

< Symmetric matrices >

- ① eigenvectors \rightarrow perpendicular
- ② eigenvalue \rightarrow REAL.

Usual case $A = S \Lambda S^{-1}$

Symmetric case $A = Q \Lambda Q^{-1}$
 $= Q \Lambda Q^T$

(\sim principal axes)

\therefore Why real eigenvalues? $\overline{a+ib} = a-ib$

$Ax = \lambda x \Rightarrow$ always $\overline{Ax} = \overline{\lambda x}$

\downarrow
 $\overline{x^T A x} = \overline{\lambda x^T x} \Rightarrow \overline{x^T A} = \overline{\lambda x^T} = \overline{\lambda} \overline{x^T}$
 \downarrow
 $\lambda \overline{x^T x} = \overline{\lambda} \overline{x^T x} \therefore \lambda = \overline{\lambda}$ is real!

* Good matrices

- Real λ 's
- perpendicular x 's

$\therefore A = A^T \rightarrow A = Q \Lambda Q^T$

~~A~~ $\begin{bmatrix} \lambda_1 & & \\ & \lambda_2 & \\ & & \dots \end{bmatrix} \begin{bmatrix} z_1 \\ z_2 \\ \vdots \\ z_n \end{bmatrix} = \begin{bmatrix} \lambda_1 z_1 \\ \lambda_2 z_2 \\ \vdots \\ \lambda_n z_n \end{bmatrix}$
 $= \lambda_1 z_1 z_1^T + \lambda_2 z_2 z_2^T + \dots$

Every symm. matrix is a combination of perpendicular projection matrices.

Signs of pivots same as signs of λ 's

of pivots = # positive λ 's

< positive definite (symmetric) matrix (23) >

= Symmetric matrix with all eigenvalues are positive.

(= all pivots are positive)

\rightarrow determinant \rightarrow positive.

\uparrow sub

< Complex vectors >

Fourier transform $\rightarrow n^2$ multiplications
 Fast Fourier trans. $\rightarrow n \log_2 n$

$z = \begin{bmatrix} z_1 \\ z_2 \\ \vdots \\ z_n \end{bmatrix}$ Find length in \mathbb{C}^n

$z^T z$ no good
 $\begin{bmatrix} -1 \\ z \end{bmatrix} z$ is good

$\begin{bmatrix} 1 & -i \end{bmatrix} \begin{bmatrix} 1 \\ i \end{bmatrix} = 1+1=2$

$\begin{bmatrix} 1 \\ z \end{bmatrix} z$

inner product $\{y^H x\}$ Hermitian.

Symmetric $A^T = A$ no good if A complex.

Hermitian $A^H = A$.

Orthogonal complex matrix $Q^T Q = I$

\hookrightarrow Unitary matrix. $= Q^H Q$

$F_n = \begin{bmatrix} 1 & \omega & \omega^2 & \dots & \omega^{n-1} \\ \vdots & \omega^2 & \omega^4 & \dots & \omega^{2(n-1)} \\ \vdots & \omega^4 & \omega^8 & \dots & \omega^{4(n-1)} \\ \vdots & \omega^{n-1} & \omega^{2(n-1)} & \dots & \omega^{(n-1)^2} \\ \vdots & \omega^{2(n-1)} & \omega^{4(n-1)} & \dots & \omega^{2(n-1)(n-1)} \end{bmatrix} (F_n)_{ij} = \omega^{ij}$

$\omega^n = 1, \omega = e^{i \frac{2\pi}{n}} \rightarrow \omega^2 = e^{i \frac{4\pi}{n}}$

$F_4 = \frac{1}{2} \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & -i & -1 & i \\ 1 & -1 & 1 & -1 \\ 1 & i & -1 & -i \end{bmatrix} F_4^H F_4 = I \therefore F_4^{-1} = F_4^H$
 \downarrow
 cols orthonormal \rightarrow Unitary

$$[F_{64}] = \begin{pmatrix} F_{32} & 0 \\ 0 & F_{32} \end{pmatrix} \text{ Permutation}$$

$$\begin{pmatrix} I & 0 \\ I & -D \end{pmatrix}$$

$2(32)^2 + 32$ multiplications.

$$P = \begin{bmatrix} w^1 & & \\ & w^2 & \\ & & \dots & \\ & & & w^3 \end{bmatrix}$$

$$[F_{64}] = \begin{bmatrix} I & 0 \\ I & -D \end{bmatrix} \begin{bmatrix} F_{32} & 0 \\ 0 & F_{32} \end{bmatrix} \begin{bmatrix} 1 & & \\ & 1 & \\ & & \dots & \\ & & & 1 \end{bmatrix}$$

$$2(2(16)^2 + 16) + 32$$

Recursion (why? use induction)

$$6 \times 32$$

$$\log_2 64$$

$$\log_2 64$$

$n = 1024 = 2^{10}$
 $n^2 \approx 1M$
 $\frac{1}{2} \log_2 n = 5 \times 1000$

* Positive Definite Matrices (Tests)
 Tests for minimum ($x^T A x > 0$)
 Ellipsoide in R^n

- $A = \begin{bmatrix} a & b \\ c & d \end{bmatrix}$
- ① $\lambda_1 > 0, \lambda_2 > 0$
 - ② $a > 0, ac - b^2 > 0$
 \uparrow $(x_1) \det$ \uparrow $(x_2) \det$
 - ③ pivots also $\frac{ac - b^2}{a} > 0$
- $x^T A x > 0$

④ $\begin{bmatrix} 2 & 6 \\ 6 & 18 \end{bmatrix}$

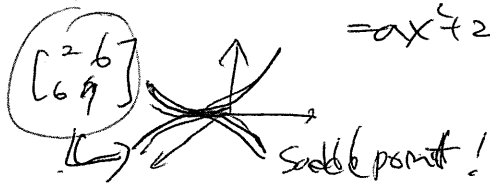
\uparrow Borderline of conditions

= positive semidefinite $k=0, 20 \rightarrow$ pivots only 2
 singular.

$$x^T A x = \begin{bmatrix} 2 & 6 \\ 6 & 18 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = 2x_1^2 + 12x_1x_2 + 18x_2^2 \quad (2a)$$

> 0
 ?
 (barely failed!)

Graphs of $f(x,y) = x^T A x = ax^2 + 2bxy + cy^2$



$$\begin{bmatrix} 2 & 6 \\ 6 & 20 \end{bmatrix}$$

\downarrow $\det = 4, \text{ trace} = 22, \text{ positive.}$

$$x^T A x > 0$$

except at $x=0$

$$f(x,y) = 2x^2 + 12xy + 20y^2$$

$$= 2(x-y)^2 + 2y^2$$

\uparrow pivots \uparrow matrix pivots

x min \uparrow 1st deriv = 0

calculus: $\min \sim \frac{d^2 u}{dx^2} > 0$

lin. alg: $\min \sim$ matrix of 2nd derivatives is positive definite

$$A = \begin{bmatrix} 2 & 6 \\ 6 & 20 \end{bmatrix} \rightarrow \begin{bmatrix} 2 & 6 \\ 0 & 2 \end{bmatrix}$$

$$L = \begin{bmatrix} 1 & 0 \\ 3 & 1 \end{bmatrix}$$

2D $\rightarrow \begin{bmatrix} f_{xx} & f_{xy} \\ f_{yx} & f_{yy} \end{bmatrix}$

[3x3 example] $A = \begin{bmatrix} 2 & 1 & -1 \\ -1 & 2 & 1 \\ 0 & -1 & 2 \end{bmatrix}$ Pos. Def?

sub-det = 2, 3, 4
 pivots = 2, $\frac{3}{2}$, $\frac{4}{3}$
 eigenvalues = $2 - \sqrt{2}, 2, 2 + \sqrt{2}$

$f = x^T A x = 2x_1^2 + 2x_2^2 + 2x_3^2 - 2x_1x_2 - 2x_2x_3 > 0$

Pos. Def! (if $f=1 \rightarrow$ 3-principal axes)

ATA is positive definite!

Similar matrices $A, B \rightarrow B = M^{-1}AM$

Jordan form

• Pos Def means

$$x^T A x > 0 \text{ (except for } x=0)$$

• If A, B are pos. Def,

$$x^T (A+B) x > 0 \text{ so is } A+B.$$

• Now A n by n with n indep cols \Rightarrow rank n

ATA \rightarrow square, symmetric ok!

pos. def?

$$x^T (ATA) x = (Ax)^T (Ax) = \|Ax\|^2 \geq 0.$$

$(n \times n)$ A & B are similar?

means for some M

$$B = M^{-1}AM$$

ex $S^{-1}AS = \Lambda$; A is similar to Λ

suppose $A = \begin{bmatrix} 2 & 1 \\ 1 & 2 \end{bmatrix}$ $\Lambda = \begin{bmatrix} 3 & 0 \\ 0 & 1 \end{bmatrix}$

$$\begin{bmatrix} 1 & -4 \\ 0 & 6 \end{bmatrix} \begin{bmatrix} 2 & 1 \\ 1 & 2 \end{bmatrix} \begin{bmatrix} 1 & 4 \\ 0 & 1 \end{bmatrix} = \begin{bmatrix} -2 & -5 \\ 1 & 6 \end{bmatrix}$$

M^{-1} M

Λ similar to A .

what's similar? or what's same?

$$\lambda_B = 3 \& 1!$$

"similar matrices have same eigen values"

$$Ax = \lambda x, \quad B = M^{-1}AM$$

$$(M^{-1}AM)M^{-1}x = \lambda M^{-1}x$$

$$B(M^{-1}x) = \lambda(M^{-1}x)$$

\Rightarrow eigenvector of $B = M^{-1}x$.

BAD case $\lambda_1 = \lambda_2 \rightarrow$ may not be diagonalizable

one family has $\begin{bmatrix} 4 & 0 \\ 0 & 4 \end{bmatrix} (= 4I) = 4I$.

big family includes $\begin{bmatrix} 4 & 1 \\ 0 & 4 \end{bmatrix} \leftarrow$ Jordan form.

more members of family

$$\begin{bmatrix} 4 & 1 \\ 0 & 4 \end{bmatrix} \begin{bmatrix} 5 & 1 \\ -1 & 3 \end{bmatrix} \begin{bmatrix} 4 & 8 \\ 1 & 4 \end{bmatrix} \begin{bmatrix} a & m \\ m & a \end{bmatrix}$$

$$\begin{bmatrix} 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 \end{bmatrix} \lambda = 0, 0, 0, 0 \quad \begin{matrix} \text{traces} \\ \text{det} = 16 \end{matrix}$$

2 eigenvectors

not similar to \rightarrow 2 missing. $\dim N(A) = 2$.

$$\begin{bmatrix} 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 \end{bmatrix} \text{ Jordan block}$$

$$\hookrightarrow J_i = \begin{bmatrix} \lambda_i & 1 & & 0 \\ & \lambda_i & \ddots & \\ & & \ddots & \lambda_i \\ 0 & & & \lambda_i \end{bmatrix}$$

"Every square A is similar to a Jordan matrix J "

$$J = \begin{bmatrix} J_1 & & & \\ & J_2 & & \\ & & J_3 & \\ & & & J_k \end{bmatrix} \begin{matrix} \# \text{ blocks} \\ = \# \text{ eigenvectors.} \end{matrix}$$

$$A \sim J \sim \Lambda$$

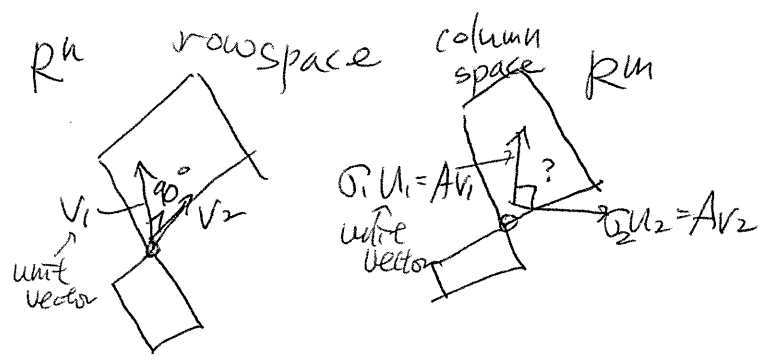
Singular Value Decomposition (SVD)

$$A = U \Sigma V^T; \quad \begin{matrix} \Sigma \text{ orthogonal} \\ \text{diagonal} \\ U, V \text{ orthogonal} \end{matrix}$$

Sym. pos def

$$\hookrightarrow A = Q \Lambda Q^T$$

~~$$A = SAS^{-1}$$~~



$$A[v_1, v_2, \dots, v_r] = [u_1, u_2, \dots, u_r] \begin{bmatrix} \sigma_1 & & & \\ & \sigma_2 & & \\ & & \ddots & \\ & & & \sigma_r \end{bmatrix}$$

$$AV = U\Sigma$$

$A = \begin{bmatrix} 4 & 4 \\ -3 & 3 \end{bmatrix}$ v_1, v_2 in row space \mathbb{R}^2
 u_1, u_2 in col space \mathbb{R}^2
 $\sigma_1 > 0$ $\sigma_2 > 0$

$$\begin{cases} Av_1 = \sigma_1 u_1 \\ Av_2 = \sigma_2 u_2 \end{cases}$$

$$A = U\Sigma V^{-1} = U\Sigma V^T$$

$$A^T A = V \Sigma^T U^T U \Sigma V^T = V \begin{bmatrix} \sigma_1^2 & & \\ & \sigma_2^2 & \\ & & \ddots \end{bmatrix} V^T$$

ex1) $A^T A = \begin{bmatrix} 4 & -3 \\ 4 & 3 \end{bmatrix} \begin{bmatrix} 4 & 4 \\ -3 & 3 \end{bmatrix} = \begin{bmatrix} 25 & 7 \\ 7 & 25 \end{bmatrix}$

eig. vec = $\begin{bmatrix} 1 \\ 1 \end{bmatrix}, \begin{bmatrix} 1 \\ -1 \end{bmatrix}$

$V = \frac{1}{\sqrt{2}} \begin{bmatrix} 1 & 1 \\ 1 & -1 \end{bmatrix}$
 $\frac{1}{\sqrt{2}} \begin{bmatrix} 1 \\ 1 \end{bmatrix}, \frac{1}{\sqrt{2}} \begin{bmatrix} 1 \\ -1 \end{bmatrix}$

$$\begin{bmatrix} 4 & 4 \\ -3 & 3 \end{bmatrix} = \begin{bmatrix} u_1 & 0 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} \sqrt{32} & 0 \\ 0 & \sqrt{8} \end{bmatrix} \begin{bmatrix} \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{2}} & -\frac{1}{\sqrt{2}} \end{bmatrix}$$

u1) Find u's u_1, u_2

$$A^T A = U \Sigma (V^T V)^T U^T = U \Sigma \Sigma^T U^T$$

$$A^T A = \begin{bmatrix} 4 & 4 \\ -3 & 3 \end{bmatrix} \begin{bmatrix} 4 & -3 \\ 4 & 3 \end{bmatrix} = \begin{bmatrix} 25 & 7 \\ 7 & 25 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} 1 \\ 1 \end{bmatrix} \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$

ex2) $A = \begin{bmatrix} 4 & 3 \\ 8 & 6 \end{bmatrix}$

$v_1 = \begin{bmatrix} -8 \\ 6 \end{bmatrix}$
 $v_2 = \begin{bmatrix} -6 \\ 8 \end{bmatrix}$

$u_1 = \begin{bmatrix} 1 \\ 2 \end{bmatrix} \frac{1}{\sqrt{5}}$

$\begin{bmatrix} 4 & 3 \\ 8 & 6 \end{bmatrix} = \begin{bmatrix} \frac{1}{\sqrt{5}} & \frac{2}{\sqrt{5}} \\ \frac{2}{\sqrt{5}} & \frac{1}{\sqrt{5}} \end{bmatrix} \begin{bmatrix} \sqrt{25} & 0 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} 8 & 6 \\ 6 & -8 \end{bmatrix}$

$A^T A = \begin{bmatrix} 4 & 8 \\ 3 & 6 \end{bmatrix} \begin{bmatrix} 4 & 3 \\ 8 & 6 \end{bmatrix} = \begin{bmatrix} 80 & 60 \\ 60 & 45 \end{bmatrix}$
 $0, 125$

$v_1, \dots, v_r \rightarrow$ orthonormal basis for row space
 $u_1, \dots, u_r \rightarrow$ " " col space
 v_{r+1}, \dots, v_n " " nullspace $N(A)$
 u_{r+1}, \dots, u_m " " $N(A^T)$

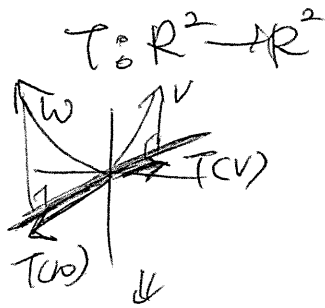
and $Av_i = \sigma_i u_i$

Linear Transformations T.

(without coordinates: no matrix
with coordinates: matrix.)

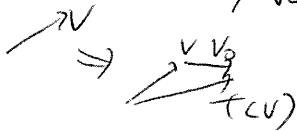
$$\begin{cases} T(cu+w) = T(cu) + T(w) \\ T(cu) = cT(cu) \end{cases}$$

ex1) Projection



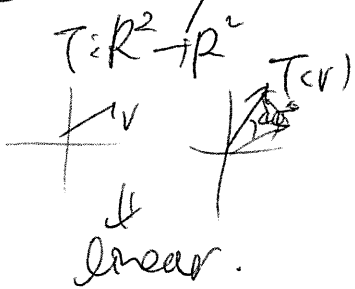
linear

ex2) Shift whole plane by \vec{v}_0



not linear.

ex4) Rotation by 45°



linear.

ex3) $T(v) = \|v\|$

Matrix A!

$$T(v) = Av \Rightarrow \text{linear.}$$

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

Start: Suppose we have $T: \mathbb{R}^3 \rightarrow \mathbb{R}^2$

Example: $T(v) = Av$ (2 by 3 matrix)
output in \mathbb{R}^2 input in \mathbb{R}^3

"Information needed to know $T(v)$ for all inputs"

$\rightarrow T(v_1), T(v_2), \dots, T(v_n)$ for any basis v_1, \dots, v_n

$$\text{Every } v = c_1 v_1 + \dots + c_n v_n$$

$$\text{know } T(v) = c_1 T(v_1) + \dots + c_n T(v_n)$$

Coordinates come from a basis

$$v = c_1 v_1 + \dots + c_n v_n$$

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

standard basis.

* construct matrix A that represents \ln to T.

(choose basis v_1, \dots, v_n for inputs \mathbb{R}^n .

" " w_1, \dots, w_m for outputs in \mathbb{R}^m

want matrix A.



$$v = c_1 v_1 + c_2 v_2$$

$$T(v) = c_1 T(v_1) + c_2 T(v_2)$$

(c_1, c_2)
 $\downarrow T$
 $(c_1, 0)$

$$\begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} c_1 \\ c_2 \end{bmatrix} = \begin{bmatrix} c_1 \\ 0 \end{bmatrix}$$

eigenvectors basis leads to diagonal matrix Λ

projecting onto 45° line

$$\text{use standard } v_1 = \begin{bmatrix} 1 \\ 0 \end{bmatrix} = w_1, \begin{bmatrix} 0 \\ 1 \end{bmatrix} = w_2$$

$$P = \frac{aa^T}{a^T a} = \begin{bmatrix} y_1 & y_2 \\ y_2 & y_2 \end{bmatrix}$$

* Rule to find A. Given bases w_1, \dots, w_m

1st col of A: $T(v_1) = a_{11} w_1 + \dots + a_{m1} w_m$

2nd col of A: $T(v_2) = a_{12} w_1 + \dots + a_{m2} w_m$

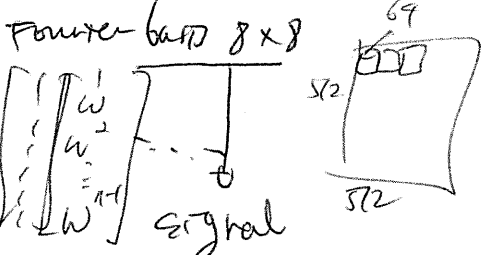
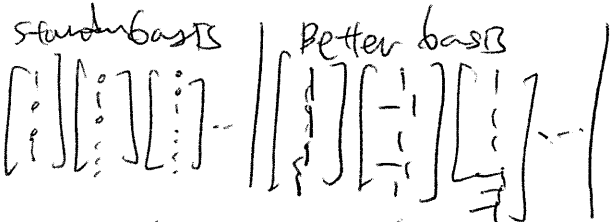
$$A \begin{pmatrix} \text{input} \\ \text{coords} \end{pmatrix} = \begin{pmatrix} \text{output} \\ \text{coords} \end{pmatrix}$$

* $T = \frac{d}{dx}$ (basis: polynomials)

Change of basis.
 Compression of Images
 Transformation \leftarrow matrix

Image $\begin{bmatrix} \square \\ 512 \\ 512 \end{bmatrix}$ $x \in \mathbb{R}^n$ $n = (512)^2$
 JPEG \rightarrow change of basis.

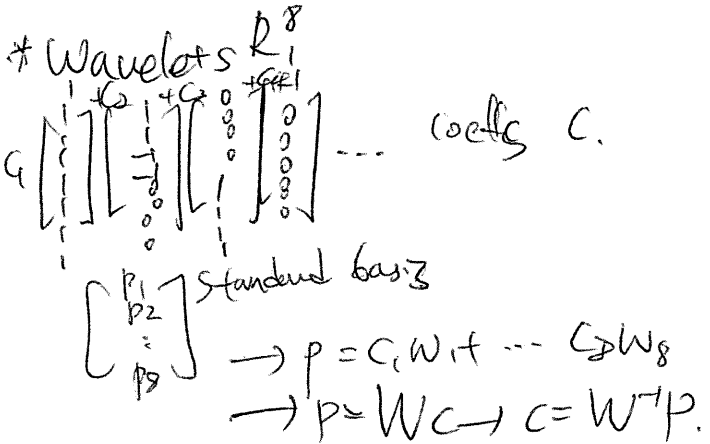
$x = \begin{bmatrix} x_1 \\ \vdots \\ x_n \end{bmatrix}$
 512^2 -dimension



Lossless \downarrow change
 coeffs c .
 (lossy) \downarrow compress
 \hat{c} (many zeros)

$\hat{x} = \sum \hat{c}_i v_i$

video sequence of images
 correlated.



- Good basis
- ⊙ Fast FFT FWT.
 - ⊙ Few is enough.

Change of basis

Columns of $W =$ new basis vectors

$[x]_{\text{old basis}} \rightarrow [c]_{\text{new basis}}$ $x = Wc$

T with respect to $v_1 \sim v_8$, it has matrix A .
 With respect to $w_1 \sim w_8$, it has matrix B .

similar $B = M^{-1} A M$

What is A ? using basis $v_1 \sim v_8$
 (How T completely from $T(v_1), T(v_2) \dots T(v_8)$)

Because every $x = a_1 v_1 + \dots + a_8 v_8$
 $T(x) = a_1 T(v_1) + \dots + a_8 T(v_8)$

Write $T(v_1) = a_{11} v_1 + a_{21} v_2 + \dots + a_{81} v_8$
 $T(v_2) = a_{12} v_1 + a_{22} v_2 + \dots$

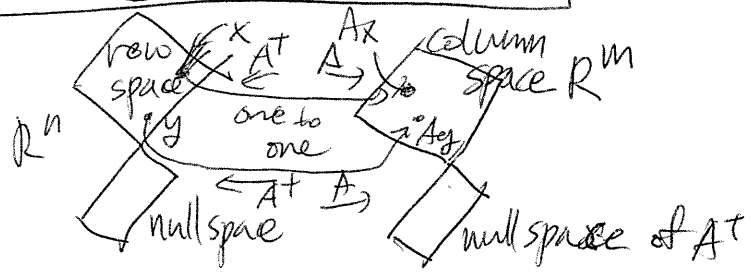
$[A] = \begin{bmatrix} a_{11} & a_{12} & \dots & a_{18} \\ a_{21} & \dots & \dots & \dots \\ \vdots & \dots & \dots & \dots \\ a_{81} & \dots & \dots & \dots \end{bmatrix}$

Eigenvector basis

$T(v_i) = \lambda_i v_i$ What is A ?

$A = \begin{bmatrix} \lambda_1 & 0 & \dots & 0 \\ 0 & \lambda_2 & \dots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \dots & \lambda_n \end{bmatrix}$
 1st input is v_1
 its output is $\lambda_1 v_1$

4 Subspaces / pseudo-inverse /
Left / Right inverses



2-side inverse \Rightarrow inverse.
 $(\Rightarrow) AA^{-1} = I = A^{-1}A \Rightarrow n=m=n$
 [Full rank]

Left inverse [Full column rank]

$n = n < m$
 nullspace = $\{0\}$
 indep. cols.



\hookrightarrow zero or one solutions to $Ax=b$

$(A^T A)^{-1} A^T A = I$
 \uparrow invertible \uparrow $m \times n$ $n \times n$
 $n \times m$

A^{-1} left.

Right inverse [Full row rank]

$r = m < n$
 $n(A^T) = \{0\}$ indep rows
 ∞ solutions to $Ax=b$. $n-m$ free variables.

$A [A^T (A A^T)^{-1} A]^T = I$

right inverse
 $(A^T)_{right}$

Left inv $\rightarrow A(A^T A)^{-1} A^T \rightarrow$ Projection onto col space.
 Right inv $\rightarrow A^T (A A^T)^{-1} A \rightarrow$ projection onto row space

pseudo-inverses

$\nexists x \neq y$ in row space then $Ax \neq Ay$

Suppose $Ax = Ay$

$A(x-y) = 0$

In nullspace also in row space \rightarrow not possible

$\therefore Ax \neq Ay$

Find the pseudo inverse A^+

Start from SVD: $A = U \Sigma V^T$

U orthogonal
 Σ diagonal $(\begin{matrix} \sigma_1 & \sigma_2 & \dots & \sigma_r & 0 & \dots \\ 0 & 0 & \dots & 0 & 0 & \dots \end{matrix})$ \rightarrow rank = r
 V orthogonal $(\begin{matrix} \text{---} & \text{---} & \text{---} & \text{---} & \text{---} & \text{---} \\ \text{---} & \text{---} & \text{---} & \text{---} & \text{---} & \text{---} \end{matrix})$ n cols m rows

Σ^+ pseudo inverse of diagonal: $\begin{bmatrix} 1/\sigma_1 & 0 & 0 \\ 0 & 1/\sigma_2 & 0 \\ \dots & \dots & \dots \\ 0 & 0 & 0 \end{bmatrix}$ $m \times m$

$\Rightarrow \Sigma \Sigma^+ = \begin{bmatrix} 1 & \dots & 0 \\ \dots & 1 & 0 \\ 0 & 0 & 0 \end{bmatrix}$ $(m \times m)$ projection onto col space

$\Sigma^+ \Sigma = \begin{bmatrix} 1 & \dots & 0 \\ \dots & 1 & 0 \\ 0 & 0 & 0 \end{bmatrix}$ $(n \times n)$ projection onto row space

$A^+ = V \Sigma^+ U^T$

\Rightarrow (M) can of pseudo inverse !!