

# Introduction to biostatistics and machine learning

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# Contents

<b>Preface</b>	<b>5</b>
<b>I Preliminary Mathematics</b>	<b>7</b>
<b>1 Mathematical notations</b>	<b>9</b>
1.1 Numbers . . . . .	9
1.2 Variables, constants and letters . . . . .	10
1.3 A precise language . . . . .	10
1.4 Using symbols . . . . .	10
1.5 Inequalities . . . . .	11
1.6 Indices and powers . . . . .	12
1.7 Exercises: notations . . . . .	12
Answers to selected exercises (notations) . . . . .	14
<b>2 Sets</b>	<b>17</b>
2.1 Definitions . . . . .	17
2.2 Basic set operations . . . . .	18
2.3 Venn diagrams . . . . .	18
2.4 Exercises: sets . . . . .	19
Answers to selected exercises (sets) . . . . .	20
<b>3 Functions</b>	<b>21</b>
3.1 Definitions . . . . .	21
3.2 Evaluating function . . . . .	22
3.3 Plotting function . . . . .	23
3.4 Standard classes of functions . . . . .	24
3.5 Piecewise functions . . . . .	24
3.6 Exercises: functions . . . . .	25
Answers to selected exercises (functions) . . . . .	26
<b>4 Differentiation</b>	<b>27</b>
4.1 Rate of change . . . . .	27
4.2 Average rate of change across an interval . . . . .	28

4.3	Rate of change at a point . . . . .	29
4.4	Terminology and notation . . . . .	31
4.5	Table of derivatives . . . . .	31
4.6	Exercises (differentiation) . . . . .	32
	Answers to selected exercises (differentiation) . . . . .	32
<b>5</b>	<b>Integration</b>	<b>33</b>
5.1	Reverse to differentiation . . . . .	33
5.2	What is constant of integration? . . . . .	34
5.3	Table of integrals . . . . .	34
5.4	Definite integrals . . . . .	35
	Answers to selected exercises (integration) . . . . .	36
<b>6</b>	<b>Vectors</b>	<b>37</b>
6.1	Vectors . . . . .	37
6.2	Operations on vectors . . . . .	38
6.3	Null and unit vector . . . . .	39
	Answers to selected exercises (vectors and matrices) . . . . .	39
<b>7</b>	<b>Matrices</b>	<b>41</b>
7.1	Matrix . . . . .	41
7.2	Special matrices . . . . .	42
7.3	Matrix operations . . . . .	42
7.4	Inverse of a matrix . . . . .	43
7.5	Orthogonal matrix . . . . .	43
	Answers to selected exercises (matrices) . . . . .	44
<b>II</b>	<b>Linear Models</b>	<b>45</b>
<b>8</b>	<b>Introduction to linear models</b>	<b>47</b>
8.1	Linear Regression . . . . .	47
8.2	Statistical vs. deterministic relationship . . . . .	48
8.3	The best-fitting straight line . . . . .	48
8.4	Simple linear regression model . . . . .	48
8.5	Least squares . . . . .	51
8.6	Exercises: linear models I . . . . .	53
<b>9</b>	<b>Interpreting regression coefficients</b>	<b>55</b>
<b>10</b>	<b>Model assumptions</b>	<b>57</b>
<b>11</b>	<b>Generalized linear models</b>	<b>59</b>
<b>12</b>	<b>Linear Mixed Models</b>	<b>61</b>

# Preface

This “bookdown” book contains teaching and learning materials prepared and used during “Introduction to biostatistics and machine learning” course organized by NBIS, National Bioinformatics Infrastructure Sweden. The course is open for PhD students, postdoctoral researcher and other employees in need of biostatistical skills within Swedish universities. The materials are geared towards life scientists wanting to be able to understand and use basic statistical and machine learning methods. It may also suits those already applying biostatistical methods but who have never gotten a chance to reflect on the basic statistical concepts, such as the commonly misinterpreted p-value.

More about the course <https://nbisweden.github.io/workshop-mlbiostatistics/>



## Part I

# Preliminary Mathematics





# Chapter 1

## Mathematical notations

### Aims

- to recapitulate the basic notations and conventions used in mathematics and statistics

### Learning outcomes

- to recognize natural numbers, integrals and real numbers
- to understand the differences between variables and constants
- to use symbols, especially Sigma and product notations, to represent mathematical operations

## 1.1 Numbers

- **Natural numbers,  $\mathbf{N}$ :** numbers such as 0, 1, 3, ...
- **Integers,  $\mathbf{Z}$ :** include negative numbers ..., -2, -1, 0, 1, 2
- **Rational numbers:** numbers that can be expressed as a ratio two integers, i.e. in a form  $\frac{a}{b}$ , where  $a$  and  $b$  are integers, and  $b \neq 0$
- **Real numbers,  $\mathbf{R}$ :** include both rational and irrational numbers
- **Reciprocal** of any number is found by dividing 1 by the number, e.g. reciprocal of 5 is  $\frac{1}{5}$
- **Absolute value** of a number can be viewed as its distance from zero, e.g. the absolute value of 6 is 6, written as  $|6| = 6$  and absolute value of -5 is 5, written as  $|-5| = 5$
- **Factorial** of a non-negative integer number  $n$  is denoted by  $n!$  and it is a product of all positive integers less than or equal to  $n$ , e.g.  $4! = 4 \cdot 3 \cdot 2 \cdot 1 = 24$

## 1.2 Variables, constants and letters

Mathematics gives us a precise language to communicate different concepts and ideas. To be able to use it it is essential to learn symbols and understand how they are used to represent physical quantities as well as understand the rules and conventions that have been developed to manipulate them.

- **variables:** things that can vary, e.g. temperature and time
- **constants:** fixed and unchanging quantities used in certain calculations, e.g. 3.14159
- in principle one could freely choose letters and symbols to represent variables and constants, but it is helpful and choose letters and symbols that have meaning in a particular context. Hence, we
- $x, y, z$ , the end of the alphabet is reserved for variables
- $a, b, c$ , the beginning of the alphabet is used to represent constants
- $\pi, \omega$  and Greek letters below are used frequently used to represent common constant, e.g.  $\pi = 3.14159$

Table 1.1: Uppercase and lowercase letters of the Greek alphabet

Letter	Upper case	Lower case	Letter	Upper case	Lower case
Alpha	A	$\alpha$	Nu	N	$\nu$
Beta	B	$\beta$	Xi	$\Xi$	$\xi$
Gamma	$\Gamma$	$\gamma$	Omicron	O	$o$
Delta	$\Delta$	$\delta$	Pi	$\Pi$	$\pi$
Epsilon	E	$\epsilon$	Rho	P	$\rho$
Zeta	Z	$\zeta$	Sigma	$\Sigma$	$\sigma$
Eta	H	$\eta$	Tau	T	$\tau$
Theta	$\Theta$	$\theta$	Upsilon	Y	$\upsilon$
Iota	i	$\iota$	Phi	$\Phi$	$\phi$
Kappa	K	$\kappa$	Chi	$\Gamma$	$\gamma$
Lambda	$\Gamma$	$\gamma$	Psi	$\Psi$	$\psi$
Mu	M	$\mu$	Omega	$\Omega$	$\omega$

## 1.3 A precise language

- Mathematics is a precise language meaning that a special attention has to be paid to the exact position of any symbol in relation to other.
- Given two symbols  $x$  and  $y$ ,  $xy$  and  $x^y$  and  $x_y$  can mean different things
- $xy$  stands for multiplication,  $x^y$  for superscript and  $x_y$  for subscript

## 1.4 Using symbols

If the letters  $x$  and  $y$  represent two numbers, then:

- their **sum** is written as  $x + y$
- subtracting  $y$  from  $x$  is  $x - y$ , known also as **difference**
- to multiply  $x$  and  $y$  we written as  $x \cdot y$  or also with the multiplication signed omitted as  $xy$ . The quantity is known as **product of x and y**
- multiplication is **associative**, e.g. when we multiply three numbers together,  $x \cdot y \cdot z$ , the order of multiplication does not matter, so  $x \cdot y \cdot z$  is the same as  $z \cdot x \cdot y$  or  $y \cdot z \cdot x$
- division is denoted by  $\frac{x}{y}$  and means that  $x$  is divided by  $y$ . In this expression  $x$ , on the top, is called **numerator** and  $y$ , on the bottom, is called **denominator**
- division by 1 leaves any number unchanged, e.g.  $\frac{x}{1} = x$  and division by 0 is not allowed

Equal sign

- the equal sign  $=$  is used in **equations**, e.g.  $x - 5 = 0$  or  $5x = 1$
- the equal sign  $=$  can be also used in **formulae**. Physical quantities are related through a formula in many fields, e.g. the formula  $A = \pi r^2$  relates circle area  $A$  to its radius  $r$  and the formula  $s = \frac{d}{t}$  defines speed as distance  $d$  divided by time  $t$
- the equal sign  $=$  is also used in identities, expressions true for all values of the variable, e.g.  $(x - 1)(x - 1) = (x^2 - 1)$
- opposite to the equal sign is “is not equal to” sign  $\neq$ , e.g. we can write  $1 + 2 \neq 4$

**Sigma and Product notation**

- the  $\Sigma$  notation, read as **Sigma notation**, provides a convenient way of writing long sums, e.g. the sum of  $x_1 + x_2 + x_3 + \dots + x_{20}$  is written as 
$$\sum_{i=1}^{i=20} x_i$$
- the  $\Pi$  notation, read as **Product notation**, provides a convenient way of writing long products, e.g.  $x_1 \cdot x_2 \cdot x_3 \cdot \dots \cdot x_{20}$  is written as 
$$\prod_{i=1}^{i=20} x_i$$

## 1.5 Inequalities

Given any two real numbers  $a$  and  $b$  there are three mutually exclusive possibilities:

- $a > b$ , meaning that  $a$  is greater than  $b$
- $a < b$ , meaning that  $a$  is less than  $b$
- $a = b$ , meaning that  $a$  is equal to  $b$

Strict and weak

- inequality in  $a > b$  and  $a < b$  is **strict**
- as oppose to **weak** inequality denoted as  $a \geq b$  or  $a \leq b$

Some useful relations are:

- if  $a > b$  and  $b > c$  then  $a > c$
- if  $a > b$  then  $a + c > b$  for any  $c$
- if  $a > b$  then  $ac > bc$  for any positive  $c$
- if  $a > b$  then  $ac < bc$  for any negative  $c$

## 1.6 Indices and powers

- **Indices**, also known as **powers** are convenient when we multiply a number by itself several times
- e.g.  $5 \cdot 5 \cdot 5$  is written as  $5^3$  and  $4 \cdot 4 \cdot 4 \cdot 4 \cdot 4$  is written as  $4^5$
- in the expression  $x^y$ ,  $x$  is called the *base* and  $y$  is called *index* or *power*

The laws of indices state:

- $a^m \cdot a^n = a^{m+n}$
- $\frac{a^m}{a^n} = a^{m-n}$
- $(a^m)^n = a^{m \cdot n}$

Rules derived from the laws of indices:

- $a^0 = 1$
- $a^1 = a$

Negative and fractional indices:

- $a^{-m} = \frac{1}{a^m}$  e.g.  $5^{-2} = \frac{1}{5^2} = \frac{1}{25}$  for negative indices
  - e.g.  $4^{\frac{1}{2}} = \sqrt{4}$  or  $8^{\frac{1}{3}} = \sqrt[3]{8}$  for fractional indices
- 

## 1.7 Exercises: notations

**Exercise 1.1.** Classify numbers as natural, integers or real. If real, specify if they are rational or irrational.

- $\frac{1}{3}$
- 2
- $\sqrt{4}$
- 2.3
- $\pi$
- $\sqrt{5}$
- 7
- 0
- 0.25

**Exercise 1.2.** Classify below descriptors as variables or constants. Do you know the letters or symbols commonly used to represent these?

- a) speed of light in vacuum
- b) mass of an apple
- c) volume of an apple
- d) concentration of vitamin C in an apple
- e) distance from Stockholm central station to Uppsala central station
- f) time on the train to travel between the above stations
- g) electron charge

**Exercise 1.3.** Write out explicitly what is meant by the following:

a)  $\sum_{i=1}^{i=6} k_i$

b)  $\prod_{i=1}^{i=6} k_i$

c)  $\sum_{i=1}^{i=6} i^k$

d)  $\prod_{i=1}^{i=3} i^k$

e)  $\sum_{i=1}^n i$

f)  $\sum_{i=1}^{i=4} (i+1)^k$

g)  $\prod_{i=1}^{i=4} (k+1)^i$

h)  $\prod_{i=0}^n i$

**Exercise 1.4.** Use Sigma or Product notation to represent the long sums and products below:

a)  $1 + 2 + 3 + 4 + 5 + 6$

b)  $2^2 + 3^2 + 4^2 + 5^2$

c)  $4 \cdot 5 \cdot 6 \cdot 7 \cdot 8$

d)  $1 + \frac{1}{2} + \frac{1}{3} + \frac{1}{4} + \frac{1}{5} + \dots + \frac{1}{n}$

e)  $2 - 2^2 + 2^3 - 2^4 + \dots + 2^n$

f)  $3 + 6 + 9 + 12 + \dots + 60$

g)  $3x + 6x^2 + 9x^3 + 12x^4 + \dots + 60x^{20}$

h)  $3x \cdot 6x^2 \cdot 9x^3 \cdot 12x^4 \cdot \dots \cdot 60x^{20}$

## Answers to selected exercises (notations)

Exr. 1.1

- a) real, rational
- b) natural and integers, integers include natural numbers
- c)  $\sqrt{4} = 2$  so it is a natural number and/subset of integers
- d) real number, rational as it could be written as  $\frac{23}{10}$
- e) real number, irrational as it cannot be explained by a simple fraction
- f) real number, irrational as it cannot be explained by a simple fraction
- g) integer, non a natural number as these do not include negative numbers
- h) natural number, although there is some argument about it as some define natural numbers as positive integers starting from 1, 2 etc. while others include 0.
- i) real, rational number, could be written as  $\frac{25}{100}$

Exr. 1.2

- a) constant, speed of light in vacuum is a constant, denoted  $c$  with  $c = 299792458 \frac{m}{s}$
- b) variable, mass of an apple is a variable, different for different apple sizes, for instance 138 grams, denoted as  $m = 100g$
- c) variable, like mass volume can be different from apple to apple, denoted as  $V$ , e.g.  $V = 200cm^3$
- d) variable, like volume and mass can vary, denoted as  $\rho_i$  and defined as  $\rho_i = \frac{m}{V}$ . So given 6.3 milligrams of vitamin C in our example apple, we have  $\rho_i = \frac{0.0063}{2} \frac{g}{cm^3} = 0.000315 \frac{g}{cm^3}$  concentration of vitamin D
- e) constant, the distance between Stockholm and Uppsala is fixed; it could be a variable though if we were to consider an experiment on a very long time scale; distance is often denoted in physics as  $d$
- f) variable, time on the train to travel between the stations varies, often denoted as  $t$  with speed being calculated as  $s = \frac{d}{t}$
- g) constant, electron charge is  $e = 1.60217663 \cdot 10^{-19}C$

Exr. 1.3

- a)  $\sum_{i=1}^{i=6} k_i = k_1 + k_2 + k_3 + k_4 + k_5 + k_6$
- b)  $\prod_{i=1}^{i=6} k_i = k_1 \cdot k_2 \cdot k_3 \cdot k_4 \cdot k_5 \cdot k_6$
- c)  $\sum_{i=1}^{i=3} i^k = 1^k + 2^k + 3^k$
- d)  $\prod_{i=1}^{i=3} i^k = 1^k \cdot 2^k \cdot 3^k$

- e)  $\sum_{i=1}^n i = 1 + 2 + 3 + \dots + n$  we are using dots (...) to represent all the number until  $n$ . Here, thanks to Gauss we can also write  $\sum_{i=1}^n i = \frac{n(n+1)}{2}$ ,  
i.e. Gauss formula for sum of first  $n$  natural numbers

Exr. 1.4

a)  $1 + 2 + 3 + 4 + 5 + 6 = \sum_{k=1}^6 k$

b)  $2^2 + 3^2 + 4^2 + 5^2 = \sum_{x=2}^5 x^2$

c)  $4 \cdot 5 \cdot 6 \cdot 7 \cdot 8 = \prod_{x=4}^8 x$

d)  $1 + \frac{1}{2} + \frac{1}{3} + \frac{1}{4} + \frac{1}{5} + \dots + \frac{1}{n} = \sum_{k=1}^n \frac{1}{k}$





# Chapter 2

## Sets

### Aims

- to introduce sets and basic operations on sets

### Learning outcomes

- to be able to explain what a set is
- to be able to construct new sets from given sets using the basic set operations
- to be able to use Venn diagrams to show all possible logical relations between two and three sets

## 2.1 Definitions

- **set**: a well-defined collection of distinct objects, e.g.  $S = \{2, 4, 6\}$
- **elements**: the objects that make up the set are also known as **elements** of the set
- if  $x$  is an element of  $S$ , we say that  $x$  belongs to  $S$  and write  $x \in S$  and if  $x$  is not an element of  $S$  we say that  $x$  does not belong to  $S$  and write  $x \notin S$
- a set may contain **finitely** many or **infinitely** many elements
- **subset**,  $\subseteq$ : if every element of set  $A$  is also in  $B$ , then  $A$  is said to be a subset of  $B$ , written as  $A \subseteq B$  and pronounced  $A$  is contained in  $B$ , e.g.  $A \subseteq B$ , when  $A = \{2, 4, 6\}$  and  $B = \{2, 4, 6, 8, 10\}$ . Every set is a subset of itself.
- **superset**: for our sets  $A$  and  $B$  we can also say that  $B$  is a **superset** of  $A$  and write  $B \supset A$
- **cardinality**: the number of elements within a set  $S$ , denoted as  $|S|$

- **empty set**,  $\emptyset$ : is a unique set with no members, denoted by  $E = \emptyset$  or  $E = \{\}$ . The empty set is a subset of every set.

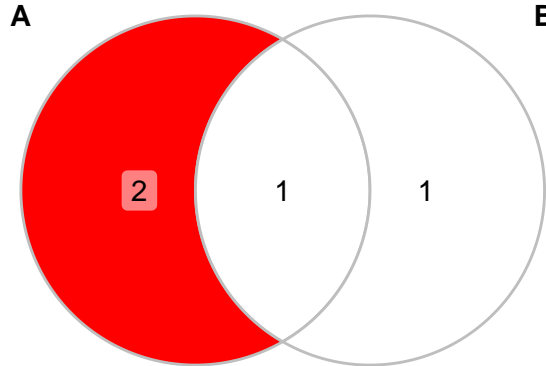
## 2.2 Basic set operations

- **union of two sets**,  $\cup$  : two sets can be “added” together, the union of A and B, written as  $A \cup B$ , e.g.  $\{1, 2\} \cup \{2, 3\} = \{1, 2, 3\}$  or  $\{1, 2, 3\} \cup \{1, 4, 5, 6\} = \{1, 2, 3, 4, 5, 6\}$
- **intersection of two sets**,  $\cap$ : a new set can be constructed by taking members of two sets that are “in common”, written as  $A \cap B$ , e.g.  $\{1, 2, 3, 4, 5, 6\} \cap \{2, 3, 7\} = \{2, 3\}$  or  $\{1, 2, 3\} \cap \{7\} = \{\emptyset\}$
- **complement of a set**,  $A'$ ,  $A^c$ : are the elements not in A
- **difference of two sets**,  $:$  : two sets can be “subtracted”, denoted by  $A - B$ , by taking all elements that are members of A but are not members of B, e.g.  $\{1, 2, 3, 4\} - \{1, 3\} = \{2, 4\}$ . This is also in other words a relative complement of A with respect to B.
- **partition of a set**: a partition of a set S is a set of nonempty subset of S, such that every element x in S is in exactly one of these subsets. That is, the subset are pairwise *disjoint*, meaning no two sets of the partition contain elements in common, and the union of all the subset of the partition is S, e.g. Set  $\{1, 2, 3\}$  has five partitions: i)  $\{1\}, \{2\}, \{3\}$ , ii)  $\{1, 2\}, \{3\}$ , iii)  $\{1, 3\}, \{2\}$ , iv)  $\{1\}, \{2, 3\}$  and v)  $\{1, 2, 3\}$

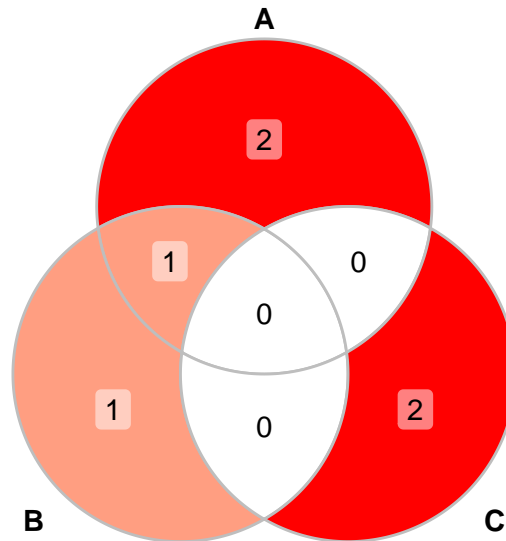
## 2.3 Venn diagrams

Venn diagram is a diagram that shows all possible logical relations between a finite collection of different sets. A Venn diagrams shows elements as points in the plane, and sets as regions inside closed curves. A Venn diagram consists of multiple overlapping closed curves, usually circles, each representing a set.

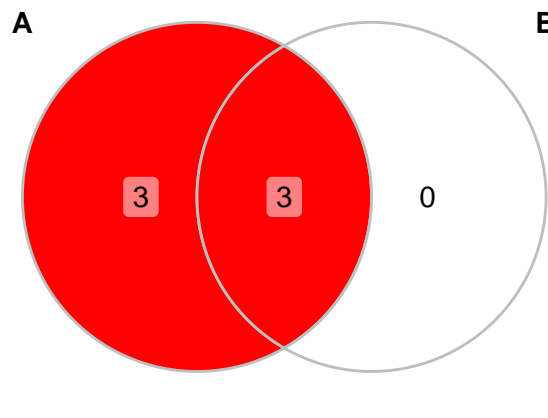
E.g. given  $A = \{1, 2, 5\}$  and  $B = \{1, 6\}$  Venn diagram of A and B:



And given  $A = \{1, 2, 5\}$ ,  $B = \{1, 6\}$  and  $C = \{4, 7\}$  Venn diagram of  $A$ ,  $B$  and  $C$ :



And given  $A = \{1, 2, 3, 4, 5, 6\}$  and  $B = \{2, 4, 6\}$  Venn diagram of  $A$  and  $B$ :



## 2.4 Exercises: sets

**Exercise 2.1.** Given set  $S = \{1, 2, 3, 4, 5, 6\}$ :

- what is the subset  $T$  of  $S$  consisting of its even elements?
- what is the complement  $T^c$ ?
- what is the subset  $U$  of  $S$  containing of the prime numbers in  $S$ ?
- what is the intersection  $T \cap U$ ?
- what is the union of  $T \cup U$ ?
- what is the set difference  $U - T$ ?

**Exercise 2.2.** Given set

$$A = \{cat, elephant, dog, turtle, goldfish, hamster, parrot, tiger, guineapig, lion\}$$

- a) what is the subset  $D$  of  $A$  consisting of domesticated animals?
- b) what is the subset  $C$  of  $A$  consisting of Felidae (cat) family?
- c) what is the intersection of  $D$  and  $C$ ?
- d) what is the complement of  $D$ ,  $D^c$ ?
- e) what is the union of  $D$  and  $C$ ?
- f) what is the set difference of  $A - C$ ?
- g) can you draw Venn diagram showing relationship between  $D$  and  $C$ ?

## Answers to selected exercises (sets)

Exr. 2.1

- a)  $T = \{2, 4, 6\}$
- b)  $T^c = \{1, 3, 5\}$ , i.e.  $T^c$  contains all the elements of  $S$  not in  $T$
- c)  $U = \{2, 3, 5\}$ , the primes in  $S$
- d)  $T \cap U = \{2\}$ , common elements of  $T$  and  $U$ , i.e. the even and prime numbers
- e)  $T \cup U = \{2, 3, 4, 5, 6\}$
- f)  $U - T = \{3, 5\}$ , consisting of the elements of  $U$  that are not in  $T$

## Chapter 3

# Functions

### Aims

- to revisit the concept of a function

### Learning outcomes

- to be able to explain what function, function domain and function range are
- to be able to identify input, output, argument, independent variable, dependent variable
- to be able to evaluate function for a given value and plot the function

### 3.1 Definitions

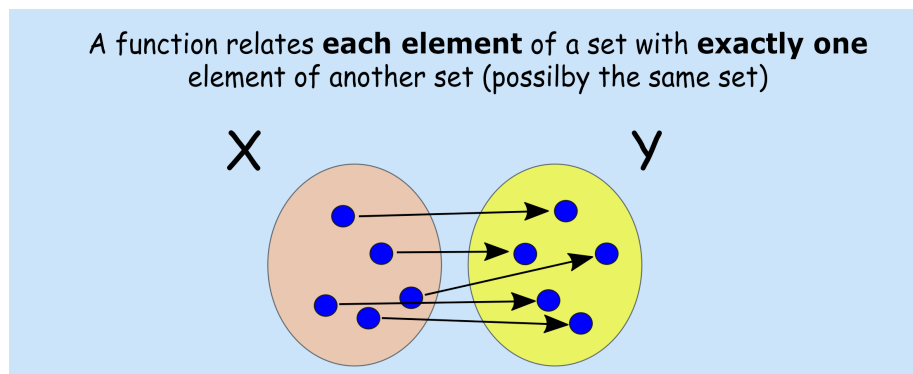


Figure 3.1: Formal function definition

- A **function**,  $f(x)$ , can be viewed as a rule that relates input  $x$  to an output  $f(x)$
- In order for a rule to be a function it must produce a single output for any given input
- Input  $x$  is also known as **argument** of the function
- **Domain of a function**: the set of all values that the function “maps”
- **Range**: the set of all values that the function maps into

Many names are used interchangeably

Functions have been around for a while and there are many alternative names and writing conventions are being used. Common terms worth knowing:

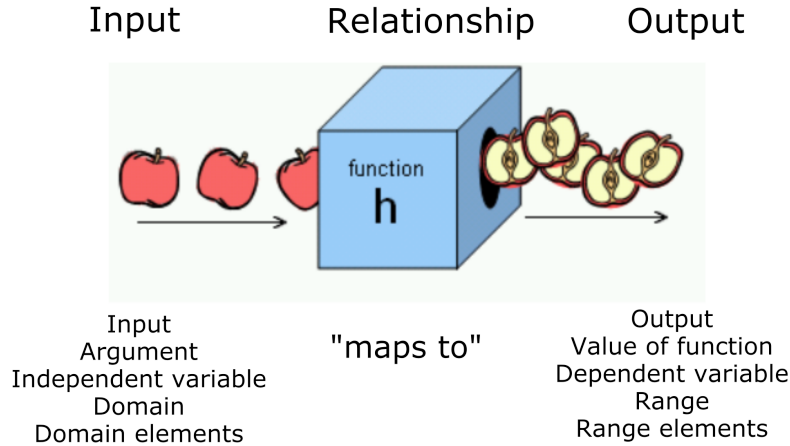


Figure 3.2: Common function terms

## 3.2 Evaluating function

To evaluate a function is to replace (substitute) its variable with a given number or expression. E.g. given a rule (function) that maps temperature measurements from Celsius to Fahrenheit scale:

$$f(x) = 1.8x + 32$$

where  $x$  is temperature measurements in Celsius and  $f(x)$  is the associated value in Fahrenheit, we can find for a given temperature in Celsius corresponding temperature in Fahrenheit. Let's say we measure 10 Celsius degrees one autumn day in Uppsala and we want to share this information with a friend in USA. We can find the equivalent temperature in Fahrenheit by evaluating our function at

10,  $f(10)$ , giving us

$$f(10) = 1.8 \cdot 10 + 32 = 50$$

### 3.3 Plotting function

Function graphs are a convenient way of showing functions, by looking at the graph it is easier to notice function's properties, e.g. for which input values functions yields positive outcomes or whether the function is increasing or decreasing. To graph a function, one can start by evaluating function at different values for the argument  $x$  obtaining  $f(x)$ , plotting the points by plotting the pairs  $(x, f(x))$  and connecting the dots. E.g. evaluating our above temperature rule at -20, -10, 0, 10, 20, 30 Celsius degrees results in:

$x$ (Celsius degrees)	evaluates	$f(x)$ (Fahrenheit degrees)
-20	$f(-20) = 1.8 \cdot (-20) + 32$	-4
-10	$f(-10) = 1.8 \cdot (-10) + 32$	14
0	$f(0) = 1.8 \cdot (0) + 32$	32
10	$f(10) = 1.8 \cdot (10) + 32$	50
20	$f(20) = 1.8 \cdot (20) + 32$	68
30	$f(30) = 1.8 \cdot (30) + 32$	86

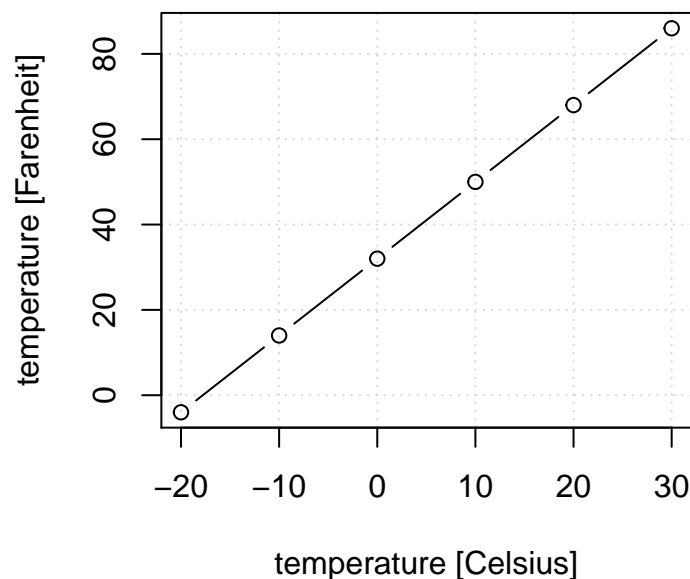


Figure 3.3: Graph of  $f(x)$  for the temperature rule

### 3.4 Standard classes of functions

**Algebraic function:** functions that can be expressed as the solution of a polynomial equation with integer coefficients, e.g.

- constant function  $f(x) = a$
- identity function  $f(x) = x$
- linear function  $f(x) = ax + b$
- quadratic function  $f(x) = a + bx + cx^2$
- cubic function  $f(x) = a + bx + cx^2 + dx^3$

**Transcendental functions:** functions that are not algebraic, e.g.

- exponential function  $f(x) = e^x$
- logarithmic function  $f(x) = \log(x)$
- trigonometric function  $f(x) = -3\sin(2x)$

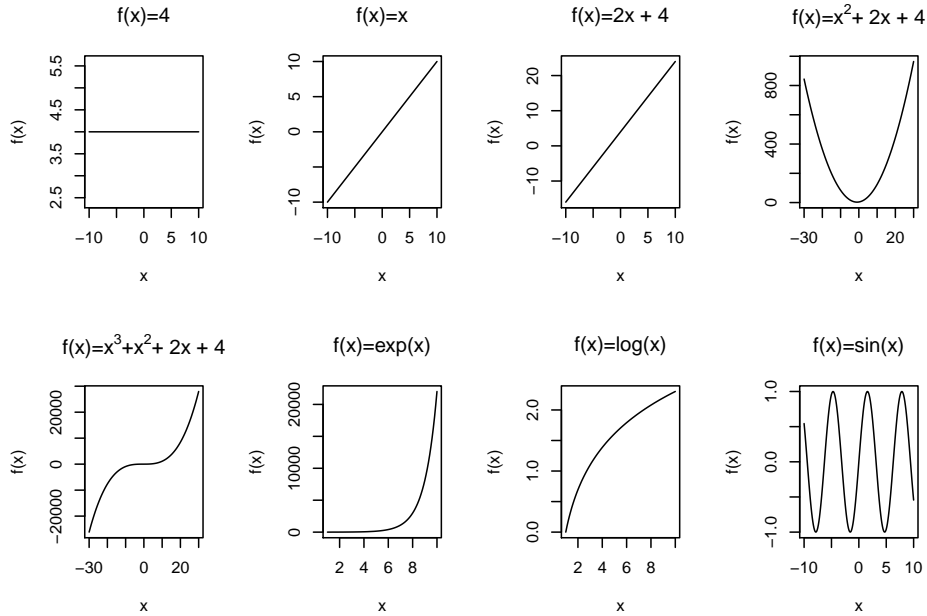


Figure 3.4: Examples of the standard classes of functions

### 3.5 Piecewise functions

A function can be in pieces, i.e. we can create functions that behave differently based on the input  $x$  value. They are useful to describe situations in which a rule changes as the input value crosses certain “boundaries”. E.g. a function value could be fixed in a given range and equal to the input value (identity function) for input values outside this range



$$f(x) = \begin{cases} 2 & \text{if } x \leq 1 \\ x & \text{if } x > 1 \end{cases} \quad (3.1)$$

The function can be split in many pieces, e.g. the personal training fee in SEK may depend whether the personal trainer is hired for an hour, two hours or three or more hours:

$$f(h) = \begin{cases} 500 & \text{if } h \leq 1 \\ 750 & \text{if } 1 < h \leq 2 \\ 500 + 250 \cdot h & \text{if } h > 2 \end{cases} \quad (3.2)$$

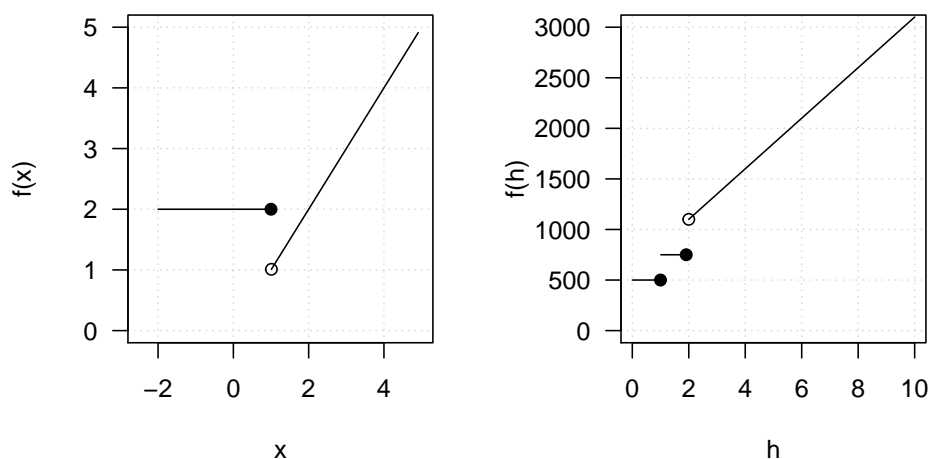


Figure 3.5: Examples of piece-wise functions

### 3.6 Exercises: functions

**Exercise 3.1.** Given the function for the personal trainer costs:

$$f(h) = \begin{cases} 500 & \text{if } h \leq 1 \\ 750 & \text{if } 1 < h \leq 2 \\ 500 + 250 \cdot h & \text{if } h > 2 \end{cases} \quad (3.3)$$

How much would you pay

- for a 4-hours session? Evaluate function  $f(h)$  for value 4.
- for a 2-hour session? Evaluate function  $f(h)$  for value 2.

**Exercise 3.2.** A museum charges 50 SEK per person for a guided tour with a group of 1 to 9 people or a fixed 500 SEK fee for a group of 10 or more people. Write a function relating the number of people  $n$  to the cost  $C$ .

**Exercise 3.3.** Given function

$$f(x) = \begin{cases} x^2 & \text{if } x \leq 1 \\ 3 & \text{if } 1 < x \leq 2 \\ x & \text{if } x > 2 \end{cases} \quad (3.4)$$

- a) sketch a graph of a function for  $x \in (-4, 4)$ , i.e.. for  $x$  between -4 and 4
- b) evaluate function at  $f(1)$
- c) evaluate function at  $f(4)$

### Answers to selected exercises (functions)

Exr. 3.1

- a)  $f(4) = 500 + 250 \cdot 4 = 1500$
- b)  $f(2) = 750$  as  $h \leq 2$  means less or equal to 2, that is including 2

## Chapter 4

# Differentiation

### Aims

- introduce the concept of differentiation and rules of differentiation

### Learning outcomes

- to be able to explain differentiation in terms of rate of change
- to be able to find derivatives in simple cases

## 4.1 Rate of change

- We are often interested in the rate at which some variable is changing, e.g. we may be interested in the rate at which the temperature is changing or the rate of water levels increasing
- Rapid or unusual changes may indicate that we are dealing with unusual situations, e.g. global warming or a flood
- Rates of change can be positive, negative or zero corresponding to a variable increasing, decreasing and non-changing

The function  $f(x) = x^4 - 4x^3 - x^2 - e^{-x}$  changes at different rates for different values of  $x$ , e.g.

- between  $x \in (-10, -9)$  the  $f(x)$  is increasing at slightly higher pace than  $x \in (5, 6)$
- between  $x \in (-7, -5)$  the  $f(x)$  is decreasing and
- between  $x \in (0, 1)$  the  $f(x)$  is not changing
- to be able to talk more precisely about the rate of change than just saying “large and positive” or “small and negative” change we need to quantify the changes, i.e. assign the rate of change an exact value
- **Differentiation** is a technique for calculating the rate of change of any function

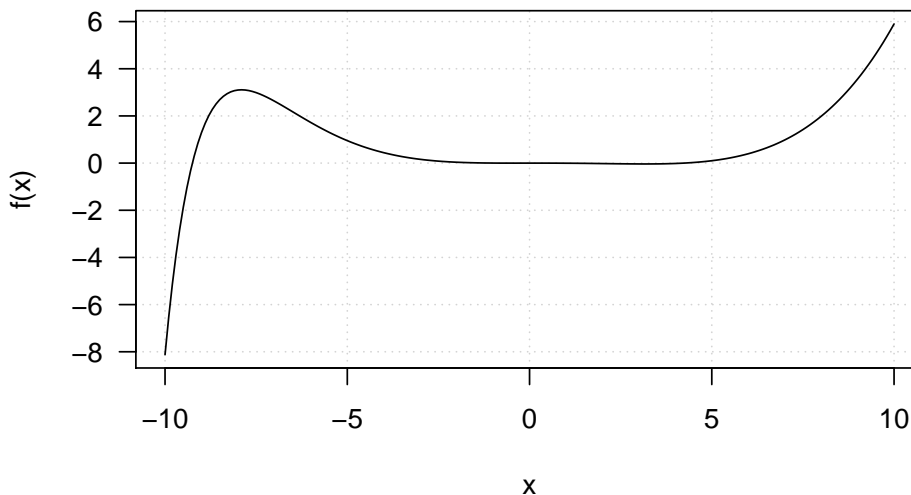


Figure 4.1: The function  $f(x)$  changes at different rates for different values of  $x$

## 4.2 Average rate of change across an interval

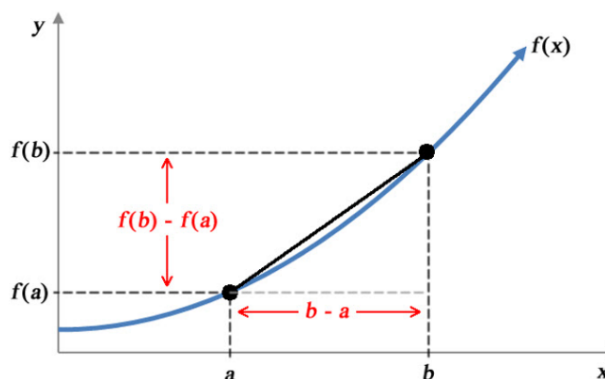


Figure 4.2: The average rate of change of  $f(x)$  with respect to  $x$  over  $[a, b]$  is equal to the slope of the secant line (in black)

To dive further into calculating the rate of change let's look at Figure 4.2 and define the *average rate of change* of a function across an interval. Figure 4.2 shows a function  $f(x)$  with two possible argument values  $a$  and  $b$  marked and their corresponding function values  $f(a)$  and  $f(b)$ .

Consider that  $x$  is increasing from  $a$  to  $b$ . The change in  $x$  is  $b - a$ , i.e. as  $x$  increases from  $a$  to  $b$  the function  $f(x)$  increase from  $f(a)$  to  $f(b)$ . The change in  $f(x)$  is  $f(b) - f(a)$  and the average rate of change of  $y$  across the  $[a, b]$  interval

is:

$$\frac{\text{change in } y}{\text{change in } x} = \frac{f(b) - f(a)}{b - a} \quad (4.1)$$

E.g. let's take a quadratic function  $f(x) = x^2$  and calculate the average rate of change across the interval  $[1, 4]$ .

- The change in  $x$  is  $4 - 1$  and the change in  $f(x)$  is  $f(4) - f(1) = 4^2 - 1^2 = 16 - 1 = 15$ . So the average rate of change is  $\frac{15}{3} = 5$ . What does this mean? It means that across the interval  $[1, 4]$  on average the  $f(x)$  value increases by 5 for every 1 unit increase in  $x$ .
- If we were to look at the average rate of change across the interval  $[-2, 0]$  we would get  $\frac{f(0) - f(-2)}{0 - (-2)} = \frac{0 - (-2)^2}{2} = \frac{-4}{2} = -2$ . Here, over the  $[-2, 0]$  on average the  $f(x)$  value decreases by 2 for every 1 unit increase in  $x$ .
- Looking at the graph of  $f(x) = x^2$  verifies our calculations

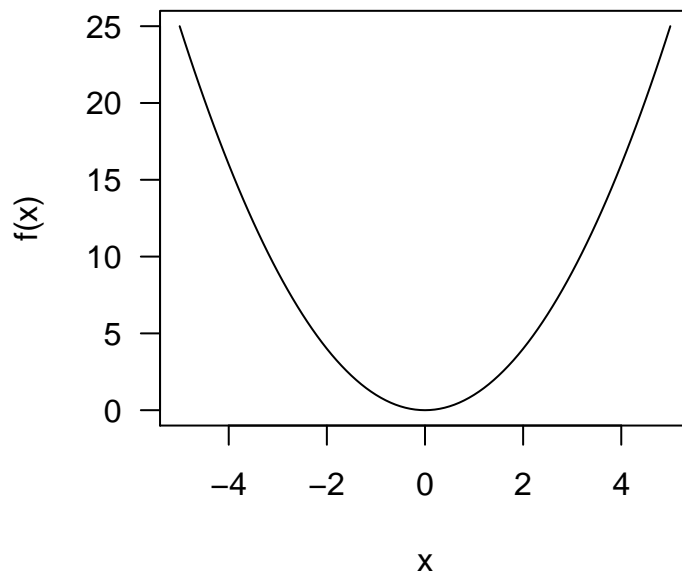


Figure 4.3: Example function  $f(x) = x^2$

### 4.3 Rate of change at a point

- We often need to know the rate of change of a function at a point, and not simply an average rate of change across an interval.
- Figure 4.4, similar to Figure 4.2, shows, instead of two points  $a$  and  $b$ , point  $a$  and a second point defined in terms of its distance from the first

point  $a$ . Thus, the two points are now  $a$  and  $a + h$  and the distance between the two points is equal to  $h$ .

- Now we can write that:

$$\frac{\text{change in } y}{\text{change in } x} = \frac{f(a + h) - f(a)}{a + h - a} = \frac{f(a + h) - f(a)}{h}$$

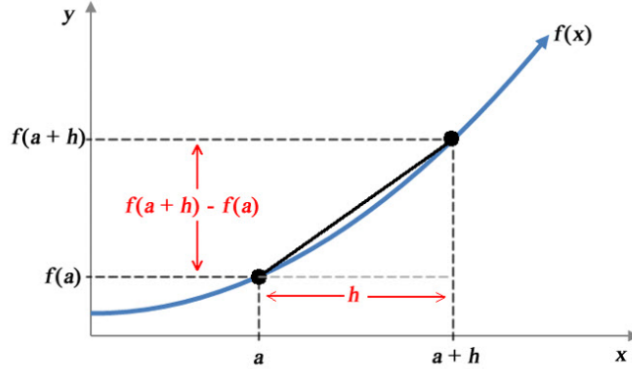


Figure 4.4: The average rate of change of  $f(x)$  with respect to  $x$  over  $[a, b]$  is equal to the slope of the secant line (in black)

Further:

- if we assume that the second point  $a + h$  is really close to  $a$ , meaning that  $h$  approaches 0, denoted as  $h \rightarrow 0$ , we can find the rate of change at the point  $a$
- the distance between the two points  $a$  and  $a + h$  is getting smaller and so is the difference of the function values  $f(a + h) - f(a)$ . We denote these small differences as  $\delta x$  and  $\delta y$ , pronounced “delta x” and “delta y”, respectively.
- the term  $\delta$  reads as “delta” and represents a small change

We can thus continue and write that a **rate of change of a function at a point** is given by

$$\frac{\text{small change in } y}{\text{small change in } x} = \lim_{h \rightarrow 0} \frac{f(a + h) - f(a)}{h} \quad (4.2)$$

E.g. let’s look at the linear function  $f(x) = 2x + 3$ . We can find the rate of change at any point of  $x$  by:

$$\frac{\text{small change in } y}{\text{small change in } x} = \frac{f(x + h) - f(x)}{x + h - x} = \lim_{h \rightarrow 0} \frac{2(x + h) + 3 - (2x + 3)}{x + h - x} = \lim_{h \rightarrow 0} \frac{2h}{h} = 2$$

It means that the function value  $f(x)$  increases by 2 for every small increase,  $h$ , in  $x$ . Here, this increase is the same for all the values of  $x$ , i.e. it does not

depend on  $x$ . **The change in function value  $f(x)$  can depend** on the value of  $x$ , for instance if we look at the quadratic  $f(x) = x^2$  function, we get:

$$\frac{\text{small change in } y}{\text{small change in } x} = \frac{f(x+h) - f(x)}{x+h-x} = \lim_{h \rightarrow 0} \frac{x^2 + 2xh + h^2 - x^2}{h} = \lim_{h \rightarrow 0} \frac{2xh + h^2}{h} = 2x+h$$

This means that:

- the rate of change for the function  $f(x)$  at a point  $x$  is  $2x$
- the  $f(x)$  value increases by  $2x$  for every small increase,  $h$ , in  $x$
- the rate of change along a quadratic function is changing constantly according to the value of  $x$  we are looking at, it is a function of  $x$
- and finally that the rate of change does not give us any information about the rate of change globally.

## 4.4 Terminology and notation

- **differentiation** is the process of finding the rate of change of a given function
- the function is said to be **differentiated**
- the rate of change of a function is also known as the **derivative** of the function
- given a function  $f(x)$  we say that we differentiate function in respect to  $x$  and write:

$$\lim_{h \rightarrow 0} \frac{\delta y}{\delta x} = \frac{dy}{dx}$$

or use the “prime”

$$f'(x)$$

## 4.5 Table of derivatives

- in practice, there is no need to compute  $\lim_{h \rightarrow 0} \frac{\delta y}{\delta x}$  every time when we want to find a derivative of a function
- instead, we can use patterns of the common functions and their derivatives

Table 4.1: Common functions and their derivatives,  $k$  denotes a constant

Function $f(x)$	Derivative $f'(x)$
$k$	0
$x$	1
$kx$	$k$
$x^n$	$nx^{n-1}$

Function $f(x)$	Derivative $f'(x)$
$kx^n$	$knx^{n-1}$
$e^x$	$e^x$
$e^{kx}$	$ke^{kx}$
$\ln(x)$	$\frac{1}{x}$
$\ln(kx)$	$\frac{1}{x}$

We can use the Table 4.1 to find derivatives of some of the functions e.g.

- $f(x) = 3x$ ,  $f'(x) = 3$
- $f(x) = 2x^4$ ,  $f'(x) = 2 * 4x^{4-1} = 8x^3$
- $f(x) = e^{2x}$ ,  $f'(x) = 2e^{2x}$
- $f(x) = \ln(4x)$ ,  $f'(x) = \frac{4}{x}$

## 4.6 Exercises (differentiation)

**Exercise 4.1.** # Find derivatives of the functions

- a)  $f(x) = 2$
- b)  $f(x) = 2x + 1$
- c)  $f(x) = 5x^2$
- d)  $f(x) = 4x^3 + x^2$
- e)  $f(x) = \sqrt{x}$
- f)  $f(x) = \ln(2x)$
- g)  $f(x) = e^x$
- h)  $f(x) = \frac{9}{x^2} + \ln(4x)$
- i)  $f(x) = 4x - 6x^6$
- j)  $f(x) = \frac{3}{x^2}$

## Answers to selected exercises (differentiation)

Exr. 4.1

- a)  $f(x) = 2$ ,  $f'(x) = 0$
- b)  $f(x) = 2x + 1$ ,  $f'(x) = 2$
- c)  $f(x) = 5x^2$ ,  $f'(x) = 10x$
- d)  $f(x) = 4x^3 + x^2$ ,  $f'(x) = 12x^2 + 2x$
- e)  $f(x) = \sqrt{x} = x^{\frac{1}{2}}$ ,  $f'(x) = \frac{1}{2}x^{\frac{1}{2}-1} = \frac{1}{2}x^{-\frac{1}{2}}$
- f)  $f(x) = \ln(2x)$ ,  $f'(x) = \frac{1}{x}$
- g)  $f(x) = e^x$ ,  $f'(x) = e^x$



## Chapter 5

# Integration

### Aims

- to introduce the concept of integration

### Learning outcomes

- to be able to explain what integration is
- to be able to explain the relationship between differentiation and integration
- to be able to integrate simple functions
- to be able to use integration to calculate the area under the curve in simple cases

## 5.1 Reverse to differentiation

- when a function  $f(x)$  is known we can differentiate it to obtain the derivative  $f'(x)$
- the reverse process is to obtain  $f(x)$  from the derivative
- this process is called **integration**
- apart from simple reversing differentiation integration comes very useful in finding **areas under curves**, i.e. the area above the x-axis and below the graph of  $f(x)$ , assuming that  $f(x)$  is positive
- the symbol for integration is  $\int$  and is known as “integral sign”

E.g. let's take a function  $f(x) = x^2$ . Suppose we only have a derivative, which is  $f'(x) = 2x$  and we would like to find the function given this derivative. Formally we write:

$$\int 2x dx = x^2 + c$$

where:

- the term  $2x$  within the integral is called the **integrand**
- the term  $dx$  indicates the name of the variable involved, here  $x$
- $c$  is **constant of integration**

## 5.2 What is constant of integration?

- Integration reverses the process of differentiation, here, given our example function  $f(x) = x^2$  that we pretended we do not know, we started with the derivative  $f'(x) = 2x$  and via integration we obtained back the very function

$$\int 2x dx = x^2$$

- However, many function can result in the very same derivative since the derivative of a constant is 0 e.g. a derivatives of  $f(x) = x^2$ ,  $f(x) = x^2 + 10$  and  $f(x) = x^2 + \frac{1}{2}$  all equal to  $f'(x) = 2x$
- We have to take this into account when we are integrating, i.e. reverting differentiation. As we have no way of knowing what the original function constant is, we add it in form of  $c$ , i.e. unknown constant, called the constant of integration.

## 5.3 Table of integrals

Similar to differentiation, in practice we can use tables of integrals to be able to find integrals in simple cases

Table 5.1: Common functions and their integrals,  $k$  denotes a constant

Function $f(x)$	Integral $\int f(x)dx$
<i>constant</i> $k$	$kx + c$
$x$	$\frac{x^2}{2} + c$
$kx$	$k\frac{x^2}{2} + c$
$x^n$	$\frac{x^{n+1}}{n+1} + c$ if $n \neq -1$
$kx^n$	$k\frac{x^{n+1}}{n+1} + c$
$e^x$	$e^x + c$
$e^{kx}$	$\frac{e^{kx}}{k} + c$
$\frac{1}{x}$	$\ln(x) + c$

E.g.

- $\int 4x^3 dx = \frac{4x^{3+1}}{3+1} = x^4 + c$
- $\int (x^2 + x) dx = \frac{x^3}{3} + \frac{x^2}{2} + c$  (note: we can evaluate integrals separately and add them as integration as differentiation is linear)

## 5.4 Definite integrals

- the above examples of integrals are **indefinite integrals**, the result of finding an indefinite integral is usually a function plus a constant of integration
- we have also **definite integrals**, so called because the result is a definite answer, usually a number, with no constant of integration
- definite integrals are often used to areas bounded by curves or, as we will cover later on, estimating probabilities
- we write:

$$\int_a^b f(x)dx$$

where:

- $\int_a^b f(x)dx$  is called the definite integral of  $f(x)$  from  $a$  to  $b$
- the numbers  $a$  and  $b$  are known as lower and upper limits of the integral

E.g. let's look at the function  $f(x) = x$  plotted below and calculate a definite integral from 0 to 2.

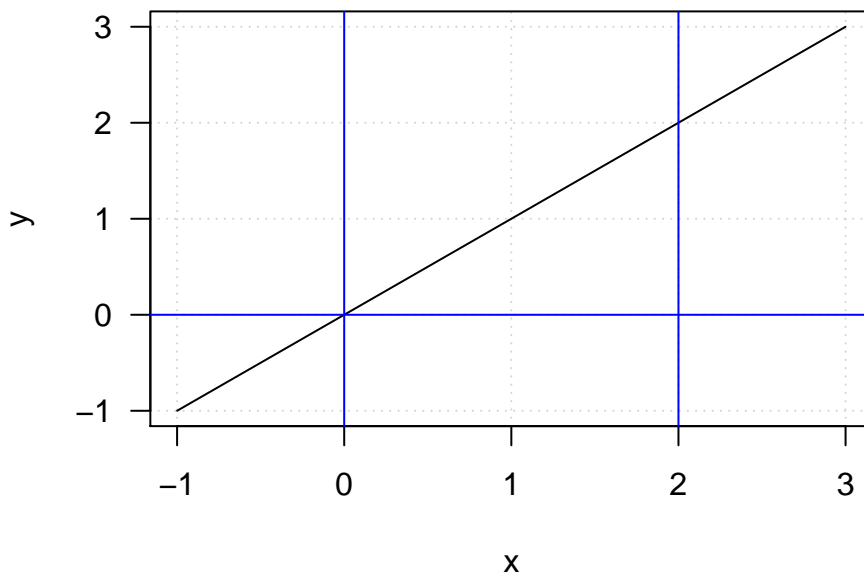


Figure 5.1: Graph of function  $f(x) = x$

We write

$$\int_0^2 f(x)dx = \int_0^2 xdx = \left[\frac{1}{2}x^2\right]_0^2 = \frac{1}{2}(2)^2 - \frac{1}{2}(0)^2 = 2$$

so first find the integral and then we evaluate it at upper limit and subtracting the evaluation at the lower limit. Here, the result is 2. What would be the result if you tried to calculate the triangle area on the above plot, area defined by the blue vertical lines drawn at 0 and 2 and horizontal x-axis? The formula for the triangle area is  $Area = \frac{1}{2} \cdot base \cdot height$  so here  $Area = \frac{1}{2} \cdot 2 \cdot 2 = 2$  the same result as achieved with integration.

**Exercise 5.1.** Integrate:

- a)  $\int 2 \cdot dx$
- b)  $\int 2x \cdot dx$
- c)  $\int (x^4 + x^2 + 1) \cdot dx$
- d)  $\int e^x \cdot dx$
- e)  $\int e^{2x} \cdot dx$
- f)  $\int \frac{2}{x} \cdot dx$
- g)  $\int_2^4 2x \cdot dx$
- h)  $\int_0^4 (x^2 + 1) dx$
- i)  $\int (x^4 + \frac{2}{x} + e^{2x}) dx$
- j)  $\int_0^4 (x^4 + 1) dx$

## Answers to selected exercises (integration)

Exr. 5.1

- a)  $\int 2 \cdot dx = 2x + c$
- b)  $\int 2x \cdot dx = \frac{2x^2}{2} = x^2 + c$
- c)  $\int (x^4 + x^2 + 1) \cdot dx = \frac{x^5}{5} + \frac{x^3}{3} + x + c$
- d)  $\int e^x \cdot dx = e^x + c$
- e)  $\int e^{2x} \cdot dx = \frac{1}{2} e^{2x}$
- f)  $\int \frac{2}{x} \cdot dx = \int 2 \cdot \frac{1}{x} \cdot dx = 2 \ln x + c$
- g)  $\int_2^4 2x \cdot dx = \left[ x^2 \right]_2^4 = 16 - 4 = 12$
- h)  $\int_0^4 (x^2 + 1) dx = \left[ \frac{x^3}{3} + x \right]_0^4 = \frac{4^3}{3} + 4 - 0 = \frac{64}{3} + 4 = \frac{76}{3}$

# Chapter 6

## Vectors

### Aims

- to introduce vectors and basic vectors operations

### Learning outcomes

- to be able to write  $n$ -dimensional vectors using vector notations
- to be able to perform addition and scalar multiplication
- to be able to check if two vectors are orthogonal

A large number of statistical models use vectors and matrices, both for compact representations, and for the calculations, e.g. parameter estimates.

### 6.1 Vectors

- A vector is an ordered set of number
- These numbers, e.g. in vector  $\mathbf{x}$  can be expressed as a row  $\mathbf{x} = [6 \ 0 \ 5 \dots 1]$

- or as a column  $\mathbf{x} = \begin{bmatrix} 6 \\ 0 \\ 5 \\ \vdots \\ 1 \end{bmatrix}$

- the number of elements in a vector is referred to as its **dimension** and we often use  $n$  to express  $n$ -dimensional vector, where  $n$  can be any natural number
- here, we denote vectors using small bold font  $\mathbf{x}$ , other notations may include an arrow  $\vec{x}$  or overline  $\bar{x}$
- also **parentheses** are used interchangeably with **square bracket**,

e.g.  $\mathbf{x} = [6 \ 0 \ 5 \dots 1]$  can be written as  $\mathbf{x} = (6 \ 0 \ 5 \dots 1)$  or  $\begin{pmatrix} 6 \\ 0 \\ 5 \\ \vdots \\ 1 \end{pmatrix}$

## 6.2 Operations on vectors

Given two vectors of the same dimension:  $\mathbf{x} = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ \vdots \\ x_n \end{bmatrix}$  and  $\mathbf{y} = \begin{bmatrix} y_1 \\ y_2 \\ y_3 \\ \vdots \\ y_n \end{bmatrix}$

**Addition:** we add two vectors, element by element  $\mathbf{x} + \mathbf{y} = \begin{bmatrix} x_1 + y_1 \\ x_2 + y_2 \\ x_3 + y_3 \\ \vdots \\ x_n + y_n \end{bmatrix}$

**Scalar multiplication:** we can multiple vector by a numerical value, scalar, denoted as  $\gamma$ :

$$\gamma \cdot \mathbf{x} = \begin{bmatrix} \gamma \cdot x_1 \\ \gamma \cdot x_2 \\ \gamma \cdot x_3 \\ \vdots \\ \gamma \cdot x_n \end{bmatrix}$$

**Difference  $\mathbf{x} - \mathbf{y}$**  can be written as  $\mathbf{x} + (-1) \cdot \mathbf{y}$ , thus we multiply second vector with  $-1$  and then add two vectors

**Linear combination of vectors:** the vector  $\gamma \cdot \mathbf{x} + \delta \cdot \mathbf{y}$  is said to be a linear combination of  $\mathbf{x}$  and  $\mathbf{y}$ :

$$\gamma \cdot \mathbf{x} + \delta \cdot \mathbf{y} = \begin{bmatrix} \gamma \cdot x_1 + \delta \cdot y_1 \\ \gamma \cdot x_2 + \delta \cdot y_2 \\ \gamma \cdot x_3 + \delta \cdot y_3 \\ \vdots \\ \gamma \cdot x_n + \delta \cdot y_n \end{bmatrix}$$

**Inner product of vectors** is given by:

$$\mathbf{x} \cdot \mathbf{y} = x_1 \cdot y_1 + x_2 \cdot y_2 + \dots x_n \cdot y_n = \sum_{i=1}^n x_i \cdot y_i$$

**Orthogonality of vectors:** two vectors are said to be orthogonal if their inner

product is zero

$$\mathbf{x} \cdot \mathbf{y} = \sum_{i=1}^n x_i \cdot y_i = 0$$

### 6.3 Null and unit vector

- a **null vector** is a vector whose elements are all 0; the difference between any vector and itself yields a null vector
- a **unit vector** is a vector whose elements are all 1

**Exercise 6.1.** Based on vector definitions and operations:

- find the vector  $\mathbf{x} + \mathbf{y}$  when  $\mathbf{x} = \begin{bmatrix} 1 \\ 2 \\ 5 \end{bmatrix}$  and  $\mathbf{y} = \begin{bmatrix} 0 \\ 3 \\ 1 \end{bmatrix}$
- find the vector  $2\mathbf{x} - \mathbf{y}$  when  $\mathbf{x} = \begin{bmatrix} -2 \\ 3 \\ 5 \end{bmatrix}$  and  $\mathbf{y} = \begin{bmatrix} 0 \\ -4 \\ 7 \end{bmatrix}$
- are  $\mathbf{u}$  and  $\mathbf{v}$  vectors orthogonal when  $\mathbf{u} = \begin{bmatrix} 1 \\ 2 \end{bmatrix}$  and  $\mathbf{v} = \begin{bmatrix} 2 \\ -1 \end{bmatrix}$ ?
- are  $\mathbf{u}$  and  $\mathbf{v}$  vectors orthogonal when  $\mathbf{u} = \begin{bmatrix} 3 \\ -1 \end{bmatrix}$  and  $\mathbf{v} = \begin{bmatrix} 7 \\ 5 \end{bmatrix}$ ?
- find the value  $n$  such that the vectors  $\mathbf{u} = \begin{bmatrix} 2 \\ 4 \\ 1 \end{bmatrix}$  and  $\mathbf{v} = \begin{bmatrix} n \\ 1 \\ 8 \end{bmatrix}$  are orthogonal.

### Answers to selected exercises (vectors and matrices)

Exr. 6.1

a)

$$\mathbf{x} + \mathbf{y} = \begin{bmatrix} 1 \\ 2 \\ 5 \end{bmatrix} + \begin{bmatrix} 0 \\ 3 \\ 1 \end{bmatrix} = \begin{bmatrix} 1+0 \\ 2+3 \\ 5+1 \end{bmatrix} = \begin{bmatrix} 1 \\ 5 \\ 6 \end{bmatrix}$$

b)

$$2\mathbf{x} - \mathbf{y} = \begin{bmatrix} 2 \cdot (-2) \\ 2 \cdot 3 \\ 2 \cdot 5 \end{bmatrix} + \begin{bmatrix} (-1) \cdot 0 \\ (-1) \cdot (-4) \\ (-1) \cdot 7 \end{bmatrix} = \begin{bmatrix} -4 \\ 6 \\ 10 \end{bmatrix} + \begin{bmatrix} 0 \\ 4 \\ -7 \end{bmatrix} = \begin{bmatrix} -4+0 \\ 6+4 \\ 10-7 \end{bmatrix} = \begin{bmatrix} -4 \\ 10 \\ 3 \end{bmatrix}$$

- c) Yes, to check orthogonality we need to calculate the inner product of two vectors and see if it is equal to 0, here  $\mathbf{u} \cdot \mathbf{v} = \sum_{i=1}^2 u_i \cdot v_i = 1 \cdot 2 + 2 \cdot (-1) = 2 - 2 = 0$
- d) No, since the inner product does not equal to 0

$$\mathbf{u} \cdot \mathbf{v} = \sum_{i=1}^2 u_i \cdot v_i = 3 \cdot 7 + (-1) \cdot 5 = 21 - 5 = 16 \neq 0$$



# Chapter 7

## Matrices

### Aims

- to introduce matrix and basic matrices operations

### Learning outcomes

- to be able to write matrices using matrix notations
- to be able to perform simple matrix operations such as adding and multiplication
- to be able to find the reverse of the 2-dimensional matrix

### 7.1 Matrix

A matrix is a rectangular array of numbers e.g.

$$\mathbf{A} = \begin{bmatrix} x_{11} & x_{12} & x_{13} & \cdots & x_{1n} \\ x_{21} & x_{22} & x_{23} & \cdots & x_{2n} \\ \cdots & \cdots & \cdots & \cdots & \cdots \\ x_{m1} & x_{m2} & x_{1m3} & \cdots & x_{mn} \end{bmatrix}$$

where:

- the notional subscripts in the typical element  $x_{ij}$  refers to its row and column location in the array, e.g.  $x_{12}$  refers to element in the first row and second column
- we say that matrix has  $m$  rows and  $n$  columns and the **dimension** of a matrix is defined as  $m \times n$
- a matrix can be viewed as a set of column vectors or a set of row vectors
- a vector can be viewed as a matrix with only one column or with only one row

## 7.2 Special matrices

- A matrix with the same number of rows as columns,  $m = n$ , is said to be a **square matrix**
- A matrix that is not squared,  $m \neq n$  is called **rectangular matrix**
- A **null matrix** is composed of all 0
- An **identity matrix**, denoted as **I** or **I<sub>n</sub>**, is a square matrix with 1's on the main diagonal and all other elements equal to 0, e.g. a three-dimensional identity matrix is

$$\mathbf{I} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

- A square matrix is said to be **symmetric** if  $x_{ij} = x_{ji}$  e.g.

$$\mathbf{A} = \begin{bmatrix} 1 & 4 & 2 \\ 4 & 1 & 0 \\ 2 & 0 & 1 \end{bmatrix}$$

- A **diagonal matrix** is a square matrix whose non-diagonal entries are all zero, that is  $x_{ij} = 0$  for  $i \neq j$ , e.g.

$$\mathbf{A} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 3 \end{bmatrix}$$

- An **upper-triangular matrix** is a square matrix in which all entries below the diagonal are 0, that is  $x_{ij} = 0$  for  $i < j$  e.g.

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

- A **lower-triangular matrix** is a square matrix in which all entries above the diagonal are 0, that is  $x_{ij} = 0$  for  $i > j$  e.g.

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

## 7.3 Matrix operations

- matrix  $\mathbf{A} = \mathbf{B}$  if both matrices have exactly the same dimension and if each element of  $\mathbf{A}$  equals to the corresponding element of  $\mathbf{B}$  e.g.  $\mathbf{A} = \mathbf{B}$  if

$$\mathbf{A} = \begin{bmatrix} 1 & 3 & 4 \\ 0 & 2 & 5 \\ 0 & 0 & 3 \end{bmatrix} \text{ and } \mathbf{B} = \begin{bmatrix} 1 & 3 & 4 \\ 0 & 2 & 5 \\ 0 & 0 & 3 \end{bmatrix}$$

- for any matrix  $\mathbf{A}$  the **transpose**, denoted by  $\mathbf{A}^\top$  or  $\mathbf{A}'$ , is obtained by interchanging rows and columns, e.g. given matrix  $\mathbf{A} = \begin{bmatrix} 1 & 3 & 4 \\ 0 & 2 & 5 \\ 0 & 0 & 3 \end{bmatrix}$  we

have  $\mathbf{A}^\top = \begin{bmatrix} 1 & 0 & 0 \\ 3 & 2 & 0 \\ 4 & 5 & 3 \end{bmatrix}$ . The transpose of a transpose of a matrix yield the original matrix,  $(\mathbf{A}^\top)^\top = \mathbf{A}$

- we can **add** two matrices if they have the same dimension, e.g.

$$\mathbf{A} + \mathbf{B} = \mathbf{A} = \begin{bmatrix} x_{11} & x_{12} \\ x_{21} & x_{22} \end{bmatrix} + \begin{bmatrix} y_{11} & y_{12} \\ y_{21} & y_{22} \end{bmatrix} = \begin{bmatrix} x_{11} + y_{11} & x_{12} + y_{12} \\ x_{21} + y_{21} & x_{22} + y_{22} \end{bmatrix}$$

- we can **multiply** a matrix by a **scalar**  $\delta$  e.g.

$$\delta \cdot \mathbf{A} = \begin{bmatrix} \delta \cdot x_{11} & \delta \cdot x_{12} \\ \delta \cdot x_{21} & \delta \cdot x_{22} \end{bmatrix}$$

- we can **multiply two matrices** if they are **conformable**, i.e. first matrix has the same number of columns as the number of rows in the second matrix. We then can write:

$$\mathbf{C} = \mathbf{A} \cdot \mathbf{B} = \begin{bmatrix} x_{11} & x_{12} & x_{13} \\ x_{21} & x_{22} & x_{23} \end{bmatrix} + \begin{bmatrix} y_{11} & y_{12} \\ y_{21} & y_{22} \\ y_{31} & y_{32} \end{bmatrix} = \begin{bmatrix} x_{11} \cdot y_{11} + x_{12} \cdot y_{21} + x_{13} \cdot y_{31} & x_{11} \cdot y_{12} + x_{12} \cdot y_{22} + x_{13} \cdot y_{32} \\ x_{21} \cdot y_{11} + x_{22} \cdot y_{21} + x_{23} \cdot y_{31} & x_{21} \cdot y_{12} + x_{22} \cdot y_{22} + x_{23} \cdot y_{32} \end{bmatrix}$$

## 7.4 Inverse of a matrix

For a square matrix  $\mathbf{A}$  there may exist a matrix  $\mathbf{B}$  such that  $\mathbf{A} \cdot \mathbf{B} = \mathbf{I}$ . An **inverse**, if it exists, is denoted as  $\mathbf{A}^{-1}$  and we can rewrite the definition as

$$\mathbf{A} \cdot \mathbf{A}^{-1} = \mathbf{I}$$

where  $\mathbf{I}$  is an identify matrix (equivalent to 1). There is no division for matrices, instead we can use inverse to multiply the matrix by an inverse, similar to when instead of dividing the number  $a$  by  $b$  we multiply  $a$  by reciprocal of  $b = \frac{1}{b}$

For a 2-dimensional matrix we can follow the below formula for obtaining the inverse

$$\begin{bmatrix} x_{11} & x_{12} \\ x_{21} & x_{22} \end{bmatrix}^{-1} = \frac{1}{x_{11} \cdot x_{22} - x_{12} \cdot x_{21}} \cdot \begin{bmatrix} x_{22} & -x_{12} \\ -x_{21} & x_{11} \end{bmatrix}$$

## 7.5 Orthogonal matrix

- A matrix  $\mathbf{A}$  for which  $\mathbf{A}^\top = \mathbf{A}^{-1}$  is true is said to be **orthogonal**
-

**Exercise 7.1.** Given matrices

$$\mathbf{A} = \begin{bmatrix} 1 & 2 \\ 3 & 4 \end{bmatrix}, \mathbf{B} = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \text{ and } \mathbf{C} = \begin{bmatrix} 1 & 0 \\ 0 & 2 \end{bmatrix}$$

- a) what is the dimension of matrix  $\mathbf{A}$ ?
- b) what is  $\mathbf{A}^\top$ ?
- c) which of the matrices is i) an identity matrix ii) a square matrix, iii) null matrix, iv) diagonal matrix, v) a triangular matrix,?
- d) calculate  $\mathbf{A} + \mathbf{B}$ ?
- e) calculate  $\mathbf{A} \cdot \mathbf{C}$ ?
- f) calculate  $\mathbf{B}^\top$
- g) calculate  $\mathbf{A}^{-1}$
- h) calculate  $(\mathbf{A} + \mathbf{B})^{-1}$

## Answers to selected exercises (matrices)

Exr. 7.1

- a)  $2 \times 2$
- b)  $\mathbf{A}^\top = \begin{bmatrix} 1 & 3 \\ 2 & 4 \end{bmatrix}$
- c) i) identity matrix:  $\mathbf{B}$ , ii) a square matrix:  $\mathbf{A}$ ,  $\mathbf{B}$  and  $\mathbf{C}$ , iii) null matrix: none, iv) diagonal matrix:  $\mathbf{B}$  (identity matrix is diagonal) and  $\mathbf{C}$ , v) triangular  $\mathbf{B}$  and  $\mathbf{C}$  as both identify matrix  $\mathbf{B}$  and diagonal matrix  $\mathbf{C}$  is triangular, both lower and upper triangular
- d)  $\mathbf{A} + \mathbf{B} = \begin{bmatrix} 1 & 2 \\ 3 & 4 \end{bmatrix} + \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} = \begin{bmatrix} 2 & 2 \\ 3 & 5 \end{bmatrix}$
- e)  $\mathbf{A} \cdot \mathbf{C} = \begin{bmatrix} 1 \cdot 1 + 2 \cdot 0 & 1 \cdot 0 + 2 \cdot 2 \\ 3 \cdot 1 + 4 \cdot 0 & 3 \cdot 0 + 4 \cdot 2 \end{bmatrix} = \begin{bmatrix} 1 & 4 \\ 3 & 8 \end{bmatrix}$
- f)  $\mathbf{B}^\top = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$
- g)

$$\mathbf{A}^{-1} = \begin{bmatrix} 1 & 2 \\ 3 & 4 \end{bmatrix}^{-1} = \frac{1}{1 \cdot 4 - 2 \cdot 3} \cdot \begin{bmatrix} 4 & -2 \\ -3 & 1 \end{bmatrix} = -\frac{1}{2} \cdot \begin{bmatrix} 4 & -2 \\ -3 & 1 \end{bmatrix} = \begin{bmatrix} -2 & 1 \\ \frac{3}{2} & -\frac{1}{2} \end{bmatrix}$$

# Part II

## Linear Models



## Chapter 8

# Introduction to linear models

### Aims

- to introduce concept of linear models using simple linear regression

### Learning outcomes

- to understand what a linear model is
- to understand simple linear regression model incl. terminology
- to be able to state linear model in the general vector-matrix notation
- to use the general vector-matrix notation to numerically estimate model parameters

## 8.1 Linear Regression

- Linear regression is a simple approach for supervised learning, when numerical outcome and numerical exposure are concerned
- The method of linear regression is used to model the statistical relationship between two variables (the outcome and the exposure)
- In practice, it results in an estimate of the best-fitting straight line to describe the relationship, also called the association

With linear regression we can answer questions such as:

- is there a relationship between exposure and outcome, e.g. body weight and plasma volume?
- how strong is the relationship between the two variables?
- what will be a predicted value of the outcome given a new set of exposure values?
- how accurately can we predict outcome?

## 8.2 Statistical vs. deterministic relationship

Relationships in probability and statistics can generally be one of three things: deterministic, random, or statistical:

- a **deterministic** relationship involves an **exact relationship** between two variables, for instance Fahrenheit and Celcius degrees is defined by an equation  $Fahrenheit = \frac{9}{5} \cdot Celcius + 32$
- there is **no relationship** between variables in the **random relationship**, for instance number of succulents Olga buys and time of the year as Olga keeps buying succulents whenever she feels like it throughout the entire year
- a **statistical relationship** is a **mixture of deterministic and random relationship**, e.g. the savings that Olga has left in the bank account depend on Olga's monthly salary income (deterministic part) and the money spent on buying succulents (random part)

## 8.3 The best-fitting straight line

Let's look at the example data containing body weight (kg) and plasma volume (liters) for eight healthy men to see what the best-fitting straight line is.

Example data:

```
weight <- c(58, 70, 74, 63.5, 62.0, 70.5, 71.0, 66.0) # body weight (kg)
plasma <- c(2.75, 2.86, 3.37, 2.76, 2.62, 3.49, 3.05, 3.12) # plasma volume (liters)
```

The equation for the red line is:

$$Y_i = 0.086 + 0.044 \cdot x_i \quad \text{for } i = 1 \dots 8$$

and in general:

$$Y_i = \alpha + \beta \cdot x_i \quad \text{for } i = 1 \dots n$$

## 8.4 Simple linear regression model

- In other words, by finding the best-fitting straight line we are **building a statistical model** to represent the relationship between plasma volume ( $Y$ ) and explanatory body weight variable ( $x$ )
- If we were to use our model  $Y_i = 0.086 + 0.044 \cdot x_i$  to find plasma volume given a weight of 58 kg (our first observation,  $i = 1$ ), we would notice that we would get  $Y = 0.086 + 0.044 \cdot 58 = 2.638$ , not exactly 2.75 as we have for our first man in our dataset that we started with, i.e.  $2.75 - 2.638 = 0.112 \neq 0$ .
- We thus add to the above equation an **error term** to account for this and now we can write our regression model more formally as:

$$Y_i = \alpha + \beta \cdot x_i + \epsilon_i \tag{8.1}$$



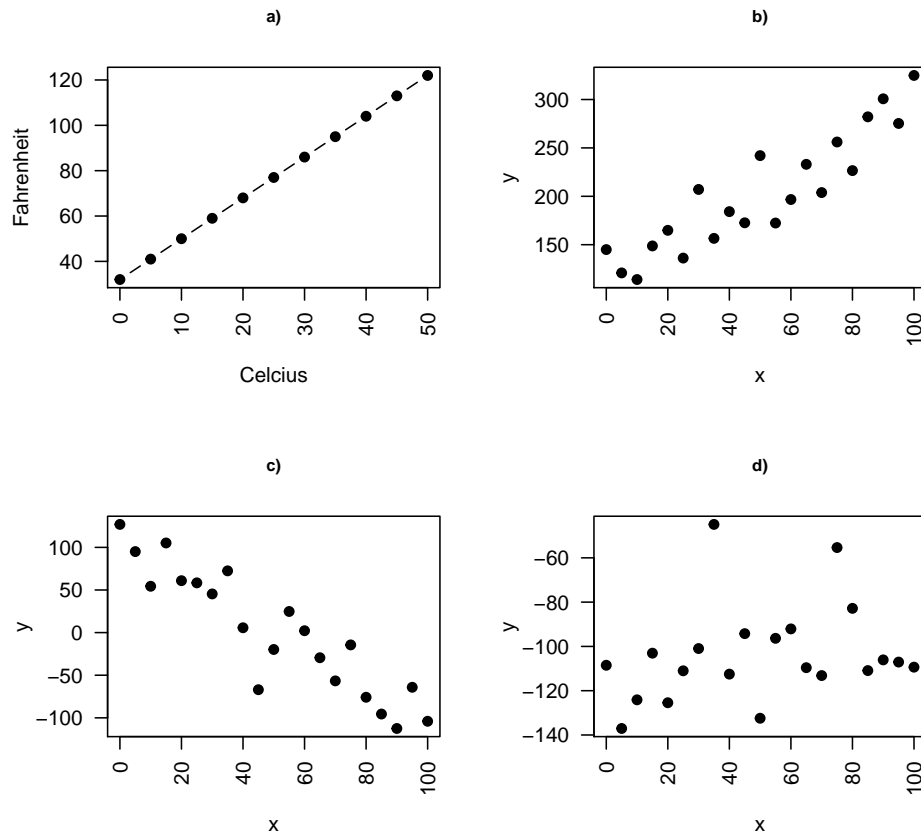


Figure 8.1: Deterministic vs. statistical relationship: a) deterministic: equation exactly describes the relationship between the two variables e.g. Fahrenheit and Celsius relationship ; b) statistical relationship between  $x$  and  $y$  is not perfect (increasing relationship), c) statistical relationship between  $x$  and  $y$  is not perfect (decreasing relationship), d) random signal

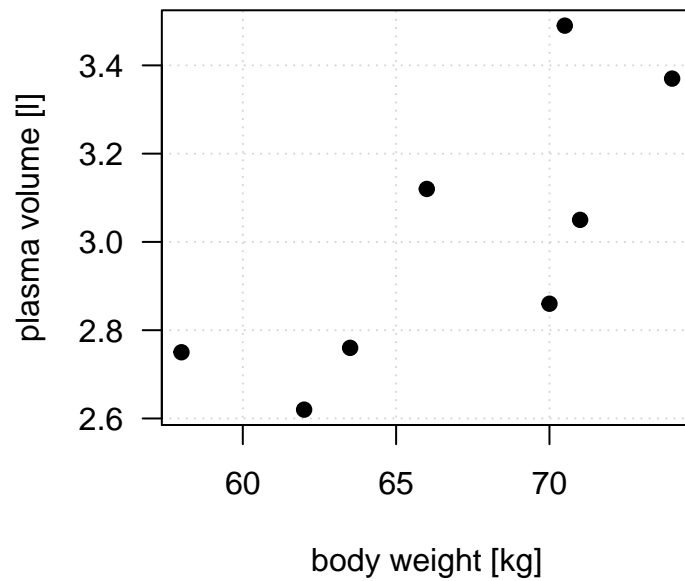


Figure 8.2: Scatter plot of the data shows that high plasma volume tends to be associated with high weight and \*vice verca\*.

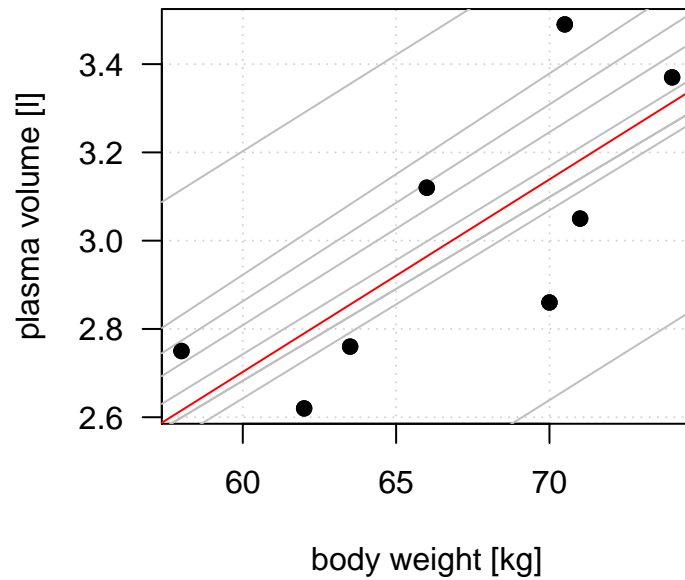


Figure 8.3: Scatter plot of the data shows that high plasma volume tends to be associated with high weight and \*vice verca\*. Linear regression gives the equation of the straight line (red) that best describes how the outcome changes (increase or decreases) with a change of exposure variable

- where we call  $\alpha$  and  $\beta$  **model coefficients**
- where we call  $\epsilon_i$  **error terms**

## 8.5 Least squares

- in the above body weight - plasma volume example, the values of  $\alpha$  and  $\beta$  have just appeared
- in practice,  $\alpha$  and  $\beta$  values are unknown and we use data to estimate these coefficients, noting the estimates with a hat,  $\hat{\alpha}$  and  $\hat{\beta}$
- **least squares** is one of the methods of parameters estimation, i.e. finding  $\hat{\alpha}$  and  $\hat{\beta}$

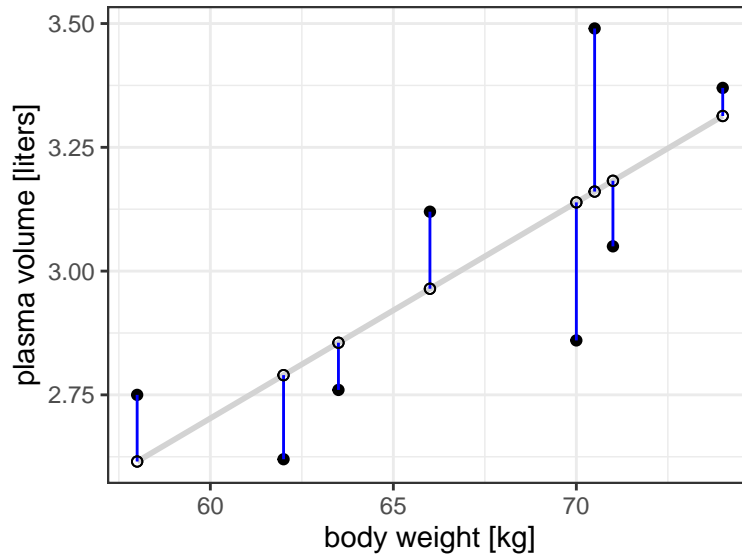


Figure 8.4: Scatter plot of the data shows that high plasma volume tends to be associated with high weight and \*vice versa\*. Linear regression gives the equation of the straight line (red) that best describes how the outcome changes with a change of exposure variable. Blue lines represent error terms, the vertical distances to the regression line

Let  $\hat{y}_i = \hat{\alpha} + \hat{\beta}x_i$  be the prediction  $y_i$  based on the  $i$ -th value of  $x$ :

- Then  $\epsilon_i = y_i - \hat{y}_i$  represents the  $i$ -th **residual**, i.e. the difference between the  $i$ -th observed response value and the  $i$ -th response value that is predicted by the linear model
- RSS, the **residual sum of squares** is defined as:

$$RSS = \epsilon_1^2 + \epsilon_2^2 + \dots + \epsilon_n^2$$

or equivalently as:

$$RSS = (y_1 - \hat{\alpha} - \hat{\beta}x_1)^2 + (y_2 - \hat{\alpha} - \hat{\beta}x_2)^2 + \dots + (y_n - \hat{\alpha} - \hat{\beta}x_n)^2$$

- the least squares approach chooses  $\hat{\alpha}$  and  $\hat{\beta}$  **to minimize the RSS**. With some calculus we get:

**Theorem 8.1** (Least squares estimates for a simple linear regression).

$$\hat{\beta} = \frac{S_{xy}}{S_{xx}}$$

$$\hat{\alpha} = \bar{y} - \frac{S_{xy}}{S_{xx}} \cdot \bar{x}$$

where:

- $\bar{x}$ : mean value of  $x$
- $\bar{y}$ : mean value of  $y$
- $S_{xx}$ : sum of squares of  $X$  defined as  $S_{xx} = \sum_{i=1}^n (x_i - \bar{x})^2$
- $S_{yy}$ : sum of squares of  $Y$  defined as  $S_{yy} = \sum_{i=1}^n (y_i - \bar{y})^2$
- $S_{xy}$ : sum of products of  $X$  and  $Y$  defined as  $S_{xy} = \sum_{i=1}^n (x_i - \bar{x})(y_i - \bar{y})$

We can further re-write the above sum of squares to obtain

- sum of squares of  $X$ ,

$$S_{xx} = \sum_{i=1}^n (x_i - \bar{x})^2 = \sum_{i=1}^n x_i^2 - \frac{(\sum_{i=1}^n x_i)^2}{n}$$

- sum of products of  $X$  and  $Y$

$$S_{xy} = \sum_{i=1}^n (x_i - \bar{x})(y_i - \bar{y}) = \sum_{i=1}^n x_i y_i - \frac{\sum_{i=1}^n x_i \sum_{i=1}^n y_i}{n}$$

#### 8.5.0.1 Example

Let's try least squares method to find coefficient estimates in our body weight and plasma volume example

```

# initial data
weight <- c(58, 70, 74, 63.5, 62.0, 70.5, 71.0, 66.0) # body weight (kg)
plasma <- c(2.75, 2.86, 3.37, 2.76, 2.62, 3.49, 3.05, 3.12) # plasma volume (liters)

# rename variables for convenience
x <- weight
y <- plasma

# mean values of x and y
x.bar <- mean(x)
y.bar <- mean(y)

# Sum of squares
Sxx <- sum((x - x.bar)^2)
Sxy <- sum((x-x.bar)*(y-y.bar))

# Coefficient estimates
beta.hat <- Sxy / Sxx
alpha.hat <- y.bar - Sxy/Sxx*x.bar

# Print estimated coefficients alpha and beta
print(alpha.hat)
## [1] 0.08572428
print(beta.hat)
## [1] 0.04361534

```

In R we can use `lm`, the built-in function, to fit a linear regression model and we can replace the above code with one line

```

lm(plasma ~ weight)
##
## Call:
## lm(formula = plasma ~ weight)
##
## Coefficients:
## (Intercept)      weight
##      0.08572      0.04362

```

## 8.6 Exercises: linear models I

**Exercise 8.1.** Which of the following models are linear models and why?  $Y_i = \alpha + \beta x_i + \epsilon_i$   $Y_i = \beta_0 + \beta_1 x_{i,1} + \beta_2 x_{i,2} + \epsilon_i$   $Y_i = \alpha + \beta x_i + \gamma x_i^2 + \epsilon_i$   $Y_i = \alpha + \gamma x_i^\beta + \epsilon_i$

**Exercise 8.2.**

## Chapter 9

# Interpreting regression coefficients

### Aims

- xxx

### Learning outcomes

- xxx





## Chapter 10

# Model assumptions

### Aims

- xxx

### Learning outcomes

- xxx



# Chapter 11

## Generalized linear models

### Aims

- xxx

### Learning outcomes

- xxx



## Chapter 12

# Linear Mixed Models

### Aims

- xxx

### Learning outcomes

- xxx