Linear algebra in your daily (digital) life

Andrew Schultz

Wellesley College

December 11, 2017

• Who cares about eigenvalues?

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 - Google's PageRank algorithm

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 - Google's PageRank algorithm
- Who cares about orthonormality?

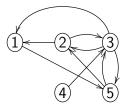
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The general constraints

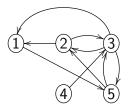
Suppose that G is a directed graph



The general constraints

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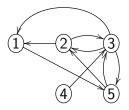
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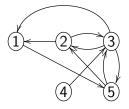
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Want to rank vertices (using $R: V \to \mathbb{R}$)

should depend only on structure of G

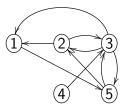


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Suppose that *G* is a directed graph

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- shouldn't produce many ties

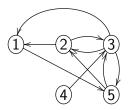


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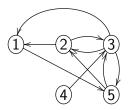


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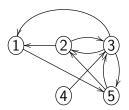


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- should be stable under "attack"
- should be computable



The first approach

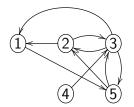
$$(j)$$
 is a vote for (j) from (j)

$$L_{i,j} = \left\{ \begin{array}{ll} 1 & , \text{ if } (j) \\ 0 & , \text{ else} \end{array} \right.$$

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$$(j) \longrightarrow (j)$$
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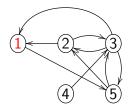
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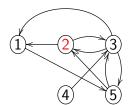


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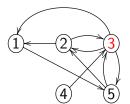


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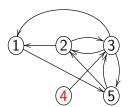


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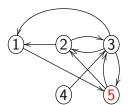


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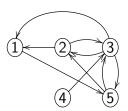
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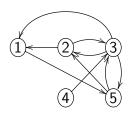
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Page 3 wins (score 3), Pages 1,2,5 tie for second (score 2), Page 4 loses



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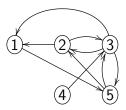
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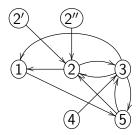
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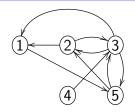
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Updating our approach

Each page gets a total of 1 vote:

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

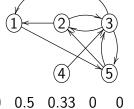


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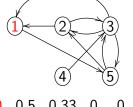
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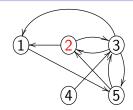
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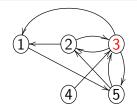
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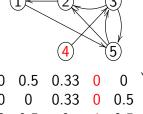
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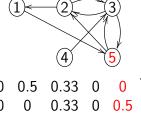
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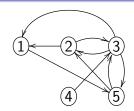
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Scheme 2: $R(\widehat{j}) = \sum_{i=1}^{n} W_{i,j}$



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Problems with second approach

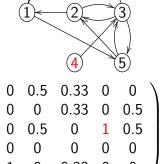
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$$W\begin{pmatrix} R(\widehat{1}) \\ \vdots \\ R(\widehat{n}) \end{pmatrix} = \begin{pmatrix} R(\widehat{1}) \\ \vdots \\ R(\widehat{n}) \end{pmatrix} \qquad \begin{pmatrix} 0.41 \\ 0.47 \\ 0.52 \\ 0 \\ 0.58 \end{pmatrix} \text{ is 1-eigenvector}$$

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Computability

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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 0.000001% done.



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Hence $\lim_{k\to\infty} PR^k \overrightarrow{V}$ is an eigenvalue with eigenvalue 1.



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For any $r \times c$ matrix A with real entries, there exist orthonormal bases $\{\overrightarrow{v}_1, \cdots, \overrightarrow{v}_r\} \subseteq \mathbb{R}^r$ and $\{\overrightarrow{w}_1, \cdots, \overrightarrow{w}_c\} \subseteq \mathbb{R}^c$

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The Singular Value Decomposition

For any $r \times c$ matrix A with real entries, there exist orthonormal bases $\{\overrightarrow{v}_1, \cdots, \overrightarrow{v}_r\} \subseteq \mathbb{R}^r$ and $\{\overrightarrow{w}_1, \cdots, \overrightarrow{w}_c\} \subseteq \mathbb{R}^c$, and scalars $\sigma_1 \geq \cdots \geq \sigma_\ell \geq 0$ such that

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

Singular Value Decomposition

What SVD captures

This decomposition encodes loads of info for A

• rank(A) is number of non-zero σ_i 's

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- simple expression for PsuedoInverse
- Quick test for numerical stability of matrix

Singular Value Decomposition

SVD for approximating with rank 1 matrices

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

Application to noise filtering

Noise Filtering

Matrix representations of images

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



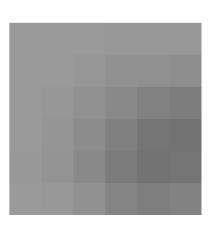
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153	153	153	152	152	152
153	153	150	145	144	141
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153	149	140	128	117	115
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154	152	145	132	126	130

Keeping only "significant" terms

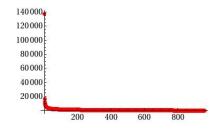
According to our theory, if there are *s*-many significant singular values, then

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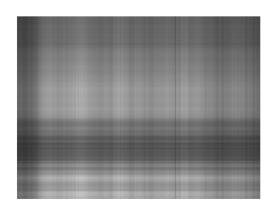
$$M \approx \sum_{i=1}^{s} M_i$$



 $\sigma_1 \approx 138,000$ $\sigma_2 \approx 17,000$ $\sigma_{50} \approx 2,200$ $\sigma_{200} \approx 900$

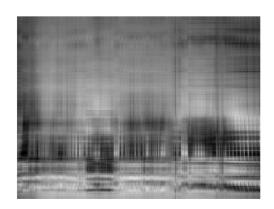
Some approximations

- s=1
- Compression: 0.18%



Some approximations

- s=5
- Compression: 0.9%



Some approximations

- s=10
- Compression: 1.8%



Some approximations

- Compression: 4.5%



Some approximations

- s=100
- Compression: 18%



Problems in this approach

This technique has some problems

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- takes advantage of properties of images



The "usual" way of thinking about a matrix

Typically we think of a matrix in terms of its entries.

$$A = \sum_{i,j} a_{ij} E(i,j)$$

where E(i,j) is the matrix with a 1 in the *i*th row, *j*th column.

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- Each E(i,j) solely responsible for its local behavior.
- Deleting an aii completely wipes out pixel info.

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

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- basis weren't so "local"
- deleting $c_{i,j}$ has gradual (though global) effect

A potential basis

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

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

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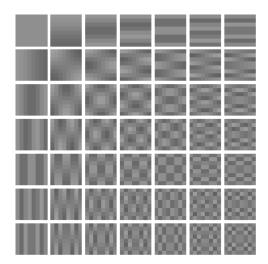
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$$B(i,j) = \left(\frac{\overrightarrow{f}_0}{\vdots} \right) E(i,j) \left(\overrightarrow{f}_0 \middle| \cdots \middle| \overrightarrow{f}_{n-1} \right)$$

Seeing the new basis (n = 8)



Computing the \mathcal{B} -matrix

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The human eye and $\ensuremath{\mathcal{B}}$

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• Human eye only sees in "steps"; if distinguishable step size for B(i,j) is $q_{i,j}$, then

$$\sum_{i,j} c_{i,j} B(i,j) \approx \sum_{i,j} q_{i,j} \left\lfloor \frac{c_{i,j}}{q_{i,j}} \right\rfloor B(i,j)$$

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How JPEG compression works

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Then decompression is

- De-quantize
- Change back to standard coordinates
- \bullet Reassemble the 8 imes 8 blocks

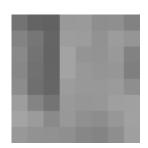


Working through an example

Extract an 8×8 block

Working through an example

Extract an 8 × 8 block



Working through an example

Change to \mathcal{B} -version

Working through an example

Change to \mathcal{B} -version

```
\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 & 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}
```

Working through an example

Change to \mathcal{B} -version

$$\begin{pmatrix} 115 & 100 & 98 & 153 & 154 & 142 & 143 & 130 \\ 131 & 118 & 101 & 157 & 156 & 146 & 156 & 149 \\ 137 & 115 & 100 & 163 & 148 & 147 & 153 & 130 \\ 135 & 113 & 101 & 163 & 152 & 149 & 150 & 127 \\ 140 & 111 & 102 & 156 & 152 & 152 & 155 & 142 \\ 157 & 132 & 116 & 153 & 150 & 151 & 159 & 160 \\ 164 & 155 & 138 & 152 & 144 & 141 & 151 & 161 \\ 152 & 146 & 145 & 143 & 135 & 132 & 142 & 159 \end{pmatrix} \longrightarrow \begin{pmatrix} 1112 & -61 & -14 & 44 & 57 & 34 & -32 & -26 \\ -43 & -36 & -43 & 25 & 13 & 12 & -15 & -8 \\ 2 & 12 & 12 & -26 & -8 & -16 & 7 & 10 \\ 2 & -14 & 1 & 7 & 6 & -3 & 1 & 2 \\ -25 & -4 & -16 & 0 & -1 & 2 & 5 & 3 \\ -2 & 12 & -6 & 1 & -3 & 2 & -1 & -2 \\ -9 & -1 & -2 & 3 & 0 & 5 & 2 & 0 \\ -4 & 2 & -2 & 1 & -1 & 3 & 1 & -1 \end{pmatrix}$$

Working through an example

Quantize



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```
\begin{bmatrix} \begin{pmatrix} 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 \\ \hline \\ \begin{pmatrix} 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 & 95 & 187 & 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{pmatrix}
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The human eye and \mathcal{B}

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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

```
        115
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        115
        100
        163
        148
        147
        153
        130

        135
        113
        101
        163
        152
        149
        150
        127

        140
        111
        102
        156
        152
        152
        155
        154
        157
        159
        160

        164
        155
        138
        152
        144
        141
        151
        161
        152
        144
        141
        151
        161
        152
        144
        143
        135
        132
        142
        159
        150
```

Compressed

```
114 103 101 144 149 136 154 135
125 111 106 150 156 142 57 134
133 115 107 151 160 146 157 130
134 114 104 147 158 146 157 129
139 118 106 148 156 146 163 139
151 132 118 153 155 145 169 153
162 144 129 155 147 135 165 158
166 150 132 152 137 122 157 154
```

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        148
        147
        153
        133

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        113
        101
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        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
```

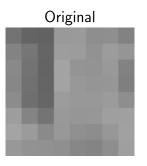
Compressed

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134 114 104 147 158 146 157 129
139 118 106 148 156 146 163 139
151 132 118 153 155 145 169 153
162 144 129 155 147 135 165 158
166 150 132 152 137 122 157 154
```

- Average difference = 5.73
- Std Dev = 4.22



Seeing is believing



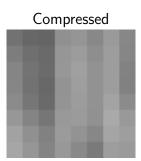


Image Processing

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

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- "edges" come from the high frequency Fourier coefficients

Image Processing

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- "smooth" part of the image comes from low frequency Fourier coefficients
- "edges" come from the high frequency Fourier coefficients

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

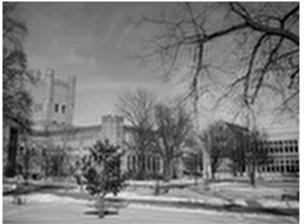


Image Processing

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

Image Processing

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

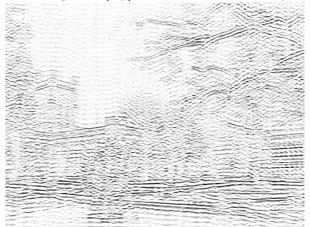


Image Processing

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

Image Processing

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

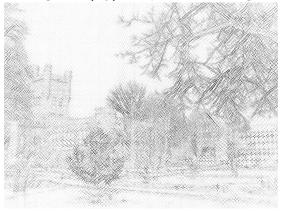


Image Processing

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

Image Processing

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



How MP3 compression works

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Similar ideas are used to compress music into mp3's

Sample an audio source

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- Filter out "unnecessary" data using psychoacoustics



Psychoacoustics

 Simultaneous Masking - If two tones with near frequencies are played at the same time, your brain only hears the louder one

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- Temporal Masking Some weak sounds aren't heard if played right after (or right before!) a louder sound
- 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!