

Linear algebra in your daily (digital) life

Andrew Schultz

Wellesley College

March 6, 2012

Alternate title

A TIME-TRAVELER'S GUIDE TO BECOMING A BILLIONAIRE

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Note: the value of this talk has significantly depreciated since 1990

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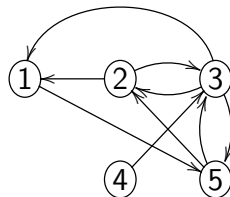
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Thanks to Brian White, Jerry Uhl, Bruce Carpenter, Bill Davis, Dan Boyd, ...

The general constraints

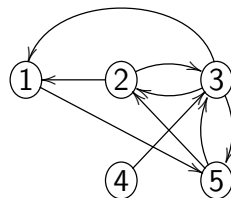
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- V is the vertex set for G
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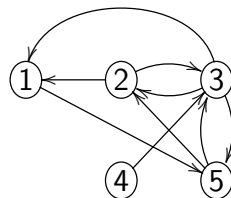


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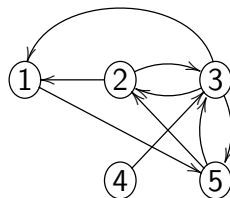
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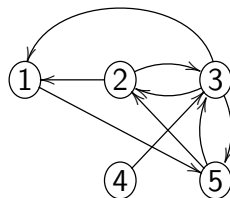
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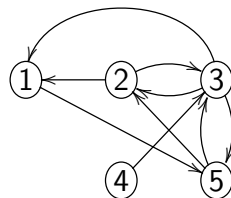
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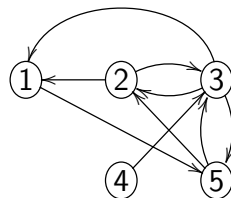
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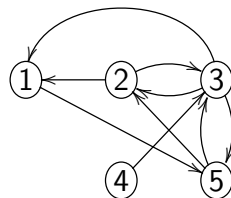
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The first approach

$(j) \longrightarrow (i)$ is a vote for (i) from (j)

Form matrix L so that

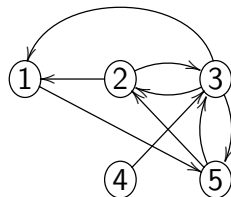
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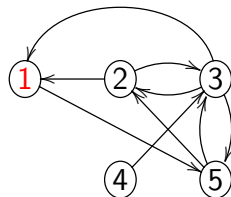


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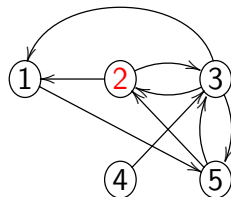
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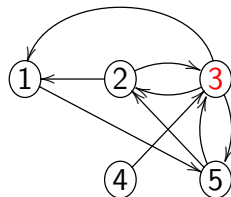
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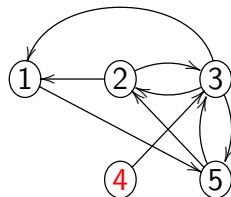
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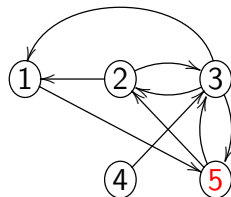
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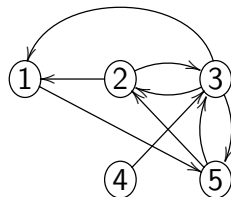
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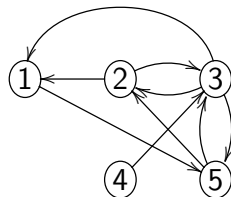
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Page 3 wins (score 3), Pages 1,2,5
tie for second (score 2), Page 4 loses



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Problems with first approach

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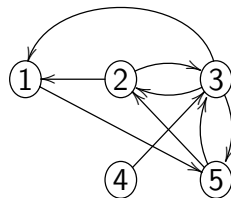
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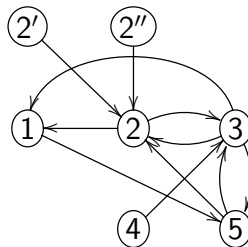
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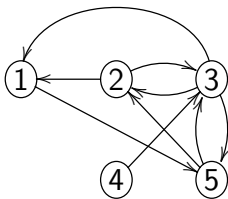
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Updating our approach

Each page gets a total of 1 vote:

$$\ell(j) = \sum_i L_{i,j}$$



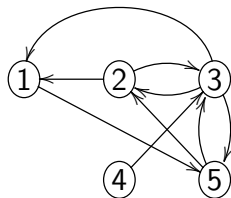
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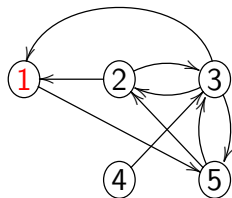
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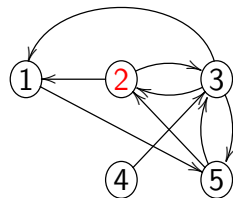
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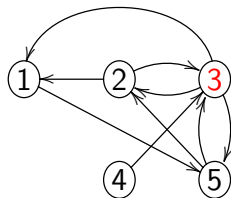
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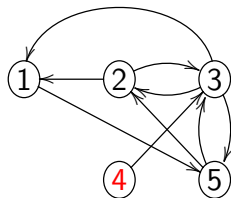
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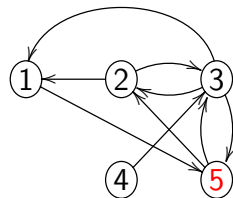
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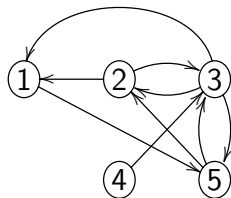
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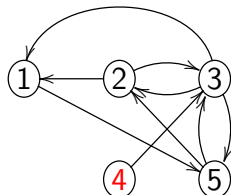
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$$\begin{pmatrix} 0.41 \\ 0.47 \\ 0.52 \\ 0 \\ 0.58 \end{pmatrix} \text{ is 1-eigenvector}$$

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$$\text{Let } PR = dW + (1 - d) \begin{pmatrix} \frac{1}{n} & \cdots & \frac{1}{n} \\ \vdots & \ddots & \vdots \\ \frac{1}{n} & \cdots & \frac{1}{n} \end{pmatrix}$$

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 - Current age of the universe is about 10^{10} years.
 - If a supercomputer started at the dawn of the universe, then today it would be 0.0000001% done.

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Hence $\lim_{k \rightarrow \infty} PR^k \vec{v}$ is an eigenvalue with eigenvalue 1.

The Singular Value Decomposition

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$$A = \left(\begin{array}{c|c|c} \vec{v}_1 & \cdots & \vec{v}_r \end{array} \right) \begin{pmatrix} \sigma_1 & & \\ & \sigma_2 & \\ & & \ddots \end{pmatrix} \begin{pmatrix} \vec{w}_1 \\ \vdots \\ \vec{w}_c \end{pmatrix}.$$

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If $\sum_{i>s} \sigma_i$ is “insignificant,” then we have $A \approx \sum_{i=1}^s A_i$

Noise Filtering

Matrix representations of images

You can think of an image as a matrix.

- Each pixel contains a gray value
- Gray values range from 0 to 255



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153	153	153	152	152	152
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153	151	145	137	129	125
153	149	140	128	117	115
152	148	137	123	115	117
154	152	145	132	126	130

Keeping only “significant” terms

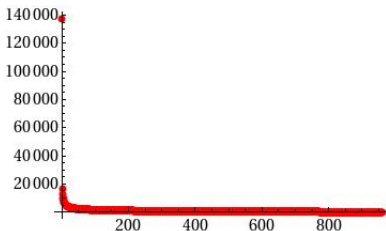
According to our theory, if there are s -many significant singular values, then

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$$\sigma_1 \approx 138,000$$

$$\sigma_2 \approx 17,000$$

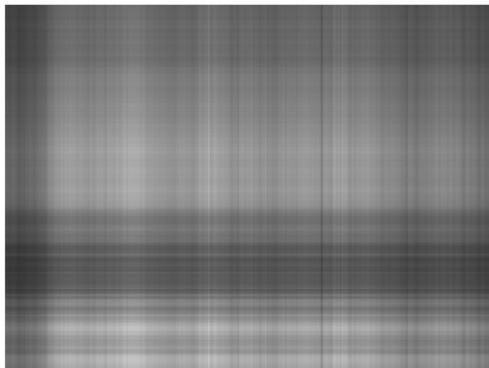
$$\sigma_{50} \approx 2,200$$

$$\sigma_{200} \approx 900$$

Some approximations

Let's see what our truncated matrix "looks like"

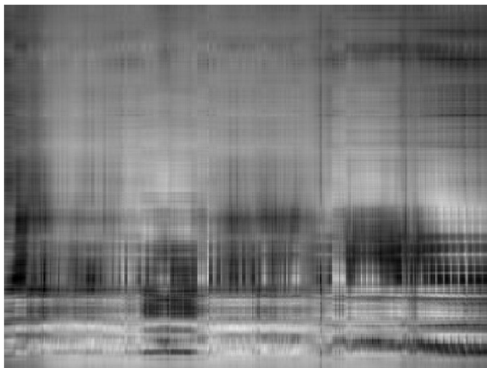
- $s=1$
- Compression:
0.18%



Some approximations

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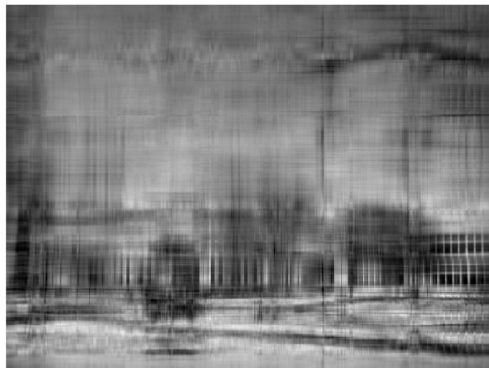
- $s=5$
- Compression:
0.9%



Some approximations

Let's see what our truncated matrix "looks like"

- $s=10$
- Compression:
1.8%



Some approximations

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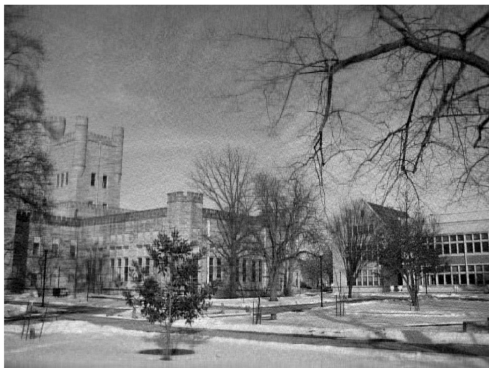
- $s=25$
- Compression:
4.5%



Some approximations

Let's see what our truncated matrix "looks like"

- $s=100$
- Compression:
18%



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The “usual” way of thinking about a matrix

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- Each $E(i,j)$ solely responsible for its local behavior.
- Deleting an a_{ij} completely wipes out pixel info.

Rewriting the matrix

What if we chose a different basis for $n \times n$ matrices?

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A potential basis

We'll choose an orthonormal basis of \mathbb{R}^n from Fourier series

$$\vec{f}_i = \alpha_i \left\{ \cos \left[\frac{\pi}{n} \left(\frac{2j+1}{2} \right) i \right] \right\}_{j=0}^{n-1}$$

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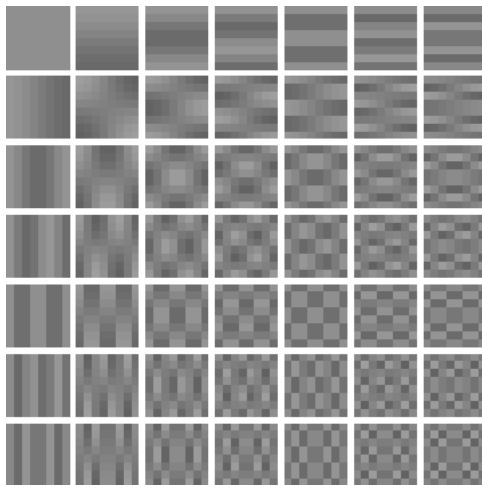
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Seeing the new basis ($n = 8$)



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Then decompression is

- De-quantize
- Change back to standard coordinates
- Reassemble the 8×8 blocks

Working through an example

Extract an 8×8 block

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$$\rightarrow \begin{pmatrix} 115 & 100 & 98 & 153 & 154 & 142 & 143 & 130 \\ 131 & 118 & 101 & 157 & 156 & 146 & 156 & 149 \\ 137 & 115 & 100 & 163 & 148 & 147 & 153 & 130 \\ 135 & 113 & 101 & 163 & 152 & 149 & 150 & 127 \\ 140 & 111 & 102 & 156 & 152 & 152 & 155 & 142 \\ 157 & 132 & 116 & 153 & 150 & 151 & 159 & 160 \\ 164 & 155 & 138 & 152 & 144 & 141 & 151 & 161 \\ 152 & 146 & 145 & 143 & 135 & 132 & 142 & 159 \end{pmatrix}$$

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$$\left[\begin{array}{c} \left(\begin{array}{cccccccc} 1112 & -61 & -14 & 44 & 57 & 34 & -32 & -26 \\ -43 & -36 & -43 & 25 & 13 & 12 & -15 & -8 \\ 2 & 12 & 12 & -26 & -8 & -16 & 7 & 10 \\ 2 & -14 & 1 & 7 & 6 & -3 & 1 & 2 \\ -25 & -4 & -16 & 0 & -1 & 2 & 5 & 3 \\ -2 & 12 & -6 & 1 & -3 & 2 & -1 & -2 \\ -9 & -1 & -2 & 3 & 0 & 5 & 2 & 0 \\ -4 & 2 & -2 & 1 & -1 & 3 & 1 & -1 \end{array} \right) \\ \hline \left(\begin{array}{cccccccc} 16 & 11 & 10 & 16 & 24 & 40 & 51 & 61 \\ 12 & 12 & 14 & 19 & 26 & 58 & 60 & 55 \\ 14 & 13 & 16 & 24 & 40 & 57 & 69 & 56 \\ 14 & 17 & 22 & 29 & 51 & 87 & 80 & 62 \\ 18 & 22 & 37 & 56 & 68 & 109 & 103 & 77 \\ 24 & 35 & 55 & 64 & 81 & 104 & 113 & 92 \\ 49 & 64 & 78 & 87 & 103 & 121 & 120 & 101 \\ 71 & 92 & 95 & 98 & 112 & 100 & 103 & 99 \end{array} \right) \end{array} \right] \longrightarrow$$

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We're down to 16 pieces of information!

Reconstituting our image

Here's the result of reversing this process:

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Original	Compressed
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- Average difference = 5.73
- Std Dev = 4.22

Seeing is believing

Original



Compressed



Image Processing

We can use these ideas to do some image processing as well

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Image Processing

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- “smooth” part of the image comes from low frequency Fourier coefficients
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Note: Here I won't split the image into 8×8 blocks – I want all the information about the image simultaneously

Image Processing

Smooth Part: $B(i, j)$ components for small j , small i

Image Processing

Smooth Part: $B(i, j)$ components for small j , small i



Image Processing

Horizontal Edges: $B(i, j)$ components for small j , large i

Image Processing

Horizontal Edges: $B(i,j)$ components for small j , large i

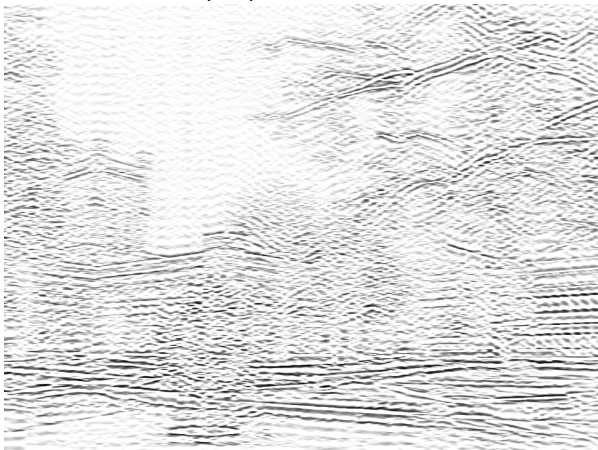


Image Processing

Vertical Edges: $B(i, j)$ components for small i , large j

Image Processing

Vertical Edges: $B(i,j)$ components for small i , large j



Image Processing

Scattered Edges: $B(i, j)$ components for large i , large j

Image Processing

Scattered Edges: $B(i, j)$ components for large i , large j



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 - 16bits per sample and 2 channels means 1.3 million bits per second

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 - Sample at 41,000Hz
 - 16bits per sample and 2 channels means 1.3 million bits per second
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How MP3 compression works

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- Filter out “unnecessary” data using psychoacoustics

Psychoacoustics

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- Hass effect - If the same tone hits one ear just before another, then your brain perceives it as coming only from the first direction

Thanks!

Thank you!