

- Course web page: <https://snlp1-2024.github.io> (public)
- <https://github.com/snlp1-2024/snlp1/> (private)
- If you haven't done already, please fill in the questionnaire on Moodle

Today's lecture

- Some concepts from linear algebra
 - Vectors
 - Dot product
 - Matrices

This is only a high-level, informal introduction/refresher.

Linear algebra

Linear algebra is the field of mathematics that studies vectors and matrices.

- A vector is an ordered sequence of numbers

$$v = (6, 17)$$

- A matrix is a rectangular arrangement of numbers

$$A = \begin{bmatrix} 2 & 1 \\ 1 & 4 \end{bmatrix}$$

- A well-known application of linear algebra is solving a set of linear equations

$$\begin{cases} 2x_1 + x_2 = 6 \\ x_1 + 4x_2 = 17 \end{cases} \iff \begin{bmatrix} 2 & 1 \\ 1 & 4 \end{bmatrix} \times \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 6 \\ 17 \end{bmatrix}$$

Why study linear algebra?

Consider an application counting words in multiple documents

	the	and	of	to	in	...
document ₁	121	106	91	83	43	...
document ₂	142	136	86	91	69	...
document ₃	107	94	41	47	33	...
...

You should already be seeing vectors and matrices here.

Why study linear algebra?

- Insights from linear algebra are helpful in understanding many NLP methods
- In machine learning, we typically represent input, output, parameters as vectors or matrices (or tensors)
- It makes notation concise and manageable
- In programming, many machine learning libraries make use of vectors and matrices explicitly
- In programming, vector-matrix operations correspond to loops
- 'Vectorized' operations may run much faster on GPUs, and on modern CPUs

Vectors

- Vectors are objects with a magnitude and a direction
- We represent vectors with an ordered list of numbers $v = (v_1, v_2, \dots, v_n)$
- The number n (the number of elements or entries of the vector) is its dimension
- We often call an n -dimensional vector as n -vector
- The vector of n real numbers is said to be in \mathbb{R}^n ($v \in \mathbb{R}^n$)
- Typical notation for vectors:

$$v = \vec{v} = (v_1, v_2, v_3) = \begin{bmatrix} v_1 \\ v_2 \\ v_3 \end{bmatrix}$$



Geometric interpretation of vectors

- Geometrically, vectors are represented with arrows from the origin in the Euclidean space
- The endpoint of the vector $v = (v_1, v_2)$ correspond to the Cartesian coordinates defined by v_1, v_2
- These generally make sense for two or three-dimensional spaces
- The intuitions often (!) generalize to higher dimensional spaces



Some special vectors

- The zero vector, $\vec{0}$, is the vector whose all entries are 0
- The vector of all 1s, $\mathbf{1}$, is also often interesting
- A more interesting set of vectors is *standard unit vectors* (examples below are 4-dimensional standard unit vectors)

$$\begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}$$

- n -dimensional standard unit vectors form the *standard basis* for n -dimensional (vector) space
- In some textbooks, standard unit vectors of two (and three) dimensions are represented by \mathbf{i}, \mathbf{j} and \mathbf{k}
- In ML they are related to *one-hot representation*: we represent categorical predictors (variables) with n values as n -dimensional standard unit vectors

Multiplying a vector with a scalar

- For a vector $v = (v_1, v_2)$ and a scalar a ,

$$av = (av_1, av_2)$$
- multiplying with a scalar 'scales' the vector
- We can use the notation $a\mathbf{1}$ for a vector whose all entries are a



Vector addition and subtraction

For vectors $v = (v_1, v_2)$ and $u = (w_1, w_2)$

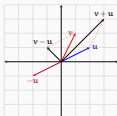
$$v + u = (v_1 + w_1, v_2 + w_2)$$

$$(1, 2) + (2, 1) = (3, 3)$$

$$v - u = v + (-u)$$

$$(1, 2) - (2, 1) = (-1, 1)$$

- For any vector v , $v + \vec{0} = v$



Properties of vector operations

- Vector addition and scalar multiplication is commutative

$$u + v = v + u$$

$$a(u + v) = au + av$$

- Scalar multiplication and vector addition also show the following distributive properties

$$a(u + v) = au + av$$

$$(a + b)v = av + bv$$

Linearity and linear functions

- A linear $f()$ function (or mapping) follows
 - $f(av) = af(v)$ (homogeneity)
 - $f(v + u) = f(v) + f(u)$ (additivity)
 - combined together: $f(av + bu) = af(v) + bf(u)$
- A combination of vectors as in

$$a_1v_1 + a_2v_2 + \dots + a_nv_n.$$

is called a linear combination (another vector)

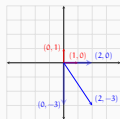
Question: Is $f(x) = ax + b$ linear?

Linear combinations of standard unit vectors

- Any n -vector can be written as a linear combination of standard unit vectors. Example:

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

- n -dimensional standard unit vectors form a *basis* for \mathbb{R}^n



Dot (inner) product

- Dot product is an operation between two vectors with same dimensions

$$u \cdot v = u_1v_1 + u_2v_2 + \dots + u_nv_n$$

- Calculate the dot products for the following vectors

$$\begin{bmatrix} 4 \\ 3 \end{bmatrix} \cdot \begin{bmatrix} 3 \\ 4 \end{bmatrix} \quad \begin{bmatrix} 4 \\ -3 \end{bmatrix} \cdot \begin{bmatrix} -3 \\ 4 \end{bmatrix} \quad \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix} \cdot \begin{bmatrix} -2 \\ -4 \\ -6 \end{bmatrix} \quad \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix} \cdot \begin{bmatrix} 2 \\ 4 \\ 6 \end{bmatrix} \quad \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} \cdot \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix}$$

- Note that dot product is larger when the vectors are 'similar'

Properties of dot product

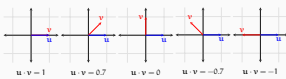
- Commutativity $u \cdot v = v \cdot u$
- Distributivity with vector addition $u \cdot (v + w) = u \cdot v + u \cdot w$
- Associativity with scalar multiplication $(au) \cdot (bv) = ab(u \cdot v)$.
- Note that dot product is not associative, since the result of the dot product is not a vector, but a scalar

Geometric interpretation of the dot product

- The dot product of two vectors gives the (orthogonal) projection of one of the vectors to the line defined by the other



Dot product with unit vectors



- The dot product is larger if the vectors point to the similar directions

Vector norms

- The *norm* of a vector is an indication of its size (magnitude)
- The norm of a vector is the distance from its tail to its tip
- Norms are related to distance measures
- Vector norms are particularly important for understanding some machine learning techniques

L2 norm

- Euclidean norm, or L2 (or L_2) norm is the most commonly used norm

- For $v = (v_1, v_2, \dots, v_n)$,

$$\|v\|_2 = \sqrt{v_1^2 + v_2^2 + \dots + v_n^2} = \sqrt{v \cdot v}$$

- For example,

$$\|(3, 3)\|_2 = \sqrt{3^2 + 3^2} = \sqrt{18}$$

- L_2 norm is the default, we often skip the subscript $\|v\|$



Euclidean distance

- Euclidean distance between two vectors is the L2 norm of their difference

$$D(u, v) = \|u - v\| = \sqrt{(-6)^2 + (-1)^2}$$

- Euclidean distance is a metric
 - symmetric $\|v - u\| = \|u - v\|$
 - non-negative
 - obeys the triangle inequality $D(u, v) \leq D(u, w) + D(w, v)$ for any w



Cauchy-Schwarz inequality

$$|u \cdot v| \leq \|u\| \|v\|$$

- In words: the product of the norms of two vectors is greater than or equal to absolute value of their dot product

Cosine similarity

- The cosine of the angle between two vectors

$$\cos \theta = \frac{v \cdot u}{\|v\| \|u\|}$$

is called *cosine similarity*

- Unlike dot product, the cosine similarity is not sensitive to the magnitudes of the vectors
- The cosine similarity is bounded in range $[-1, +1]$



L1 norm

- Another norm we will often encounter is the L1 norm

$$\|v\|_1 = |v_1| + |v_2|$$

$$\|(3, 3)\|_1 = |3| + |3| = 6$$

- L1 norm is related to Manhattan distance



L_p norm

In general, L_p norm, is defined as

$$\|v\|_p = \left(\sum_{i=1}^n |v_i|^p \right)^{\frac{1}{p}}$$

We will only work with than L_1 and L_2 norms, but you may also see L_∞ and L_∞ norms in related literature

Matrices

$$A = \begin{bmatrix} a_{1,1} & a_{1,2} & a_{1,3} & \dots & a_{1,m} \\ a_{2,1} & a_{2,2} & a_{2,3} & \dots & a_{2,m} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ a_{n,1} & a_{n,2} & a_{n,3} & \dots & a_{n,m} \end{bmatrix}$$

- We can think of matrices as collection of row or column vectors
- A matrix with n rows and m columns is in $\mathbb{R}^{n \times m}$
- Most operations in linear algebra also generalize to more than 2-D objects
- A tensor can be thought of a generalization of vectors and matrices to multiple dimensions

Multiplying a matrix with a scalar

Similar to vectors, each element is multiplied by the scalar.

$$2 \begin{bmatrix} 2 & 1 \\ 1 & 4 \end{bmatrix} = \begin{bmatrix} 2 \times 2 & 2 \times 1 \\ 2 \times 1 & 2 \times 4 \end{bmatrix} = \begin{bmatrix} 4 & 2 \\ 2 & 8 \end{bmatrix}$$

Matrix addition and subtraction

Each element is added to (or subtracted from) the corresponding element

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

Note:

- Matrix addition and subtraction are defined on matrices of the same dimensions

Transpose of a matrix

Transpose of a $n \times m$ matrix is an $m \times n$ matrix whose rows are the columns of the original matrix.

Transpose of a matrix A is denoted with A^T .

$$\text{If } A = \begin{bmatrix} a & b \\ c & d \\ e & f \end{bmatrix}, A^T = \begin{bmatrix} a & c & e \\ b & d & f \end{bmatrix}.$$

Some special matrices

Identity matrix

- A square matrix in which all the elements of the principal diagonal are one and all other elements are zero is called *identity matrix* (I)

$$\begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

- Multiplying a vector and matrix with the identity matrix has no affect

Some special matrices

Diagonal matrices

- Diagonal matrices are similar to I . All non-diagonal entries are 0s, but non-zero entries can only be in the main diagonal

Example:

$$\begin{bmatrix} 3 & 0 & 0 & 0 & 0 \\ 0 & 6 & 0 & 0 & 0 \\ 0 & 0 & -1 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 5 \end{bmatrix}$$

Some special matrices

Upper/lower triangular matrices

- Triangular matrices are common in many applications
- An upper triangular matrix have all 0s below main diagonal. Example:

$$\begin{bmatrix} 1 & 4 & -2 \\ 0 & 3 & 0 \\ 0 & 0 & 5 \end{bmatrix}$$

- An lower triangular matrix have all 0s above main diagonal. Example:

$$\begin{bmatrix} 1 & 0 & 0 \\ 1 & -2 & 0 \\ 8 & 7 & 1 \end{bmatrix}$$

Symmetric matrices

- Symmetric matrices arise in many applications, including in ML/NLP (e.g., similarity or distance matrices)

- A symmetric matrix A satisfies $a_{ij} = a_{ji}$, or $A = A^T$

Example:

$$\begin{bmatrix} 1 & 4 & -2 \\ 4 & 3 & 0 \\ -2 & 0 & 5 \end{bmatrix}$$

- Symmetric matrices have some interesting properties (that we will return later)

Matrix-vector multiplication

- An $n \times m$ matrix can be multiplied with a m -vector to yield a n -vector

Example

$$\begin{bmatrix} 2 & 1 & 0 \\ 1 & 0 & 1 \end{bmatrix} \times \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix} = \begin{bmatrix} 2 \times 0 + 1 \times 1 + 0 \times 1 \\ 1 \times 0 + 0 \times 1 + 1 \times 0 \end{bmatrix} = \begin{bmatrix} 1 \\ 0 \end{bmatrix}$$

- One view of this operation: each entry in the resulting vector is a dot product (of rows of the matrix and the vector)
- Another: the result is a linear combination of the columns of the matrix (with the entries in the vector as coefficients)

$$0 \times \begin{bmatrix} 2 \\ 1 \end{bmatrix} + 1 \times \begin{bmatrix} 1 \\ 0 \end{bmatrix} + 0 \times \begin{bmatrix} 0 \\ 1 \end{bmatrix} = \begin{bmatrix} 1 \\ 0 \end{bmatrix}$$

Matrix multiplication as linear transformation

- Multiplying a vector with a matrix transforms the vector
- The result is another vector (possibly in a different vector space)
- Many operations on vectors can be expressed with multiplying with a matrix (linear transformations)

Transformation examples

identity

- Identity transformation maps a vector to itself

For example:

$$\begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \times \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$$

Transformation examples

permutation

- Another simple transformation is to permute (re-arrange) the elements (rows) of the vector
- For example:

$$\begin{bmatrix} 0 & 0 & 0 & 1 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 1 & 0 & 0 & 0 \end{bmatrix} \times \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} = \begin{bmatrix} x_4 \\ x_2 \\ x_3 \\ x_1 \end{bmatrix}$$

Transformation examples

stretch along the x axis

$$\begin{bmatrix} 3 & 0 \\ 0 & 1 \end{bmatrix} \times \begin{bmatrix} 1 \\ 2 \end{bmatrix} = \begin{bmatrix} 3 \\ 2 \end{bmatrix}$$



Transformation examples

rotation

$$\begin{bmatrix} \cos \theta & -\sin \theta \\ \sin \theta & \cos \theta \end{bmatrix} \times \begin{bmatrix} 1 \\ 2 \end{bmatrix} = \begin{bmatrix} -2 \\ 1 \end{bmatrix}$$



Transformations by rectangular matrices

- Multiplying a vector with (compatible) rectangular matrix results in a vector with different dimensionality

- Example $\mathbb{R}^2 \rightarrow \mathbb{R}^2$

$$\begin{bmatrix} 2 & 1 & 0 \\ 1 & 0 & 1 \end{bmatrix} \times \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix} = \begin{bmatrix} 1 \\ 0 \end{bmatrix}$$

- Example $\mathbb{R}^2 \rightarrow \mathbb{R}^4$

$$\begin{bmatrix} 2 & 1 & 0 \\ 1 & 0 & 1 \\ 0 & 2 & 0 \\ 1 & 1 & 1 \end{bmatrix} \times \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix} = \begin{bmatrix} 1 \\ 0 \\ 2 \\ 1 \end{bmatrix}$$

Dot product as matrix multiplication

In machine learning (and many other disciplines, we treat an n-vector as $n \times 1$ matrix.

Then, the dot product of two vectors is

$$\mathbf{u}^T \mathbf{v}$$

For example, $\mathbf{u} = (2, 2)$ and $\mathbf{v} = (2, -2)$,

$$\begin{bmatrix} 2 & 2 \end{bmatrix} \times \begin{bmatrix} 2 \\ -2 \end{bmatrix} = 2 \times 2 + 2 \times -2 = 4 - 4 = 0$$

- This is a 1×1 matrix, but matrices and vectors with single entries are often treated as scalars

Question: What is the transformation performed by dot product?

Outer product

The outer product of two column vectors is defined as

$$\mathbf{v}\mathbf{u}^T$$

$$\begin{bmatrix} 1 \\ 2 \end{bmatrix} \times \begin{bmatrix} 1 & 2 & 3 \end{bmatrix} = \begin{bmatrix} 1 & 2 & 3 \\ 2 & 4 & 6 \end{bmatrix}$$

Note:

- The result is a matrix
- The vectors do not have to be the same length

Matrix multiplication

- If \mathbf{A} is a $n \times k$ matrix, and \mathbf{B} is a $k \times m$ matrix, their product \mathbf{C} is a $n \times m$ matrix
- Elements of \mathbf{C} , c_{ij} , are defined as

$$c_{ij} = \sum_{l=0}^k a_{il}b_{lj}$$

- Note: c_{ij} is the dot product of the i^{th} row of \mathbf{A} and the j^{th} column of \mathbf{B}

Matrix multiplication

(demonstration)

$$\begin{pmatrix} a_{11} & a_{12} & \dots & a_{1k} \\ a_{21} & a_{22} & \dots & a_{2k} \\ \vdots & \vdots & \ddots & \vdots \\ a_{n1} & a_{n2} & \dots & a_{nk} \end{pmatrix} \times \begin{pmatrix} b_{11} & b_{12} & \dots & b_{1m} \\ b_{21} & b_{22} & \dots & b_{2m} \\ \vdots & \vdots & \ddots & \vdots \\ b_{k1} & b_{k2} & \dots & b_{km} \end{pmatrix}$$

$$c_{ij} = a_{i1}b_{1j} + a_{i2}b_{2j} + \dots + a_{ik}b_{kj}$$

$$= \begin{pmatrix} c_{11} & c_{12} & \dots & c_{1m} \\ c_{21} & c_{22} & \dots & c_{2m} \\ \vdots & \vdots & \ddots & \vdots \\ c_{n1} & c_{n2} & \dots & c_{nm} \end{pmatrix}$$

Properties of matrix multiplication

- Associativity

$$(\mathbf{AB})\mathbf{C} = \mathbf{A}(\mathbf{BC})$$

- Distributivity

$$\mathbf{A}(\mathbf{B} + \mathbf{C}) = \mathbf{AB} + \mathbf{AC}$$

$$(\mathbf{A} + \mathbf{B})\mathbf{C} = \mathbf{AC} + \mathbf{BC}$$

- Multiplication by Identity

$$\mathbf{IA} = \mathbf{AI} = \mathbf{A}$$

- Matrix multiplication is not commutative $\mathbf{AB} \neq \mathbf{BA}$ (in general)

- Matrix multiplication and transpose

$$(\mathbf{AB})^T = \mathbf{B}^T \mathbf{A}^T$$

Question

We have three matrices:

- \mathbf{A} : a 10×2 matrix

- \mathbf{B} : a 2×5 matrix

- \mathbf{C} : a 5×10 matrix

- What is the dimensionality of \mathbf{ABC}

- Does it matter if we perform the multiplication as

- $(\mathbf{AB})\mathbf{C}$, or

- $\mathbf{A}(\mathbf{BC})$

Alternative ways to think about matrix multiplication

If we have $\mathbf{AB} = \mathbf{C}$,

- Column vectors of \mathbf{C} , $\mathbf{c}_i = \mathbf{A}\mathbf{b}_i$

- Row vectors of \mathbf{C} , $\mathbf{c}_i^T = \mathbf{a}_i^T \mathbf{B}$

- \mathbf{C} is also the sum of outer product of columns of \mathbf{A} and rows of \mathbf{B}

$$\mathbf{C} = \sum \mathbf{a}_i \mathbf{b}_i^T$$

Matrix multiplication example

$$\begin{bmatrix} 2 & 1 \\ 1 & 0 \end{bmatrix} \times \begin{bmatrix} 1 & 2 \\ 0 & 1 \end{bmatrix} = \begin{bmatrix} 2 & 5 \\ 1 & 2 \end{bmatrix}$$

Matrix-vector representation of a set of linear equations

The set of linear equations

$$\begin{aligned} 2x_1 + x_2 &= 6 \\ x_1 + 4x_2 &= 17 \end{aligned}$$

can be written as:

$$\underbrace{\begin{pmatrix} 2 & 1 \\ 1 & 4 \end{pmatrix}}_W \underbrace{\begin{pmatrix} x_1 \\ x_2 \end{pmatrix}}_x = \underbrace{\begin{pmatrix} 6 \\ 17 \end{pmatrix}}_b$$

One can solve the above equation using *Gaussian elimination* (we will not cover it today).

Summary & next week

- Vectors, matrices
- Dot product
- Next: solving systems of linear equations

Further reading

- A classic reference book in the field is Strang (2009)
- Shifrin and Adams (2011) and Farin and Hansford (2014) are textbooks with a more practical/graphical orientation.
- Cherney, Denton, and Waldron (2013) and Beezer (2014) are two textbooks that are freely available.
- Form more alternatives, see <http://www.openculture.com/free-math-textbooks>
- You may also find the MIT video lectures on introductory linear algebra at <https://www.youtube.com/playlist?list=PL49CF3715CB96F31D>

-  Strang, Robert A. (2012). *A First Course in Linear Algebra*. version 3.0.0. Copyrighted Print, isbn: 9780991217901, url: <http://linear.ups.edu/>
-  Cherny, David, Tom Denton, and Andrew Waldron (2013). *Linear algebra*. math.uconn.edu, url: <https://www.math.uconn.edu/~linear/>
-  Farin, Gerald E. and Hansford Hansford (2014). *Practical linear algebra a geometry toolbox*. Third edition. CRC Press, isbn: 978-1-4419-7598-3
-  Beezer, Theodore and Malcolm H. Adams (2011). *Linear Algebra: A Geometric Approach*. 2nd. W. H. Freeman, isbn: 978-1-4292-0221-3

Further reading (cont.)



Shang, Gilbert (2007). *Introduction to Linear Algebra*. Fourth Edition. 4th ed. Wiley. Cambridge Press, isbn: 9780470022714