

## Q. Why use vectorization?

- Makes your code shorter and much more efficient
- Enables you to take advantage of modern numeric linear algebraic libraries
- Allows the program to take advantage of the computer's GPU hardware.

### example

Parameters and features

$$\begin{aligned} \vec{w} &= [w_1, w_2, w_3] && \xleftarrow{\text{vectors}} \\ b &\text{ is a number} && \xleftarrow{\quad} \\ \vec{x} &= [x_1, x_2, x_3] && \xleftarrow{\quad} \end{aligned}$$

multiple parameters

To denote this using python we take advantage of python's NumPy library.

**NumPy** 

```
w[0]  
w = np.array([1.0, 2.5, -3.3])  
b = 4  
x = np.array([10, 20, 30])  
x[1]
```

syntax

Mathematically we write the algorithm like this in python

$$f_{w,b}(x) = w[0] * x[0] + w[1] * x[1] + w[2] * x[2] + b$$

→ This code is very inefficient for practical purposes

Using for loop :-

$$f_{w,b} = \left( \sum_{j=1}^n w_j \times j \right) + b \Rightarrow \sum_{j=1}^n \rightarrow j = 1 \dots n, 1, 2, 3$$

```
f = 0  
for j in range (0,n):  
    f += w_j * x_j  
f += b
```

this is more efficient than the previous code, but not as efficient as vectorization

Using vectorization :-

$$f_{w,b}(x) = \vec{w} \cdot \vec{x} + b$$

mathematically

```
library numpy  
↑  
f = np.dot(w, x) + b  
↓  
function  
in numpy  
library
```

→ faster and shorter

The ability of numpy library to use parallel hardware (GPUs for accelerating machine learning) makes it more efficient than for loop.

## Usage of parallel hardware

without vectorization

```
for j in range(16):  
    f = f + w[j] * x[j]
```

$t_0$  ← first time frame

$$f + w[0] * x[0]$$

$t_1$

$$f + w[1] * x[1]$$

...

$t_{15}$

$$f + w[15] * x[15]$$

with vectorization

```
np.dot(w, x)
```

$t_0$

w[0]	w[1]	...	w[15]
------	------	-----	-------

\* \* ... \*

x[0]	x[1]	...	x[15]
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these multiplications are being done in parallel using computer's hardware

$t_1$

↓

$w[0]*x[0]$

$w[1]*x[1]$

$+ \dots +$

$w[15]*x[15]$

As we can see without vectorization, the code runs  $n-1$  times, but with vectorization the code runs only twice and thus is much more efficient.

This efficiency is more noticeable when we have large datasets.

## Gradient Descent using vectorization

$$\vec{w} = (w_1 \ w_2 \ \dots \ \dots \ w_{16})$$

$$\vec{d} = (d_1 \ d_2 \ \dots \ \dots \ d_{16})$$

derivatives

parameters

$w = np.array([0.5, 1.3, \dots, 3.4])$ 
 $d = np.array([0.3, 0.2, \dots, 0.4])$

syntax

$\alpha$  = learning rate

→ We have to compute  $w_j = w_j - 0.1 d_j$  for  $j = 1 \dots 16$

without vectorization

with vectorization

$w_1 = w_1 - 0.1 d_1$

$\vec{w} = \vec{w} - 0.1 \vec{d}$

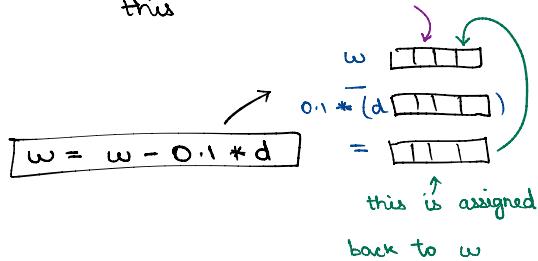
$w_2 = w_2 - 0.1 d_2$

$w_3 = w_3 - 0.1 d_3$

.

$w_{16} = w_{16} - 0.1 d_{16}$

parallel processing hardware  
works something like  
this



for  $j$  in range(16):

$w[j] = w[j] - 0.1 * d[j]$