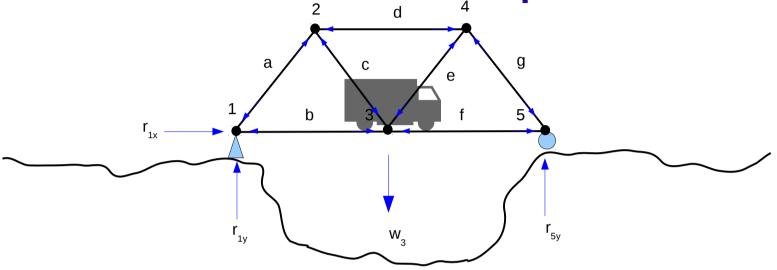
Homework: Truss problem



- In equilibrium, sum of forces at each joint is zero.
- Must resolve forces into x and y (horiz and vert).
- Three "reaction" forces act on whole bridge.
- Blue arrows indicate forces pulling on ends of beams.
- Equilibrium equation relates known, external forces to unknown, internal forces.

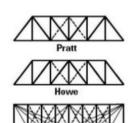
Equilibrium equation – sparse 10x10

$$Af_{internal} = -w_{external}$$

Tobin Bridge



BRIDGE TRUSS TYPE















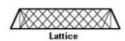


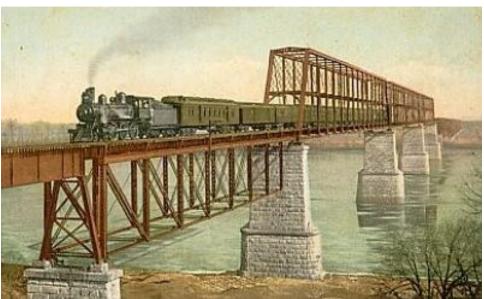


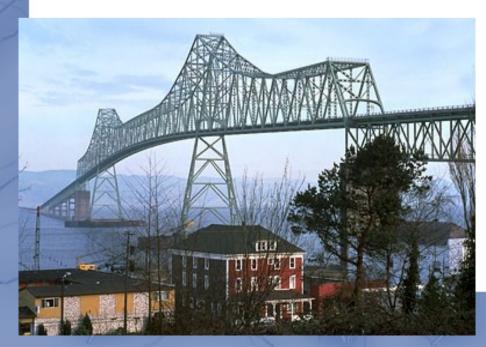














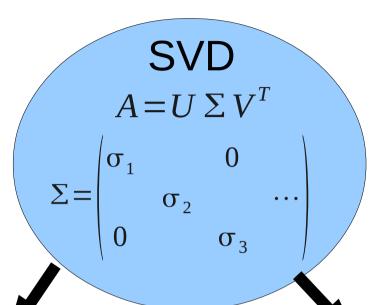
The SVD: Applications

Fun video about computing SVD

Video from 1975:

https://www.youtube.com/watch?v=R9UoFyqJca8

Summary: Triangle of concepts



Matrix norm (induced norm)

$$||A|| = max \left(\frac{||Ax||}{||x||} : x \in K^n \right)$$

$$= \sigma_{max}$$

Matrix condition number

$$k = \frac{\sigma_{max}}{\sigma_{min}}$$
$$= ||A|| \cdot ||A^{-1}||$$

Singular values and eigenvalues

Eigenvalue decomposition: Square matrix

$$A = Q \Lambda Q^{-1}$$

Singular value decomposition: Arbitrary rectangular matrix

$$\Sigma = \begin{pmatrix} \sigma_1 & 0 \\ \sigma_2 & \cdots \\ 0 & \sigma_3 \end{pmatrix}$$

Properties of the SVD

- *U*, *V* are orthogonal matrices.
- Σ is diagonal matrix. Diagonal elements are the "singular values".
 - By convention, they are written in decreasing order, from largest to smallest.
 - Non diagonal entries are zero.

Full vs. reduced SVD

• Full: U,V are square, orthogonal.

Matlab default Σ is rectangular. Zero cols (rows) correspond to nullspace of A.

• Reduced: U,V are rectangular, columns/rows orthogonal.

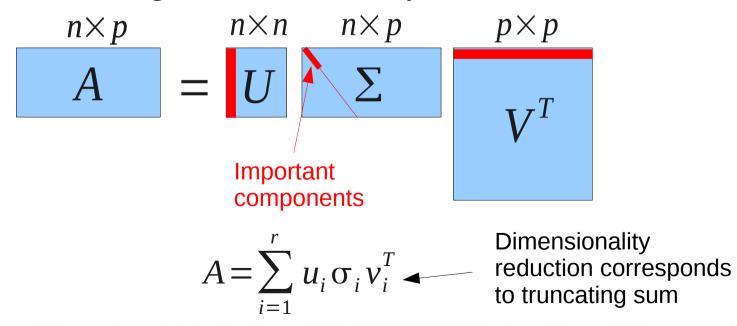
Matlab: 'economy'

 Σ is square diagonal. No zero elements on diagonal.

$$\Sigma = \begin{pmatrix} \sigma_1 & 0 & 0 \\ 0 & \sigma_2 & 0 \\ 0 & 0 & \sigma_3 \end{pmatrix}$$

SVD and dimensionality reduction

- SVD decomposes image into components (rows, cols) which are more important and those which are less important.
- Magnitude of each singular value is measure of how important each component is. (Recall σ_i are sorted from highest to lowest.)



Dimensionality reduction in detail

One can write A as sum of rank-1 matrices

$$A = U \sum V^{T}$$

$$= \sum_{i=1}^{r} u_{i} \sigma_{i} v_{i}^{T} = \sum_{i=1}^{r} \sigma_{i} u_{i} v_{i}^{T}$$
Outer product: result is matrix.

 This is just a different way of writing the SVD

$$A = \begin{pmatrix} \vdots & \vdots & \vdots & \vdots \\ u_1 & u_2 & u_3 & u_4 \\ \vdots & \vdots & \vdots & \vdots \end{pmatrix} \begin{pmatrix} \sigma_1 & 0 & 0 & 0 \\ 0 & \sigma_2 & 0 & 0 \\ 0 & 0 & \sigma_3 & 0 \\ 0 & 0 & 0 & \sigma_4 \end{pmatrix} \begin{pmatrix} \cdots & v_1 & \cdots \\ v_2 & \cdots \\ v_3 & \cdots \\ \cdots & v_4 & \cdots \end{pmatrix}$$

Major theorem

One can write A as sum of rank-1 matrices

$$A = U \sum V^T$$

$$= \begin{vmatrix} \vdots & \vdots & \vdots & \vdots \\ u_1 & u_2 & u_3 & u_4 \\ \vdots & \vdots & \vdots & \vdots \end{vmatrix} \begin{vmatrix} \sigma_1 & 0 & 0 & 0 \\ 0 & \sigma_2 & 0 & 0 \\ 0 & 0 & \sigma_3 & 0 \\ 0 & 0 & 0 & \sigma_4 \end{vmatrix} \begin{vmatrix} \cdots & v_1 & \cdots \\ v_2 & \cdots \\ v_3 & \cdots \\ v_4 & \cdots \end{vmatrix}$$

$$= \sum_{i=1}^{r} u_i \sigma_i v_i^T \quad \blacksquare$$

Sum to rank r – sum is exact. This is simple re-write of above decomposition.

Aside on vector-vector products

Assume default vector is column vector.

$$\vec{u} = \begin{pmatrix} 1 \\ 2 \\ 3 \end{pmatrix} \qquad \vec{v} = \begin{pmatrix} 4 \\ 5 \\ 6 \end{pmatrix}$$

"Inner" product (dot product):

Inner product nomenclature
$$\vec{u}^T \vec{v} = \begin{pmatrix} 1 & 2 & 3 \end{pmatrix} \begin{pmatrix} 4 \\ 5 \\ 6 \end{pmatrix} = 32$$
Result is scalar

Outer product

$$\vec{u}\vec{v}^T = \begin{pmatrix} 1\\2\\3 \end{pmatrix} (4 \quad 5 \quad 6)$$

Outer product nomenclature

$$= \begin{vmatrix} 1 \cdot 4 & 1 \cdot 5 & 1 \cdot 6 \\ 2 \cdot 4 & 2 \cdot 5 & 2 \cdot 6 \\ 3 \cdot 4 & 3 \cdot 5 & 3 \cdot 6 \end{vmatrix}$$

Result is matrix

$$= \begin{vmatrix} 4 & 5 & 6 \\ 8 & 10 & 12 \\ 12 & 15 & 18 \end{vmatrix}$$

Matlab demo

```
>> u = [1;2;3]
u =
>> v = [4;5;6]
v =
                           Inner product
>> u'*v
ans =
                         Outer product
    32
>> u*v'
ans =
           10
                 12
    12
                 18
           15
```

Back to the theorem

One can write A as sum of rank-1 matrices

$$A = U \sum V^{T}$$

$$= \sum_{i=1}^{r} u_{i} \sigma_{i} v_{i}^{T} = \sum_{i=1}^{r} \sigma_{i} u_{i} v_{i}^{T}$$
Outer product: result is matrix.

 This is just a different way of writing the SVD

$$A = \begin{pmatrix} \vdots & \vdots & \vdots & \vdots \\ u_1 & u_2 & u_3 & u_4 \\ \vdots & \vdots & \vdots & \vdots \end{pmatrix} \begin{pmatrix} \sigma_1 & 0 & 0 & 0 \\ 0 & \sigma_2 & 0 & 0 \\ 0 & 0 & \sigma_3 & 0 \\ 0 & 0 & 0 & \sigma_4 \end{pmatrix} \begin{pmatrix} \cdots & v_1 & \cdots \\ v_2 & \cdots \\ v_3 & \cdots \\ \cdots & v_4 & \cdots \end{pmatrix}$$

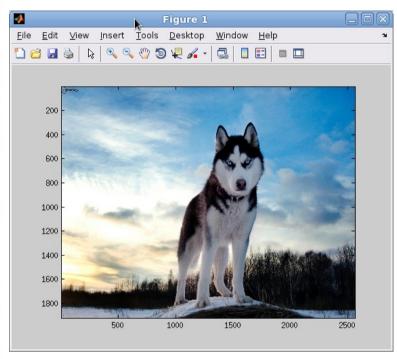
Dimensionality reduction

 Recall magnitude of singular values decreases with increasing i.....

$$A \approx \sum_{i=1}^{m} \sigma_{i} u_{i} v_{i}^{T}$$

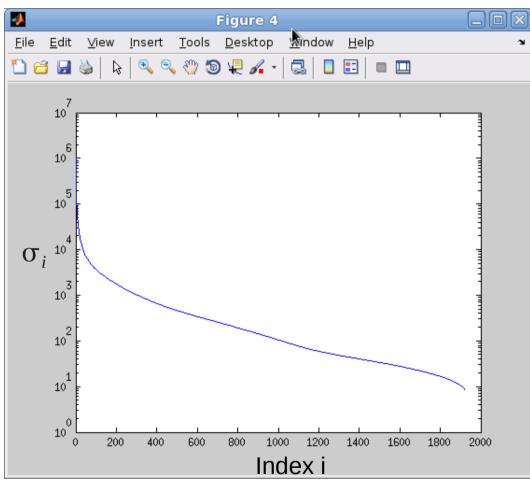
- Suppose we only sum first few terms?
 - That is, throw away small contributions to the sum.
 - This is a way to get a good approximation to the matrix A.

Singular values along diagonal



$$A = U \Sigma V^{T}$$

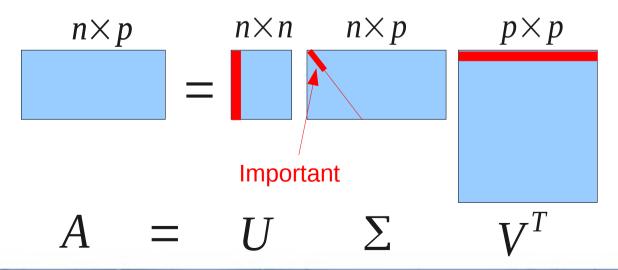
$$\Sigma = \begin{vmatrix} \sigma_{1} & 0 \\ \sigma_{2} & \cdots \\ 0 & \sigma_{3} \end{vmatrix}$$



Singular values from SVD of husky image

SVD and dimensionality reduction

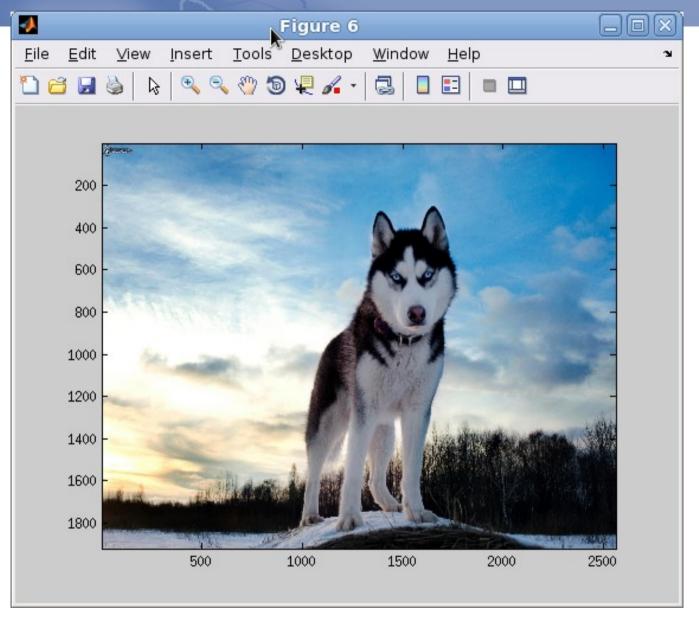
- Consider an image as a matrix.
- SVD decomposes image into components (rows, cols) which are more important and those which are less important.
- Magnitude of each singular value is measure of how important each component is. (Recall S is sorted from highest to lowest.)



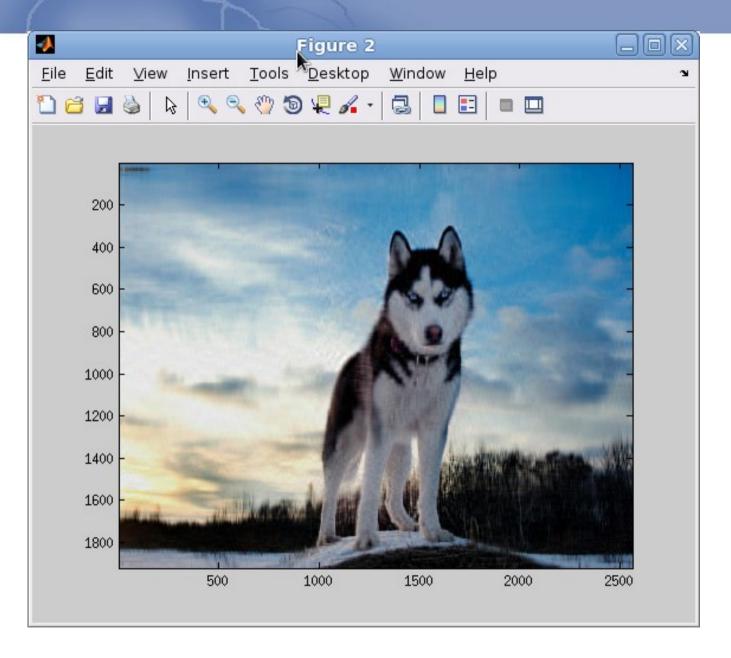
Idea: Compress image by discarding small singular values

$$oldsymbol{A}_k = oldsymbol{U}_k oldsymbol{\Sigma}_k oldsymbol{V}_k^T$$

- Perform SVD. $A \rightarrow U \Sigma V^T$
- Discard non-red components. $\Sigma_k = chop(\Sigma)$
- Recreate image by performing multiplication $A_k = U_k \Sigma_k V_k^T$

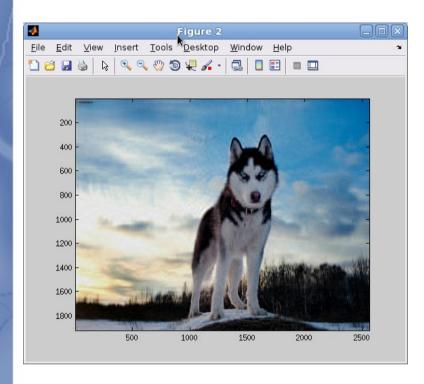


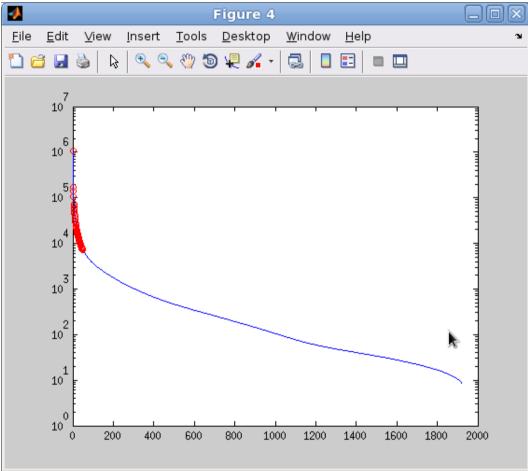
 Original image decomposed and recomposed – keeping all 1920 singular values.

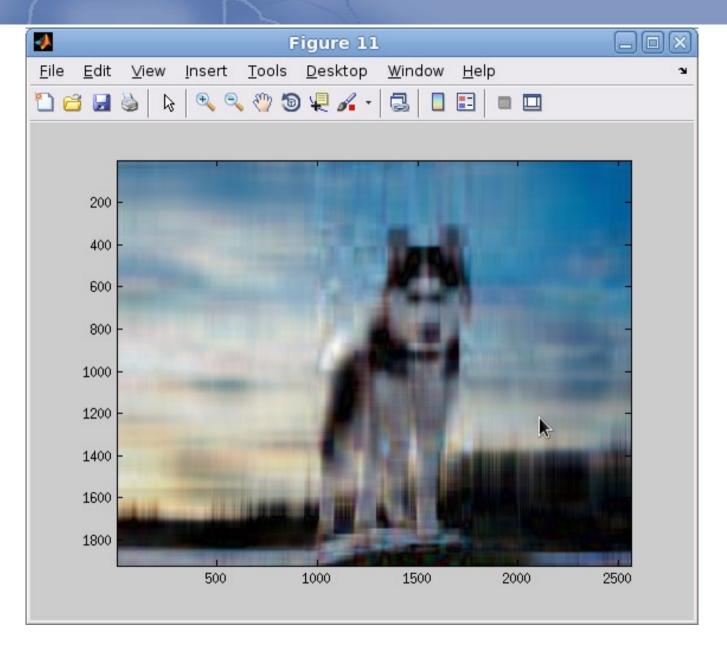


Keep first 50 singular values (zero out remaining 1870).

First 50 singular values

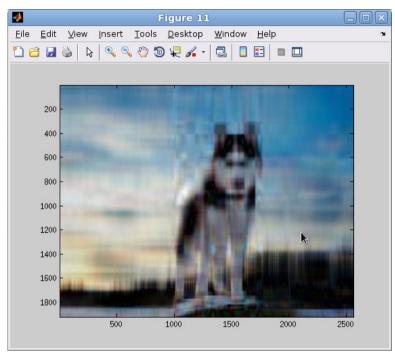


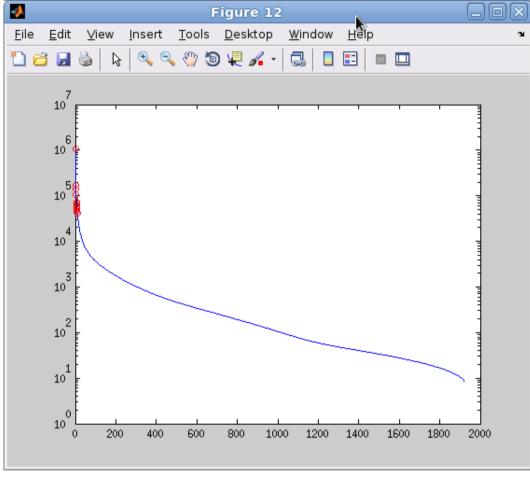




Keep first 10 singular values (zero out remaining 1910).

First 10 singular values





Remarks

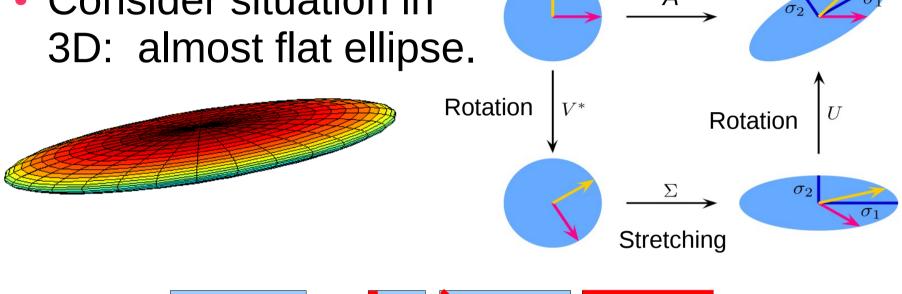
$$A \approx \sum_{i=1}^{m} \sigma_i u_i v_i^T$$
 $m \ll rank(A)$

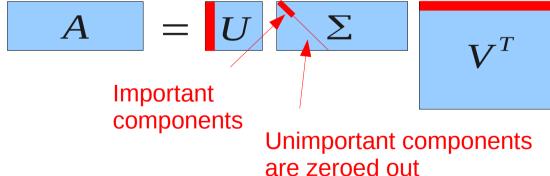
- This is called "dimensionality reduction".
- This is the essence of LSI = latent semantic indexing (next example).
- Major point: I have created an approximation to matrix A which is close, but requires much less information to reproduce.

-U, Σ , V much smaller than original A.

Dimensionality reduction --Visualization

Consider situation in





 A good approximation is to simply treat the ellipse as flat.

Another application of SVD: Latent semantic indexing

- Algorithm used for information retrieval.
- Consider collection of documents (books, say).



- Books on same subject share similar words.
 Books on different subjects use different words.
- However, all books share common words like "the", "and", "or", etc.

Problem to solve

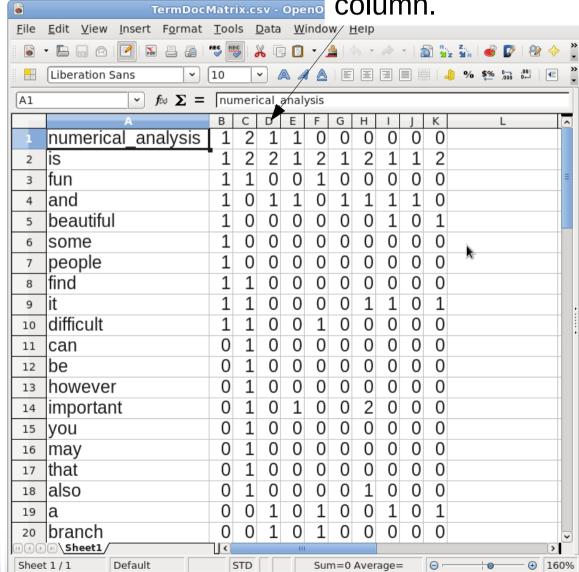
- Can we create an algorithm which can distinguish between books from different fields?
- Use this algorithm as a "recommender system".
 - Example: I input the the phrase "non-Euclidian geometry", it returns a list of math books about non-Euclidian geometry first, then some related math books next.
 - If I input the word "electrodynamics", it returns a list of physics books about E&M first, then some related physics books next.
 - The recommender system should return a list of books, sorted by their relevance to my search term.
 Does this sound like Google?

Word count for each book

You can
 distinguish
 different books
 via word count.

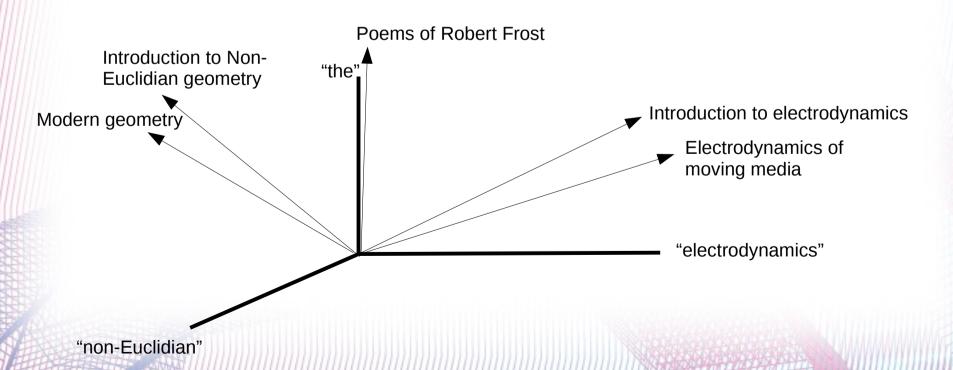
- Word count for each book (document) is a column vector.
- This construction is a "term-document" matrix.

Different documents in each column.



Vector space approach

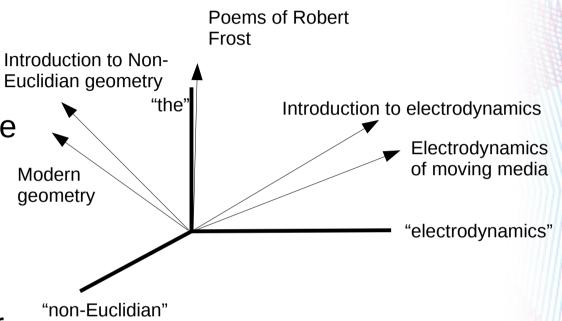
- The simplest answer is to just do a word count for each book, creating a word-count vector.
- Then view the recommender problem as one of finding closest vectors to your query term in a vector space whose basis vectors are words.



Vector space example

 Books on electrodynamics use many speciality words — Int their vectors lie close together in one part of the vector space.

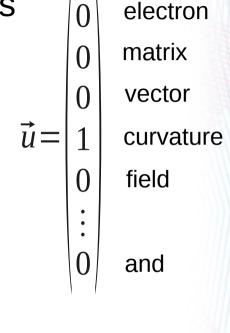
 Books on non-Euclidian geometry also use many specialty words – their vectors lie close together in a different part of the vector space.

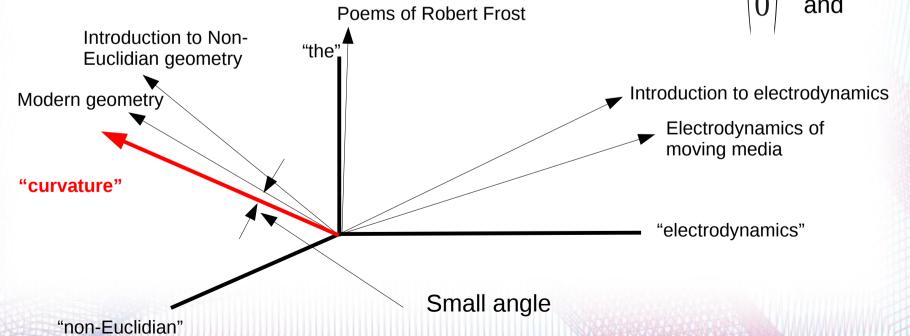


- Other books lie in different parts of this vector space.
- Common words like "and", "the" are unimportant dimensions in this space. That is, they don't help distinguish any books from one another.

How to match search term?

- Take query term as vector. Suppose term is "curvature"
- Loop over all book vectors in vectors space, and compute at angle between query vector and book vector. Matching books have smallest angle.





Computing angle in vector space

In 2 and 3D, you can visualize the dot product:

$$\vec{u} \cdot \vec{v} = ||\vec{u}|| ||\vec{v}|| \cos(\theta)$$

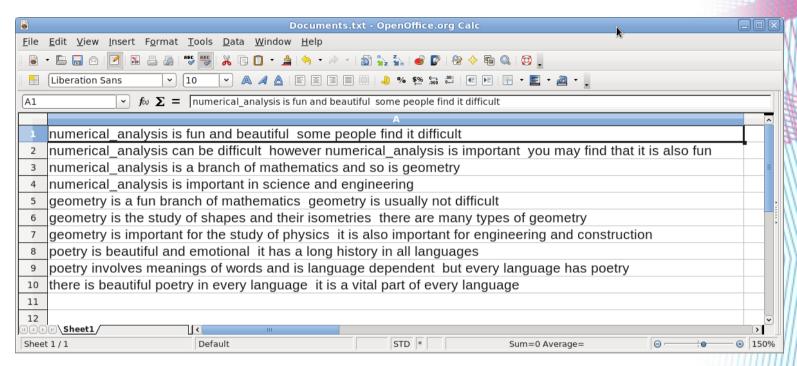
- This is also true in any dimension.
- However, instead of computing the angle, we can just compute the dot product of the vectors. This is a fast operation, and provides the same information as the angle (i.e. how close to parallel are the vectors).

Naive recommender algorithm

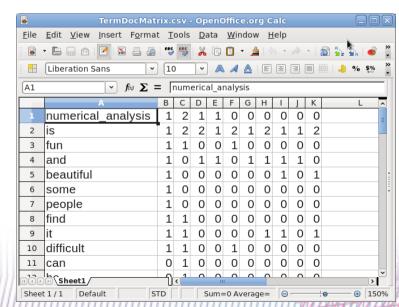
- O. Prepare term-query matrix A from document collection beforehand.
- 1. Input query word as a vector.
- 2. Loop over all book vectors.
- 3. Compute dot product. Append this dot product into a vector of dot products.
- 4. End of loop.
- 5. Sort dot product vector from highest to lowest.
- 6. Return index vector of sorted dot products. First few indices point to highly recommended books.

Example

Documents in rows



Word count (term-document matrix)



Results

```
>> test find matching docs
   Score is
                                                             simply word
---> Testing raw term-doc matrix A, search word = mathematics
                                                             count in each
                                                             document.
Found document. Docno = 3, Score = 1.000000. Document:
numerical analysis is a branch of mathematics and so is geometry
Found document. Docno = 5, Score = 1.000000. Document:
geometry is a fun branch of mathematics geometry is usually not difficult
---> Testing raw term-doc matrix A, search word = fun
Found document. Docno = 1, Score = 1.000000. Document:
numerical analysis is fun and beautiful some people find it difficult
Found document. Docno = 2, Score = 1.000000. Document:
numerical analysis can be difficult however numerical analysis is important
you may find that it is also fun
Found document. Docno = 5, Score = 1.000000. Document:
geometry is a fun branch of mathematics geometry is usually not difficult
```

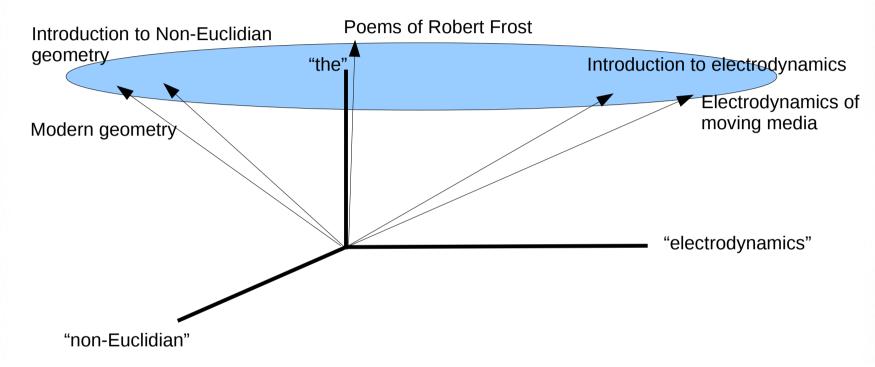
Remarks about naive word-count algorithm

- Term doc matrix is very large and very sparse.
- Algorithm grows with number of documents, and number of words.
 - For any reasonable problem, the vector space is gigantic – very high dimensionality.
- Many words are redundant ("and", "the", etc.)
 - This means the vector space has many dimensions which are not useful.
- Can we reduce the dimensionality of the vector space?
 - Yes, with SVD.

Latent semantic indexing idea

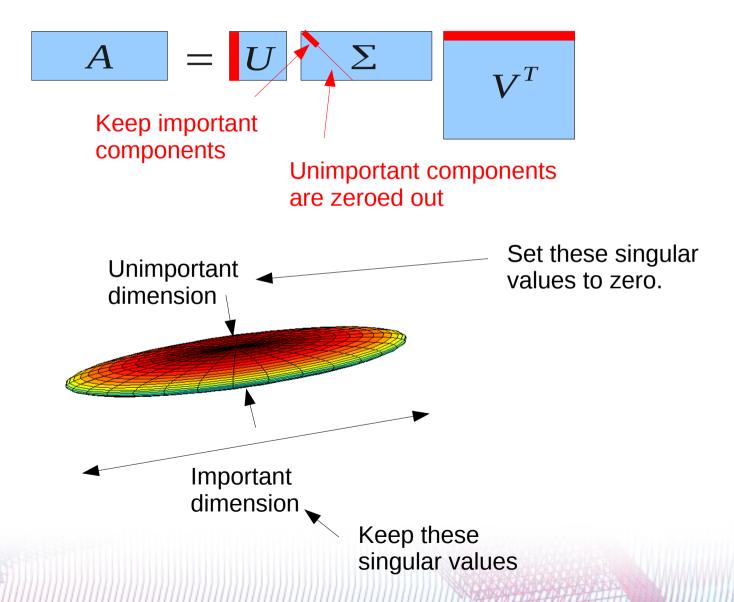
- Use SVD to reduce the term-doc matrix size.
 - Faster search over documents.
 - Faster computation of dot products.
 - Smaller memory footprint
- Use SVD to reduce number of dimensions down to roughly the number of conceptual differences exist across the document set (maybe a few hundred).
 - For us, we have 10 docs, maybe 5 or 6 concepts.

How does SVD eliminate unimportant dimensions?



- Normalized number of "the", "and", etc, more or less constant across all documents.
- Normalized number of specialty words varies greatly.
- Therefore, the ellipsoid representing the term-doc matrix has largest extent in the directions of specialty words.

Dimensionality reduction by zeroing unimportant components



New query algorithm (LSI)

Preliminary work:

- 1. Create raw term-query matrix from document collection.
- 2. Compute SVD:

$$A = U \sum V^T$$

3. Zero out unwanted singular values, giving reduced matrices: $V^T \leftarrow V^T$ Notation means we

 U_k, Σ_k, V_k^T Notation means we keep k singular values

4. Store these matrices – they are inputs to the query algorithm.

New query algorithm (LSI)

Query work:

- 1. Load U_k, Σ_k, V_k^T
- 2. Input query word as a vector *q*
- 3. Transform query word into new basis:

$$q_k = \sum_k U_k^T q$$

- 4. Loop over all row vectors in V_k
- 5. Compute dot product $q_k \cdot V_k(row)$ Append this dot product into a vector of dot products.
- 6. End of loop.
- 7. Sort dot product vector from highest to lowest.
- 8. Return index vector of sorted dot products. First few indices point to highly recommended books.

```
function [doc, score] = find matching docs svd(word, keywords, Uk, Sk, Vk)
  % First create column vector corresponding to word to find.
 g = zeros(length(keywords), 1);
  for idx = 1:length(keywords)
    if strcmp(word, keywords(idx))
     q(idx) = q(idx)+1;
   end
 end
  % Now transform query vector into the space spanned by the
  % reduced doc matrix Vk
 qk = inv(Sk)*Uk'*q;
 % Now iterate over documents (rows) in Vk and compute normalized
  % dot product for each.
 score = zeros(size(Vk, 1), 1);
 for didx = 1:size(Vk, 1)
   d = Vk(didx, :);
    score(didx) = dot(qk, d)/(norm(qk)*norm(d));
 end
  % Now sort scores in descending order. Also get doc index,
  % in order of most relevant to least relevant.
  [score, doc] = sort(score, 'descend');
```

end

Query = "mathematics"

```
---> Testing reduced term-doc matrix B, search word = mathematics
Found document. Docno = 5, Score = 0.909868. Document:
geometry is a fun branch of mathematics geometry is usually not difficult
Found document. Docno = 3, Score = 0.790623. Document:
numerical analysis is a branch of mathematics and so is geometry
Found document. Docno = 10, Score = 0.236605. Document:
there is beautiful poetry in every language it is a vital part of every language
Found document. Docno = 8, Score = -0.095419. Document:
poetry is beautiful and emotional it has a long history in all languages
Found document. Docno = 7, Score = -0.121577. Document:
geometry is important for the study of physics it is also important for engineering
and construction
```

numerical analysis can be difficult however numerical analysis is important you

Found document. Docno = 2, Score = -0.187378. Document:

may find that it is also fun

Query = "fun"

---> Testing reduced term-doc matrix B, search word = fun Found document. Docno = 2, Score = 0.755858. Document: numerical analysis can be difficult however numerical analysis is important you may find that it is also fun Found document. Docno = 1, Score = 0.665617. Document: numerical analysis is fun and beautiful some people find it difficult Found document. Docno = 5, Score = 0.385662. Document: geometry is a fun branch of mathematics geometry is usually not difficult Found document. Docno = 3, Score = 0.371689. Document: numerical analysis is a branch of mathematics and so is geometry Found document. Docno = 6, Score = 0.023510. Document: geometry is the study of shapes and their isometries there are many types of geometry Found document. Docno = 10, Score = -0.101465. Document: there is beautiful poetry in every language it is a vital part of every language Found document. Docno = 4, Score = -0.130859. Document: numerical analysis is important in science and engineering

Query = "poetry"

---> Testing reduced term-doc matrix B, search word = poetry

Found document. Docno = 9, Score = 0.867275. Document: poetry involves meanings of words and is language dependent but every language has poetry

Found document. Docno = 10, Score = 0.624257. Document: there is beautiful poetry in every language it is a vital part of every language

Found document. Docno = 8, Score = 0.353505. Document: poetry is beautiful and emotional it has a long history in all languages

Found document. Docno = 1, Score = 0.144670. Document: numerical analysis is fun and beautiful some people find it difficult

Found document. Docno = 6, Score = 0.091385. Document: geometry is the study of shapes and their isometries there are many types of geometry

Found document. Docno = 4, Score = 0.022903. Document: numerical analysis is important in science and engineering

Found document. Docno = 2, Score = -0.099211. Document: numerical_analysis can be difficult however numerical_analysis is important you may find that it is also fun

Query = "beautiful"

---> Testing reduced term-doc matrix B, search word = beautiful

Found document. Docno = 8, Score = 0.967718. Document: poetry is beautiful and emotional it has a long history in all languages

Found document. Docno = 1, Score = 0.582087. Document: numerical analysis is fun and beautiful some people find it difficult

Found document. Docno = 4, Score = 0.371957. Document: numerical analysis is important in science and engineering

Found document. Docno = 3, Score = 0.096134. Document: numerical_analysis is a branch of mathematics and so is geometry

Found document. Docno = 10, Score = 0.075399. Document: there is beautiful poetry in every language it is a vital part of every language

Found document. Docno = 6, Score = -0.040060. Document: geometry is the study of shapes and their isometries there are many types of geometry

Found document. Docno = 9, Score = -0.071053. Document: poetry involves meanings of words and is language dependent but every language has poetry

Found document. Docno = 2, Score = -0.113759. Document: numerical_analysis can be difficult however numerical_analysis is important you may find that it is also fun

Remarks about LSI

- Our example is small, so dimensionality reduction only takes us from 50 terms to 6 (distinct concepts).
- However, consider 50K words in English language. Consider corpus of 100s or 1000s of documents. This is a big term-doc matrix.
- Typical real-world LSI systems reduce the matrix by keeping around 300 singular values.

Recommender systems

What Other Items Do Customers Buy After Viewing This Item?



Matrix Computations (Johns Hopkins Studies in the Mathematical Sciences) Hardcover

Gene H. Golub





Fundamentals of Matrix Computations Hardcover

David S. Watkins





Applied Numerical Linear Algebra Paperback

James W. Demmel





Introduction to Linear Algebra, Fourth Edition Hardcover

Gilbert Strang



Some applications of LSI

- Recommender systems:
 - Amazon: "Books you may like".
 - Online dating recommend matches based on similar interests.
- Web search using keywords.
 - Millions of documents to search.
- Finding relationships:
 - Facebook, LinkedIn -- "people you may know".
 - Automated systems to find terrorists.

Ideas presented in this session

- More about the SVD
 - Full vs. reduced SVD.
 - Outer product of two vectors.
- Dimensionality reduction
 - Dramatic effect of removing small singular values from an image.
- Recommender systems
 - Visualizing document word count as vector in vector space.
 - Latent semantic indexing.