11-755/18-797 Machine Learning for Signal Processing

# Fundamentals of Linear Algebra

### Class 2. 26 August 2009

### Instructor: Bhiksha Raj

### Administrivia

- Registration: Anyone on waitlist still?
- Our TA is here
  - Sourish Chaudhuri
  - schaudhu@cs.cmu.edu
- Homework: Against "class3" on course website
  - Linear algebra
  - Use the discussion lists on blackboard.andrew.cmu.edu
- Blackboard if you are not registered on blackboard please register

### Overview

- Vectors and matrices
- Basic vector/matrix operations
- Vector products
- Matrix products
- Various matrix types
- Matrix inversion
- Matrix interpretation
- Eigenanalysis
- Singular value decomposition

# Book

- Fundamentals of Linear Algebra, Gilbert Strang
- Important to be very comfortable with linear algebra
  - Appears repeatedly in the form of Eigen analysis, SVD, Factor analysis
  - Appears through various properties of matrices that are used in machine learning, particularly when applied to images and sound
- Today's lecture: Definitions
  - Very small subset of all that's used
  - Important subset, intended to help you recollect

Incentive to use linear algebra

Pretty notation!

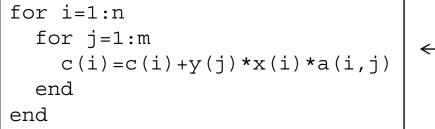
$$\mathbf{x}^T \cdot \mathbf{A} \cdot \mathbf{y} \quad \longleftrightarrow \quad \sum_{i} y_{i} \sum_{i} x_{i} a_{ij}$$

Easier intuition

Really convenient geometric interpretations

Operations easy to describe verbally

Easy code translation!



C=x\*A\*y

# <figure><figure><figure><complex-block>

Rotation + Projection + Scaling

Decomposition (NMF)

Manipulate ImagesManipulate Sounds

### Scalars, vectors, matrices, ...

- A *scalar* a is a number
  - □ a = 2, a = 3.14, a = -1000, etc.
- A vector a is a linear arrangement of a collection of scalars

$$\mathbf{a} = \begin{bmatrix} 1 & 2 & 3 \end{bmatrix} \quad \mathbf{a} = \begin{bmatrix} 3.14 \\ -32 \end{bmatrix}$$

- A matrix **A** is a rectangular arrangement of a collection of vectors  $\mathbf{A} = \begin{bmatrix} 3.12 & -10 \\ 10.0 & 2 \end{bmatrix}$
- MATLAB syntax: a=[1 2 3], A=[1 2;3 4]

# Vector/Matrix types and shapes

Vectors are either column or row vectors

$$\mathbf{c} = \begin{bmatrix} a \\ b \\ c \end{bmatrix}, \ \mathbf{r} = \begin{bmatrix} a & b & c \end{bmatrix}, \ \mathbf{s} = \begin{bmatrix} \mathbf{M} \\ \mathbf{M} \\ \mathbf{M} \end{bmatrix}$$

- A sound can be a vector, a series of daily temperatures can be a vector, etc ...
- Matrices can be square or rectangular

$$\mathbf{S} = \begin{bmatrix} a & b \\ c & d \end{bmatrix}, \quad \mathbf{R} = \begin{bmatrix} a & b & c \\ d & e & f \end{bmatrix}, \quad \mathbf{M} = \begin{bmatrix} a & b & c \\ c & e & f \end{bmatrix}$$

 Images can be a matrix, collections of sounds can be a matrix, etc ...

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### Dimensions of a matrix

The matrix size is specified by the number of rows and columns

$$\mathbf{c} = \begin{bmatrix} a \\ b \\ c \end{bmatrix}, \ \mathbf{r} = \begin{bmatrix} a & b & c \end{bmatrix}$$

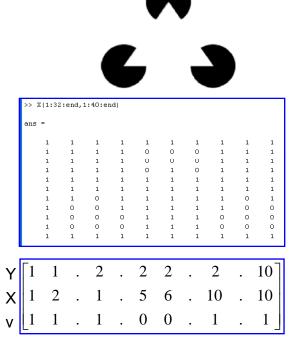
• c = 3x1 matrix: 3 rows and 1 column

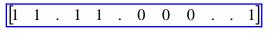
• r = 1x3 matrix: 1 row and 3 columns

$$\mathbf{S} = \begin{bmatrix} a & b \\ c & d \end{bmatrix}, \ \mathbf{R} = \begin{bmatrix} a & b & c \\ d & e & f \end{bmatrix}$$

- $S = 2 \times 2$  matrix
- $R = 2 \times 3$  matrix
- Pacman = 321 x 399 matrix

### Representing an image as a matrix



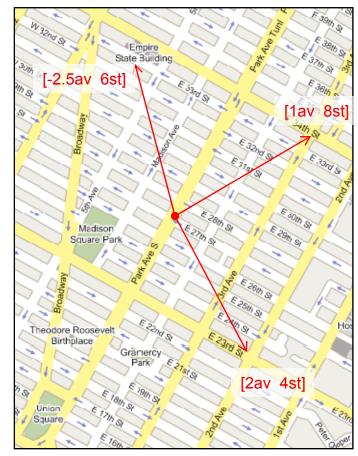


Values only; X and Y are implicit

- 3 pacmen
- A 321x399 matrix
  - Row and Column = position
- A 3x128079 matrix
  - Triples of x,y and value
- A 1x128079 vector
  - "Unraveling" the matrix
  - Note: All of these can be recast as the matrix that forms the image
    - Representations 2 and 4 are equivalent
      - The position is not represented

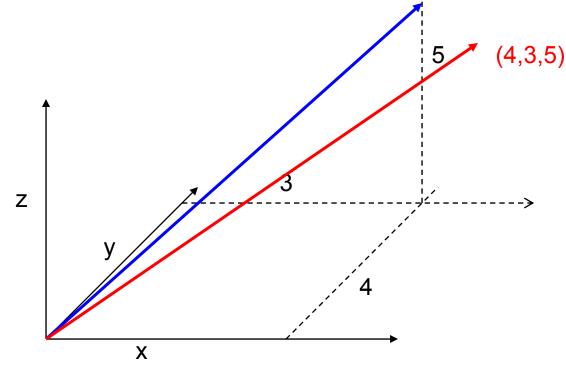
### Example of a vector

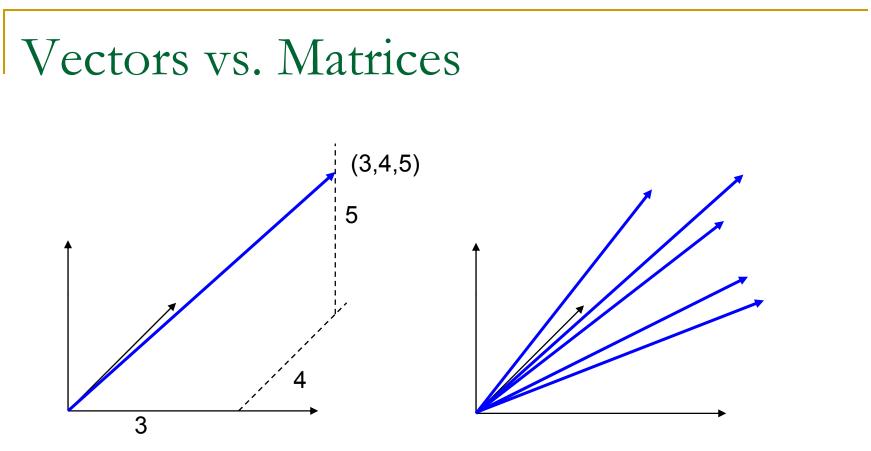
- Vectors usually hold sets of numerical attributes
  - X, Y, value
    - **[**1, 2, 0]
  - Earnings, losses, suicides
    - [\$0 \$1.000.000 3]
  - □ Etc ...
- Consider a "relative Manhattan" vector
  - Provides a relative position by giving a number of avenues and streets to cross, e.g. [3av 33st]



### Vectors

- Ordered collection of numbers
  - Examples: [3 4 5], [a b c d], ..
  - □  $[3 4 5] != [4 3 5] \rightarrow \text{Order is important}$
- Typically viewed as identifying (*the path from origin to*) a location in an N-dimensional space (3,4,5)





- A vector is a geometric notation for how to get from (0,0) to some location in the space
- A matrix is simply a collection of destinations!
  - Properties of matrices are *average* properties of the traveller's path to these destinations

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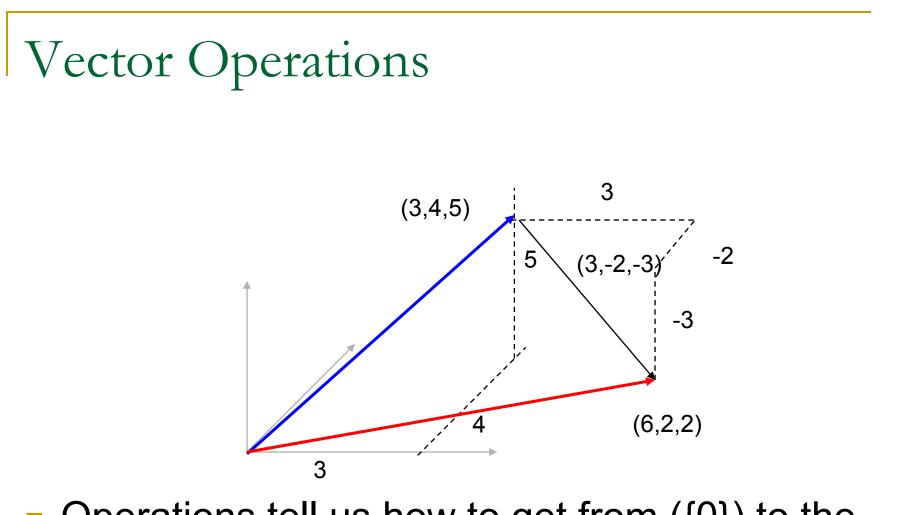
### Basic arithmetic operations

- Addition and subtraction
  - Element-wise operations

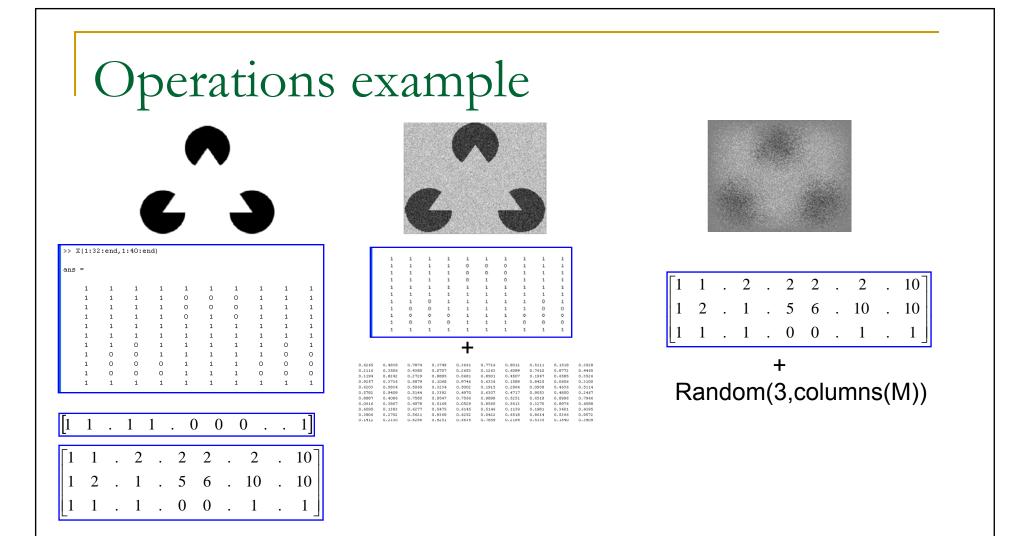
$$\mathbf{a} + \mathbf{b} = \begin{bmatrix} a_1 \\ a_2 \\ a_3 \end{bmatrix} + \begin{bmatrix} b_1 \\ b_2 \\ b_3 \end{bmatrix} = \begin{bmatrix} a_1 + b_1 \\ a_2 + b_2 \\ a_3 + b_3 \end{bmatrix} \quad \mathbf{a} - \mathbf{b} = \begin{bmatrix} a_1 \\ a_2 \\ a_3 \end{bmatrix} - \begin{bmatrix} b_1 \\ b_2 \\ b_3 \end{bmatrix} = \begin{bmatrix} a_1 - b_1 \\ a_2 - b_2 \\ a_3 - b_3 \end{bmatrix}$$

$$\mathbf{A} + \mathbf{B} = \begin{bmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{bmatrix} + \begin{bmatrix} b_{11} & b_{12} \\ b_{21} & b_{22} \end{bmatrix} = \begin{bmatrix} a_{11} + b_{11} & a_{12} + b_{12} \\ a_{21} + b_{21} & a_{22} + b_{22} \end{bmatrix}$$

MATLAB syntax: a+b and a-b



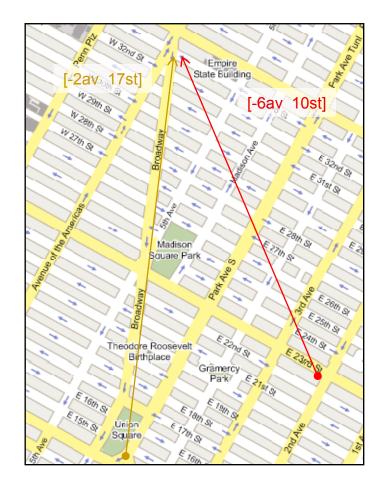
Operations tell us how to get from ({0}) to the result of the vector operations
(3,4,5) + (3,-2,-3) = (6,2,2)

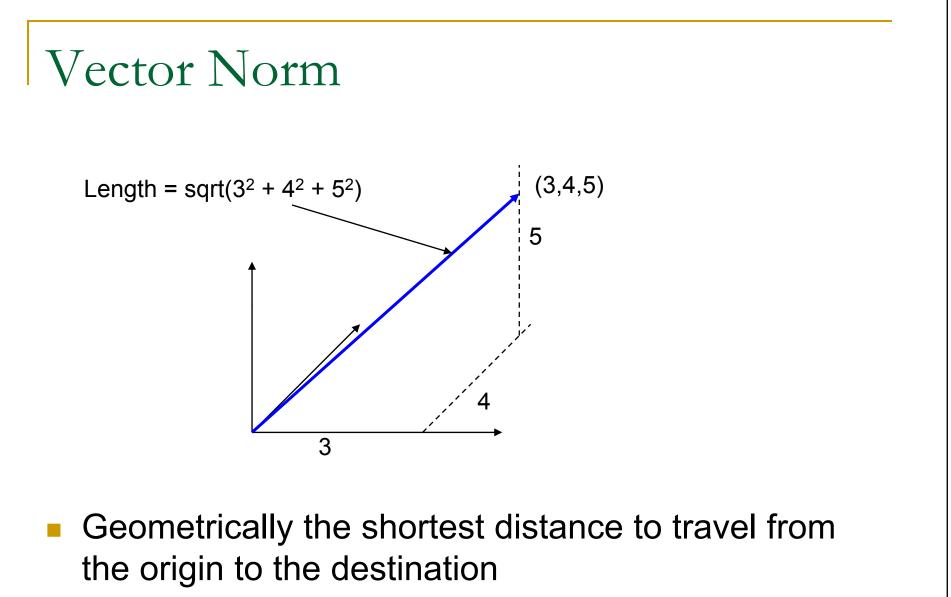


### Adding random values to different representations of the image

### Vector norm

Measure of how big a vector is: • Notated as  $\|\mathbf{x}\|$  $\| \begin{bmatrix} a & b & \dots \end{bmatrix} = \sqrt{a^2 + b^2 + \dots^2}$ In Manhattan vectors a measure of distance  $\| [-2 \ 17] = 17.11$  $\| [-6 \ 10] = 11.66$ MATLAB syntax: norm(x)





- As the crow flies
- Assuming Euclidean Geometry

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### Transposition

 A transposed row vector becomes a column (and vice versa)

$$\mathbf{x} = \begin{bmatrix} a \\ b \\ c \end{bmatrix}, \ \mathbf{x}^{T} = \begin{bmatrix} a & b & c \end{bmatrix} \quad \mathbf{y} = \begin{bmatrix} a & b & c \end{bmatrix}, \ \mathbf{y}^{T} = \begin{bmatrix} a \\ b \\ c \end{bmatrix}$$

 A transposed matrix gets all its row (or column) vectors transposed in order

$$\mathbf{X} = \begin{bmatrix} a & b & c \\ d & e & f \end{bmatrix}, \ \mathbf{X}^{T} = \begin{bmatrix} a & d \\ b & e \\ c & f \end{bmatrix} \qquad \mathbf{M} = \begin{bmatrix} \mathbf{M} \\ \mathbf{M} \end{bmatrix}, \ \mathbf{M}^{T} = \begin{bmatrix} \mathbf{M} \\ \mathbf{M} \end{bmatrix}$$

# Vector multiplication

- Multiplication is not element-wise!
- Dot product, or inner product
  - Vectors must have the same number of elements
  - Row vector times column vector = scalar

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

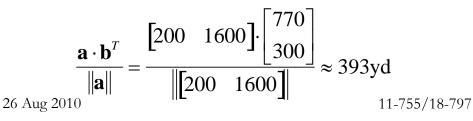
- Cross product, outer product or vector direct product
  - Column vector times row vector = matrix

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

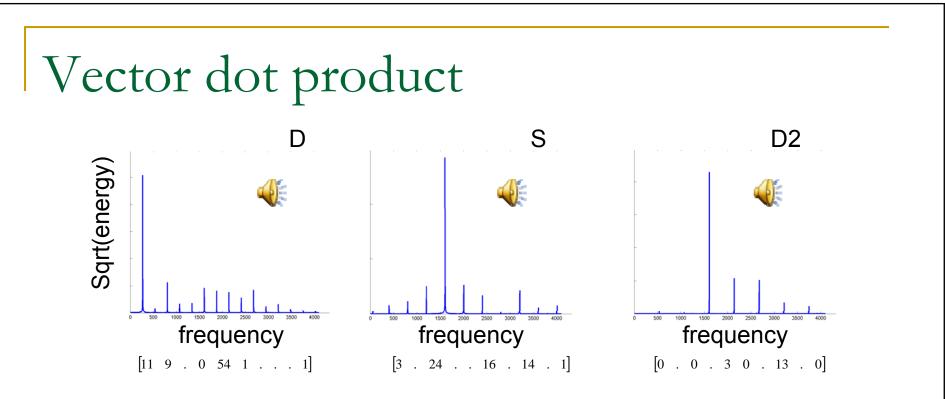
MATLAB syntax: a\*b

# dot product as Projection

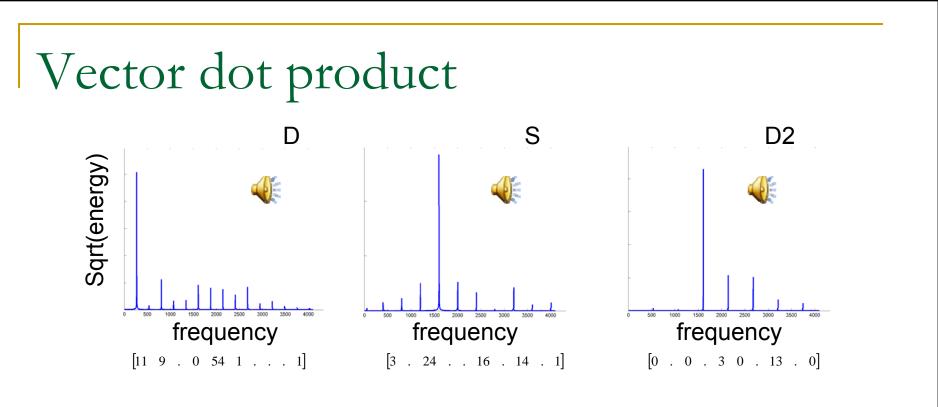
- Multiplying the "yard" vectors
  - Instead of avenue/street we'll use yards
  - a = [200 1600], b = [770 300]
- The dot product of the two vectors relates to the length of a *projection* 
  - How much of the first vector have we covered by following the second one?
  - The answer comes back as a unit of the first vector so we divide by its length





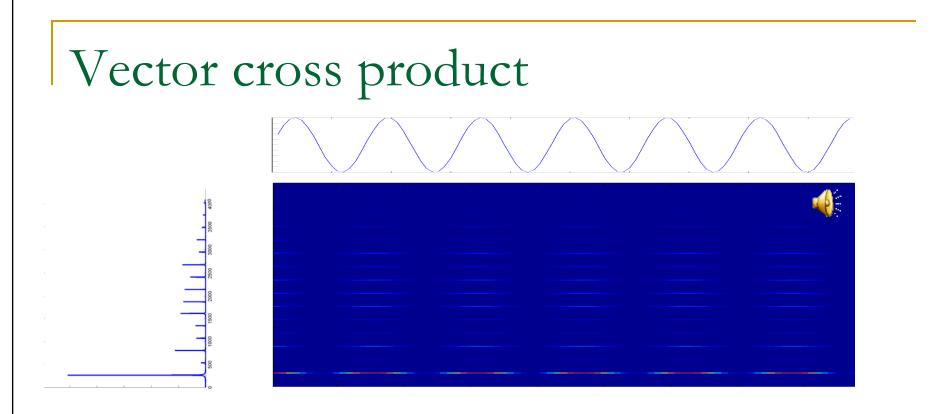


- Vectors are spectra
  - Energy at a discrete set of frequencies
  - Actually 1x4096
  - X axis is the *index* of the number in the vector
    - Represents frequency
  - Y axis is the value of the number in the vector
    - Represents magnitude



- How much of D is also in S
  - How much can you fake a D by playing an S
  - □ D.S / |D||S| = 0.1
  - Not very much
- How much of D is in D2?
  - □ D.D2 / |D| /|D2| = 0.5
  - Not bad, you can fake it
- To do this, D, S, and D2 *must be the same size*

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- The column vector is the spectrum
- The row vector is an amplitude modulation
- The crossproduct is a spectrogram
  - □ Shows how the energy in each frequency varies with time
  - The pattern in each column is a scaled version of the spectrum
  - Each row is a scaled version of the modulation

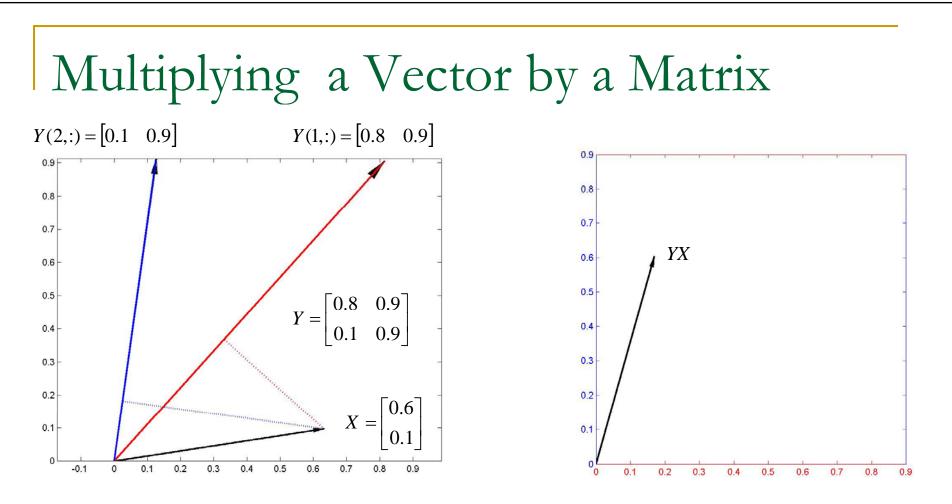
# Matrix multiplication

Generalization of vector multiplication
Dot product of each vector pair

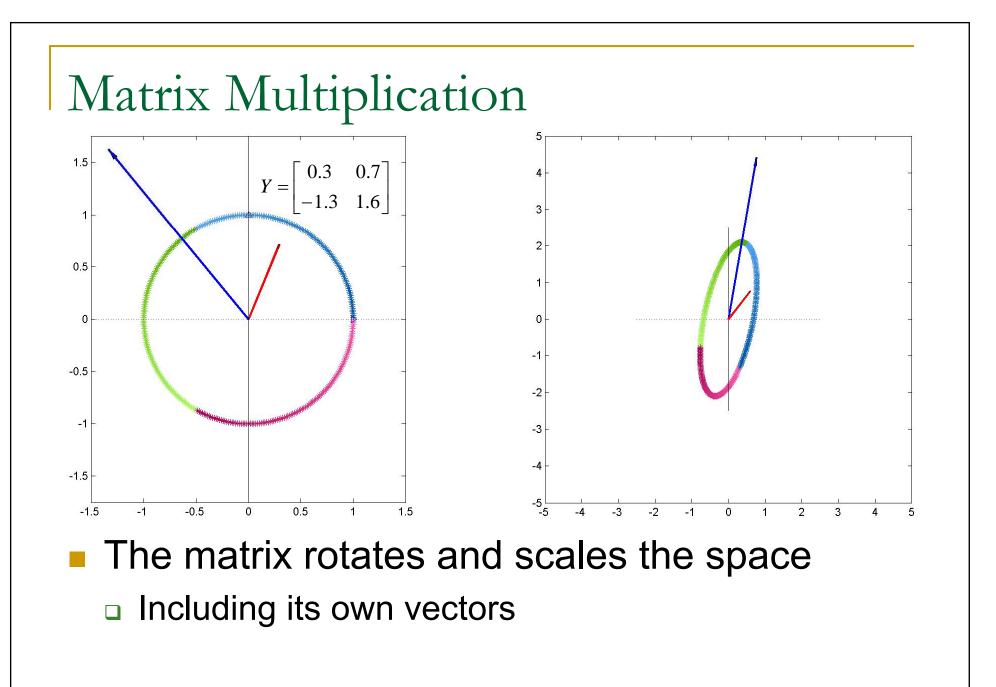
$$\mathbf{A} \cdot \mathbf{B} = \begin{bmatrix} \boldsymbol{\leftarrow} & \mathbf{a}_1 & \boldsymbol{\rightarrow} \\ \boldsymbol{\leftarrow} & \mathbf{a}_2 & \boldsymbol{\rightarrow} \end{bmatrix} \cdot \begin{bmatrix} \uparrow & \uparrow \\ \mathbf{b}_1 & \mathbf{b}_2 \\ \downarrow & \downarrow \end{bmatrix} = \begin{bmatrix} \mathbf{a}_1 \cdot \mathbf{b}_1 & \mathbf{a}_1 \cdot \mathbf{b}_2 \\ \mathbf{a}_2 \cdot \mathbf{b}_1 & \mathbf{a}_2 \cdot \mathbf{b}_2 \end{bmatrix}$$

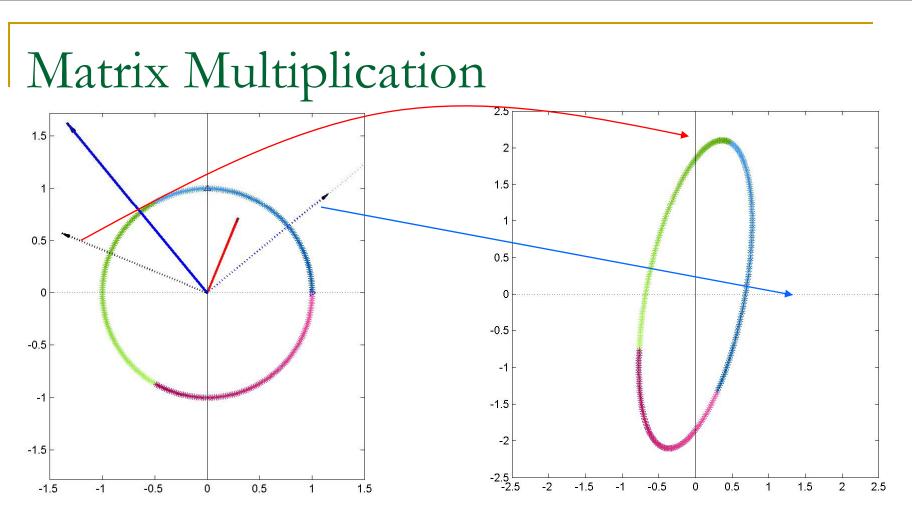
Dimensions must match!!

- Columns of first matrix = rows of second
- Result inherits the number of rows from the first matrix and the number of columns from the second matrix
- MATLAB syntax: a\*b

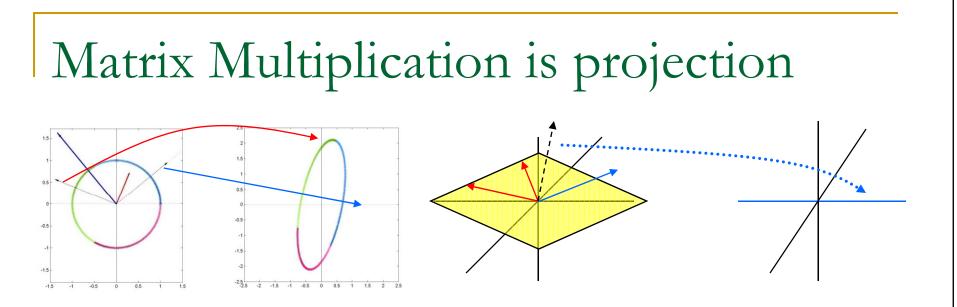


- Multiplication of a vector X by a matrix Y expresses the vector X in terms of projections of X on the row vectors of the matrix Y
  - It scales and rotates the vector
  - Alternately viewed, it scales and rotates the space the underlying plane





- The normals to the row vectors in the matrix become the new axes
  - □ X axis = normal to the *second* row vector
    - Scaled by the inverse of the length of the *first* row vector



- The k-th axis corresponds to the normal to the hyperplane represented by the 1..k-1,k+1..N-th row vectors in the matrix
  - Any set of K-1 vectors represent a hyperplane of dimension K-1 or less
- The distance along the new axis equals the length of the projection on the k-th row vector
  - Expressed in inverse-lengths of the vector

Matrix Multiplication: Column space

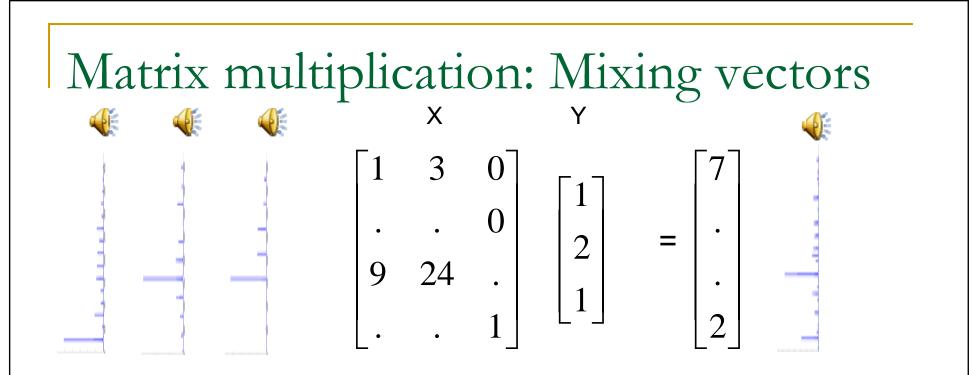
$$\begin{bmatrix} a & b & c \\ d & e & f \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = x \begin{bmatrix} a \\ d \end{bmatrix} + y \begin{bmatrix} b \\ e \end{bmatrix} + z \begin{bmatrix} c \\ f \end{bmatrix}$$

- So much for spaces .. what does multiplying a matrix by a vector really do?
- It mixes the column vectors of the matrix using the numbers in the vector
- The column space of the Matrix is the complete set of all vectors that can be formed by mixing its columns

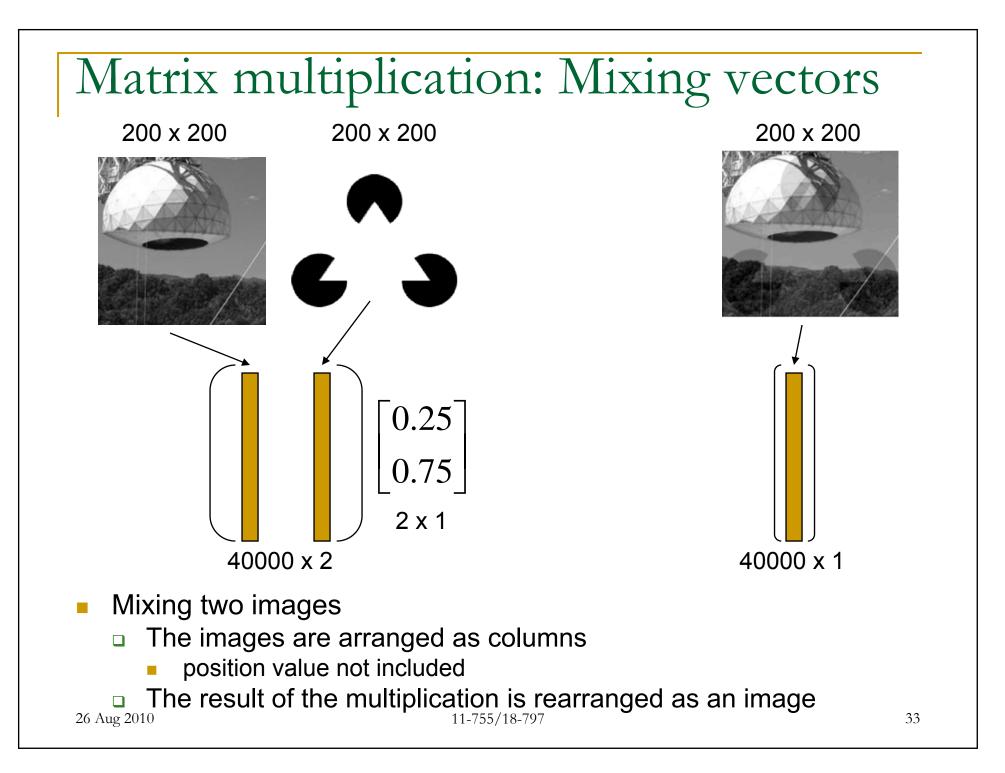
Matrix Multiplication: Row space

$$\begin{bmatrix} x & y \end{bmatrix} \begin{bmatrix} a & b & c \\ d & e & f \end{bmatrix} = x \begin{bmatrix} a & b & c \end{bmatrix} + y \begin{bmatrix} d & e & f \end{bmatrix}$$

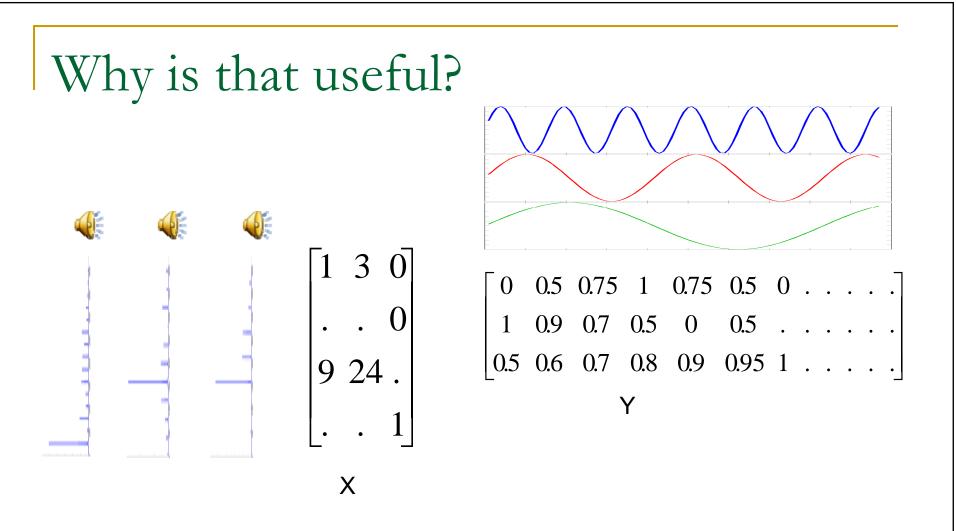
- Left multiplication mixes the row vectors of the matrix.
- The row space of the Matrix is the complete set of all vectors that can be formed by mixing its rows



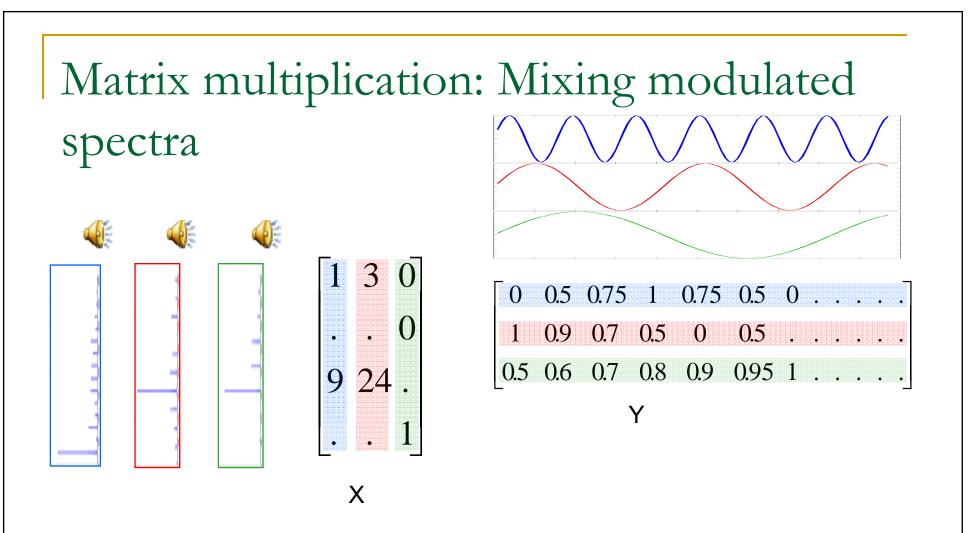
- A physical example
  - The three column vectors of the matrix X are the spectra of three notes
  - The multiplying column vector Y is just a mixing vector
  - The result is a sound that is the mixture of the three notes



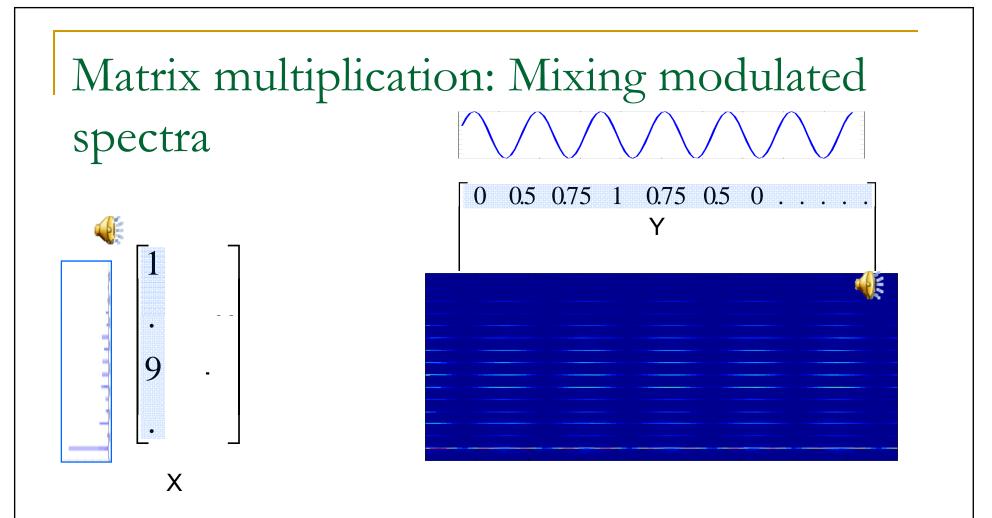
Matrix multiplication: another view  $\mathbf{A} \cdot \mathbf{B} = \begin{vmatrix} a_{11} & \cdots & a_{1N} \\ a_{21} & \cdots & a_{2N} \\ \vdots & \vdots & \vdots \\ a_{n1} & \cdots & a_{2N} \end{vmatrix} \cdot \begin{bmatrix} b_{11} & \cdots & b_{NK} \\ \vdots & \vdots & \vdots \\ b_{N1} & \cdots & b_{NK} \end{bmatrix} = \begin{bmatrix} \sum_{k} a_{1k} b_{k1} & \cdots & \sum_{k} a_{1k} b_{kK} \\ \vdots & \vdots & \vdots \\ \sum_{k} a_{Mk} b_{k1} & \cdots & \sum_{k} a_{Mk} b_{kK} \end{vmatrix}$ What does this mean?  $\begin{bmatrix} a_{11} & \cdot & \cdot & a_{1N} \\ a_{21} & \cdot & \cdot & a_{2N} \\ \cdot & \cdot & \cdot & \cdot \\ a_{M1} & \cdot & \cdot & a_{MN} \end{bmatrix} \cdot \begin{bmatrix} b_{11} & \cdot & b_{NK} \\ \cdot & \cdot & \cdot \\ b_{N1} & \cdot & b_{NK} \end{bmatrix} = \begin{bmatrix} a_{11} \\ \cdot \\ \cdot \\ a_{M1} \end{bmatrix} \begin{bmatrix} b_{11} & \cdot & b_{1K} \end{bmatrix} + \begin{bmatrix} a_{12} \\ \cdot \\ \cdot \\ a_{M2} \end{bmatrix} \begin{bmatrix} b_{21} & \cdot & b_{2K} \end{bmatrix} + \dots + \begin{bmatrix} a_{1N} \\ \cdot \\ \cdot \\ a_{MN} \end{bmatrix} \begin{bmatrix} b_{N1} & \cdot & b_{NK} \end{bmatrix}$ The outer product of the first column of A and the first row of B + outer product of the second column of A and the second row of B + .... 11-755/18-797 26 Aug 2010 34

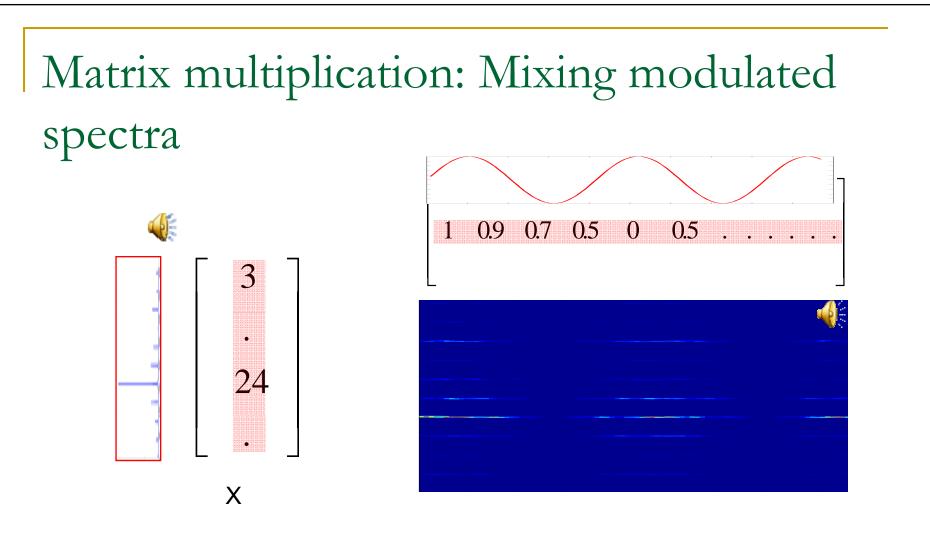


### Sounds: Three notes modulated independently

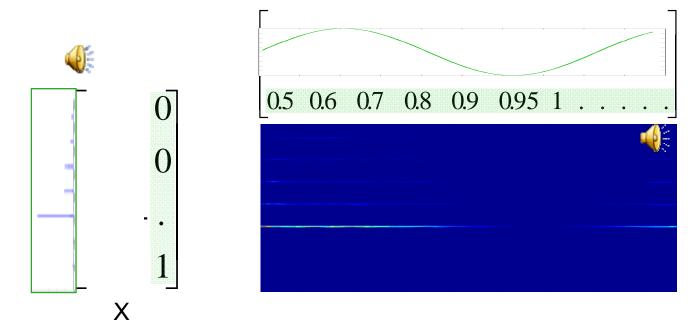


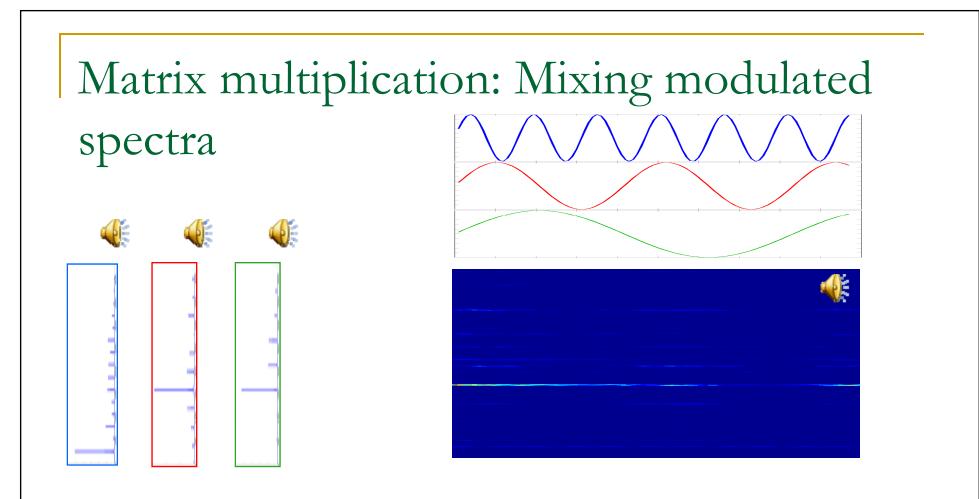
### Sounds: Three notes modulated independently





Matrix multiplication: Mixing modulated spectra





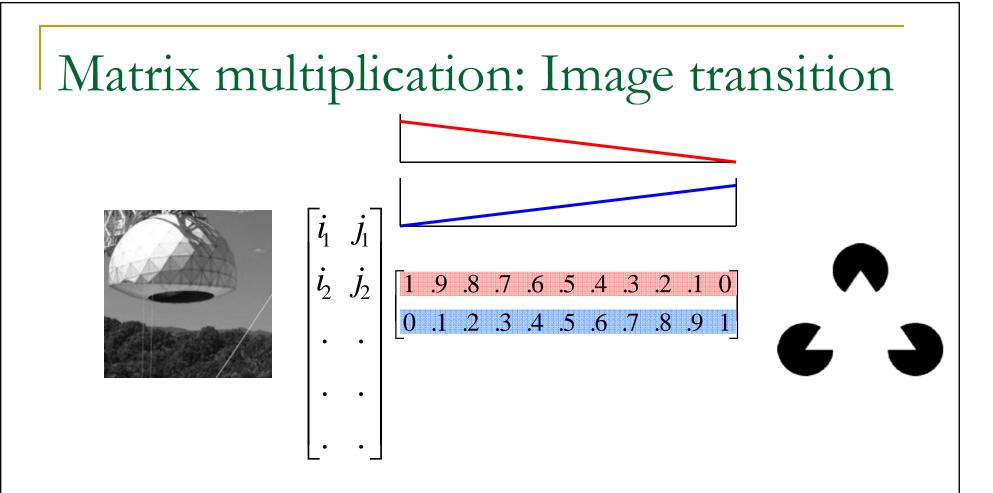
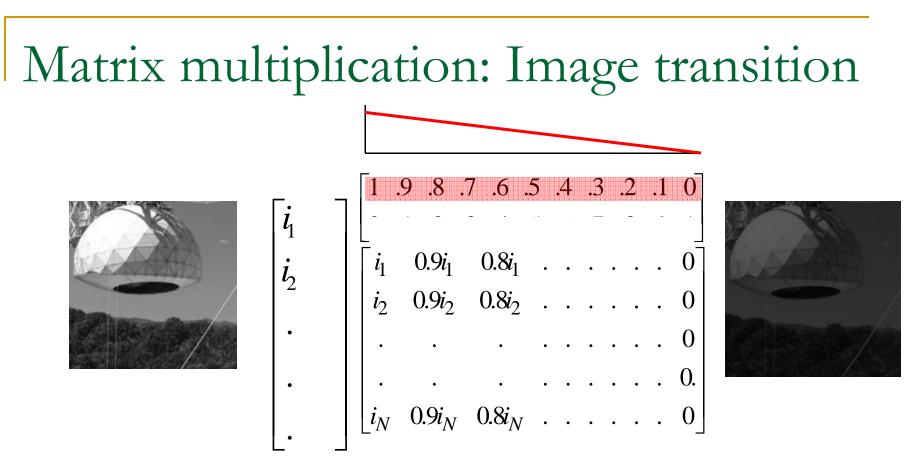
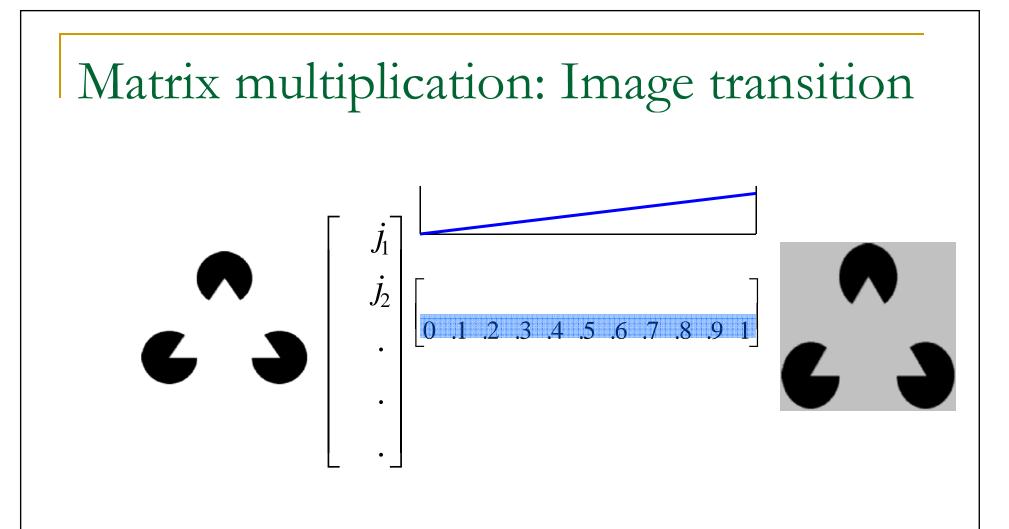


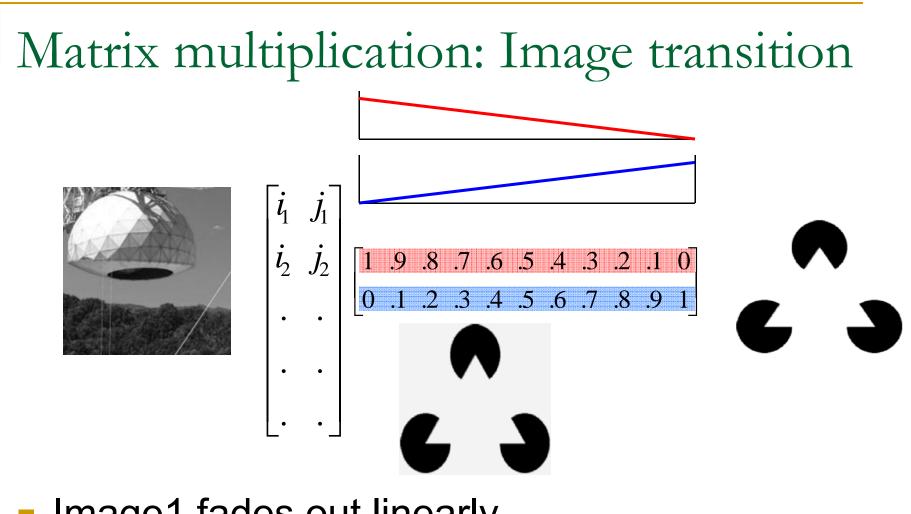
Image1 fades out linearlyImage 2 fades in linearly



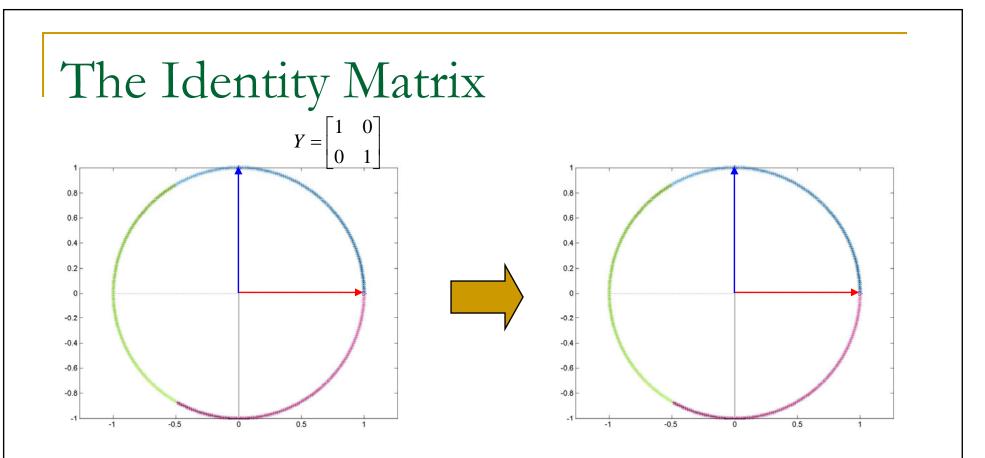
- Each column is one image
  - The columns represent a sequence of images of decreasing intensity
- Image1 fades out linearly



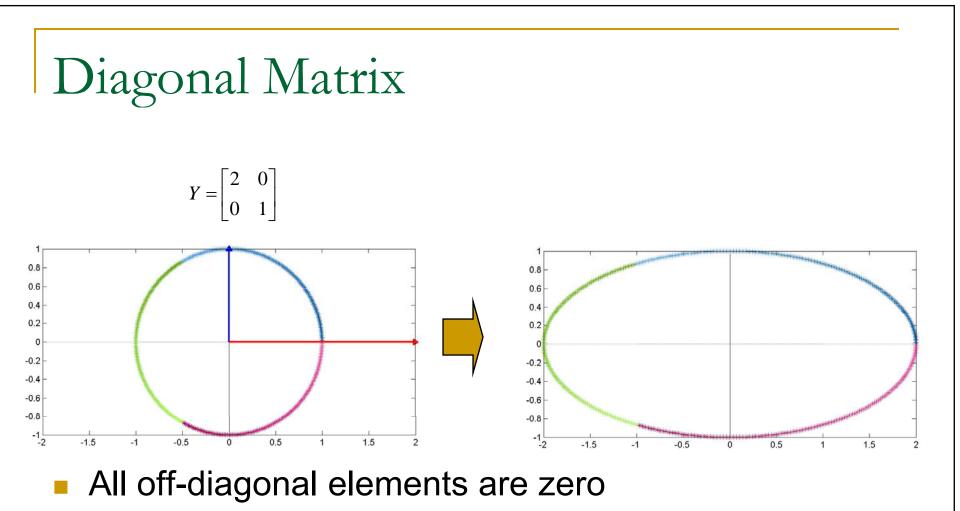
#### Image 2 fades in linearly



- Image1 fades out linearly
- Image 2 fades in linearly

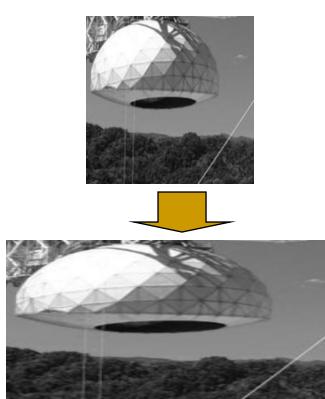


- An identity matrix is a square matrix where
  - All diagonal elements are 1.0
  - All off-diagonal elements are 0.0
- Multiplication by an identity matrix does not change vectors



- Diagonal elements are non-zero
- Scales the axes
  - May flip axes

## Diagonal matrix to transform images



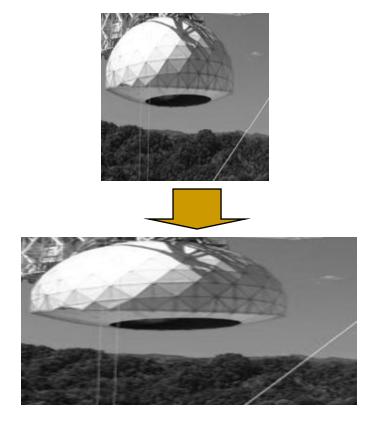




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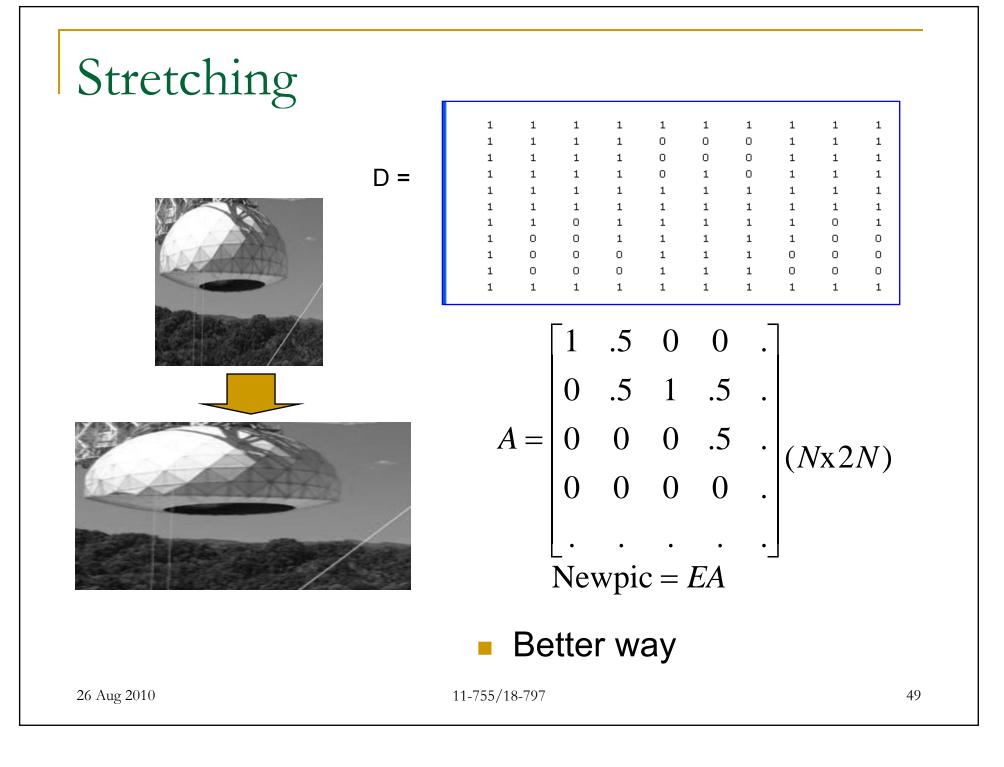
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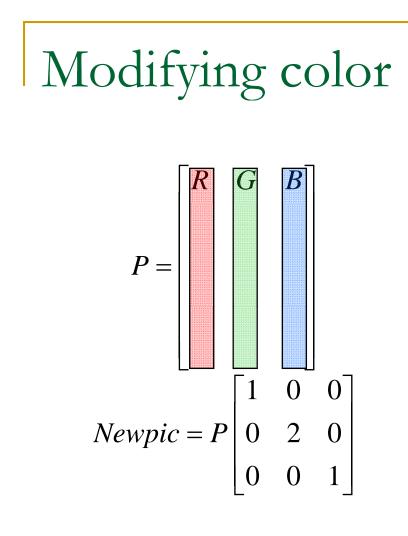
## Stretching

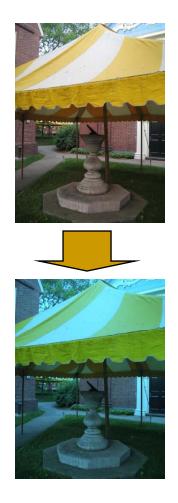


[2	0	0	[1	1	•	2	•	2	2	•	2	•	10 10 1
0	1	0	1	2	•	1	•	5	6	•	10	•	10
0	0	1	1	1	•	1	•	0	0	•	1	•	1

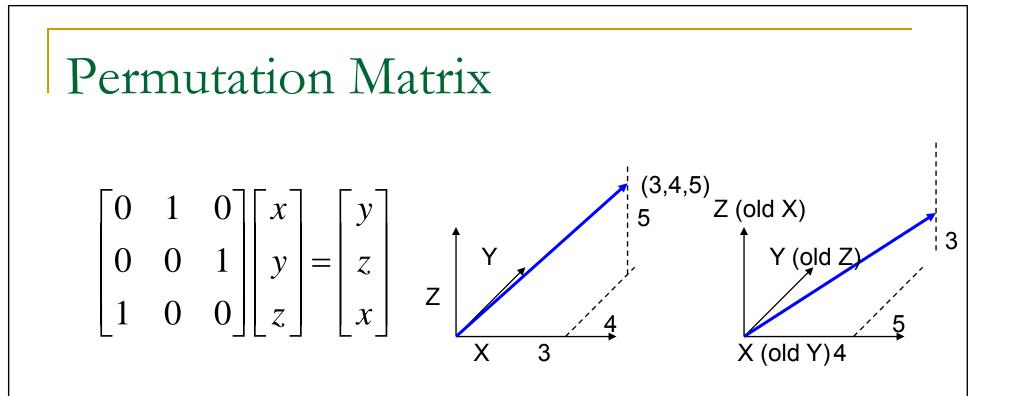
- Location-based representation
- Scaling matrix only scales the X axis
  - The Y axis and pixel value are scaled by identity
- Not a good way of scaling.





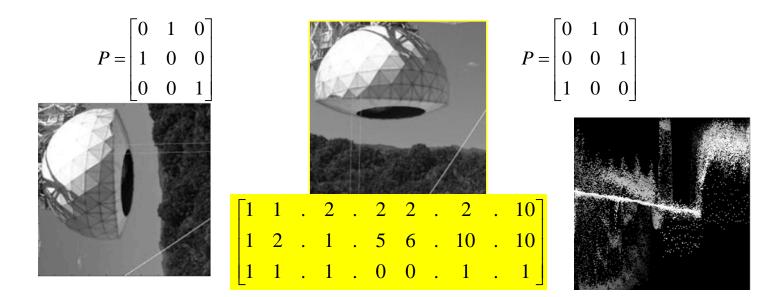


Scale only Green

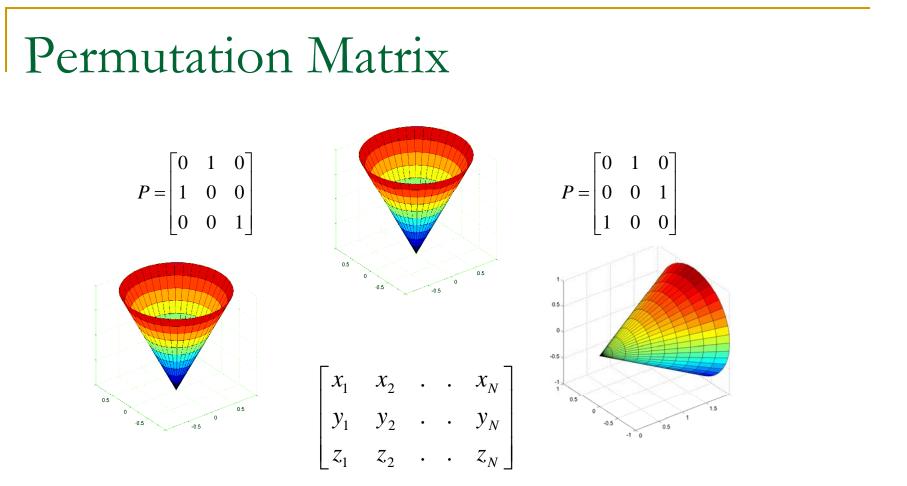


- A permutation matrix simply rearranges the axes
  - The row entries are axis vectors in a different order
  - The result is a combination of rotations and reflections
- The permutation matrix effectively permutes the arrangement of the elements in a vector

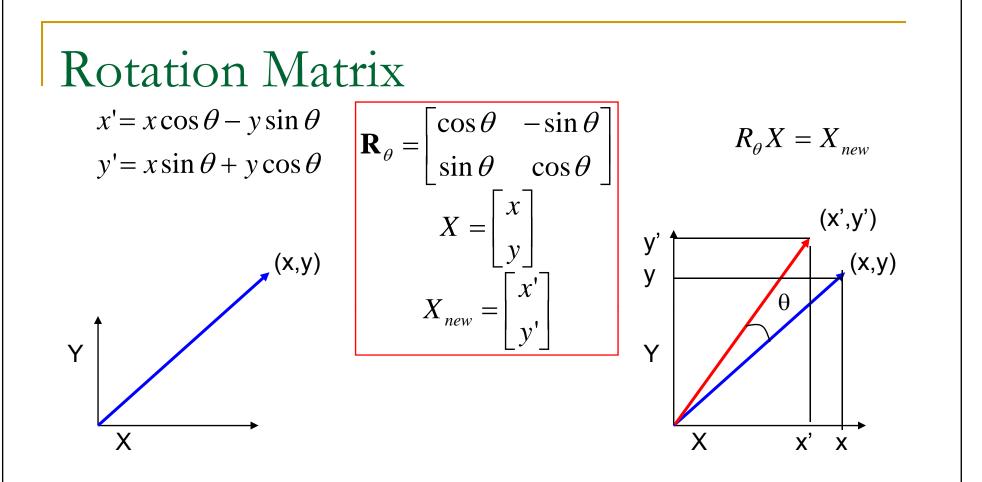
## Permutation Matrix



## Reflections and 90 degree rotations of images and objects



- Reflections and 90 degree rotations of images and objects
  - Object represented as a matrix of 3-Dimensional "position" vectors
  - Positions identify each point on the surface

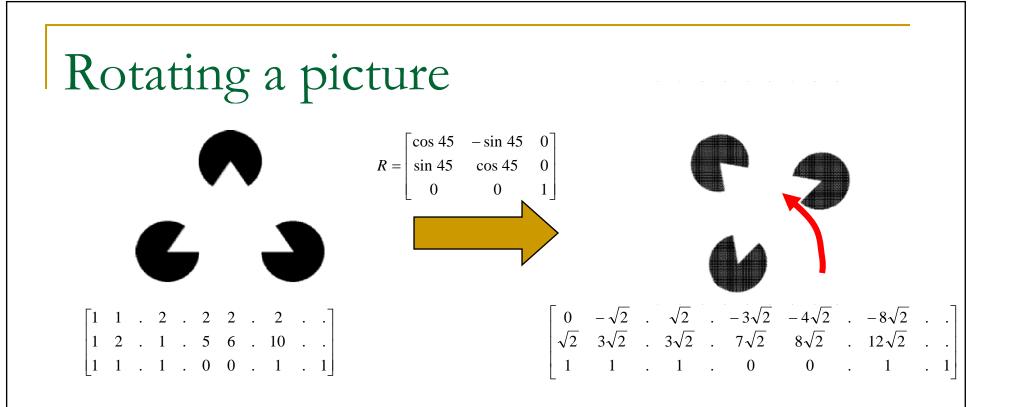


• A rotation matrix *rotates* the vector by some angle  $\theta$ 

- Alternately viewed, it rotates the axes
  - $\hfill\square$  The new axes are at an angle  $\theta$  to the old one

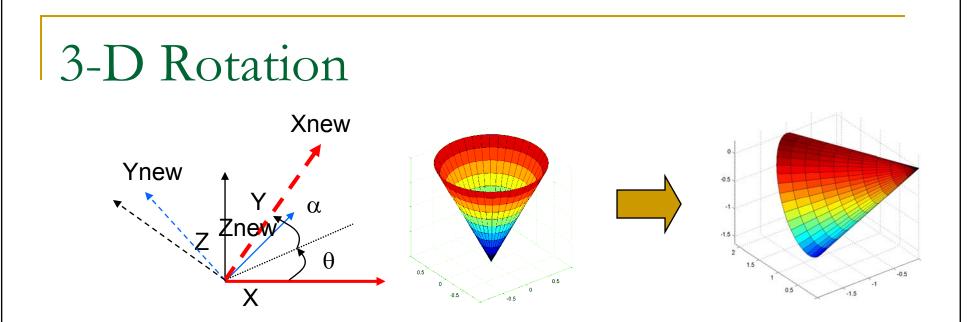
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#### Note the representation: 3-row matrix

- Rotation only applies on the "coordinate" rows
- The value does not change
- Why is pacman grainy?



- 2 degrees of freedom
  - □ 2 separate angles
- What will the rotation matrix be?