \\ 3 & 7 \end{bmatrix}$$

$$D = CTC^{-1} = \frac{1}{3} \begin{bmatrix} 7 & 1 \\ -3 & 0 \end{bmatrix} \begin{bmatrix} 21 & 47 \\ -3 & -7 \end{bmatrix} \frac{1}{3} \begin{bmatrix} 0 & -1/3 \\ 1 & 7/3 \end{bmatrix}$$

$$\begin{aligned} C^{-1}TC &= \begin{bmatrix} 7 & 1 \\ -3 & 0 \end{bmatrix} \begin{bmatrix} 7 & 47/3 \\ -1 & -7/3 \end{bmatrix} \begin{bmatrix} 7 & -\frac{2}{3} + \frac{49}{3} \\ -1 & -7/3 \end{bmatrix} \\ \frac{6}{2} &= \begin{bmatrix} 48 & 32/3 \\ -2 & -7/3 \end{bmatrix} \end{aligned}$$

$$\begin{aligned} CTC &= \begin{bmatrix} 7 & 1 \\ -3 & 0 \end{bmatrix} \begin{bmatrix} 7 & 47/3 \\ -1 & -7/3 \end{bmatrix} \begin{bmatrix} 7 & -\frac{2}{3} + \frac{49}{3} \\ -1 & -7/3 \end{bmatrix} \\ &= \begin{bmatrix} 49 - 1 & 32/3 \\ -2 & -7/3 \end{bmatrix} \end{aligned}$$

$$0 \ 0 \frac{1}{2} \frac{1}{2}^0$$

$$T^3 = C D^3 C^{-1}$$

$$A = -\begin{pmatrix} 1 \\ x \end{pmatrix}$$

$$f(A) = \frac{1}{x}$$

Visualization

Page Rank

$$L_B = \left( \frac{1}{2}, 0, 0, \frac{1}{2} \right)$$

$$L_C = (0, 0, 0, 1)$$

$$L_D = (0, \frac{1}{2}, \frac{1}{2}, 0)$$

$$R_A = \sum_{j=1}^n L_{A,j} r_j$$

(A)

$$\begin{bmatrix} 0 & \frac{1}{2} & 0 & 0 \\ \frac{1}{3} & 0 & 0 & \frac{1}{2} \\ \frac{1}{3} & 0 & 0 & \frac{1}{2} \\ \frac{1}{3} & \frac{1}{2} & 1 & 0 \end{bmatrix}$$

Rank

$r$   $\rightarrow$  rank of all web pages

$$r = \begin{pmatrix} 1/4 \\ 1/4 \\ 1/4 \\ 1/4 \end{pmatrix}$$

$$r' = \begin{bmatrix} 0 & 0 & 0 & 0 \\ \frac{1}{3} & 0 & 0 & \frac{1}{2} \\ \frac{1}{3} & 0 & 0 & \frac{1}{2} \\ \frac{1}{3} & \frac{1}{2} & 1 & 0 \end{bmatrix} \begin{pmatrix} 1/4 \\ 1/4 \\ 1/4 \\ 1/4 \end{pmatrix}$$

$$r' = C D C^{-1} r$$

$$r' = L r$$

$$r^{i+1} = d(L r^i) + \frac{1-d}{n}$$

$\rightarrow$  this can't be done because we don't know the eigen vectors  $\rightarrow$  in fact  $r'$  is the  $(r^\infty)$  eigen vector.

$T(r)$  = eigenvector  $\leftarrow$  power method.

i.e. we need to find an  $r$  upon which this transformation has no effect. ~~This~~ In  $\mathbb{R}^2$  there exists only 2 such  $r$ 's and we will reach one of them.  $\rightarrow$  Jony is teaching

A principal eigenvector is the eigenvector that has the largest eigenvalue.