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Math for Machine Learning

Linear algebra - Week 2

Solving systems of equations

Matrix row reduction

Row operations that preserve singularity

Row-reduced echelon form

Row echelon form

Rank of a matrix

W2 Lesson 1

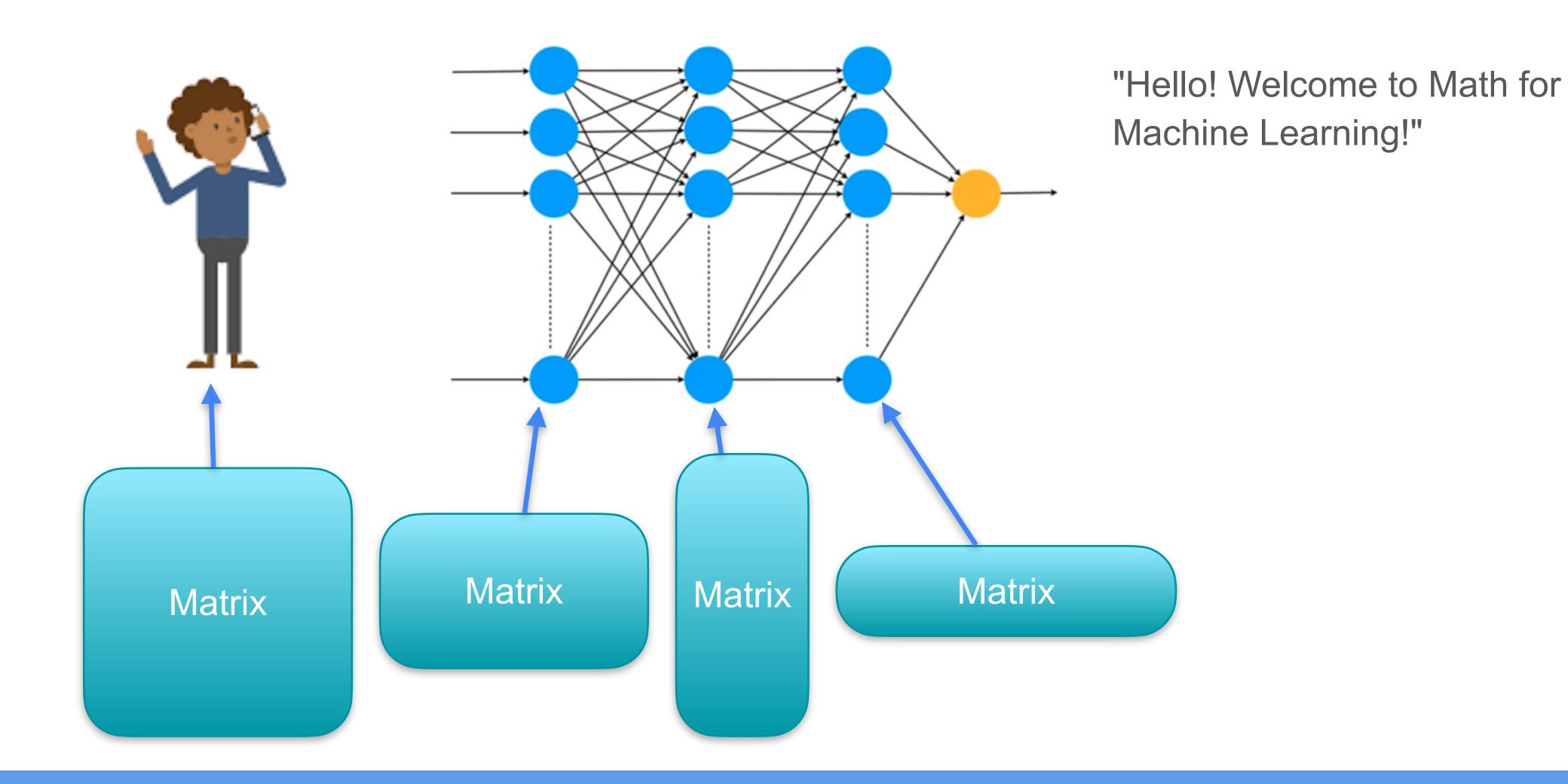




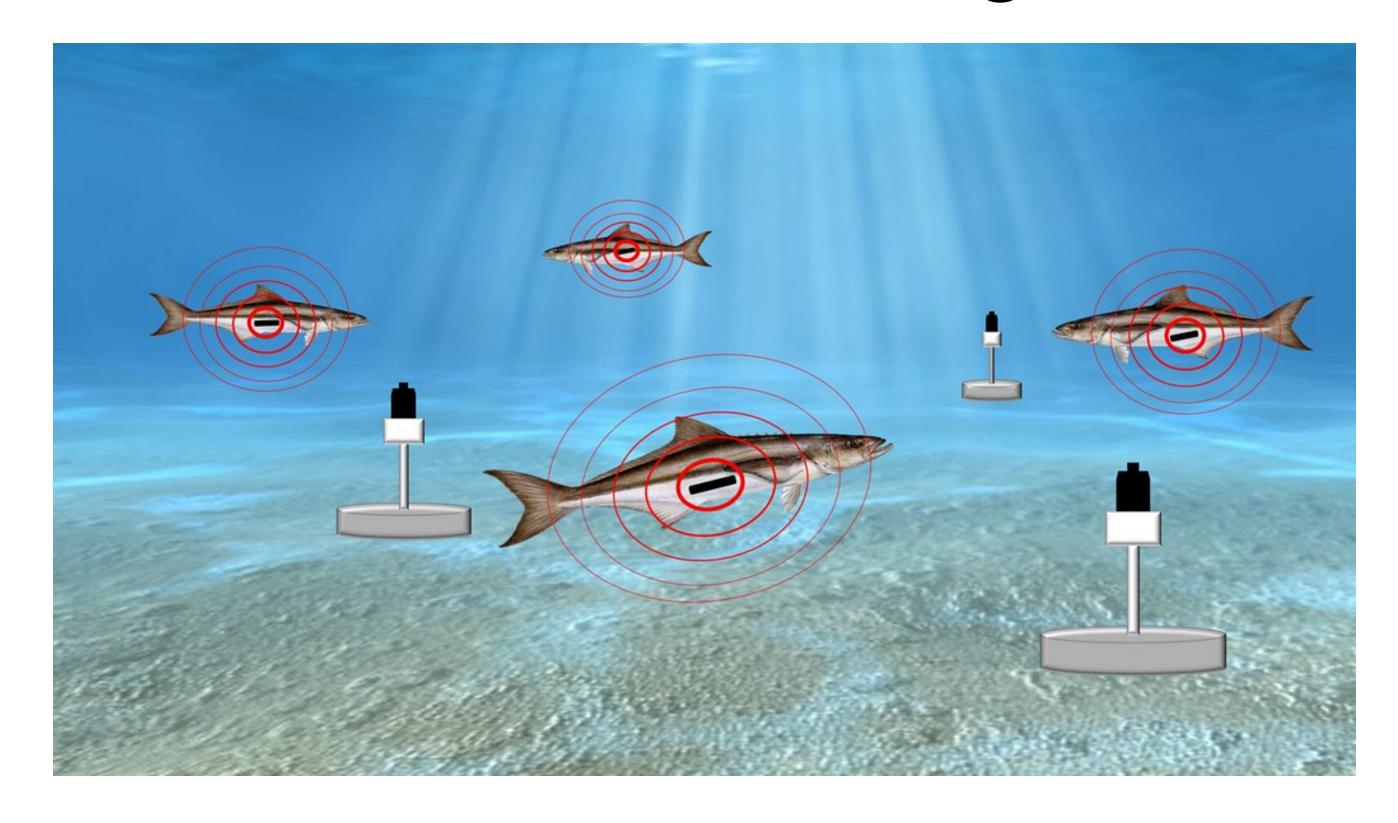
Solving System of Linear Equations

Machine learning motivation

Neural networks - Matrix operations



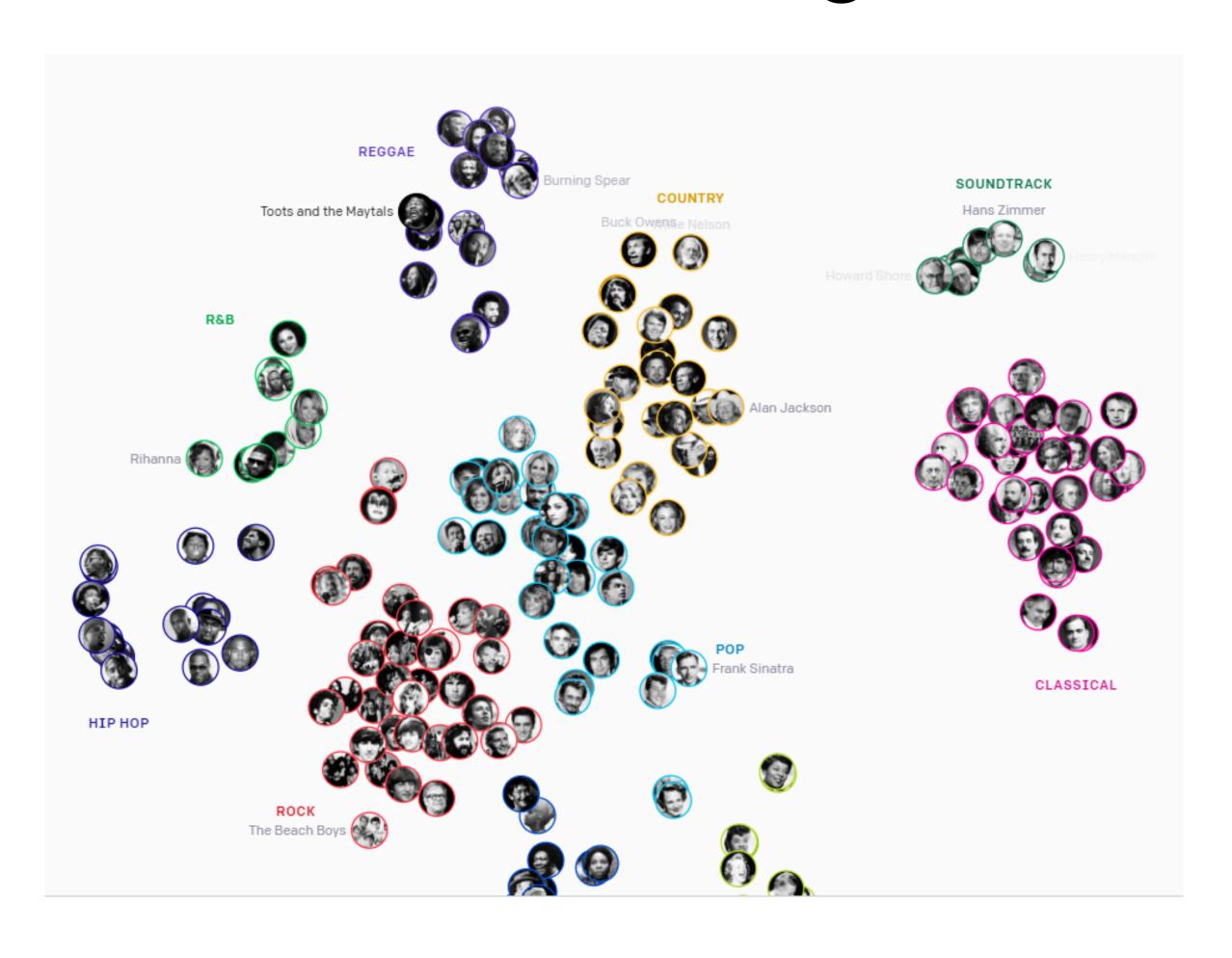
Neural networks - Sound recognition



Acoustic monitoring: Monitoring ecosystems through sounds

• Sound recognition: tracking species through sound to preserve bio-habitats.

Neural Networks - Al-generated music



Neural network generates music

Automatic music
 generation: compressing
 music to discrete codes,
 then training the model on a
 specific genre to produce
 new music.



Solving System of Linear Equations

Solving non-singular system of linear equations

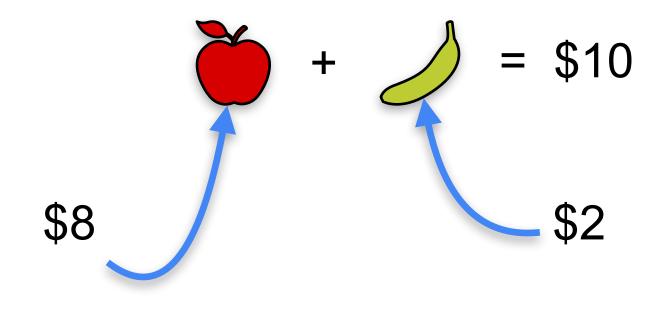
Solving systems of equations

System

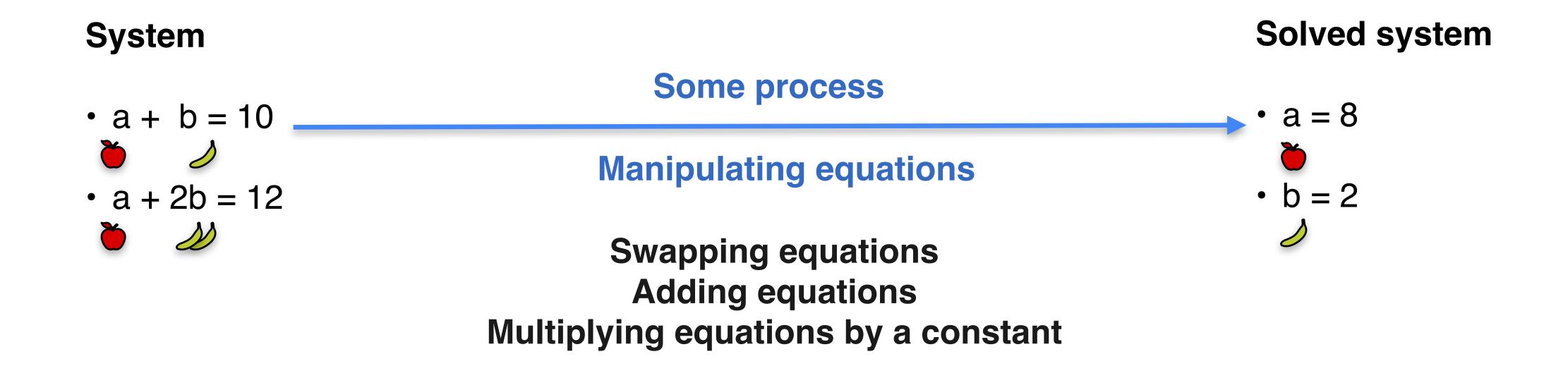
•
$$a + b = 10$$

•
$$a + 2b = 12$$





Solving systems of equations



Solving systems of equations

System

Solved system



Eliminate 'a' from this equation

Manipulating equations

Multiplying by a constant

$$a + b = 10$$
 7
 $7a + 7b = 70$

Adding two equations

$$a + b = 10$$
+ $2a + 3b = 22$

$$3a + 4b = 32$$

Systems of equations

System

•
$$5a + b = 17$$

•
$$4a - 3b = 6$$

Eliminate 'a' from this equation

Divide by coefficient of a

•
$$a + 0.2b = 3.4$$

•
$$a - 0.75b = 1.5$$

Subtract equation 1 from equation 2

$$a - 0.75b = 1.5$$

$$a + 0.2b = 3.4$$

$$0a - 0.95b = -1.9$$

$$-0.95b = -1.9$$

$$b = 2$$

Solved system

$$a + 0.2(2) = 3.4$$

$$a + 0.4 = 3.4$$

$$a = 3$$

What if one of the coefficients of a is zero?

System

•
$$5a + b = 17$$

• 3b = 6

Eliminate 'a' from this equation

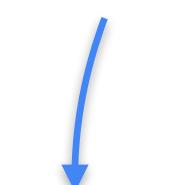
Divide by coefficient of a

•
$$a + 0.2b = 3.4$$

• ???

b = 2

Solved system



$$a + 0.2(2) = 3.4$$

$$a + 0.4 = 3.4$$

$$a = 3$$

Quiz

Solve the following system of equations

System

•
$$2a + 5b = 46$$

•
$$8a + b = 32$$

Solution

Solve the following system of equations

System

- 2a + 5b = 46
- 8a + b = 32

Solution

- a = 3
- b = 8



Solving System of Linear Equations

Solving singular system of linear equations

What if the system is singular (redundant)?

System

•
$$a + b = 10$$

• 2a + 2b = 20

Eliminate 'a' from this equation

Divide by coefficient of a

•
$$a + b = 10$$

•
$$a + b = 10$$

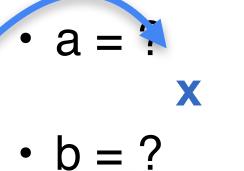
Subtract equation 1 from equation 2

$$a + b = 10$$

$$a + b = 10$$

$$0 = 0$$

Solved system



Solved system

•
$$a + b = 10$$

Degree of

freedom x

no other equation

What if the system is singular (contradictory)?

System



• 2a + 2b = 24

Eliminate 'a' from this equation

Divide by coefficient of a

•
$$a + b = 10$$

•
$$a + b = 12$$

Subtract equation 1 from equation 2

$$a + b = 12$$

$$a + b = 10$$

$$0 = 2$$

Contradiction!

Solved system

Quiz

Solve the following system of equations

System

- 5a + b = 11
- 10a + 2b = 22

Solution

Solve the following system of equations

System

- 5a + b = 11
- 10a + 2b = 22

Solution: If you look closely into the two equations in the system, you'll find that if equation 2 is divided by 2 you'll obtain equation 1.

Therefore, the system has infinitely many solutions.

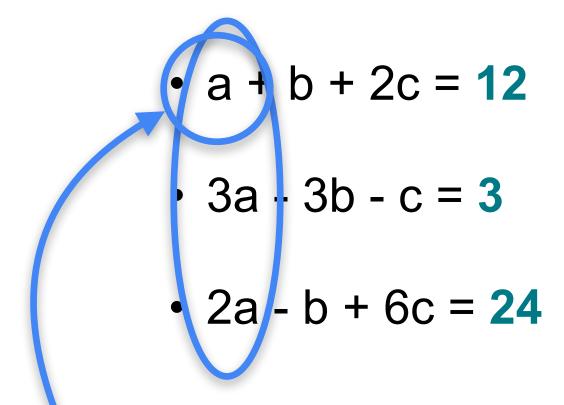


Solving System of Linear Equations

Solving system of equations with more variables

Elimination method

System

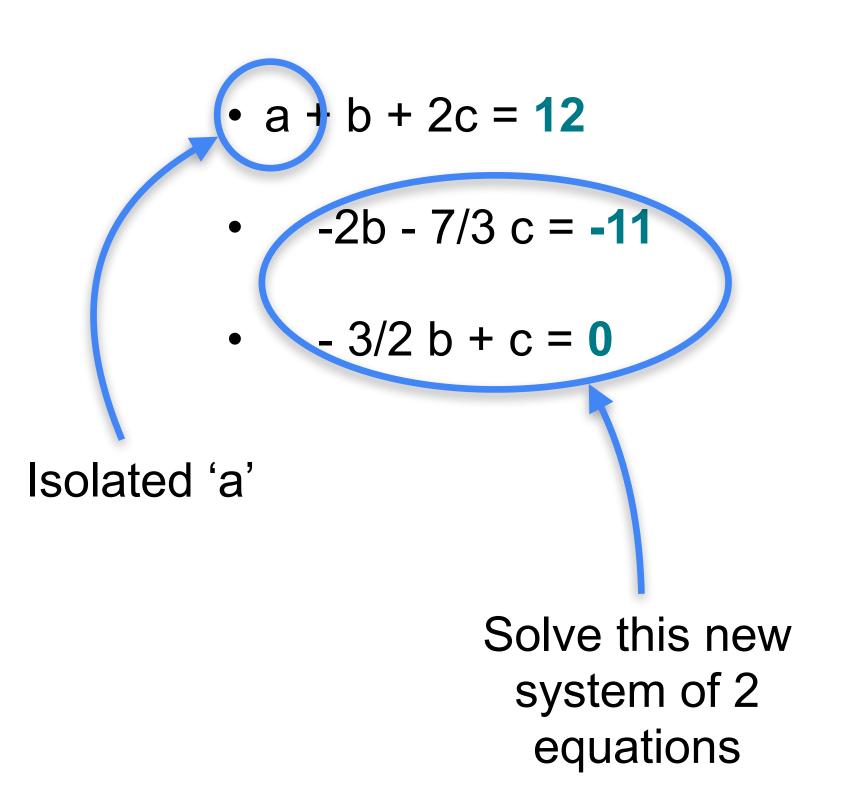


Leave 'a' by itself by the coefficient of 'a'

•
$$a - b - 1/3 c = 1$$

•
$$a - b/2 + 3c = 12$$

Use the first equation to remove 'a' from the others



Elimination method

System

•
$$a + b + 2c = 12$$

•
$$-2b - 7/3 c = -11$$

•
$$-3/2$$
 b $+$ c = 0

Divide last two rows by the coefficient of b

•
$$a + b + 2c = 12$$

$$b + 7/6 c = 11/2$$

•
$$b - 2/3 c = 0$$

Use the second equation to remove 'b' from the third

•
$$a + b + 2c = 12$$
• $b + 7/6 c = 11/2$
• $-11/6 c = -11/2$
Isolated 'b'

c = 3

Elimination method

System

•
$$a + b + 2c = 12$$
• $b + 7/6 c = 11/2$
• $b + 7/6 c = 11/2$
• $c = 3$
 $a + 2 + 6 = 12$
 $a = 4$

• $a + 2 + 6 = 12$
 $a = 4$

The solution is
$$a = 4$$
 $b = 2$
 $c = 3$



Solving System of Linear Equations

Matrix row reduction

Original system

•
$$5a + b = 17$$

•
$$4a - 3b = 6$$

Intermediate System

•
$$a + 0.2b = 3.4$$

$$b = 2$$

Solved system

•
$$1a + 0b = 3$$

•
$$0a + 1b = 2$$

Original matrix

54-3

Upper diagonal matrix

1 0.2

0 1 Row echelon form

Diagonal matrix

Reduced row echelon form

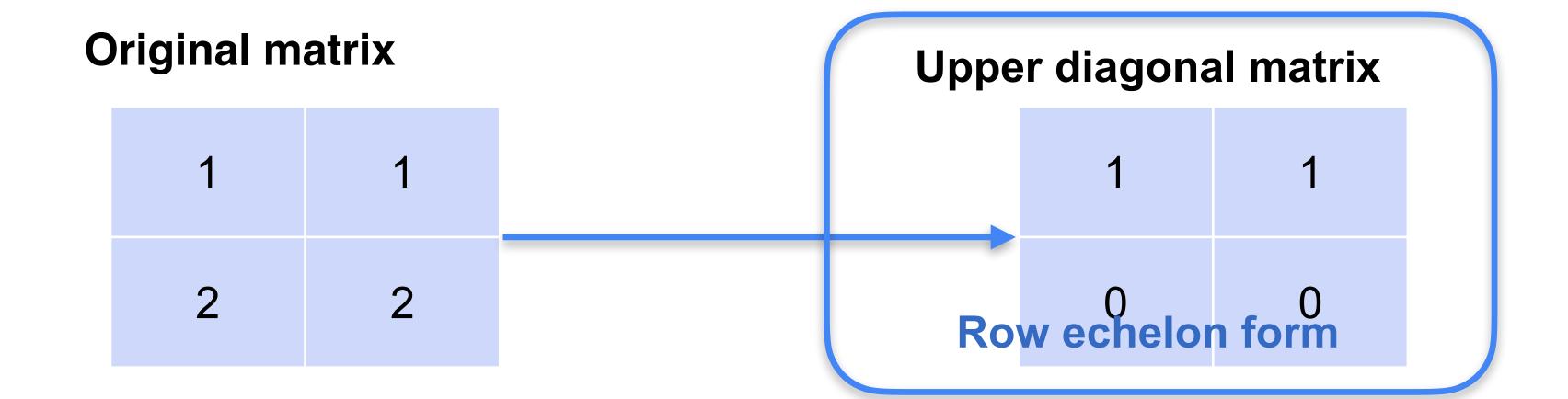
Original system

•
$$a + b = 10$$

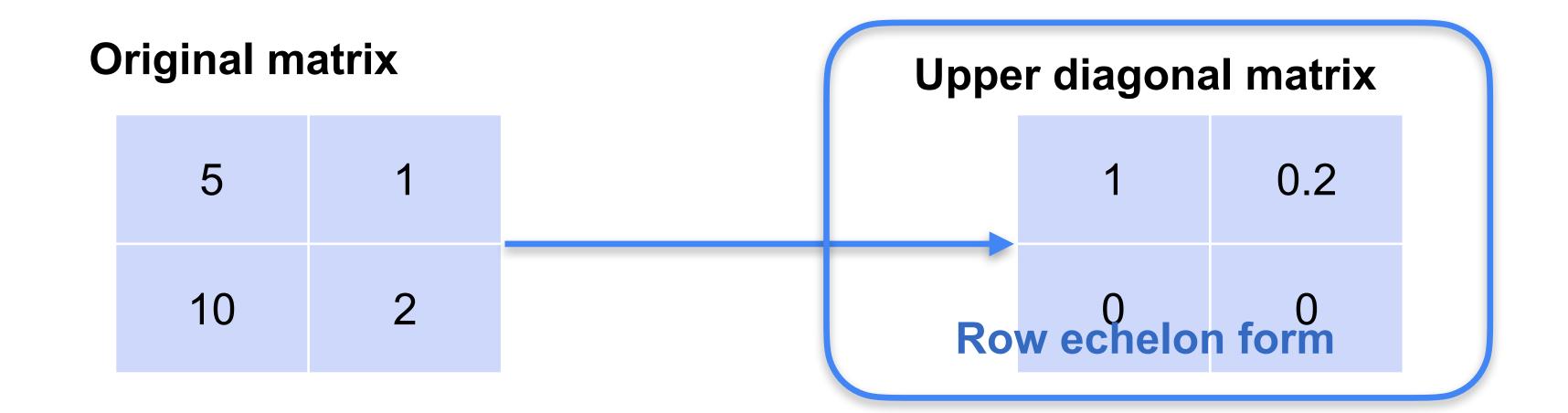
•
$$a + b = 10$$

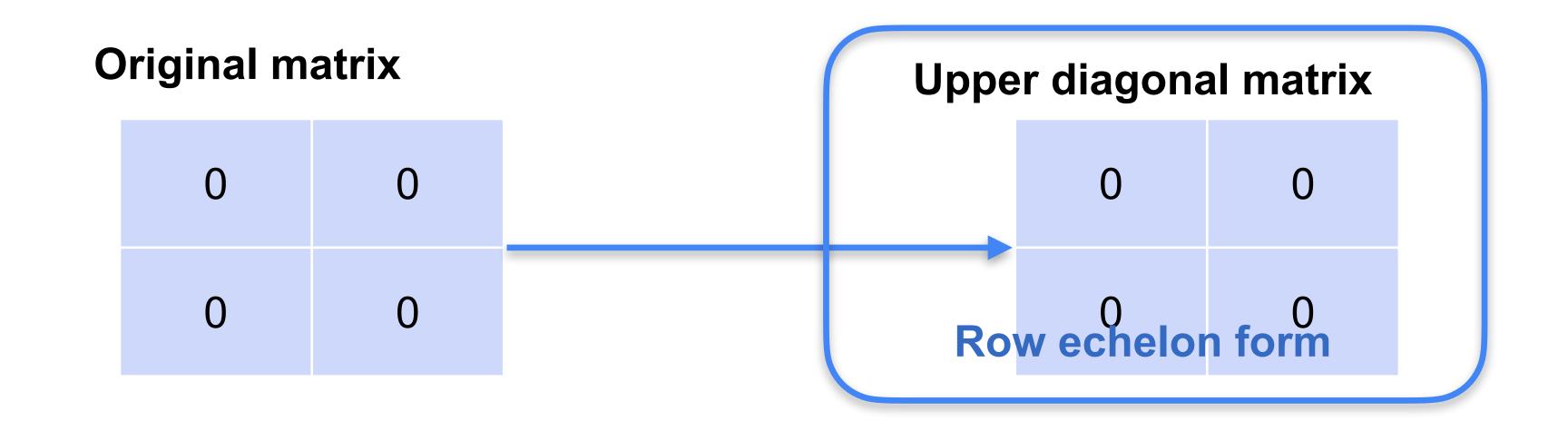
•
$$2a + 2b = 20$$

•
$$0a + 0b = 0$$



•
$$10a + 2b = 22$$
 • $0a + 0b = 0$



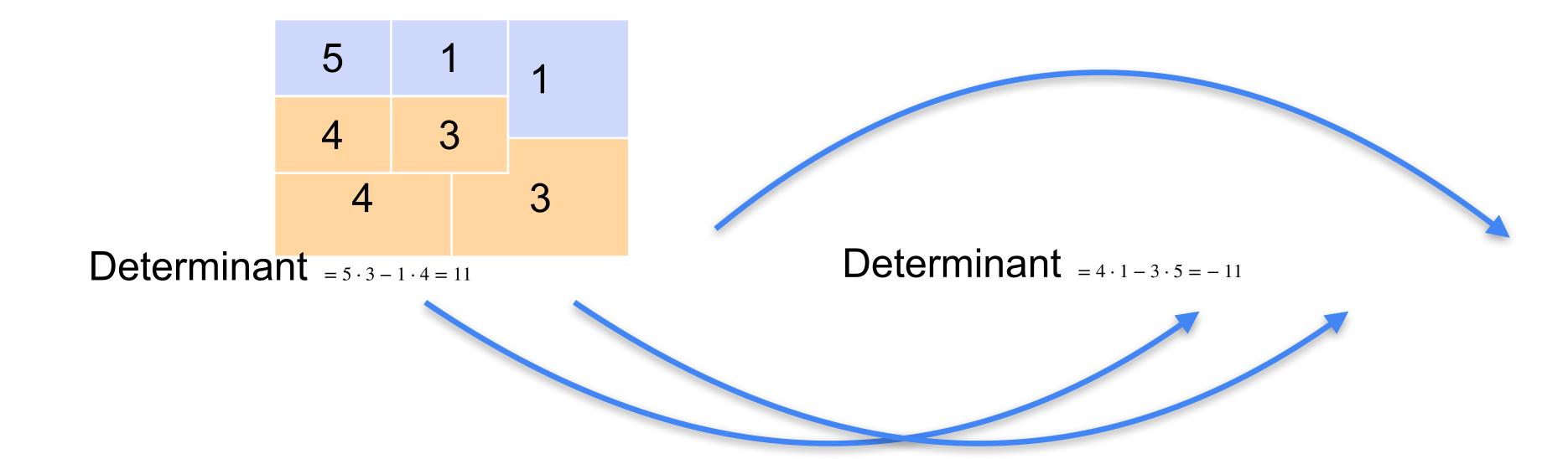




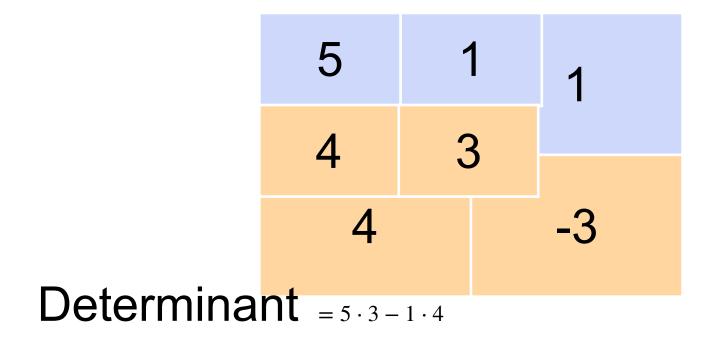
Solving System of Linear Equations

Row operations that preserve singularity

Switching rows



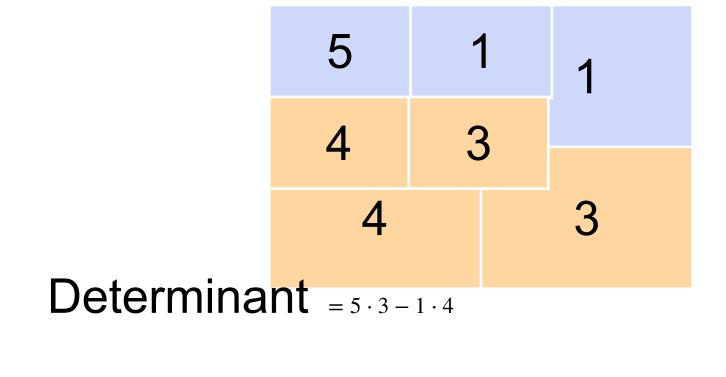
Multiplying a row by a (non-zero) scalar



Determinant = $5 \cdot (10 \cdot 3) - 1 \cdot (10 \cdot 4)$

 $= 10 \cdot 11$

Adding a row to another row



= 11



Determinant = 9 · 3 - 4 · 4

= 11

W2 Lesson 2

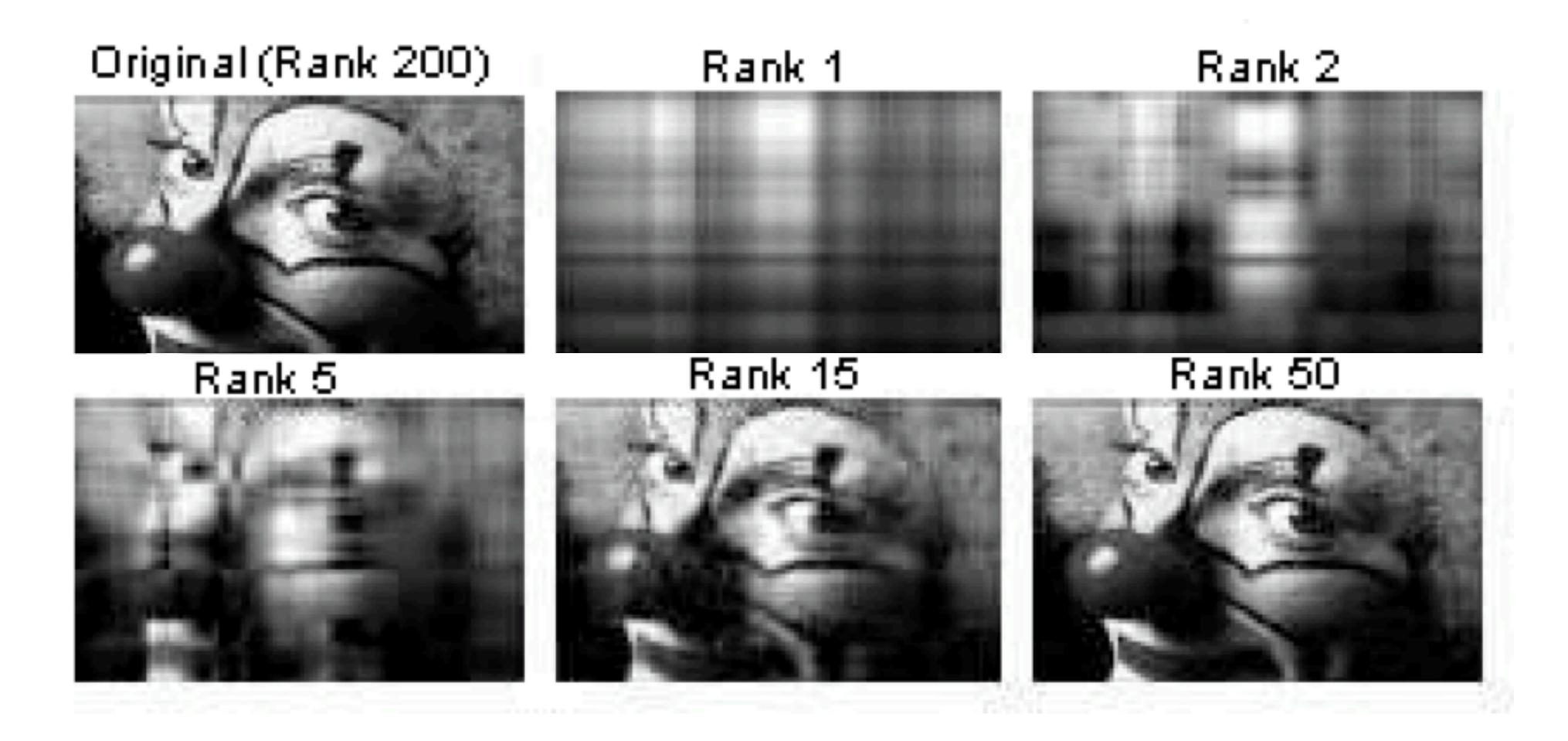




Solving System of Linear Equations

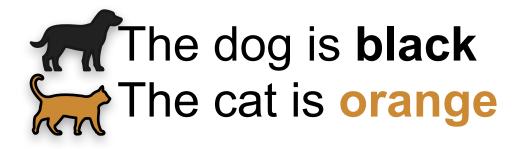
Rank of a matrix

Compressing Images - Reducing rank

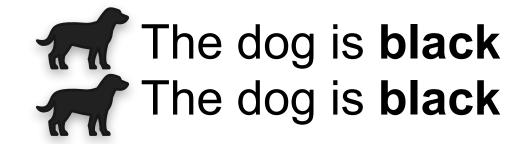


Systems of information

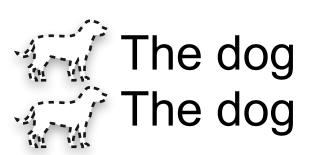
System 1



System 2



System 3



Two sentences

Two pieces of information

Rank = 2

Two sentences

One piece of information

Rank = 1

Two sentences

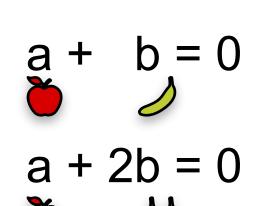
Zero pieces of information

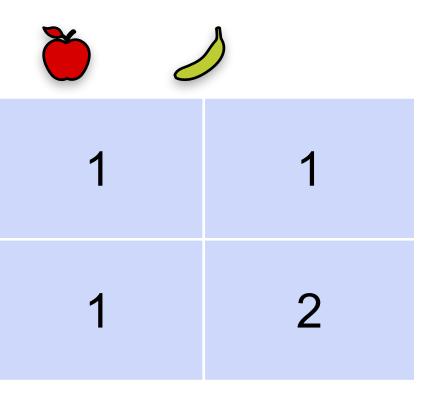
Rank = 0



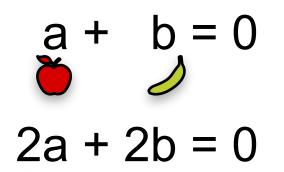
Systems of equations

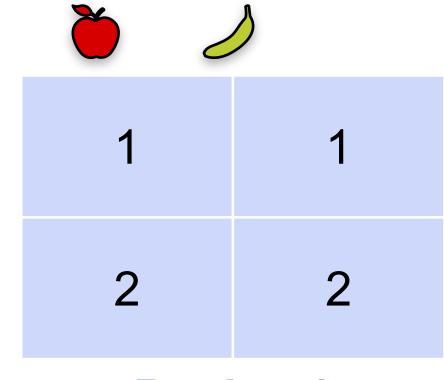
System 1





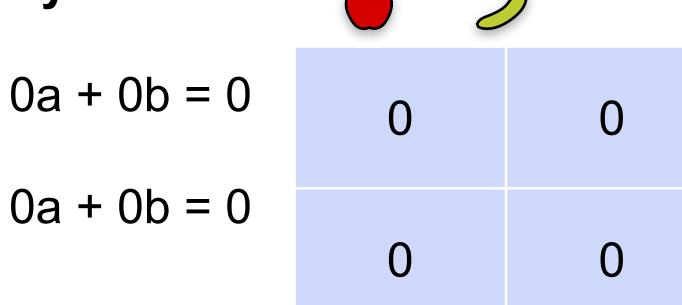
System 2





Rank = 1

System 3



Rank = 0

Two equations

Two pieces of information

Rank = 2

Two equations

One piece of information

Rank = 1

Two equations

Zero pieces of information

Rank = 0

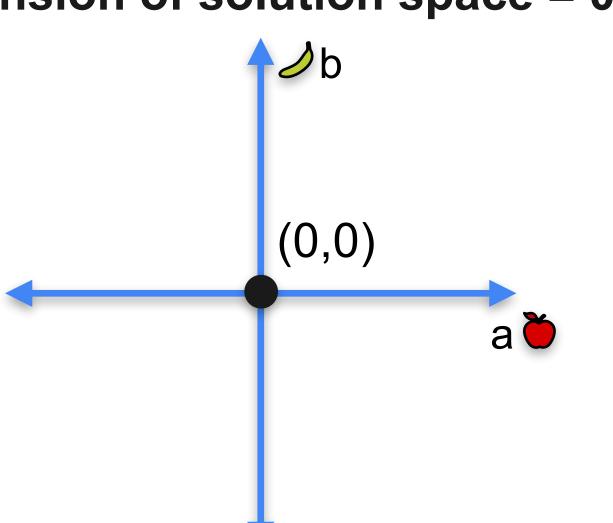
Rank and solutions to the system



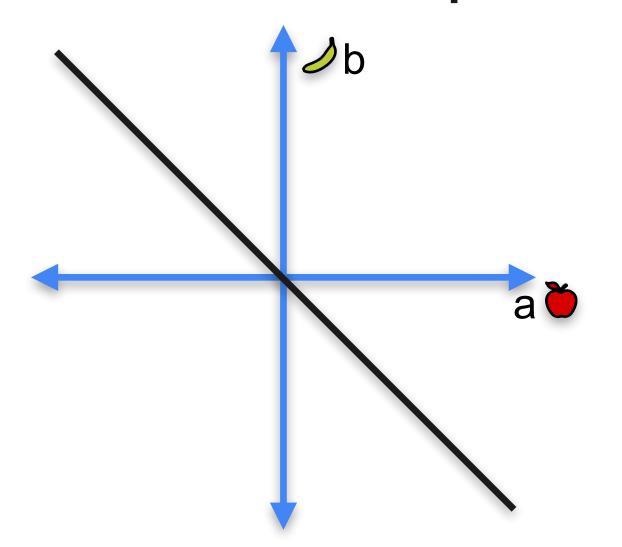




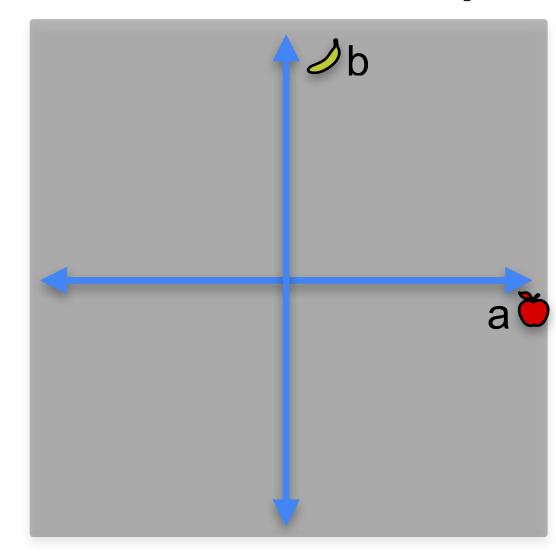
Dimension of solution space = 0



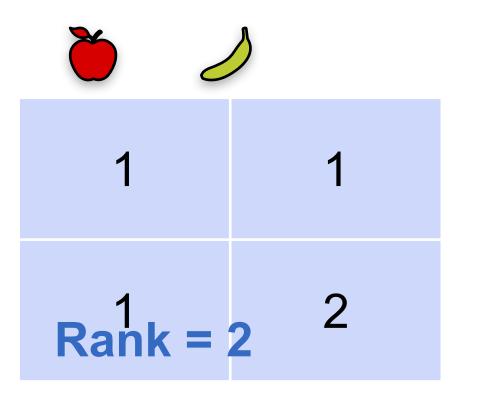
Dimension of solution space = 1

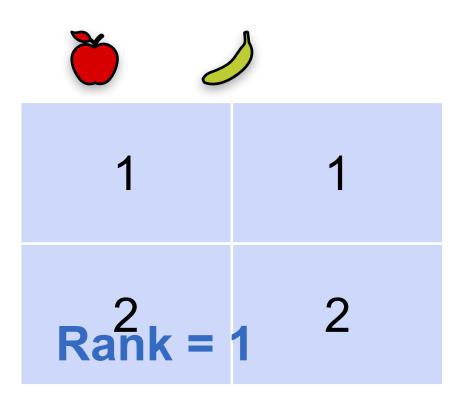


Dimension of solution space = 2



Rank of a matrix







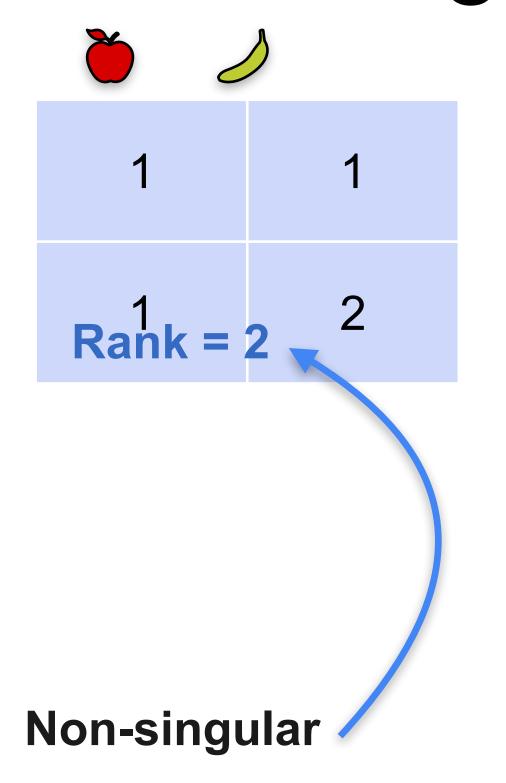
Dimension of solution space = 0

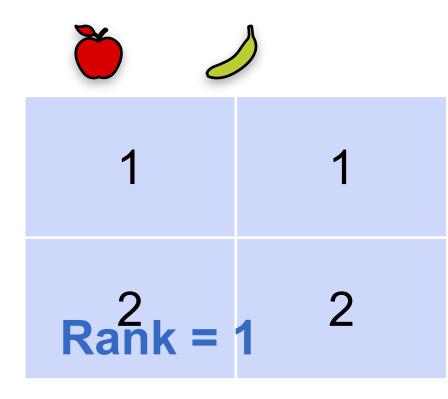
Dimension of solution space = 1

Dimension of solution space = 2

Rank = 2 - (Dimension of solution space)

Rank and singularity







Singular

Singular

Quiz: Rank of a matrix

Determine the rank of the following two matrices

Matrix 1

5	1
-1	3

Matrix 2

-6 -6

Solutions: Rank of a matrix

Determine the rank of the following two matrices

Matrix 1: Since the solution space had dimension 0, the rank is 2.

5	1
-1	3

Matrix 2: Since the solution space had dimension 1, the rank is 1.

2	-1
-6	3



Solving System of Linear Equations

Rank of a matrix: General case

Rank for matrices

System 1

$$a + b + c = 0$$
 \checkmark $a + b + c = 0$ \checkmark $a + b + 2c = 0$ \checkmark $a + b + 2c = 0$ \checkmark $a + b + 3c = 0$

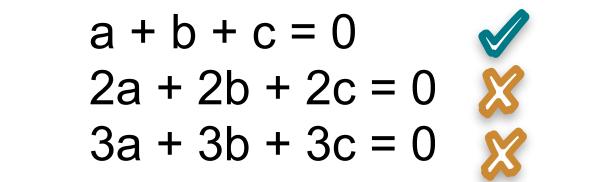
- 3 Equations
- 3 Pieces of information

System 2

$$a + b + c = 0$$
 $a + b + 2c = 0$
 $a + b + 3c = 0$

- 3 Equations
- 2 Pieces of information

System 3



- 3 Equations
- 1 Piece of information

System 4

$$0a + 0b + 0c = 0$$

 $0a + 0b + 0c = 0$
 $0a + 0b + 0c = 0$

- 3 Equations
- **0** Pieces of information

Rank 3

1	1	1
1	2	1
1	1	2

Rank 2

1	1	1
1	1	2
1	1	3

Rank 1

1	1	1
2	2	2
3	3	3

Rank 0

0	0	0
0	0	0
0	0	0

Question

- Is there an easier way to calculate the rank?
- Answer: Yes! As before, it is the number of ones in the diagonal of the reduced row echelon form of the matrix.





Solving System of Linear Equations

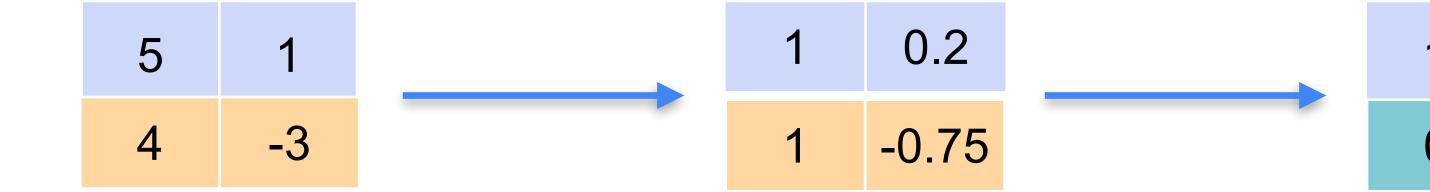
Row echelon form

Row echelon form of a matrix

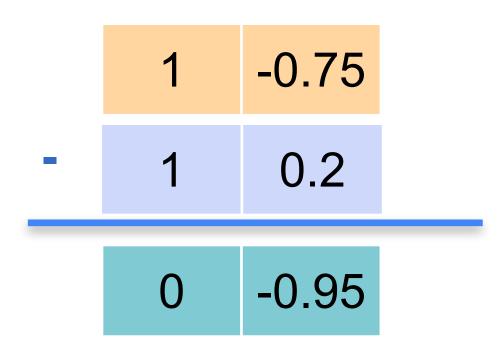




Original matrix



Divide each row by the leftmost coefficient



Row echelon form

0.2

-0.95

Divide the second row by the leftmost non-zero coefficient

0.2

Row echelon form for singular matrices

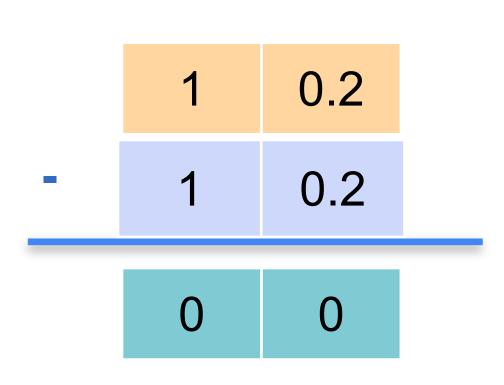
Original matrix



Row echelon form



Divide each row by the leftmost coefficient



Divide the second row by the leftmost non-zero coefficient

Row echelon form for singular matrices

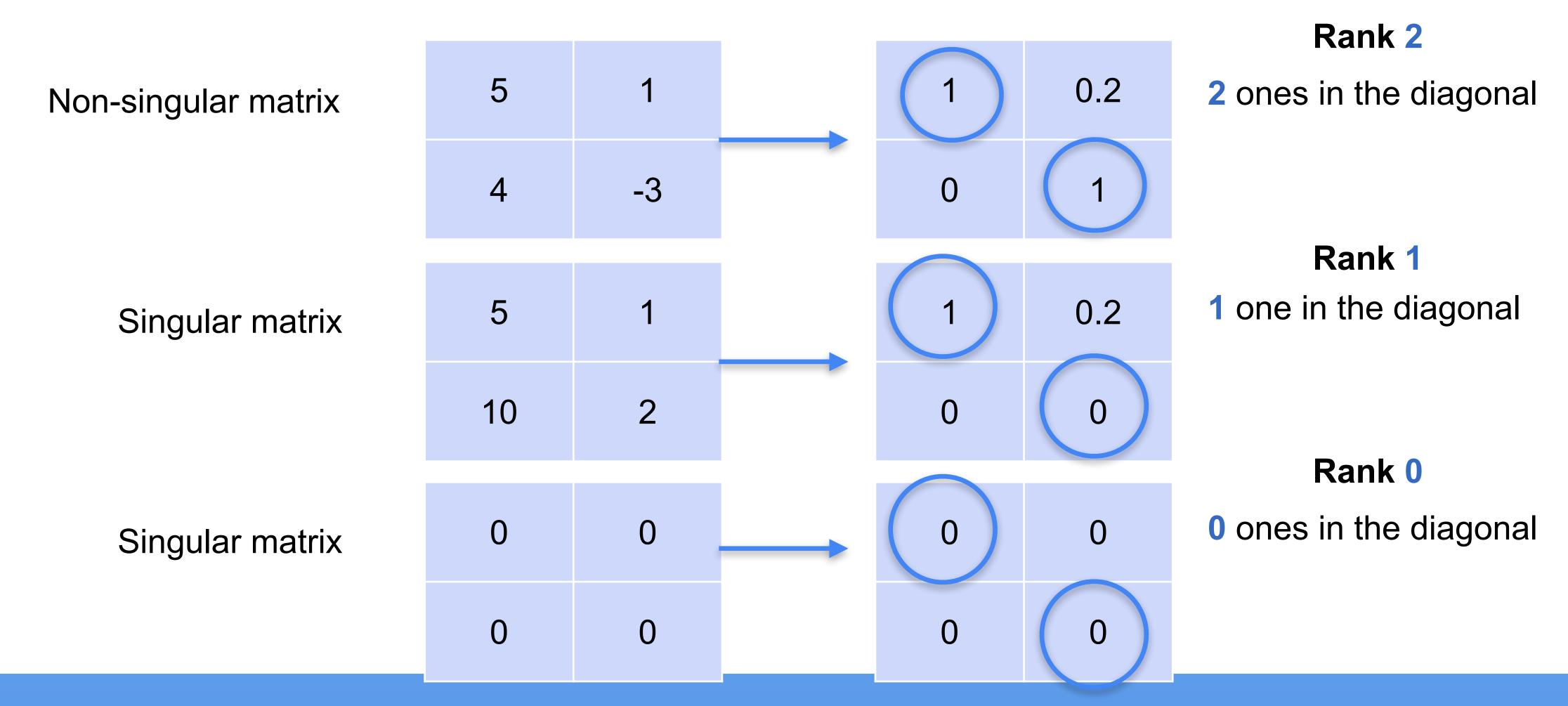
Row echelon form

Original matrix



Divide each row by the leftmost coefficient

Row echelon form, singularity, and rank





Solving System of Linear Equations

Row echelon form: General case

System

•
$$a + b + 2c = 12$$

•
$$3a - 3b - c = 3$$

•
$$2a - b + 6c = 24$$

Matrix

1	1	2
3	-3	-1
2	-1	6

System

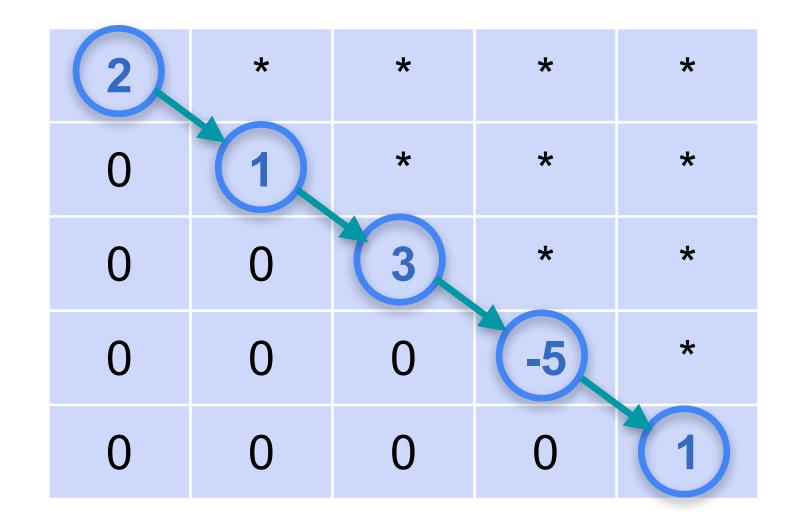
•
$$a + b + 2c = 12$$

•
$$-6b - 7c = -33$$

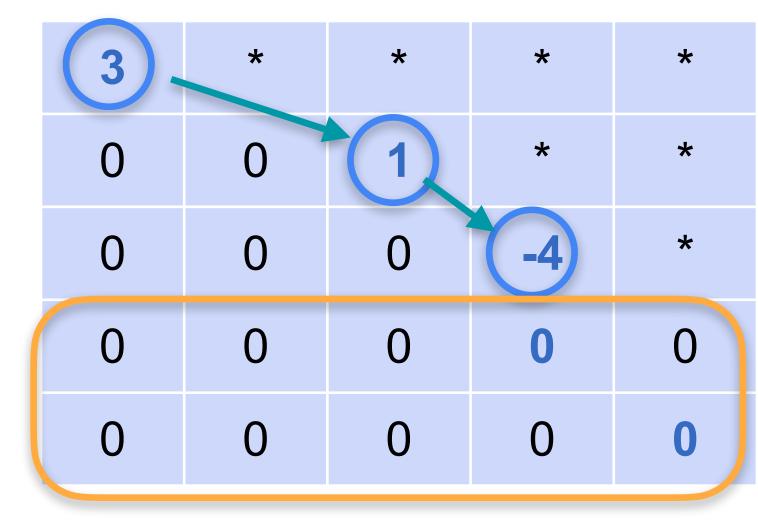
•
$$6c = 18$$

Row echelon form matrix

1	1	2
0	-6	7
0	0	6

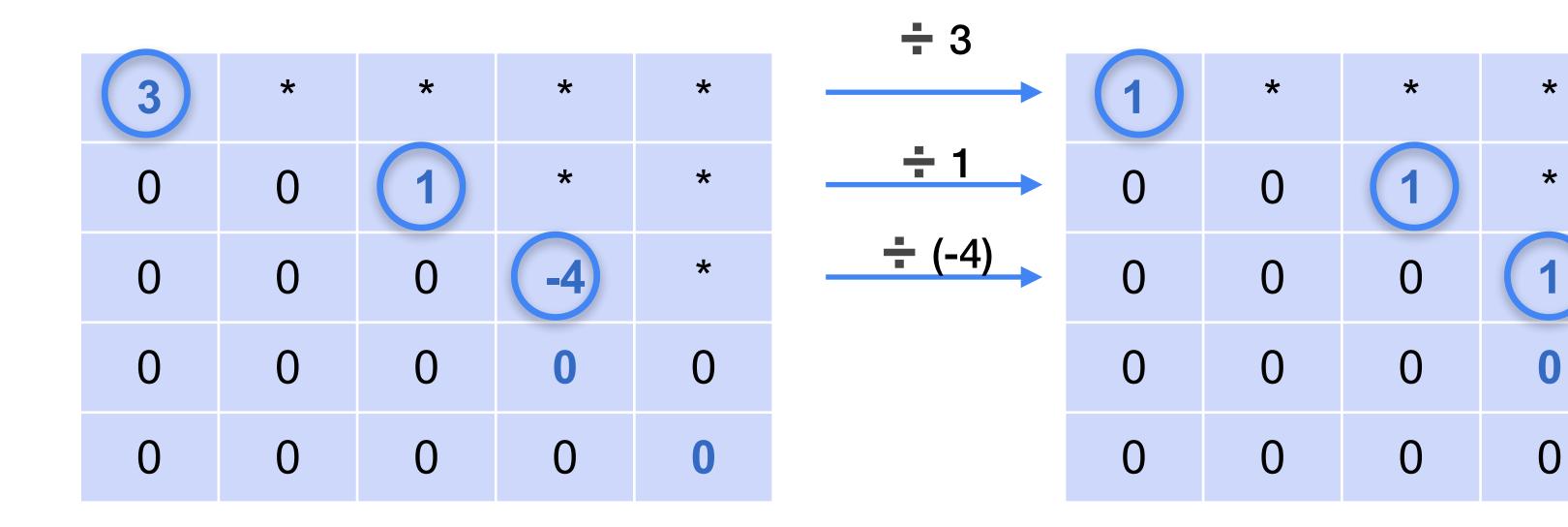


Rank 5



Rank 3

- Zero rows at the bottom
- Each row has a pivot (leftmost non-zero entry)
- Every pivot is to the right of the pivots on the rows above
- Rank of the matrix is the number of pivots



Note:

*

*

*

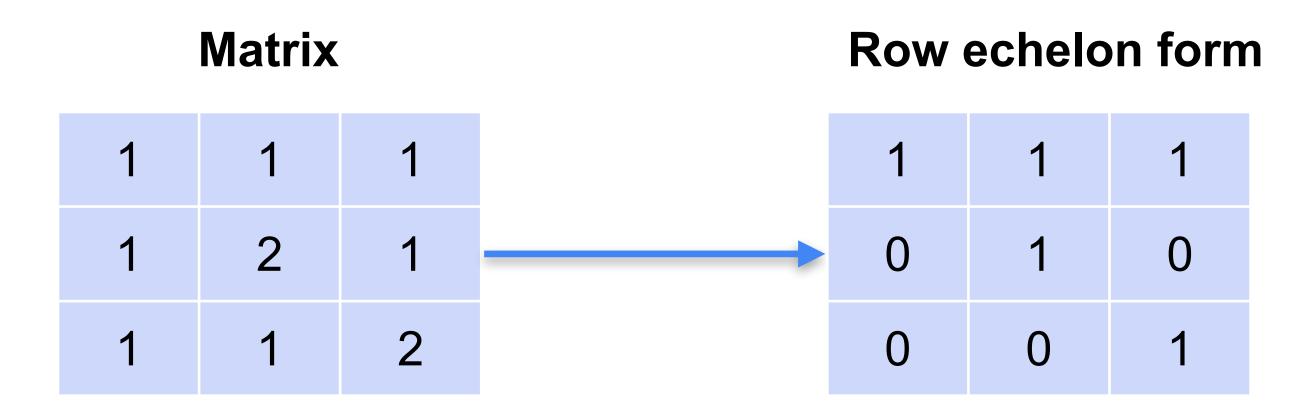
*

*

0

- In general, pivots different than 1 are allowed
- For this class, pivots are 1. This makes no mathematical difference.

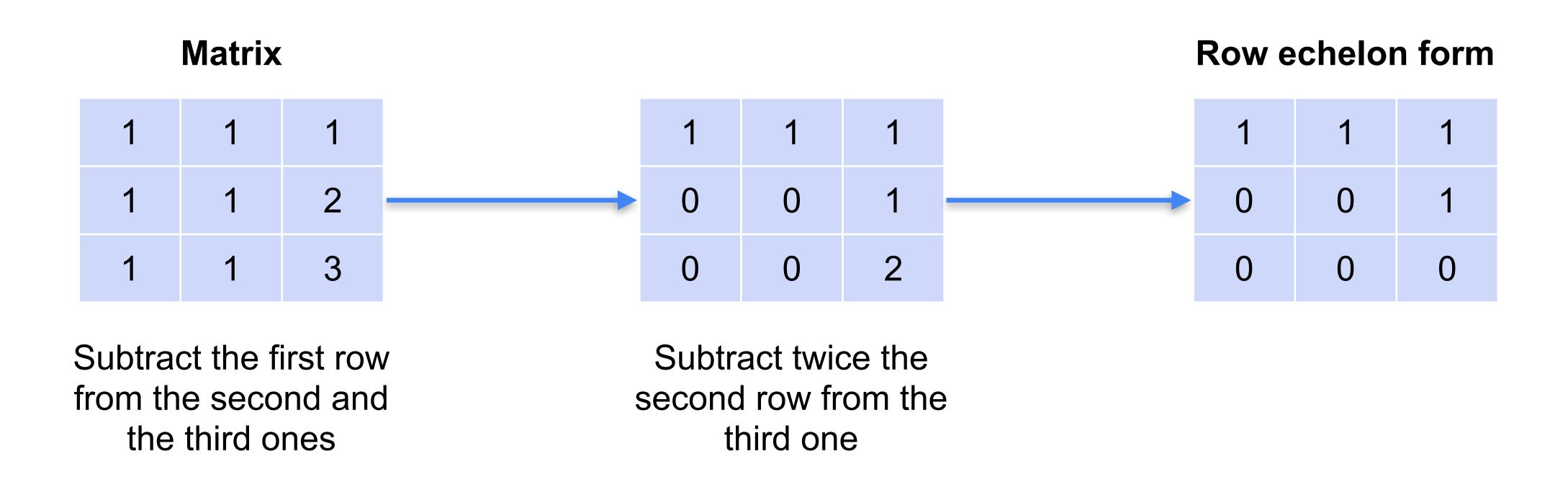
Another example



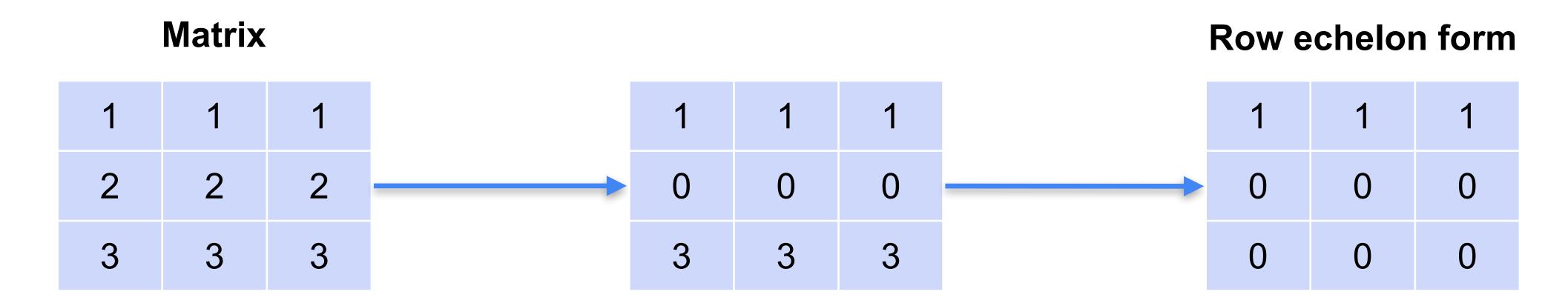
Subtract the first row from the second and the third ones



What if the matrix is singular?



What if the matrix is singular?



Subtract twice the first row from the second row

Subtract three times the first row from the third row

Rank for matrices

Matrix 1

1	1	1
1	2	1
1	1	2

Rank = 3

Matrix 2

1	1	1
1	1	2
1	1	3

Rank = 2

Matrix 3

1	1	1
2	2	2
3	3	3

Rank = 1

Matrix 4

0	0	0
0	0	0
0	0	0

Rank = 0

Row echelon forms

1	1	1
0	(1)	0
0	0	1

Number of pivots = 3

1	1	1
0	0	1
0	0	0

Number of pivots = 2

1	1	1
0	0	0
0	0	0

Number of pivots = 1

0	0	0
0	0	0
0	0	0

Number of pivots = 0



Solving System of Linear Equations

Systems of equations to matrices

Original system

•
$$5a + b = 17$$

•
$$4a - 3b = 6$$

Intermediate System

•
$$a + 0.2b = 3.4$$

$$b = 2$$

Solved system

•
$$1a + 0b = 3$$

•
$$0a + 1b = 2$$

Original matrix

5	1
4	-3

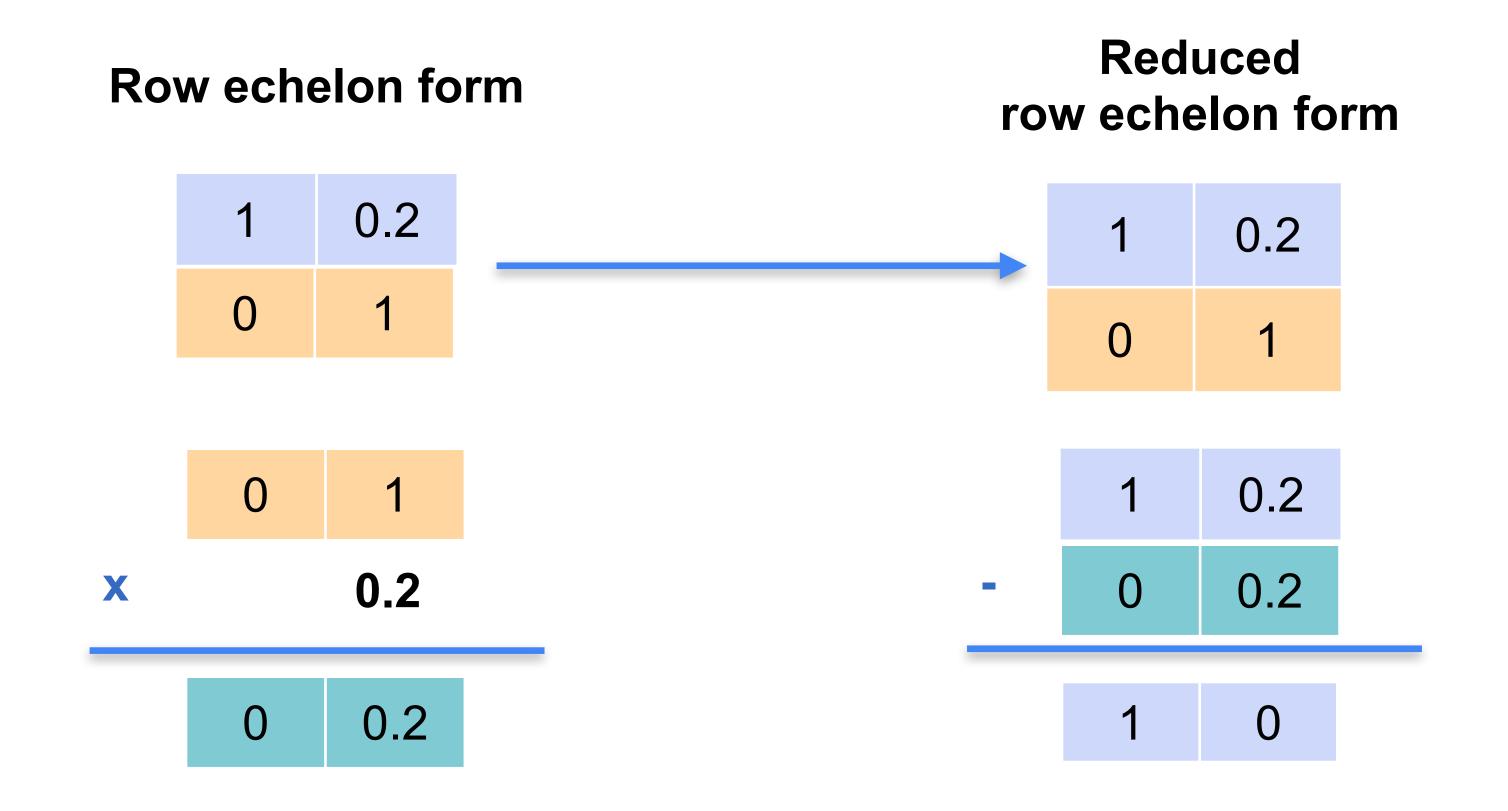
Upper diagonal matrix

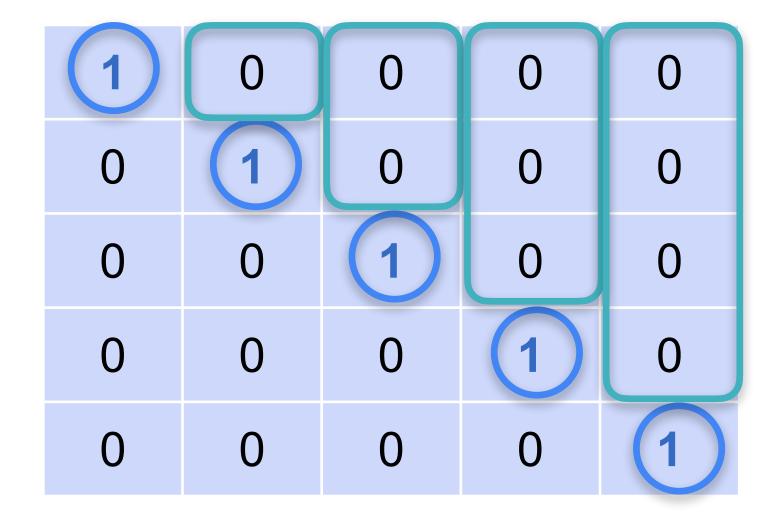
1 0.20 1

Row echelon form

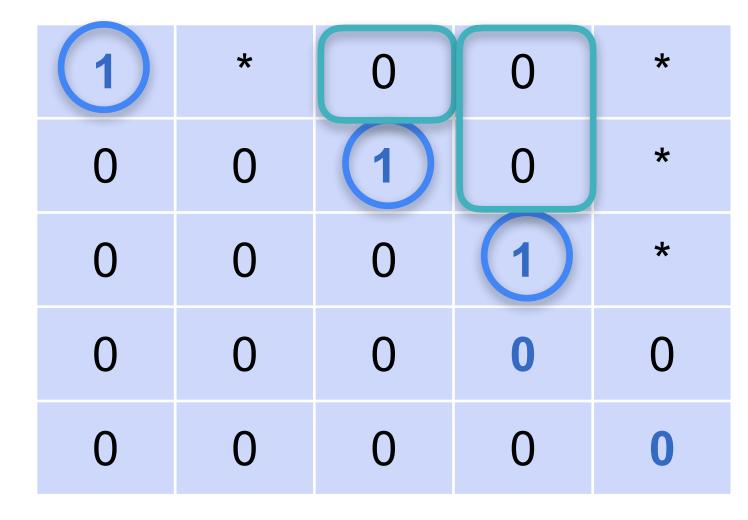
Diagonal matrix

101





Rank 5

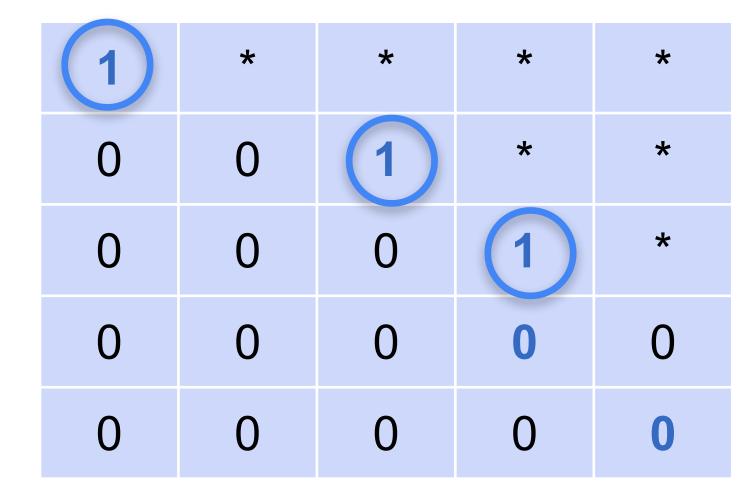


Rank 3

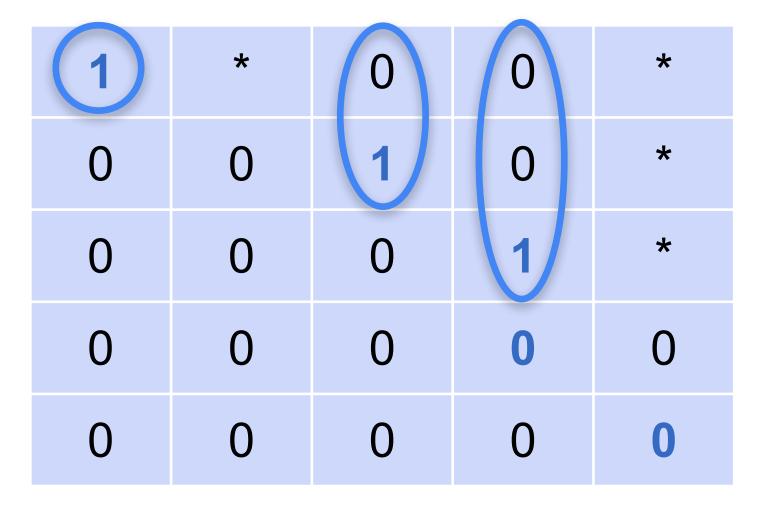
- Is in row echelon form
- Each pivot is a 1
- Any number above a pivot is 0
- Rank of the matrix is the number of pivots

Row echelon form

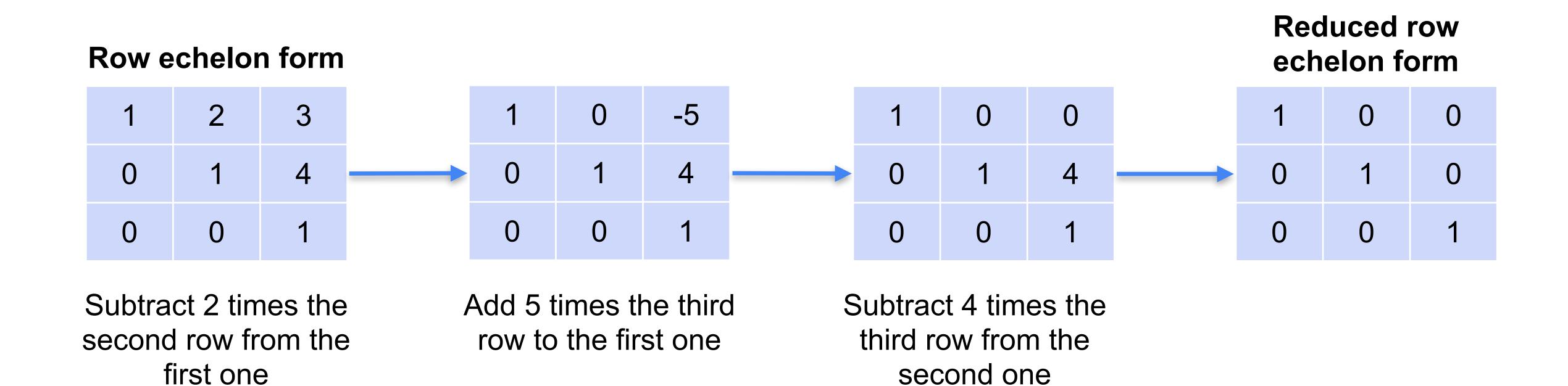
3	*	*	*	*
0	0	2	*	*
0	0	0	-4	*
0	0	0	0	0
0	0	0	0	0



Divide each row by the value of the pivot



Turn anything above a pivot to 0

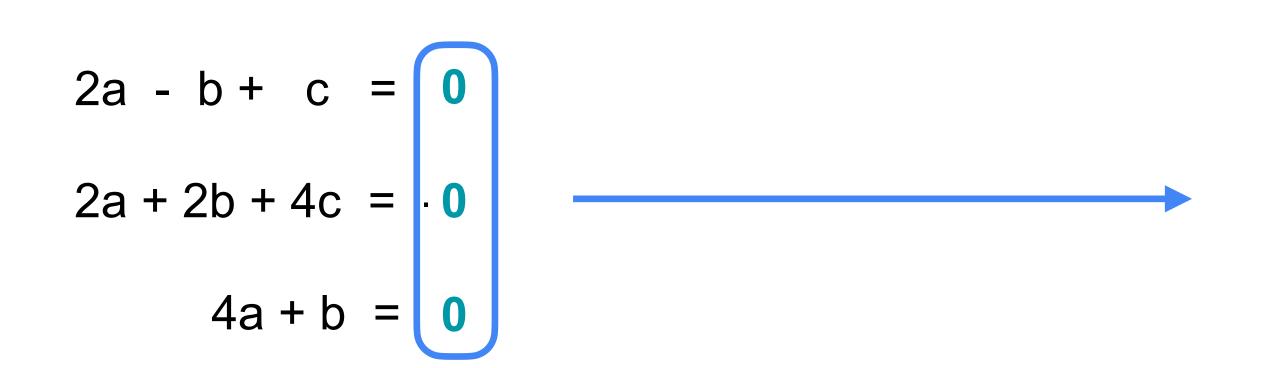




Solving System of Linear Equations

The Gaussian Elimination Algorithm

Augmented matrix

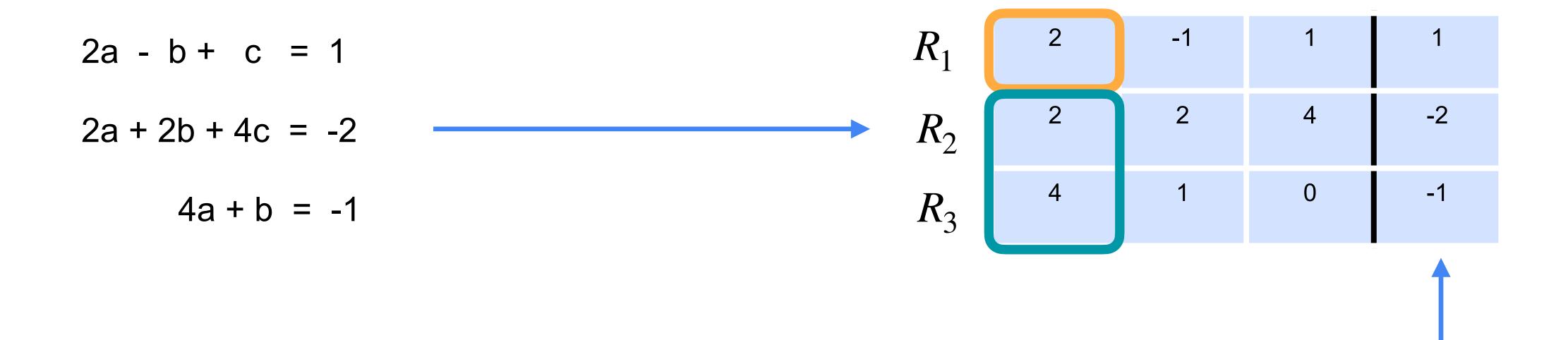


Augmented matrix

2	-1	1
2	2	4
4	1	0

Proceed with the elimination method

Augmented matrix



Pivoting

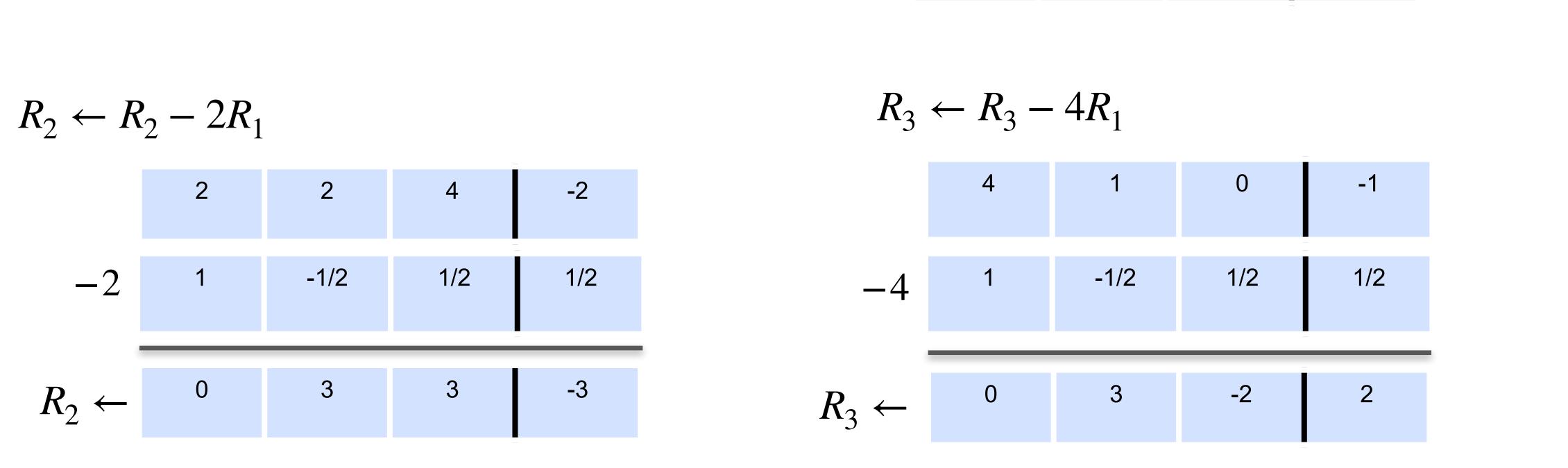
$$2a - b + c = 1$$
 R_1
 $2 - 1$
 R_2
 R_3
 R_4
 R_5
 R_6
 R_7
 R_7

$$R_1 \leftarrow \frac{1}{2}R_1$$

$$R_1 \leftarrow \frac{1}{2}$$

Pivoting

$$a - \frac{1}{2}b + \frac{1}{2}c = \frac{1}{2}1$$
 R_1
 R_1
 R_2
 R_3
 R_4
 R_5
 R_7
 R_7



$$a - \frac{1}{2}b + \frac{1}{2}c = \frac{1}{2}$$
 $3b + 3c = -3$
 R_1
 R_1
 R_2
 R_3
 R_3
 R_3
 R_3
 R_4
 R_5
 R_5
 R_5
 R_7
 R

$$R_2 \leftarrow \frac{1}{3}R_2$$

$$R_2 \leftarrow \frac{1}{3}$$
 0 3 3 -3 = 0 1 1 -1

$$a - \frac{1}{2}b + \frac{1}{2}c = \frac{1}{2}$$

$$b + c = -1$$

$$3b - 2c = 2$$

$$R_{1}$$

$$R_{2}$$

$$0$$

$$R_{3}$$

$$0$$

$$3$$

$$-2$$

$$2$$

$$a - \frac{1}{2}b + \frac{1}{2}c = \frac{1}{2}$$
 $b + c = -1$
 R_1
 R_1
 R_2
 R_3
 R_3
 R_4
 R_5
 R_5
 R_5
 R_5
 R_6
 R_7
 R_7

$$a - \frac{1}{2}b + \frac{1}{2}c = \frac{1}{2}$$
 $b + c = -1$
 $-5c = 5$
 R_1
 R_1
 R_1
 R_2
 R_3
 R_3
 R_3
 R_3
 R_4
 R_5
 R_5
 R_5
 R_5
 R_5
 R_5
 R_5
 R_5
 R_5
 R_5

$$R_3 \leftarrow -\frac{1}{5}R_3$$

$$R_3 \leftarrow -\frac{1}{5}$$
 0 0 5 = 0 0 1 -1

$$a - \frac{1}{2}b + \frac{1}{2}c = \frac{1}{2}$$
 $b + c = -1$
 R_1
 R_1
 R_2
 R_3
 R_4
 R_5
 R_6
 R_7
 R_7

$$a - \frac{1}{2}b + \frac{1}{2}c = \frac{1}{2}$$
 $b + c = -1$
 $c = -1$
 R_1
 R_1
 R_1
 R_2
 R_3
 R_4
 R_5
 R_7
 R_7

$$a - \frac{1}{2}b + \frac{1}{2}c = \frac{1}{2}$$
 $b + c = -1$
 $c = -1$
 R_{1}
 R_{1}
 R_{2}
 R_{3}
 R_{3}
 R_{1}
 R_{2}
 R_{3}
 R_{4}
 R_{5}
 R_{1}
 R_{2}
 R_{3}
 R_{4}
 R_{5}
 R_{5}
 R_{5}
 R_{6}
 R_{7}
 R_{7}

Back substitution

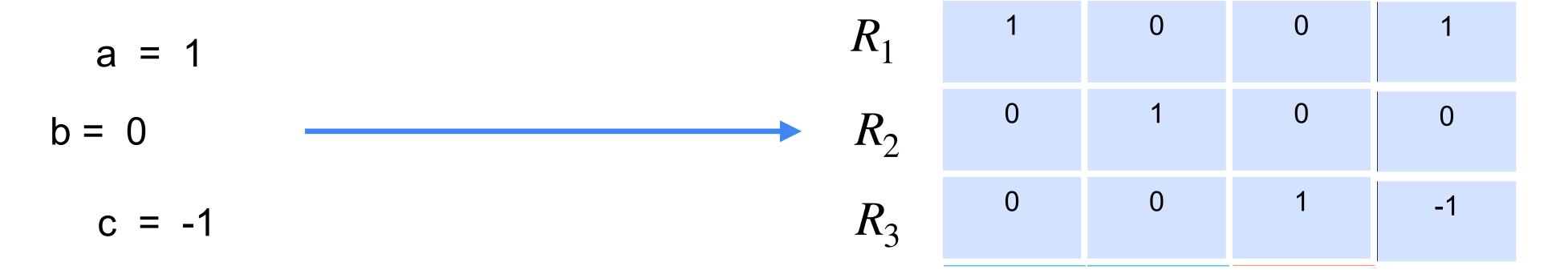
$$a - \frac{1}{2}b + \frac{1}{2}c = \frac{1}{2}$$
 $b + c = -1$
 R_1
 R_1
 R_2
 R_3
 R_3
 R_4
 R_3
 R_4
 R_5
 R_5
 R_6
 R_7
 R_7

Back substitution

$$a - \frac{1}{2}b = 1$$
 $b = 0 -1$
 $c = -1$
 R_1
 R_1
 R_2
 R_3
 R_4
 R_5
 R_6
 R_7
 R_7

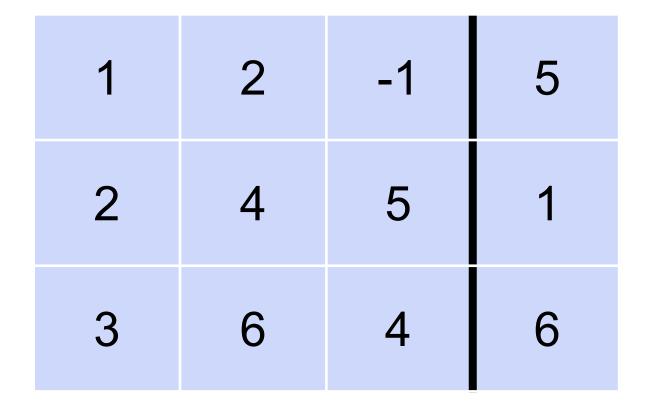
$$R_1 \leftarrow R_1 + \frac{1}{2}R_2$$

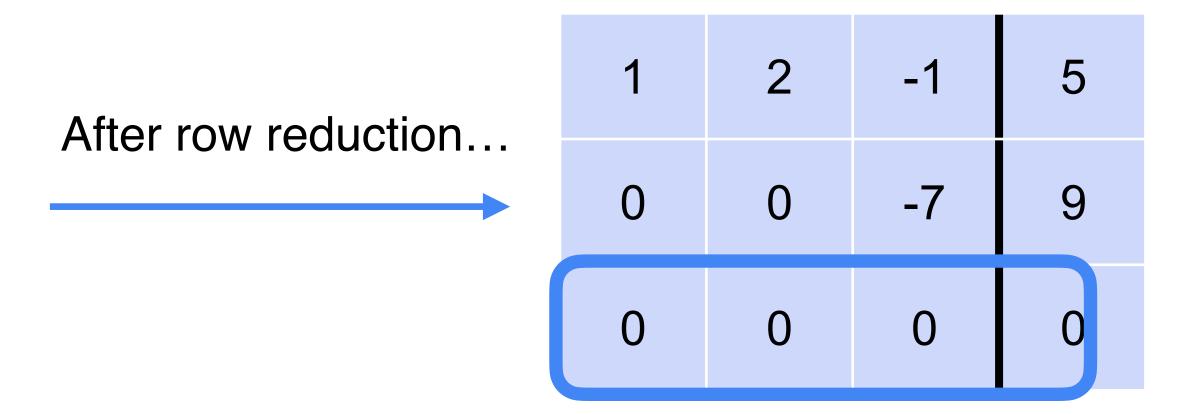
The result



Solution to the system

What if the system is singular?







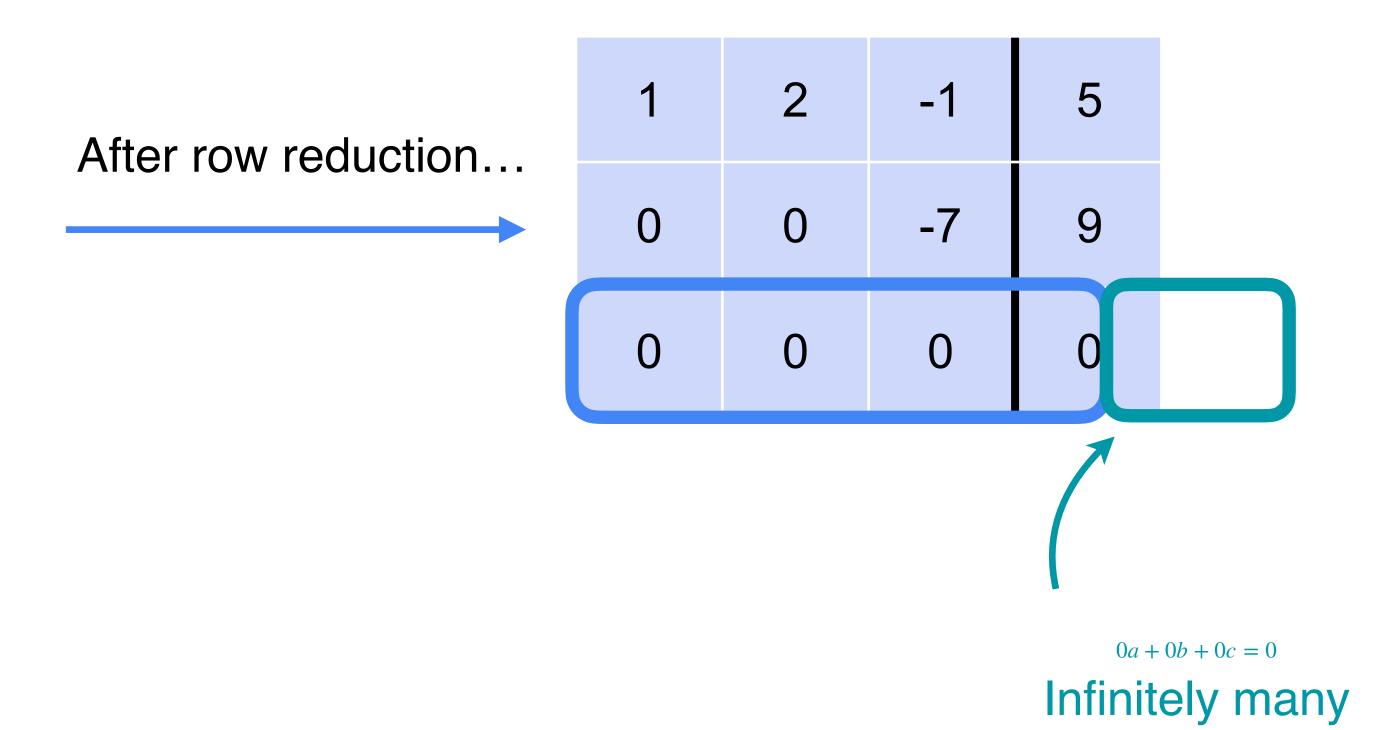
There is no need to worry!

Checking if it has infinitely many or no solutions

Look at the column of constants

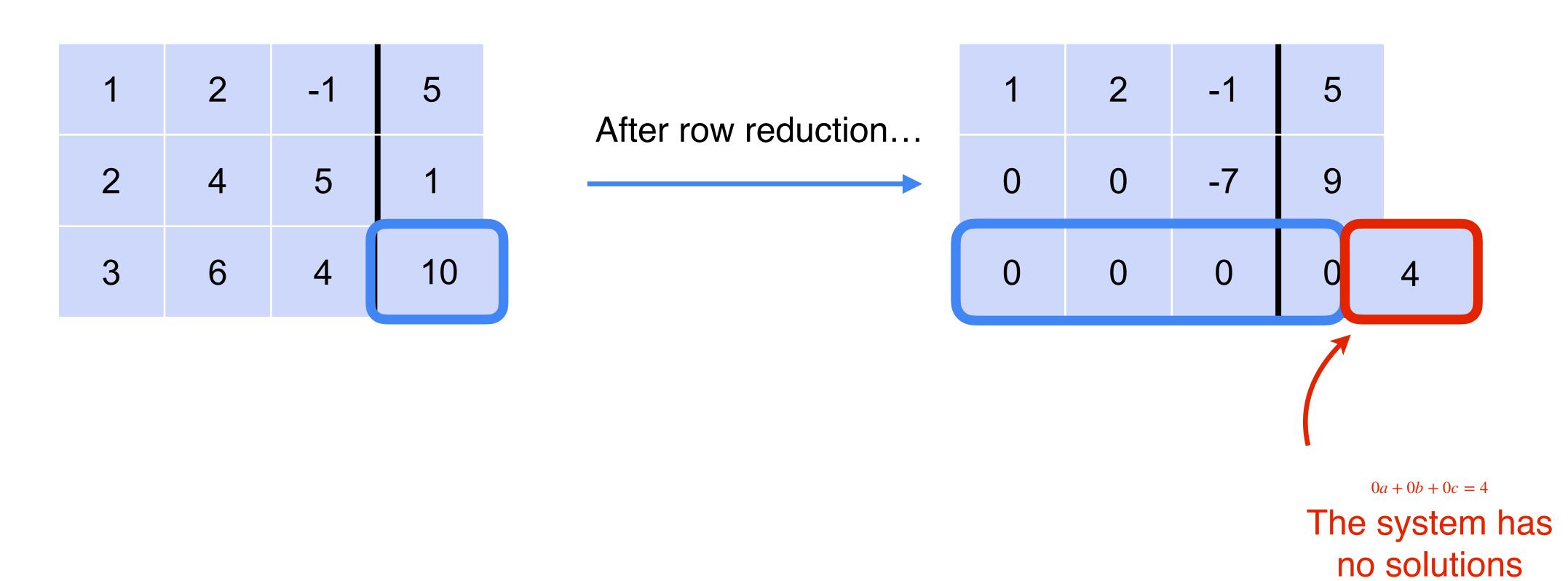
solutions

1	2	-1	5
2	4	5	1
3	6	4	6



Checking if it has infinitely many or no solutions

Look at the column of constants



Checking if it has infinitely many or no solutions

- Row full of zeroes in row echelon form
- Constant in that row is zero
- Infinitely many solutions

	•	1 1 C
HOW till Ot .	ZOLOGE ID LOM	echelon form
	ZCIUCO III IUW	

- Constant in that row is not zero
- No solutions

1	2	-1	5
0	0	-7	9
0	0	0	0

1	2	-1	5
0	0	-7	9
0	0	0	4

Gaussian Elimination - Summary

- 1. Create the augmented matrix
- 2. Get the matrix into reduced row echelon form
- 3. Complete back substitution
- 4. Stop if you encounter a row of 0s



Solving System of Linear Equations

Conclusion