Linear_algebra Operations

December 3, 2021

1 Linear algebra

```
[1]: import numpy as np
[2]: np.__version__
[2]: '1.20.1'
```

1.1 Matrix and vector products

Q1. Predict the results of the following code.

```
[8]: x = [1,2]
y = [[4, 1],[2,2]]
print(np.dot(x, y))
print(np.matmul(x,y))
print(np.inner(x, y))
```

[8 5]

[8 5]

[6 6]

Q2. Predict the results of the following code.

```
[14]: x = np.array([[1, 4], [5, 6]])
y = np.array([[4, 1], [2, 2]])
print(np.vdot(x, y))
print(np.vdot(y, x))
print(np.dot(x.flatten(), y.flatten()))
print((x*y).sum())
```

30

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1.2 Decompositions

Q5. Get the lower-trianglular L in the Cholesky decomposition of x and verify it.

```
L = np.linalg.cholesky(x)
      print(L)
     [[ 2. 0. 0.]
      [ 6.
            1. 0.]
      [-8. 5. 3.]]
     Q6. Compute the qr factorization of x and verify it.
[18]: x = np.array([[12, -51, 4], [6, 167, -68], [-4, 24, -41]], dtype=np.float32)
      q, r = np.linalg.qr(x)
      print("q=\n", q, "\nr=\n", r)
     q=
      [[-0.85714287 0.3942857
                                  0.33142856]
      [-0.42857143 -0.9028571
                                -0.03428571]
      [ 0.2857143 -0.17142858 0.94285715]]
     r=
      [[ -14. -21.
                       14.]
      Γ
          0. -175.
                      70.]
                0. -35.]]
          0.
     Q7. Factor x by Singular Value Decomposition and verify it.
[21]: x = \text{np.array}([[1, 0, 0, 0, 2], [0, 0, 3, 0, 0], [0, 0, 0, 0, 0], [0, 2, 0, 0])
      →0]], dtype=np.float32)
      U, s, V = np.linalg.svd(x, full matrices=False)
      print("U=\n", U, "\ns=\n", s, "\nV=\n", V)
     U=
      [[ 0. 1. 0. 0.]
      [1. 0. 0. 0.]
      [ 0. 0. 0. -1. ]
      [ 0. 0. 1. 0.]]
     s=
                 2.236068 2.
                                   0.
                                            ]
      [3.
     V=
      [[-0.
                                            0.
                                                       0.
                     0.
                                1.
      [ 0.4472136
                    0.
                               0.
                                           0.
                                                      0.8944272]
      [-0.
                               0.
                                           0.
                                                      0.
                                                                ]
                    1.
      [ 0.
                    0.
                               0.
                                                      0.
                                                                ]]
                                           1.
```

[17]: x = np.array([[4, 12, -16], [12, 37, -43], [-16, -43, 98]], dtype=np.int32)

1.3 Matrix eigenvalues

Q8. Compute the eigenvalues and right eigenvectors of x. (Name them eigenvals and eigenvecs, respectively)

```
[25]: x = np.diag((1, 2, 3))
    eigenvals, eigenvecs = np.linalg.eig(x)
    print("eigenvalues are\n", eigenvals)
    print("eigenvectors are\n", eigenvecs)
```

eigenvalues are
[1. 2. 3.]
eigenvectors are
[[1. 0. 0.]
[0. 1. 0.]

1.4 Norms and other numbers

Q10. Calculate the Frobenius norm of x

```
[31]: x = np.arange(1, 10).reshape((3, 3))
print(np.linalg.norm(x,'fro'))
```

16.881943016134134

Q11. Calculate the determinant of x.

```
[32]: x = np.arange(1, 5).reshape((2, 2))
out1 = np.linalg.det(x)
#out2 = x[0, 0] * x[1, 1] - x[0, 1] * x[1, 0]
print(out1)
```

-2.0000000000000004

Q12. Calculate the rank of x.

```
[33]: x = np.eye(4)
out1 = np.linalg.matrix_rank(x)
print(out1)
```

4

Q13. Compute the sign and natural logarithm of the determinant of x.

```
[34]: x = np.arange(1, 5).reshape((2, 2))
sign, logdet = np.linalg.slogdet(x)
det = np.linalg.det(x)
print(sign, logdet)
```

-1.0 0.6931471805599455

Q14. Return the sum along the diagonal of x.

```
[35]: x = np.eye(4)
out1 = np.trace(x)
```

```
#out2 = x.diagonal().sum()
print(out1)
```

4.0

1.5 Inverting matrices

Q15. Compute the inverse of x.

```
[36]: x = np.array([[1., 2.], [3., 4.]])
out1 = np.linalg.inv(x)
print(out1)
```

[[-2. 1.] [1.5 -0.5]]

[]: