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Math for Machine Learning

Linear algebra - Week 4

Bases Span Orthogonal and orthonormal bases Orthogonal and orthonormal matrices



Determinants and Eigenvectors

Machine learning motivation

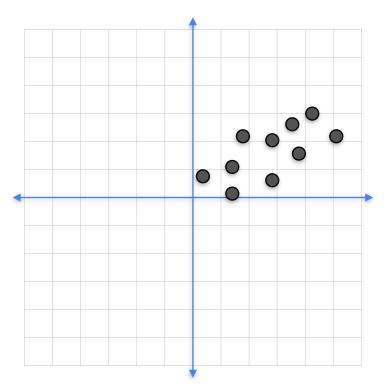


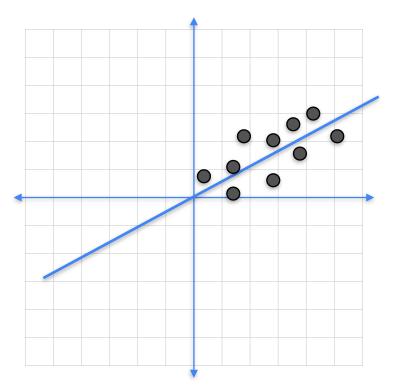


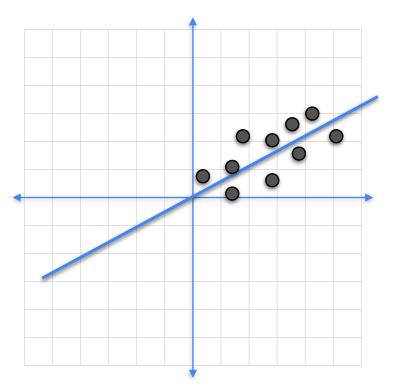


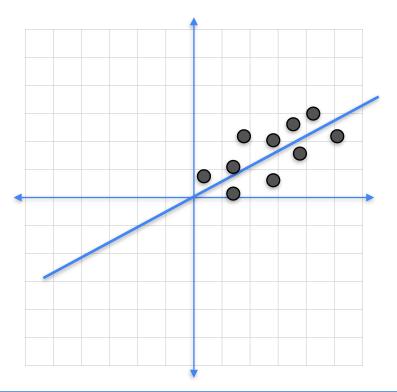


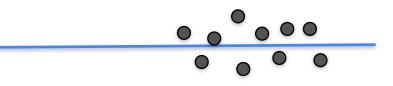


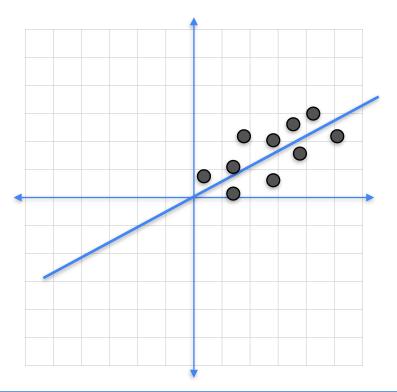


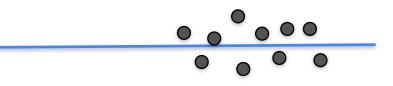


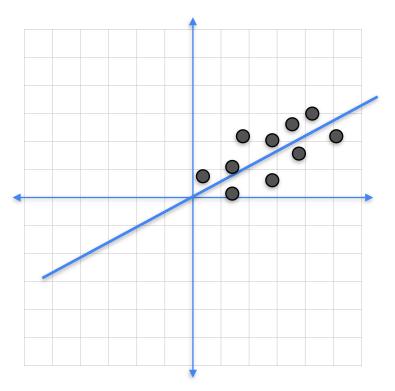




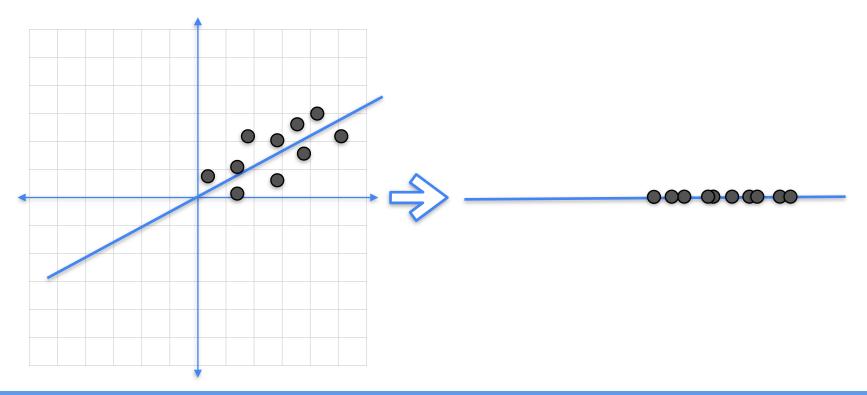


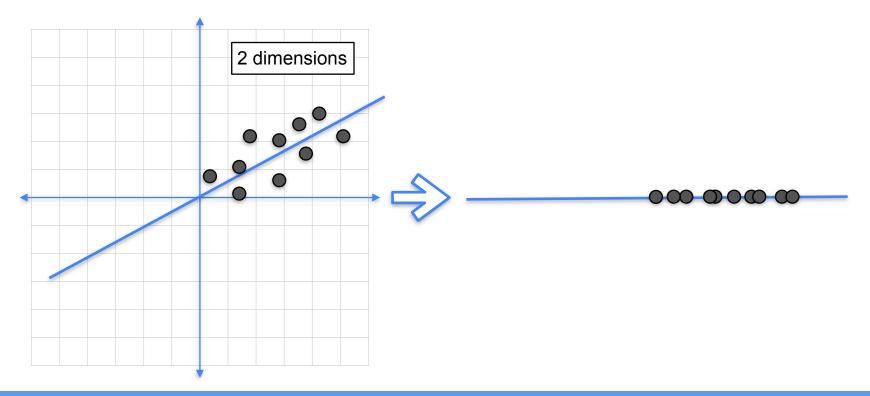


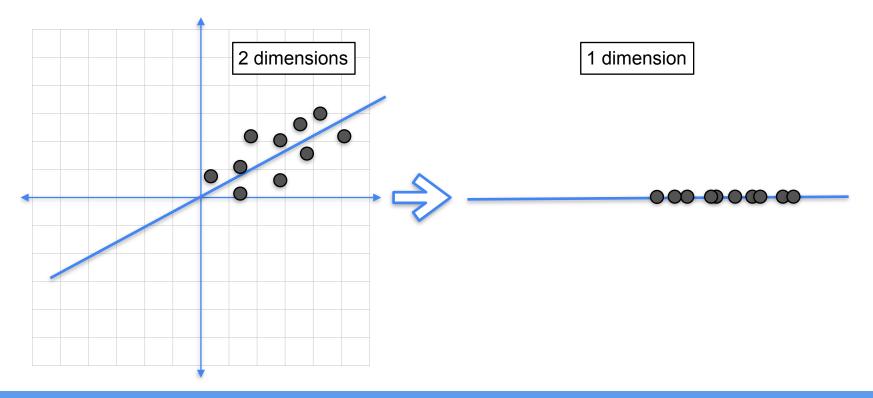


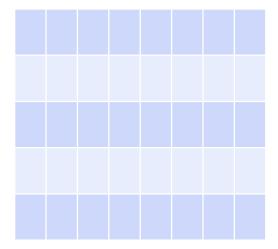


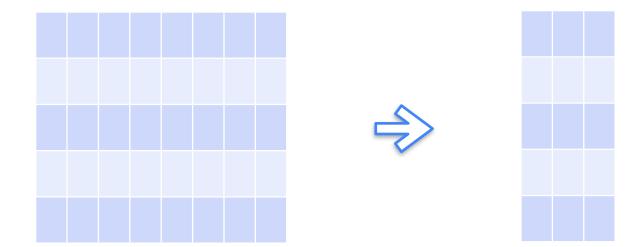




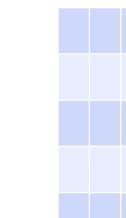


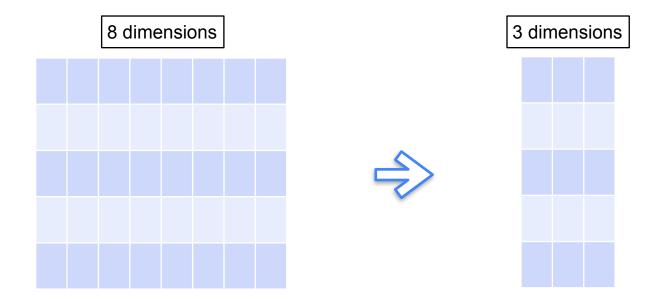






8 dimensions







Determinants and Eigenvectors

Singularity and rank of linear transformations

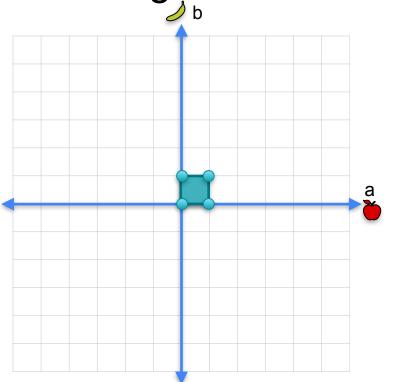
Non-singular transformation

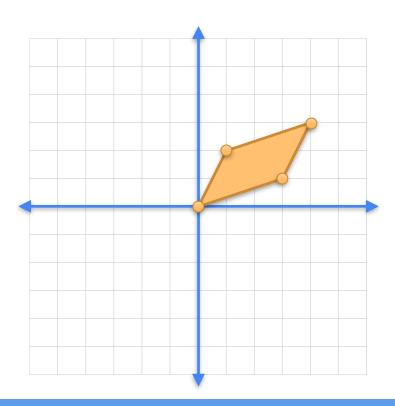
 \mathcal{A}

2

3

1



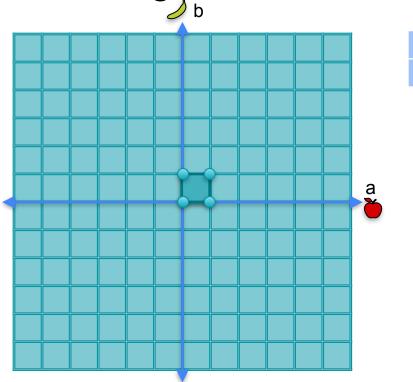


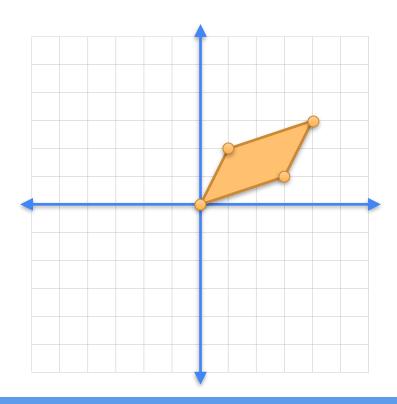
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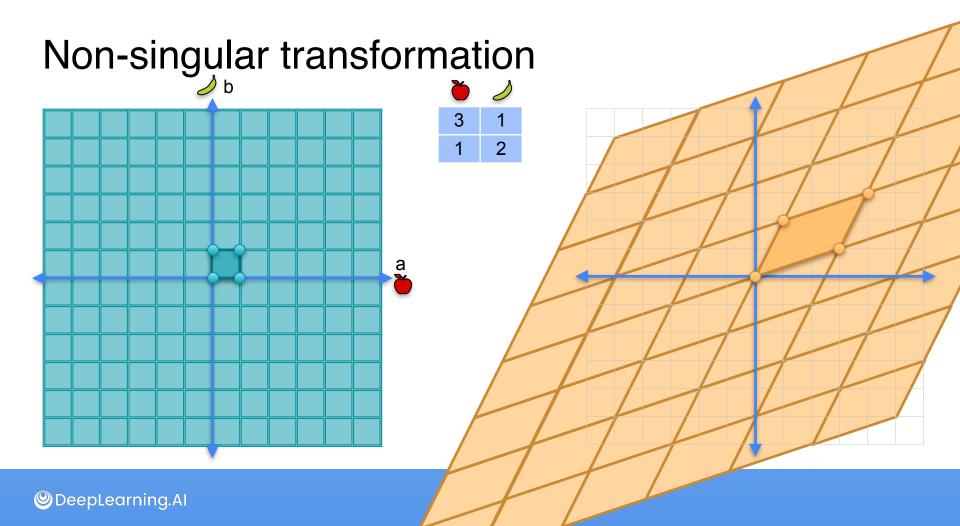
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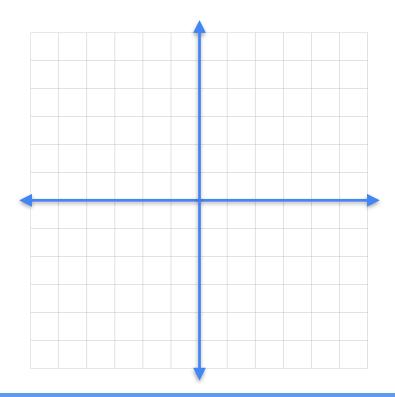
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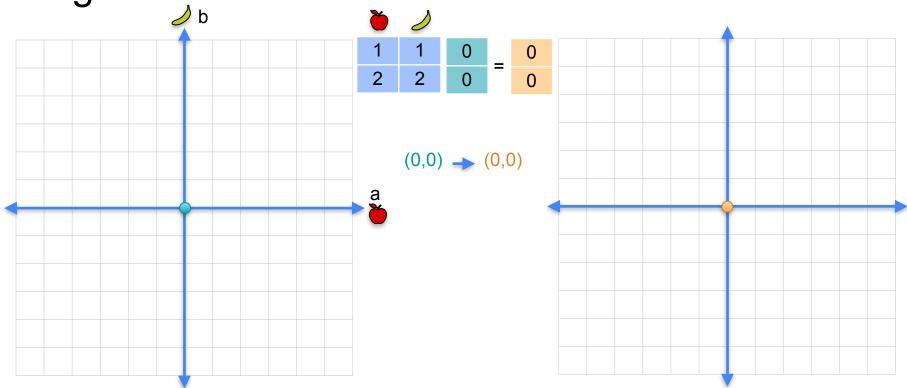
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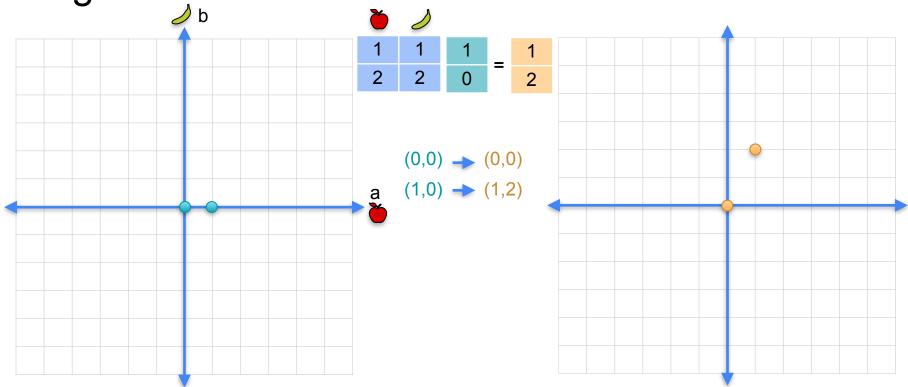


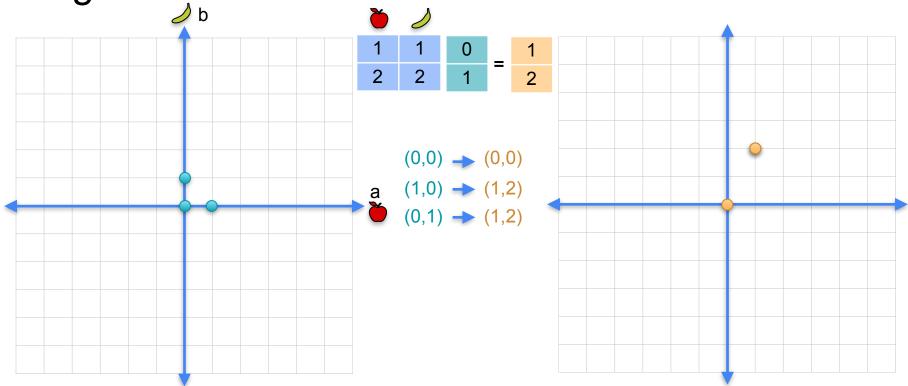


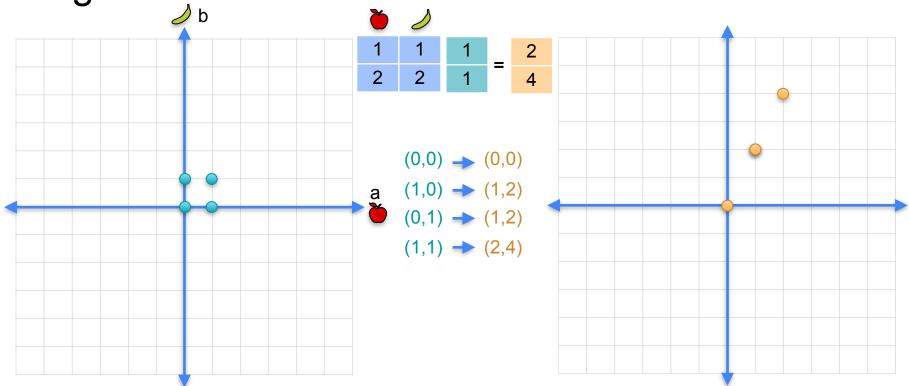


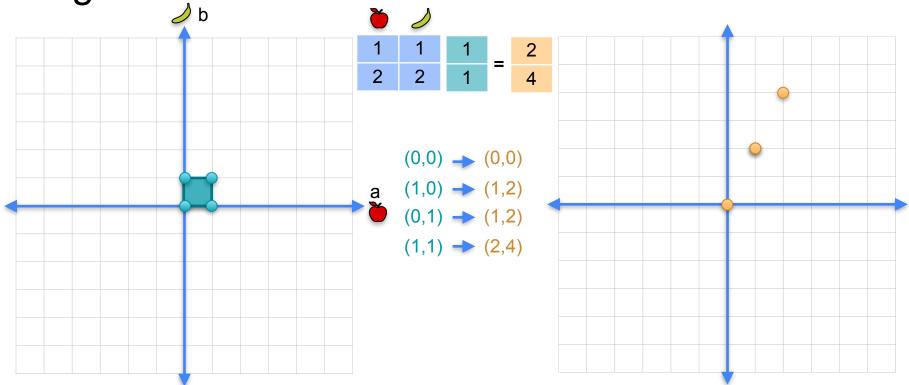


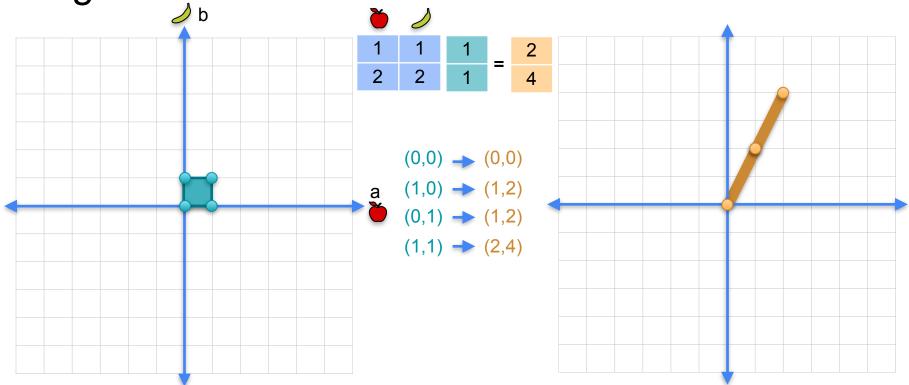




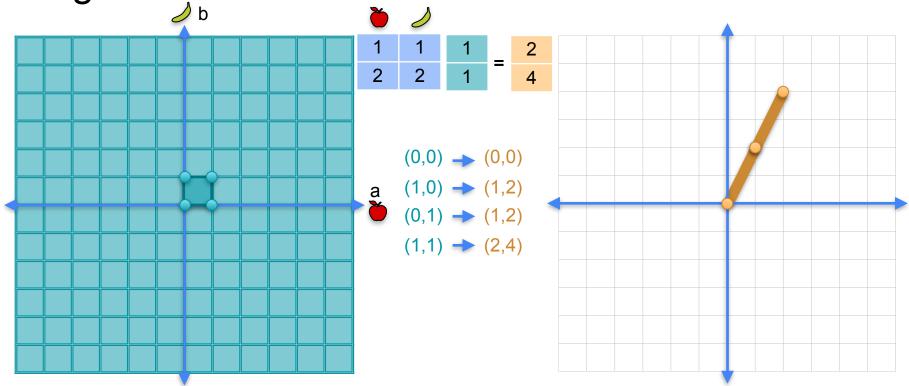




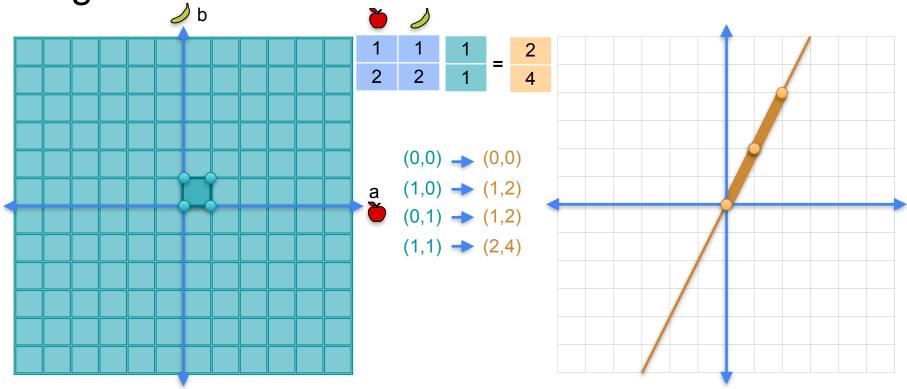


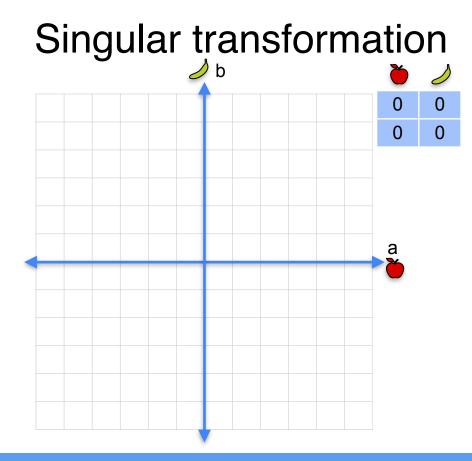


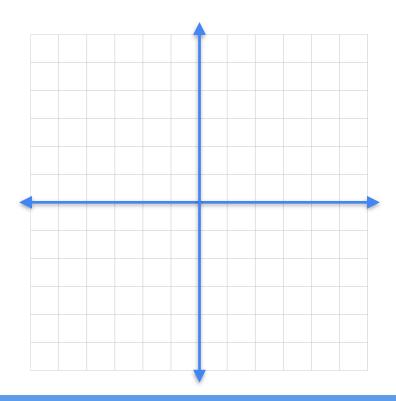
Singular transformation 2°

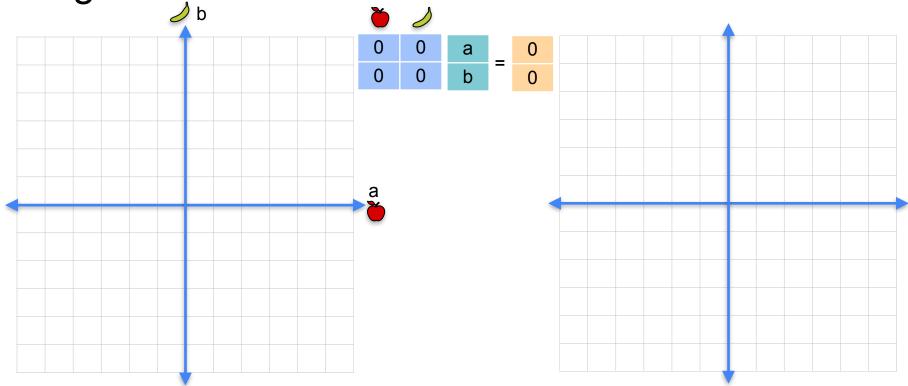


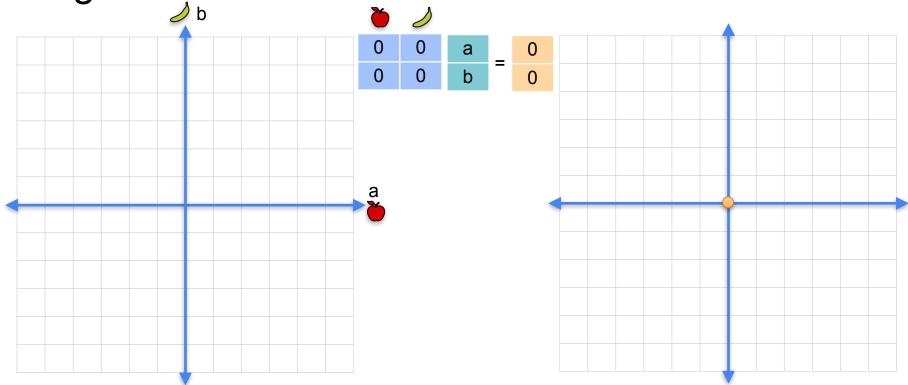
Singular transformation 2°

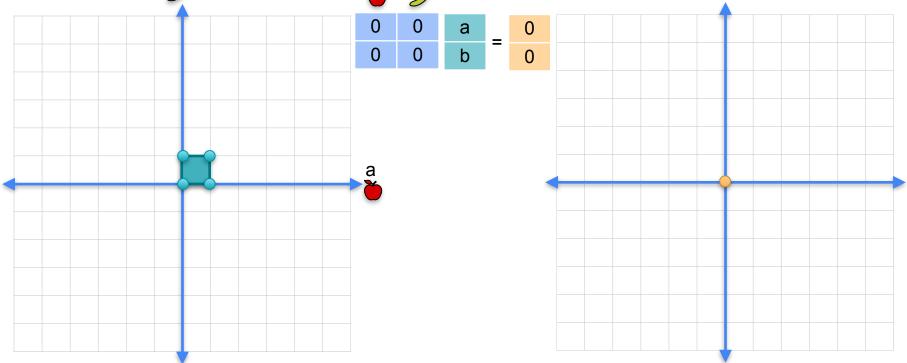










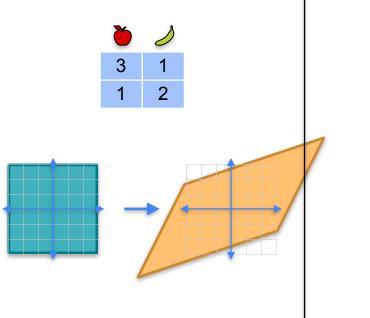


Singular transformation \mathcal{A} 0 0 а 0 = 0 0 0 b а ×

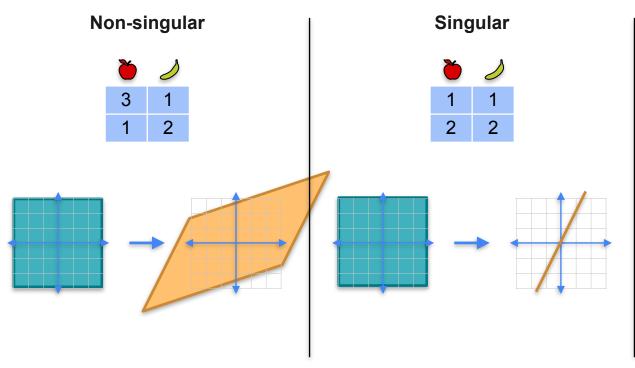
Singular and non-singular transformations

Singular and non-singular transformations

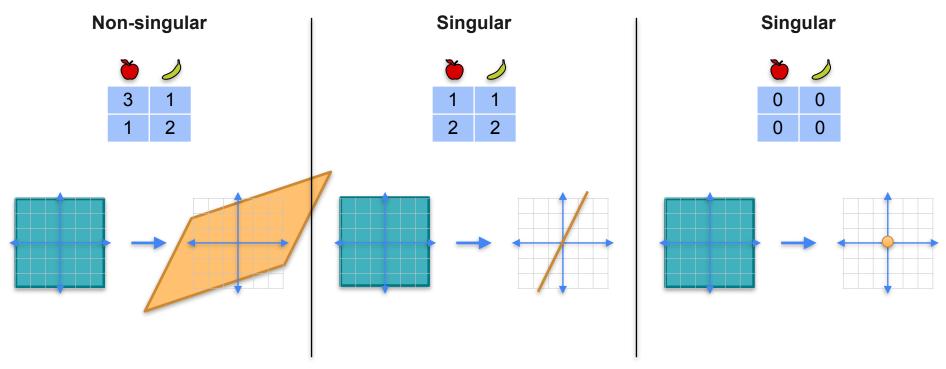
Non-singular

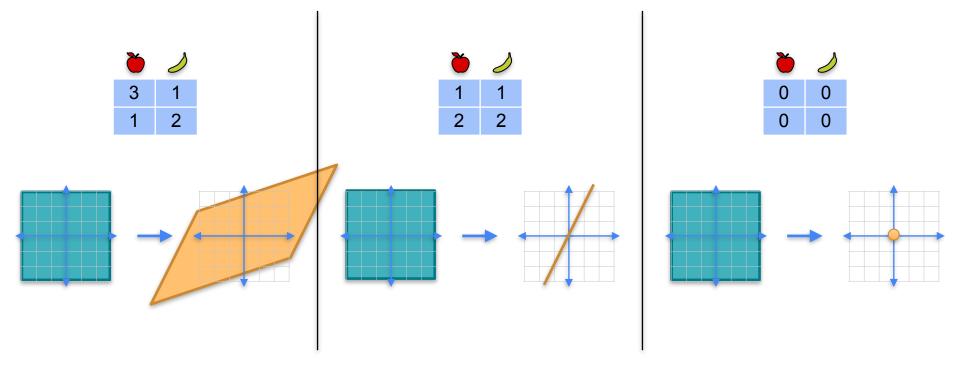


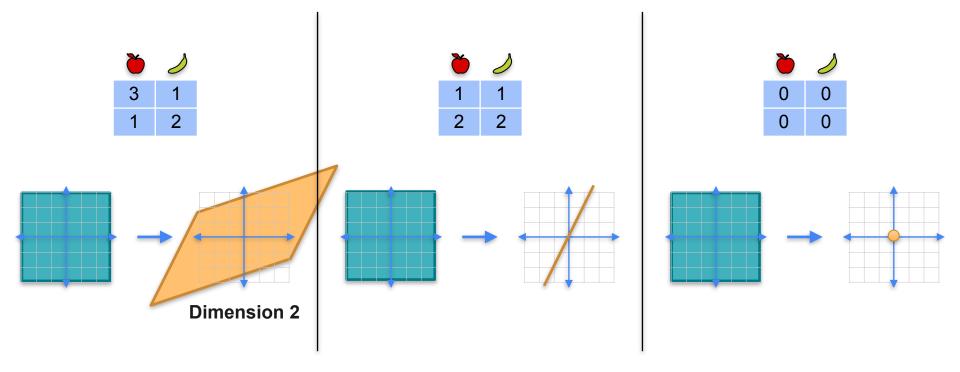
Singular and non-singular transformations

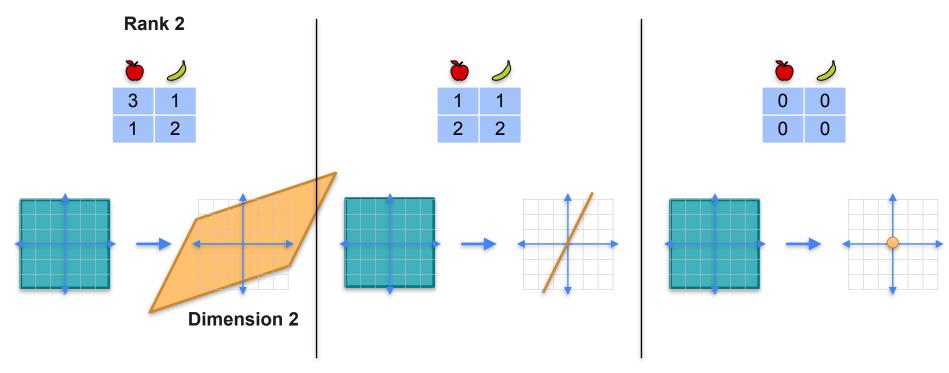


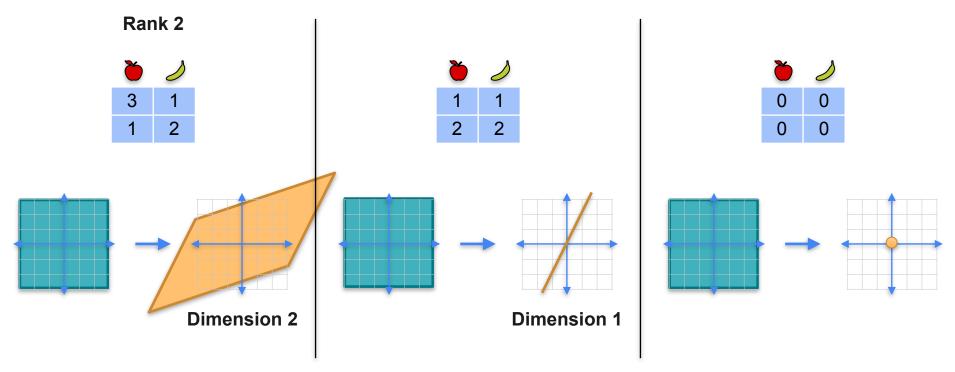
Singular and non-singular transformations

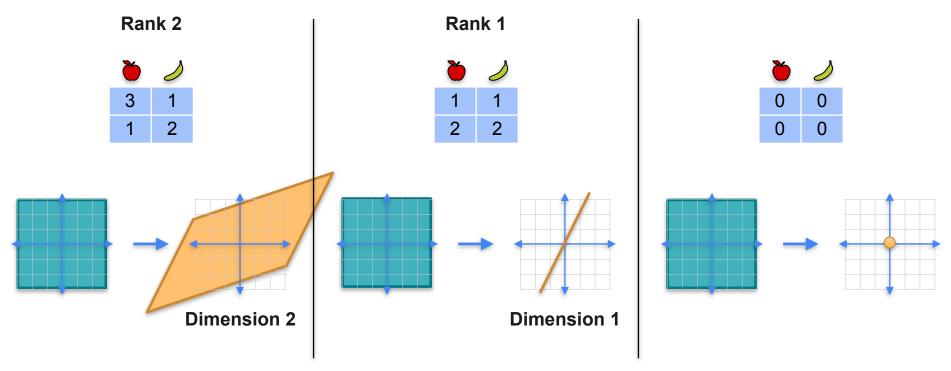


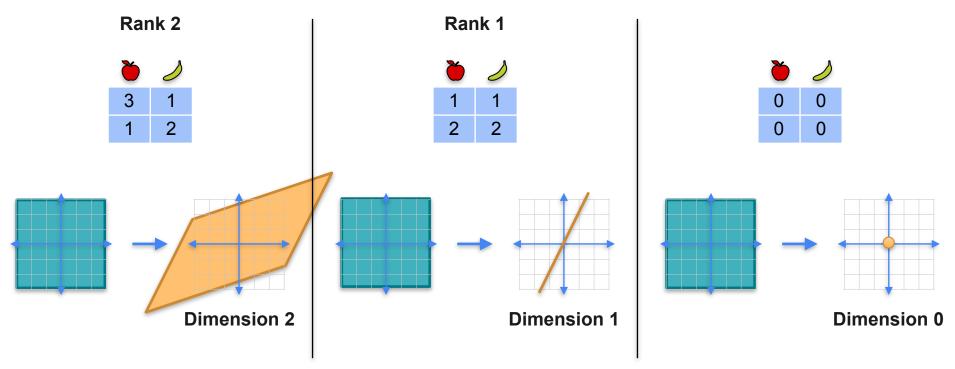


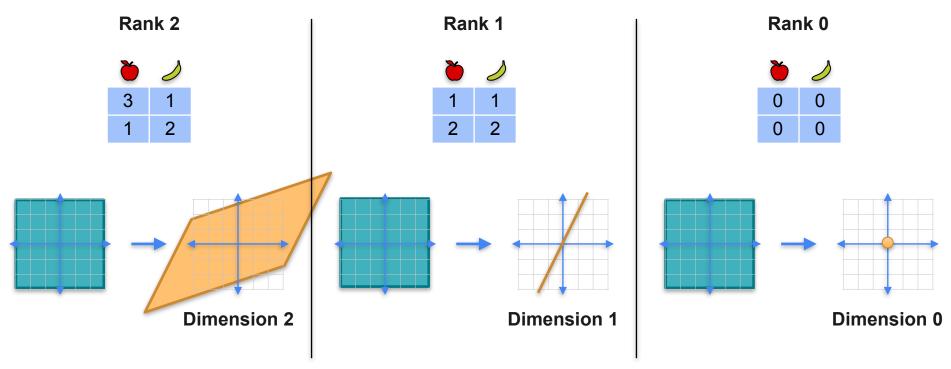










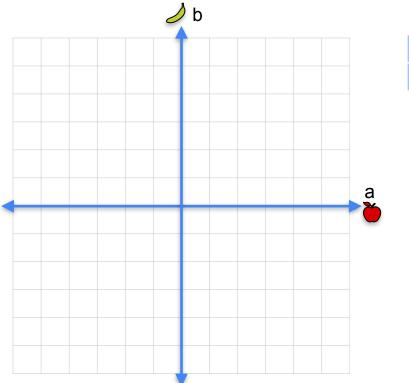


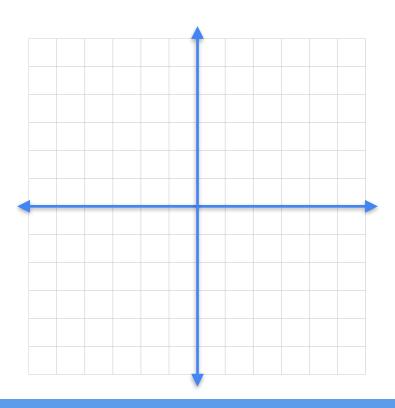


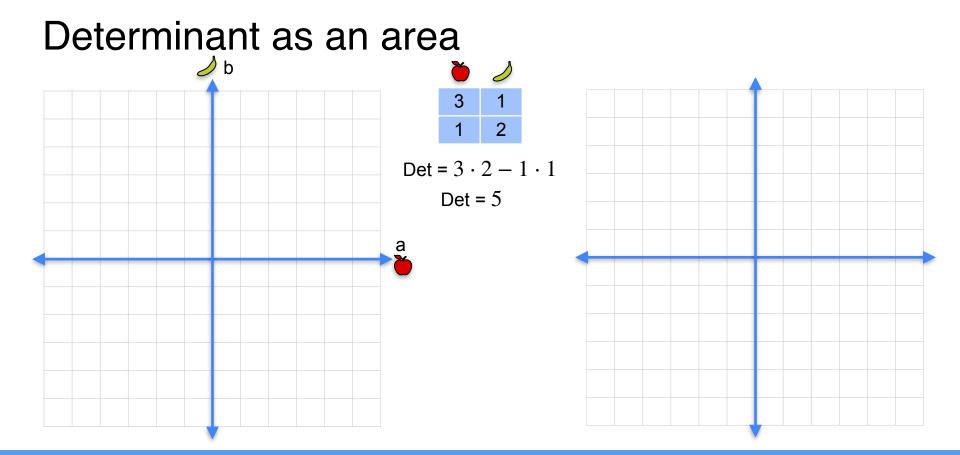
Determinants and Eigenvectors

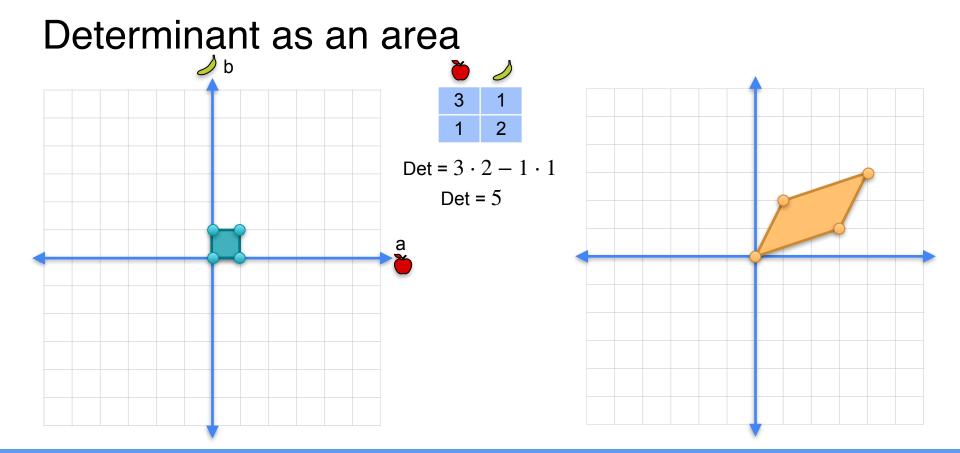
Determinant as an area

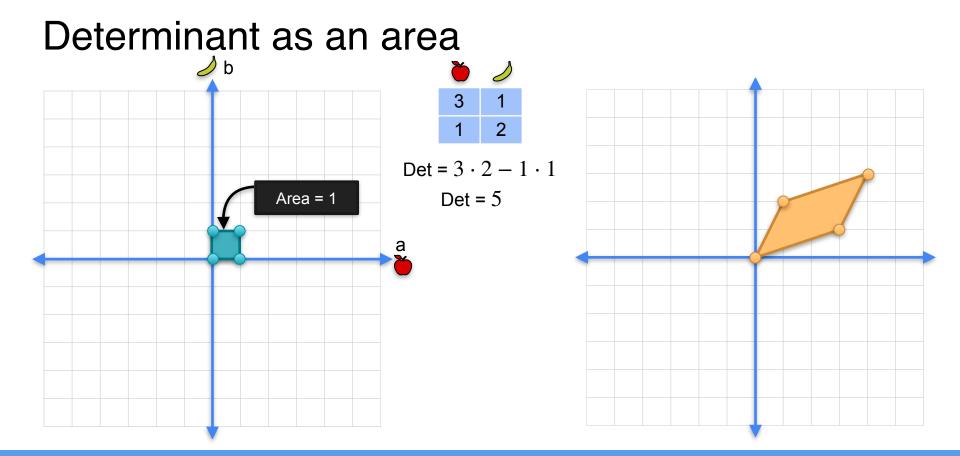
 \mathcal{I}

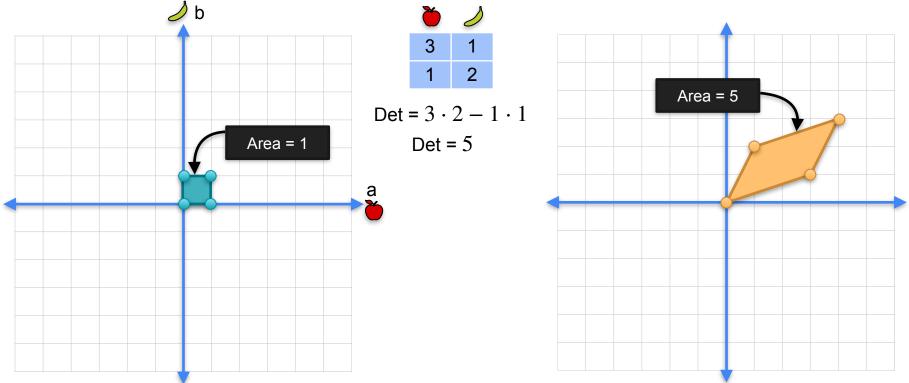










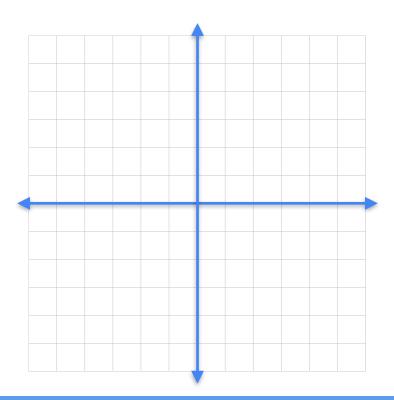


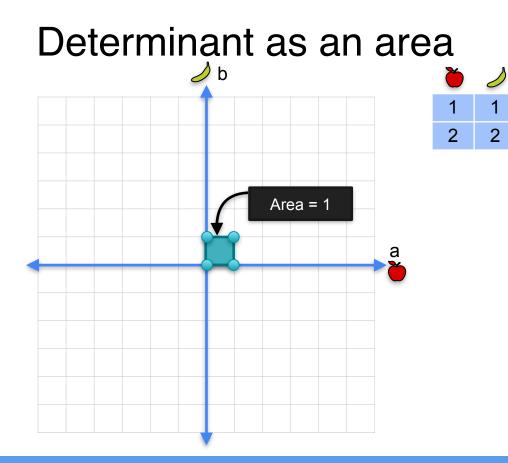
Determinant as an area 🕗 b 2 2 Area = 1 а

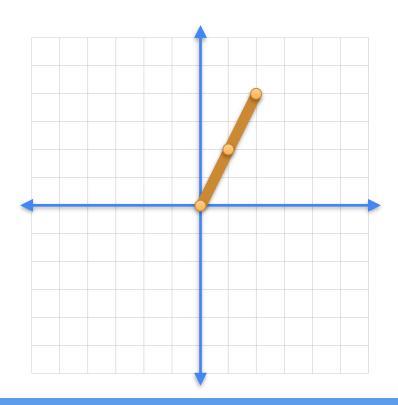
 \mathcal{I}

1

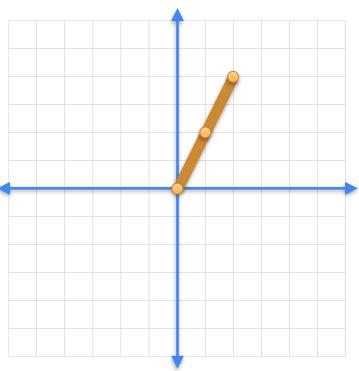
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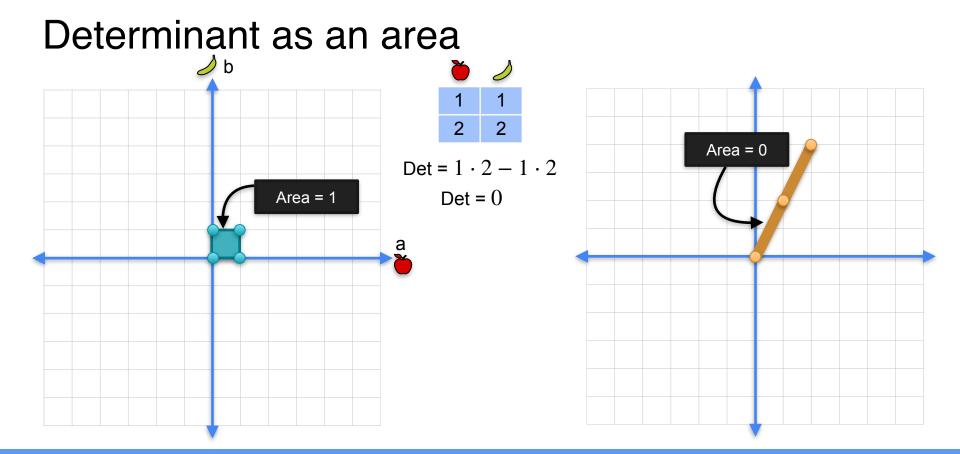


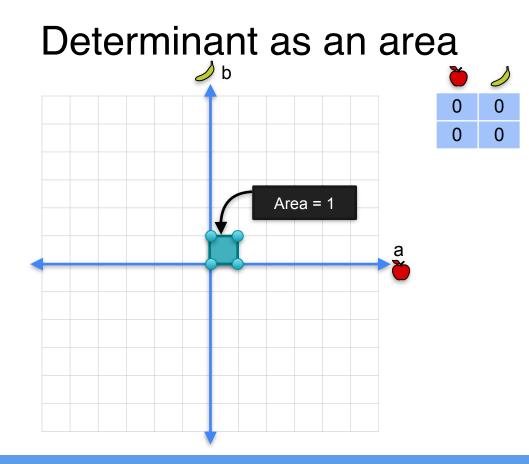


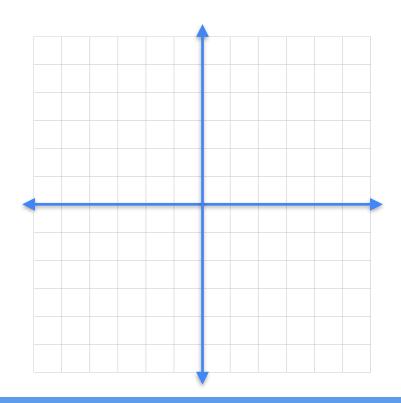


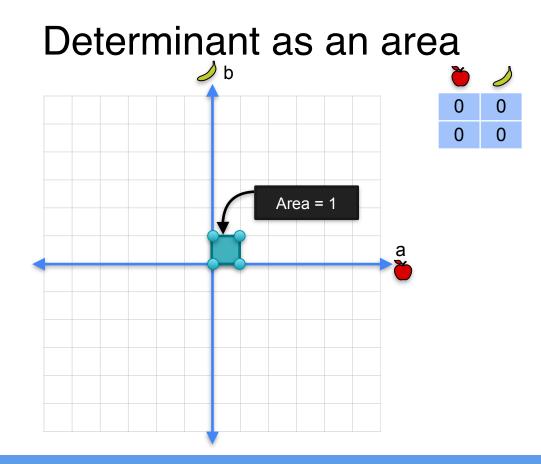
Determinant as an area b 1 1 2 2Det = $1 \cdot 2 - 1 \cdot 2$ Det = 0 a

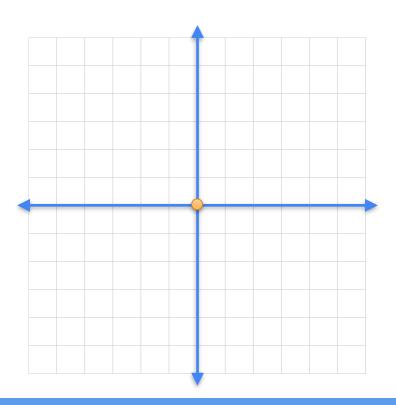


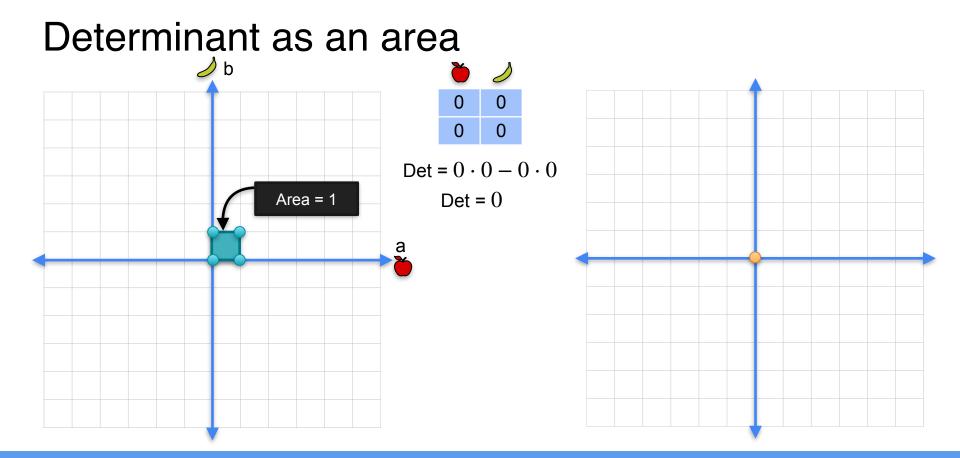


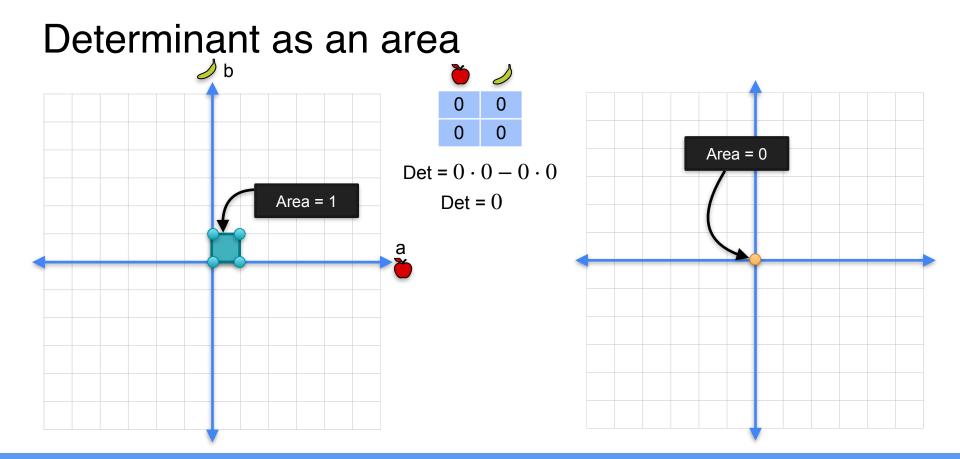


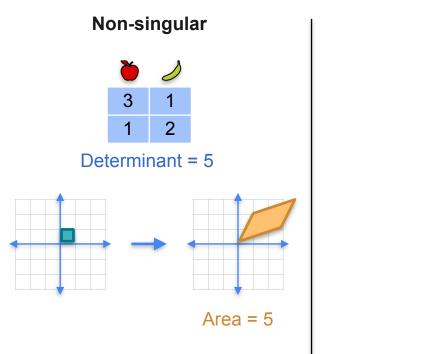


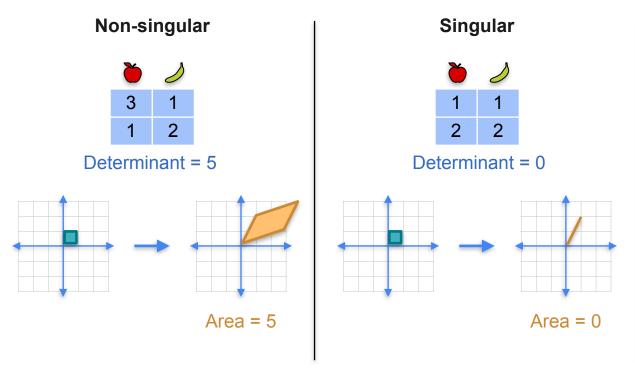


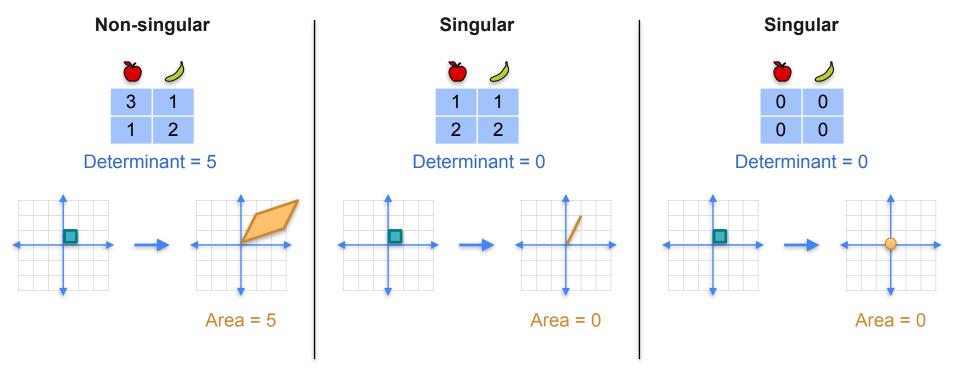




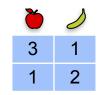






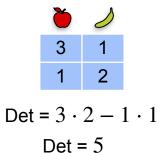


Negative determinants?





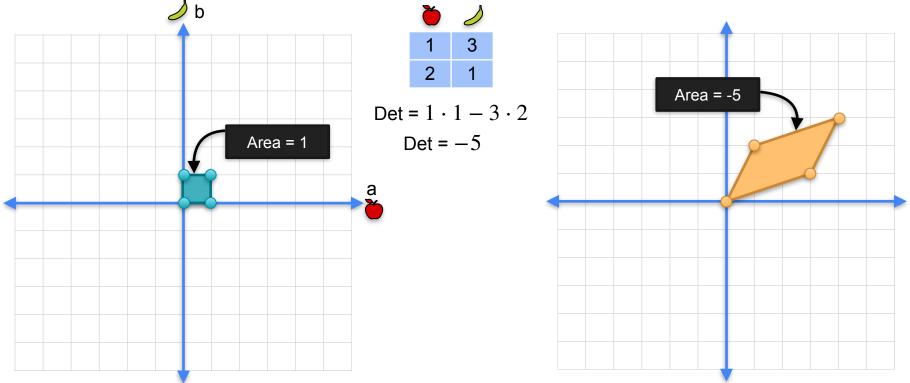
Negative determinants?

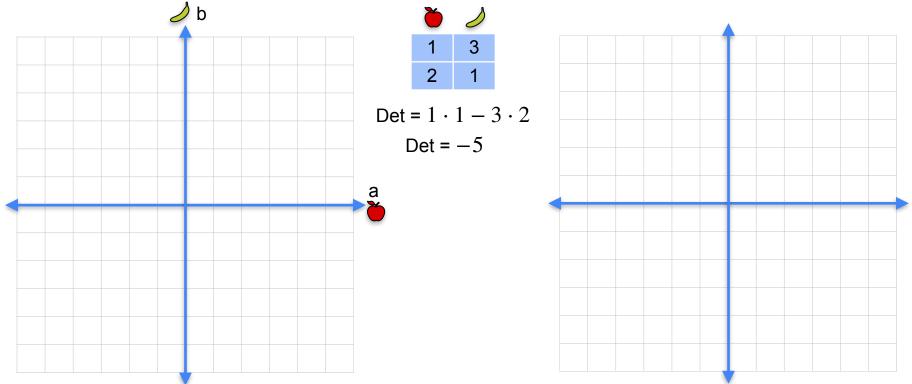


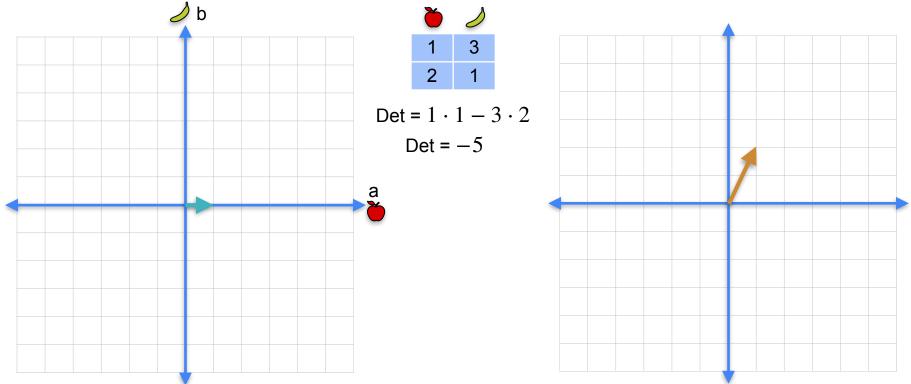


Negative determinants?

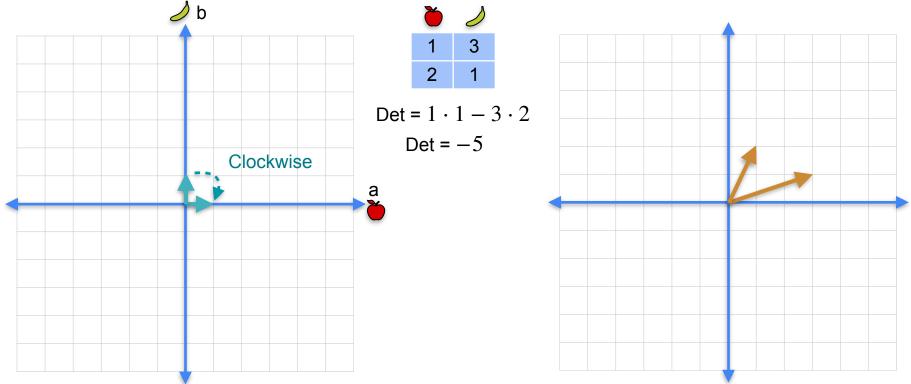




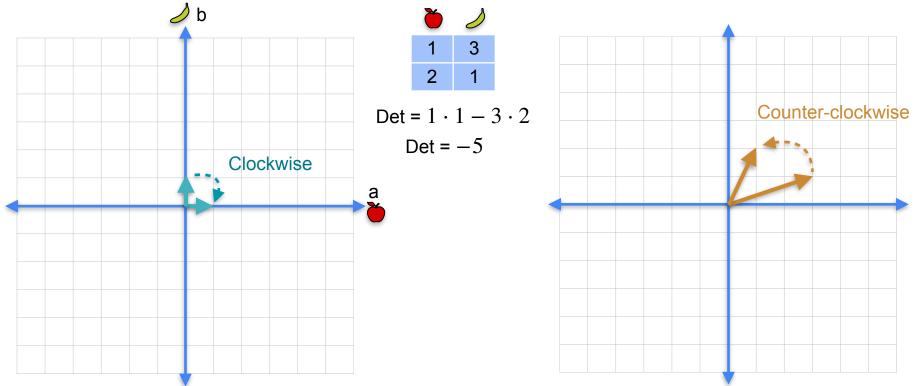




Determinant as an area 🕗 b \mathcal{I} X 3 1 2 1 Det = $1 \cdot 1 - 3 \cdot 2$ Det = -5а



Determinant as an area

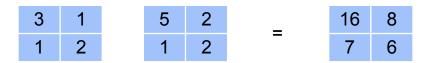


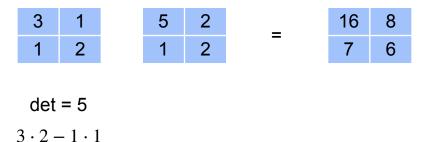
Determinant as an area ∂b \mathcal{A} 3 2 1 Counter-clockwise Det = $1 \cdot 1 - 3 \cdot 2$ Det = -5Clockwise а Negative

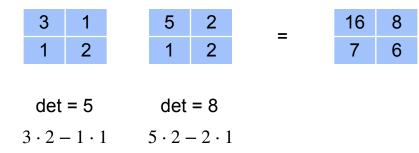


Determinants and Eigenvectors

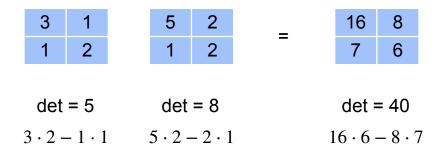
Determinant of a product

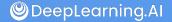




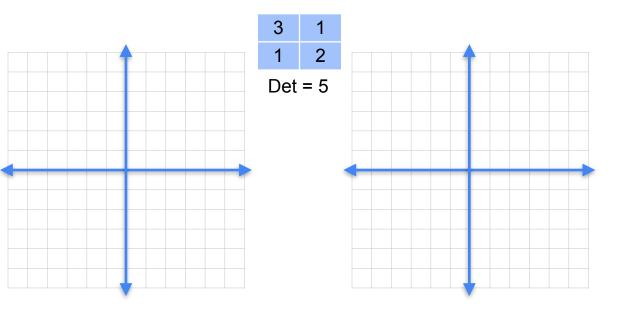


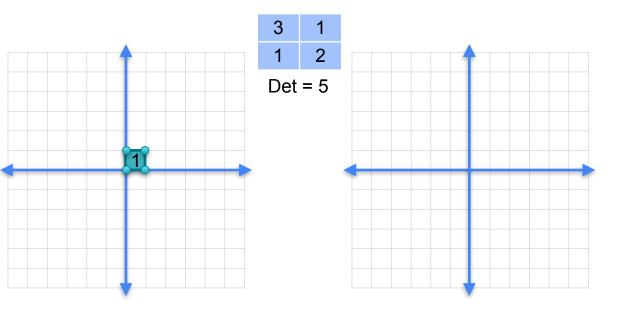


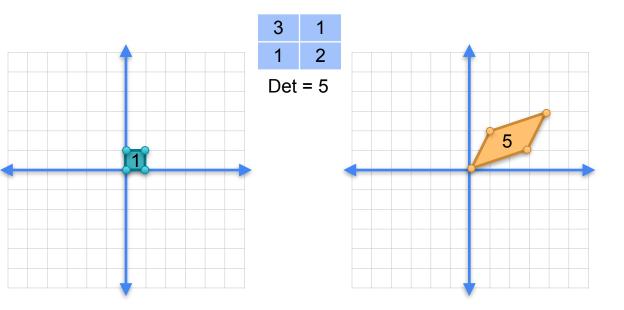


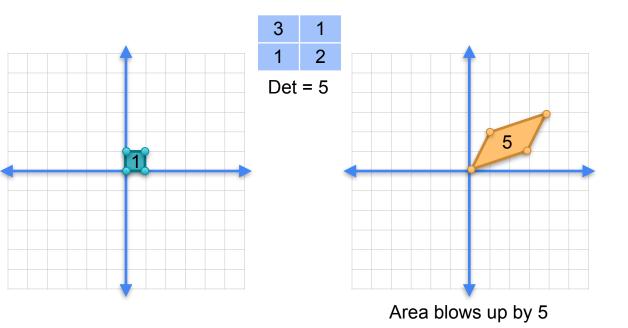


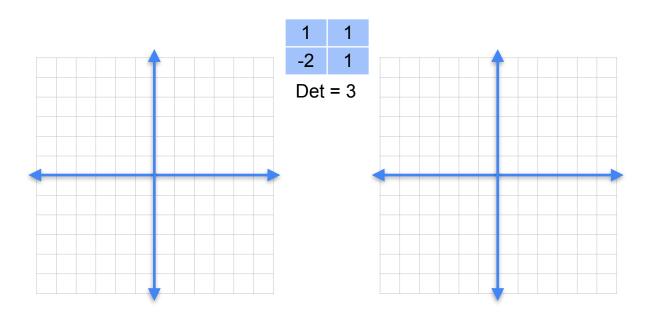
$\det(AB) = \det(A) \det(B)$

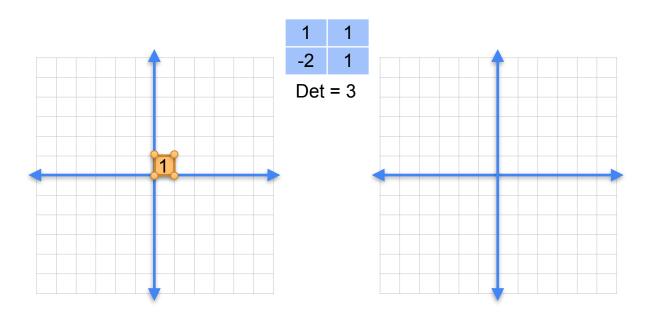


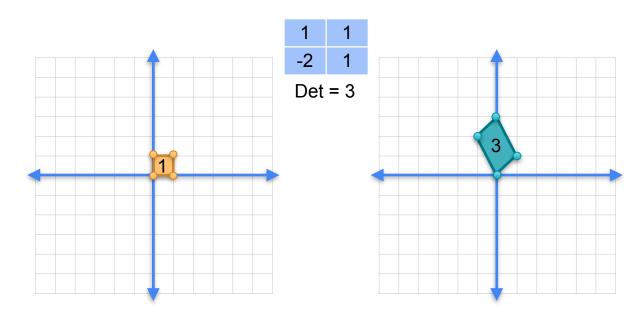


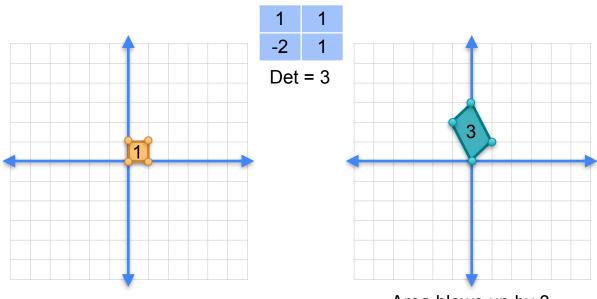




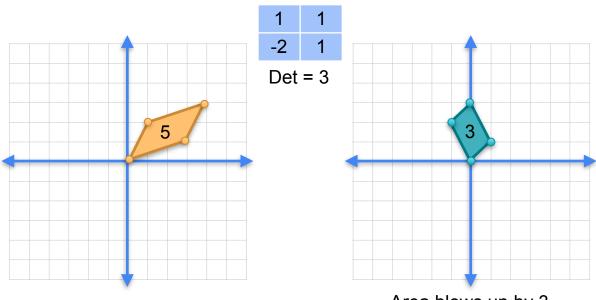




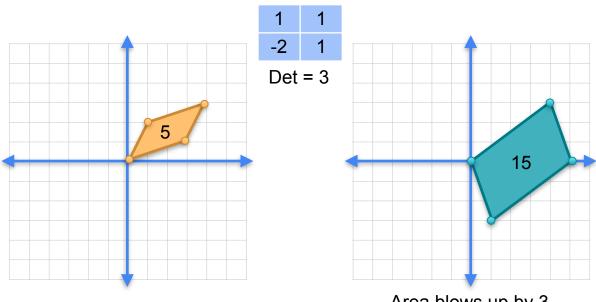




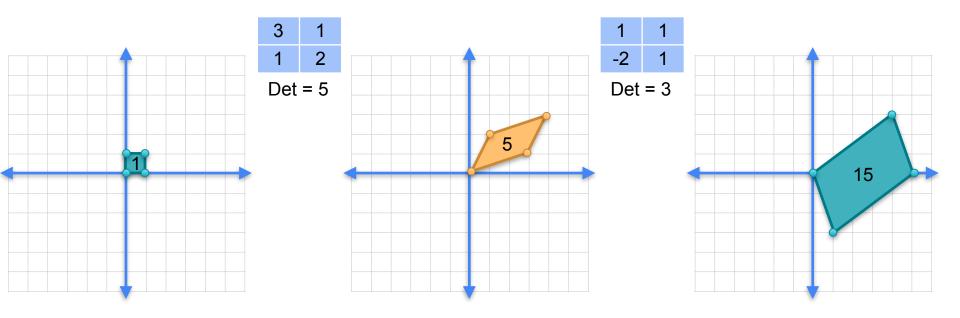
Area blows up by 3

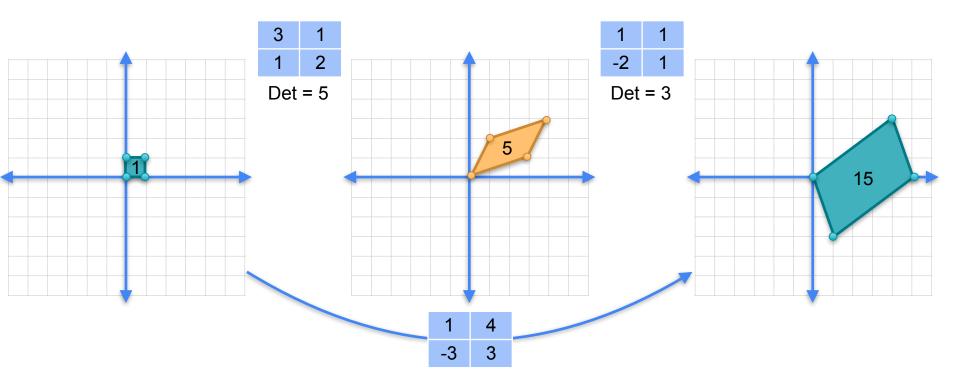


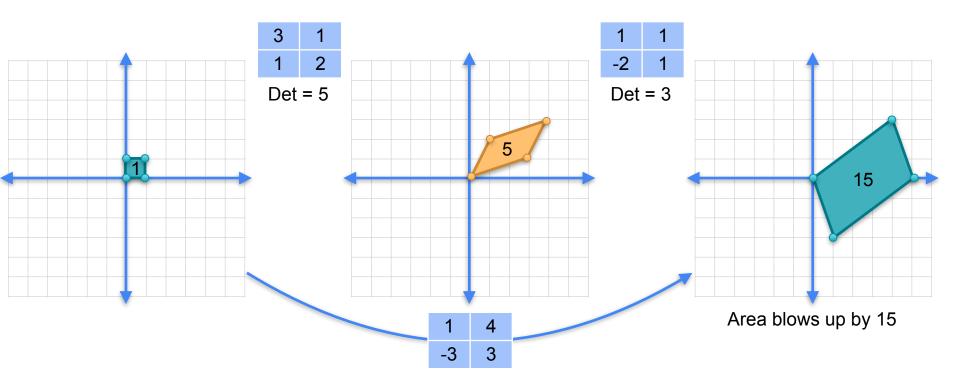
Area blows up by 3

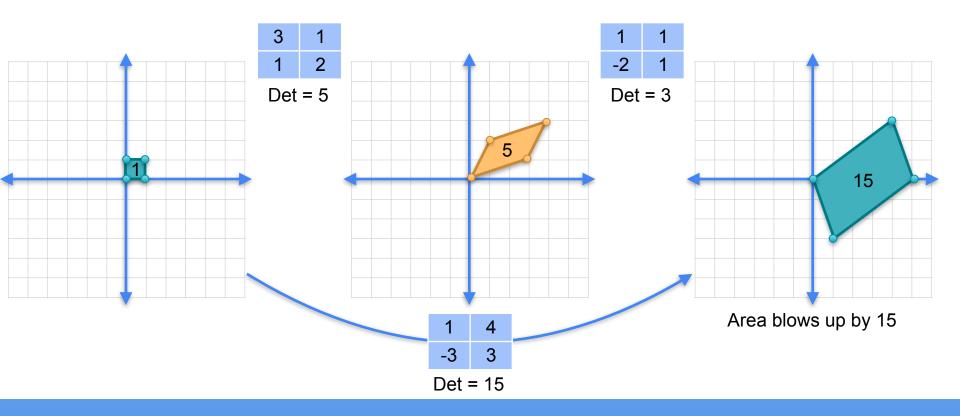


Area blows up by 3









Quiz

- The product of a singular and a non-singular matrix (in any order) is:
 - Singular
 - Non-singular
 - Could be either one

Solution

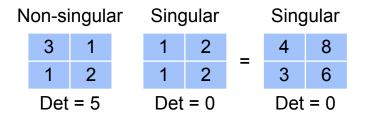
If A is non-singular and B is singular, then det(AB) = det(A) x det(B) = 0, since det(B) = 0. Therefore det(AB) = 0, so AB is singular.

5

$5 \cdot 0$

$5 \cdot 0 = 0$

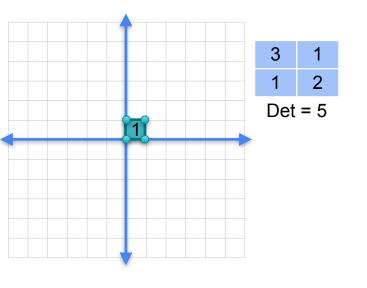
When one factor is singular...





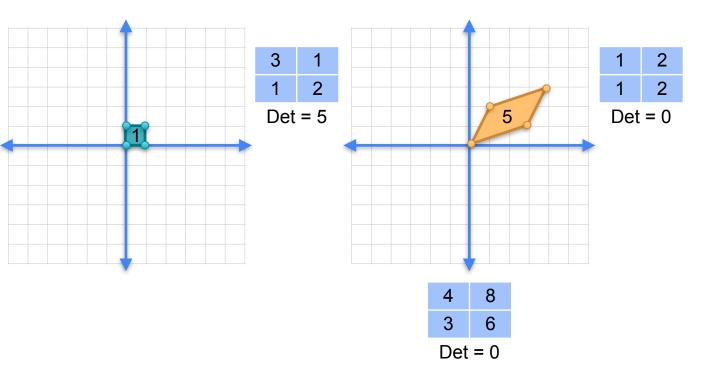


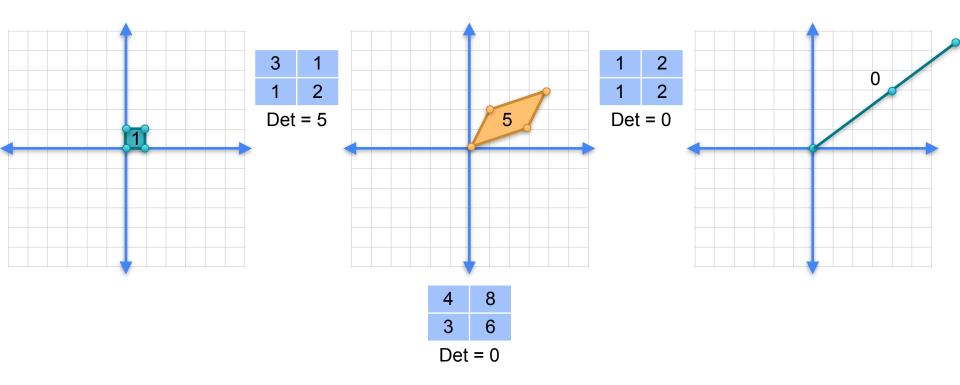
4	8
3	6
Det = 0	

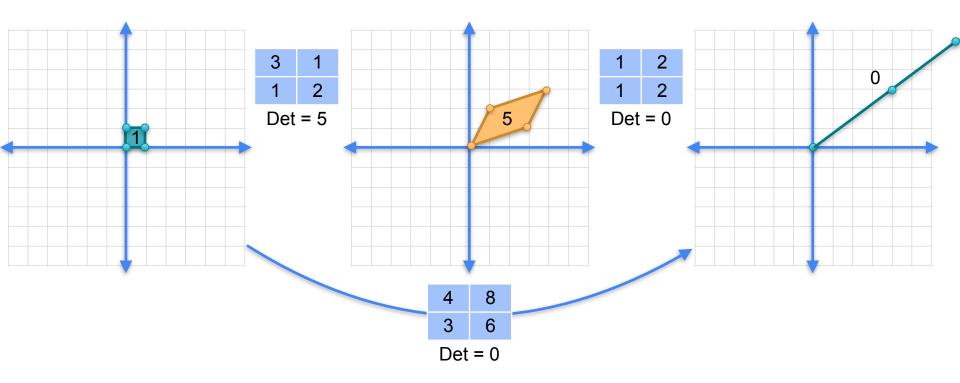


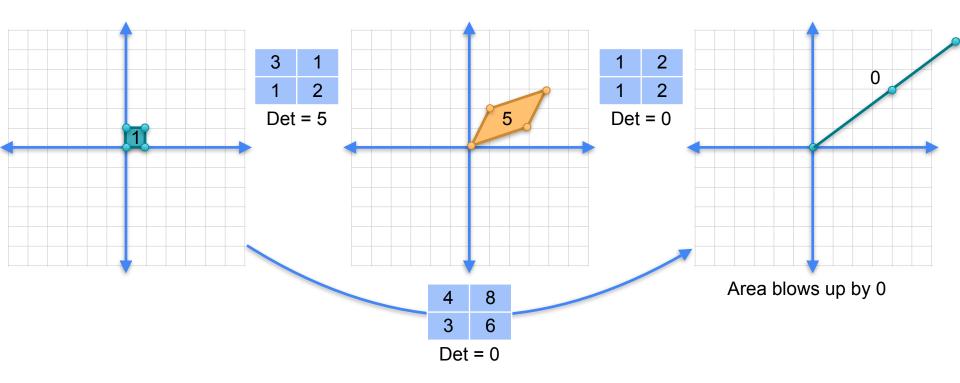


4	8
3	6
Det = 0	











Determinants and Eigenvectors

Determinant of inverse

Quiz

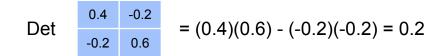
• Find the determinants of the following matrices

0.4	-0.2
-0.2	0.6

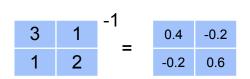
0.25	-0.25
-0.125	0.625



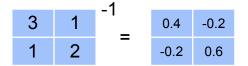
Solution



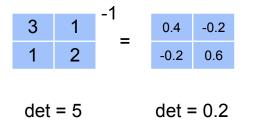
Det
$$\begin{bmatrix} 0.25 & -0.25 \\ -0.125 & 0.625 \end{bmatrix}$$
 = (0.25)(0.625) - (-0.125)(-0.25) = 0.125



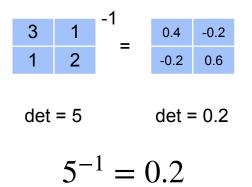




det = 5





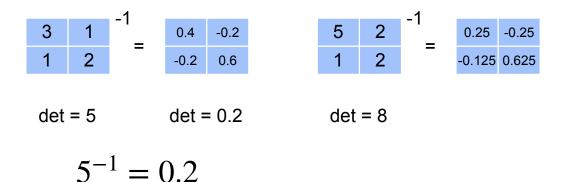


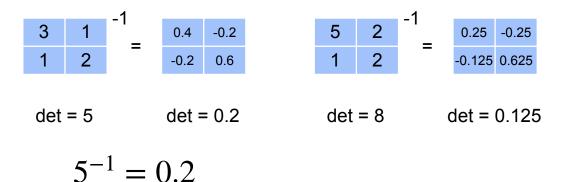


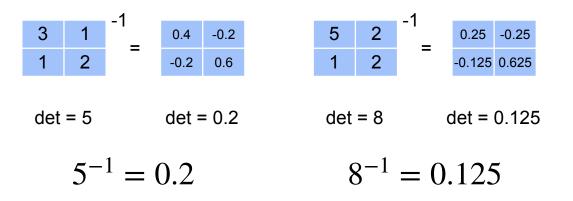


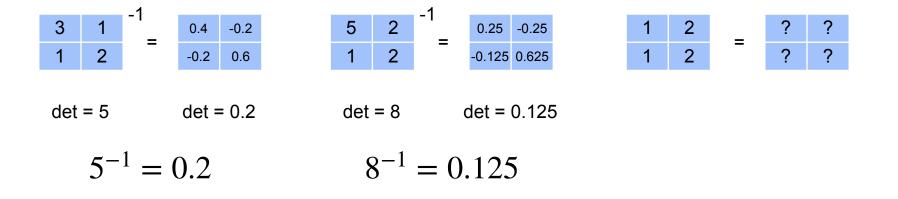
det = 5 det = 0.2

 $5^{-1} = 0.2$

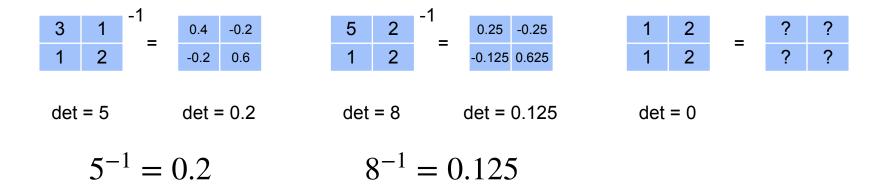


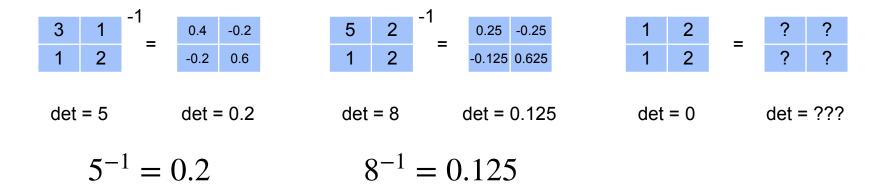


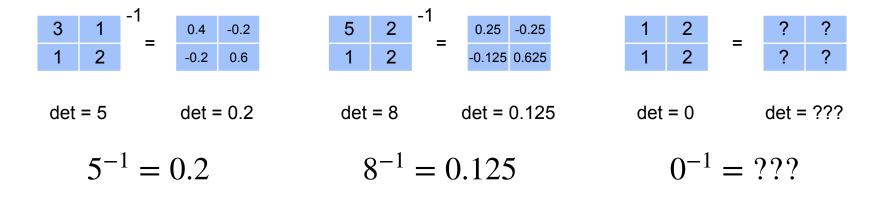






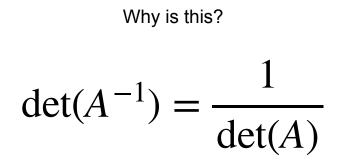




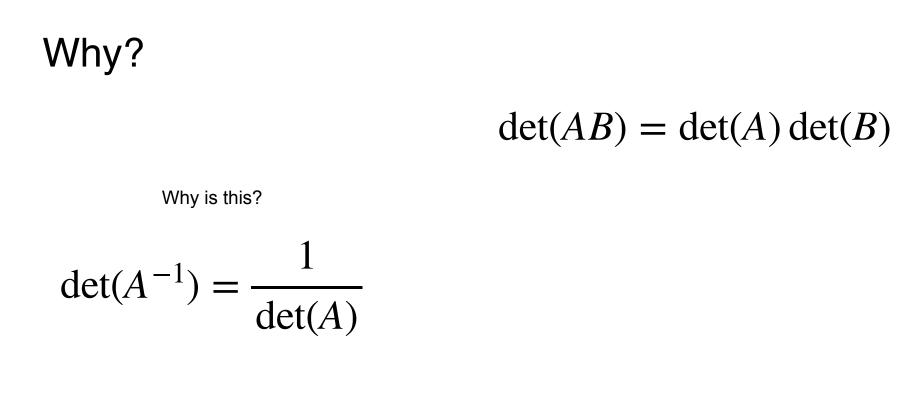


$$\det(A^{-1}) = \frac{1}{\det(A)}$$

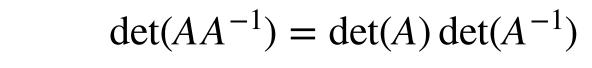


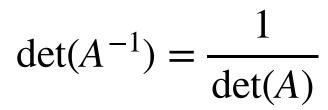






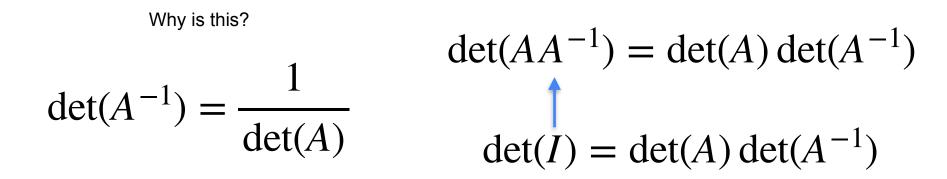
$\det(AB) = \det(A) \det(B)$



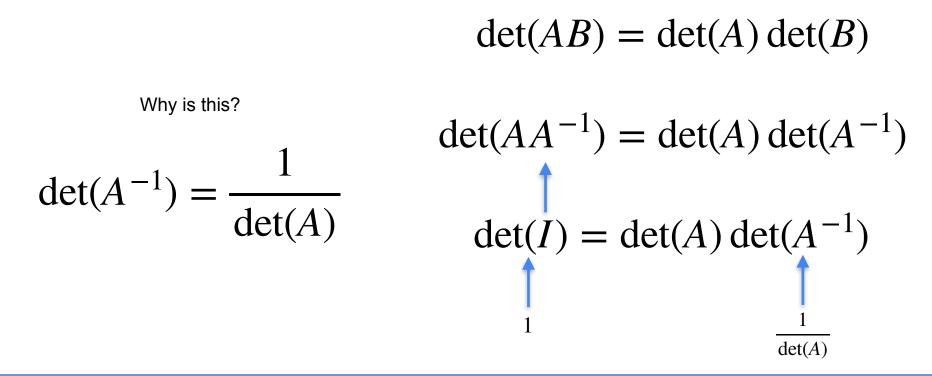


Why is this?

$\det(AB) = \det(A) \det(B)$



det(AB) = det(A) det(B)Why is this? $\det(AA^{-1}) = \det(A)\det(A^{-1})$ $\det(A^{-1}) = \frac{1}{\det(A)}$ $\det(I) = \det(A) \det(A^{-1})$ det(A)



Determinant of the identity matrix

det
$$\begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} = 1 \cdot 1 - 0 \cdot 0 = 1$$

Determinant of the identity matrix

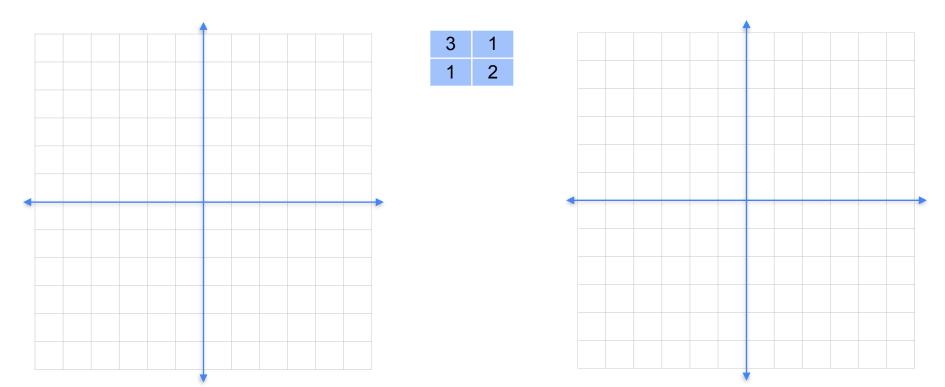
det
$$\begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} = 1 \cdot 1 - 0 \cdot 0 = 1$$

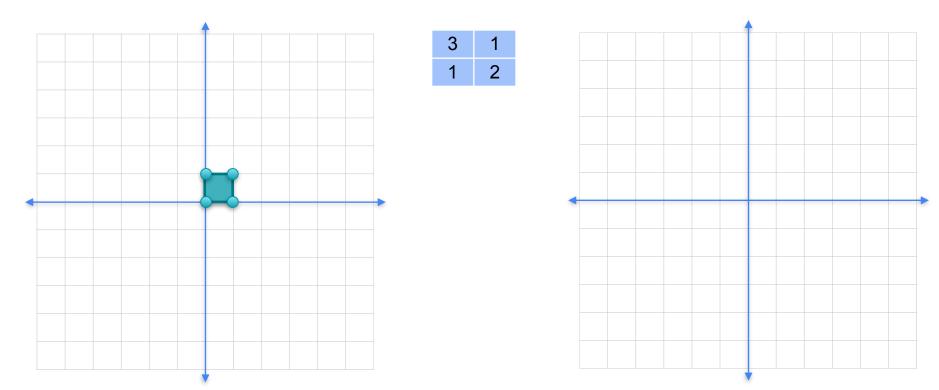
$$\det(I) = 1$$

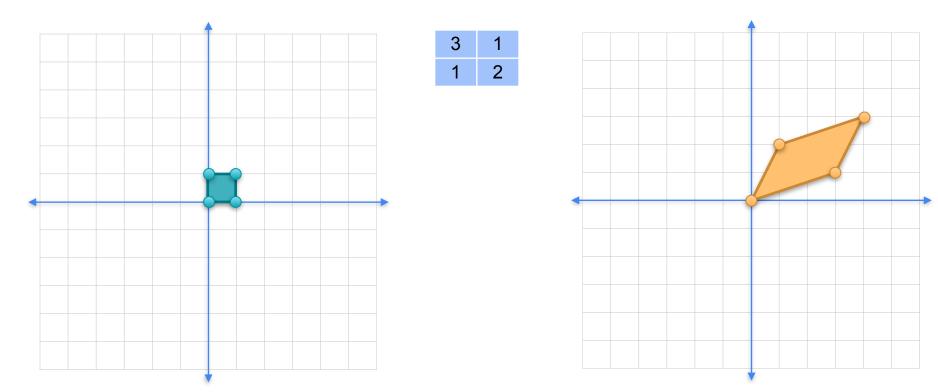


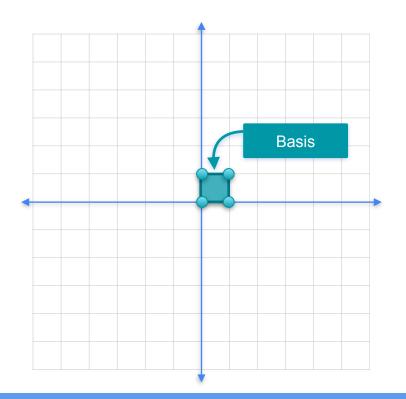
Determinants and Eigenvectors

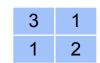
Bases

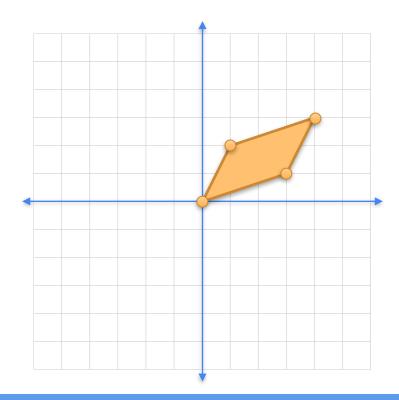


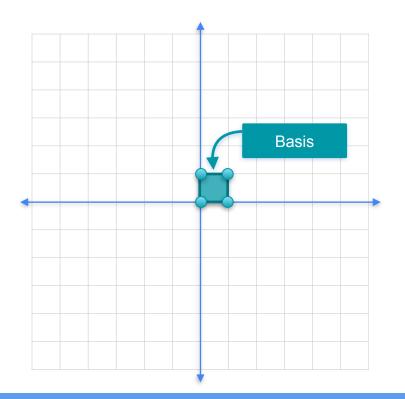


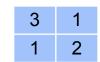


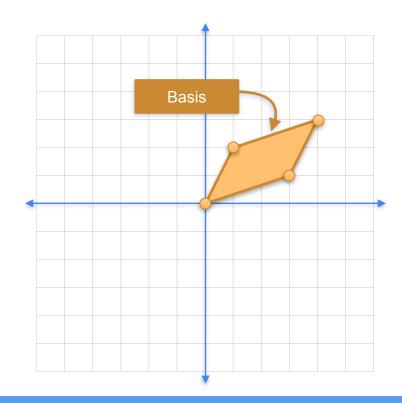


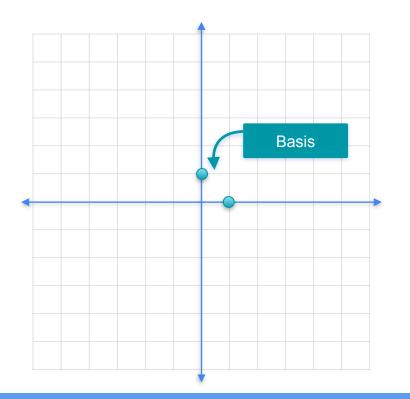


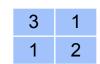


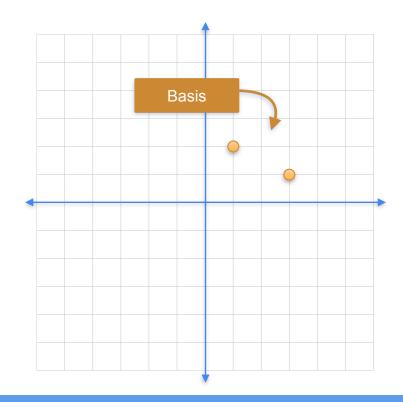


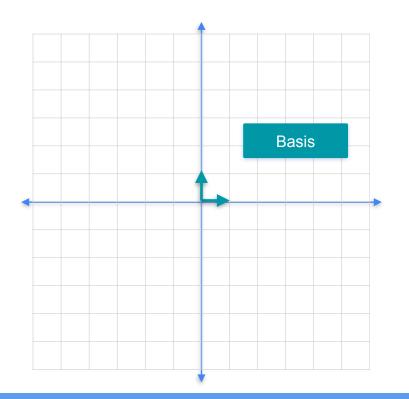




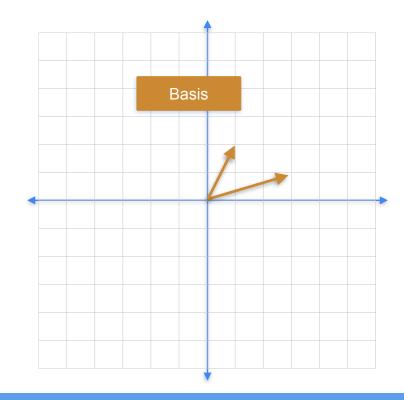


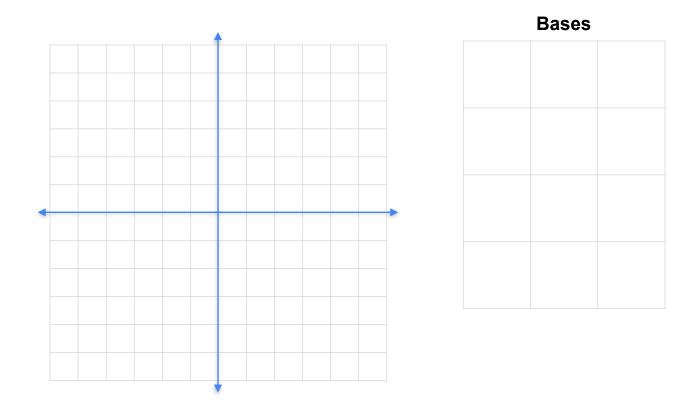


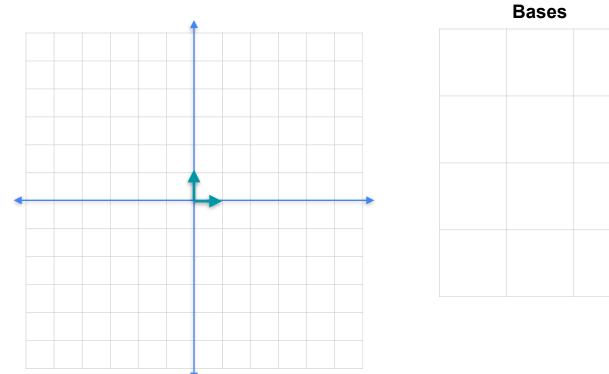


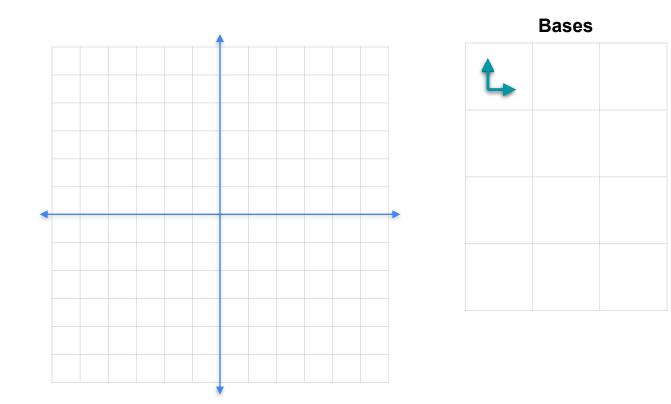


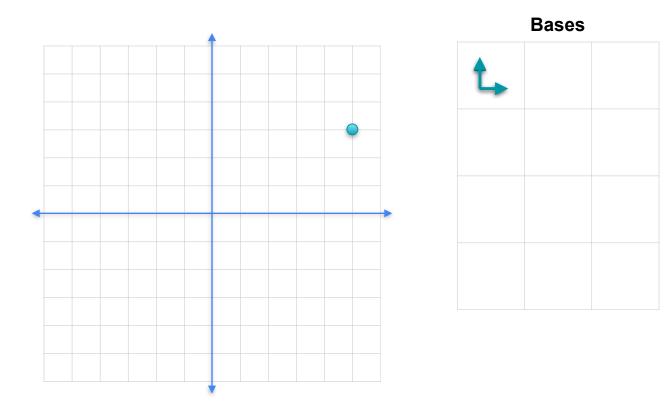


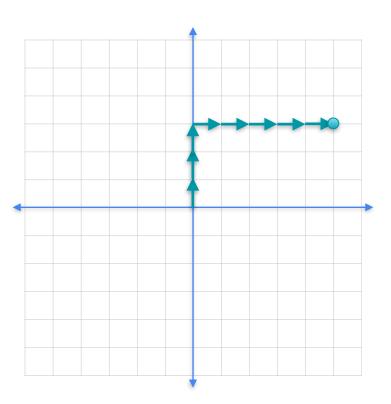




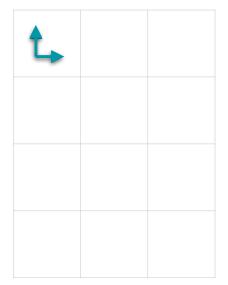


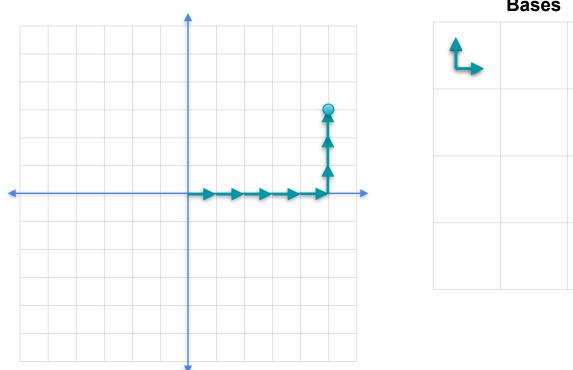




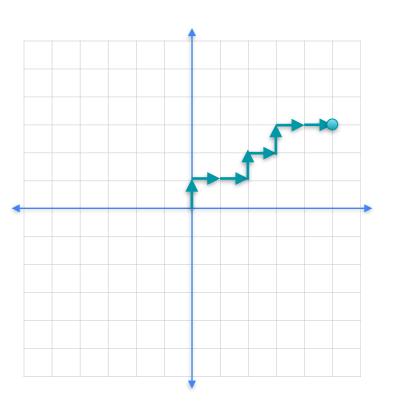


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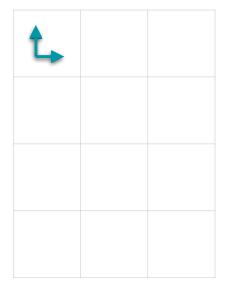


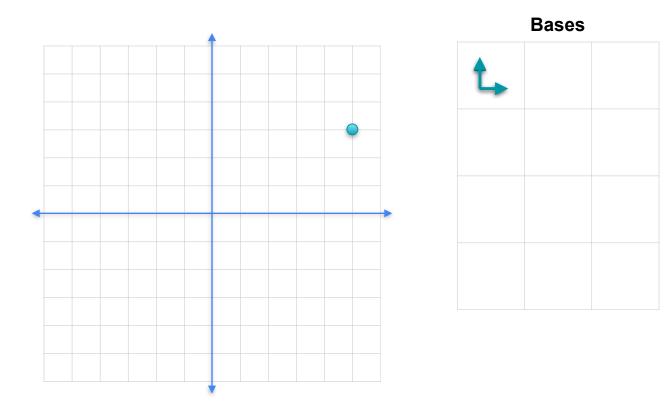


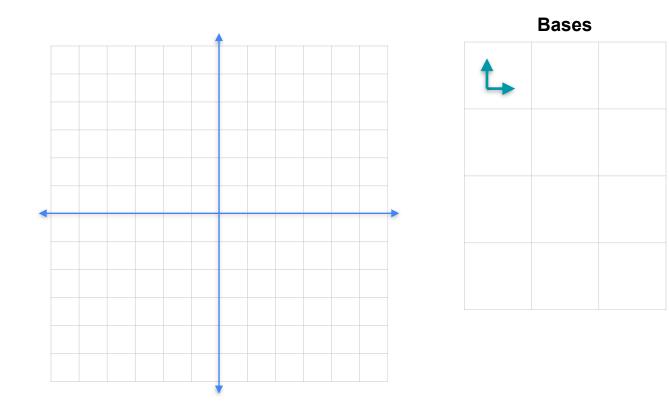
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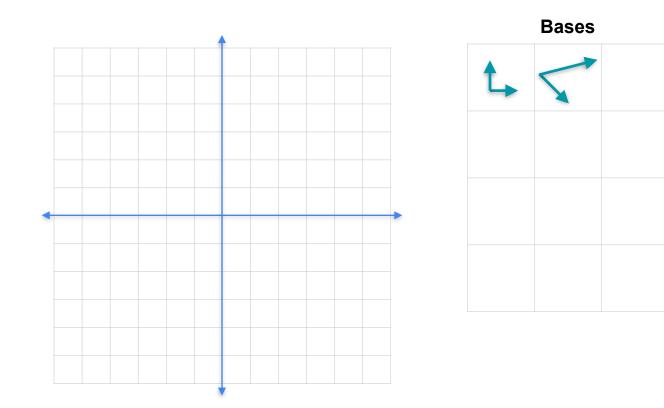


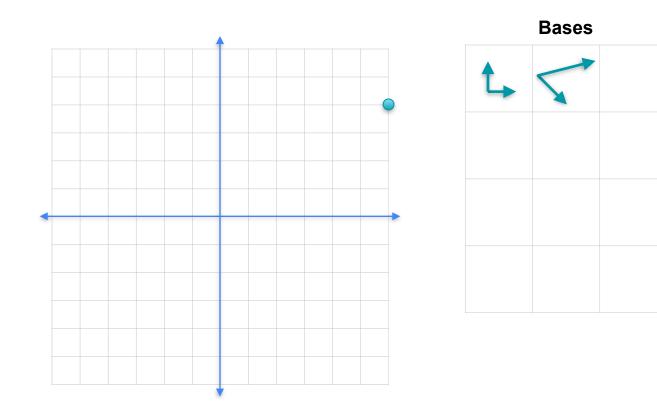
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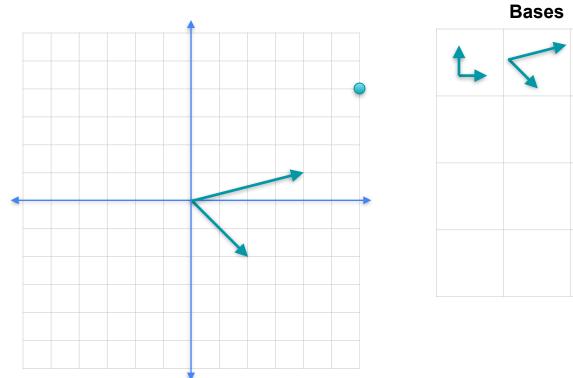


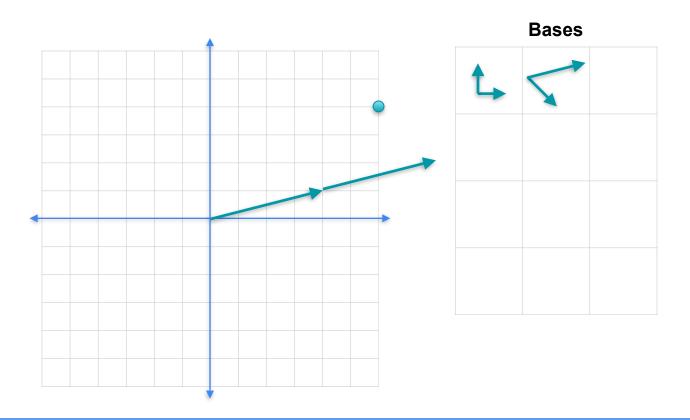


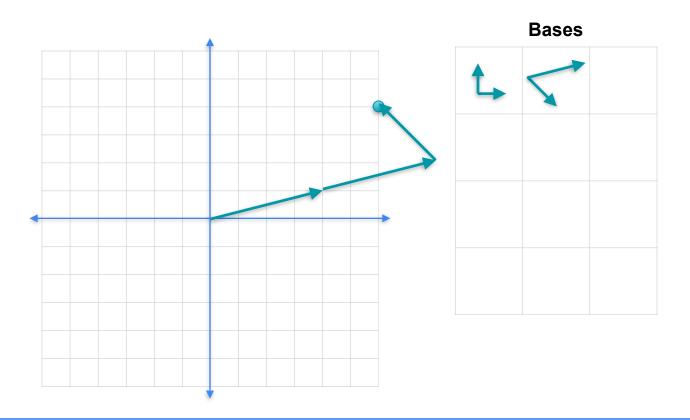


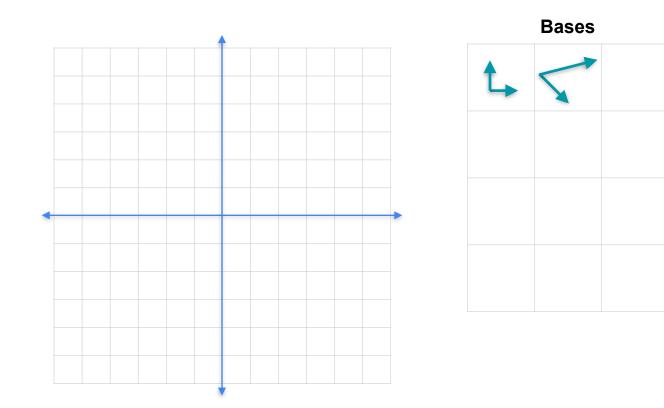


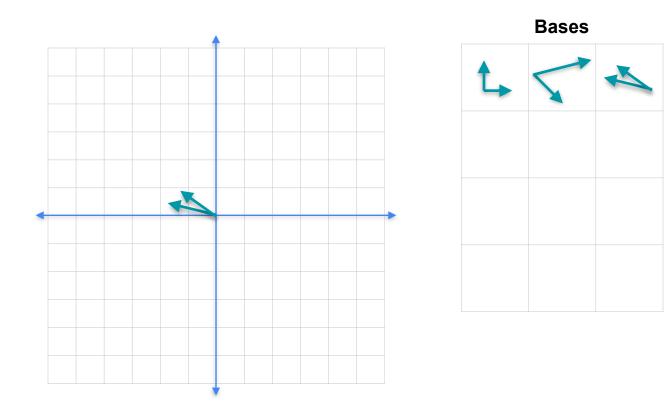




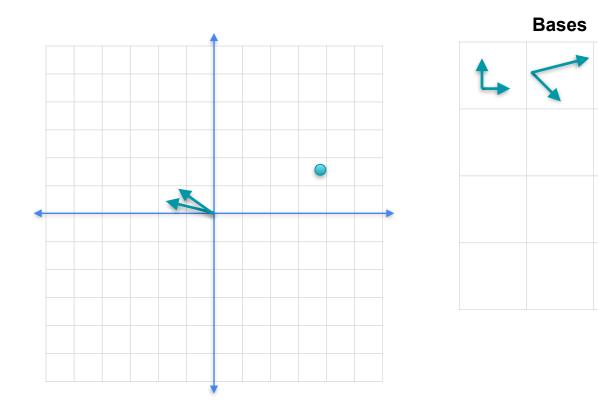




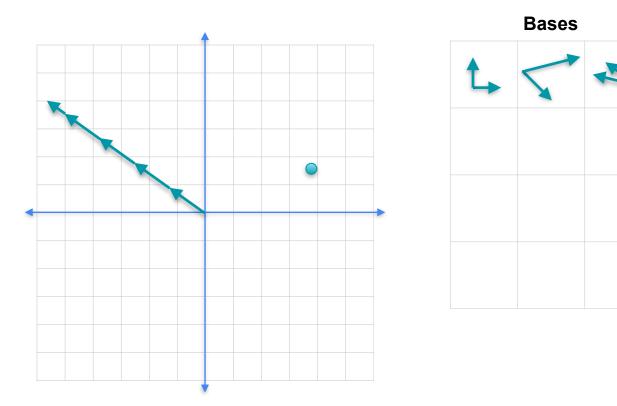


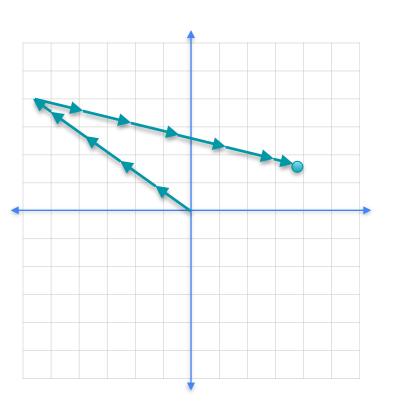


OcepLearning.Al

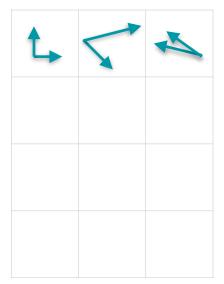


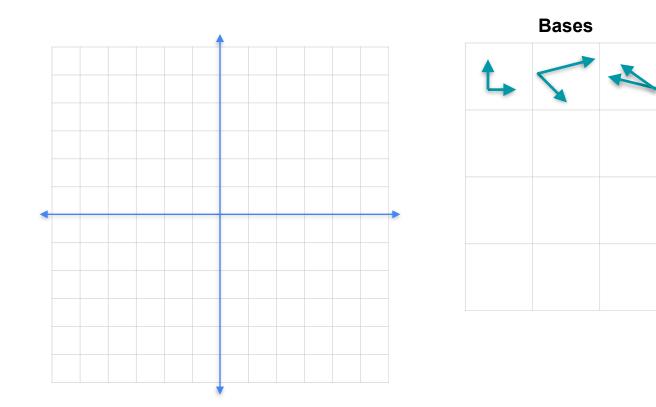
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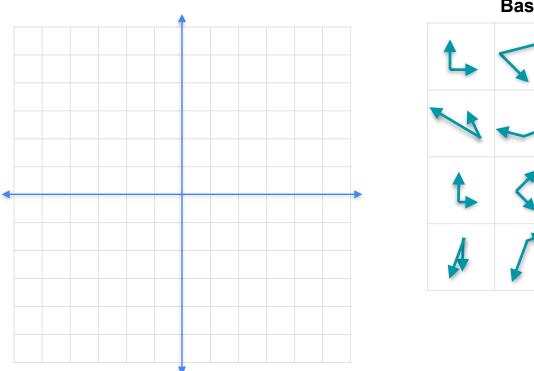


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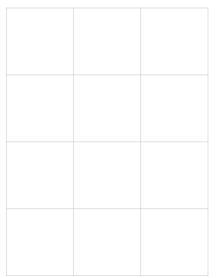


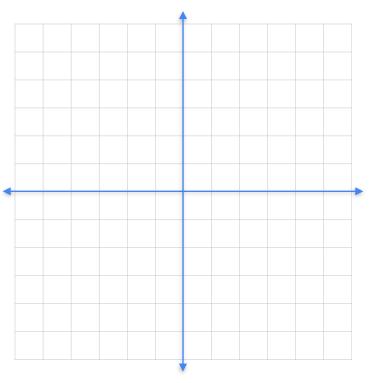
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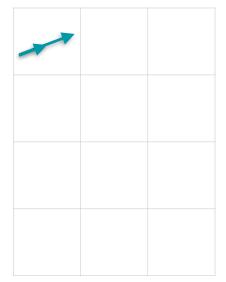
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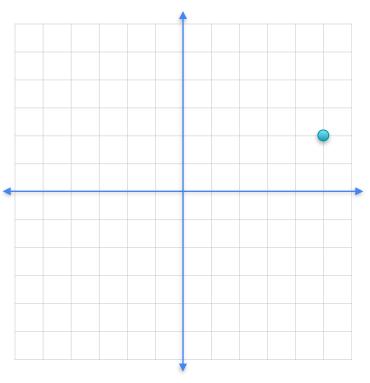
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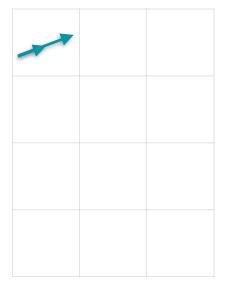


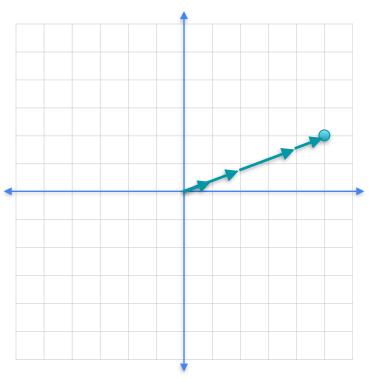
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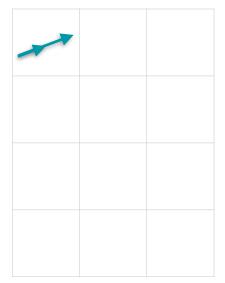


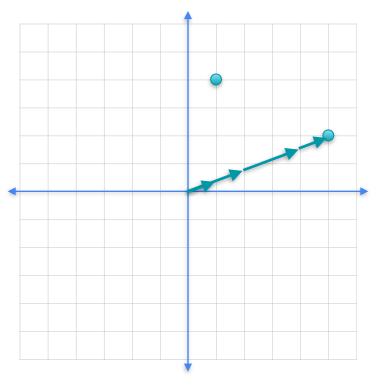
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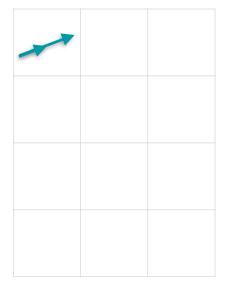


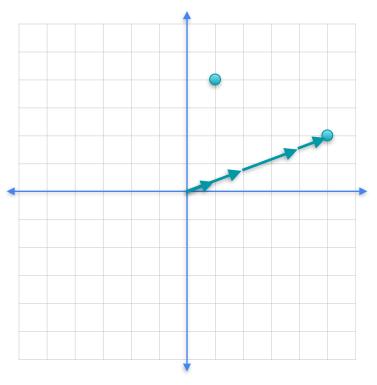
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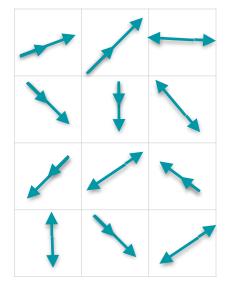


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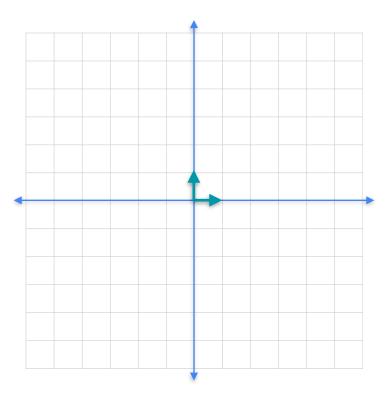
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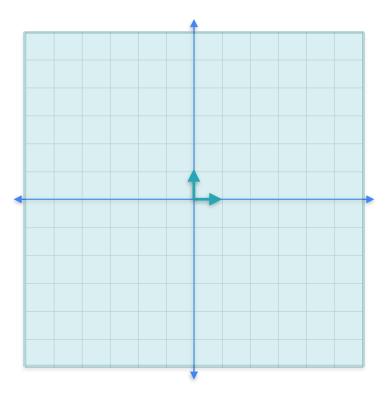


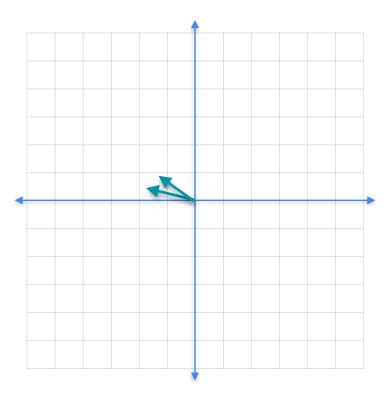


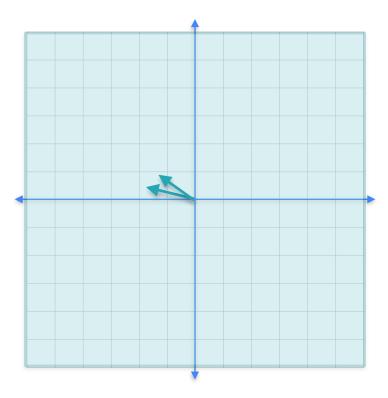
Determinants and Eigenvectors

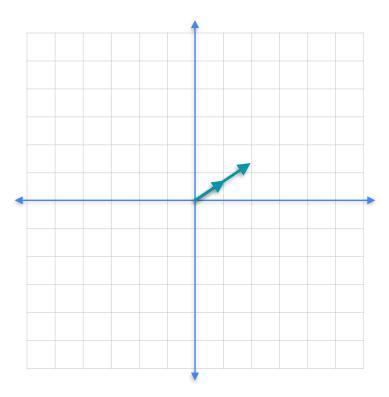
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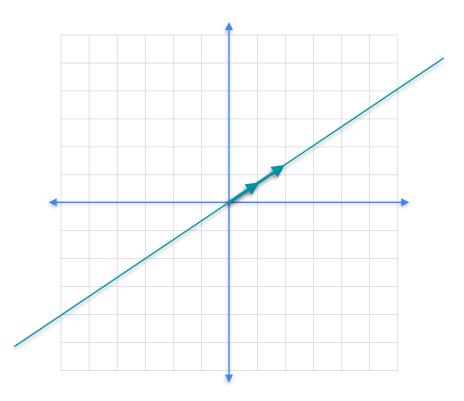


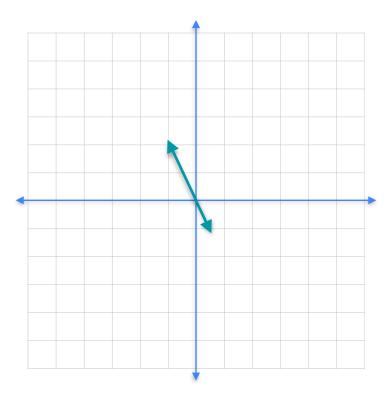


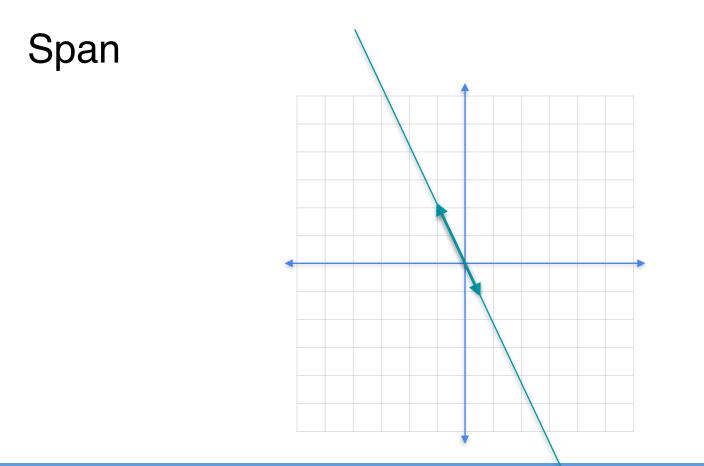


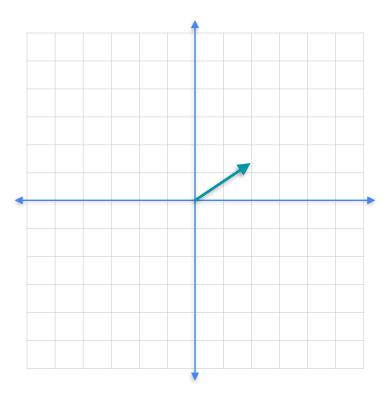


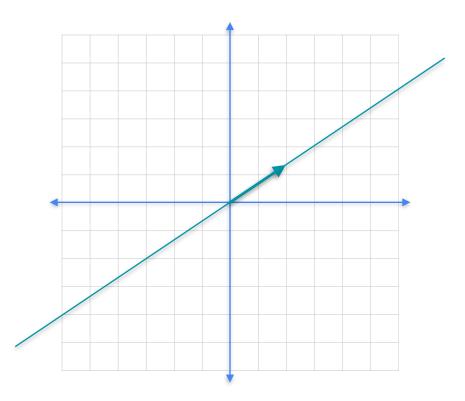




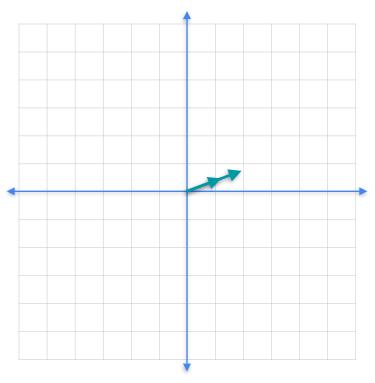




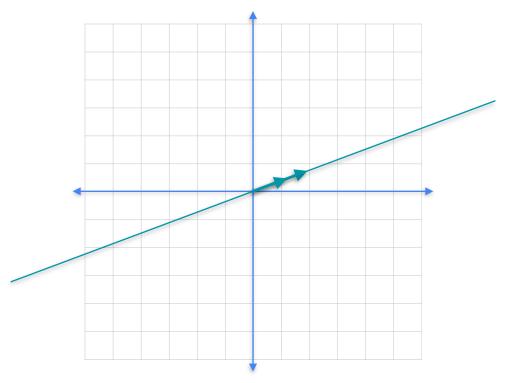




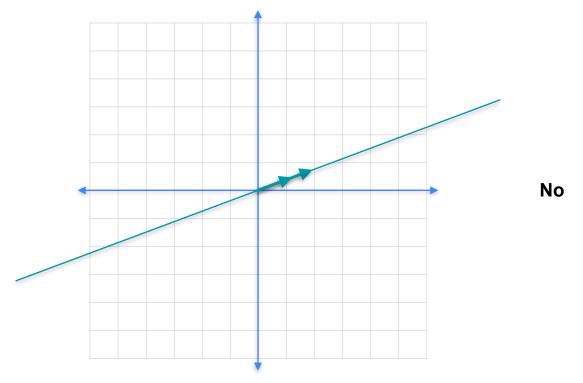
Is this a basis?



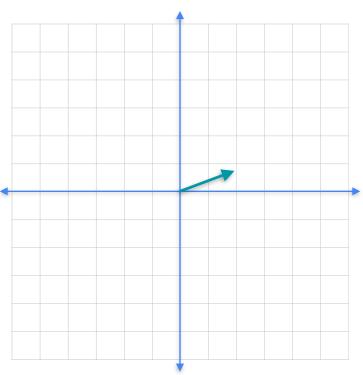
Is this a basis?



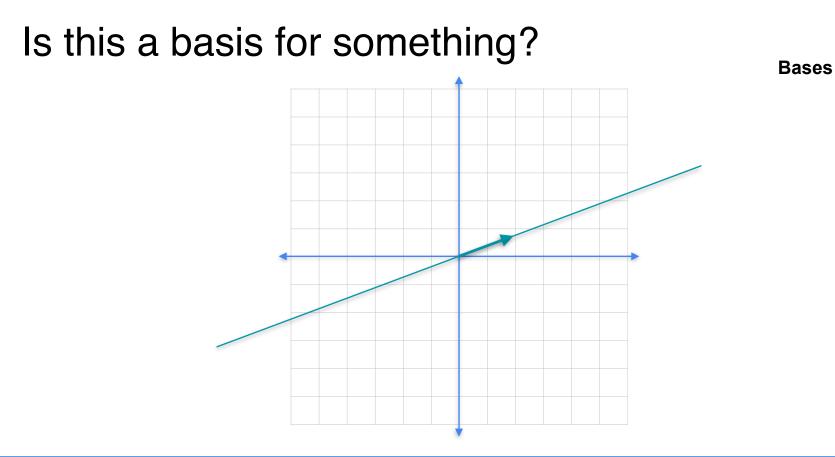
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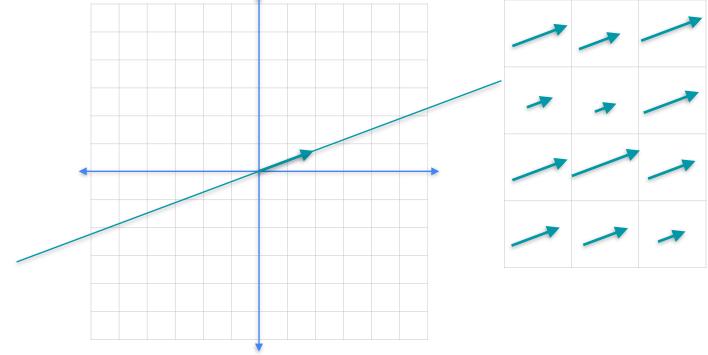
Is this a basis for something?

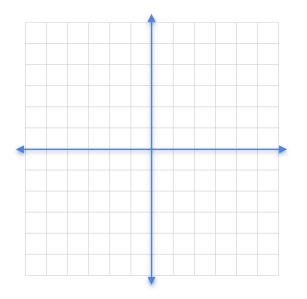


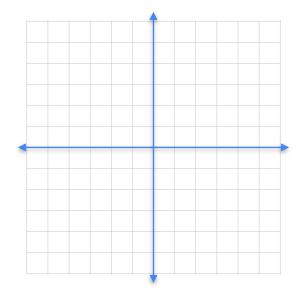
Bases

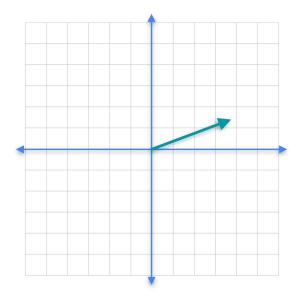


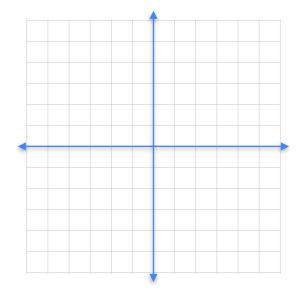
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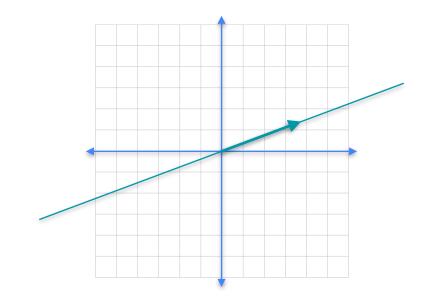


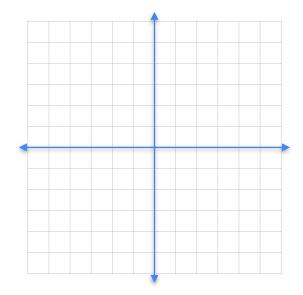


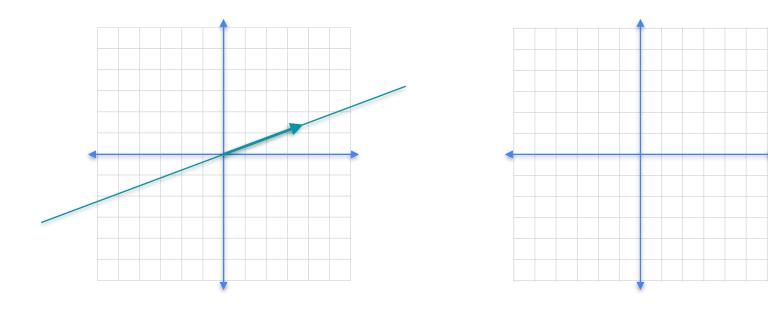




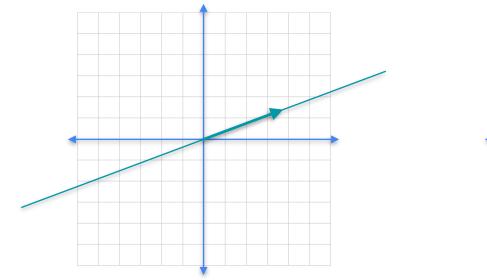


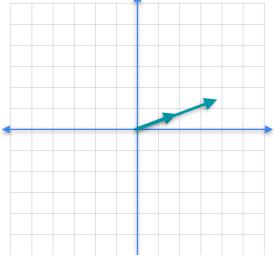




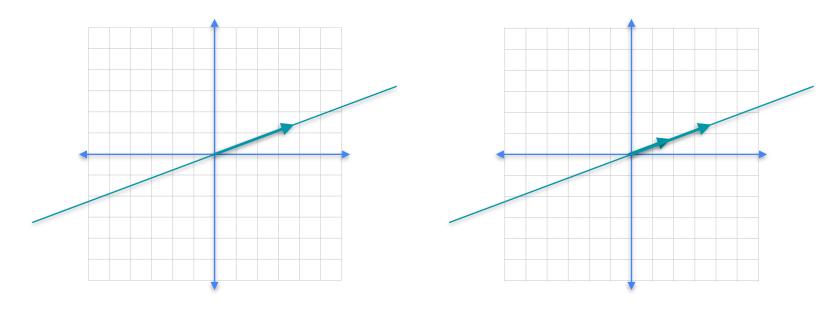


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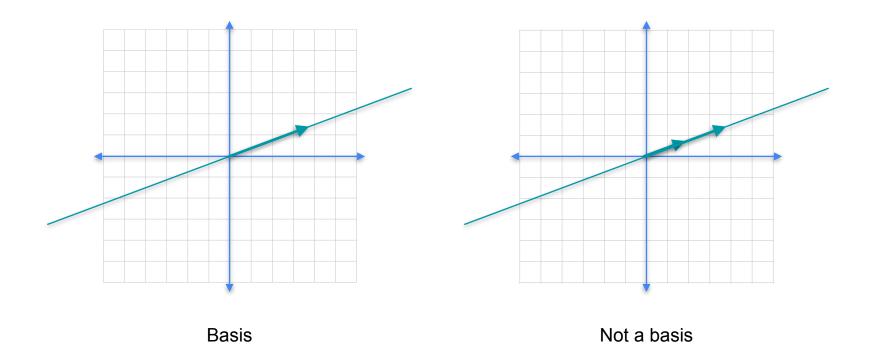


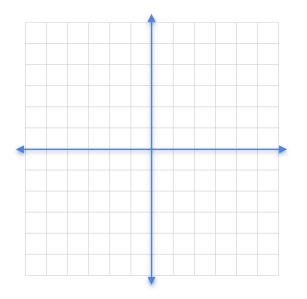


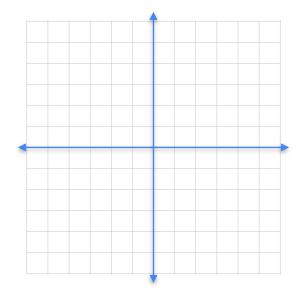
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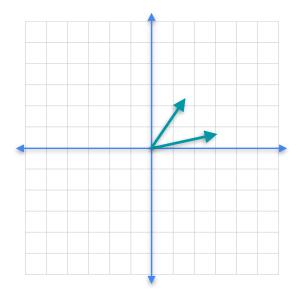


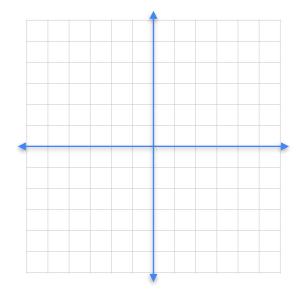
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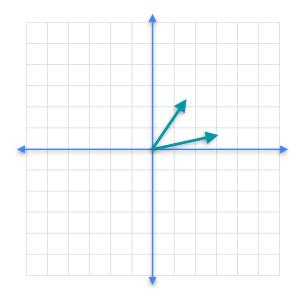


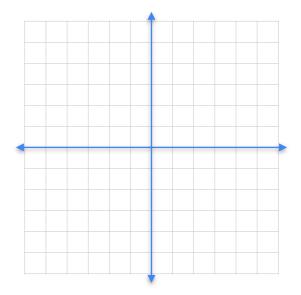




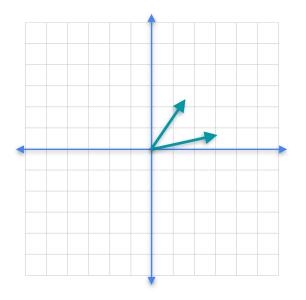


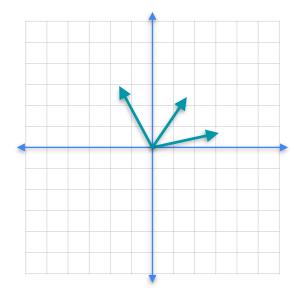




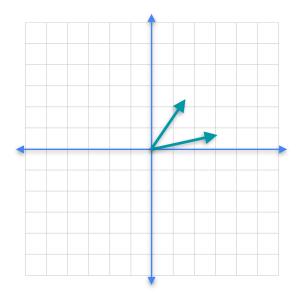


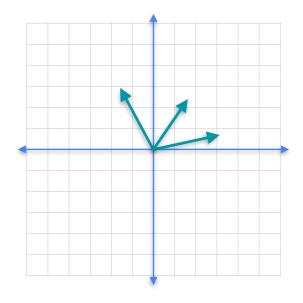






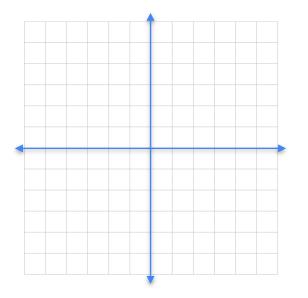
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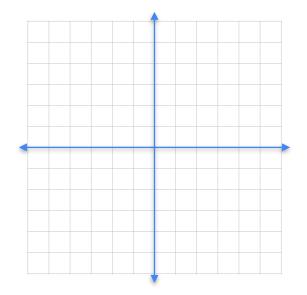


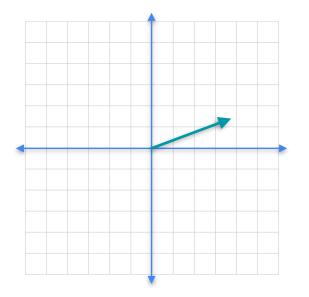


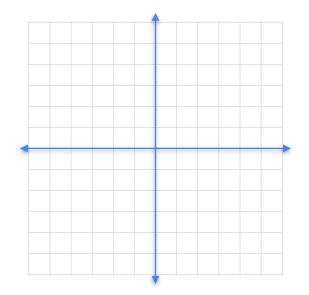
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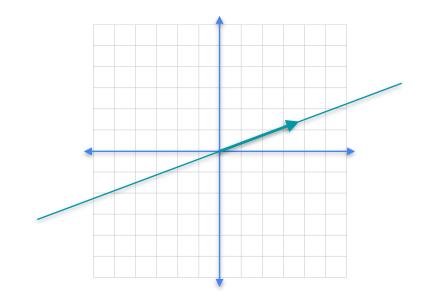
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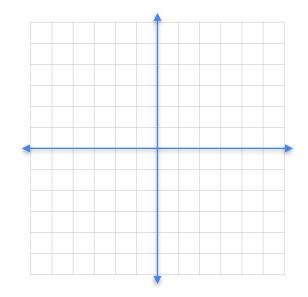


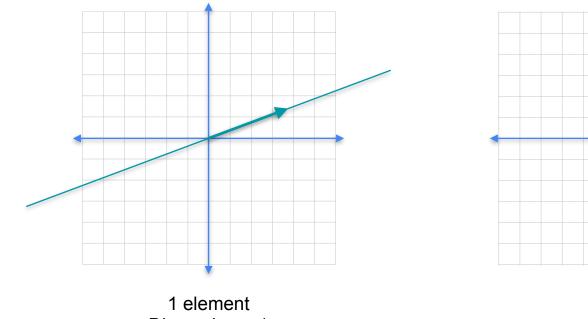




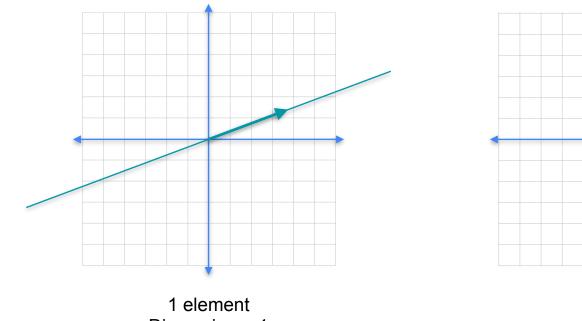




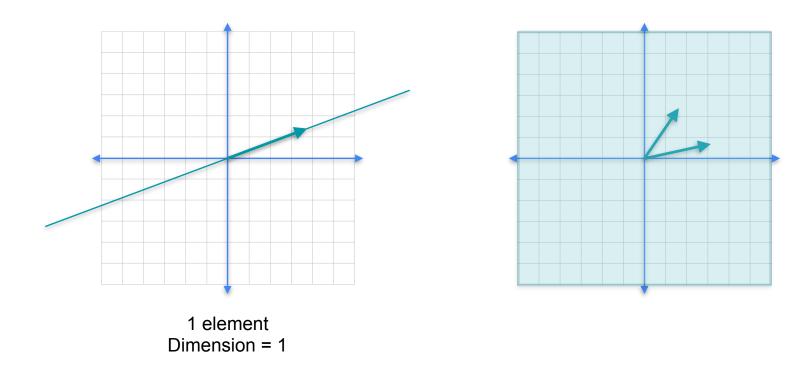


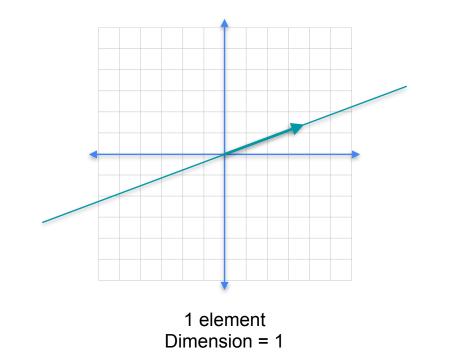


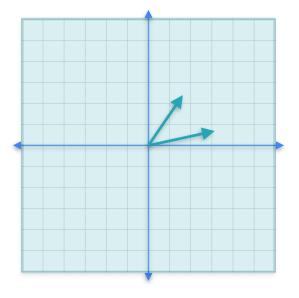
Dimension = 1



Dimension = 1





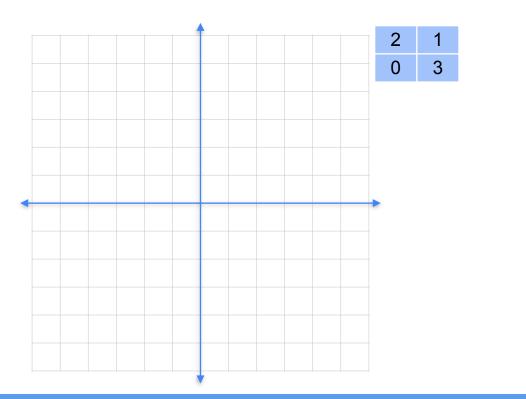


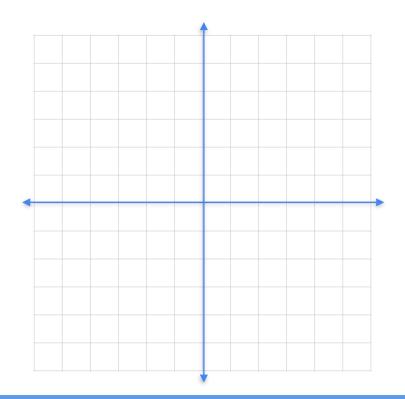
2 elements in the basis Dimension = 2

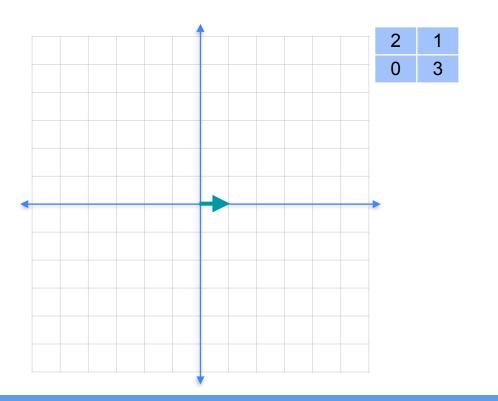


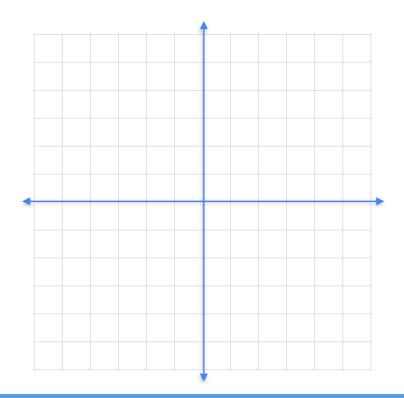
Determinants and Eigenvectors

Eigenbasis

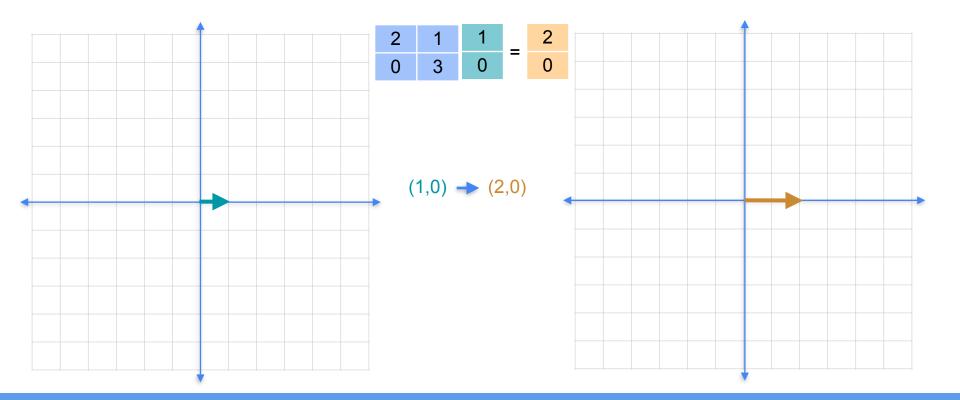


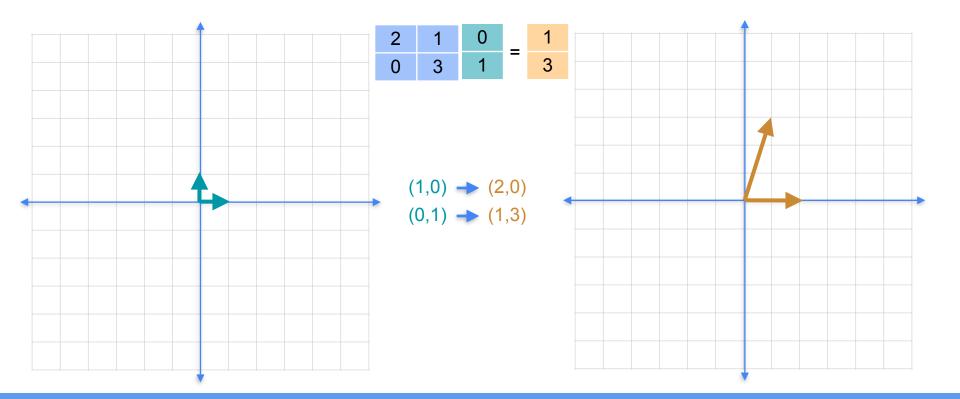


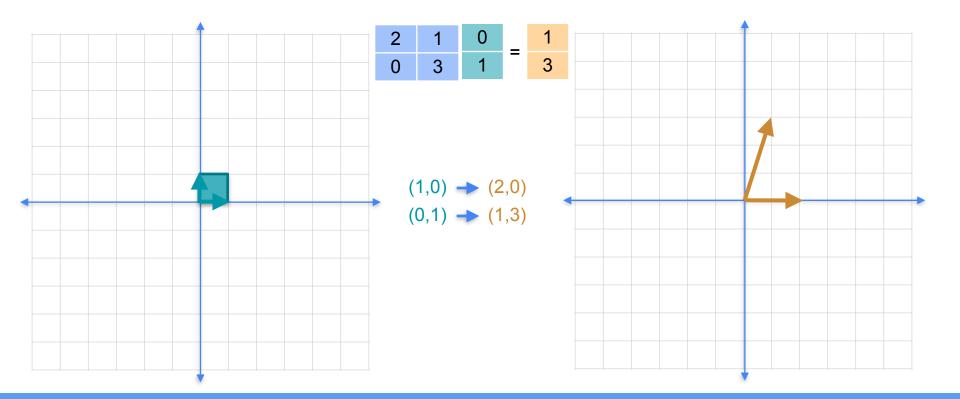


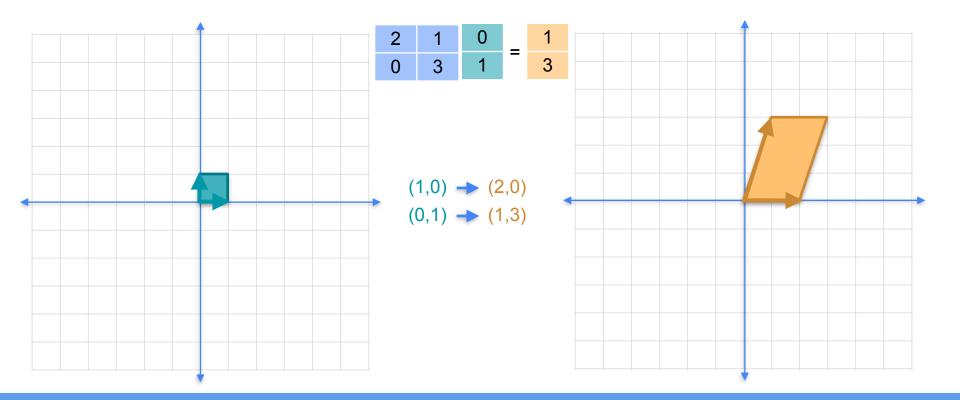


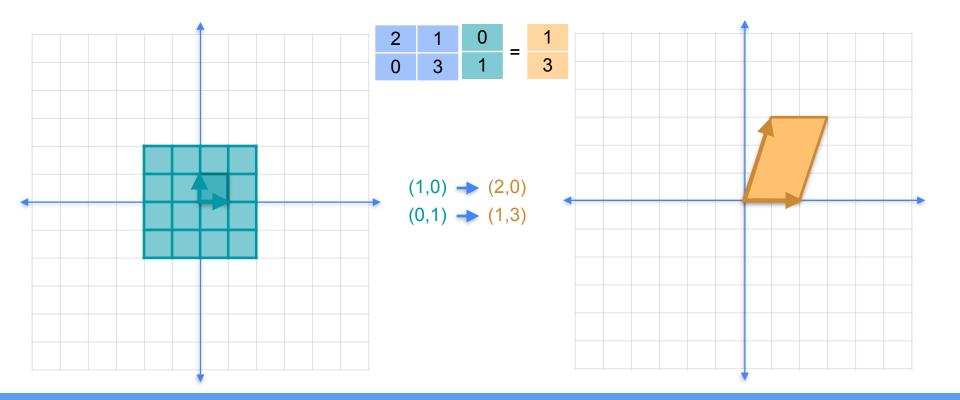


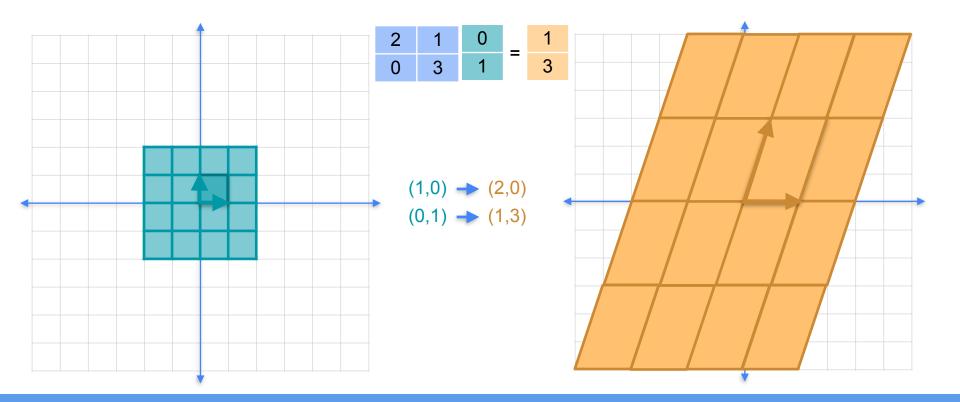




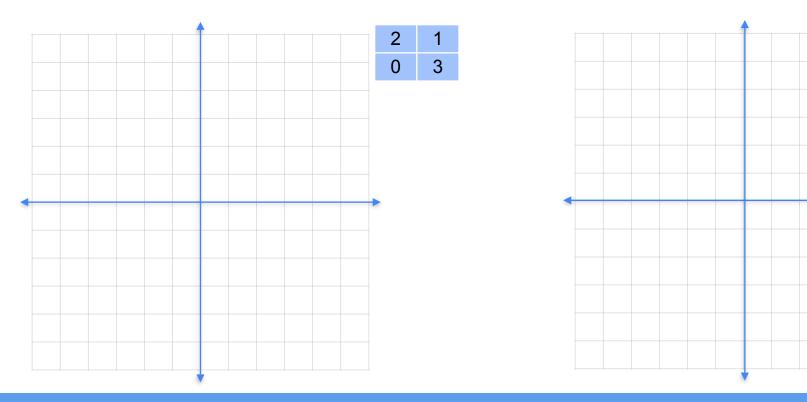




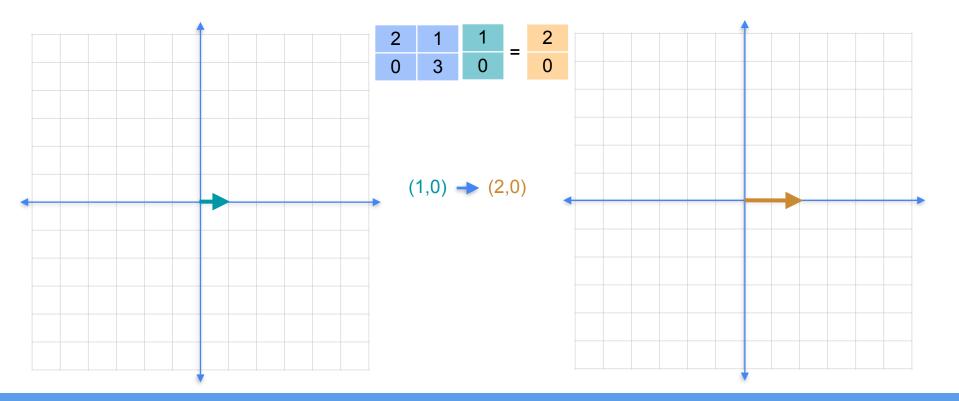




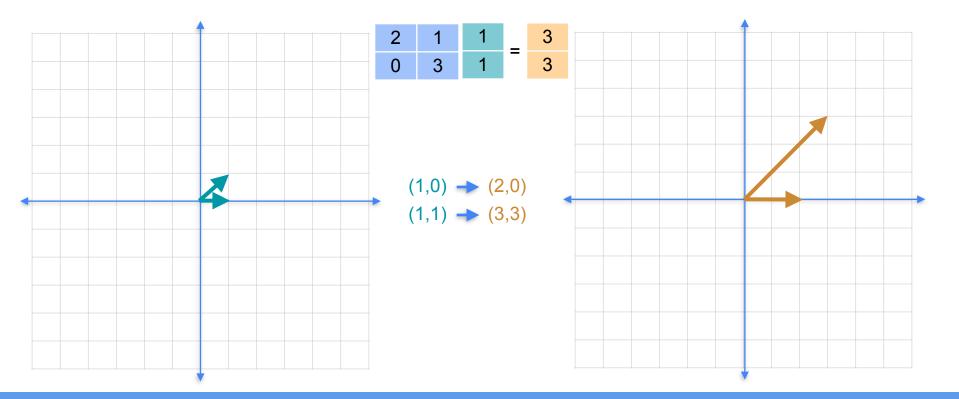




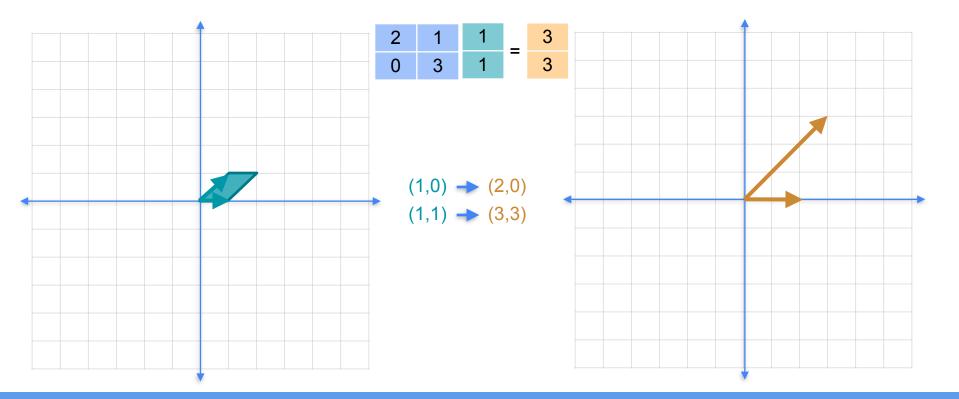




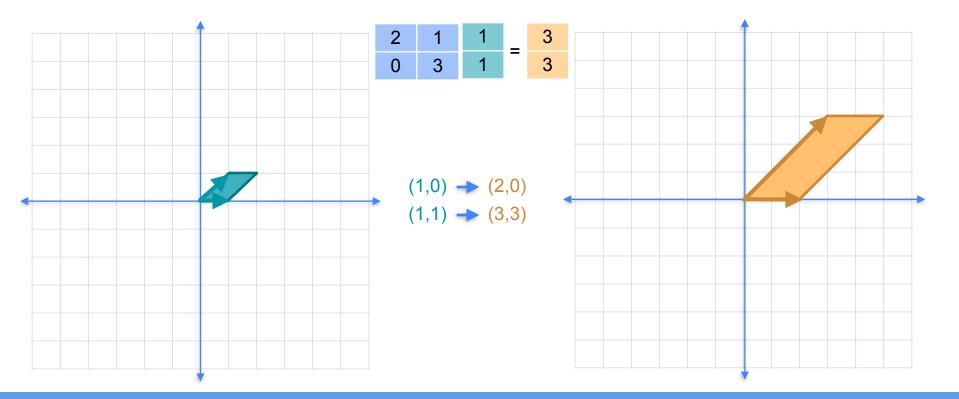




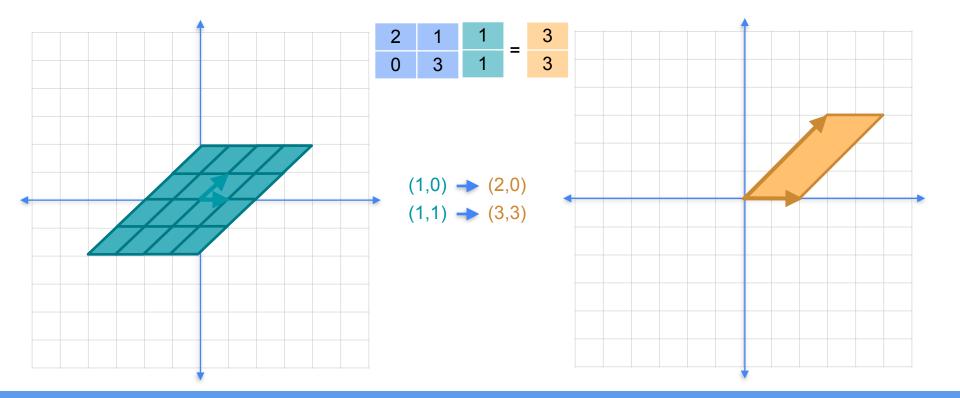




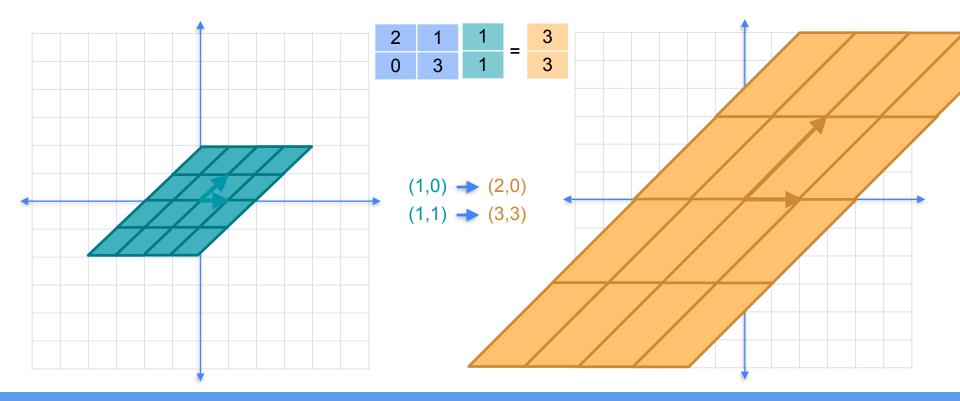




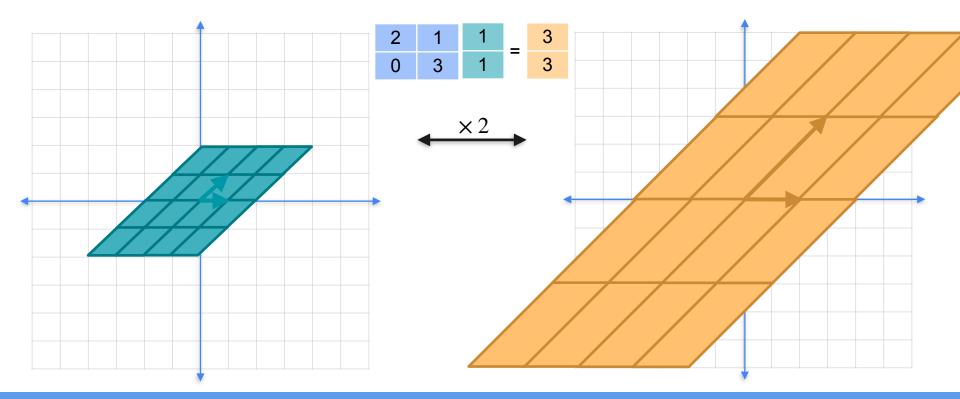




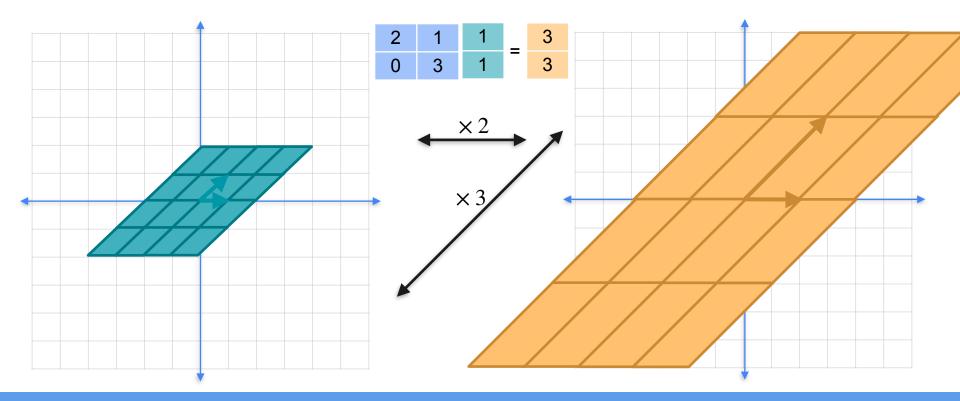




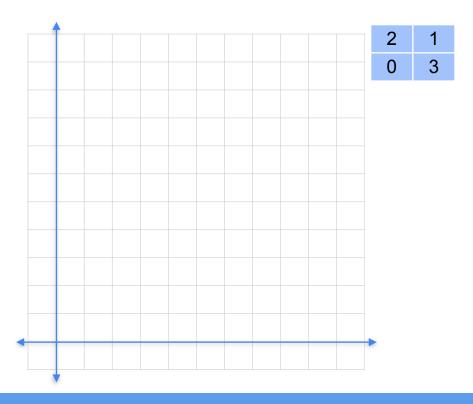




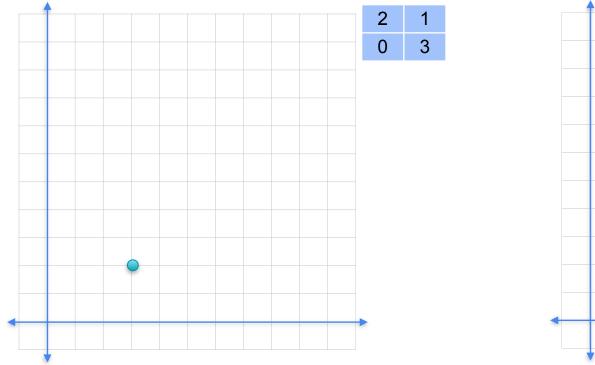


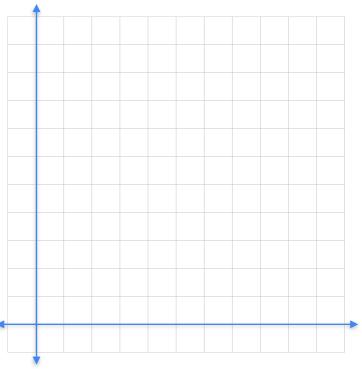




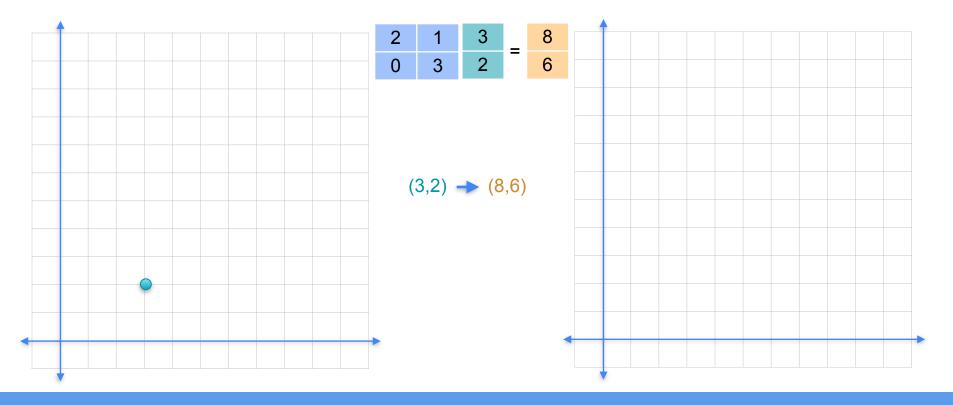




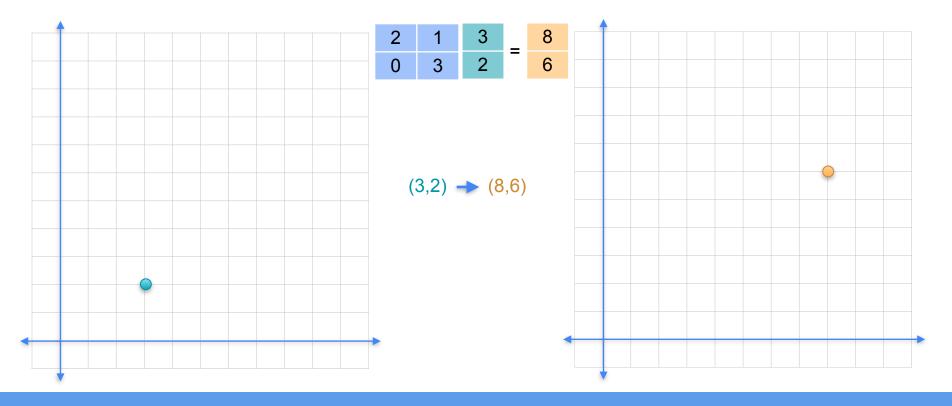




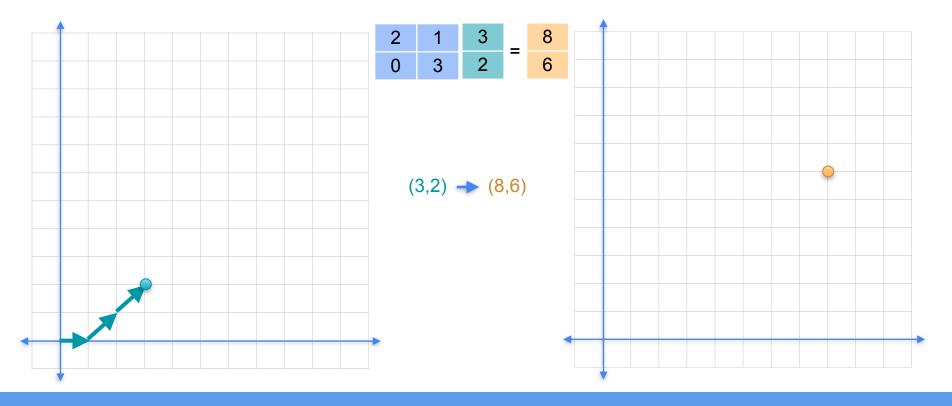




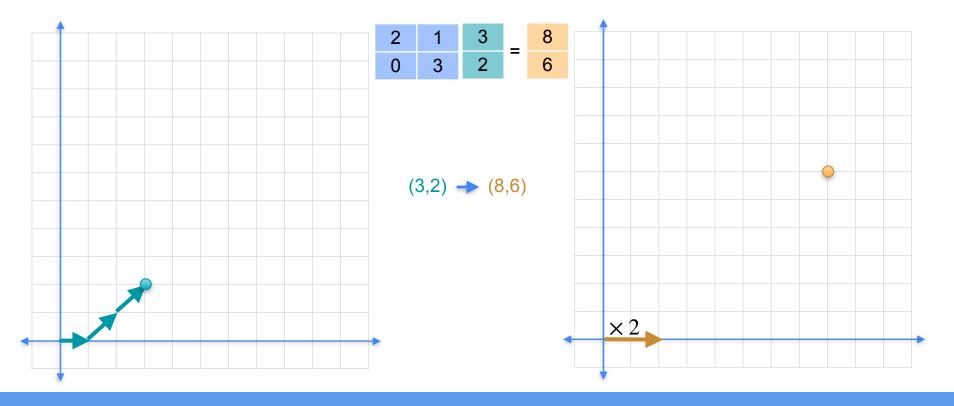




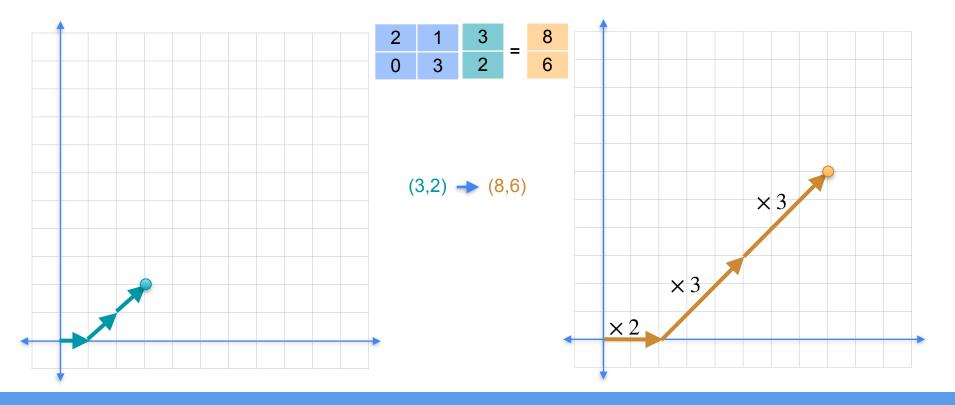








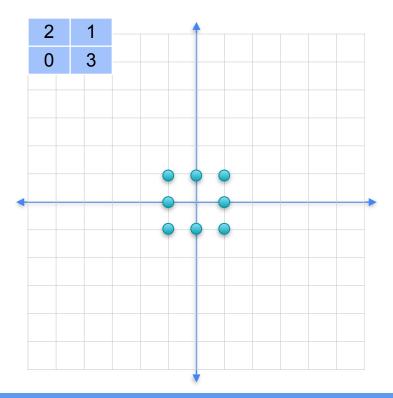


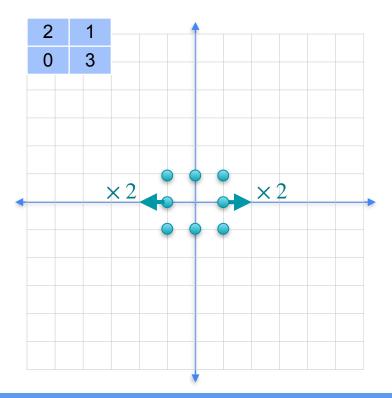


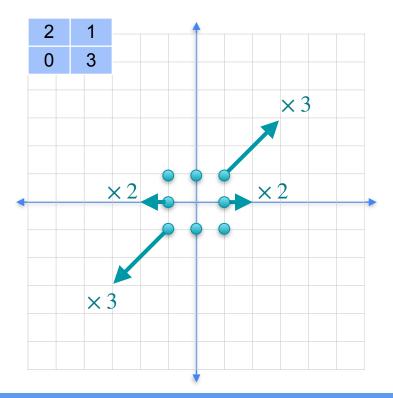


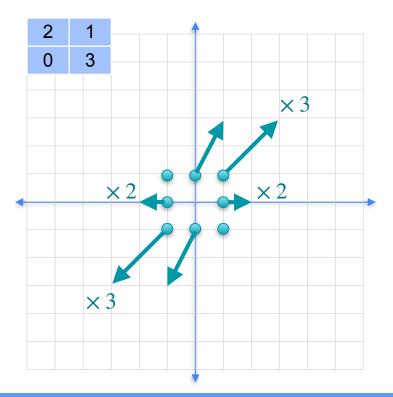
Determinants and Eigenvectors

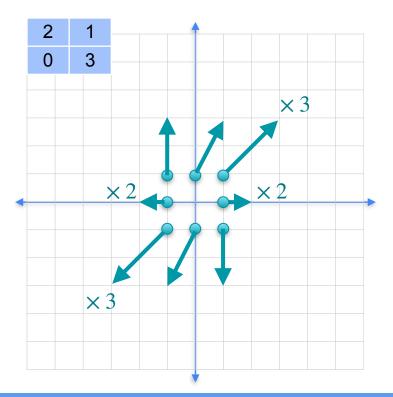
Eigenvalues and eigenvectors

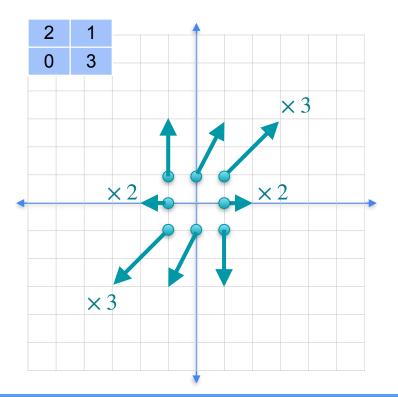


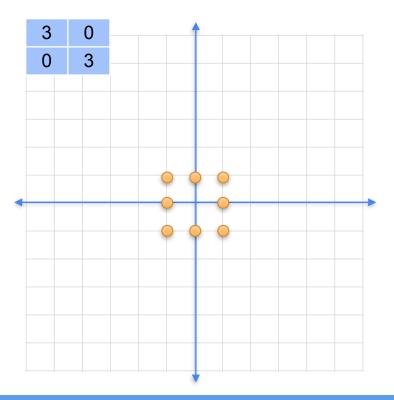


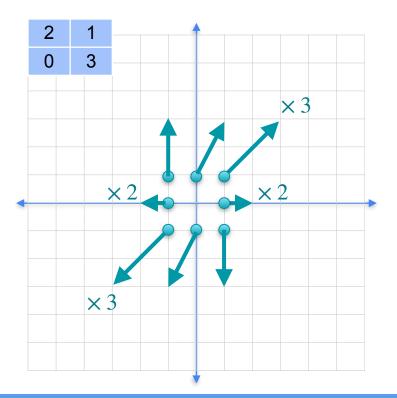


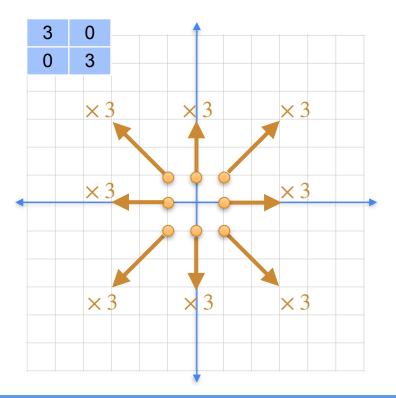


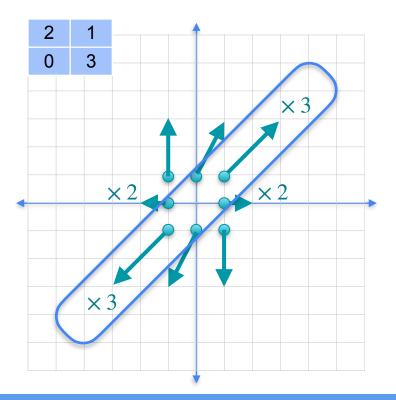


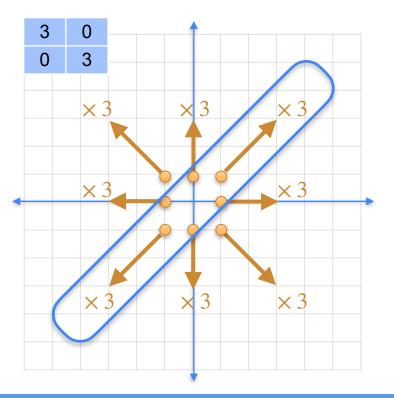


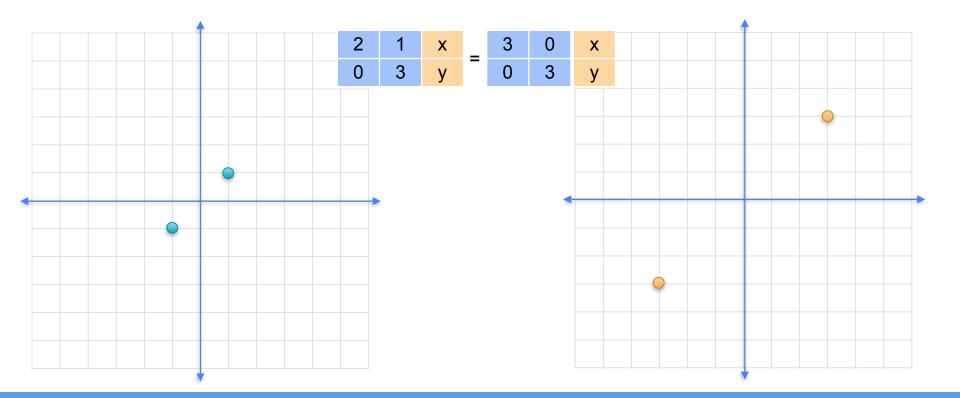


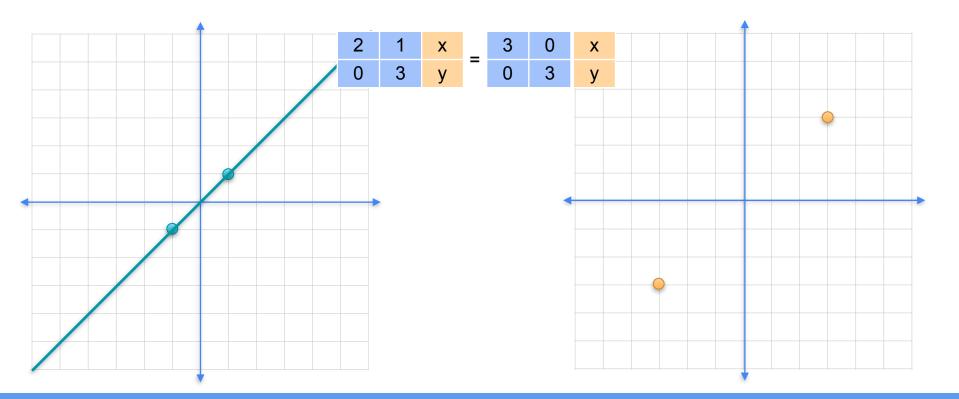


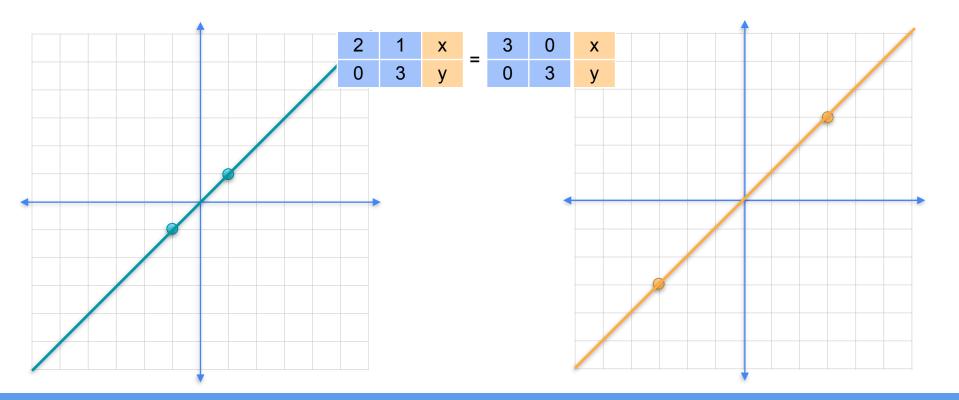


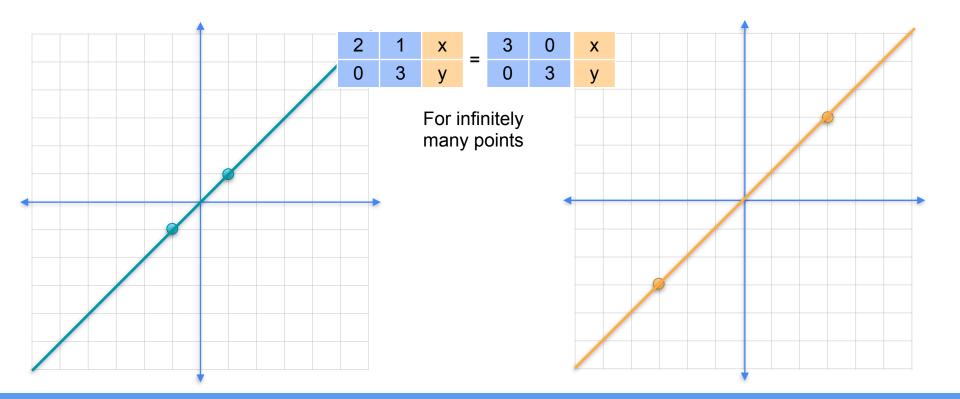


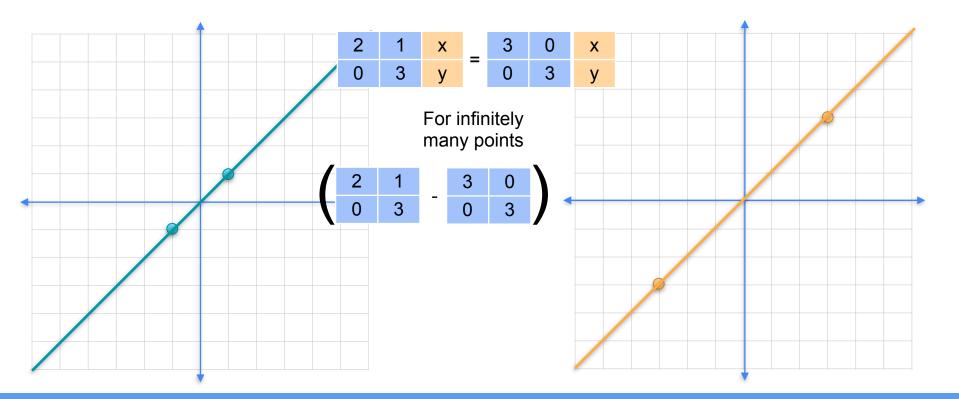


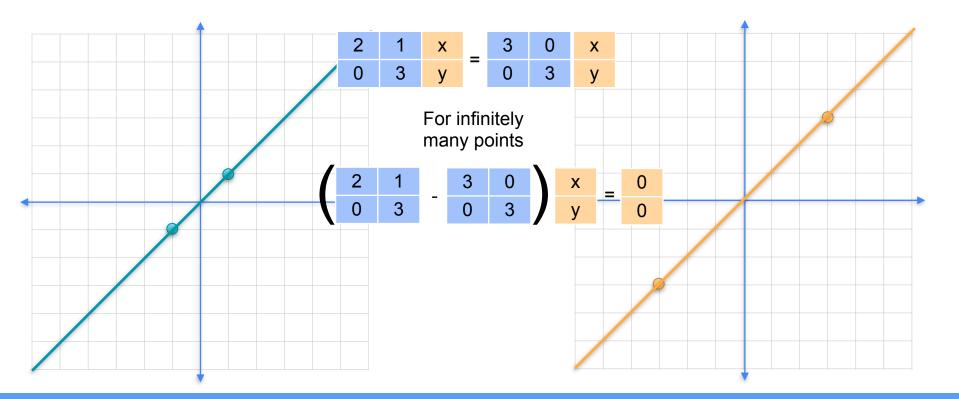


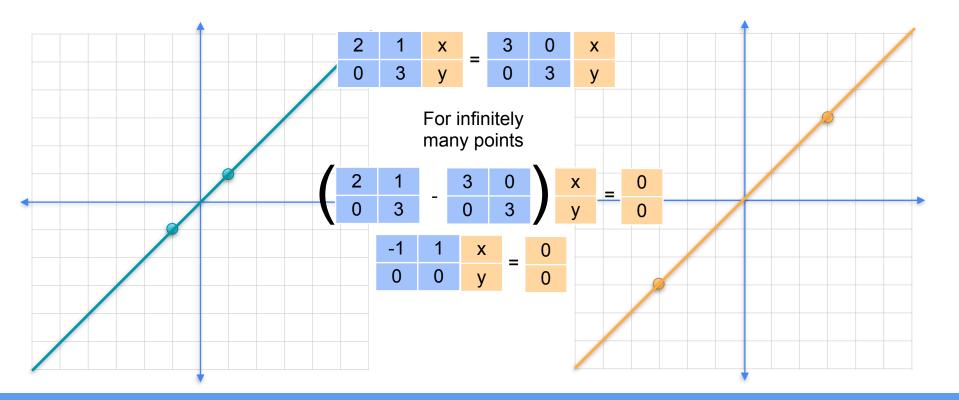


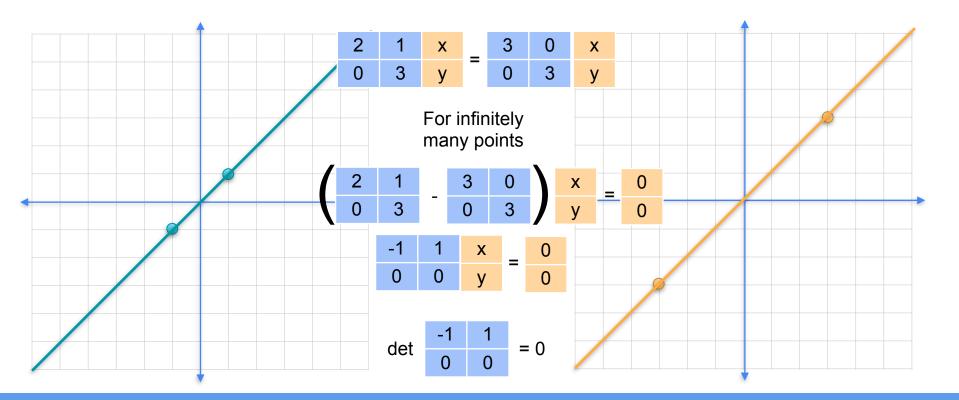


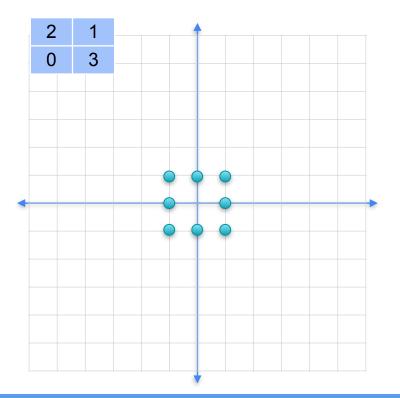


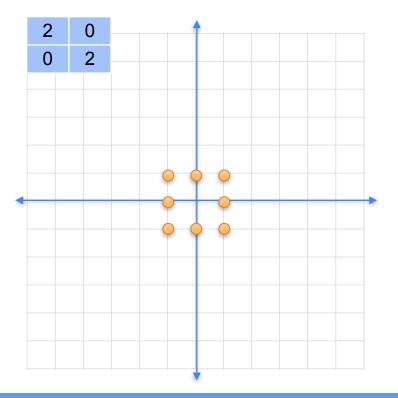


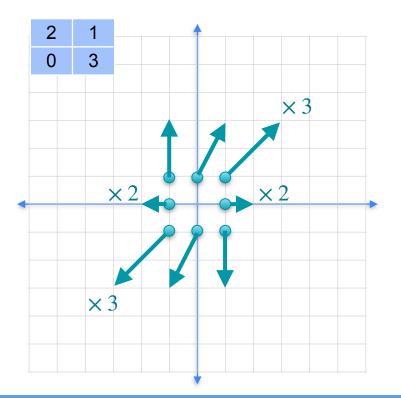


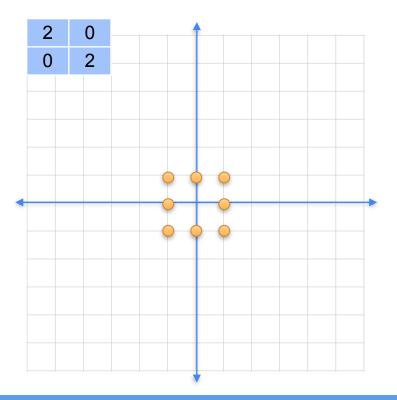


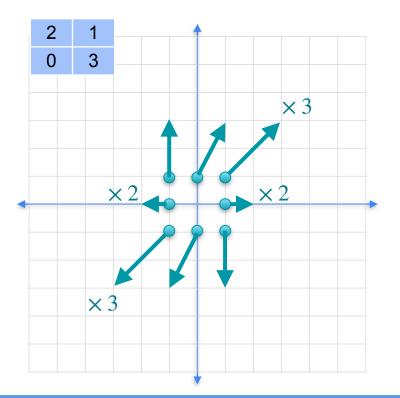


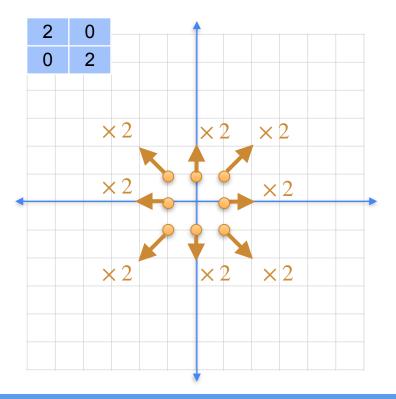


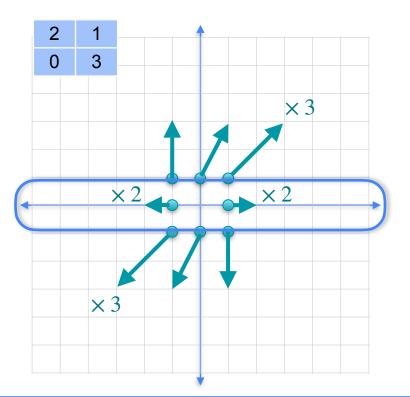


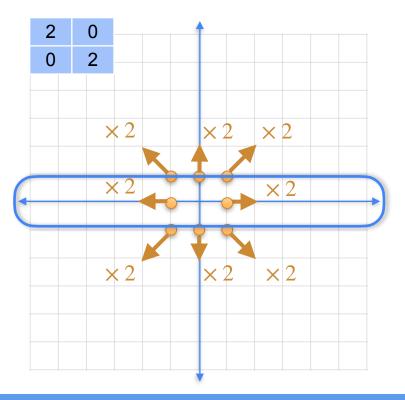


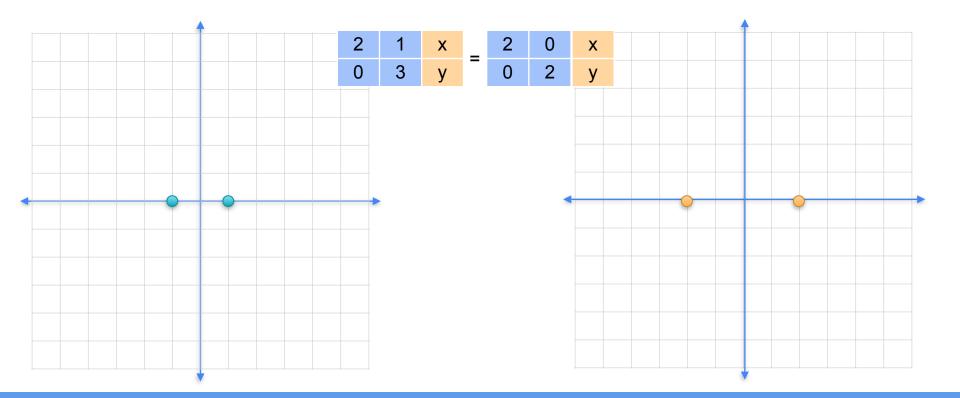


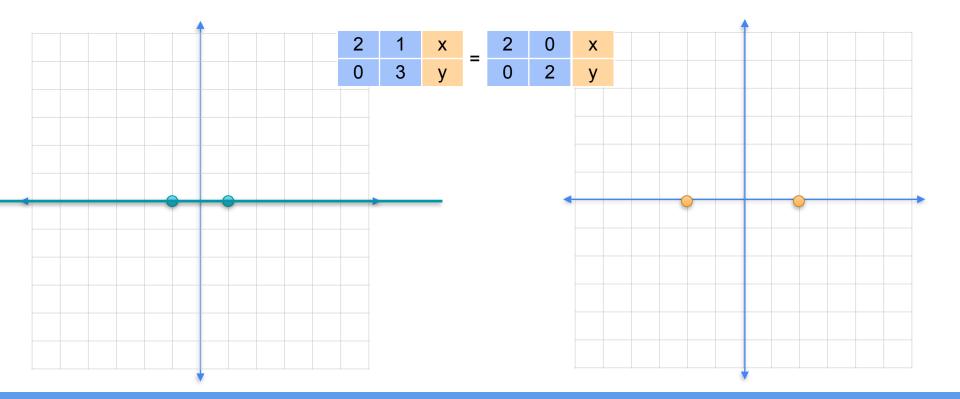


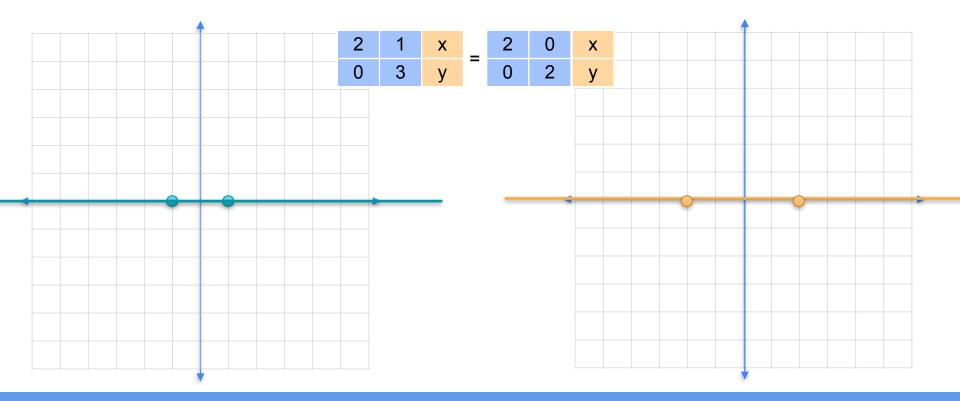


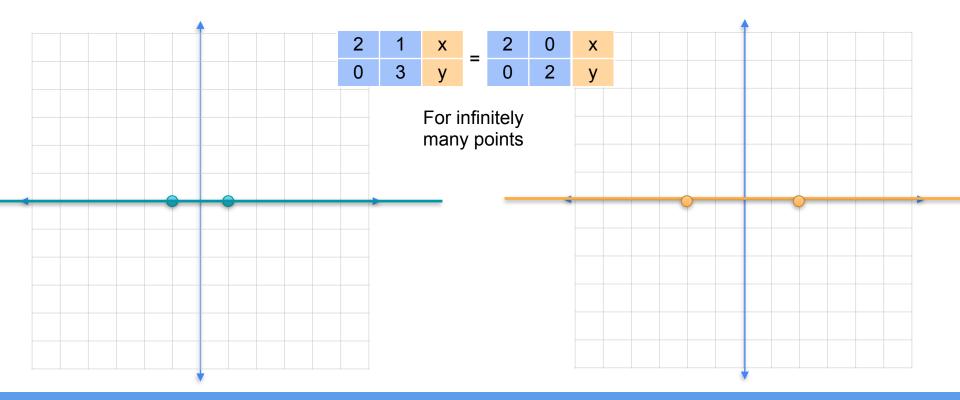


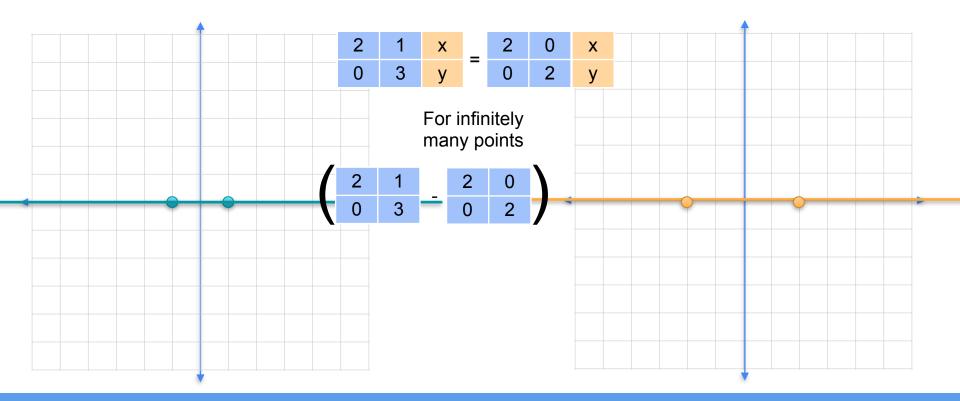


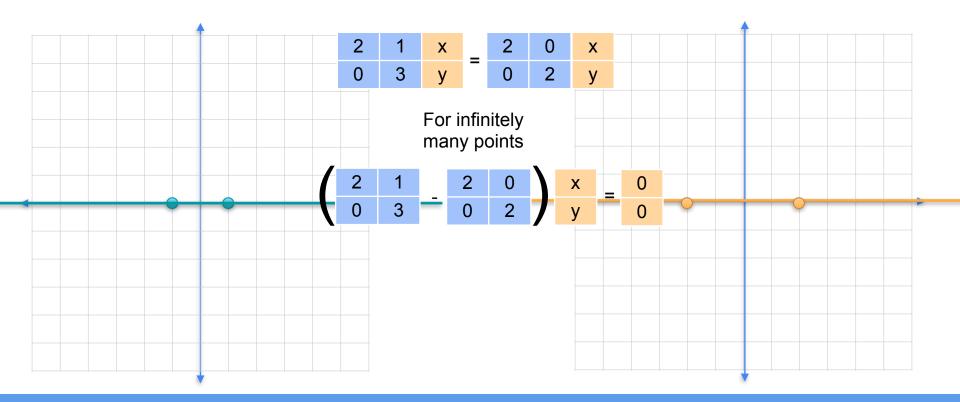


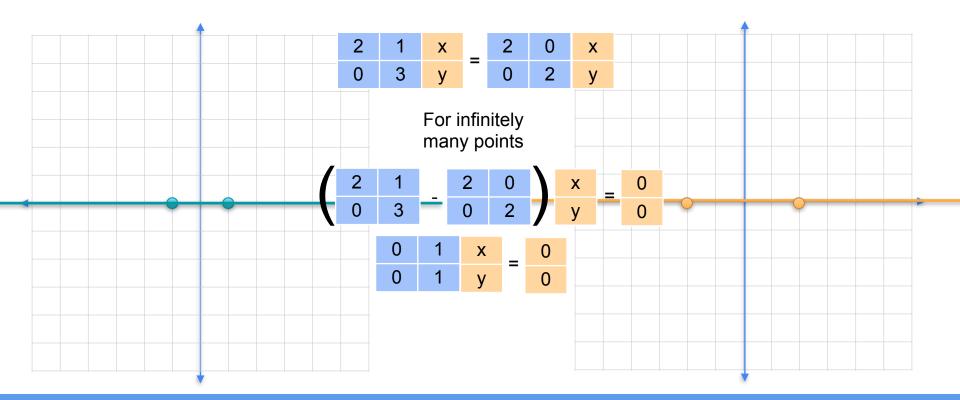


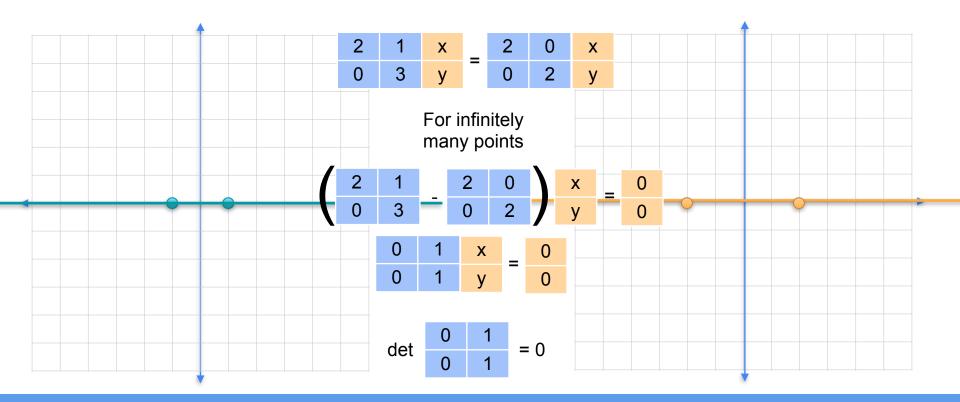
















If λ is an eigenvalue:



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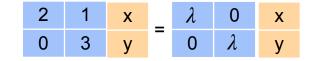




If λ is an eigenvalue:

2	1	х	_	λ	0	х
0	3	у	-	0	λ	у

If λ is an eigenvalue:



For infinitely many (x,y)



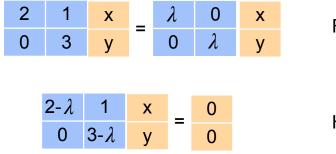
If λ is an eigenvalue:

1	х	_	λ	0	х
3	у	-	0	λ	у
2-λ	1	Х		0	
0	3-λ	у	=	0	
	2-λ	3 y 2-λ 1	$3 y =$ $2 - \lambda 1 x$	$3 y = 0$ $2-\lambda 1 x =$	$3 y = 0 \lambda$ $2-\lambda 1 x = 0$

For infinitely many (x,y)



If λ is an eigenvalue:



For infinitely many (x,y)

Has infinitely many solutions

If λ is an eigenvalue:

2	1	х	_	λ	0	х	
0	3	у	=	0	λ	у	
	2-λ	1	Х		0		
		3-λ		=	0		
			,				
		2-2	1				
det		2-λ 0	3-	ן א	= 0		

For infinitely many (x,y)

Has infinitely many solutions

If λ is an eigenvalue:

2	1	х		λ	0	Х	For infini
0	3	x y	-	0	λ	у	
	2-λ	1	Х		0		
	0	1 3-λ	у	-	0		Has infin
	det	2-λ 0	1	_	: 0		
	uot	0	3-,	λ	U		
($(2-\lambda)$)(3 - 2)	λ) —	$1 \cdot 0$	= 0		

For infinitely many (x,y)

Has infinitely many solutions

If λ is an eigenvalue:

2	1	х		λ	0	Х
0	3	у	-	0	λ	у
	2-λ	1	Х		0	
	0	1 3-λ	V	-	0	
		- //	J		U	
	dat	2-λ	1		- 0	
	uei	2-λ 0	3-,	λ	- 0	

For infinitely many (x,y)

Has infinitely many solutions

Characteristic polynomial

 $(2 - \lambda)(3 - \lambda) - 1 \cdot 0 = 0$

If λ is an eigenvalue:

2	1	х		λ	0	Х		For in
0	3	x y	-	0	λ	у		
	2-λ	1	Х		0			
	0	1 3-λ	у	=	0			Has ir
		2-λ 0						
($(2-\lambda)$	(3 - 2)	λ) –	- 1 · 0	0 = 0		$\lambda = 2$ $\lambda = 3$	

nfinitely many (x,y)

nfinitely many solutions

Characteristic polynomial

Eigenvalues: $\lambda = 2$ $\lambda = 3$



Eigenvalues: $\lambda = 2$ $\lambda = 3$

Solve the equations

Eigenvalues: $\lambda = 2$ $\lambda = 3$

Solve the equations

Eigenvalues: $\lambda = 2$ $\lambda = 3$

Solve the equations

2x + y = 2x0x + 3y = 2y

Eigenvalues: $\lambda = 2$ $\lambda = 3$

x = 1

y = 0

Solve the equations

2
 1
 x

$$x$$
 $2x + y = 2x$

 0
 3
 y
 y
 y

Eigenvalues: $\lambda = 2$ $\lambda = 3$

Solve the equations

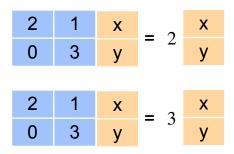
2
 1
 x

$$x$$
 $2x + y = 2x$
 $x = 1$
 1

 0
 3
 y
 y
 $0x + 3y = 2y$
 $y = 0$
 0

Eigenvalues: $\lambda = 2$ $\lambda = 3$

Solve the equations



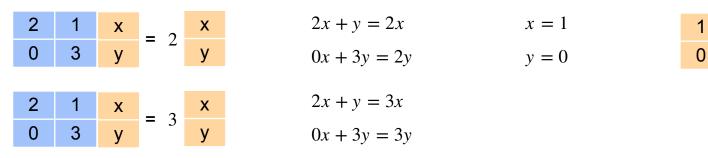
$$2x + y = 2x x = 1$$
$$0x + 3y = 2y y = 0$$

1

0

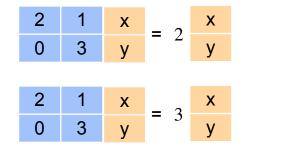
Eigenvalues: $\lambda = 2$ $\lambda = 3$

Solve the equations



Eigenvalues: $\lambda = 2$ $\lambda = 3$

Solve the equations



$$2x + y = 2x \qquad \qquad x = 1$$

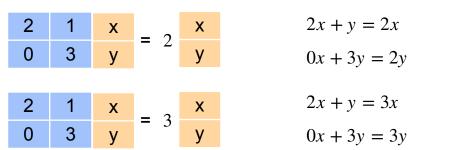
$$0x + 3y = 2y \qquad \qquad y = 0$$

$$2x + y = 3x \qquad \qquad x = 1$$

$$0x + 3y = 3y \qquad \qquad y = 1$$

Eigenvalues: $\lambda = 2$ $\lambda = 3$

Solve the equations



x = 1

$$y = 0$$

y = 1

x = 1

1

1

0

Quiz

• Find the eigenvalues and eigenvectors of this matrix:

9	4
4	3

Solution

- Eigenvalues: 11, 1
- Eigenvectors: (2,1), (-1,2)

9	4
4	3

• The characteristic polynomial is

det
$$\frac{9-\lambda}{4} \frac{4}{3-\lambda} = (9-\lambda)(3-\lambda) - 4 \cdot 4 = 0$$

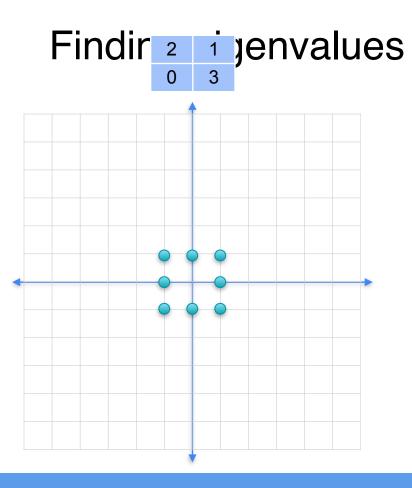
• Which factors as $\lambda^2 - 12\lambda + 11 = (\lambda - 11)(\lambda - 1)$

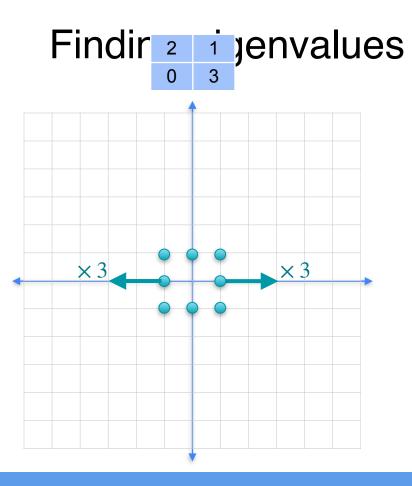
• The solutions are
$$\begin{array}{l} \lambda = 11 \\ \lambda = 1 \end{array}$$

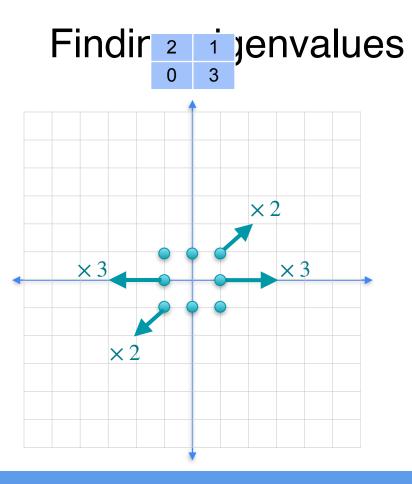


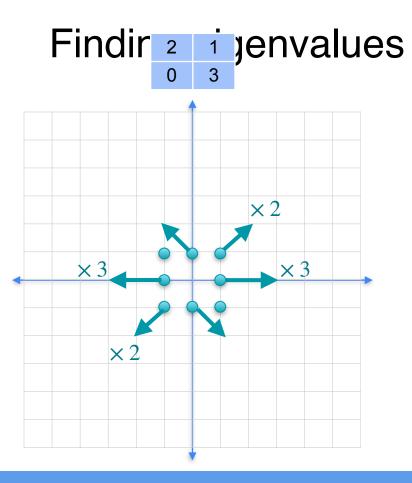
Determinants and Eigenvectors

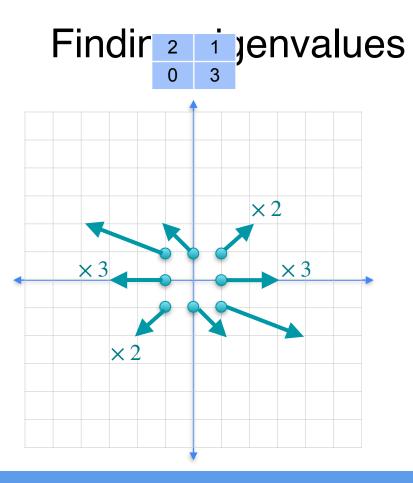
Conclusion

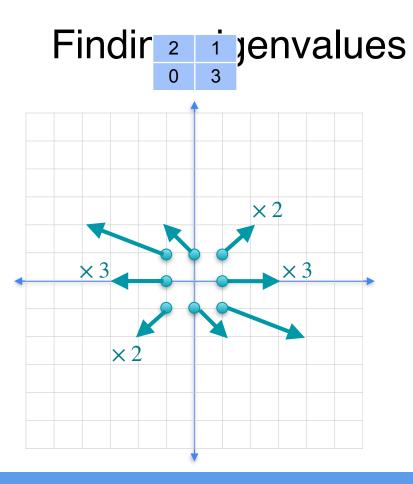


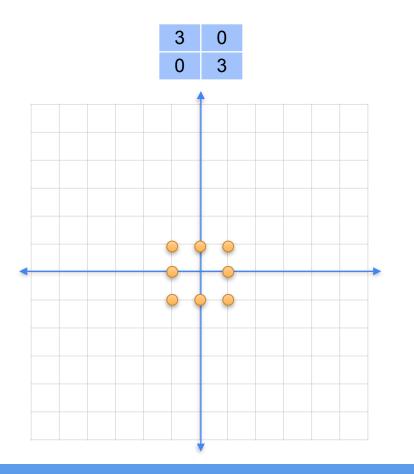


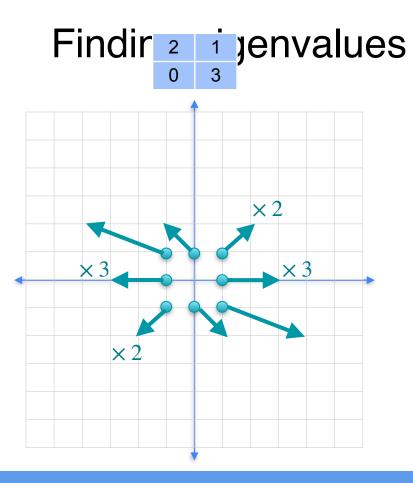


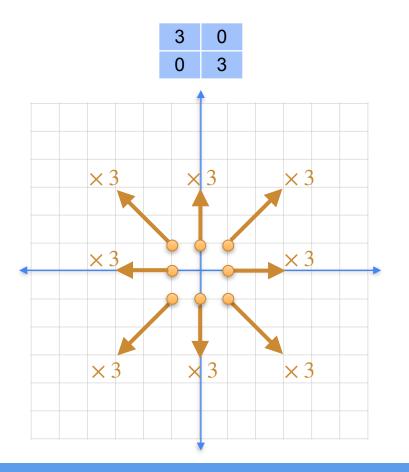


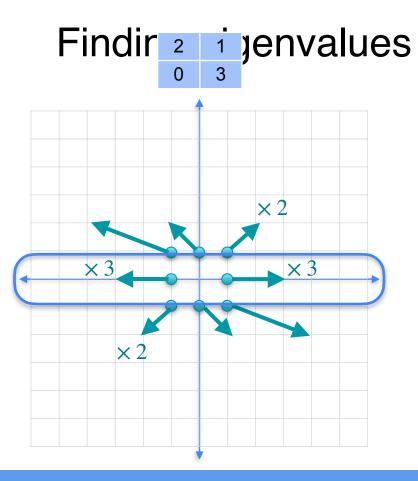


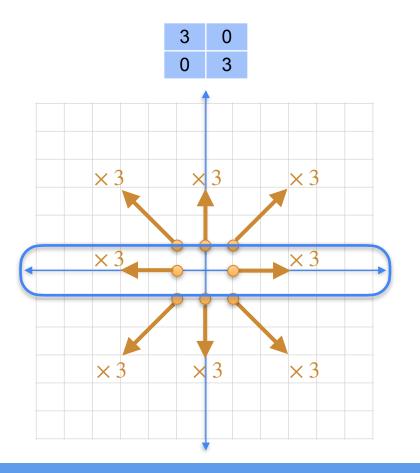


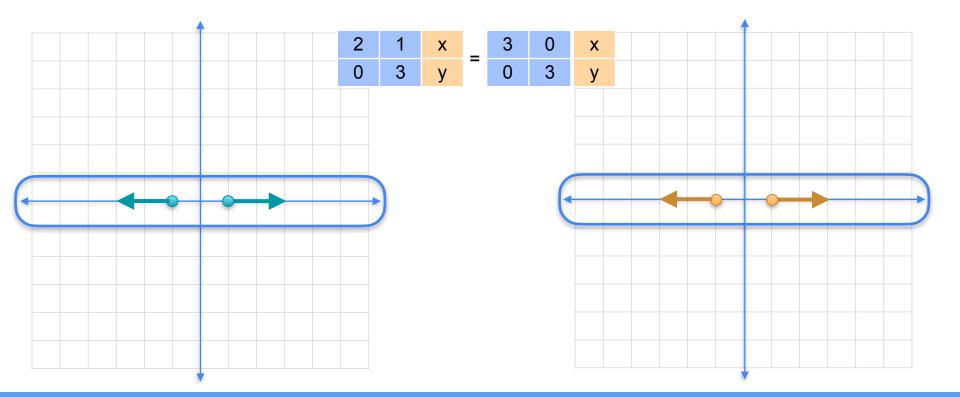


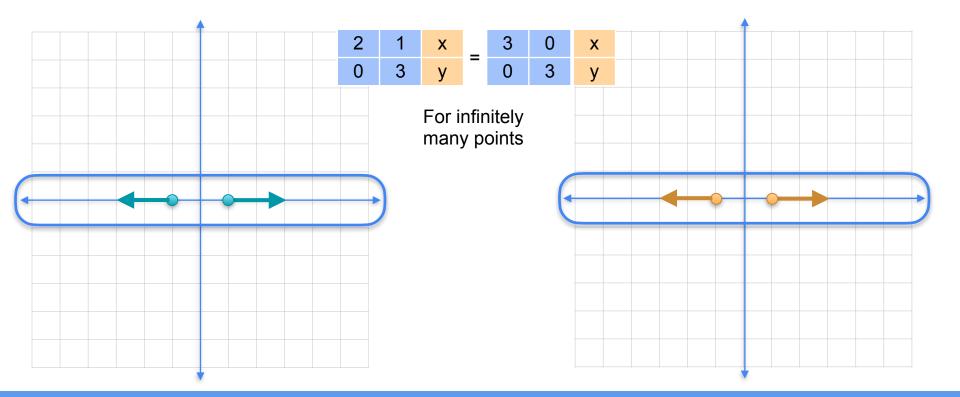


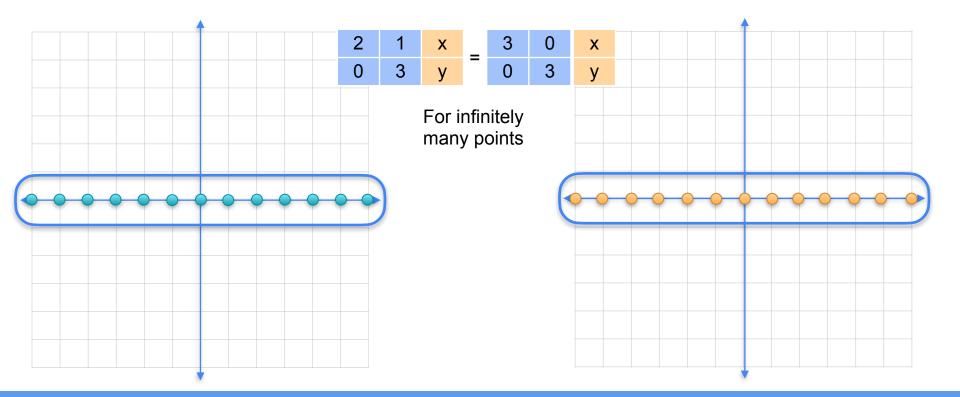


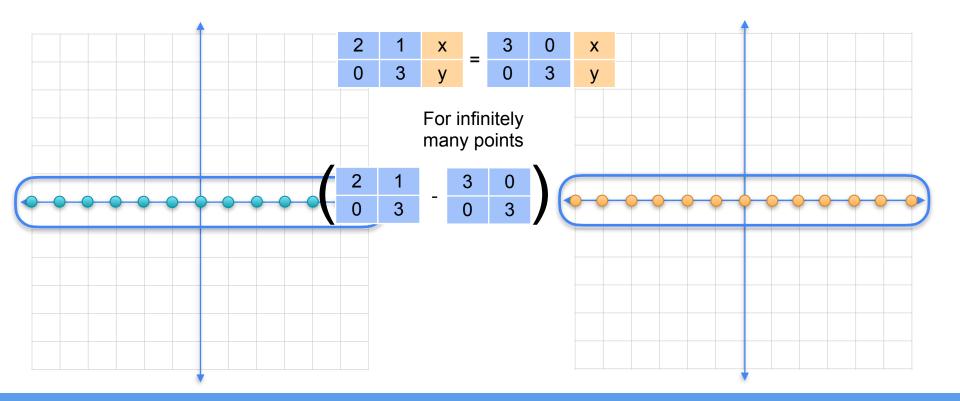


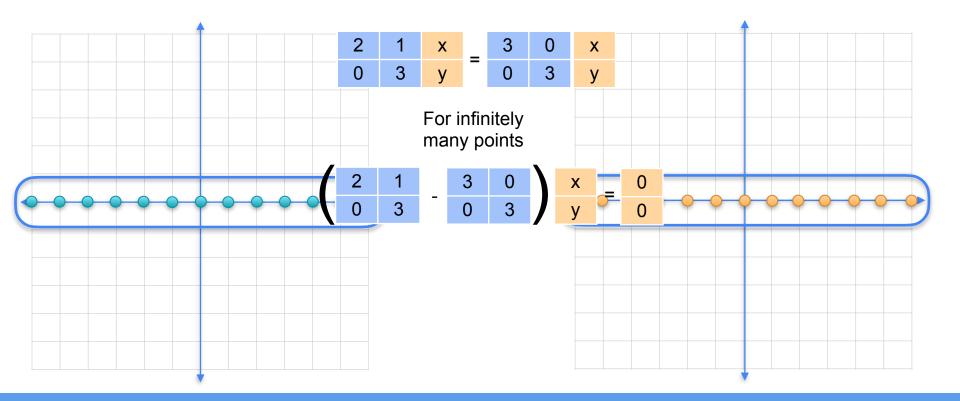


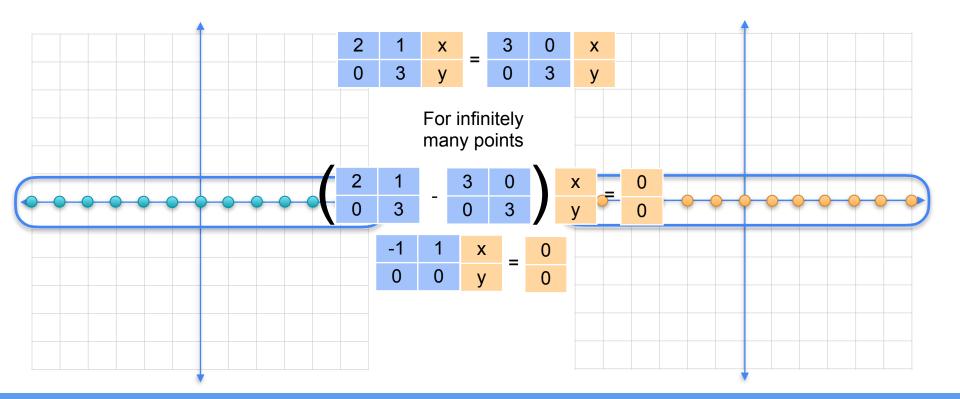


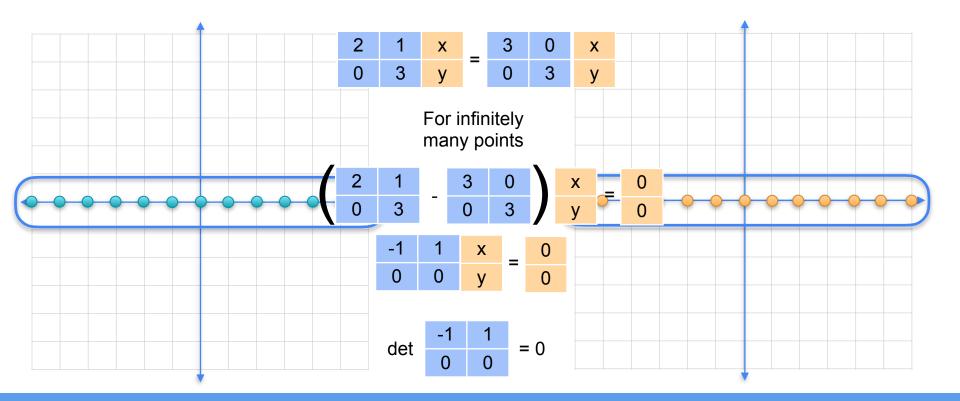


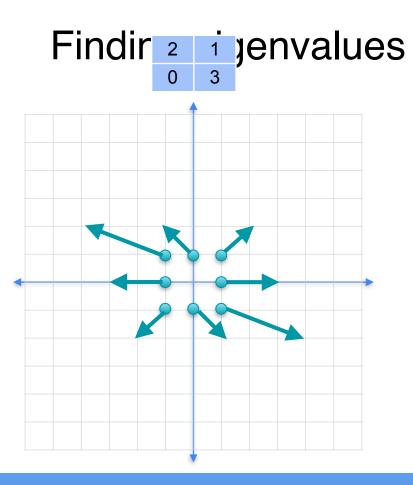


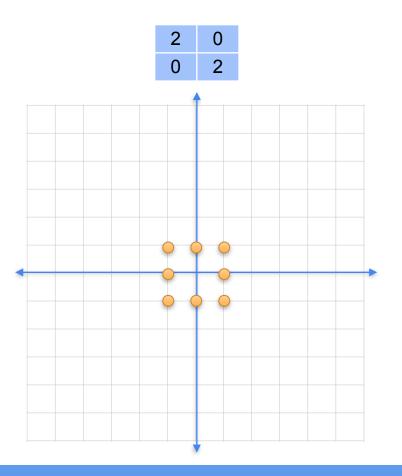


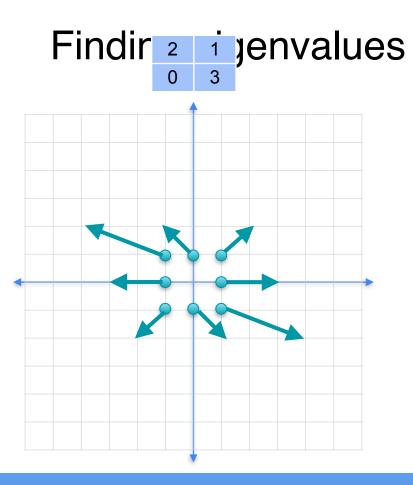


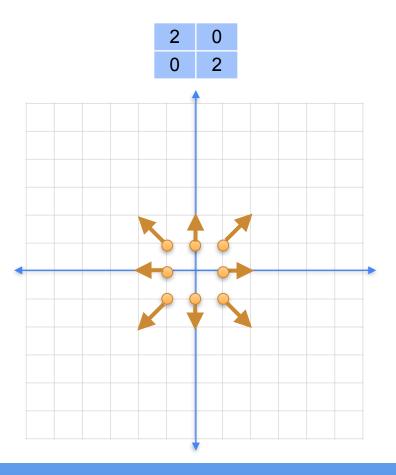


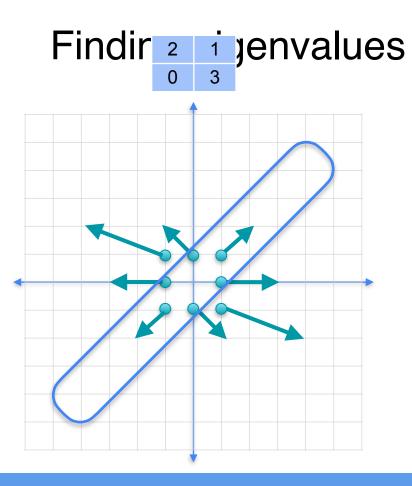


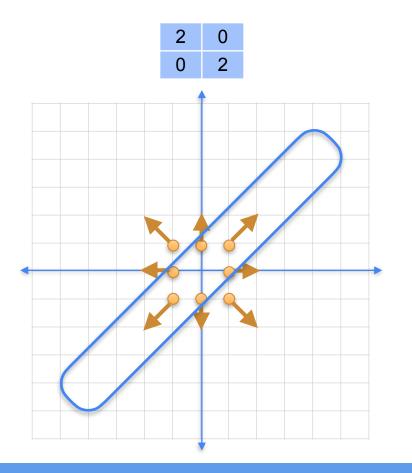


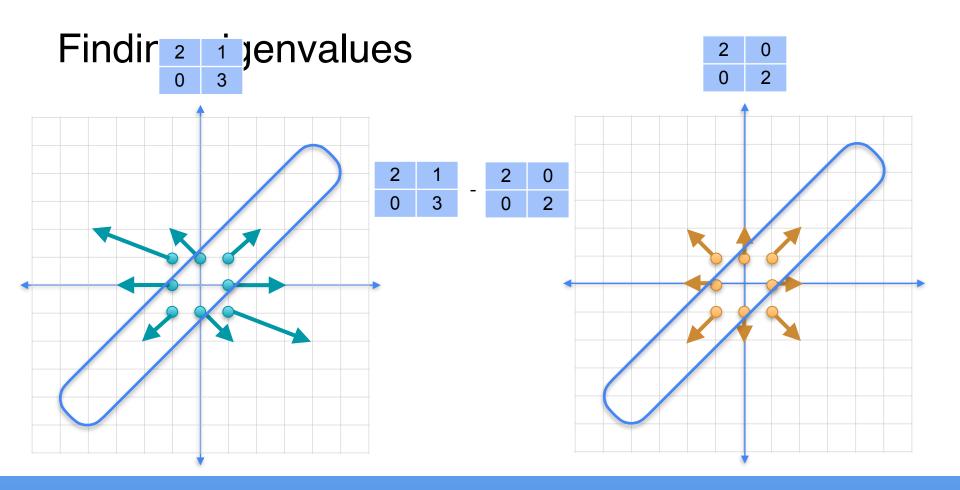


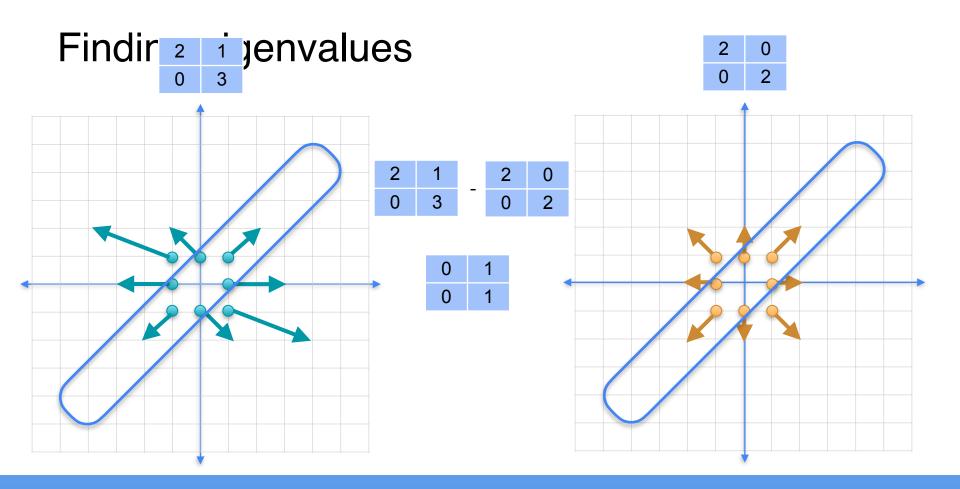


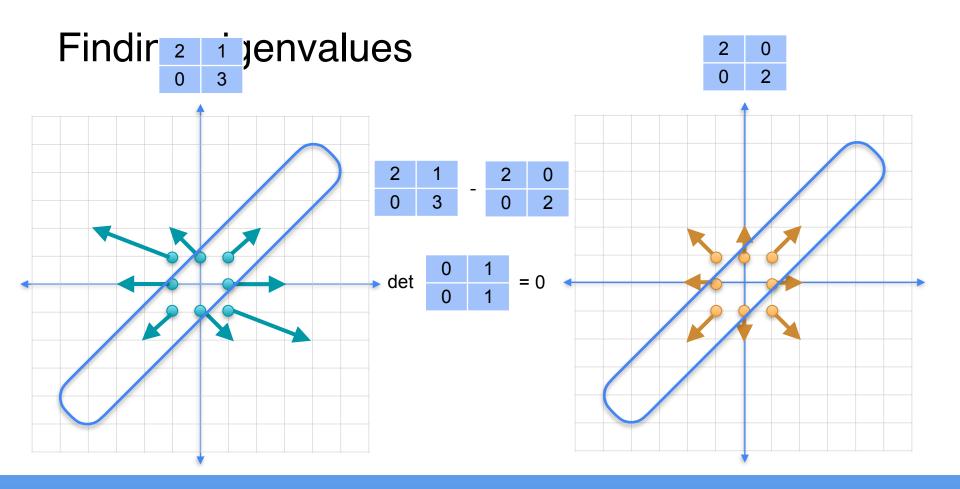


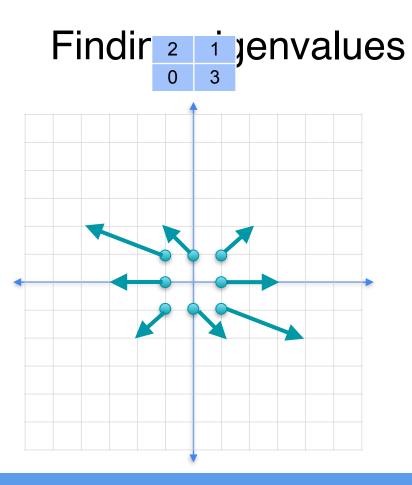


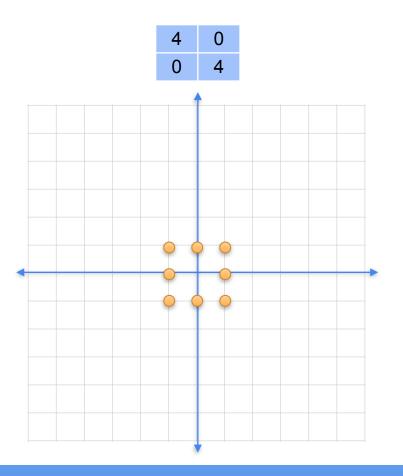


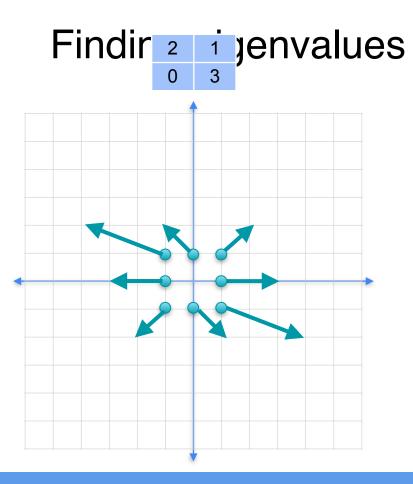


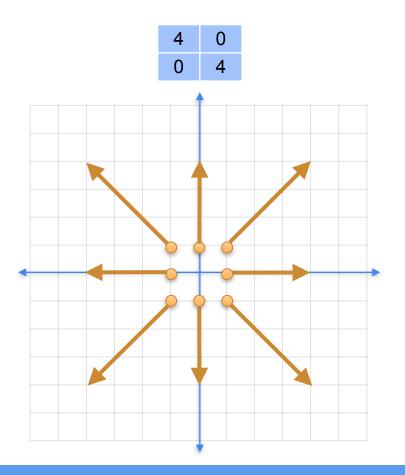


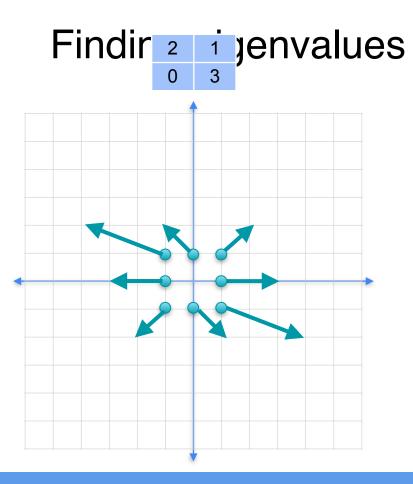


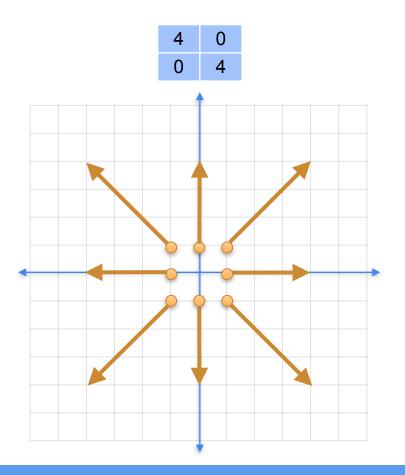


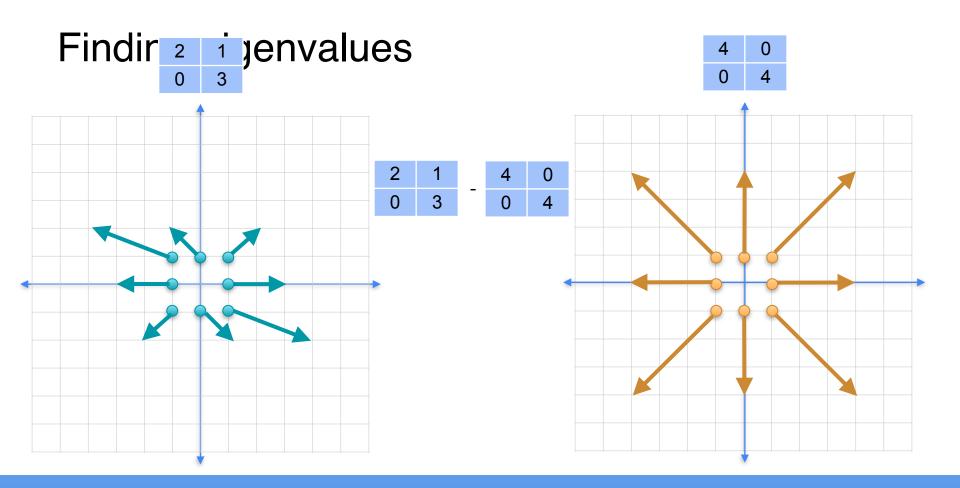


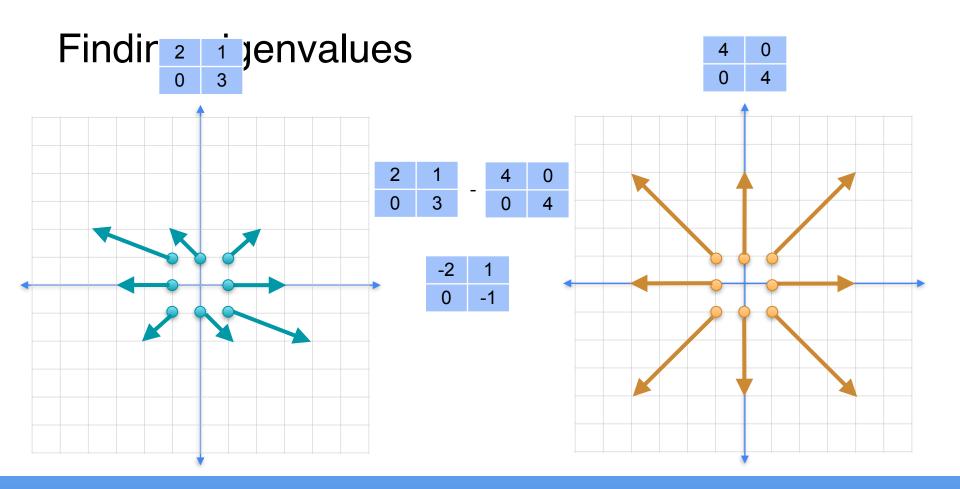


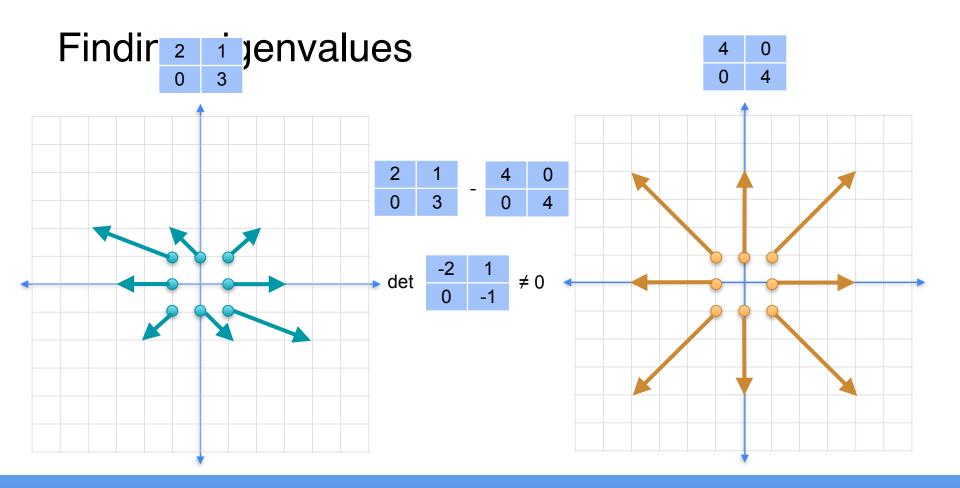








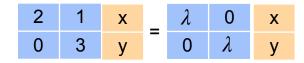












2	1	Х		λ	0 λ	Х
0	3	у	-	0	λ	у

2-λ	1	Х	=	0
0	3-λ	у	-	0

2	1	Х	_	λ	0	Х
0	3	У	-	0	λ	у

2-λ	1	Х	=	0
0	3-λ	у		0

det	2-λ	1	= 0
uci	0	3-λ	- 0

2	1	Х	_	λ	0	Х
0	3	у	-	0	λ	у

2-λ	1	Х	_	0
0	3-λ	у	-	0

det	2-λ	1	= 0
401	0	3-λ	0

 $(2 - \lambda)(3 - \lambda) - 1 \cdot 0 = 0$

2	1	Х	_	λ	0	Х
0	3	у	-	0	λ	у

2-λ	1	Х	=	0
0	3-λ	у	-	0

det	2-λ	1	= 0
act	0	3-λ	Ŭ

Characteristic polynomial $(2 - \lambda)(3 - \lambda) - 1 \cdot 0 = 0$

2	1	Х	_	λ	0	Х
0	3	у	-	0	λ	у

2-λ	1	Х	_	0
0	3-λ	у	-	0

$$\det \frac{2 \cdot \lambda}{0} \frac{1}{3 \cdot \lambda} = 0$$

Characteristic polynomial

$$(2 - \lambda)(3 - \lambda) - 1 \cdot 0 = 0 \qquad \begin{array}{c} \lambda = 2\\ \lambda = 3 \end{array}$$

If λ is an eigenvalue:

2	1	х	_	λ	0	Х	
0	3	у	-	0	λ	у	
	2-λ	1	Х		0		
				_	0		
	•	- 11	у		Ŭ		
		റ ി		1			
	det	2-λ 0	•	ן ייי	= 0		
		0	3-	λ			
						2	

Characteristic polynomial

$$(2 - \lambda)(3 - \lambda) - 1 \cdot 0 = 0 \qquad \begin{array}{c} \lambda = 2\\ \lambda = 3 \end{array}$$

If λ is an eigenvalue:

2	1	х	_	λ	0 λ	Х		
0	3	у	-	0	λ	у		
	2-λ	1	х		0			
	0	1 3-λ	у	=	0			
$\det \frac{2-\lambda}{0} \frac{1}{3-\lambda} = 0$								
							$(2-\lambda)(3-\lambda) - 1 \cdot 0 = 0$	

For infinitely many (x,y)

Characteristic polynomial

= 2 $(-\lambda) - 1 \cdot 0 = 0$ лдэ $\lambda = 3$

If λ is an eigenvalue:

2	1	х		λ	0	Х		For in	
0	3	x y	-	0	λ	у			
	2-λ	1	Х		0				
	0	1 3-λ	у	=	0			Has ir	
$\det \frac{2-\lambda}{0} \frac{1}{3-\lambda} = 0$									
$(2-\lambda)(3-\lambda) - 1 \cdot 0 = 0$							$\lambda = 2$ $\lambda = 3$		

nfinitely many (x,y)

nfinitely many solutions

Characteristic polynomial

Eigenvalues: $\lambda = 2$ $\lambda = 3$



Eigenvalues: $\lambda = 2$ $\lambda = 3$

Solve the equations

Eigenvalues: $\lambda = 2$ $\lambda = 3$

Solve the equations

Eigenvalues: $\lambda = 2$ $\lambda = 3$

Solve the equations

2x + y = 2x0x + 3y = 2y

Eigenvalues: $\lambda = 2$ $\lambda = 3$

x = 1

y = 0

Solve the equations

2
 1
 x

$$x$$
 $2x + y = 2x$

 0
 3
 y
 y
 y

Eigenvalues: $\lambda = 2$ $\lambda = 3$

Solve the equations

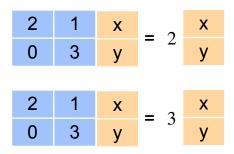
2
 1
 x

$$x$$
 $2x + y = 2x$
 $x = 1$
 1

 0
 3
 y
 y
 $0x + 3y = 2y$
 $y = 0$
 0

Eigenvalues: $\lambda = 2$ $\lambda = 3$

Solve the equations



$$2x + y = 2x x = 1$$

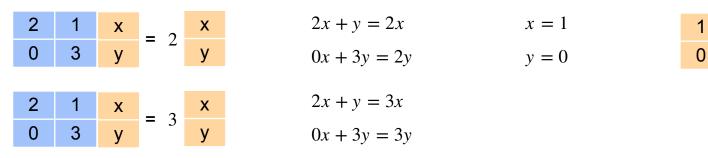
$$0x + 3y = 2y y = 0$$

1

0

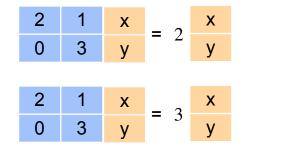
Eigenvalues: $\lambda = 2$ $\lambda = 3$

Solve the equations



Eigenvalues: $\lambda = 2$ $\lambda = 3$

Solve the equations



$$2x + y = 2x \qquad \qquad x = 1$$

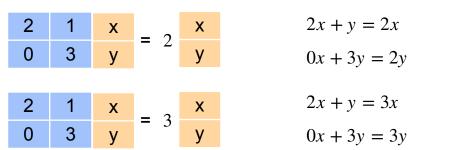
$$0x + 3y = 2y \qquad \qquad y = 0$$

$$2x + y = 3x \qquad \qquad x = 1$$

$$0x + 3y = 3y \qquad \qquad y = 1$$

Eigenvalues: $\lambda = 2$ $\lambda = 3$

Solve the equations



x = 1

$$y = 0$$

y = 1

x = 1

1

1

0

Quiz

• Find the eigenvalues and eigenvectors of this matrix:

9	4
4	3

Solution

- Eigenvalues: 11, 1
- Eigenvectors: (2,1), (-1,2)

9	4
4	3

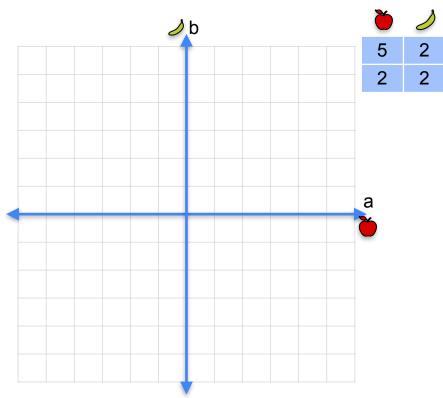
• The characteristic polynomial is

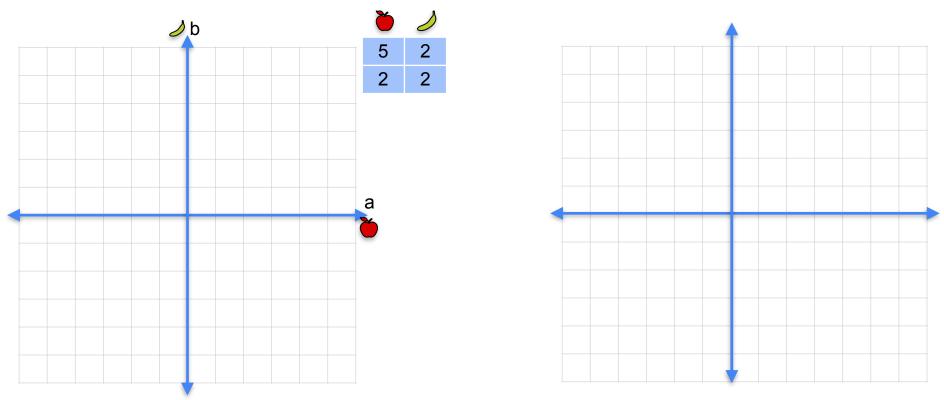
det
$$\frac{9-\lambda}{4} \frac{4}{3-\lambda} = (9-\lambda)(3-\lambda) - 4 \cdot 4 = 0$$

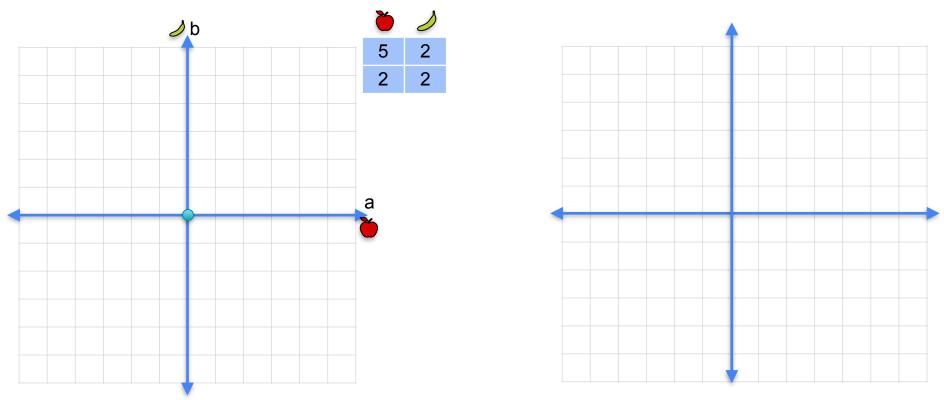
• Which factors as $\lambda^2 - 12\lambda + 11 = (\lambda - 11)(\lambda - 1)$

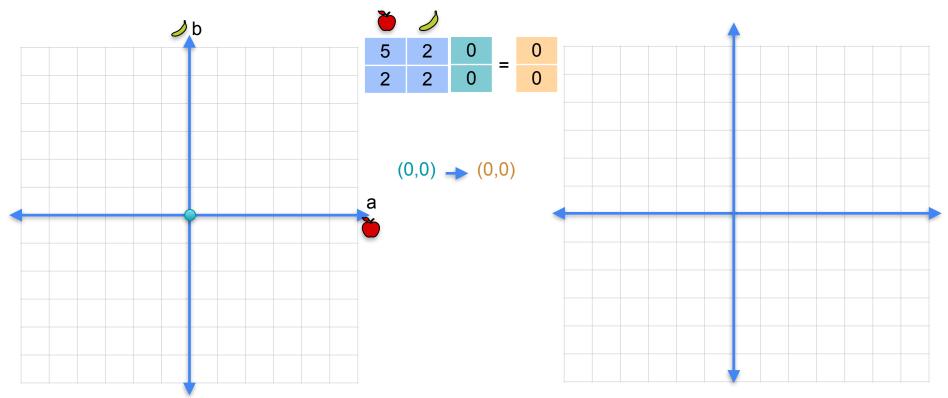
• The solutions are
$$\begin{array}{l} \lambda = 11 \\ \lambda = 1 \end{array}$$

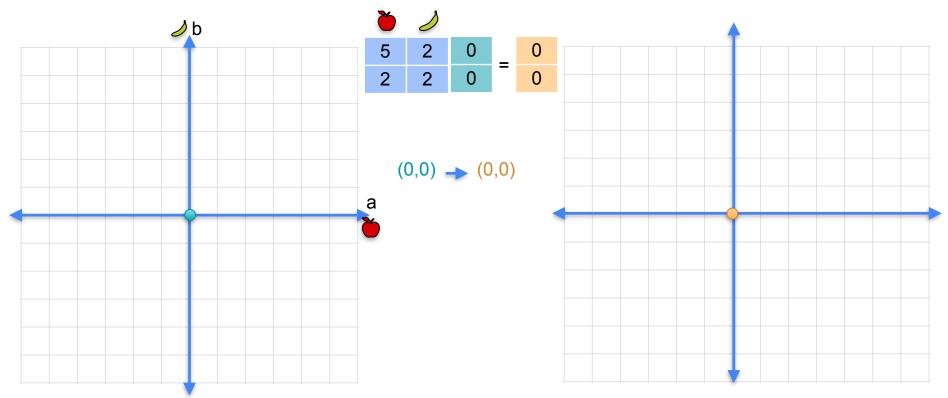


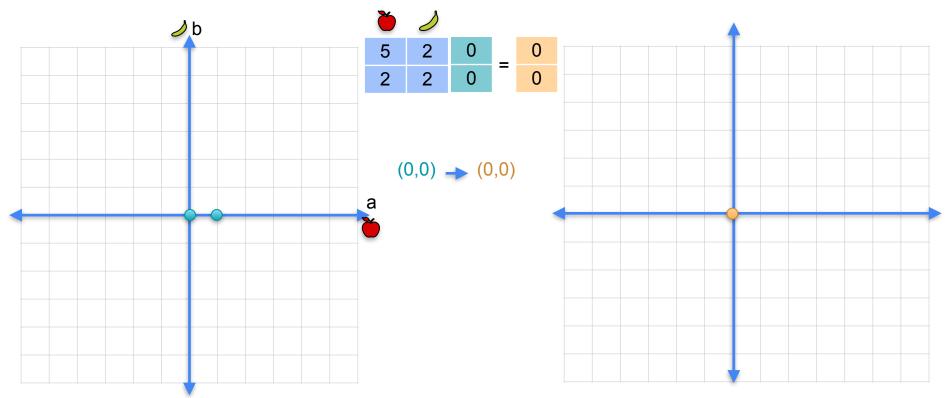


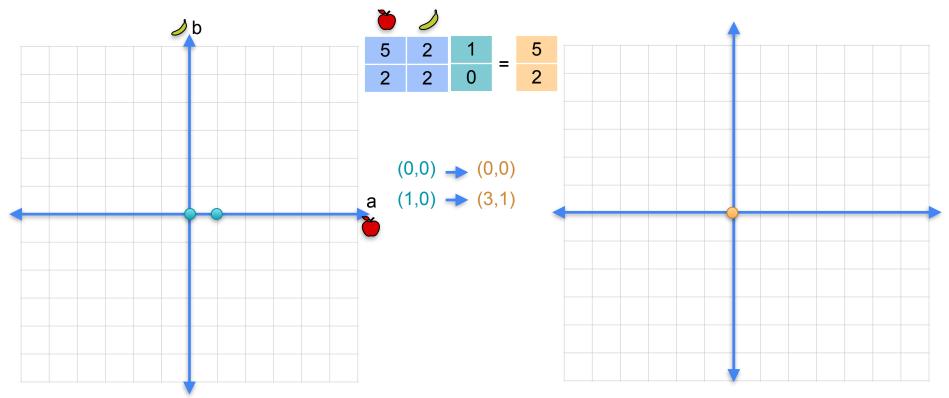


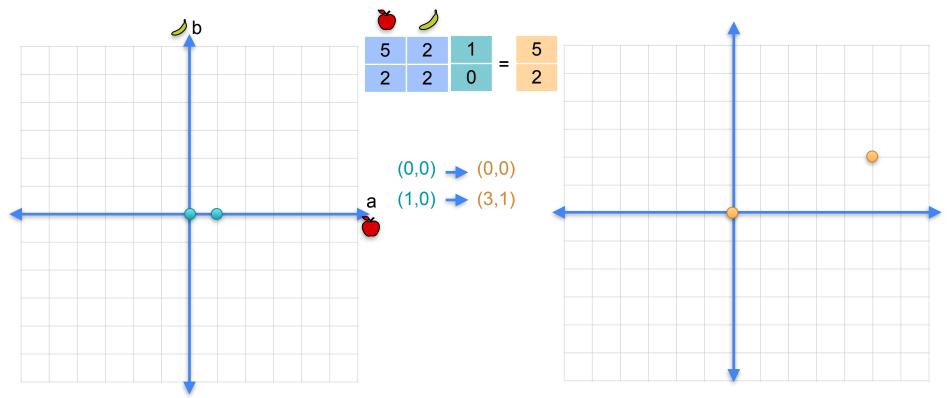


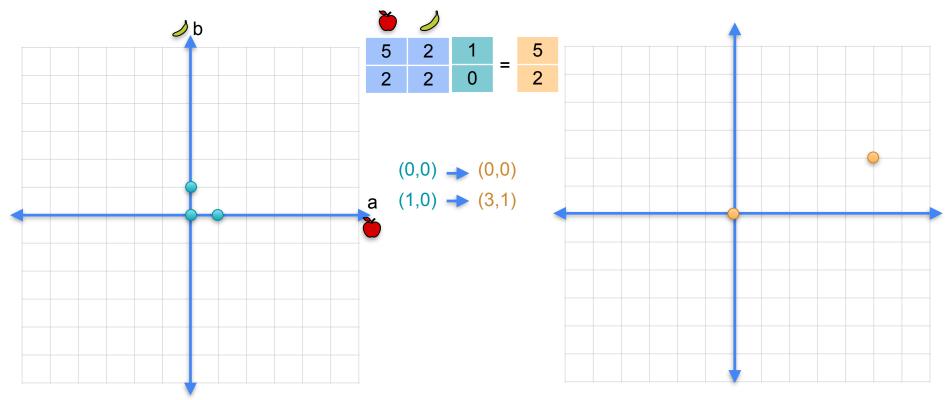


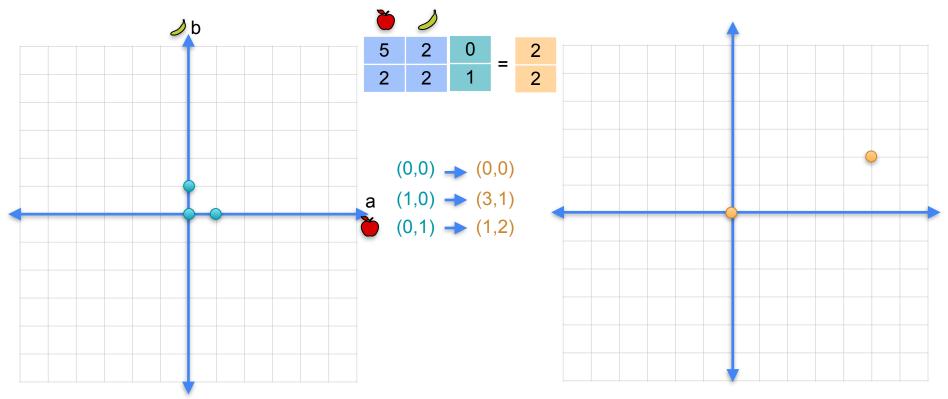


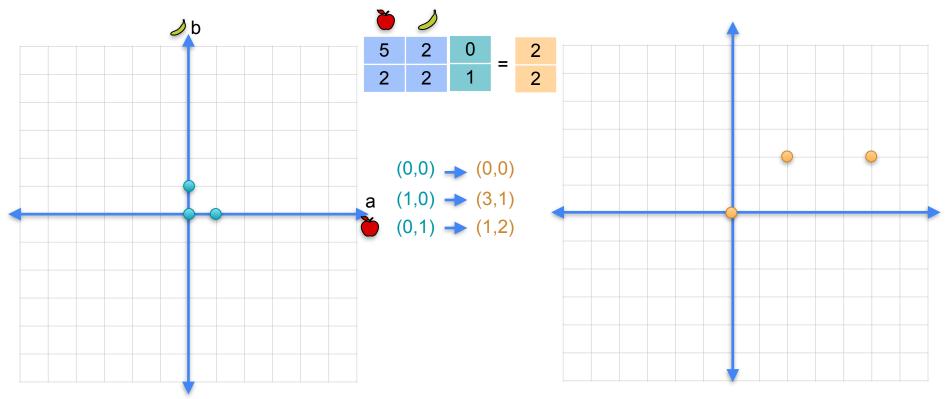


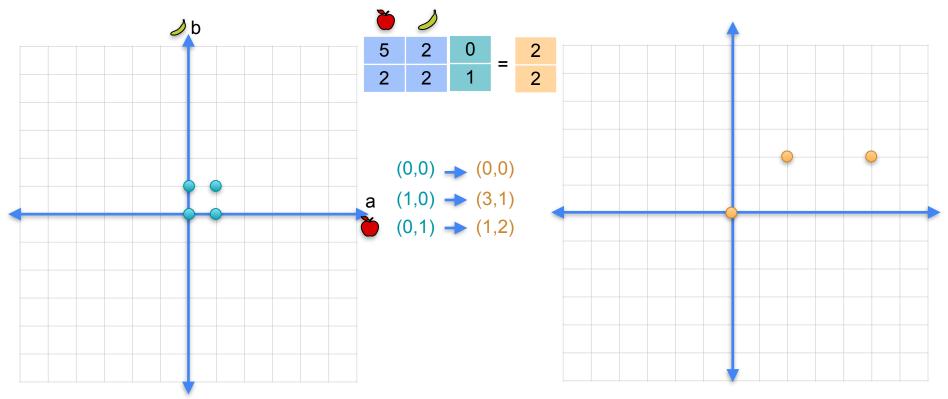


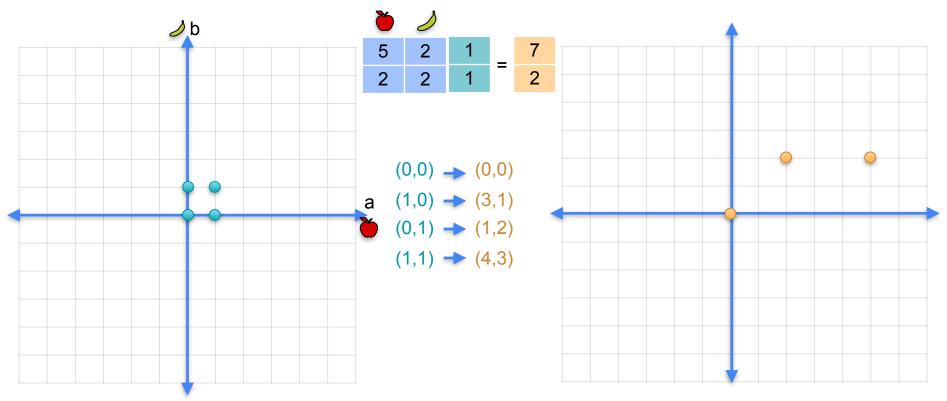


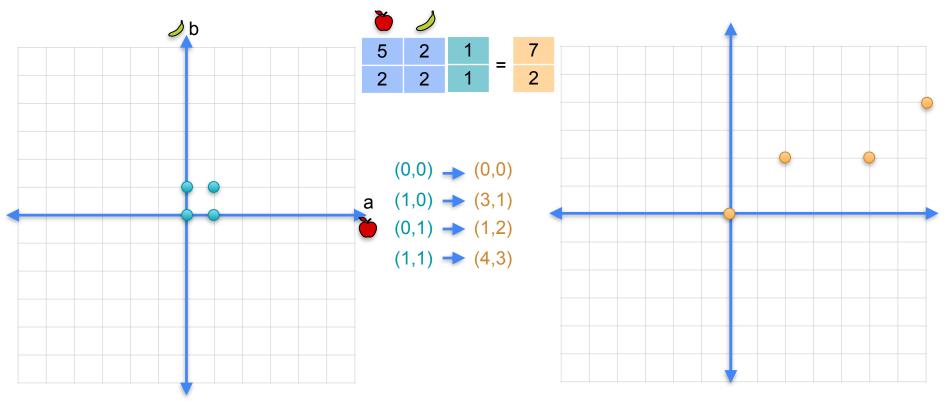


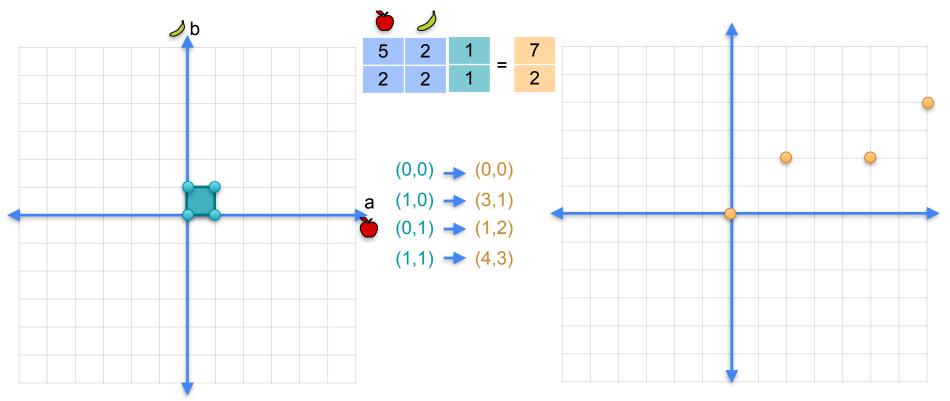


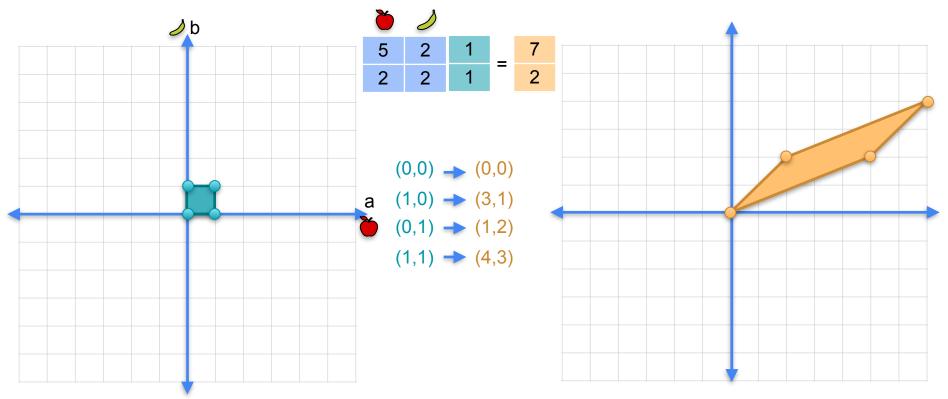




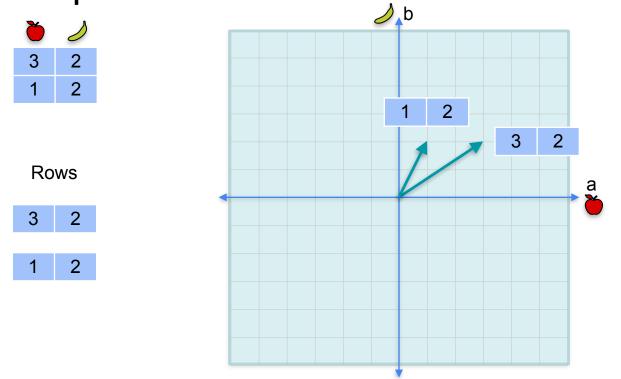




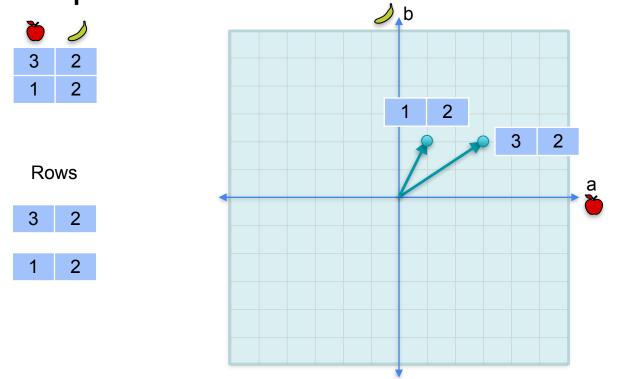




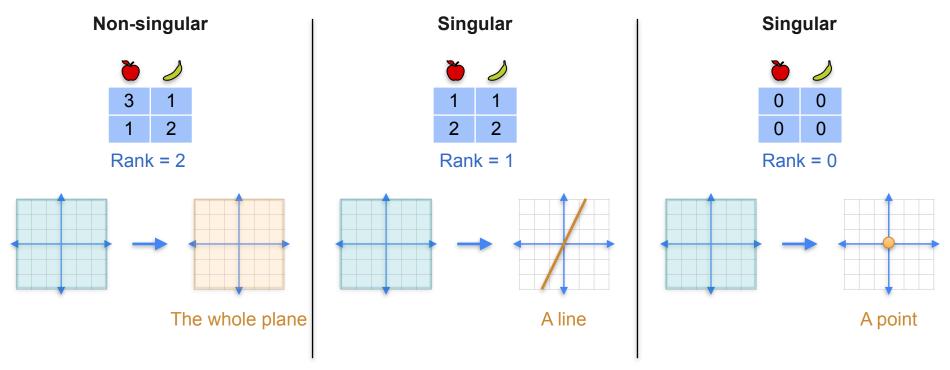
Row span of a matrix



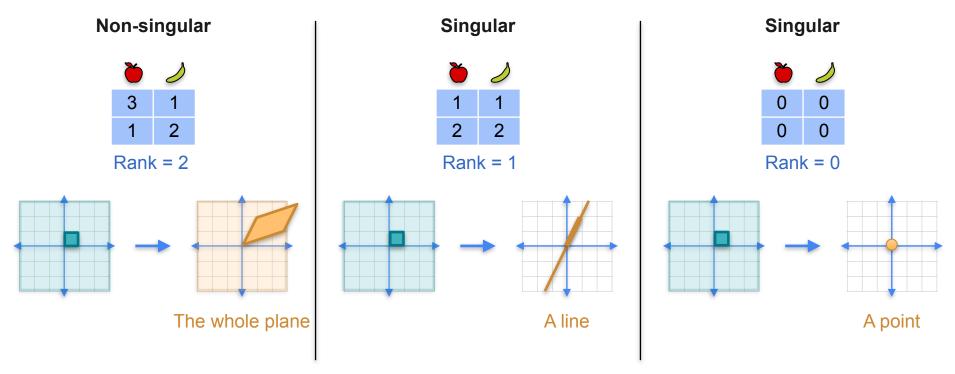
Row span of a matrix

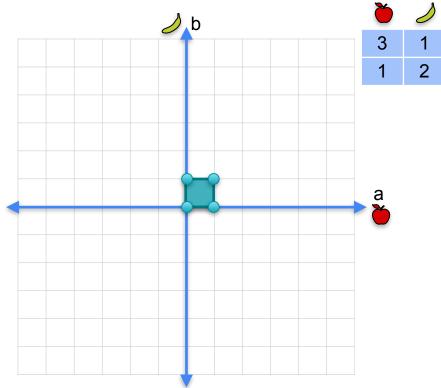


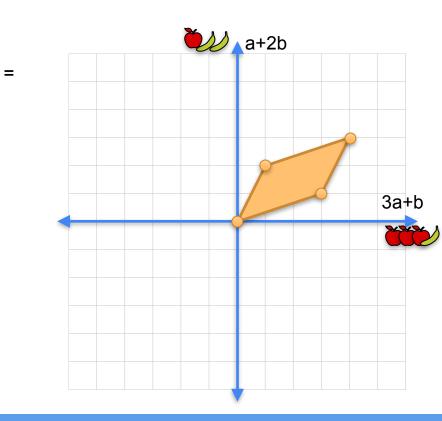
Span of the rows

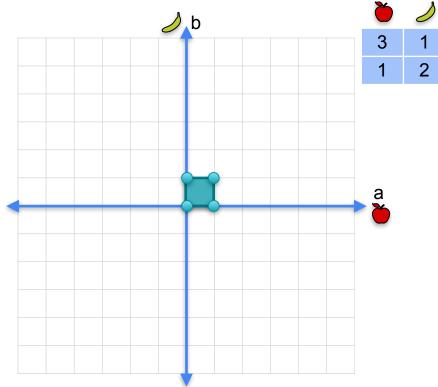


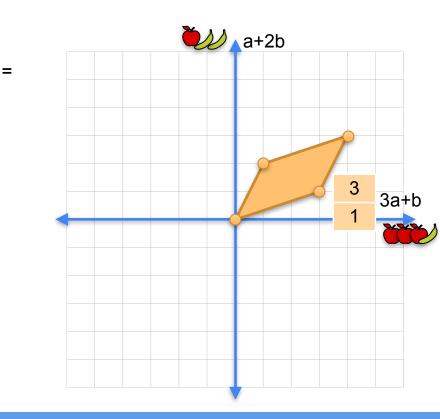
Basis vectors

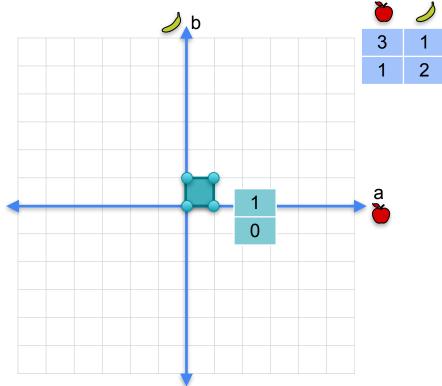


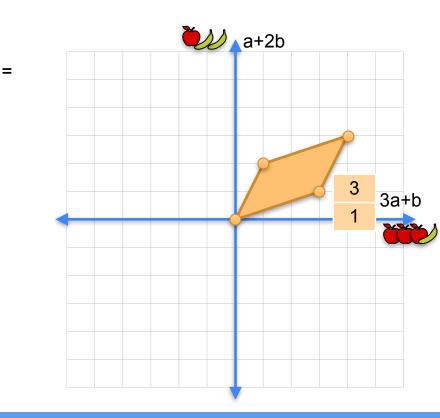


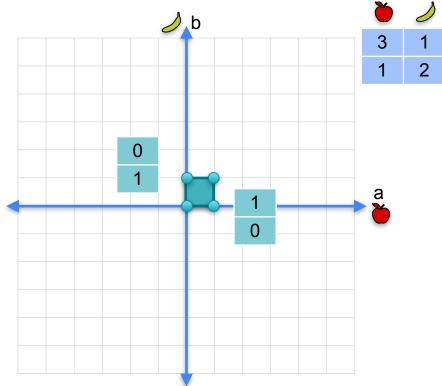


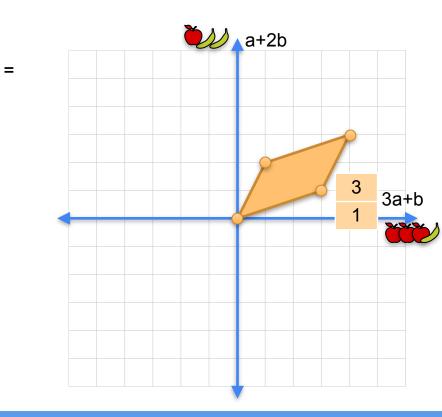


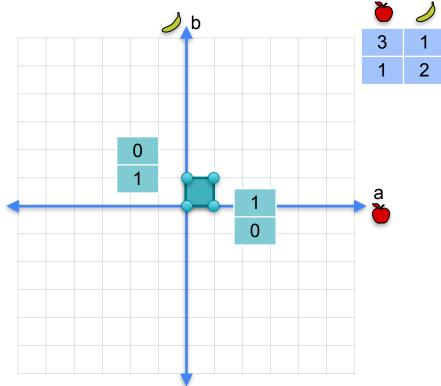


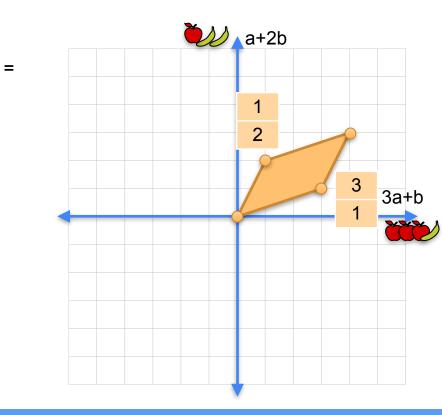


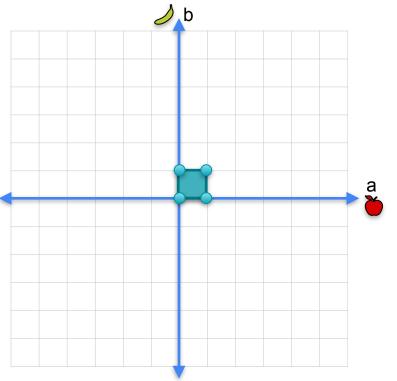


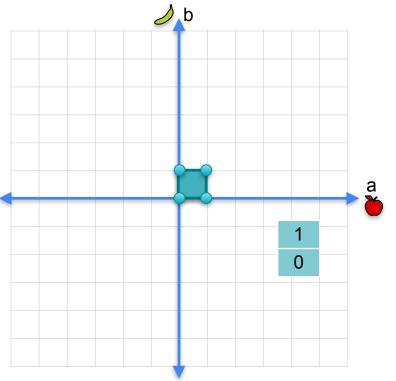




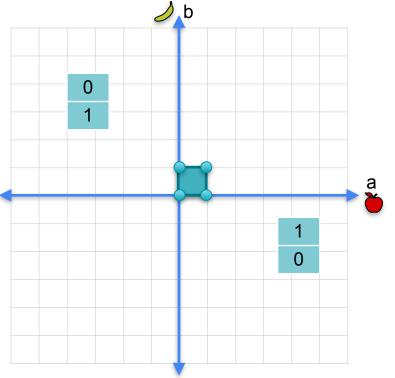








Linear transformation



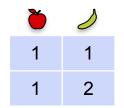




Math for Machine Learning

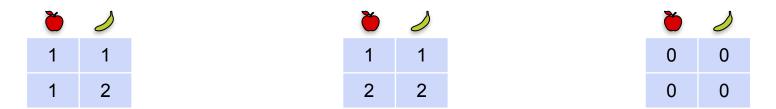
Linear algebra - Week 4

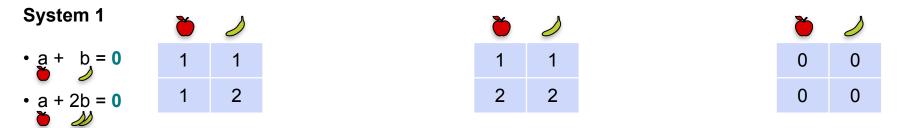
Vectors Matrices Dot product Matrix multiplication Linear transformations

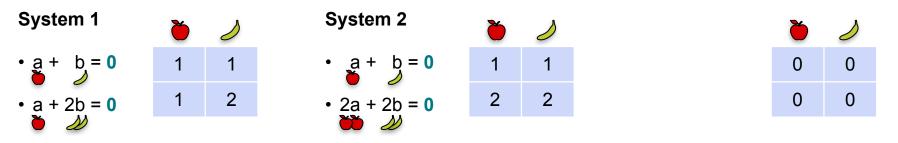


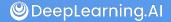


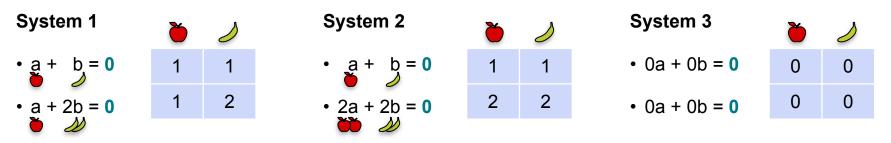


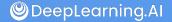


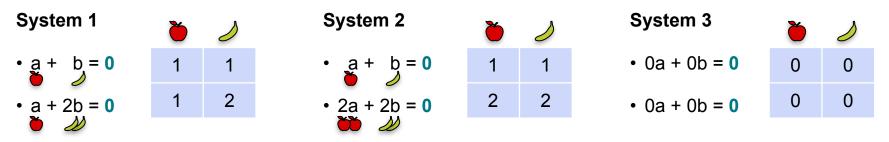




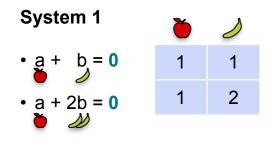




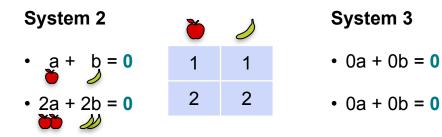


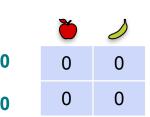


```
The only two numbers a,
b, such that
• a+b = 0
and
• a+2b = 0
are:
a=0 and b=0
```

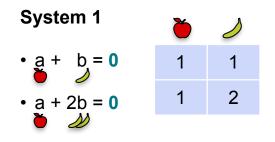


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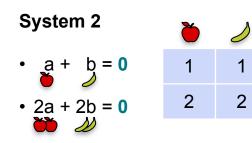


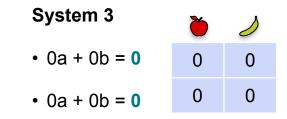


Any pair (x, -x) satisfies that • a+b = 0and • a+2b = 0For example: (1,-1), (2,-2), (-8,8), etc.



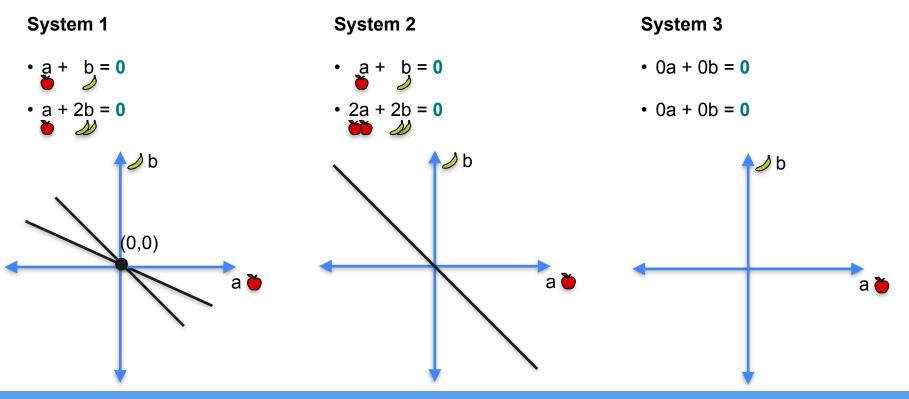
The only two numbers a, b, such that • a+b = 0 and • a+2b = 0 are: a=0 and b=0

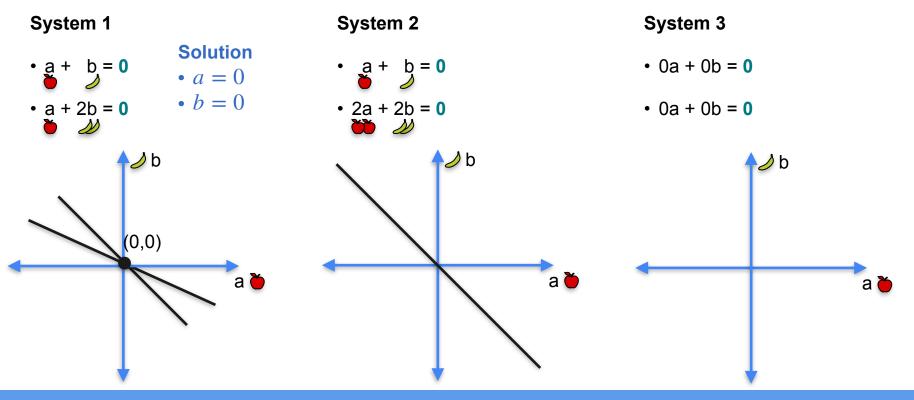


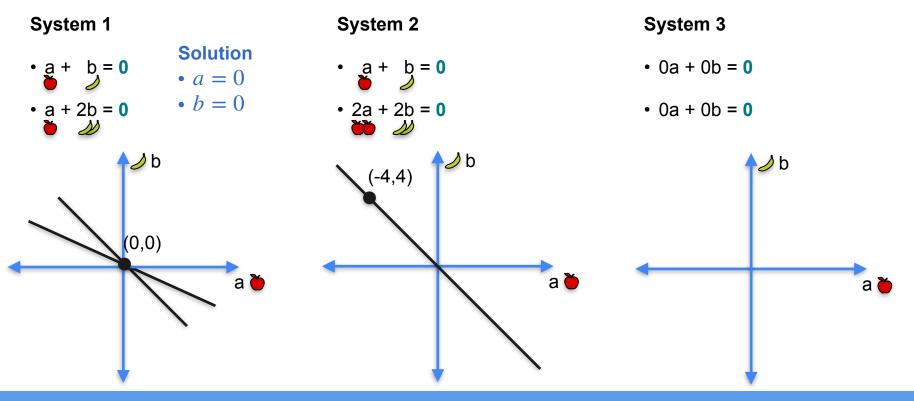


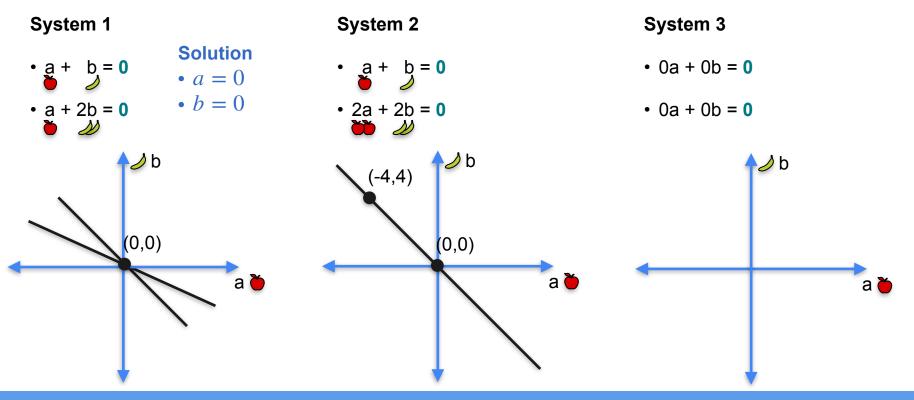
Any pair (x, -x) satisfies that • a+b = 0and • a+2b = 0For example: (1,-1), (2,-2), (-8,8), etc. Any pair of numbers satisfies that

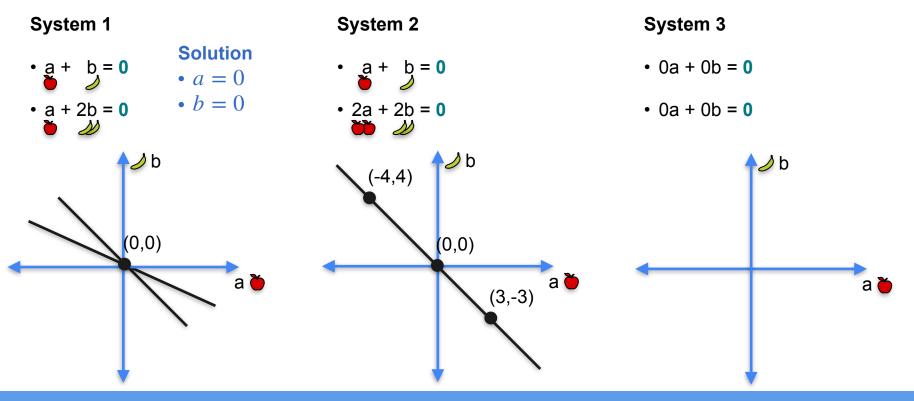
- 0a+0b = 0 and
 0a+0b = 0 For example:
- (1,2), (3,-9), (-90,8.34), etc.

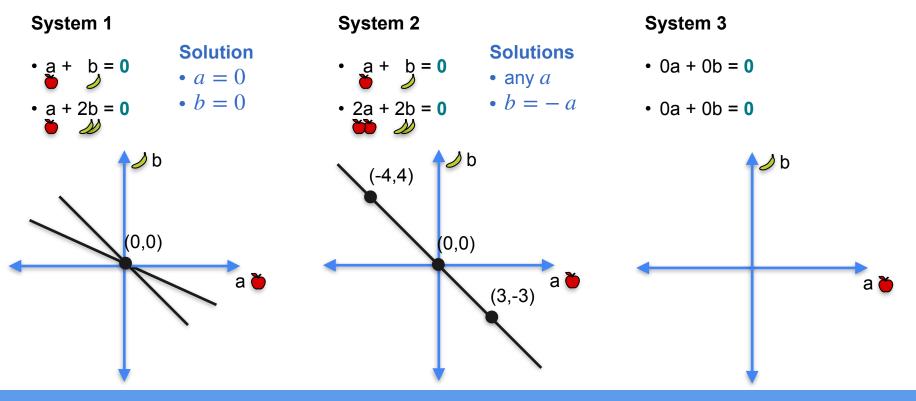


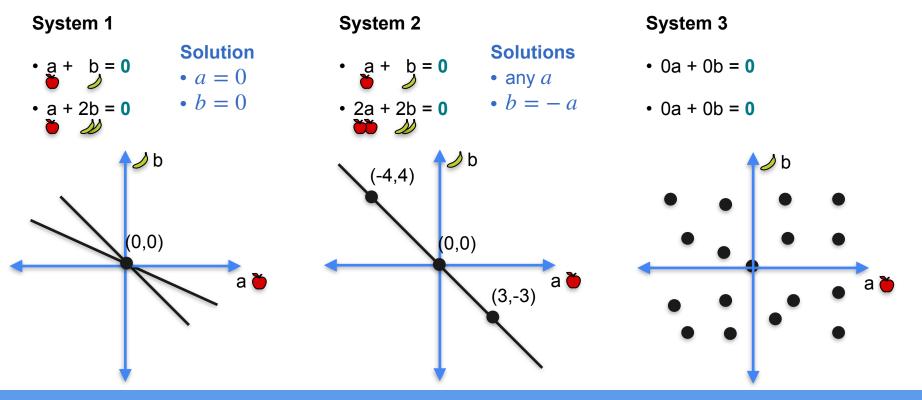


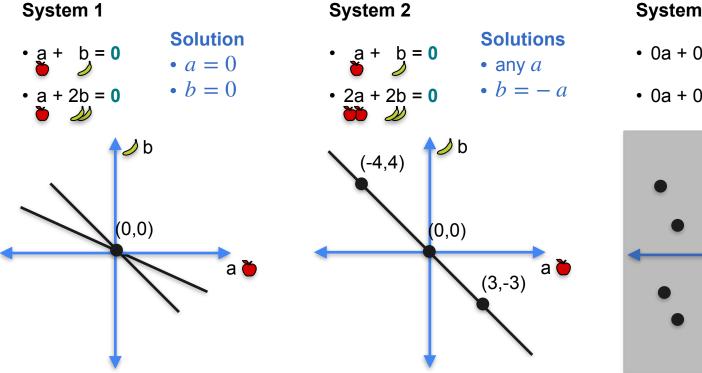






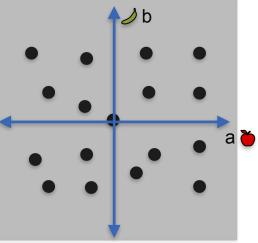


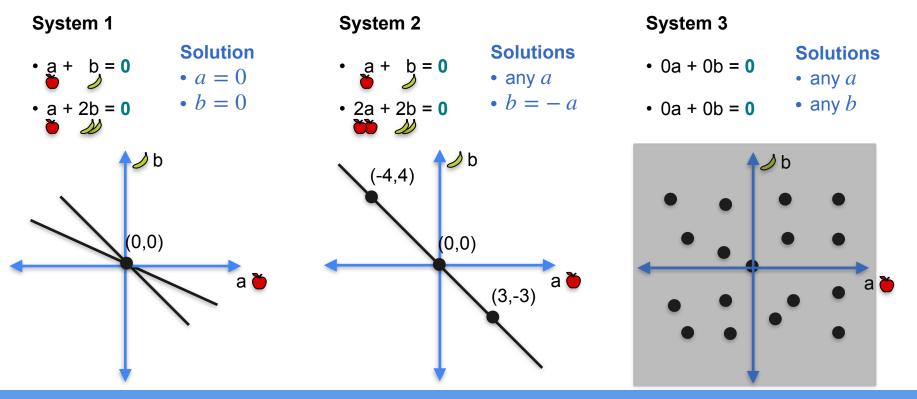


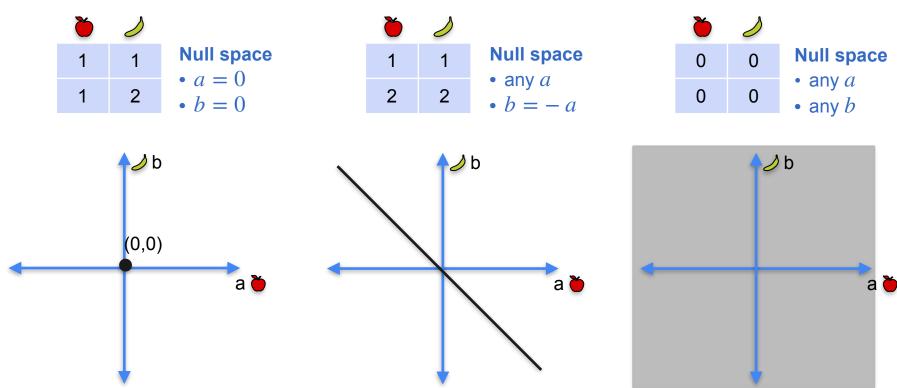


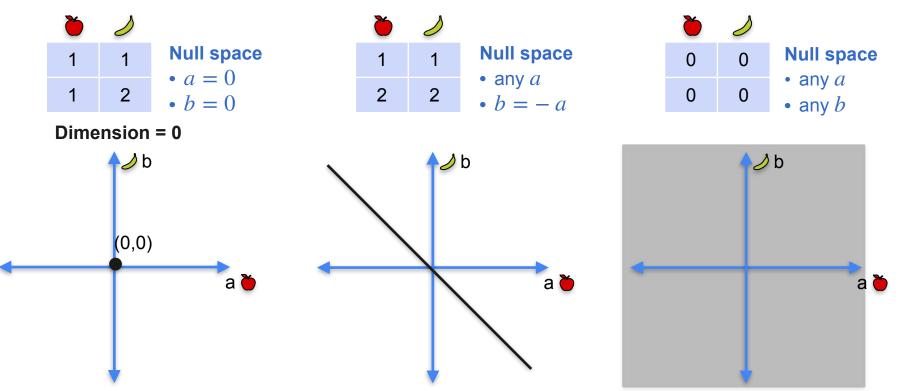
System 3

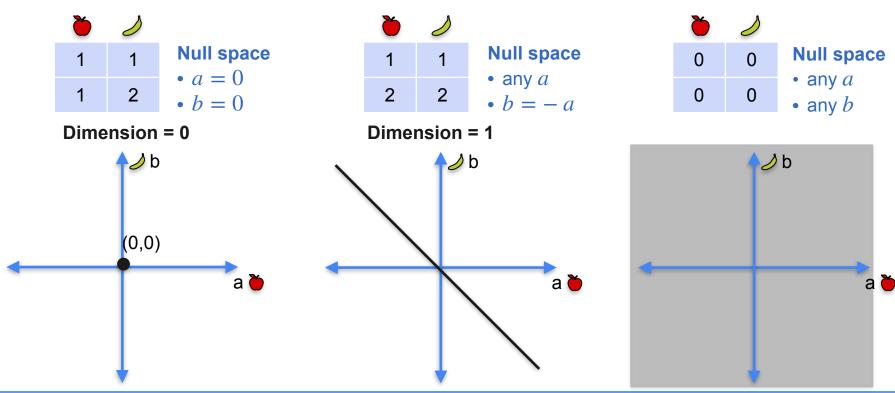
- 0a + 0b = 0
- 0a + 0b = 0

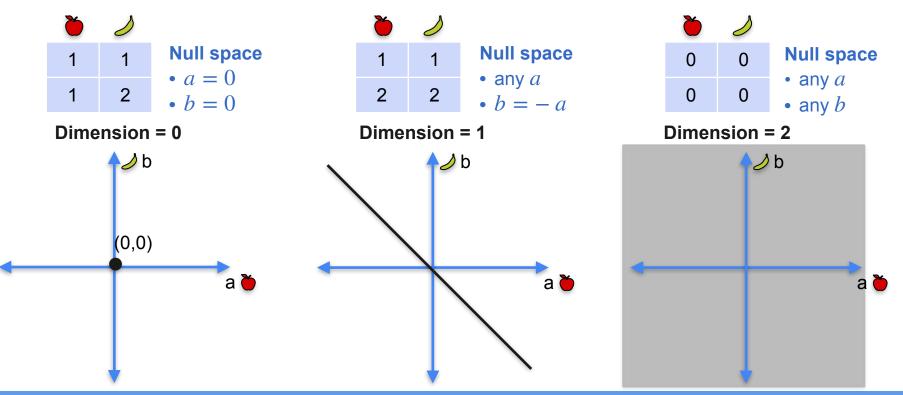


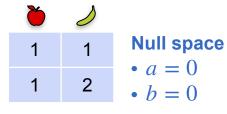




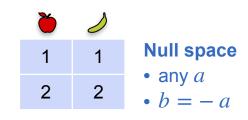




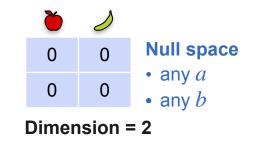




Dimension = 0

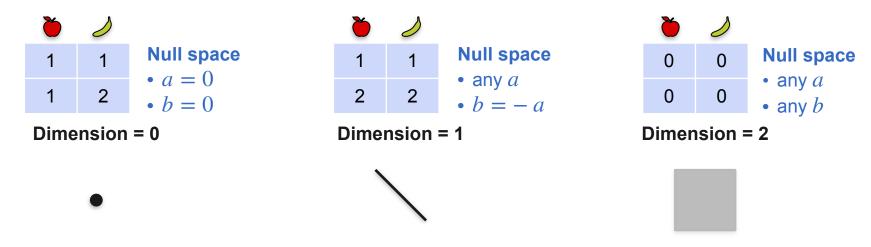


Dimension = 1

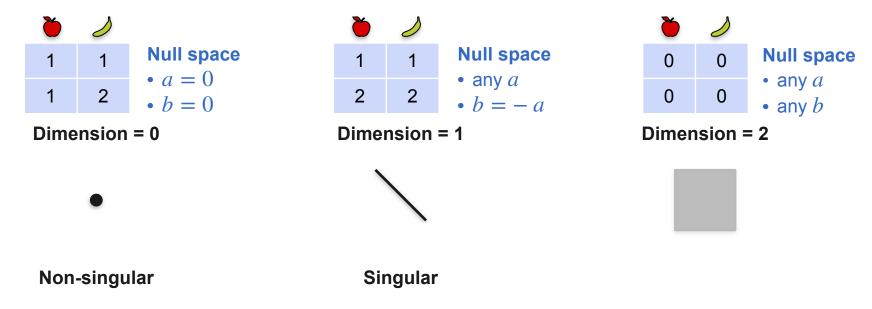


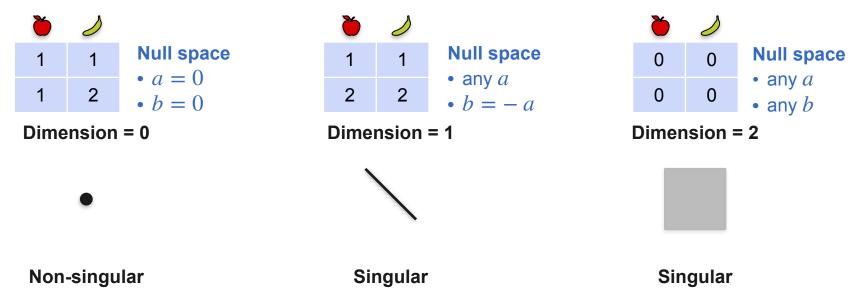


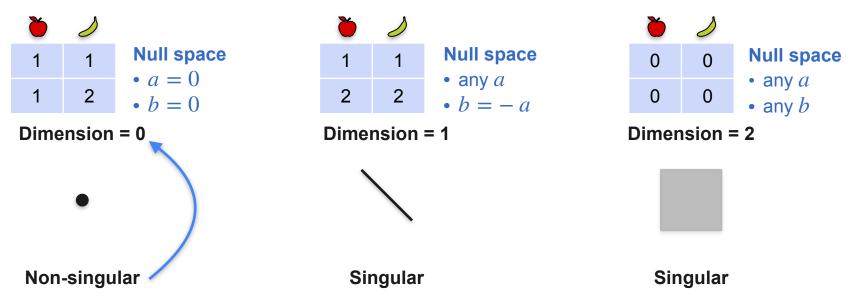




Non-singular







More conceptual explanation of the null space

• Elaborate here



Quiz: Null space of a matrix

Problem: Determine the dimension of the null space of the following two matrices

Matrix 1

5	1
-1	3

Matrix 2

2	-1
-6	3

Solutions: Null space of a matrix

Matrix 1: Notice that this is a non-singular matrix, since the determinant is 16. Therefore, the null space is only the point (0,0). The dimension is 0.

5 1 -1 3

Matrix 2: The corresponding system of equation has the equations 2ab=0 and -6a+3b=0. Some inspection shows that the first equation has the points (1,2), (2,4), (3,6), etc. as solutions. All of them are also solutions to the second equation, -6a+3b=0. Therefore the null space is all the points of the form (x, 2x). The dimension of this null space is 1, and the matrix is singular.



Systems of linear equations

Systems of linear equations

System 1

- a + b + c = 0
- a + 2b + c = 0
- a + b + 2c = 0



System 1	System 2
• a + b + c = 0	• a + b + c = 0
• a + 2b + c = 0	• a + b + 2c = 0

• a + b + 2c = 0 • a + b + 3c = 0



System 1	System 2	System 3
• a + b + c = 0	• a + b + c = 0	• a + b + c = 0
• a + 2b + c = 0	• a + b + 2c = 0	• 2a + 2b + 2c = 0
• a + b + 2c = 0	• a + b + 3c = 0	• 3a + 3b + 3c = 0



System 1	System 2	System 3	System 4
• a + b + c = 0	• a + b + c = 0	• a + b + c = 0	• 0a + 0b + 0c = 0
• a + 2b + c = 0	• a + b + 2c = 0	• 2a + 2b + 2c = 0	• 0a + 0b + 0c = 0
• a + b + 2c = 0	• a + b + 3c = 0	• 3a + 3b + 3c = 0	• 0a + 0b + 0c = 0

System 1	System 2	System 3	System 4
• a + b + c = 0	• a + b + c = 0	• a + b + c = 0	• 0a + 0b + 0c = 0
• a + 2b + c = 0	• a + b + 2c = 0	• 2a + 2b + 2c = 0	• 0a + 0b + 0c = 0
• a + b + 2c = 0	• a + b + 3c = 0	• 3a + 3b + 3c = 0	• 0a + 0b + 0c = 0

1	1	1
1	2	1
1	1	2

System 1	System 2	System 3	System 4
• a + b + c = 0	• a + b + c = 0	• a + b + c = 0	• 0a + 0b + 0c = 0
• a + 2b + c = 0	• a + b + 2c = 0	• 2a + 2b + 2c = 0	• 0a + 0b + 0c = 0
• a + b + 2c = 0	• a + b + 3c = 0	• 3a + 3b + 3c = 0	• 0a + 0b + 0c = 0

1	1	1
1	2	1
1	1	2

1	1	1
1	1	2
1	1	3

Syste	System 1			Syste	em 2		System 3			System 4
• a +	• a + b + c = 0			• a +	b + c =	0	• a + b + c = 0			• 0a + 0b + 0c = 0
• a + 2b + c = 0				• a +	b + 2c	= 0	• 2a + 2b + 2c = 0			• 0a + 0b + 0c = 0
• a +	• a + b + 2c = 0			• a + b + 3c = 0			• 3a + 3b + 3c = 0			• 0a + 0b + 0c = 0
1	1	1		1	1	1	1	1	1	
1	2	1		1	1	2	2	2	2	
1	1	2		1	1	3	3	3	3	

S	Syste	em 1			Syste	em 2			Syste	m 3		Syste	em 4	
• a + b + c = 0			• a + b + c = 0			• a + b + c = 0			• a +	b + c =	0	• 0a +	- 0b +	0c = 0
• a + 2b + c = 0			• a + 2b + c = 0			• a + b + 2c = 0			• 2a +	- 2b + 2	2c = 0	• 0a +	- 0b +	0c = 0
•	a +	b + 2c	= 0		• a +	b + 3c	= 0		• 3a + 3b + 3c = 0		• 0a + 0b + 0c = 0		0c = 0	
												•	•	0
	1	1	1		1	1	1		1	1	1	0	0	0
	1	2	1		1	1	2		2	2	2	0	0	0
	1	1	2		1	1	3		3	3	3	0	0	0

System 1	System 2	System 3	System 4
• a + b + c = 0	• a + b + c = 0	• a + b + c = 0	• 0a + 0b + 0c = 0
• a + 2b + c = 0	• a + b + 2c = 0	• 2a + 2b + 2c = 0	• 0a + 0b + 0c = 0
• a + b + 2c = 0	• a + b + 3c = 0	• 3a + 3b + 3c = 0	• 0a + 0b + 0c = 0

System 1	System 2	System 3	System 4
• a + b + c = 0	• a + b + c = 0	• a + b + c = 0	• 0a + 0b + 0c = 0
• a + 2b + c = 0	• a + b + 2c = 0	• 2a + 2b + 2c = 0	• 0a + 0b + 0c = 0
• a + b + 2c = 0	• a + b + 3c = 0	• 3a + 3b + 3c = 0	• 0a + 0b + 0c = 0

Solution space

0

System 1	System 2	System 3	System 4
• a + b + c = 0	• a + b + c = 0	• a + b + c = 0	• 0a + 0b + 0c = 0
• a + 2b + c = 0	• a + b + 2c = 0	• 2a + 2b + 2c = 0	• 0a + 0b + 0c = 0
• a + b + 2c = 0	• a + b + 3c = 0	• 3a + 3b + 3c = 0	• 0a + 0b + 0c = 0

Solution space

Solution space

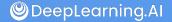
System 1	System 2	System 3	System 4
• a + b + c = 0	• a + b + c = 0	• a + b + c = 0	• 0a + 0b + 0c = 0
• a + 2b + c = 0	• a + b + 2c = 0	• 2a + 2b + 2c = 0	• 0a + 0b + 0c = 0
• a + b + 2c = 0	• a + b + 3c = 0	• 3a + 3b + 3c = 0	• 0a + 0b + 0c = 0
Solution space	Solution space	Solution space	



System 1	System 2	System 3	System 4
• a + b + c = 0	• a + b + c = 0	• a + b + c = 0	• 0a + 0b + 0c = 0
• a + 2b + c = 0	• a + b + 2c = 0	• 2a + 2b + 2c = 0	• 0a + 0b + 0c = 0
• a + b + 2c = 0	• a + b + 3c = 0	• 3a + 3b + 3c = 0	• 0a + 0b + 0c = 0
Solution space	Solution space	Solution space	Solution space
•			

System 1	System 2	System 3	System 4
• a + b + c = 0	• a + b + c = 0	• a + b + c = 0	• 0a + 0b + 0c = 0
• a + 2b + c = 0	• a + b + 2c = 0	• 2a + 2b + 2c = 0	• 0a + 0b + 0c = 0
• a + b + 2c = 0	• a + b + 3c = 0	• 3a + 3b + 3c = 0	• 0a + 0b + 0c = 0
Solution space	Solution space	Solution space	Solution space
Dimension = 0			

System 1	System 2	System 3	System 4
• a + b + c = 0	• a + b + c = 0	• a + b + c = 0	• 0a + 0b + 0c = 0
• a + 2b + c = 0	• a + b + 2c = 0	• 2a + 2b + 2c = 0	• 0a + 0b + 0c = 0
• a + b + 2c = 0	• a + b + 3c = 0	• 3a + 3b + 3c = 0	• 0a + 0b + 0c = 0
Solution space	Solution space	Solution space	Solution space
•			
Dimension = 0	Dimension = 1		



System 1	System 2	System 3	System 4
• a + b + c = 0	• a + b + c = 0	• a + b + c = 0	• 0a + 0b + 0c = 0
• a + 2b + c = 0	• a + b + 2c = 0	• 2a + 2b + 2c = 0	• 0a + 0b + 0c = 0
• a + b + 2c = 0	• a + b + 3c = 0	• 3a + 3b + 3c = 0	• 0a + 0b + 0c = 0
Solution space	Solution space	Solution space	Solution space
•			
Dimension = 0	Dimension = 1	Dimension = 2	

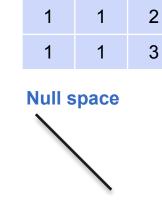
System 1	System 2	System 3	System 4
• a + b + c = 0	• a + b + c = 0	• a + b + c = 0	• 0a + 0b + 0c = 0
• a + 2b + c = 0	• a + b + 2c = 0	• 2a + 2b + 2c = 0	• 0a + 0b + 0c = 0
• a + b + 2c = 0	• a + b + 3c = 0	• 3a + 3b + 3c = 0	• 0a + 0b + 0c = 0
Solution space	Solution space	Solution space	Solution space
•			
Dimension = 0	Dimension = 1	Dimension = 2	Dimension = 3

Null space for matrices

Matrix 1

1	1	1
1	2	1
1	1	2

Null space



1

1

Matrix 2

1

Dimension = 0

Dimension = 1

Matrix 3

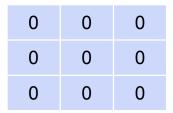
Matrix 4

1	1	1
2	2	2
3	3	3





Dimension = 2



Null space



Dimension = 3

Quiz: Null space

Problem: Determine the dimension of the null space for the following matrices.

1	0	1
0	1	0
3	2	3



Problem: Determine the dimension of the null space for the following matrices.

	0	1
	1	0
2		3
c =	0	
0		
⊦ 2b	+	· 3c = (



Problem: Determine the dimension of the null space for the following matrices.

	0	1
	1	0
	2	3
•	c = 0	
()	
	+ 2b +	3c = (

All points of the form (x, 0, -x)

(x,0,-x)

Problem: Determine the dimension of the null space for the following matrices.

1	0	1
	1	0
3	2	3
a +	- c = 0	
• b = 0		
• 3a + 2b + 3c = 0		
	oints o	

Dimension = 1

Problem: Determine the dimension of the null space for the following matrices.

1	0	1
)	1	0
3	2	3
• a +	- c = 0	
• b = 0		
• 3a + 2b + 3c = 0		
All points of the form $(x,0, -x)$		
	nsion :	= 1

Problem: Determine the dimension of the null space for the following matrices.

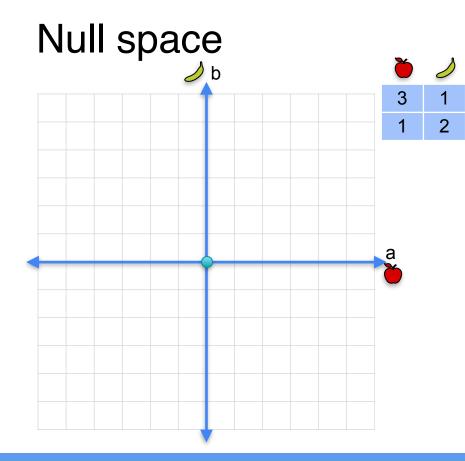
	0	1
0	1	0
3	2	3
• a +	- c = 0	
• b = 0		
• 3a + 2b + 3c = 0		
All points of the form $(x,0, -x)$		
Dime	nsion	= 1

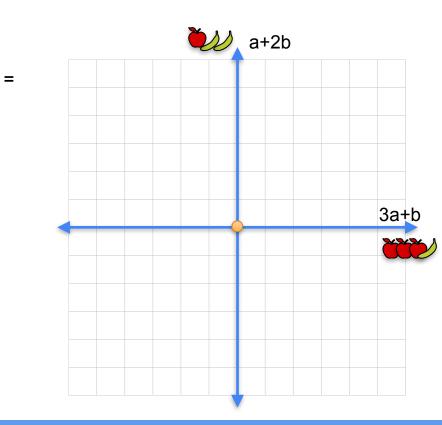
Problem: Determine the dimension of the null space for the following matrices.

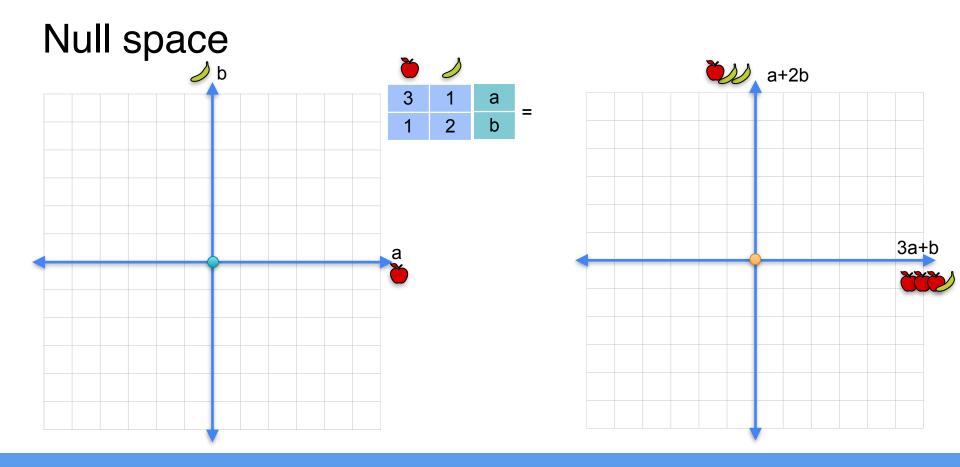
1	0	1	
0	1	0	
3	2	3	
• a +	c = 0		
• b = 0			
• 3a + 2b + 3c = 0			
All points of the $(x,0, -x)$ Dimension = 1			

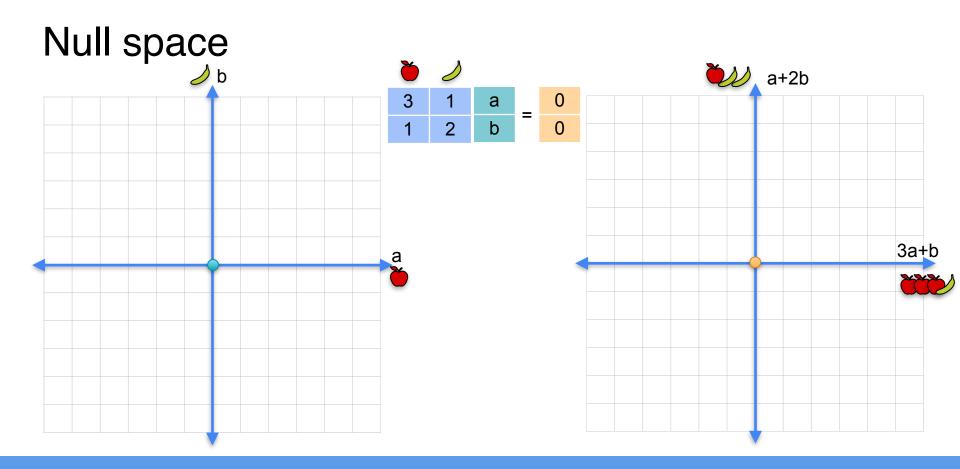
Problem: Determine the dimension of the null space for the following matrices.

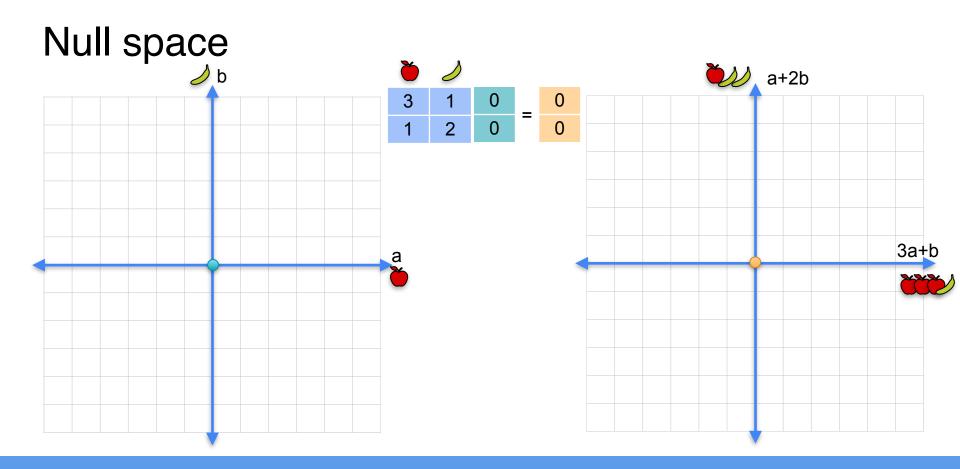
Dimension = 1		Dimension = 1						• 3c = 0 The point (0,0,0) Dimension =					
All points of the form $(x,0, -x)$			All points of the form $(x, -x, 0)$										
• 3a + 2b + 3c = 0			• c = 0										
• b = 0			• a + b + 2c = 0						• 2b + 2c = (
• a + c = 0			• a + b + c = 0						• a + b + c =				
3	2	3			0	0	-1				0	0	
0	1	0			1	1	2				0	2	
1	0	1			1	1	1				1	1	

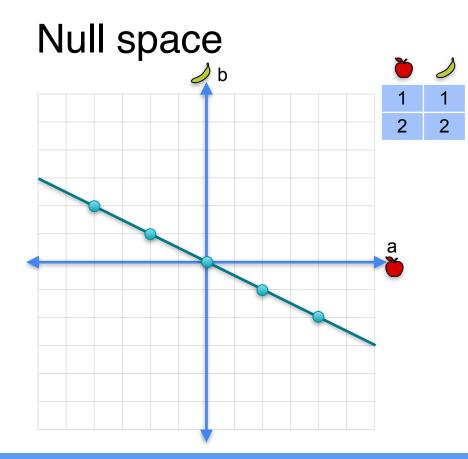


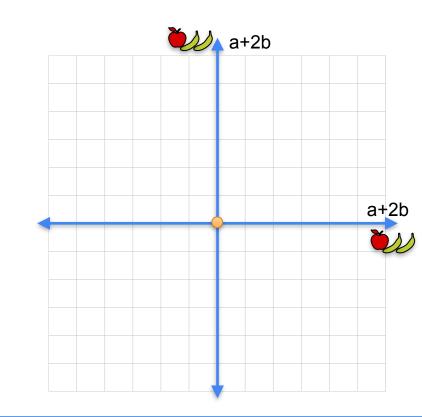




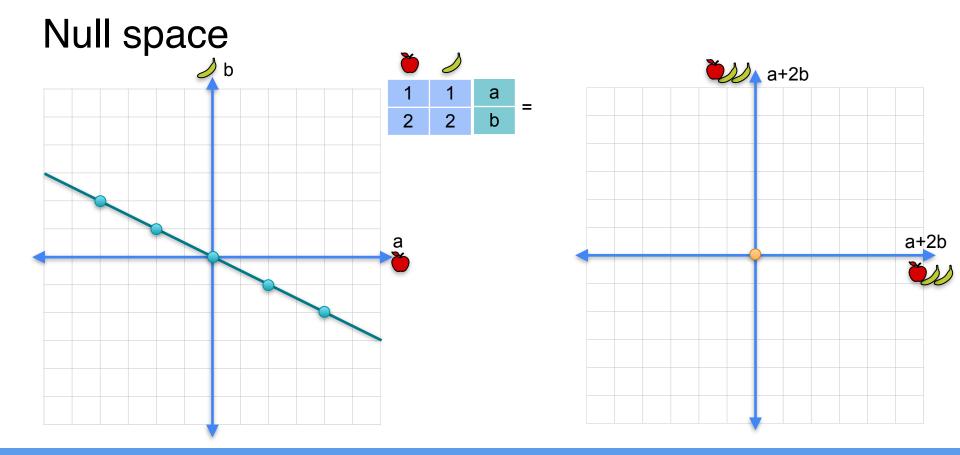


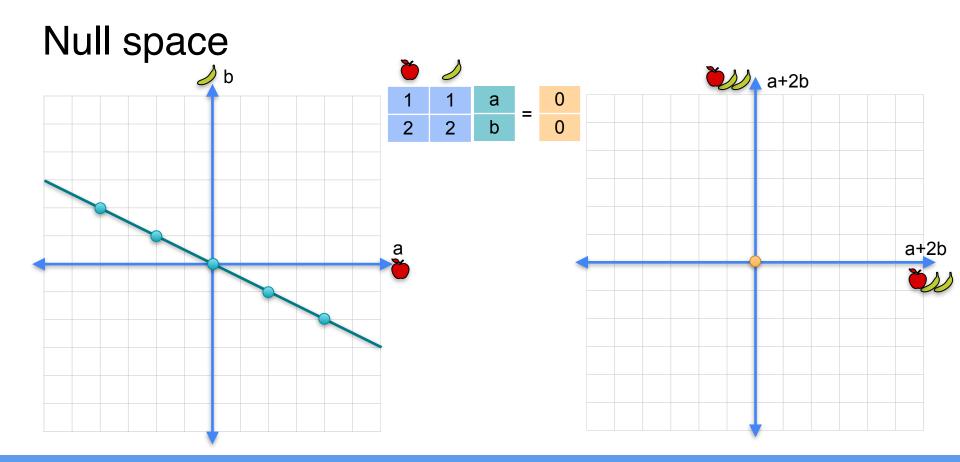


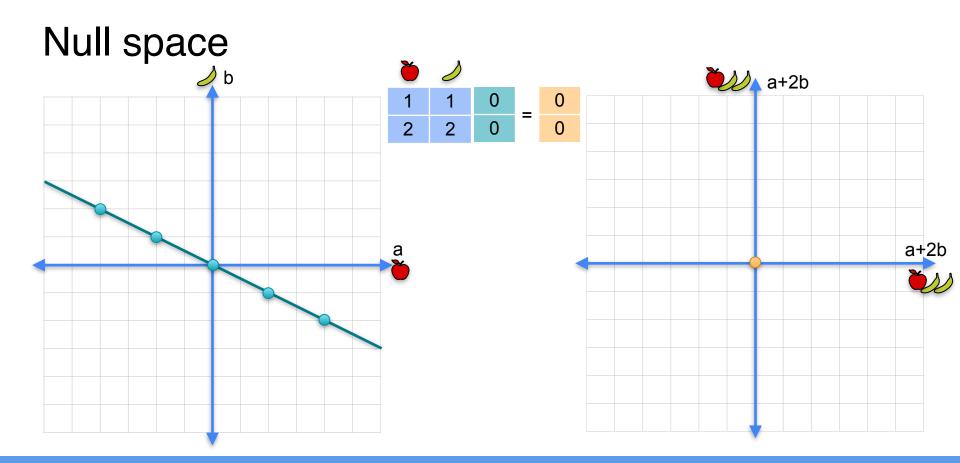


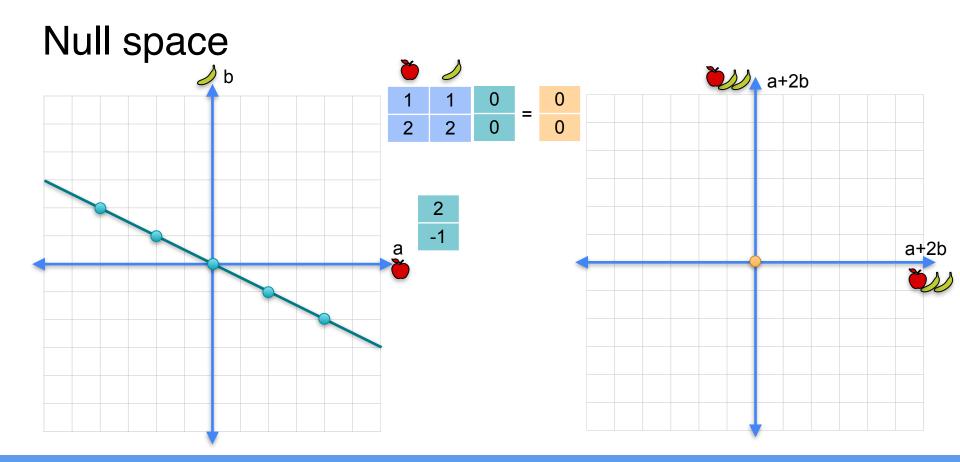


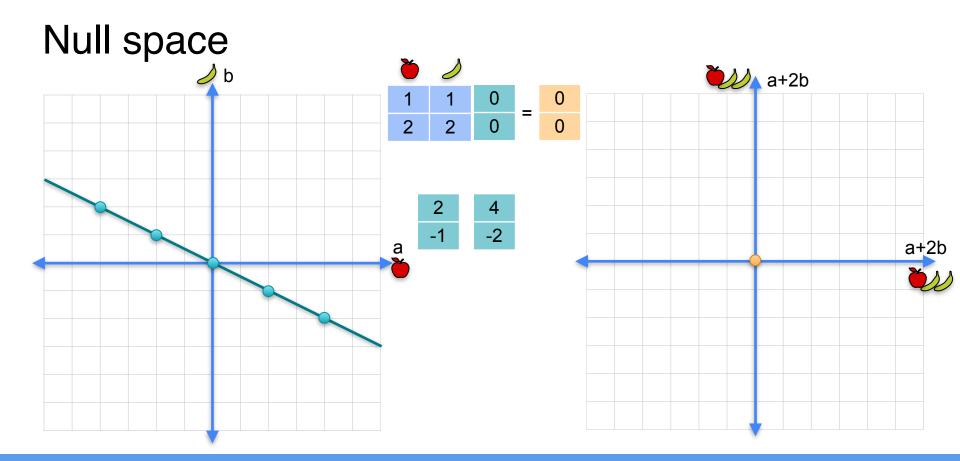
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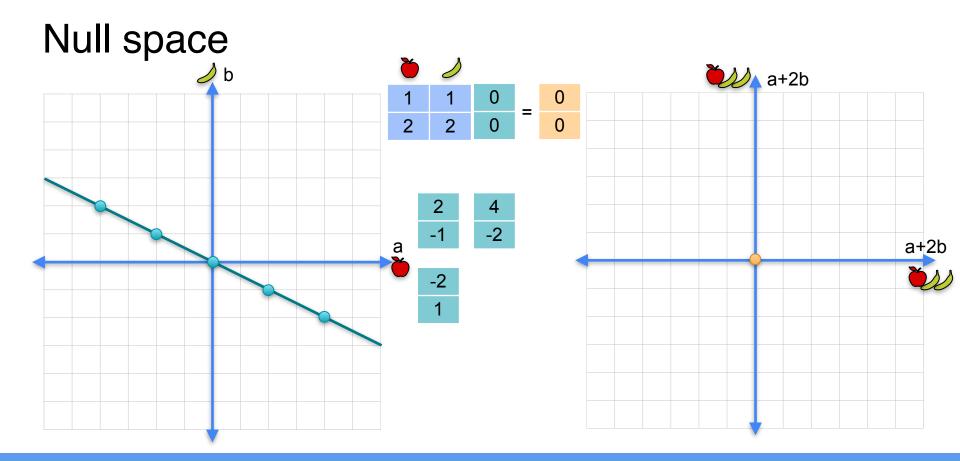


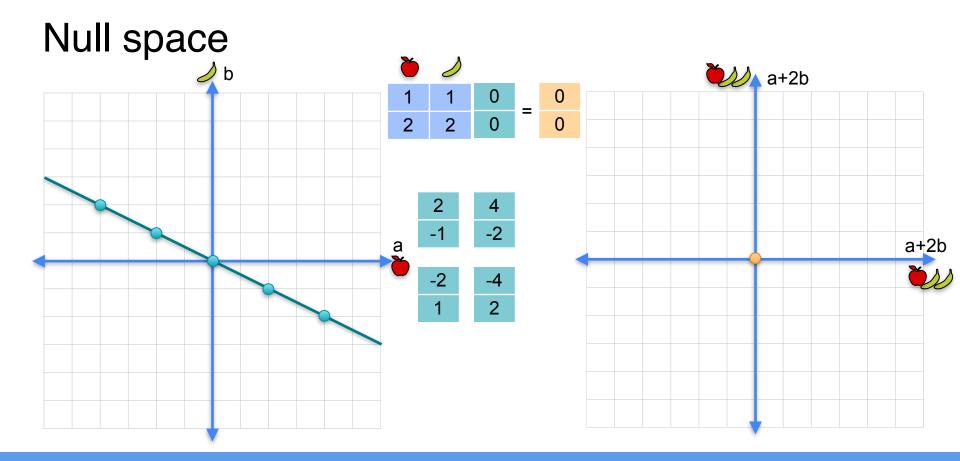


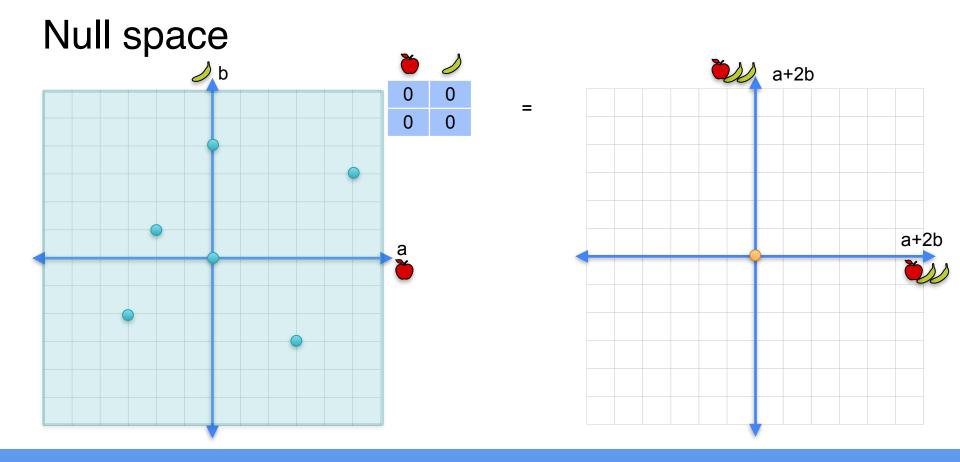


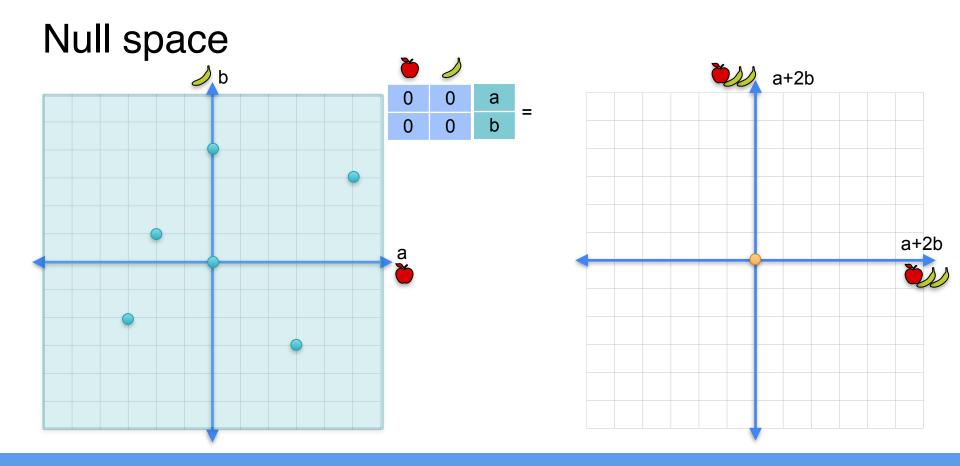


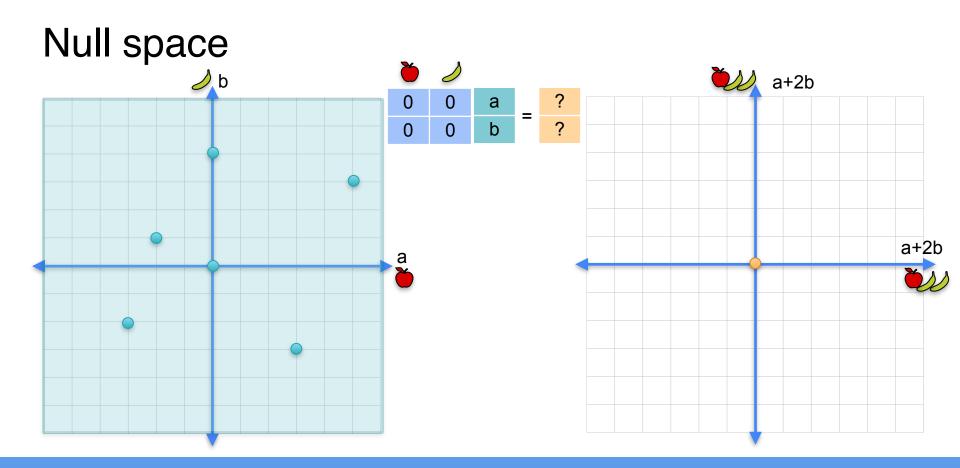


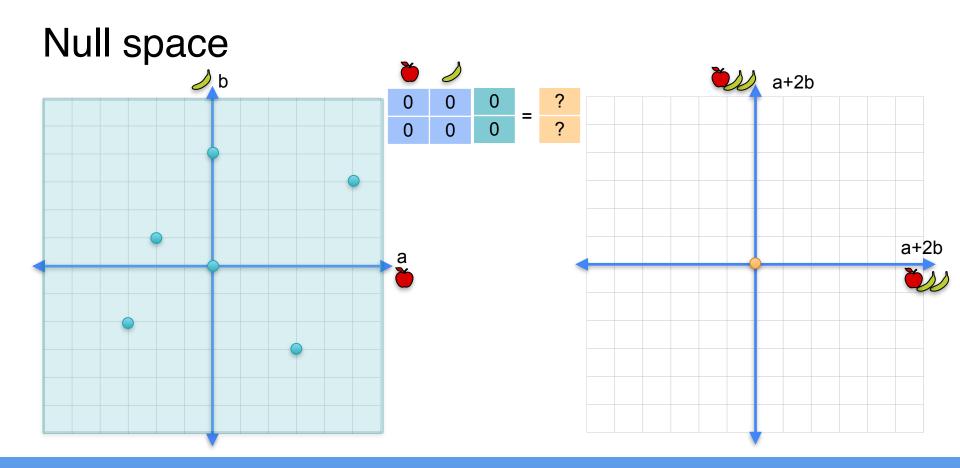


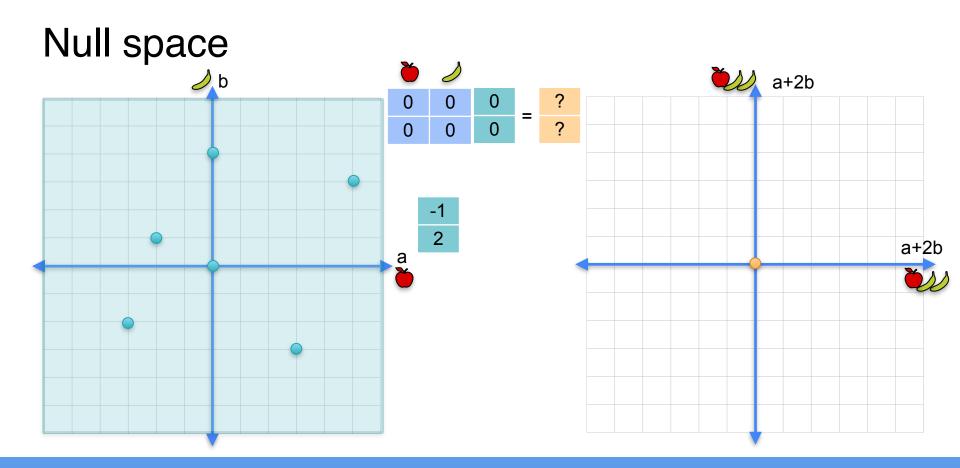


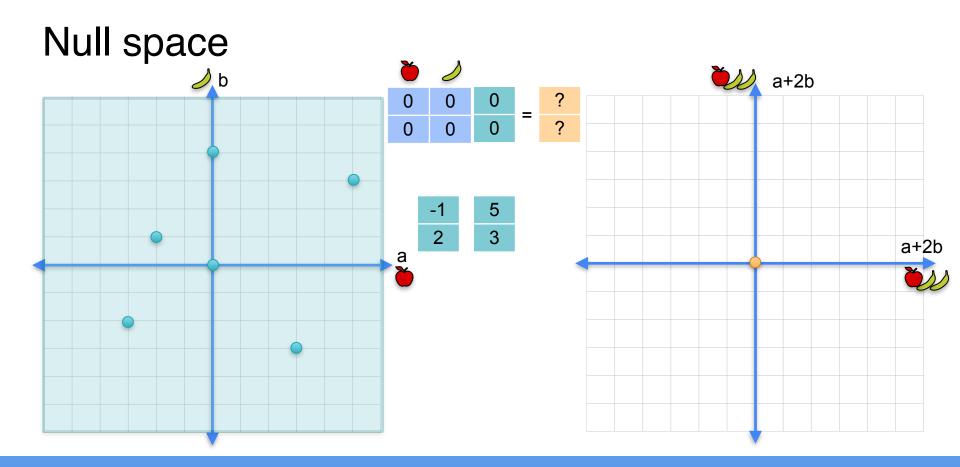


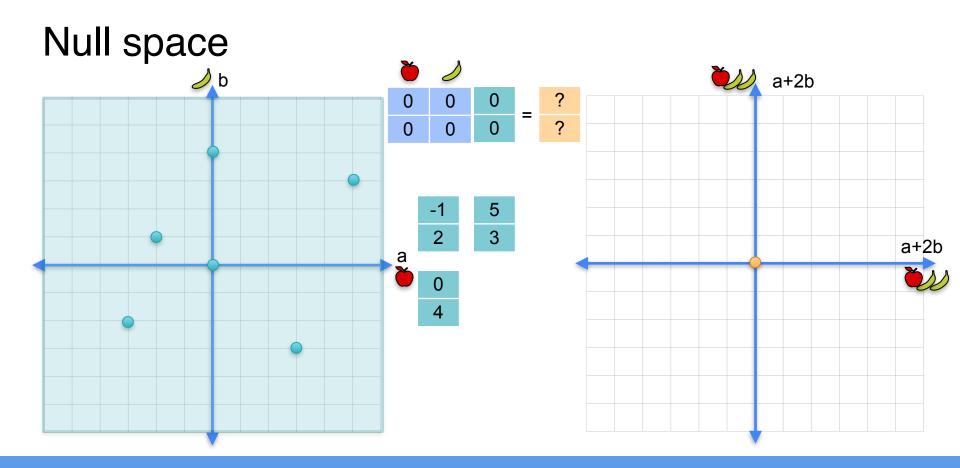


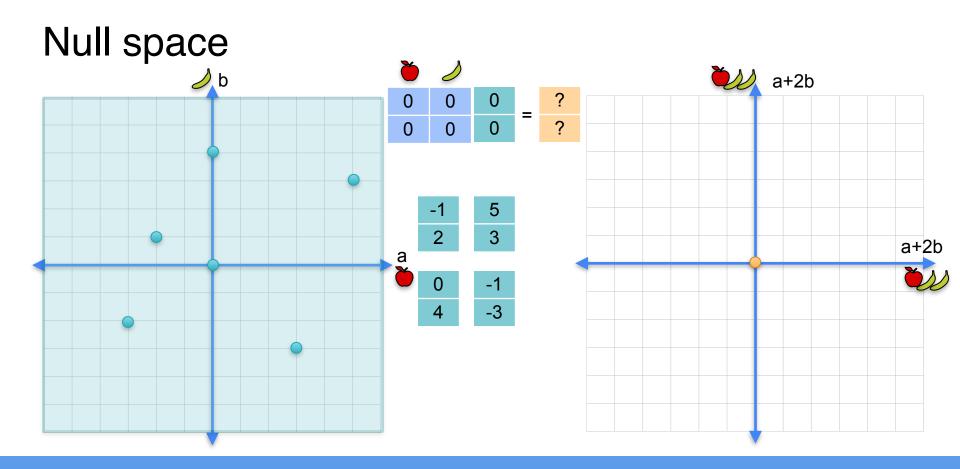


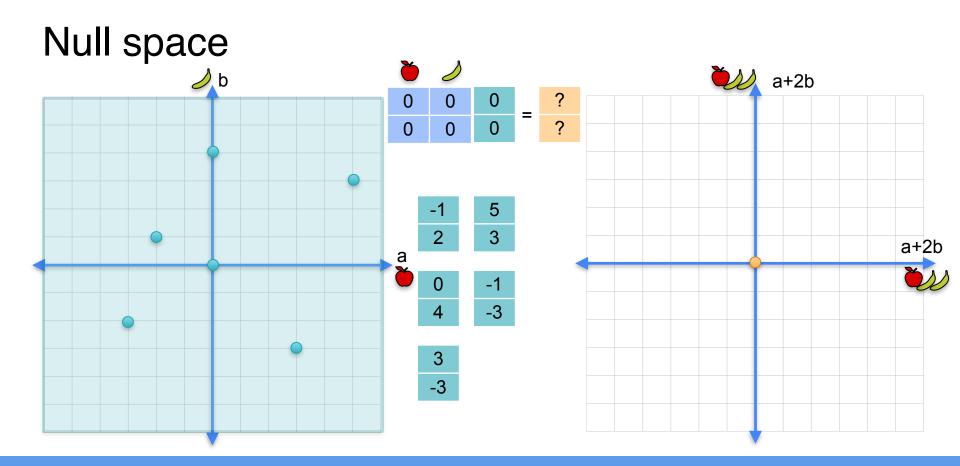




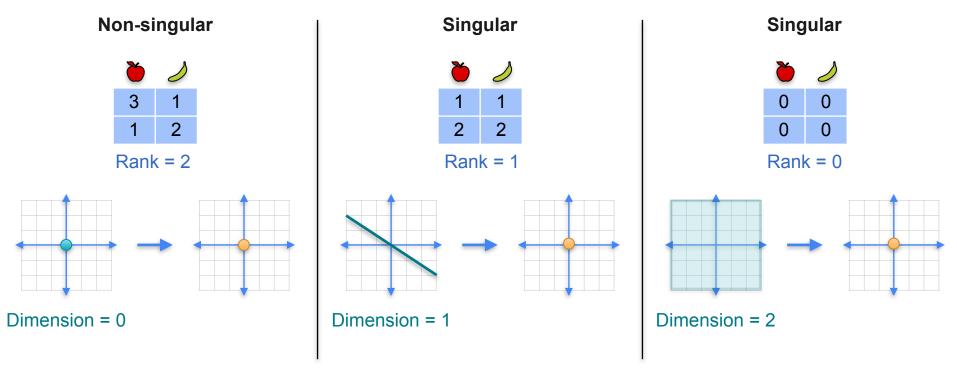




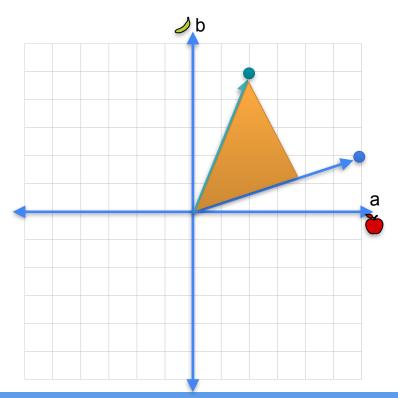




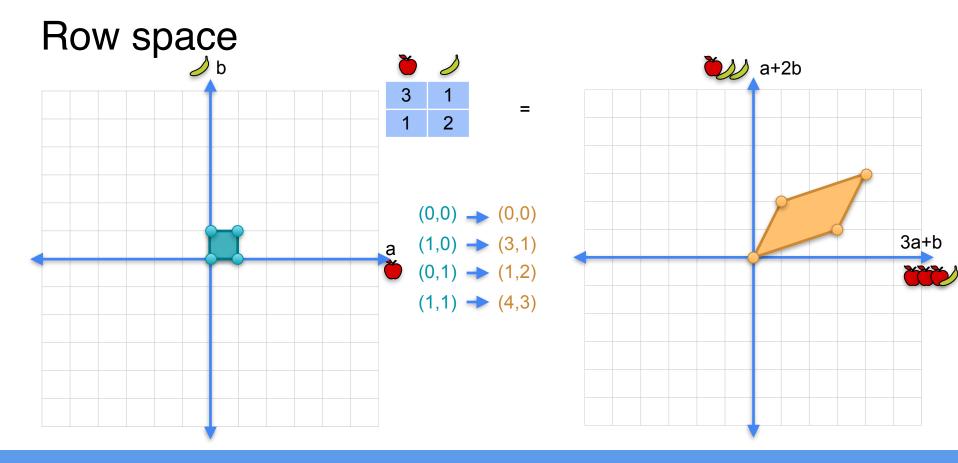
Null space

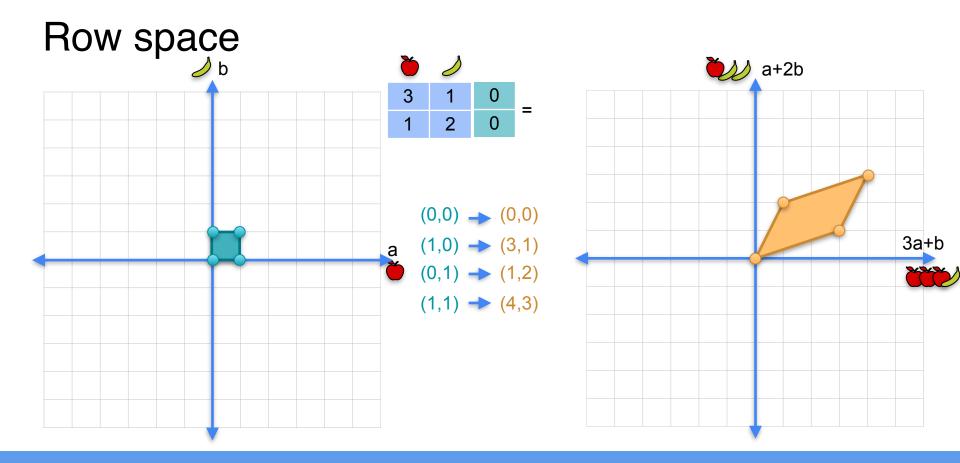


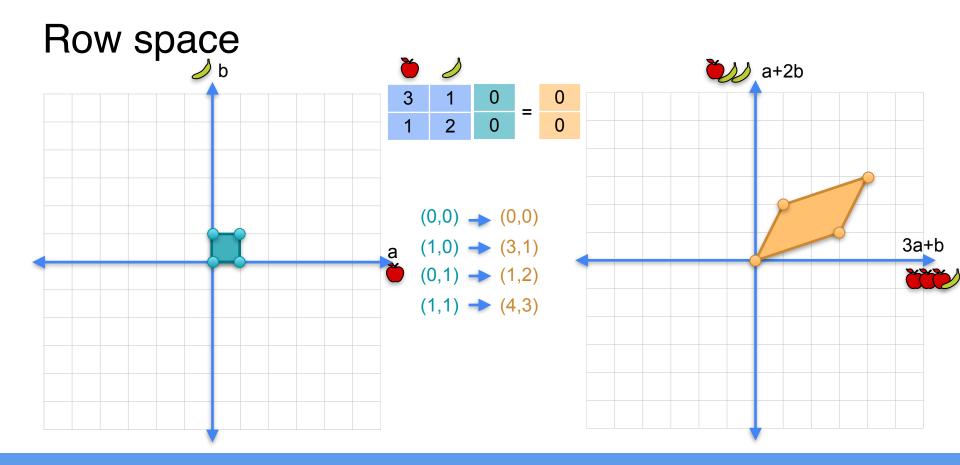
Dot product as an area

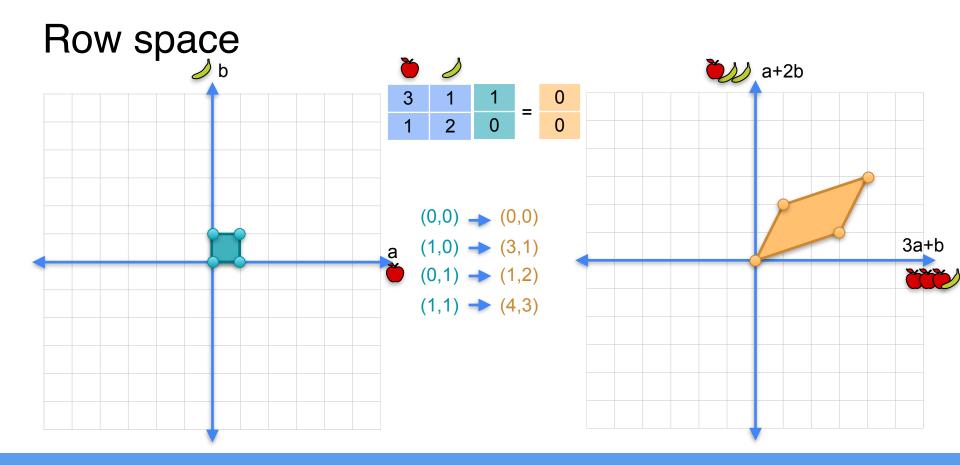


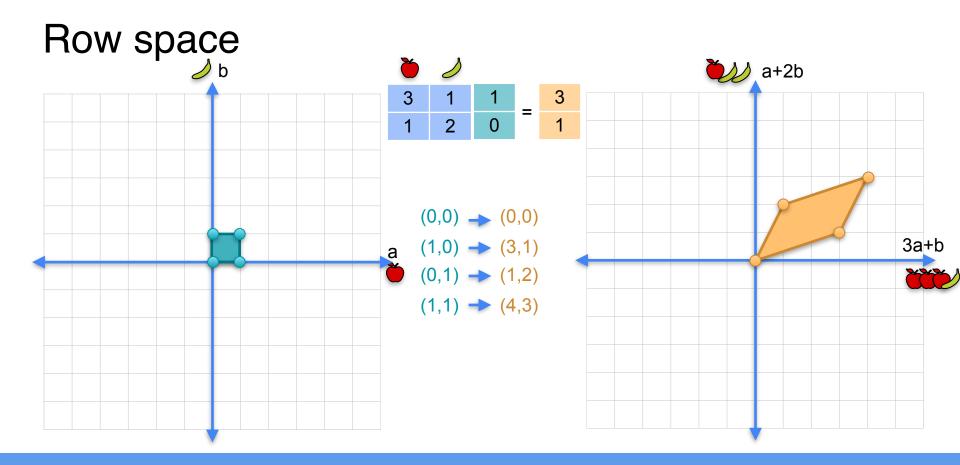


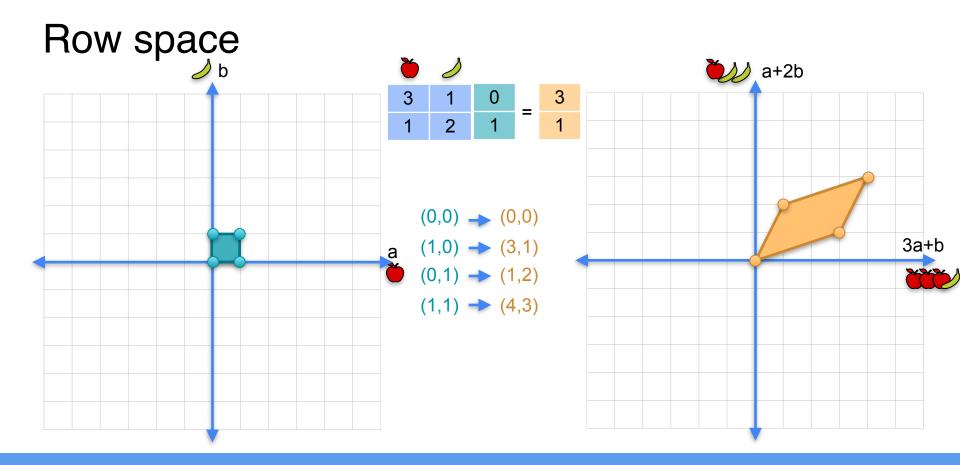


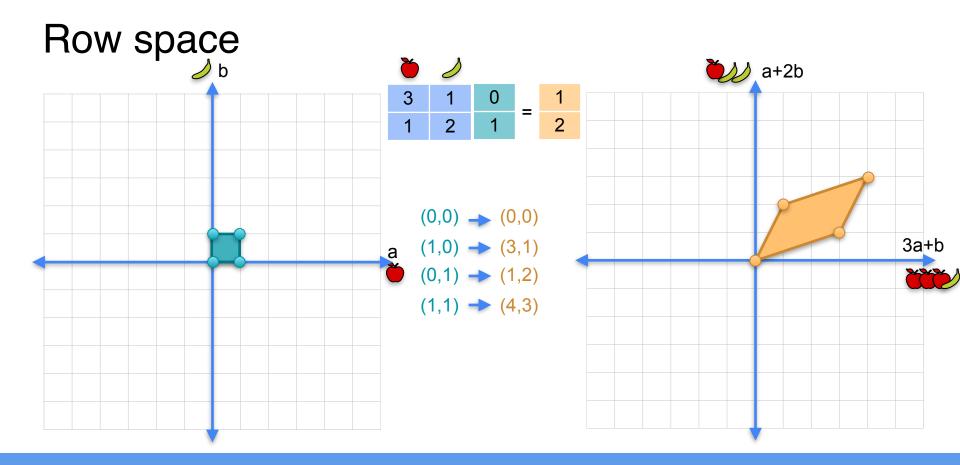


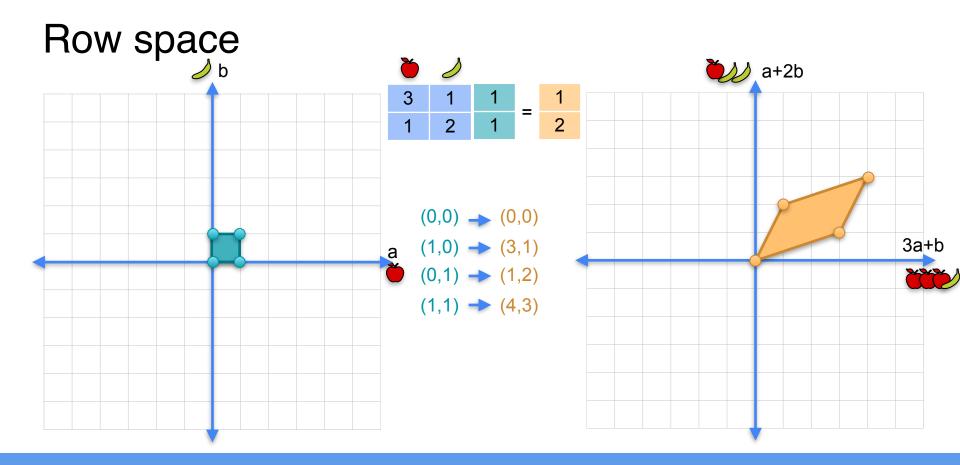


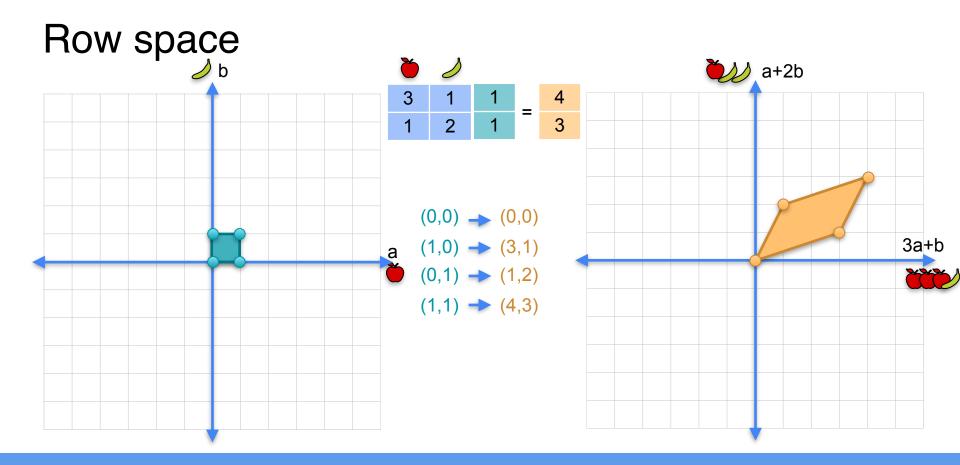


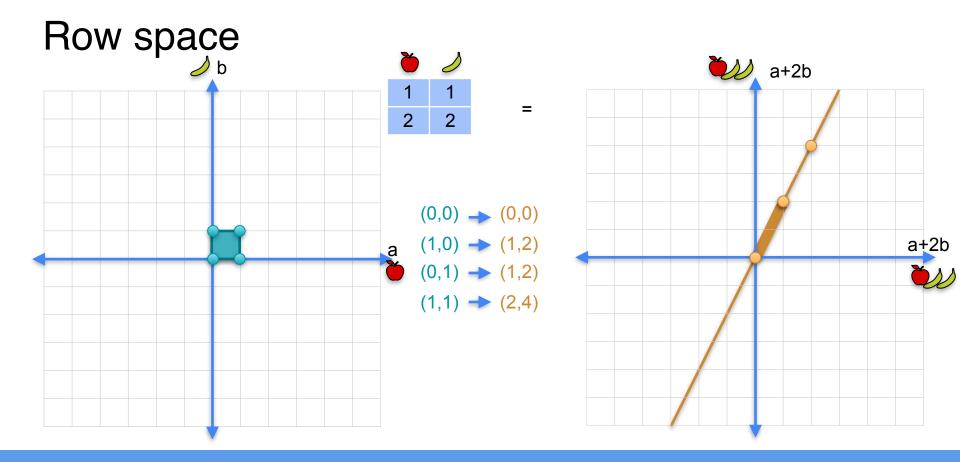


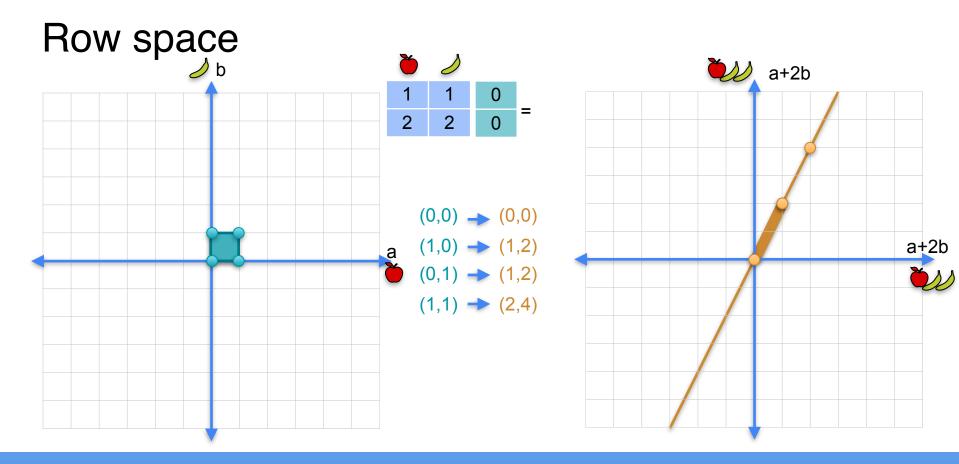


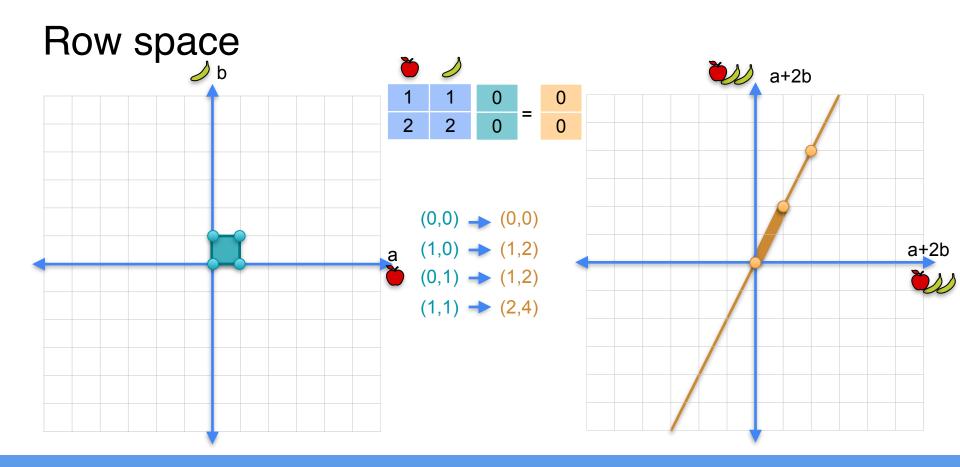


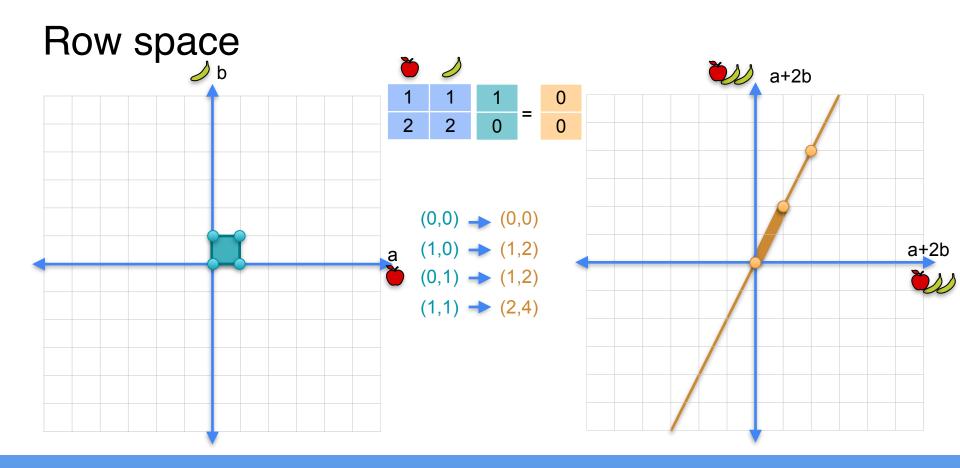


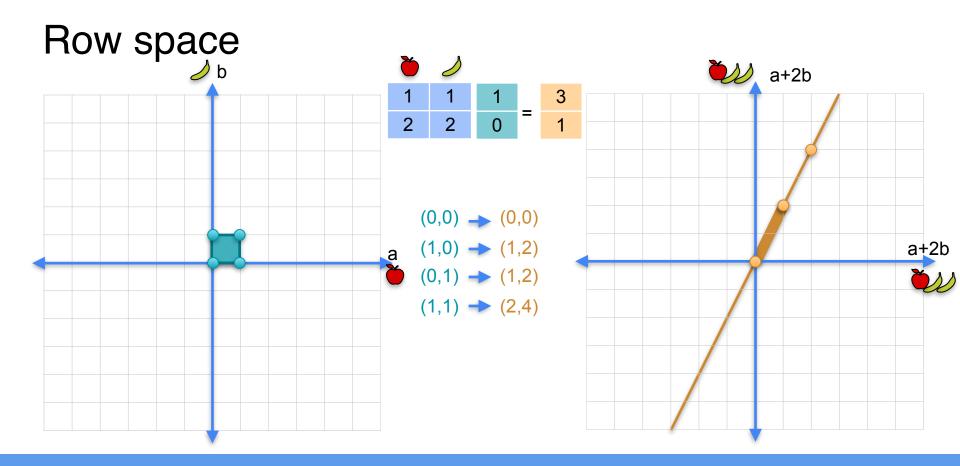


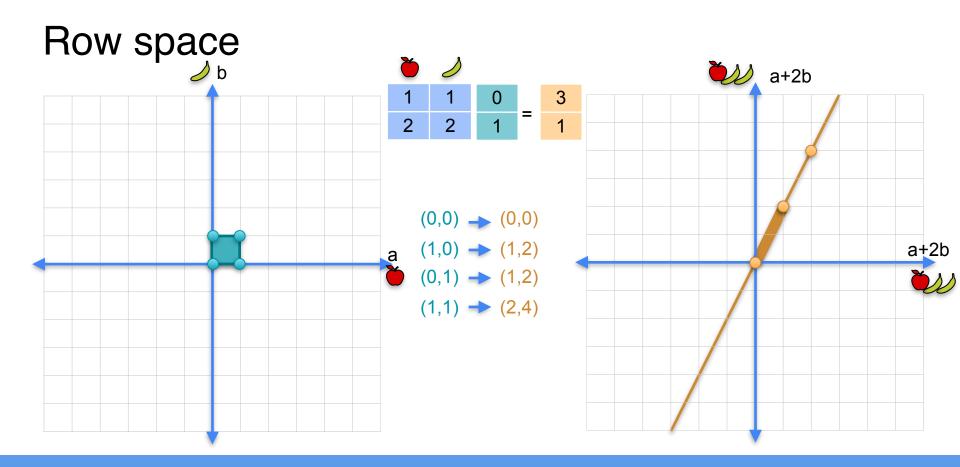


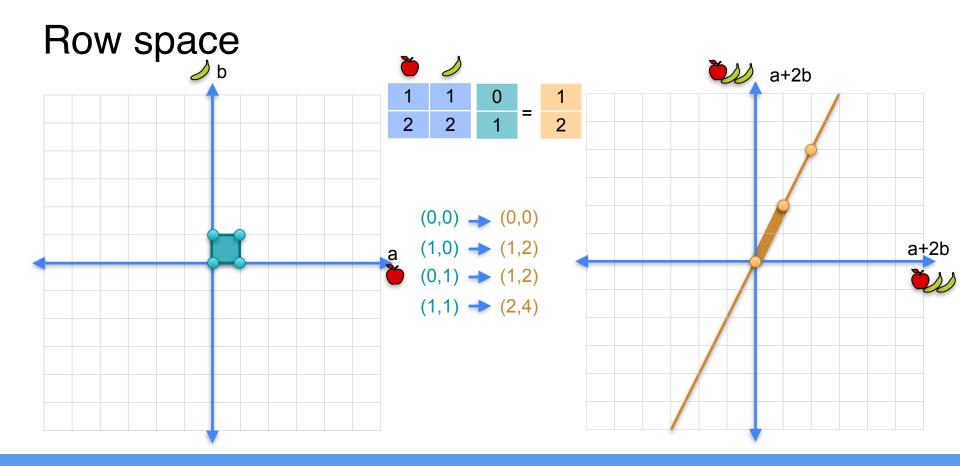


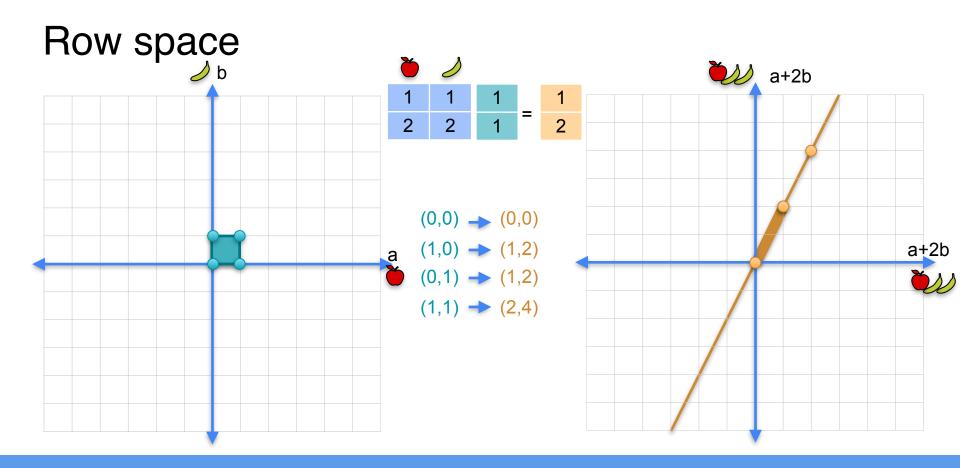


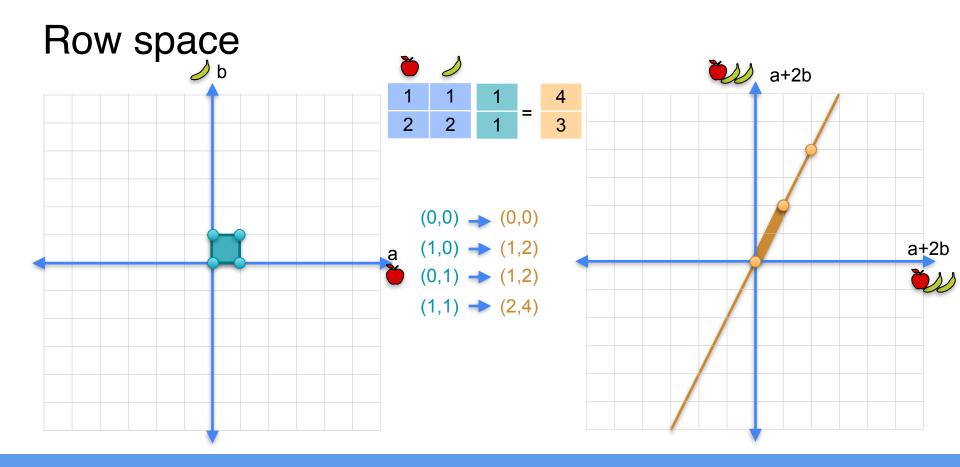


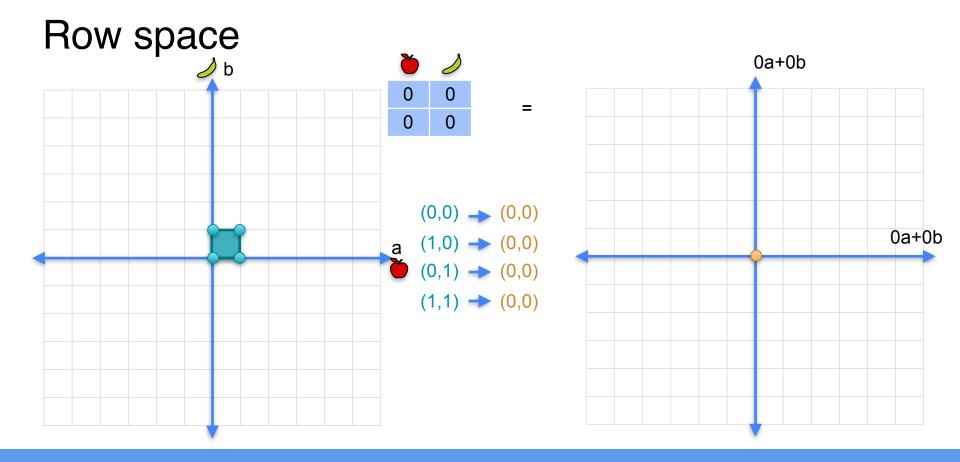


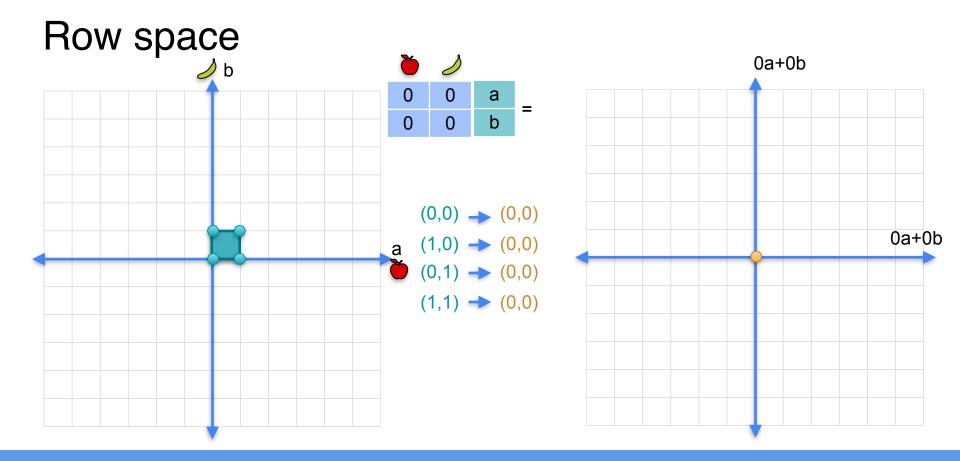


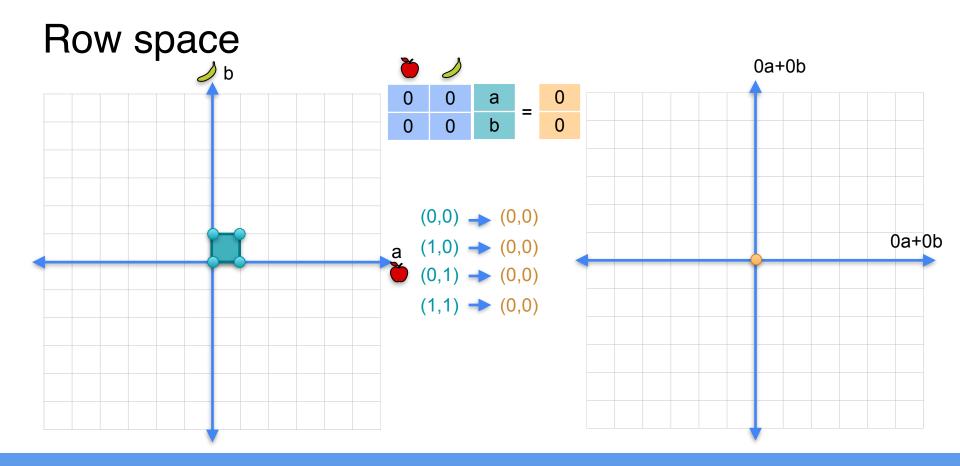




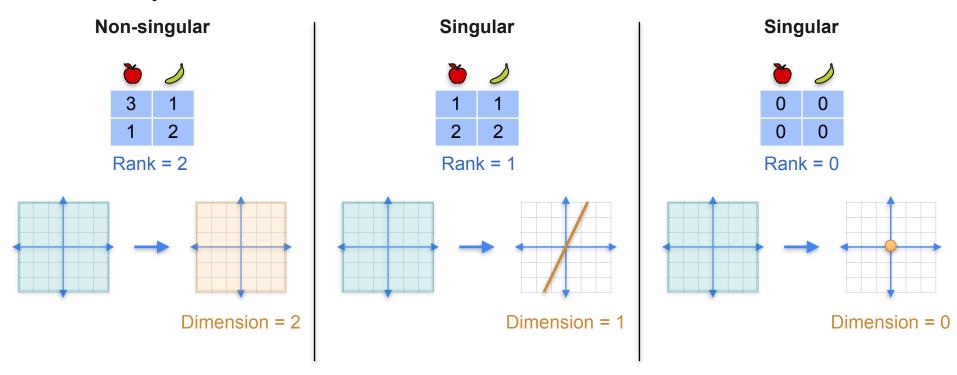




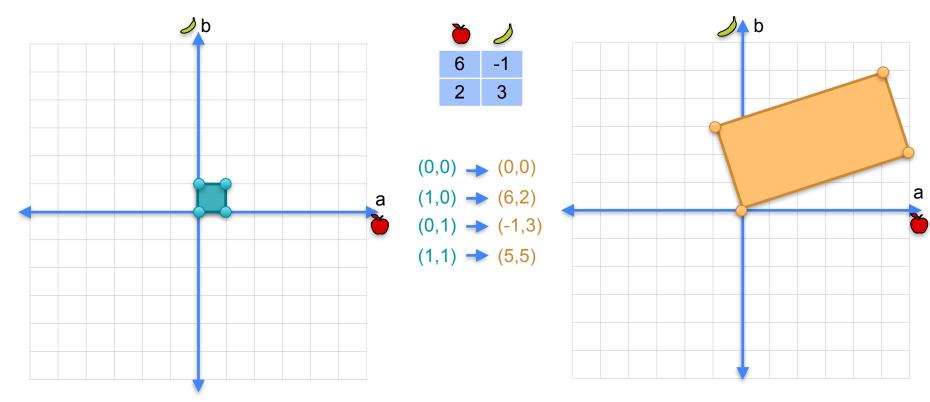




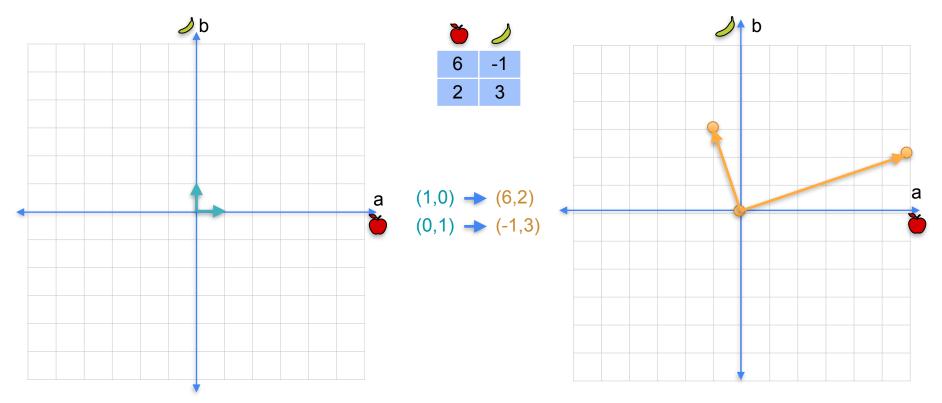
Row space



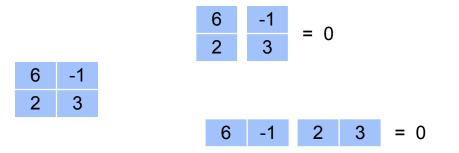
Orthogonal matrix



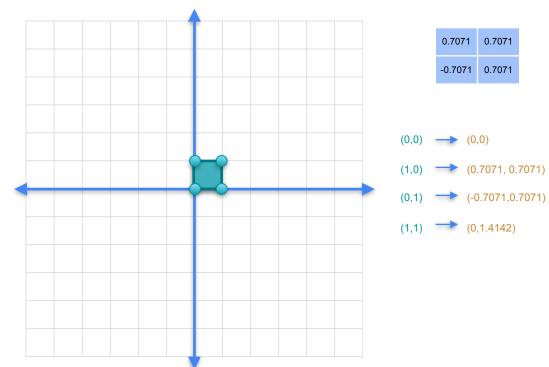
Orthogonal matrix

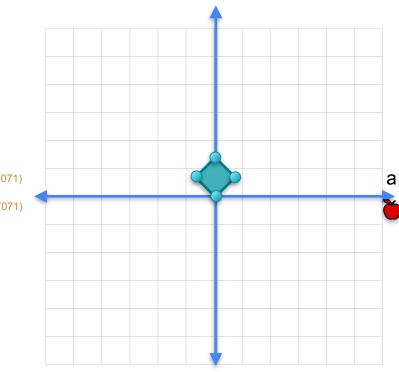


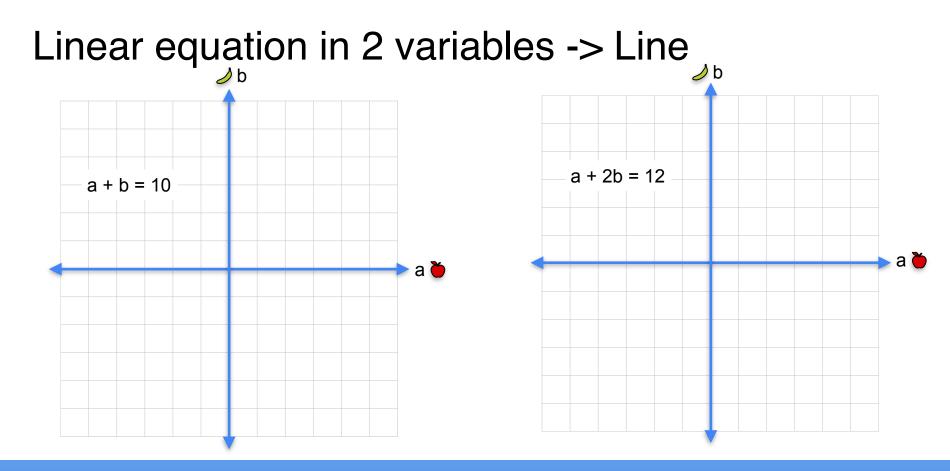
Orthogonal matrices have orthogonal columns

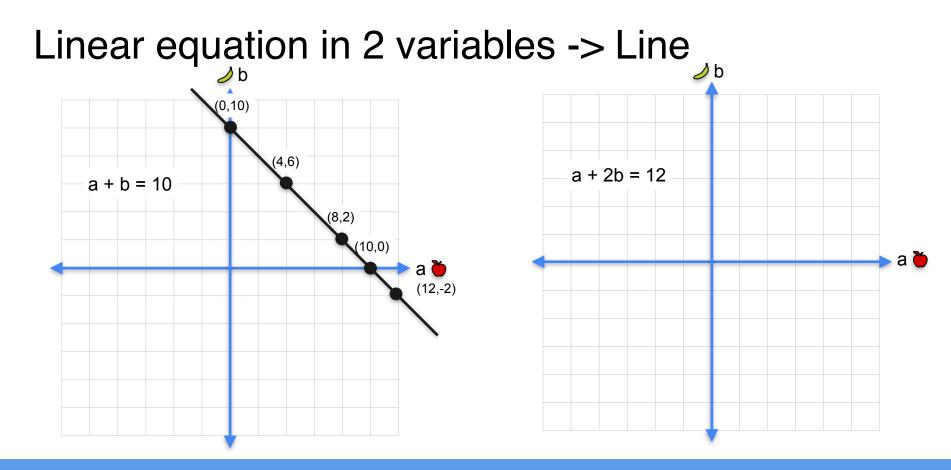


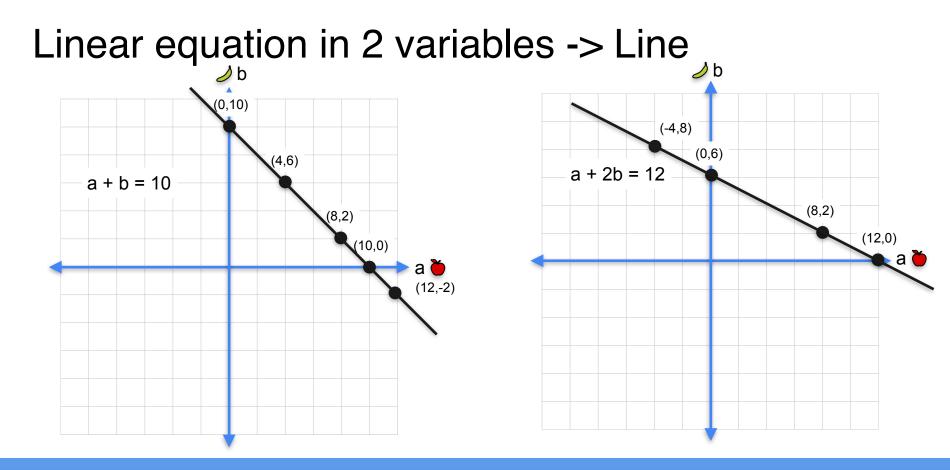
Orthogonal matrix

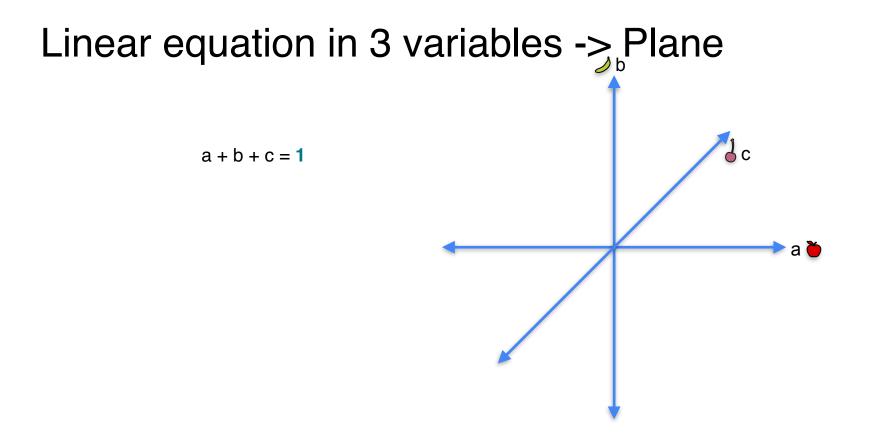


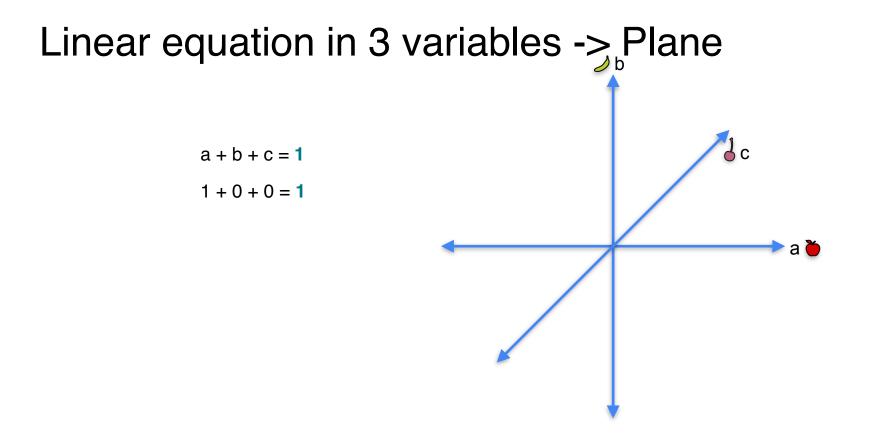


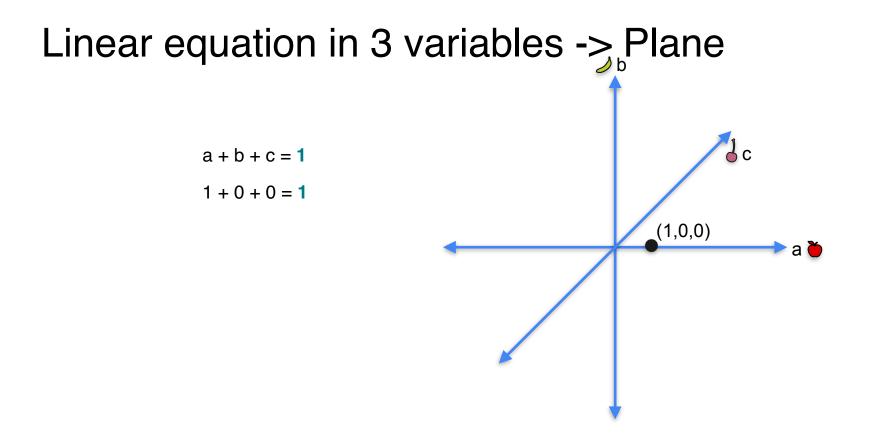


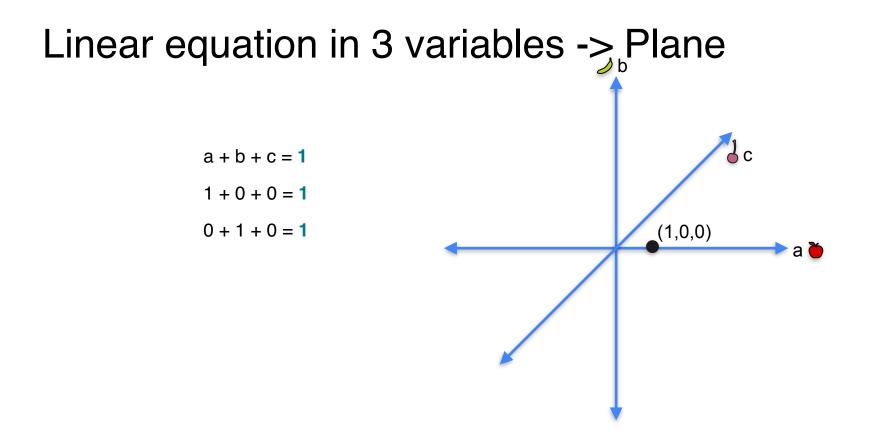


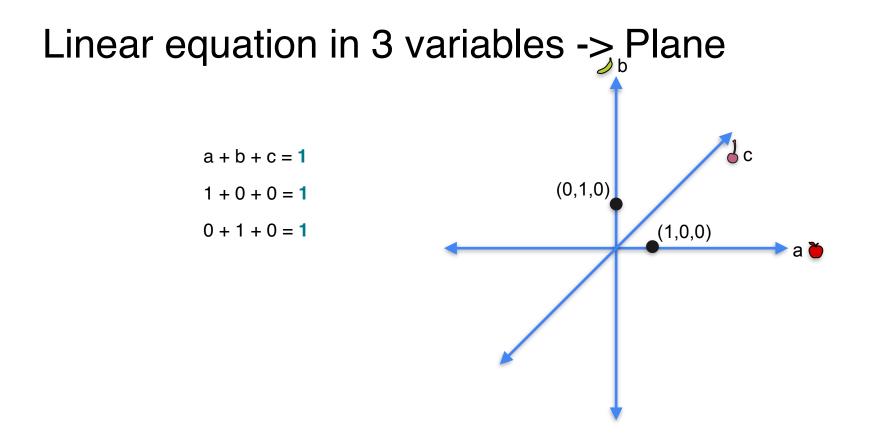


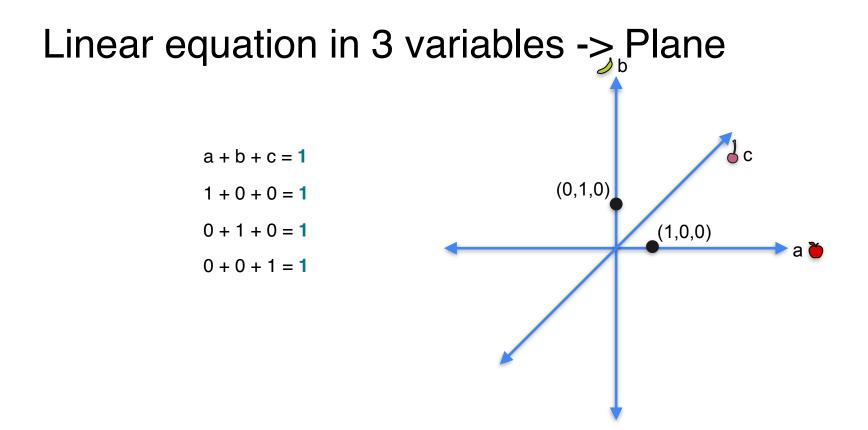


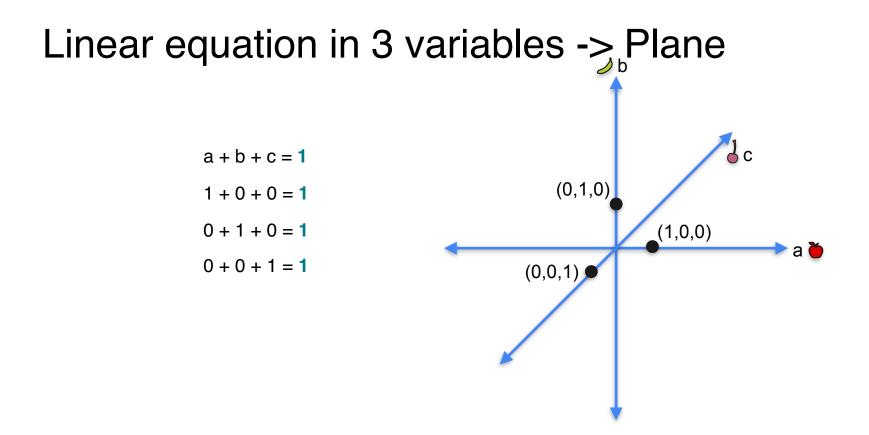


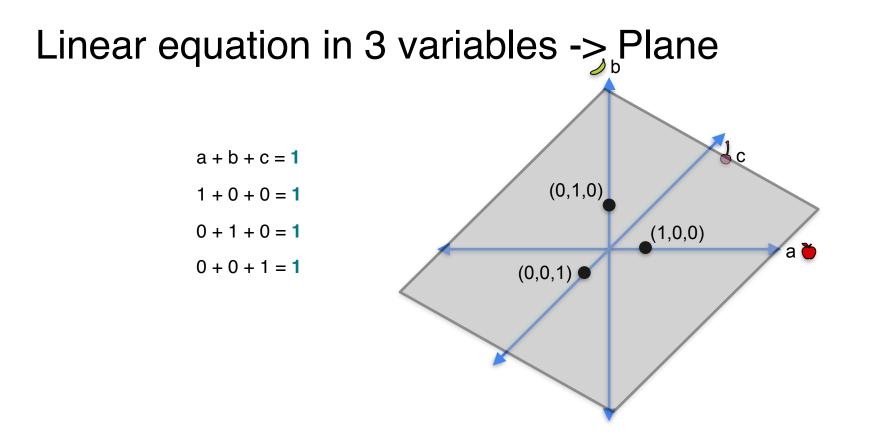


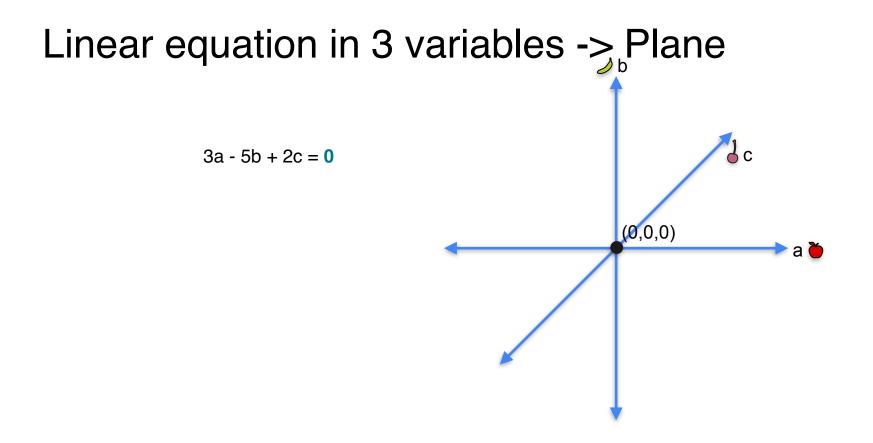


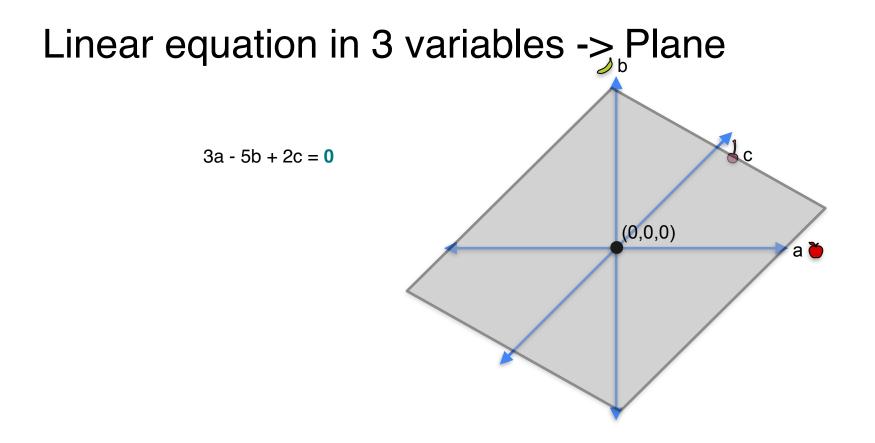


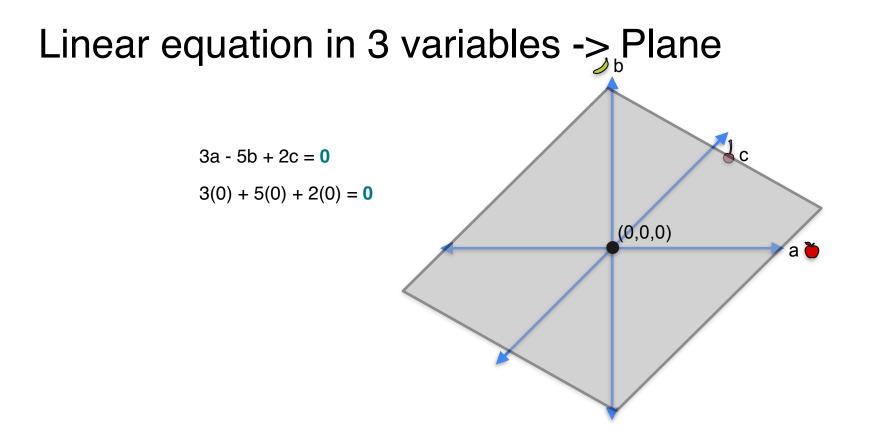






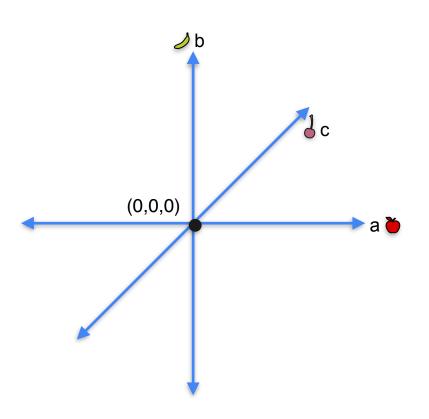




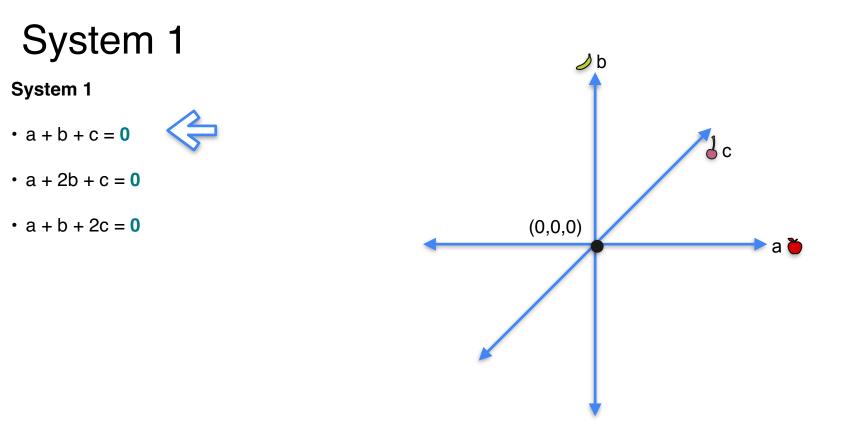


System 1

- a + b + c = 0
- a + 2b + c = 0
- a + b + 2c = 0



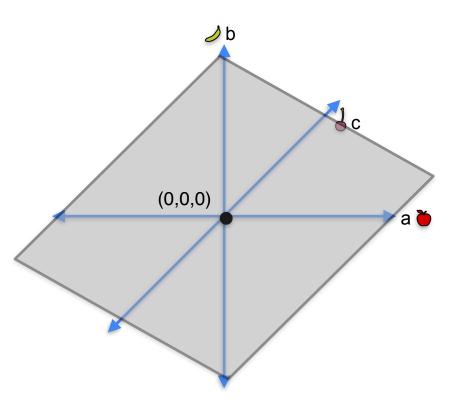






• a + 2b + c = **0**

• a + b + 2c = 0





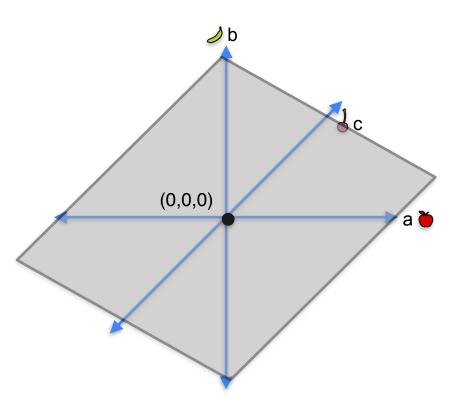
System 1

• a + b + c = 0

• a + 2b + c = **0**

¢

• a + b + 2c = 0





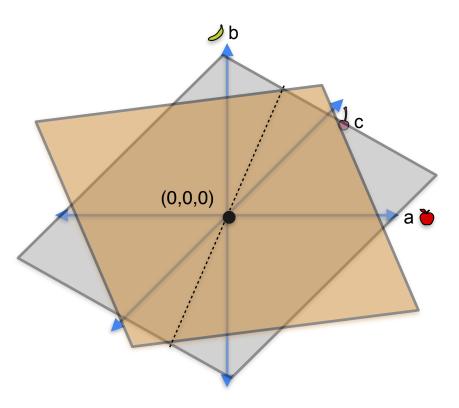
System 1

• a + b + c = 0

• a + 2b + c = **0**

¢

• a + b + 2c = 0

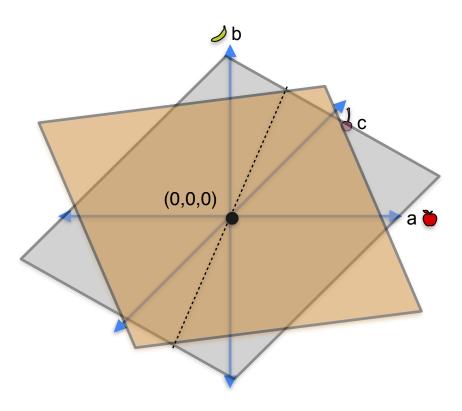


System 1

• a + b + c = 0

• a + 2b + c = 0

• a + b + 2c = **0**

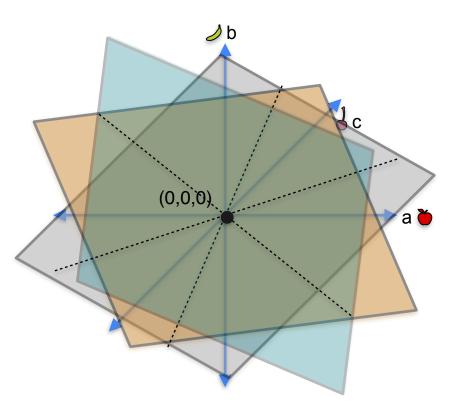


System 1

• a + b + c = 0

• a + 2b + c = 0

• a + b + 2c = **0**



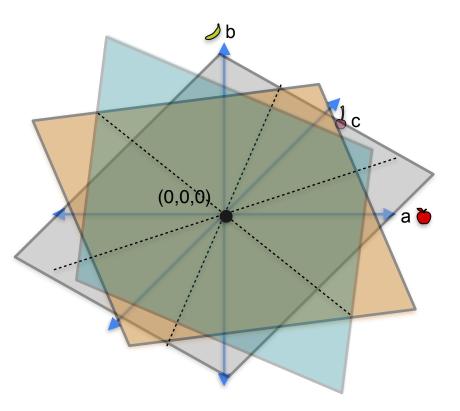
System 1

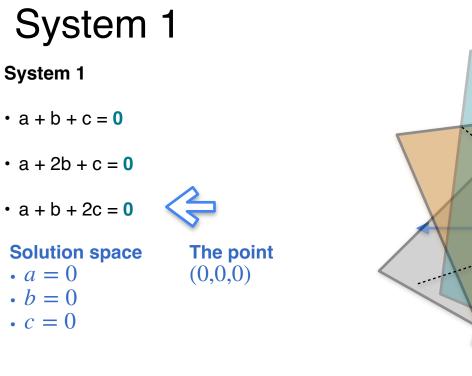
- a + b + c = 0
- a + 2b + c = 0
- a + b + 2c = 0

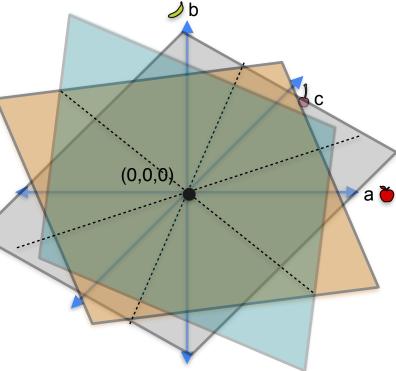


Solution space

- *a* = 0
- $\cdot b = 0$
- c = 0

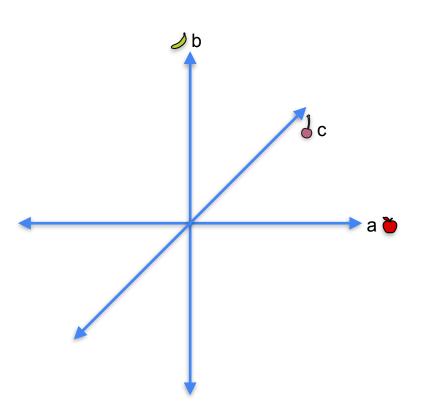


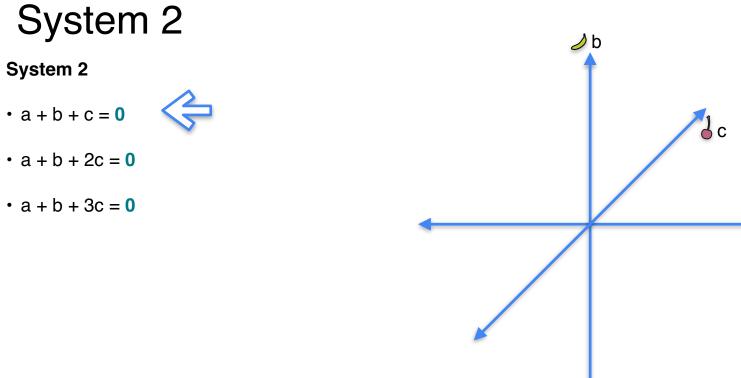


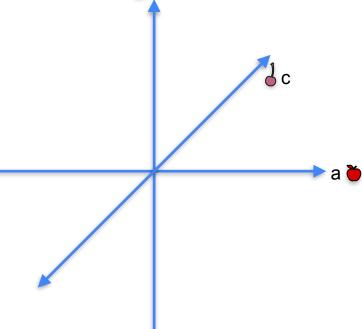


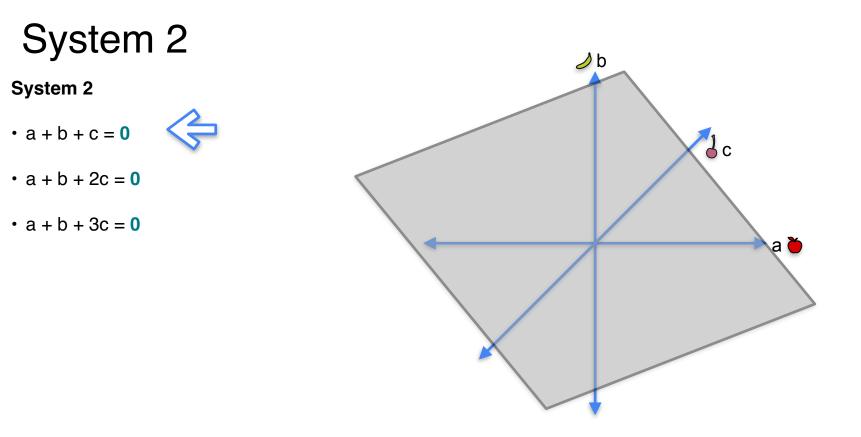
System 2

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

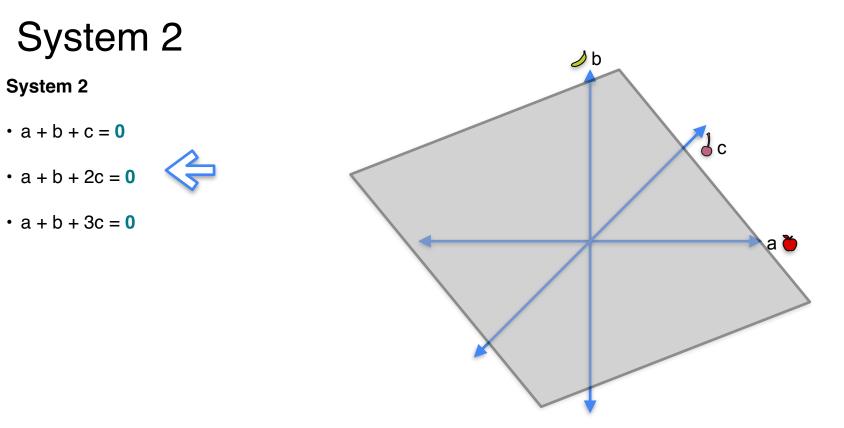










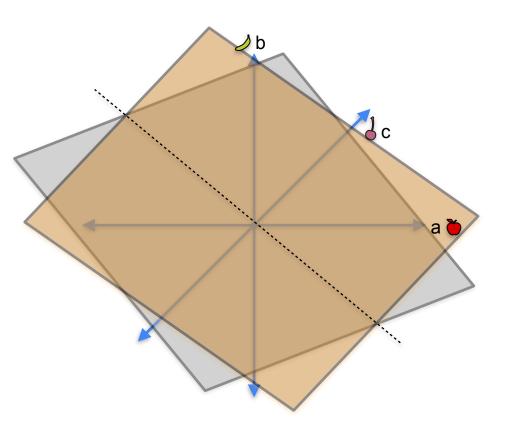


System 2

• a + b + c = 0

• a + b + 2c = **0**

• a + b + 3c = 0

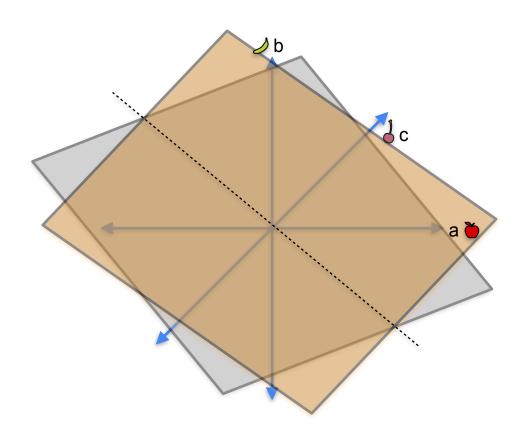




• a + b + c = 0

• a + b + 2c = **0**

• a + b + 3c = 0

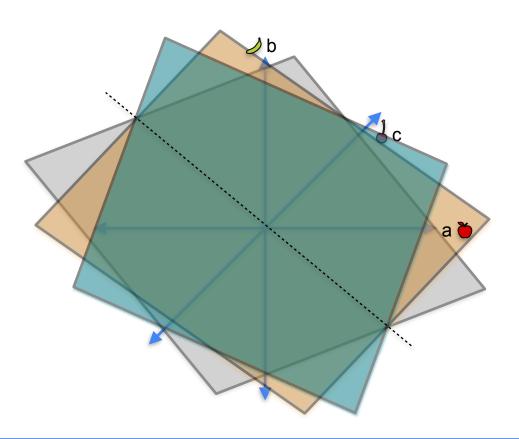




• a + b + c = 0

• a + b + 2c = **0**

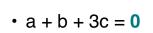
• a + b + 3c = 0

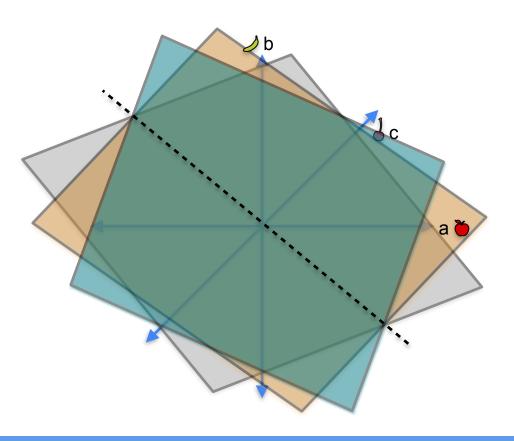




• a + b + c = 0

• a + b + 2c = **0**



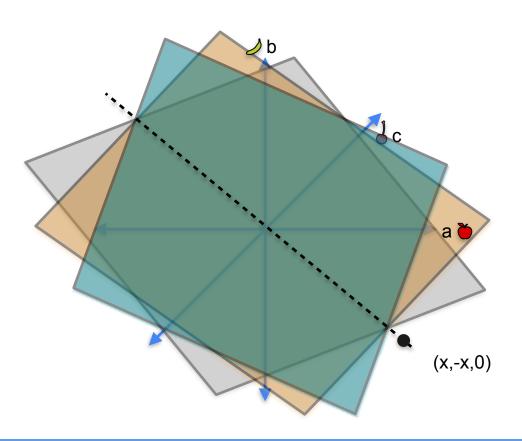




• a + b + c = 0

• a + b + 2c = **0**

• a + b + 3c = 0





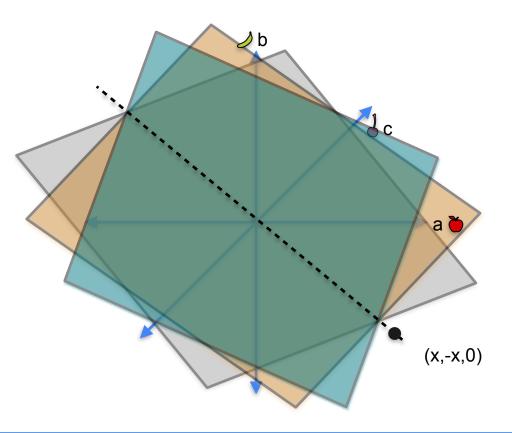
• a + b + c = 0

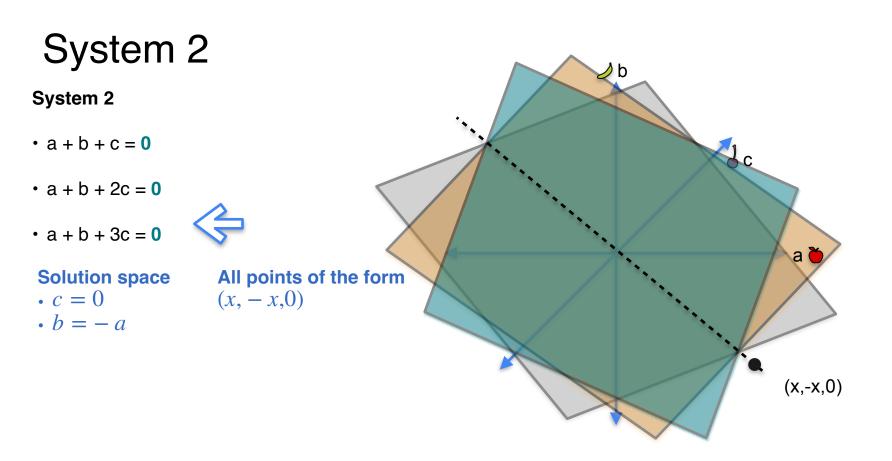
• a + b + 2c = 0

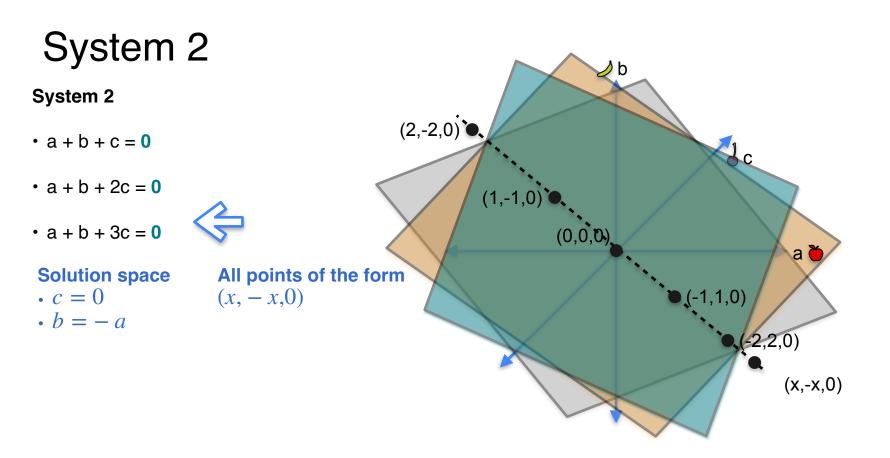
• a + b + 3c = 0

¢

Solution space • c = 0• b = -a

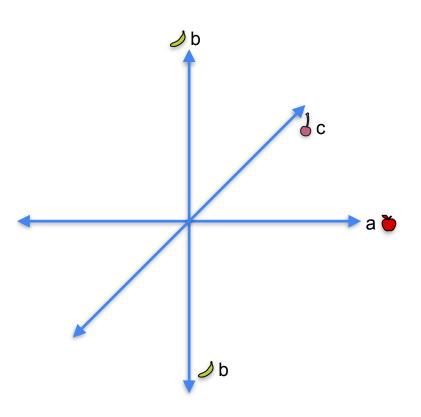






System 3

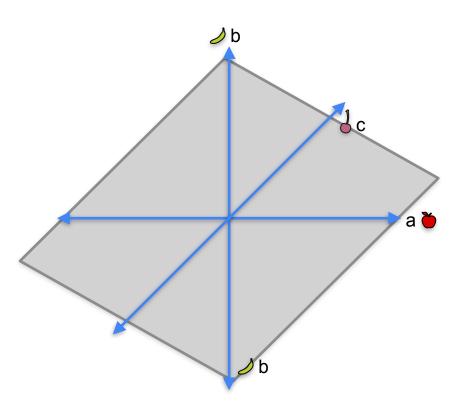
- a + b + c = 0
- 2a + 2b + 2c = **0**
- 3a + 3b + 3c = 0







- 2a + 2b + 2c = **0**
- 3a + 3b + 3c = 0

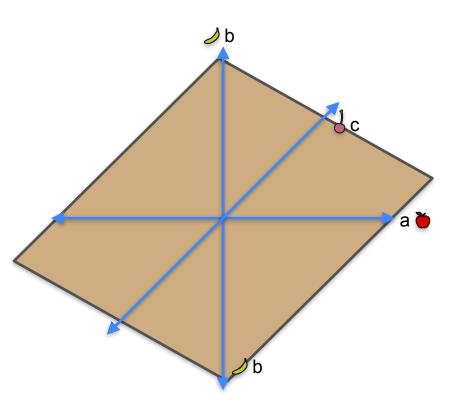




System 3

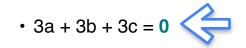
• a + b + c = 0

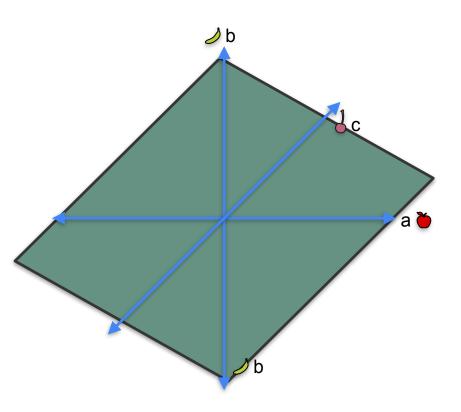
• 3a + 3b + 3c = 0



System 3

- a + b + c = 0
- 2a + 2b + 2c = **0**

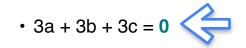


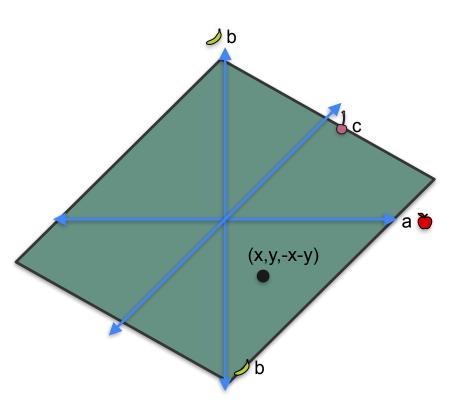


System 3

• a + b + c = 0

• 2a + 2b + 2c = **0**





System 3

- a + b + c = 0
- 2a + 2b + 2c = **0**

Solution space $\cdot a + b + c = 0$

