Machine Learning HW1

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September 16, 2024

Question 1:

Find the transpose of the following matrices and vectors (10 pts): $\frac{1}{2}$

1.

Matrix:

$$\begin{bmatrix} 7 & 4 & 5 & 6 \\ 2 & 8 & 9 & 7 \\ 1 & 0 & 2 & 3 \end{bmatrix}$$

Transpose:

$$\begin{bmatrix} 7 & 2 & 1 \\ 4 & 8 & 0 \\ 5 & 9 & 2 \\ 6 & 7 & 3 \end{bmatrix}$$

2.

Matrix:

$$\begin{bmatrix} a & b \\ c & d \\ e & f \end{bmatrix}$$

Transpose:

$$\begin{bmatrix} a & c & e \\ b & d & f \end{bmatrix}$$

3.

Matrix:

$$\begin{bmatrix} 1 & 2 & 3 & 4 \\ 5 & 6 & 7 & 8 \\ 2 & 0 & 0 & 8 \end{bmatrix}$$

Transpose:

$$\begin{bmatrix} 1 & 5 & 2 \\ 2 & 6 & 0 \\ 3 & 7 & 0 \\ 4 & 8 & 8 \end{bmatrix}$$

4.

Matrix:

$$\begin{bmatrix} 2 & 2 & 8 & 10 \end{bmatrix}$$

Transpose:

$$\begin{bmatrix} 2\\2\\8\\10 \end{bmatrix}$$

5.

Matrix:

$$\begin{bmatrix} 1 \\ 2 \\ 2 \\ 8 \end{bmatrix}$$

Transpose:

$$\begin{bmatrix} 1 & 2 & 2 & 8 \end{bmatrix}$$

Question 2:

Perform the following operations. If the dimension doesn't match, just indicate "dimension mismatch". (10 pts):

1.

$$\begin{bmatrix} -4 \\ -7 \end{bmatrix} - \begin{bmatrix} 7 \\ 3 \end{bmatrix} = \begin{bmatrix} -4 - 7 \\ -7 - 3 \end{bmatrix} = \begin{bmatrix} -11 \\ -10 \end{bmatrix}$$

2.

$$\begin{bmatrix} -2\\0\\3 \end{bmatrix} + \begin{bmatrix} 2\\1\\1 \end{bmatrix} = \begin{bmatrix} -2+2\\0+1\\3+1 \end{bmatrix} = \begin{bmatrix} 0\\1\\4 \end{bmatrix}$$

3.

$$\begin{bmatrix} 1 & 2 & 5 \end{bmatrix} + \begin{bmatrix} -7 \\ 8 \\ 3 \end{bmatrix} =$$
"dimension mismatch"

4.

$$\begin{bmatrix} 1 & 2 & 5 \end{bmatrix} + \begin{bmatrix} -7 & 8 & 3 \end{bmatrix} = \begin{bmatrix} 1 - 7 & 2 + 8 & 5 + 3 \end{bmatrix} = \begin{bmatrix} -6 & 10 & 8 \end{bmatrix}$$

5.

$$\begin{bmatrix} 1 \\ 2 \\ 5 \\ 0 \end{bmatrix} + \begin{bmatrix} -1 \\ 1 \\ 3 \\ 3 \end{bmatrix} = \begin{bmatrix} 1-1 \\ 2+1 \\ 5+3 \\ 0+3 \end{bmatrix} = \begin{bmatrix} 0 \\ 3 \\ 8 \\ 3 \end{bmatrix}$$

Question 3:

Given

$$x = \begin{bmatrix} 2 \\ 2 \\ 6 \end{bmatrix}, \quad X = \begin{bmatrix} -4 & 7 & 5 \\ 1 & -9 & 2 \\ 8 & 3 & 6 \end{bmatrix}, \quad Y = \begin{bmatrix} 2 & 4 & 6 \\ 1 & 0 & 13 \\ -4 & 5 & 5 \end{bmatrix}, \quad Z = \begin{bmatrix} 4 & -1 & 0 \\ 1 & 1 & 1 \end{bmatrix}$$

Calculate the following (10 pts):

1. $x^{\top}XY$

$$x^{\top} = \begin{bmatrix} 2 & 2 & 6 \end{bmatrix}$$

$$x^{\top}X = \begin{bmatrix} 2 & 2 & 6 \end{bmatrix} \begin{bmatrix} -4 & 7 & 5 \\ 1 & -9 & 2 \\ 8 & 3 & 6 \end{bmatrix} = \begin{bmatrix} 44 & 4 & 52 \end{bmatrix}$$

$$\begin{bmatrix} 44 & 4 & 52 \end{bmatrix} \begin{bmatrix} 2 & 4 & 6 \\ 1 & 0 & 13 \\ -4 & 5 & 5 \end{bmatrix} = \begin{bmatrix} (44 \cdot 2 + 4 \cdot 1 + 52 \cdot -4) & (44 \cdot 4 + 4 \cdot 0 + 52 \cdot 5) & (44 \cdot 6 + 4 \cdot 13 + 52 \cdot 5) \end{bmatrix}$$
$$= \begin{bmatrix} 88 + 4 - 208 & 176 + 0 + 260 & 264 + 52 + 260 \end{bmatrix}$$
$$= \begin{bmatrix} -116 & 436 & 576 \end{bmatrix}$$

2. *YX*

$$YX = \begin{bmatrix} 2 & 4 & 6 \\ 1 & 0 & 13 \\ -4 & 5 & 5 \end{bmatrix} \begin{bmatrix} -4 & 7 & 5 \\ 1 & -9 & 2 \\ 8 & 3 & 6 \end{bmatrix}$$

$$= \begin{bmatrix} (-8+4+48) & (14-36+18) & (10+8+36) \\ (-4+104) & (7+39) & (5+78) \\ (16+5+40) & (-28-45+15) & (-20+10+30) \end{bmatrix}$$
$$= \begin{bmatrix} 44 & -4 & 54 \\ 100 & 46 & 83 \\ 61 & -58 & 20 \end{bmatrix}$$

3.
$$2X + 2Y + X^{T}Y$$

$$2X = \begin{bmatrix} -8 & 14 & 10 \\ 2 & -18 & 4 \\ 16 & 6 & 12 \end{bmatrix}, \quad 2Y = \begin{bmatrix} 4 & 8 & 12 \\ 2 & 0 & 26 \\ -8 & 10 & 10 \end{bmatrix}$$

$$2X + 2Y = \begin{bmatrix} -8 + 4 & 14 + 8 & 10 + 12 \\ 2 + 2 & -18 + 0 & 4 + 26 \\ 16 + -8 & 6 + 10 & 12 + 10 \end{bmatrix} = \begin{bmatrix} -4 & 22 & 22 \\ 4 & -18 & 30 \\ 8 & 16 & 22 \end{bmatrix}$$

$$X^{\top} = \begin{bmatrix} -4 & 1 & 8 \\ 7 & -9 & 3 \\ 5 & 2 & 6 \end{bmatrix}$$

$$X^{\top}Y = \begin{bmatrix} -4 & 1 & 8 \\ 7 & -9 & 3 \\ 5 & 2 & 6 \end{bmatrix} \begin{bmatrix} 2 & 4 & 6 \\ 1 & 0 & 13 \\ -4 & 5 & 5 \end{bmatrix}$$

$$= \begin{bmatrix} (-8 + 1 - 32) & (-16 + 0 + 40) & (-24 + 13 + 40) \\ (14 - 9 - 12) & (28 + 0 + 15) & (42 - 117 + 15) \\ (10 + 2 - 24) & (20 + 0 + 30) & (30 + 26 + 30) \end{bmatrix}$$

$$= \begin{bmatrix} -39 & 24 & 29 \\ -7 & 43 & -60 \\ -12 & 50 & 86 \end{bmatrix}$$

$$2X + 2Y + X^{\top}Y = \begin{bmatrix} -4 & 22 & 22 \\ 4 & -18 & 30 \\ 8 & 16 & 22 \end{bmatrix} + \begin{bmatrix} -39 & 24 & 29 \\ -7 & 43 & -60 \\ -12 & 50 & 86 \end{bmatrix} = \begin{bmatrix} -43 & 46 & 51 \\ -3 & 25 & -30 \\ -4 & 66 & 108 \end{bmatrix}$$

4. YZ^{\top}

$$Z^{\top} = \begin{bmatrix} 4 & 1 \\ -1 & 1 \\ 0 & 1 \end{bmatrix}$$

$$YZ^{\top} = \begin{bmatrix} 2 & 4 & 6 \\ 1 & 0 & 13 \\ -4 & 5 & 5 \end{bmatrix} \begin{bmatrix} 4 & 1 \\ -1 & 1 \\ 0 & 1 \end{bmatrix} = \begin{bmatrix} (2 \cdot 4 + 4 \cdot -1 + 6 \cdot 0) & (2 \cdot 1 + 4 \cdot 1 + 6 \cdot 1) \\ (1 \cdot 4 + 0 \cdot -1 + 13 \cdot 0) & (1 \cdot 1 + 0 \cdot 1 + 13 \cdot 1) \\ (-4 \cdot 4 + 5 \cdot -1 + 5 \cdot 0) & (-4 \cdot 1 + 5 \cdot 1 + 5 \cdot 1) \end{bmatrix}$$

$$= \begin{bmatrix} (8 - 4 + 0) & (2 + 4 + 6) \\ (4 + 0 + 0) & (1 + 0 + 13) \\ (-16 - 5 + 0) & (-4 + 5 + 5) \end{bmatrix}$$

$$= \begin{bmatrix} 4 & 12 \\ 4 & 14 \\ -21 & 6 \end{bmatrix}$$

5.
$$Z^{\top}Zx$$

$$Z^{\top}Z = \begin{bmatrix} 4 & 1 \\ -1 & 1 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} 4 & -1 & 0 \\ 1 & 1 & 1 \end{bmatrix} = \begin{bmatrix} (4 \cdot 4 + 1 \cdot 1) & (4 \cdot -1 + 1 \cdot 1) & (4 \cdot 0 + 1 \cdot 1) \\ (-1 \cdot 4 + 1 \cdot 1) & (-1 \cdot -1 + 1 \cdot 1) & (-1 \cdot 0 + 1 \cdot 1) \\ (0 \cdot 4 + 1 \cdot 1) & (0 \cdot -1 + 1 \cdot 1) & (0 \cdot 0 + 1 \cdot 1) \end{bmatrix}$$

$$= \begin{bmatrix} 17 & -3 & 1 \\ -3 & 2 & 1 \\ 1 & 1 & 1 \end{bmatrix}$$

$$\begin{bmatrix} 17 & -3 & 1 \\ -3 & 2 & 1 \\ 1 & 1 & 1 \end{bmatrix} \begin{bmatrix} 2 \\ 2 \\ 6 \end{bmatrix} = \begin{bmatrix} 17 \cdot 2 + -3 \cdot 2 + 1 \cdot 6 \\ -3 \cdot 2 + 2 \cdot 2 + 1 \cdot 6 \\ 1 \cdot 2 + 1 \cdot 2 + 1 \cdot 6 \end{bmatrix} = \begin{bmatrix} 34 - 6 + 6 \\ -6 + 4 + 6 \\ 2 + 2 + 6 \end{bmatrix} = \begin{bmatrix} 34 \\ 4 \\ 10 \end{bmatrix}$$

Question 4:

Given

$$X = \begin{bmatrix} 1 & 7 \\ -8 & 6 \\ 3 & 1 \end{bmatrix}, \quad Y = \begin{bmatrix} 0 & 4 & 6 & -8 \\ 1 & -3 & 5 & 7 \\ 11 & 13 & 9 & 9 \\ -1 & 0 & 8 & 7 \end{bmatrix}, \quad Z = \begin{bmatrix} 0 & 4 & 8 & 1 \\ -3 & 5 & 17 & 11 \end{bmatrix}$$

$$A = \begin{bmatrix} 1 & 17 \\ 2 & 14 \end{bmatrix}, \quad b = \begin{bmatrix} 19 & -11 & 13 \end{bmatrix}, \quad c = \begin{bmatrix} 12 \\ -11 \\ 10 \end{bmatrix}, \quad x = \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix}, \quad y = \begin{bmatrix} 3 & 3 & 1 \end{bmatrix}$$

Calculate the following both by hand and by numpy (20 pts):

1. $xyy^{\top}x^{\top}$

$$xyy^{\top}x^{\top} = \begin{bmatrix} 1\\2\\3 \end{bmatrix} \begin{bmatrix} 3 & 3 & 1 \end{bmatrix} \begin{bmatrix} 3\\3\\1 \end{bmatrix} \begin{bmatrix} 1 & 2 & 3 \end{bmatrix} = \begin{bmatrix} 1\\2\\3 \end{bmatrix} \begin{bmatrix} 19 \end{bmatrix} = 19 \begin{bmatrix} 1\\2\\3 \end{bmatrix} = \begin{bmatrix} 19\\38\\57 \end{bmatrix}$$

2. 3c - 9

$$3c - 9 = 3$$
 $\begin{bmatrix} 12 \\ -11 \\ 10 \end{bmatrix}$ $- 9 = \begin{bmatrix} 36 \\ -33 \\ 30 \end{bmatrix}$ $- \begin{bmatrix} 9 \\ 9 \\ 9 \end{bmatrix}$ $= \begin{bmatrix} 27 \\ -42 \\ 21 \end{bmatrix}$

3. $\langle A, A \rangle \cdot A$

$$\langle A, A \rangle = \operatorname{trace}(A^{\top}A) = \operatorname{trace}\left(\begin{bmatrix} 1 & 2 \\ 17 & 14 \end{bmatrix} \begin{bmatrix} 1 & 17 \\ 2 & 14 \end{bmatrix}\right) = \operatorname{trace}\left(\begin{bmatrix} 5 & 45 \\ 45 & 485 \end{bmatrix}\right) = 5 + 485 = 490$$

$$\langle A, A \rangle \cdot A = 490 \cdot \begin{bmatrix} 1 & 17 \\ 2 & 14 \end{bmatrix} = \begin{bmatrix} 490 & 8330 \\ 980 & 6860 \end{bmatrix}$$

 $4. \ 2XZ$

$$2XZ = 2\begin{bmatrix} 1 & 7 \\ -8 & 6 \\ 3 & 1 \end{bmatrix} \begin{bmatrix} 0 & 4 & 8 & 1 \\ -3 & 5 & 17 & 11 \end{bmatrix} = 2\begin{bmatrix} -21 & 39 & 127 & 78 \\ 24 & -2 & -88 & -58 \\ -3 & 17 & 41 & 14 \end{bmatrix} = \begin{bmatrix} -42 & 78 & 254 & 156 \\ 48 & -4 & -176 & -116 \\ -6 & 34 & 82 & 28 \end{bmatrix}$$

5. (bc)A

$$bc = \begin{bmatrix} 19 & -11 & 13 \end{bmatrix} \begin{bmatrix} 12 \\ -11 \\ 10 \end{bmatrix} = 19 \cdot 12 + (-11) \cdot (-11) + 13 \cdot 10 = 228 + 121 + 130 = 479$$

$$(bc)A = 479 \begin{bmatrix} 1 & 17 \\ 2 & 14 \end{bmatrix} = \begin{bmatrix} 479 & 8143 \\ 958 & 6706 \end{bmatrix}$$

6. bXA

$$bXA = \begin{bmatrix} 19 & -11 & 13 \end{bmatrix} \begin{bmatrix} 1 & 7 \\ -8 & 6 \\ 3 & 1 \end{bmatrix} \begin{bmatrix} 1 & 17 \\ 2 & 14 \end{bmatrix}$$

$$= \begin{bmatrix} 19 & -11 & 13 \end{bmatrix} \begin{bmatrix} 15 & 115 \\ -10 & -94 \\ 5 & 65 \end{bmatrix} = \begin{bmatrix} 460 & 4064 \end{bmatrix}$$

7. $c \odot x$

$$c \odot x = \begin{bmatrix} 12 \\ -11 \\ 10 \end{bmatrix} \odot \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix} = \begin{bmatrix} 12 \\ -22 \\ 30 \end{bmatrix}$$

8. $b \odot y$

$$b\odot y = \begin{bmatrix} 19 & -11 & 13 \end{bmatrix} \odot \begin{bmatrix} 3 & 3 & 1 \end{bmatrix} = \begin{bmatrix} 57 & -33 & 13 \end{bmatrix}$$

9. $c \otimes x$

$$c \otimes x = \begin{bmatrix} 12 \\ -11 \\ 10 \end{bmatrix} \otimes \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix} = \begin{bmatrix} 12 & 24 & 36 \\ -11 & -22 & -33 \\ 10 & 20 & 30 \end{bmatrix}$$

10. YZ^{\top}

$$YZ^{\top} = \begin{bmatrix} 0 & 4 & 6 & -8 \\ 1 & -3 & 5 & 7 \\ 11 & 13 & 9 & 9 \\ -1 & 0 & 8 & 7 \end{bmatrix} \begin{bmatrix} 0 & -3 \\ 4 & 5 \\ 8 & 17 \\ 1 & 11 \end{bmatrix}$$
$$= \begin{bmatrix} 39 & 127 \\ -10 & -94 \\ 73 & 241 \\ 24 & 115 \end{bmatrix}$$

Question 5:

Write the code that performs the following operations using numpy. Make sure you print the results. (20 pts):

• Create two matrices and two vectors:

$$X = \begin{bmatrix} 2 & 3 \\ 9 & 1 \end{bmatrix}, Y = \begin{bmatrix} 1 & 0 \\ 2 & 1 \end{bmatrix}, x = \begin{bmatrix} 1 \\ 3 \end{bmatrix}, y = \begin{bmatrix} 2 \\ 4 \end{bmatrix}$$

- Write the code that extracts the 1st column of X.
- Write the code that extracts the 2nd row of Y.
- Write the code that extracts the bottom right value of X.
- Write the code that adds X + Y.
- Write the code that performs X + YX.
- Write the code that performs the Hadamard product $x \odot y$.
- Write the code that performs the outer product $x \otimes y$.
- Write the code that performs the dot product XY.
- Write the code that performs the inner product $\langle X, Y \rangle$.

Question 6:

Given vectors

$$v = \begin{bmatrix} 5 \\ 0 \\ 0 \end{bmatrix}, w = \begin{bmatrix} 8 \\ 1 \\ 1 \end{bmatrix}, x = \begin{bmatrix} 3 \\ 1 \\ 2 \end{bmatrix}, y = \begin{bmatrix} 2 \\ 1 \\ 0 \\ 3 \end{bmatrix}, z = \begin{bmatrix} 2 \\ 5 \end{bmatrix}$$

1. L1-norm:

L1-norm
$$(v) = |5| + |0| + |0| = 5$$

L1-norm $(w) = |8| + |1| + |1| = 10$
L1-norm $(x) = |3| + |1| + |2| = 6$
L1-norm $(y) = |2| + |1| + |0| + |3| = 6$
L1-norm $(z) = |2| + |5| = 7$

2. L2-norm:

$$\text{L2-norm}(v) = \sqrt{5^2 + 0^2 + 0^2} = \sqrt{25} = 5$$

$$\text{L2-norm}(w) = \sqrt{8^2 + 1^2 + 1^2} = \sqrt{64 + 1 + 1} = \sqrt{66} \approx 8.12$$

$$\text{L2-norm}(x) = \sqrt{3^2 + 1^2 + 2^2} = \sqrt{9 + 1 + 4} = \sqrt{14} \approx 3.74$$

$$\text{L2-norm}(y) = \sqrt{2^2 + 1^2 + 0^2 + 3^2} = \sqrt{4 + 1 + 0 + 9} = \sqrt{14} \approx 3.74$$

$$\text{L2-norm}(z) = \sqrt{2^2 + 5^2} = \sqrt{4 + 25} = \sqrt{29} \approx 5.39$$

3. L-infinity norm:

Question 7:

Use Numpy to write the code that loads the hw1.csv file and prints out the data matrix. Please show the code as well as the output. (10 pts)

All coding questions are in .ipynb file