Linear Algebra & Geometry

why is linear algebra useful in computer vision?

References:

- Any book on linear algebra!
- [HZ] - chapters 2, 4

Some of the slides in this lecture are courtesy to Prof. Octavia I. Camps, Penn State University

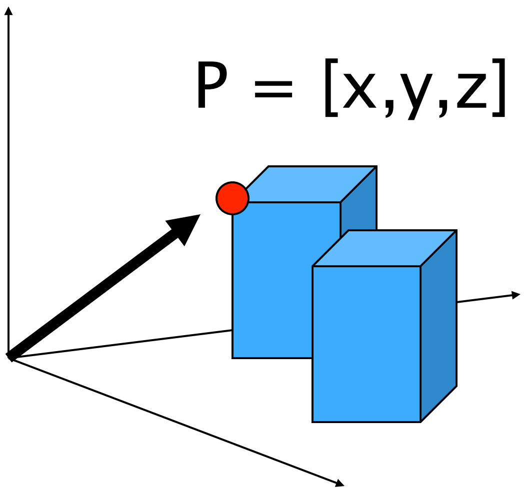
Why is linear algebra useful in computer vision?

- Representation
  - 3D points in the scene
  - 2D points in the image
- Coordinates will be used to
  - Perform geometrical transformations
  - Associate 3D with 2D points
- Images are matrices of numbers
  - Find properties of these numbers

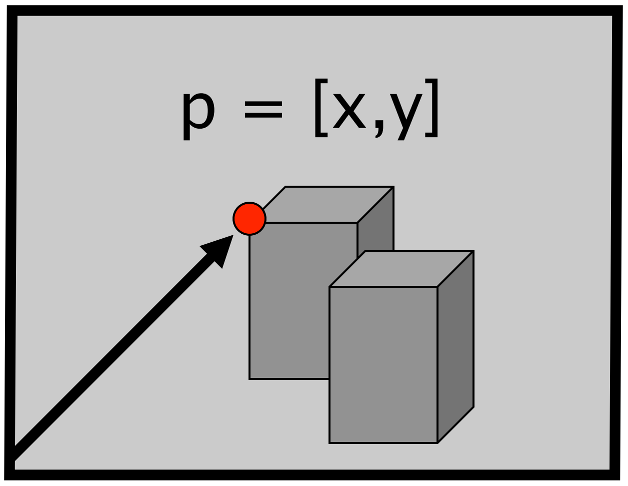
Agenda

1. Basics definitions and properties
2. Geometrical transformations
3. SVD and its applications

Vectors (i.e., 2D or 3D vectors)

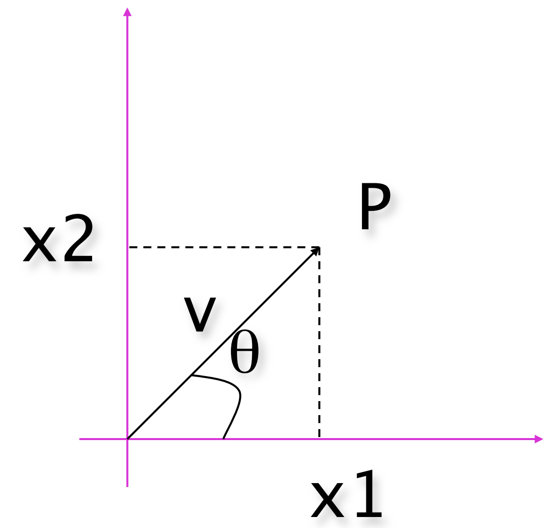


3D world



Image

Vectors (i.e., 2D vectors)



$$\mathbf{v} = (x_1, x_2)$$

Magnitude: $\| \mathbf{v} \| = \sqrt{x_1^{\,2} + x_2^{\,2}}$

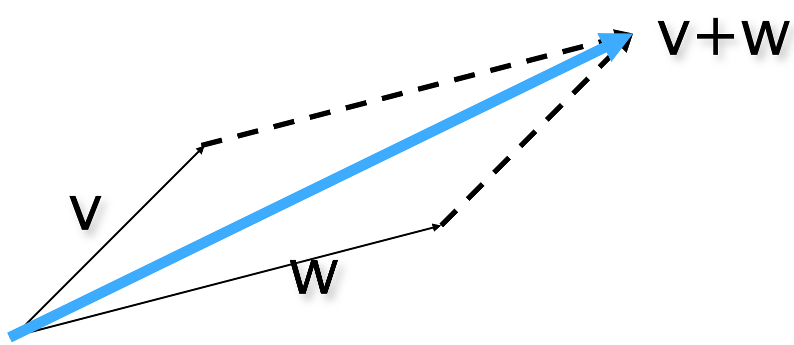
If $\| \mathbf{v} \| = 1$, $\mathbf{v}$ Is a UNIT vector

$$\frac{\mathbf{v}}{\| \mathbf{v} \|} = \left(\frac{x_1}{\| \mathbf{v} \|}, \frac{x_2}{\| \mathbf{v} \|} \right)$$ Is a unit vector

Orientation: $\theta = \tan^{-1}\left(\frac{x_2}{x_1} \right)$

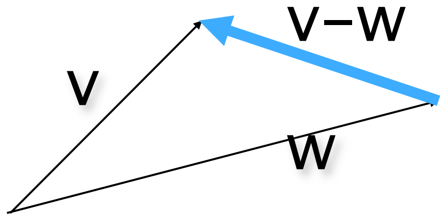
Vector Addition

$$\mathbf{v} + \mathbf{w} = (x_1, x_2) + (y_1, y_2) = (x_1 + y_1, x_2 + y_2)$$



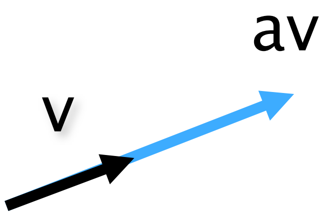
Vector Subtraction

$$\mathbf{v} - \mathbf{w} = (x_1, x_2) - (y_1, y_2) = (x_1 - y_1, x_2 - y_2)$$

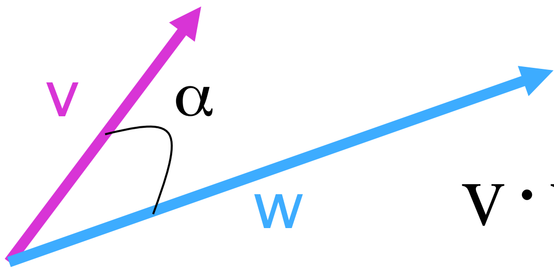


Scalar Product

$$a\mathbf{v} = a(x_1, x_2) = (ax_1, ax_2)$$



Inner (dot) Product



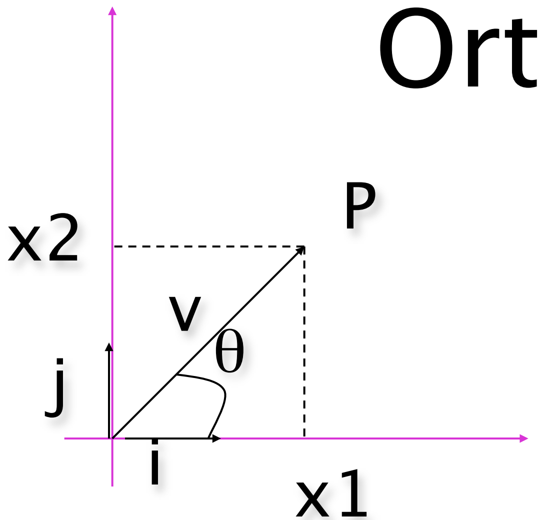
$$v \cdot w = (x_1, x_2) \cdot (y_1, y_2) = x_1 y_1 + x_2 y_2$$

The inner product is a SCALAR!

$$v \cdot w = (x_1, x_2) \cdot (y_1, y_2) = \| v \| \cdot \| w \| \cos \alpha$$

$$\text{if} \quad v \perp w, \quad v \cdot w = ? = 0$$

Orthonormal Basis



$$\mathbf{i} = (1,0) \qquad \|\mathbf{i}\| = 1$$

$$\mathbf{j} = (0,1) \qquad \|\mathbf{j}\| = 1$$

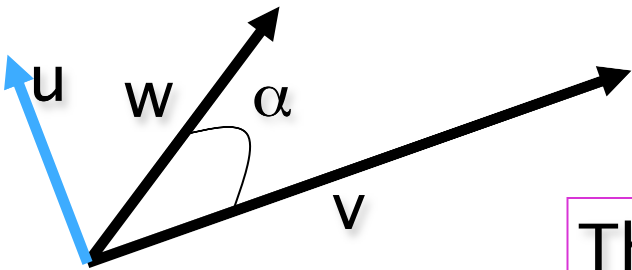
$$\mathbf{i} \cdot \mathbf{j} = 0$$

$$\mathbf{v} = (x_1, x_2) \qquad \mathbf{v} = \mathrm{x}_1\mathbf{i} + \mathrm{x}_2\mathbf{j}$$

$$\mathbf{v} \cdot \mathbf{i} = ? \;\; = (\mathrm{x}_1\mathbf{i} + \mathrm{x}_2\mathbf{j}) \cdot \mathbf{i} = \mathrm{x}_1 1 + \mathrm{x}_2 0 = \mathrm{x}_1$$

$$\mathbf{v} \cdot \mathbf{j} = (\mathrm{x}_1\mathbf{i} + \mathrm{x}_2\mathbf{j}) \cdot \mathbf{j} = \mathrm{x}_1.0 + \mathrm{x}_2.1 = \mathrm{x}_2$$

Vector (cross) Product



$$u = v \times w$$

The cross product is a VECTOR!

$$\text{Magnitude:} \|u\| = \|v \times w\| = \|v\|\|w\| \sin\alpha$$

Orientation:

$$u \perp v \Rightarrow u \cdot v = (v \times w) \cdot v = 0$$

$$u \perp w \Rightarrow u \cdot w = (v \times w) \cdot w = 0$$

if $\quad v \,//\, w\,? \qquad \rightarrow u = 0$

Vector Product Computation

$\mathbf{i} = (1,0,0)$ $\quad \|\mathbf{i}\| = 1$ $\quad \mathbf{i} = \mathbf{j} \times \mathbf{k}$

$\mathbf{j} = (0,1,0)$ $\quad \|\mathbf{j}\| = 1$ $\quad \mathbf{j} = \mathbf{k} \times \mathbf{i}$

$\mathbf{k} = (0,0,1)$ $\quad \|\mathbf{k}\| = 1$ $\quad \mathbf{k} = \mathbf{i} \times \mathbf{j}$

$$\mathbf{u} = \mathbf{v} \times \mathbf{w} = (x_1, x_2, x_3) \times (y_1, y_2, y_3)$$

$$= (x_2 y_3 - x_3 y_2)\mathbf{i} + (x_3 y_1 - x_1 y_3)\mathbf{j} + (x_1 y_2 - x_2 y_1)\mathbf{k}$$

Matrices

$$A_{n\times m} = \begin{bmatrix} a_{11} & a_{12} & \dots & a_{1m} \\ a_{21} & a_{22} & \dots & a_{2m} \\ \vdots & \vdots & \vdots & \vdots \\ a_{n1} & a_{n2} & \dots & \boxed{a_{nm}} \end{bmatrix} \longleftrightarrow$$

Pixel's intensity value

Sum: $C_{n\times m} = A_{n\times m} + B_{n\times m}$ $\quad c_{ij} = a_{ij} + b_{ij}$

A and B must have the same dimensions!

Example: $\begin{bmatrix} 2 & 5 \\ 3 & 1 \end{bmatrix} + \begin{bmatrix} 6 & 2 \\ 1 & 5 \end{bmatrix} = \begin{bmatrix} 8 & 7 \\ 4 & 6 \end{bmatrix}$

Matrices

$$A_{n\times m} = \begin{bmatrix} a_{11} & a_{12} & \dots & a_{1m} \\ a_{21} & a_{22} & \dots & a_{2m} \\ \vdots & \vdots & \vdots & \vdots \\ a_{n1} & a_{n2} & \dots & a_{nm} \end{bmatrix} \quad \mathbf{a}_i$$

$$B_{m\times p} = \begin{bmatrix} b_{11} & b_{12} & \dots & b_{1p} \\ b_{21} & b_{22} & \dots & b_{2p} \\ \vdots & \vdots & \vdots & \vdots \\ b_{m1} & b_{m2} & \dots & b_{mp} \end{bmatrix}$$

$$\mathbf{b}_j$$

Product:

$$C_{n\times p} = A_{n\times \boxed{m}} B_{\boxed{m}\times p}$$

$$c_{ij} = \mathbf{a}_i \cdot \mathbf{b}_j = \sum_{k=1}^{m} a_{ik} b_{kj}$$

A and B must have compatible dimensions!

$$A_{n\times n} B_{n\times n} \neq B_{n\times n} A_{n\times n}$$

Matrices

Transpose:

$$C_{m\times n} = A^T{}_{n\times m} \qquad (A+B)^T = A^T + B^T$$

$$c_{ij} = a_{ji} \qquad (AB)^T = B^T A^T$$

If $A^T = A$ A is symmetric

Examples:

$$\begin{bmatrix} 6 & 2 \\ 1 & 5 \end{bmatrix}^T = \begin{bmatrix} 6 & 1 \\ 2 & 5 \end{bmatrix}$$

$$\begin{bmatrix} 6 & 2 \\ 1 & 5 \\ 3 & 8 \end{bmatrix}^T = \begin{bmatrix} 6 & 1 & 3 \\ 2 & 5 & 8 \end{bmatrix}$$

$\begin{bmatrix} 5 & 2 \\ 1 & 5 \end{bmatrix}$ Symmetric? No!

$\begin{bmatrix} 3 & 2 \\ 2 & 7 \end{bmatrix}$ Symmetric? Yes!

Matrices

Determinant:

$$\det\begin{bmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{bmatrix} = \begin{vmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{vmatrix} = a_{11}a_{22} - a_{21}a_{12}$$

$$\det\begin{bmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{bmatrix} = a_{11}\begin{vmatrix} a_{22} & a_{23} \\ a_{32} & a_{33} \end{vmatrix} - a_{12}\begin{vmatrix} a_{21} & a_{23} \\ a_{31} & a_{33} \end{vmatrix} + a_{13}\begin{vmatrix} a_{21} & a_{22} \\ a_{31} & a_{32} \end{vmatrix}$$

A must be square

Example: $\det\begin{bmatrix} 2 & 5 \\ 3 & 1 \end{bmatrix} = 2 - 15 = -13$

Matrices

Inverse:

A must be square

$$A_{n\times n}A^{-1}{}_{n\times n} = A^{-1}{}_{n\times n}A_{n\times n} = I$$

$$\begin{bmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{bmatrix}^{-1} = \frac{1}{a_{11}a_{22} - a_{21}a_{12}} \begin{bmatrix} a_{22} & -a_{12} \\ -a_{21} & a_{11} \end{bmatrix}$$

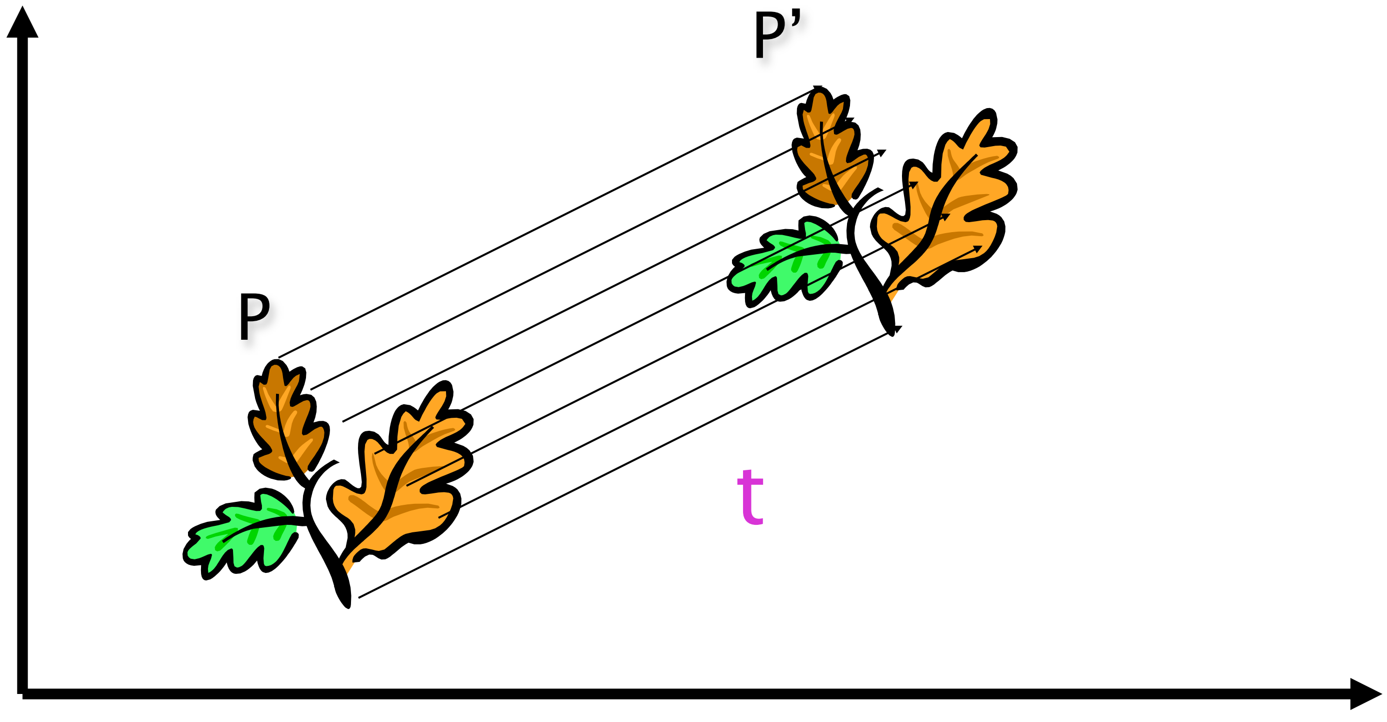
Example:

$$\begin{bmatrix} 6 & 2 \\ 1 & 5 \end{bmatrix}^{-1} = ? \quad = \frac{1}{28}\begin{bmatrix} 5 & -2 \\ -1 & 6 \end{bmatrix}$$

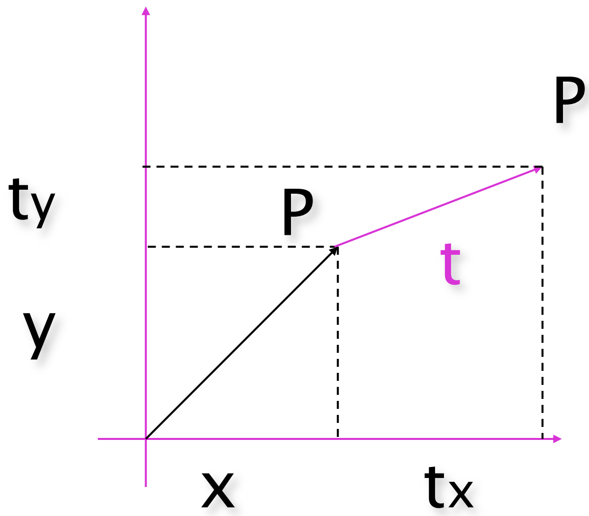
$$\begin{bmatrix} 6 & 2 \\ 1 & 5 \end{bmatrix}^{-1} \cdot \begin{bmatrix} 6 & 2 \\ 1 & 5 \end{bmatrix} = \frac{1}{28}\begin{bmatrix} 5 & -2 \\ -1 & 6 \end{bmatrix} \cdot \begin{bmatrix} 6 & 2 \\ 1 & 5 \end{bmatrix} = \frac{1}{28}\begin{bmatrix} 28 & 0 \\ 0 & 28 \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$$

2D Geometrical Transformations

2D Translation



2D Translation Equation

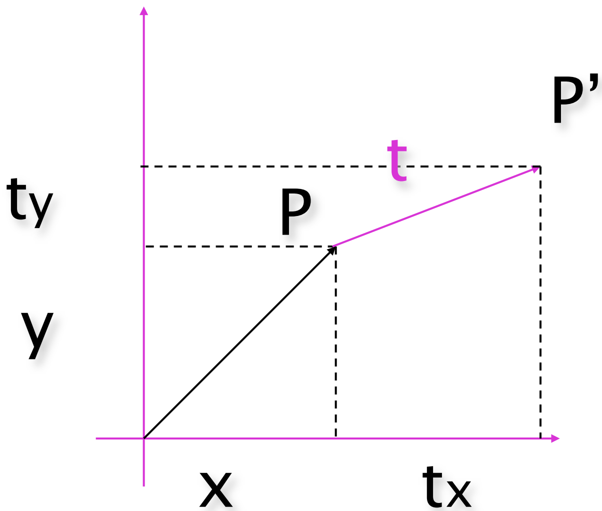


$$\mathbf{P} = (x, y)$$

$$\mathbf{t} = (t_x, t_y)$$

$$\mathbf{P}' = \mathbf{P} + \mathbf{t} = (\mathrm{x} + \mathrm{t}_{\mathrm{x}}, \mathrm{y} + \mathrm{t}_{\mathrm{y}})$$

2D Translation using Matrices



$$\mathbf{P} = (x, y)$$

$$\mathbf{t} = (t_x, t_y)$$

$$\mathbf{P}' \rightarrow \begin{bmatrix} x + t_x \\ y + t_y \end{bmatrix} = \begin{bmatrix} 1 & 0 & t_x \\ 0 & 1 & t_y \end{bmatrix} \cdot \begin{bmatrix} x \\ y \\ 1 \end{bmatrix}$$

Homogeneous Coordinates

- Multiply the coordinates by a non-zero scalar and add an extra coordinate equal to that scalar. For example,

$$(x, y) \rightarrow (x \cdot z, y \cdot z, z) \quad z \neq 0$$

$$(x, y, z) \rightarrow (x \cdot w, y \cdot w, z \cdot w, w) \quad w \neq 0$$

Back to Cartesian Coordinates:

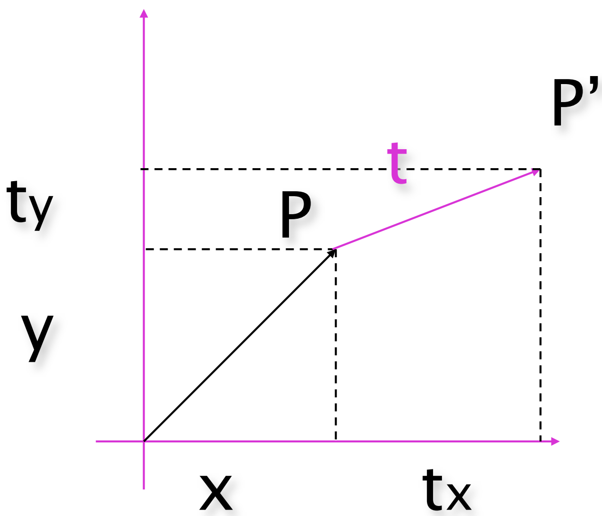
- Divide by the last coordinate and eliminate it. For example,

$$(x, y, z) \quad z \neq 0 \rightarrow (x/z, y/z)$$

$$(x, y, z, w) \quad w \neq 0 \rightarrow (x/w, y/w, z/w)$$

- NOTE: in our example the scalar was 1

2D Translation using Homogeneous Coordinates



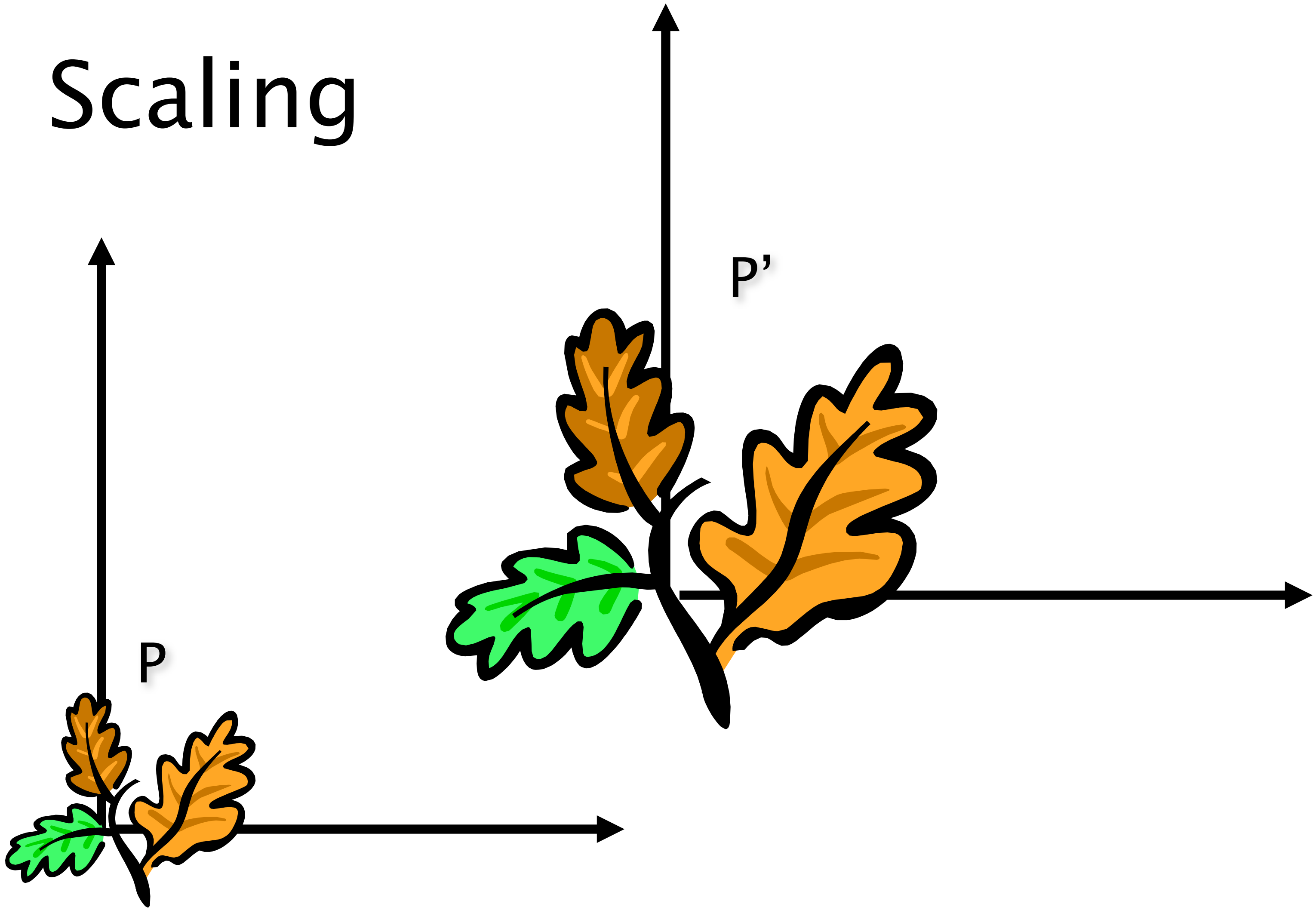
$$\mathbf{P} = (x, y) \rightarrow (x, y, 1)$$

$$\mathbf{t} = (t_x, t_y) \rightarrow (t_x, t_y, 1)$$

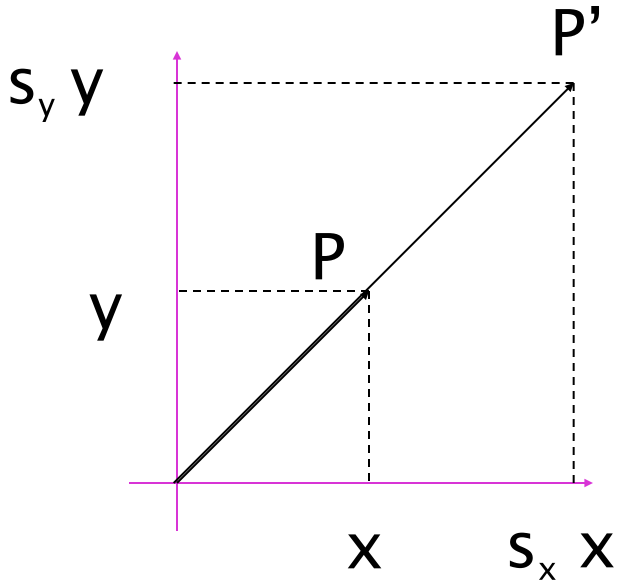
$$\mathbf{P}' \rightarrow \begin{bmatrix} x + t_x \\ y + t_y \\ 1 \end{bmatrix} = \begin{bmatrix} 1 & 0 & t_x \\ 0 & 1 & t_y \\ 0 & 0 & 1 \end{bmatrix} \cdot \begin{bmatrix} x \\ y \\ 1 \end{bmatrix}$$

$$= \begin{bmatrix} \mathbf{I} & \mathbf{t} \\ 0 & 1 \end{bmatrix} \cdot \mathbf{P} = \mathbf{T} \cdot \mathbf{P}$$

Scaling



Scaling Equation



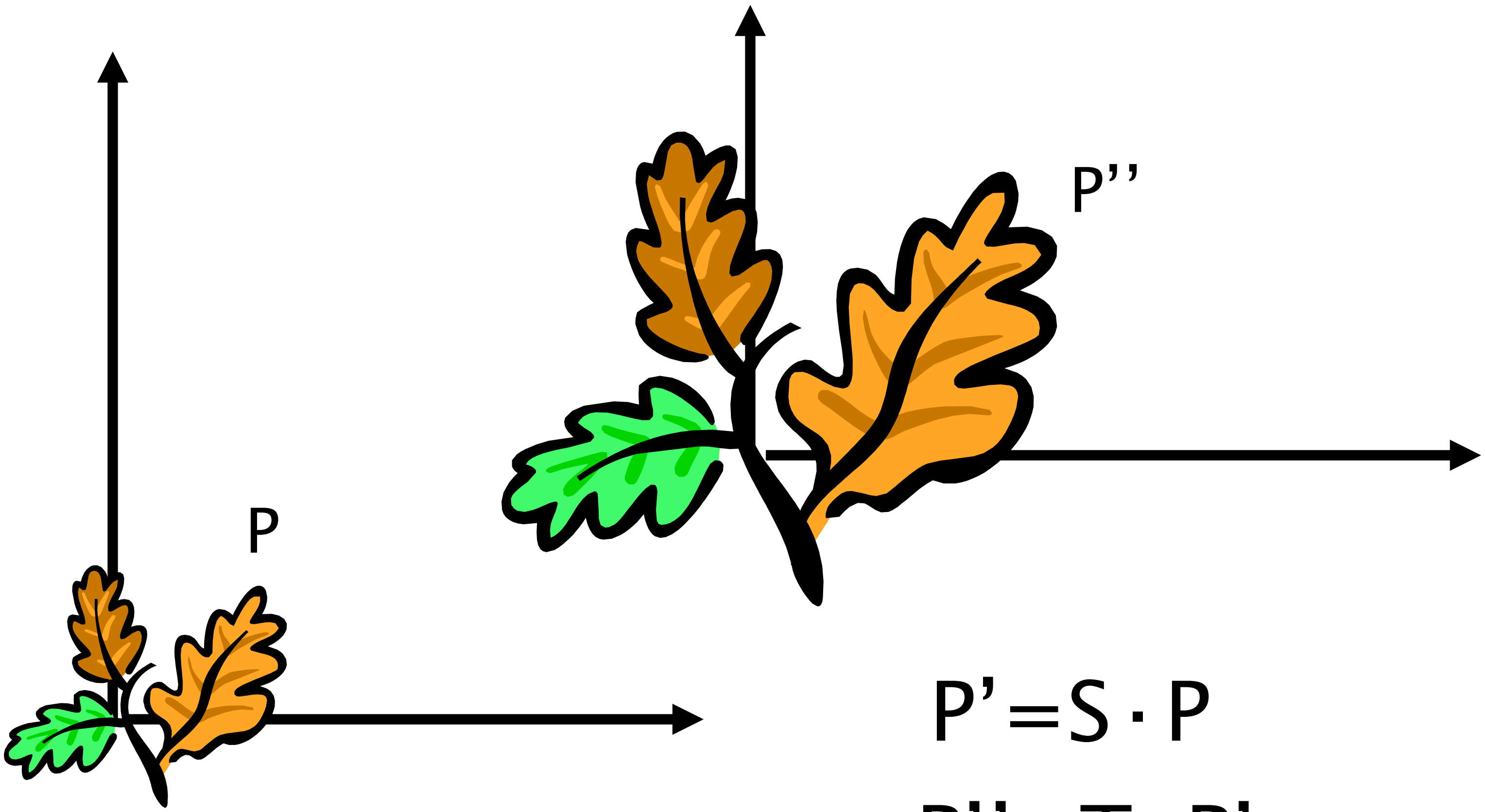
$$\mathbf{P} = (\mathrm{x}, \mathrm{y}) \rightarrow \mathbf{P'} = (\mathrm{s_x x}, \mathrm{s_y y})$$

$$\mathbf{P} = (x, y) \rightarrow (x, y, 1)$$

$$\mathbf{P'} = (s_x x, s_y y) \rightarrow (s_x x, s_y y, 1)$$

$$\mathbf{P'} \rightarrow \begin{bmatrix} s_x x \\ s_y y \\ 1 \end{bmatrix} = \underbrace{\begin{bmatrix} s_x & 0 & 0 \\ 0 & s_y & 0 \\ 0 & 0 & 1 \end{bmatrix}}_{\mathbf{S}} \cdot \begin{bmatrix} x \\ y \\ 1 \end{bmatrix} = \begin{bmatrix} \mathbf{S'} & \mathbf{0} \\ \mathbf{0} & \mathbf{1} \end{bmatrix} \cdot \mathbf{P} = \mathbf{S} \cdot \mathbf{P}$$

Scaling & Translating



$$P' = S \cdot P$$

$$P'' = T \cdot P'$$

$$P'' = T \cdot P' = T \cdot (S \cdot P) = (T \cdot S) \cdot P = A \cdot P$$

Scaling & Translating

$$\mathbf{P''} = \mathbf{T} \cdot \mathbf{S} \cdot \mathbf{P} = \begin{bmatrix} 1 & 0 & t_x \\ 0 & 1 & t_y \\ 0 & 0 & 1 \end{bmatrix} \cdot \begin{bmatrix} s_x & 0 & 0 \\ 0 & s_y & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} x \\ y \\ 1 \end{bmatrix} =$$

$$= \underbrace{\begin{bmatrix} s_x & 0 & t_x \\ 0 & s_y & t_y \\ 0 & 0 & 1 \end{bmatrix}}_{\text{A}} \begin{bmatrix} x \\ y \\ 1 \end{bmatrix} = \begin{bmatrix} S & t \\ 0 & 1 \end{bmatrix} \begin{bmatrix} x \\ y \\ 1 \end{bmatrix} = \begin{bmatrix} s_x x + t_x \\ s_y y + t_y \\ 1 \end{bmatrix}$$

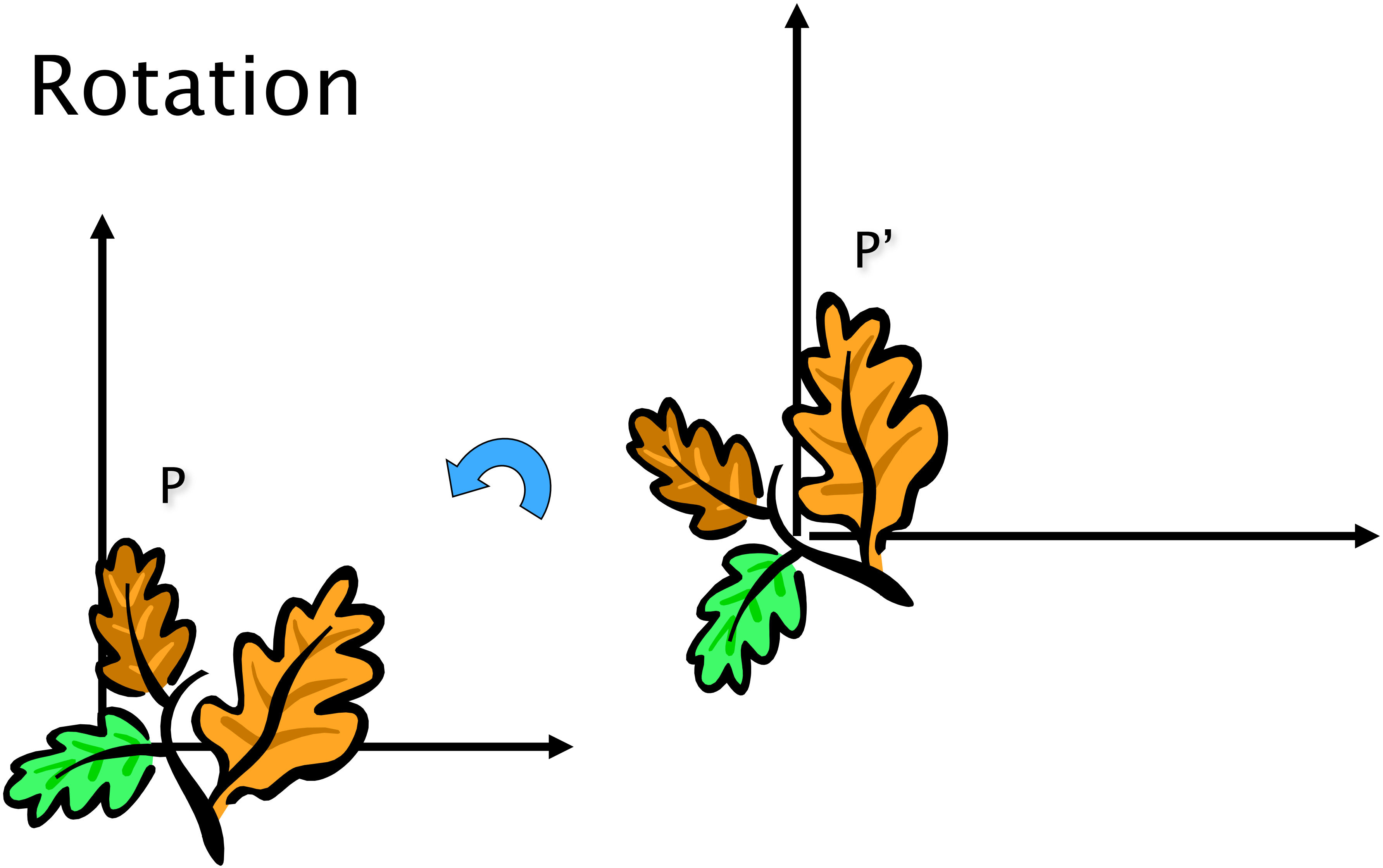
Translating & Scaling = Scaling & Translating ?

$$\mathbf{P}''' = \mathbf{T}\cdot\mathbf{S}\cdot\mathbf{P} = \begin{bmatrix}1 & 0 & t_x\\ 0 & 1 & t_y\\ 0 & 0 & 1\end{bmatrix}\begin{bmatrix}s_x & 0 & 0\\ 0 & s_y & 0\\ 0 & 0 & 1\end{bmatrix}\begin{bmatrix}x\\ y\\ 1\end{bmatrix} = \begin{bmatrix}s_x & 0 & t_x\\ 0 & s_y & t_y\\ 0 & 0 & 1\end{bmatrix}\begin{bmatrix}x\\ y\\ 1\end{bmatrix} = \begin{bmatrix}s_x x + t_x\\ s_y y + t_y\\ 1\end{bmatrix}$$

$$\mathbf{P}''' = \mathbf{S}\cdot\mathbf{T}\cdot\mathbf{P} = \begin{bmatrix}s_x & 0 & 0\\ 0 & s_y & 0\\ 0 & 0 & 1\end{bmatrix}\begin{bmatrix}1 & 0 & t_x\\ 0 & 1 & t_y\\ 0 & 0 & 1\end{bmatrix}\begin{bmatrix}x\\ y\\ 1\end{bmatrix} =$$

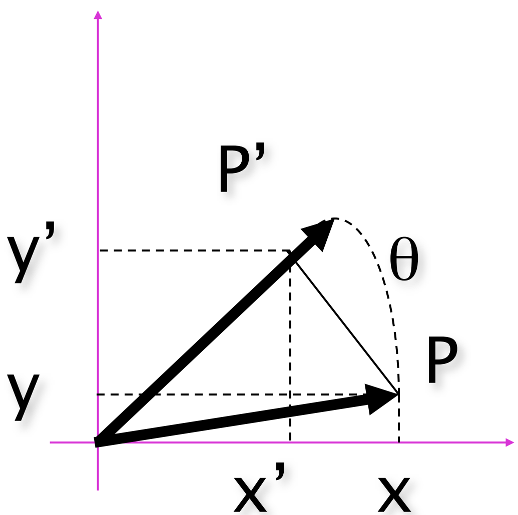
$$= \begin{bmatrix}s_x & 0 & s_x t_x\\ 0 & s_y & s_y t_y\\ 0 & 0 & 1\end{bmatrix}\begin{bmatrix}x\\ y\\ 1\end{bmatrix} = \begin{bmatrix}s_x x + s_x t_x\\ s_y y + s_y t_y\\ 1\end{bmatrix}$$

Rotation



Rotation Equations

Counter-clockwise rotation by an angle θ



$$x' = \cos\theta\ x - \sin\theta\ y$$

$$y' = \cos\theta\ y + \sin\theta\ x$$

$$\begin{bmatrix} x' \\ y' \end{bmatrix} = \begin{bmatrix} \cos\theta & -\sin\theta \\ \sin\theta & \cos\theta \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix}$$

$$\mathbf{P' = R\ P}$$

Degrees of Freedom

$$\begin{bmatrix} x' \\ y' \end{bmatrix} = \begin{bmatrix} \cos\theta & -\sin\theta \\ \sin\theta & \cos\theta \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix}$$

R is 2x2 $\rightarrow$ 4 elements

Note: R belongs to the category of normal matrices
and satisfies many interesting properties:

$$\mathbf{R} \cdot \mathbf{R}^{\mathrm{T}} = \mathbf{R}^{\mathrm{T}} \cdot \mathbf{R} = \mathbf{I}$$

$$\det(\mathbf{R}) = 1$$

Rotation+ Scaling +Translation

P'= (T R S) P

$$\mathbf{P'} = \mathbf{T} \cdot \mathrm{R} \cdot \mathbf{S} \cdot \mathbf{P} = \begin{bmatrix} 1 & 0 & t_x \\ 0 & 1 & t_y \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} \cos\theta & -\sin\theta & 0 \\ \sin\theta & \cos\theta & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} s_x & 0 & 0 \\ 0 & s_y & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} x \\ y \\ 1 \end{bmatrix} =$$

$$= \begin{bmatrix} \cos\theta & -\sin\theta & t_x \\ \sin\theta & \cos\theta & t_y \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} s_x & 0 & 0 \\ 0 & s_y & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} x \\ y \\ 1 \end{bmatrix} =$$

$$= \begin{bmatrix} R' & t \\ 0 & 1 \end{bmatrix} \begin{bmatrix} S & 0 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} x \\ y \\ 1 \end{bmatrix} = \boxed{\begin{bmatrix} R'S & t \\ 0 & 1 \end{bmatrix}} \begin{bmatrix} x \\ y \\ 1 \end{bmatrix}$$

If $s_x=s_y$, this is a similarity transformation!

Transformation in 2D

- Isometries
- Similarities
- Affinity
- Projective

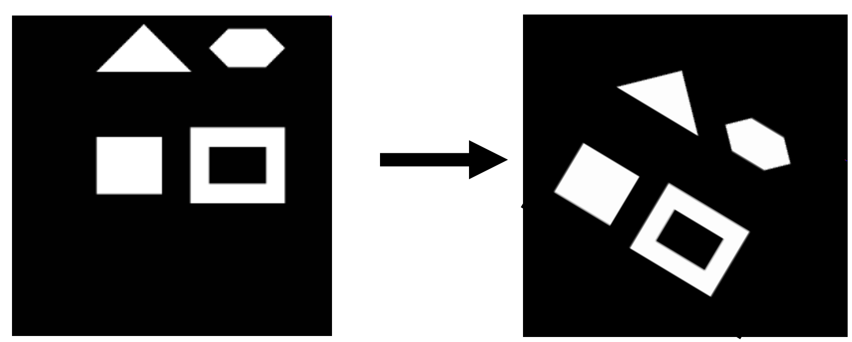
Transformation in 2D

Isometries:

[Euclideans]

$$\begin{bmatrix} x' \\ y' \\ 1 \end{bmatrix} = \begin{bmatrix} R & t \\ 0 & 1 \end{bmatrix} \begin{bmatrix} x \\ y \\ 1 \end{bmatrix} = H_e \begin{bmatrix} x \\ y \\ 1 \end{bmatrix}$$

- Preserve distance (areas)
- 3 DOF
- Regulate motion of rigid object

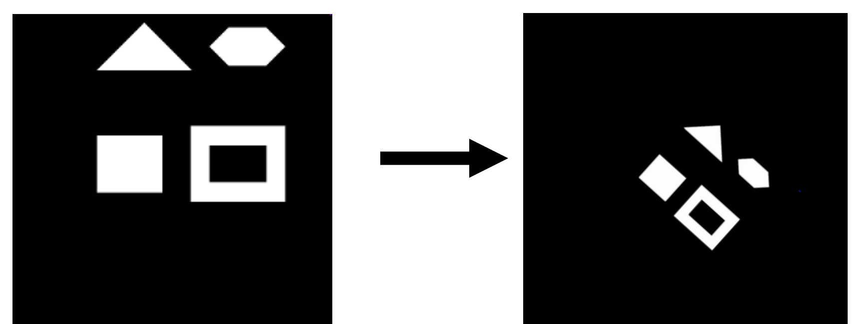


Transformation in 2D

Similarities:

$$\begin{bmatrix} x' \\ y' \\ 1 \end{bmatrix} = \begin{bmatrix} sR & t \\ 0 & 1 \end{bmatrix} \begin{bmatrix} x \\ y \\ 1 \end{bmatrix} = H_s \begin{bmatrix} x \\ y \\ 1 \end{bmatrix}$$

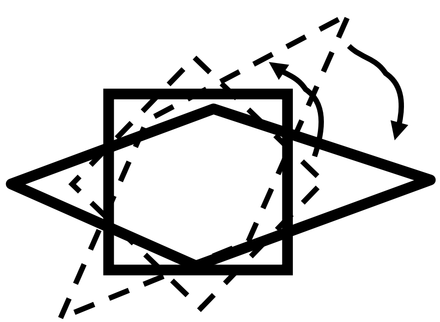
- Preserve
  - ratio of lengths
  - angles
- 4 DOF

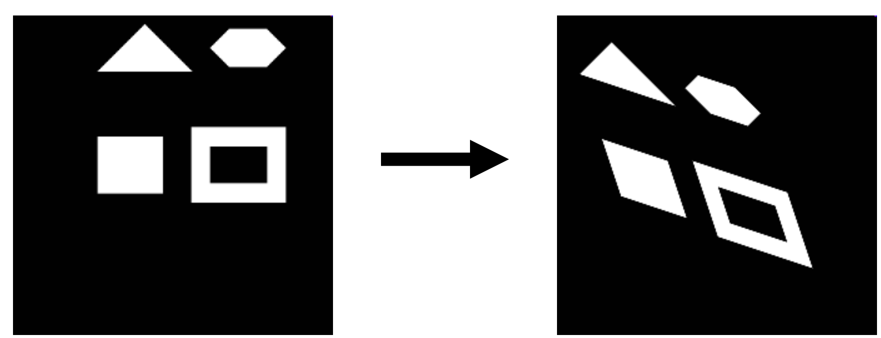


Transformation in 2D

Affinities: $$\begin{bmatrix} x' \\ y' \\ 1 \end{bmatrix} = \begin{bmatrix} A & t \\ 0 & 1 \end{bmatrix} \begin{bmatrix} x \\ y \\ 1 \end{bmatrix} = H_a \begin{bmatrix} x \\ y \\ 1 \end{bmatrix}$$

$$A = \begin{bmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{bmatrix} = R(\theta) \cdot R(-\phi) \cdot D \cdot R(\phi) \qquad D = \begin{bmatrix} s_x & 0 \\ 0 & s_y \end{bmatrix}$$



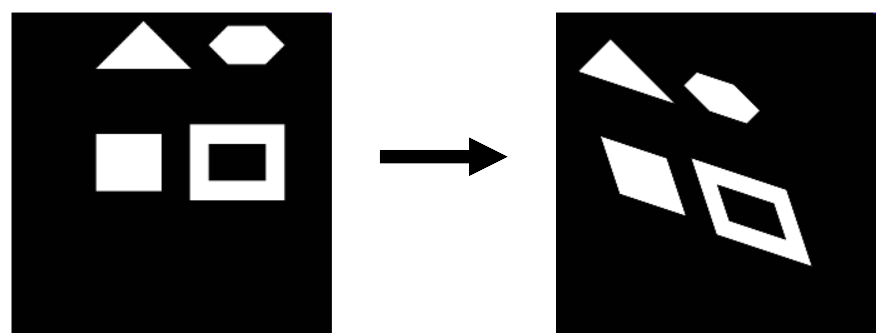


Transformation in 2D

Affinities:
$$\begin{bmatrix} x' \\ y' \\ 1 \end{bmatrix} = \begin{bmatrix} A & t \\ 0 & 1 \end{bmatrix} \begin{bmatrix} x \\ y \\ 1 \end{bmatrix} = H_a \begin{bmatrix} x \\ y \\ 1 \end{bmatrix}$$

$$A = \begin{bmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{bmatrix} = R(\theta) \cdot R(-\phi) \cdot D \cdot R(\phi) \qquad D = \begin{bmatrix} s_x & 0 \\ 0 & s_y \end{bmatrix}$$

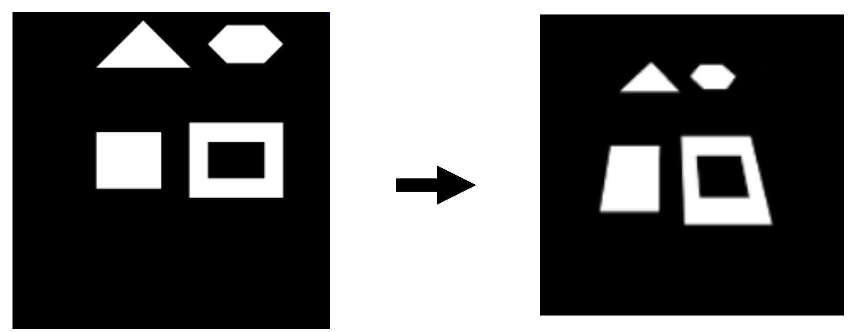
- Preserve:
  - Parallel lines
  - Ratio of areas
  - Ratio of lengths on collinear lines
  - others…
- 6 DOF



Transformation in 2D

Projective: $$\begin{bmatrix} x' \\ y' \\ 1 \end{bmatrix} = \begin{bmatrix} A & t \\ \boxed{v} & b \end{bmatrix} \begin{bmatrix} x \\ y \\ 1 \end{bmatrix} = H_p \begin{bmatrix} x \\ y \\ 1 \end{bmatrix}$$

- 8 DOF
- Preserve:
  - cross ratio of 4 collinear points
  - collinearity
  - and a few others…



Eigenvalues and Eigenvectors

- Eigen relation

$$\mathbf{Au}=\lambda\mathbf{u}$$

- Matrix **A** acts on vector **u** and produces a scaled version of the vector.
- Eigen is a German word meaning “proper” or “specific”
- **u** is the eigenvector while λ is the eigenvalue.

Eigenvalues and Eigenvectors

The eigenvalues of A are the roots of the *characteristic equation*

$$p(\lambda) = \det(\lambda I - A) = 0$$

$$\lambda_1, \ldots, \lambda_N \qquad S = \begin{bmatrix} v_1 & \ldots & v_N \end{bmatrix}$$

$$S^{-1}AS = \Lambda = \begin{bmatrix} \lambda_1 & & & \\ & \lambda_2 & & \\ & & \cdot & \\ & & & \lambda_N \end{bmatrix}$$ diagonal form of matrix

Eigenvectors of A are columns of S

Singular Value Decomposition

$$\mathbf{U\Sigma V^T = A}$$

- Where **U** and **V** are orthogonal matrices, and **Σ** is a diagonal matrix. For example:

$$\begin{array}{ccccccc} U & & \Sigma & & V^T & & A \\ \begin{bmatrix} -.40 & .916 \\ .916 & .40 \end{bmatrix} & \times & \begin{bmatrix} 5.39 & 0 \\ 0 & 3.154 \end{bmatrix} & \times & \begin{bmatrix} -.05 & .999 \\ .999 & .05 \end{bmatrix} & = & \begin{bmatrix} 3 & -2 \\ 1 & 5 \end{bmatrix} \end{array}$$

Singular Value decomposition

- **Singular values**: Non negative square roots of the eigenvalues of $\mathbf{A^t A}$. Denoted σ_i, $i=1,\dots,n$

- SVD: If $\mathbf{A}$ is a real m by n matrix then there exist orthogonal matrices $\mathbf{U}$ ($\in \mathbb{R}^{m \times m}$) and $\mathbf{V}$ ($\in \mathbb{R}^{n \times n}$) such that

$$A = U \, \Sigma \, V^{-1} \qquad \mathrm{U^{-1}AV} = \Sigma = \begin{bmatrix} \sigma_1 & & & \\ & \sigma_2 & & \\ & & \cdot & \\ & & & \sigma_N \end{bmatrix}$$

Properties of the SVD

- Suppose we know the singular values of **A** and we know r are non zero

$$\sigma_1 \geq \sigma_2 \geq \ldots \geq \sigma_r \geq \sigma_{r+1} = \ldots = \sigma_p = 0$$

  - Rank(**A**) = r.
  - Null(**A**) = span$\{\mathbf{v}_{r+1},\ldots,\mathbf{v}_n\}$
  - Range(**A**)=span$\{\mathbf{u}_1,\ldots,\mathbf{u}_r\}$
- $||\boldsymbol{A}||_F^2 = \sigma_1^2 + \sigma_2^2 + \ldots + \sigma_p^2$ $\qquad ||A||_2 = \sigma_1$
- *Numerical rank:* If k singular values of A are larger than a given number ε. Then the ε rank of A is k.
- Distance of a matrix of rank n from being a matrix of rank $k = \sigma_{k+1}$

An Numerical Example

$$\overset{U}{\begin{bmatrix} -.39 & -.92 \\ -.92 & .39 \end{bmatrix}} \times \overset{\Sigma}{\begin{bmatrix} 9.51 & 0 & 0 \\ 0 & .77 & 0 \end{bmatrix}} \times \overset{V^T}{\begin{bmatrix} -.42 & -.57 & -.70 \\ .81 & .11 & -.58 \\ .41 & -.82 & .41 \end{bmatrix}} = \overset{A}{\begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \end{bmatrix}}$$

- Look at how the multiplication works out, left to right:
- Column 1 of **U** gets scaled by the first value from **Σ**.

$$\overset{U\Sigma}{\begin{bmatrix} -3.67 & -.71 & 0 \\ -8.8 & .30 & 0 \end{bmatrix}} \times \overset{V^T}{\begin{bmatrix} -.42 & -.57 & -.70 \\ .81 & .11 & -.58 \\ .41 & -.82 & .41 \end{bmatrix}} \qquad \overset{A_{partial}}{\begin{bmatrix} 1.6 & 2.1 & 2.6 \\ 3.8 & 5.0 & 6.2 \end{bmatrix}}$$

- The resulting vector gets scaled by row 1 of **V**^{T} to produce a contribution to the columns of **A**

An Numerical Example

$$\overset{U\Sigma}{\begin{bmatrix} -3.67 & -.71 & 0 \\ -8.8 & .30 & 0 \end{bmatrix}} \times \overset{V^T}{\begin{bmatrix} -.42 & -.57 & -.70 \\ .81 & .11 & -.58 \\ .41 & -.82 & .41 \end{bmatrix}} \qquad \overset{A_{partial}}{\begin{bmatrix} 1.6 & 2.1 & 2.6 \\ 3.8 & 5.0 & 6.2 \end{bmatrix}}$$

$$+\overset{U\Sigma}{\begin{bmatrix} -3.67 & -.71 & 0 \\ -8.8 & .30 & 0 \end{bmatrix}} \times \overset{V^T}{\begin{bmatrix} -.42 & -.57 & -.70 \\ .81 & .11 & -.58 \\ .41 & -.82 & .41 \end{bmatrix}} \qquad \overset{A_{partial}}{\begin{bmatrix} -.6 & -.1 & .4 \\ .2 & 0 & -.2 \end{bmatrix}}$$

$$= \qquad \begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \end{bmatrix}$$

- Each product of (column i of **U**) · (value i from **Σ**) · (row i of **V**^{T}) produces a

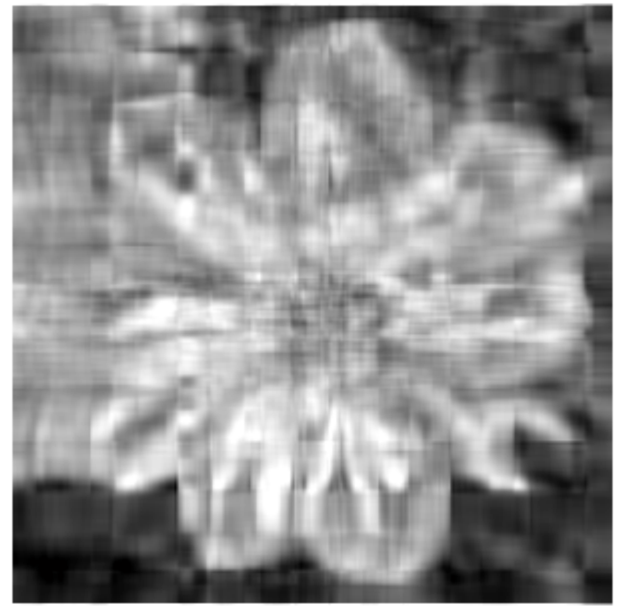
An Numerical Example

$$\begin{array}{cccccccc} U & & \Sigma & & V^T & & A \\ \begin{bmatrix} -.39 & -.92 \\ -.92 & .39 \end{bmatrix} & \times & \begin{bmatrix} 9.51 & 0 & 0 \\ 0 & .77 & 0 \end{bmatrix} & \times & \begin{bmatrix} -.42 & -.57 & -.70 \\ .81 & .11 & -.58 \\ .41 & -.82 & .41 \end{bmatrix} & = & \begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \end{bmatrix} \end{array}$$

We can look at **Σ** to see that the first column has a large effect

while the second column has a much smaller effect in this example

SVD Applications



- For this image, using **only the first 10** of 300 singular values produces a recognizable reconstruction
- So, SVD can be used for image compression

Principal Component Analysis

$$\overset{U\Sigma}{\begin{bmatrix} -3.67 & -.71 & 0 \\ -8.8 & .30 & 0 \end{bmatrix}} \times \overset{V^T}{\begin{bmatrix} -.42 & -.57 & -.70 \\ .81 & .11 & -.58 \\ .41 & -.82 & .41 \end{bmatrix}} \qquad \overset{A_{partial}}{\begin{bmatrix} 1.6 & 2.1 & 2.6 \\ 3.8 & 5.0 & 6.2 \end{bmatrix}}$$

- Remember, columns of **U** are the Principal Components of the data: the major patterns that can be added to produce the columns of the original matrix
- One use of this is to construct a matrix where each column is a separate data sample
- Run SVD on that matrix, and look at the first few columns of **U** to see patterns that are common among the columns
- This is called Principal Component Analysis (or PCA) of the data samples

Principal Component Analysis

$$\underset{U\Sigma}{\begin{bmatrix} -3.67 & -.71 & 0 \\ -8.8 & .30 & 0 \end{bmatrix}} \times \underset{V^T}{\begin{bmatrix} -.42 & -.57 & -.70 \\ .81 & .11 & -.58 \\ .41 & -.82 & .41 \end{bmatrix}} \qquad \underset{A_{partial}}{\begin{bmatrix} 1.6 & 2.1 & 2.6 \\ 3.8 & 5.0 & 6.2 \end{bmatrix}}$$

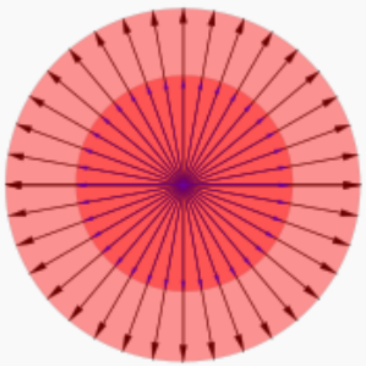
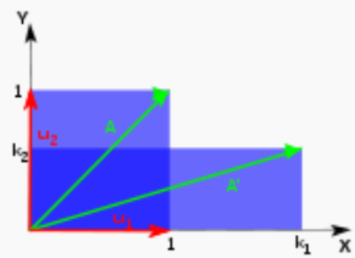
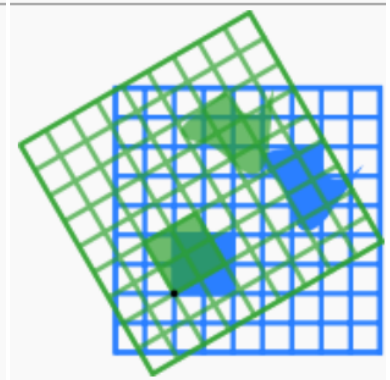
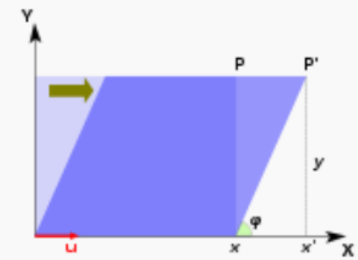
- Often, raw data samples have a lot of redundancy and patterns
- PCA can allow you to represent data samples as weights on the principal components, rather than using the original raw form of the data
- By representing each sample as just those weights, you can represent just the “meat” of what’s different between samples.
- This minimal representation makes machine learning and other algorithms much more efficient

Why is it useful?

- Square matrix may be singular due to round-off errors. Can compute a "regularized" solution
  - $$\mathbf{x}=\mathbf{A}^{-1}\mathbf{b}=(\mathbf{U}\Sigma\mathbf{V}^{\mathbf{t}})^{-1}\mathbf{b} = \sum_{i=1}^{n}\frac{\mathbf{u}_i^t\mathbf{b}}{\sigma_i}\mathbf{v}_i$$
- If σ_i is small (vanishes) the solution "blows up"
- Given a tolerance ε we can determine a solution that is "closest" to the solution of the original equation, but that does not "blow up" $\mathbf{x}_r = \sum_{i=1}^{k}\frac{\mathbf{u}_i^t\mathbf{b}}{\sigma_i}\mathbf{v}_i$ $\sigma_k > \varepsilon,\ \ \sigma_{k+1} \le \varepsilon$

- Least squares solution is the x that satisfies $\mathbf{A}^t\mathbf{A}\mathbf{x}=\mathbf{A}^t\mathbf{b}$
- can be effectively solved using SVD

HW 0.1:
Compute eigenvalues and eigenvectors of the following transformations

	scaling	unequal scaling	counterclockwise rotation by φ	horizontal shear
illustration				
matrix	$\begin{bmatrix} k & 0 \\ 0 & k \end{bmatrix}$	$\begin{bmatrix} k_1 & 0 \\ 0 & k_2 \end{bmatrix}$	$\begin{bmatrix} \cos\varphi & -\sin\varphi \\ \sin\varphi & \cos\varphi \end{bmatrix}$	$\begin{bmatrix} 1 & k \\ 0 & 1 \end{bmatrix}$