

# DSC 140B


## Representation Learning

Lecture 06 | Part 1

### Change of Basis Matrices

# Changing Basis

- ▶ Suppose  $\vec{x} = \begin{pmatrix} a_1 \\ a_2 \end{pmatrix} = \underline{a_1} \hat{e}^{(1)} + \underline{a_2} \hat{e}^{(2)}$ .


$$[\vec{x}]_{\mathcal{U}} = \begin{bmatrix} \vec{x} \cdot \hat{u}^{(1)} \\ \vec{x} \cdot \hat{u}^{(2)} \end{bmatrix}$$

- ▶  $\hat{u}^{(1)}$  and  $\hat{u}^{(2)}$  form a new, **orthonormal** basis  $\mathcal{U}$ .

- ▶ What is  $\underline{[\vec{x}]_{\mathcal{U}}}$ ?

$$b_1 = \vec{x} \cdot \hat{u}^{(1)}$$

$$b_2 = \vec{x} \cdot \hat{u}^{(2)}$$

- ▶ That is, what are  $\underline{b_1}$  and  $\underline{b_2}$  in  $\vec{x} = \underline{b_1} \hat{u}^{(1)} + \underline{b_2} \hat{u}^{(2)}$ .

## Exercise

Find the coordinates of  $\vec{x}$  in the new basis:

$$\hat{u}^{(1)} = (\sqrt{3}/2, 1/2)^T$$

$$\hat{u}^{(2)} = (-1/2, \sqrt{3}/2)^T$$

$$\vec{x} = (1/2, 1)^T$$

# Change of Basis

▶ Suppose  $\hat{u}^{(1)}$  and  $\hat{u}^{(2)}$  are our new, **orthonormal** basis vectors.

▶ We know  $\vec{x} = x_1 \hat{e}^{(1)} + x_2 \hat{e}^{(2)}$

▶ We want to write  $\vec{x} = b_1 \hat{u}^{(1)} + b_2 \hat{u}^{(2)}$

▶ Solution

$$b_1 = \vec{x} \cdot \hat{u}^{(1)}$$

$$b_2 = \vec{x} \cdot \hat{u}^{(2)}$$

Assumptions:   
 ① std basis  $\rightarrow$  new basis

# Change of Basis Matrix

① new basis is orthonormal

- ▶ Changing basis is a linear transformation

$$\vec{f}(\vec{x}) = (\vec{x} \cdot \hat{u}^{(1)})\hat{u}^{(1)} + (\vec{x} \cdot \hat{u}^{(2)})\hat{u}^{(2)} = \begin{pmatrix} \vec{x} \cdot \hat{u}^{(1)} \\ \vec{x} \cdot \hat{u}^{(2)} \end{pmatrix}_{\hat{u}}$$

$$(\vec{x} \cdot \hat{u}^{(1)})\hat{u}^{(1)} + (\vec{x} \cdot \hat{u}^{(2)})\hat{u}^{(2)}$$

- ▶ We can represent it with a matrix

$$\begin{pmatrix} f(\hat{e}^{(1)}) & f(\hat{e}^{(2)}) \end{pmatrix}$$

$$\begin{bmatrix} \hat{u}^{(1)T} \\ \hat{u}^{(2)T} \end{bmatrix}$$

$$\begin{bmatrix} \hat{u}^{(1)T} \\ \hat{u}^{(2)T} \end{bmatrix} \cdot \vec{x}$$

$f(\vec{x})$

$\vec{x}$

$\hat{u}$

$\vec{x}$

# Example

$$\hat{u}^{(1)} = (\sqrt{3}/2, 1/2)^T$$

$$\hat{u}^{(2)} = (-1/2, \sqrt{3}/2)^T$$

$$f(\hat{e}^{(1)}) =$$

$$f(\hat{e}^{(2)}) =$$

$$A =$$

# Observation

- ▶ The new basis vectors become the **rows** of the matrix.

$$A = \begin{bmatrix} \leftarrow u^{(1)T} \rightarrow \\ \leftarrow u^{(2)T} \rightarrow \end{bmatrix}$$

$$\begin{aligned} \vec{x} \\ [x]_u &= A \cdot \vec{x} \\ &= \begin{bmatrix} u^{(1)T} \cdot \vec{x} \\ u^{(2)T} \cdot \vec{x} \end{bmatrix} \\ &= \begin{bmatrix} u^{(1)} \cdot \vec{x} \\ u^{(2)} \cdot \vec{x} \end{bmatrix} \end{aligned}$$

# Example

- ▶ Multiplying by this matrix gives the coordinate vector w.r.t. the new basis.

$$\vec{u} = A \vec{x}$$

$$\hat{u}^{(1)} = (\sqrt{3}/2, 1/2)^T$$

$$\hat{u}^{(2)} = (-1/2, \sqrt{3}/2)^T$$

$$A = \begin{pmatrix} \sqrt{3}/2 & 1/2 \\ -1/2 & \sqrt{3}/2 \end{pmatrix}$$

$$\vec{x} = (1/2, 1)^T$$



# Change of Basis Matrix

- ▶ Let  $\hat{u}^{(1)}, \dots, \hat{u}^{(d)}$  form an orthonormal basis  $\mathcal{U}$ .
- ▶ The matrix  $U$  whose **rows** are the new basis vectors is the **change of basis** matrix from the standard basis to  $\mathcal{U}$ :

$$U = \begin{pmatrix} \leftarrow \hat{u}^{(1)} \rightarrow \\ \leftarrow \hat{u}^{(2)} \rightarrow \\ \vdots \\ \leftarrow \hat{u}^{(d)} \rightarrow \end{pmatrix}$$

# Change of Basis Matrix

$$\begin{bmatrix} \xrightarrow{u^{(1)}} \\ \xrightarrow{u^{(2)}} \end{bmatrix}$$

- ▶ If  $U$  is the change of basis matrix,  $\underline{[\vec{x}]_U} = U\vec{x}$
- ▶ To go *back* to the standard basis, use  $U^T$ :

$$\vec{x} = U^T [\vec{x}]_U$$

$$U^T = \begin{bmatrix} \uparrow u^{(1)} \\ \uparrow u^{(2)} \end{bmatrix}$$

$$U^T(U\vec{x}) = (U^T U) \vec{x}$$

$$[I] = \begin{bmatrix} u^{(1)} \cdot u^{(1)} & u^{(1)} \cdot u^{(2)} \\ u^{(2)} \cdot u^{(1)} & u^{(2)} \cdot u^{(2)} \end{bmatrix}$$

## Exercise

Let  $U$  be the change of basis matrix for  $\mathcal{U}$ .  
What is  $U^T U$ ?

Hint: What is  $U^T(U\vec{x})$ ?

# DSC 140B

## Representation Learning

Lecture 06 | Part 2

**Diagonalization**

# Matrices of a Transformation

- ▶ Let  $\vec{f} : \mathbb{R}^d \rightarrow \mathbb{R}^d$  be a linear transformation
- ▶ The matrix representing  $\vec{f}$  wrt the **standard basis** is:

$$A = \begin{pmatrix} \uparrow & \uparrow & \uparrow & \uparrow \\ \vec{f}(\hat{e}^{(1)}) & \vec{f}(\hat{e}^{(2)}) & \dots & \vec{f}(\hat{e}^{(d)}) \\ \downarrow & \downarrow & \downarrow & \downarrow \end{pmatrix}$$

# Matrices of a Transformation

- ▶ If we use a different basis  $\mathcal{U} = \{\hat{u}^{(1)}, \dots, \hat{u}^{(d)}\}$ , the matrix representing  $\vec{f}$  is:

$$A_{\mathcal{U}} = \begin{pmatrix} \uparrow & \uparrow & \uparrow & \uparrow \\ [\vec{f}(\hat{u}^{(1)})]_{\mathcal{U}} & [\vec{f}(\hat{u}^{(2)})]_{\mathcal{U}} & \cdots & [\vec{f}(\hat{u}^{(d)})]_{\mathcal{U}} \\ \downarrow & \downarrow & \downarrow & \downarrow \end{pmatrix}$$

- ▶ If  $\vec{y} = A\vec{x}$ , then  $[\vec{y}]_{\mathcal{U}} = A_{\mathcal{U}}[\vec{x}]_{\mathcal{U}}$

# Diagonal Matrices

- ▶ Diagonal matrices are very nice / easy to work with.
- ▶ Suppose  $A$  is a matrix. Is there a basis  $\mathcal{U}$  where  $A_{\mathcal{U}}$  is diagonal?
- ▶ Yes! *If*  $A$  is symmetric.

# The Spectral Theorem<sup>1</sup>

- ▶ **Theorem:** Let  $A$  be an  $n \times n$  *symmetric* matrix. Then there exist  $n$  eigenvectors of  $A$  which are all mutually orthogonal.

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<sup>1</sup>for symmetric matrices



# Eigendecomposition

- ▶ If  $A$  is a symmetric matrix, we can pick  $d$  of its eigenvectors  $\hat{u}^{(1)}, \dots, \hat{u}^{(d)}$  to form an orthonormal basis.
- ▶ Any vector  $\vec{x}$  can be written in terms of this **eigenbasis**.
- ▶ This is called its **eigendecomposition**:

$$\vec{x} = b_1 \hat{u}^{(1)} + b_2 \hat{u}^{(2)} + \dots + b_d \hat{u}^{(d)}$$

# Matrix in the Eigenbasis

- ▶ **Claim:** the matrix of a linear transformation  $\vec{f}$ , written in a basis of its eigenvectors, is a **diagonal** matrix.
- ▶ The entries along the diagonal will be the **eigenvalues**.

# Why?

$$A_{\mathcal{U}} = \begin{pmatrix} \uparrow & \uparrow & \uparrow & \uparrow \\ [\vec{f}(\hat{u}^{(1)})]_{\mathcal{U}} & [\vec{f}(\hat{u}^{(2)})]_{\mathcal{U}} & \dots & [\vec{f}(\hat{u}^{(d)})]_{\mathcal{U}} \\ \downarrow & \downarrow & \downarrow & \downarrow \end{pmatrix}$$

- ▶  $\vec{f}(\hat{u}^{(1)}) = \lambda_1 \hat{u}^{(1)}$ , so  $[\vec{f}(\hat{u}^{(1)})]_{\mathcal{U}} = (\lambda_1, 0, \dots, 0)^T$ .
- ▶  $\vec{f}(\hat{u}^{(2)}) = \lambda_2 \hat{u}^{(2)}$ , so  $[\vec{f}(\hat{u}^{(2)})]_{\mathcal{U}} = (0, \lambda_2, \dots, 0)^T$ .
- ▶ ...

# Matrix Multiplication

- ▶ We have seen that matrix multiplication evaluates a linear transformation.
- ▶ In the standard basis:

$$\vec{f}(\vec{x}) = A\vec{x}$$

- ▶ In another basis:

$$[\vec{f}(\vec{x})]_{\mathcal{U}} = A_{\mathcal{U}}[\vec{x}]_{\mathcal{U}}$$

# Diagonalization

- ▶ Another way to compute  $\vec{f}(x)$ , starting with  $\vec{x}$  in the standard basis:
  1. Change basis to the eigenbasis with  $U$ .
  2. Apply  $\vec{f}$  in the eigenbasis with the diagonal  $A_{\mathcal{U}}$ .
  3. Go *back* to the standard basis with  $U^T$ .
- ▶ That is,  $A\vec{x} = U^T A_{\mathcal{U}} U\vec{x}$ . It follows that  $A = U^T A_{\mathcal{U}} U$ .

# Spectral Theorem (Again)

- ▶ **Theorem:** Let  $A$  be an  $n \times n$  *symmetric* matrix. Then there exists an orthogonal matrix  $U$  and a diagonal matrix  $\Lambda$  such that  $A = U^T \Lambda U$ .
- ▶ The *rows* of  $U$  are the eigenvectors of  $A$ , and the entries of  $\Lambda$  are its eigenvalues.
- ▶  $U$  is said to **diagonalize**  $A$ .

# DSC 140B

## Representation Learning

Lecture 06 | Part 3

**Dimensionality Reduction**

# High Dimensional Data

- ▶ Data is often high dimensional (many features)
- ▶ Example: Netflix user
  - ▶ Number of movies watched
  - ▶ Number of movies saved
  - ▶ Total time watched
  - ▶ Number of logins
  - ▶ Days since signup
  - ▶ Average rating for comedy
  - ▶ Average rating for drama
  - ▶ ⋮



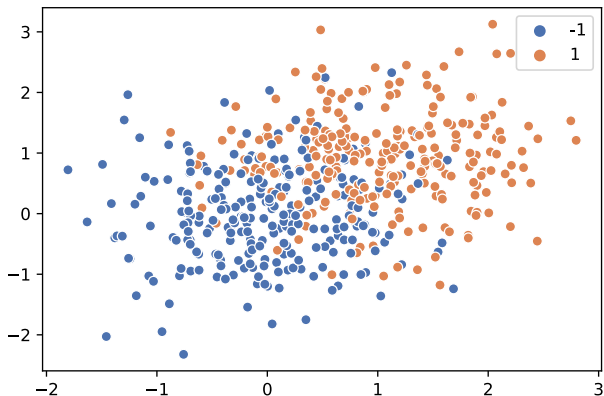
# High Dimensional Data

- ▶ More features can give us more information
- ▶ But it can also cause problems
- ▶ **Today:** how do we reduce dimensionality without losing too much information?

# More Features, More Problems

- ▶ Difficulties with high dimensional data:
  1. Requires more compute time / space
  2. Hard to visualize / explore
  3. The “curse of dimensionality”: it’s harder to learn

# Experiment



- ▶ On this data, low 80% train/test accuracy
- ▶ Add 400 features of pure noise, re-train
- ▶ Now: 100% train accuracy, **58%** test accuracy
- ▶ **Overfitting!**

# Task: Dimensionality Reduction

- ▶ We'd often like to **reduce** the dimensionality to improve performance, or to visualize.
- ▶ We will typically lose information
- ▶ Want to minimize the loss of useful information

# Redundancy

- ▶ Two (or more) features may share the same information.
- ▶ Intuition: we may not need all of them.

# Today

- ▶ Today we'll think about reducing dimensionality from  $\mathbb{R}^d$  to  $\mathbb{R}^1$
- ▶ Next time we'll go from  $\mathbb{R}^d$  to  $\mathbb{R}^{d'}$ , with  $d' \leq d$

# Today's Example

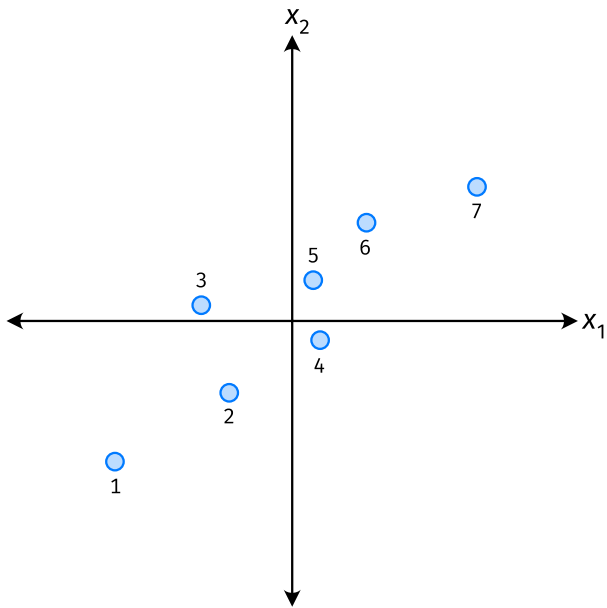
- ▶ Let's say we represent a phone with two features:
  - ▶  $x_1$ : screen width
  - ▶  $x_2$ : phone weight
- ▶ Both measure a phone's "size".
- ▶ Instead of representing a phone with both  $x_1$  and  $x_2$ , can we just use a single number,  $z$ ?
  - ▶ Reduce dimensionality from 2 to 1.

# First Approach: Remove Features

- ▶ Screen width and weight share information.
- ▶ **Idea:** keep one feature, remove the other.
- ▶ That is, set new feature  $z = x_1$  (or  $z = x_2$ ).

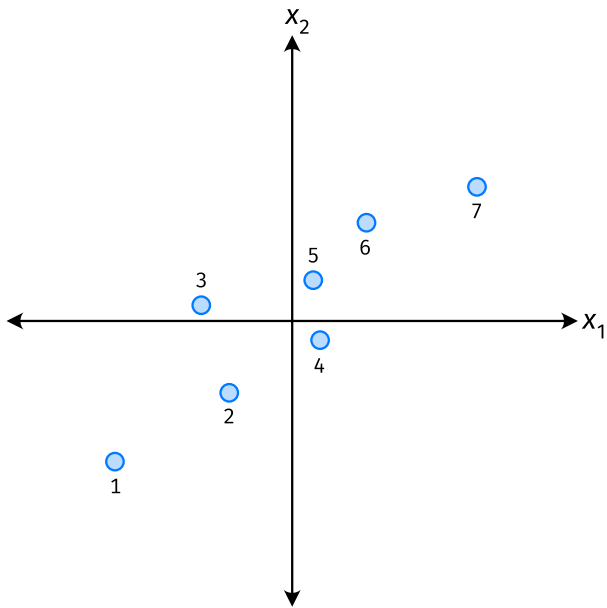


# Removing Features



- ▶ Say we set  $z^{(i)} = \vec{x}_1^{(i)}$  for each phone,  $i$ .
- ▶ Observe:  $z^{(4)} > z^{(5)}$ .
- ▶ Is phone 4 really “larger” than phone 5?

# Removing Features



- ▶ Say we set  $z^{(i)} = \vec{x}_2^{(i)}$  for each phone,  $i$ .
- ▶ Observe:  $z^{(3)} > z^{(4)}$ .
- ▶ Is phone 3 really “larger” than phone 4?

# Better Approach: Mixtures of Features

- ▶ **Idea:**  $z$  should be a combination of  $x_1$  and  $x_2$ .
- ▶ One approach: linear combination.

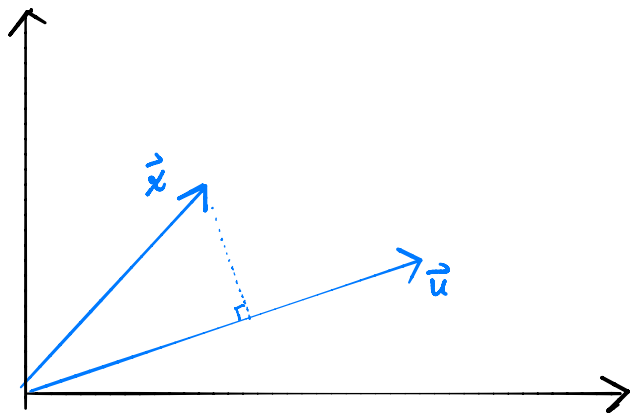
$$\begin{aligned}z &= u_1 x_1 + u_2 x_2 \\ &= \vec{u} \cdot \vec{x}\end{aligned}$$

- ▶  $u_1, \dots, u_2$  are the mixture coefficients; we can choose them.

# Normalization

- ▶ Mixture coefficients generalize proportions.
- ▶ We could assume, e.g.,  $|u_1| + |u_2| = 1$ .
- ▶ But it makes the math easier if we assume  $u_1^2 + u_2^2 = 1$ .
- ▶ Equivalently, if  $\vec{u} = (u_1, u_2)^T$ , assume  $\|\vec{u}\| = 1$

# Geometric Interpretation

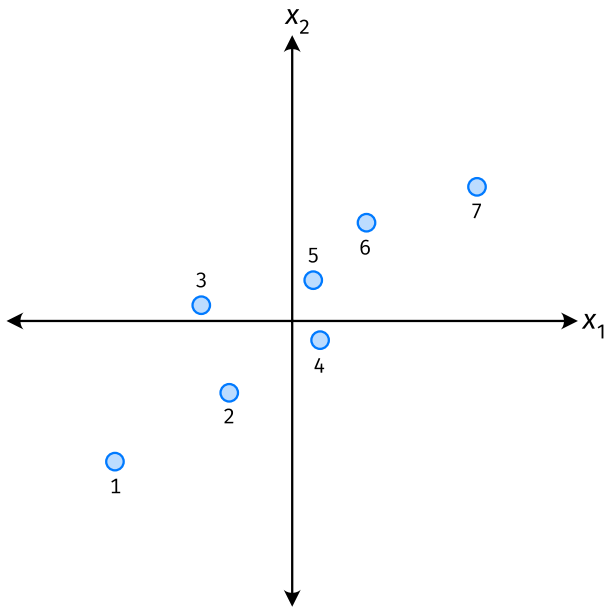


- ▶  $z$  measures how much of  $\vec{x}$  is in the direction of  $\vec{u}$
- ▶ If  $\vec{u} = (1, 0)^T$ , then  $z = x_1$
- ▶ If  $\vec{u} = (0, 1)^T$ , then  $z = x_2$

# Choosing $\vec{u}$

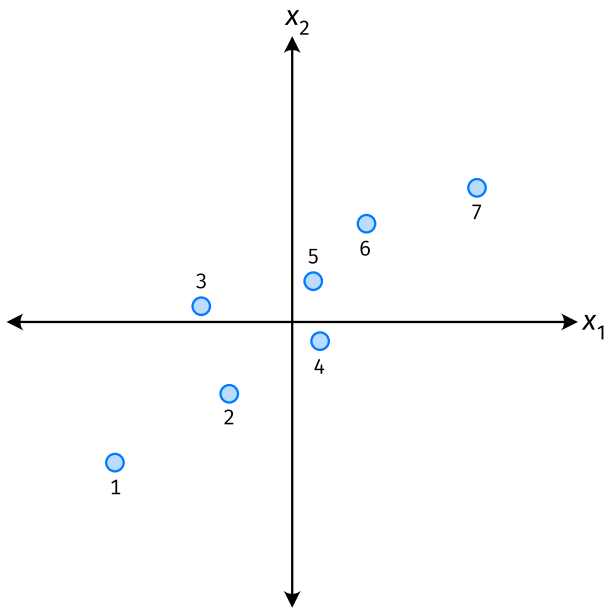
- ▶ Suppose we have only two features:
  - ▶  $x_1$ : screen size
  - ▶  $x_2$ : phone thickness
- ▶ We'll create single new feature,  $z$ , from  $x_1$  and  $x_2$ .
  - ▶ Assume  $z = u_1x_1 + u_2x_2 = \vec{x} \cdot \vec{u}$
  - ▶ Interpretation:  $z$  is a measure of a phone's size
- ▶ How should we choose  $\vec{u} = (u_1, u_2)^T$ ?

# Example



- ▶  $\vec{u}$  defines a direction
- ▶  $\vec{z}^{(i)} = \vec{x}^{(i)} \cdot \vec{u}$  measures position of  $\vec{x}$  along this direction

# Example



- ▶ Phone “size” varies most along a diagonal direction.
- ▶ Along direction of “max variance”, phones are well-separated.
- ▶ **Idea:**  $\vec{u}$  should point in direction of “max variance”.



# Our Algorithm (Informally)

- ▶ **Given:** data points  $\vec{x}^{(1)}, \dots, \vec{x}^{(n)} \in \mathbb{R}^d$
- ▶ Pick  $\vec{u}$  to be the direction of “max variance”
- ▶ Create a new feature,  $z$ , for each point:

$$z^{(i)} = \vec{x}^{(i)} \cdot \vec{u}$$

# PCA

- ▶ This algorithm is called **Principal Component Analysis**, or **PCA**.
- ▶ The direction of maximum variance is called the **principal component**.

## Exercise

Suppose the direction of maximum variance in a data set is

$$\vec{u} = (1/\sqrt{2}, -1/\sqrt{2})^T$$

Let

- ▶  $\vec{x}^{(1)} = (3, -2)^T$
- ▶  $\vec{x}^{(2)} = (1, 4)^T$

What are  $z^{(1)}$  and  $z^{(2)}$ ?

# Problem

- ▶ How do we compute the “direction of maximum variance”?