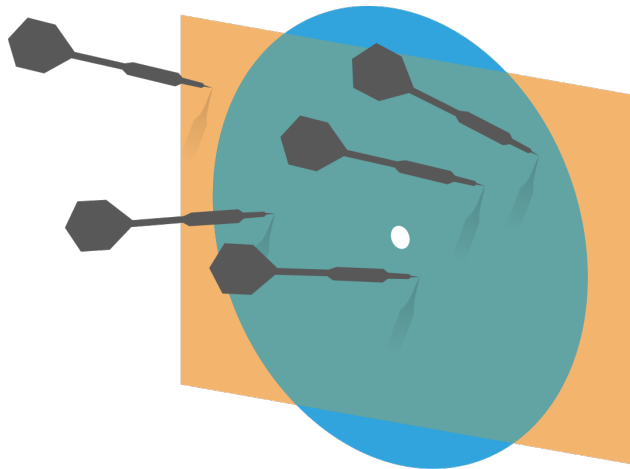


Probability and Statistics for Computer Science



$$\begin{aligned} \text{cov}(X, Y) &= E[(X - E[X])(Y - E[Y])] \\ &= E[XY] - E[X]E[Y] \end{aligned}$$

Covariance is coming back in
matrix!

Credit: wikipedia

Last time

- Review of Maximum likelihood Estimation (MLE) $L(\theta)$
Likelihood func.
is Probability, NOT a distr.!!
 $\int_{\theta} L(\theta) d\theta \neq 1$
- Bayesian Inference (MAP) Bayesian Posterior
IS a distr.!!

$$P(\theta|D) = \frac{P(D|\theta)P(\theta)}{P(D)}$$

θ is considered R.V.
in Bayesian Inference.

Objectives

Recap of Bayesian Inference
Conjugate priors

Visualize & Summarize high
dimensional data sets

Covariance Matrix

Beta distribution

- ✱ A distribution is Beta distribution if it has the following

pdf:

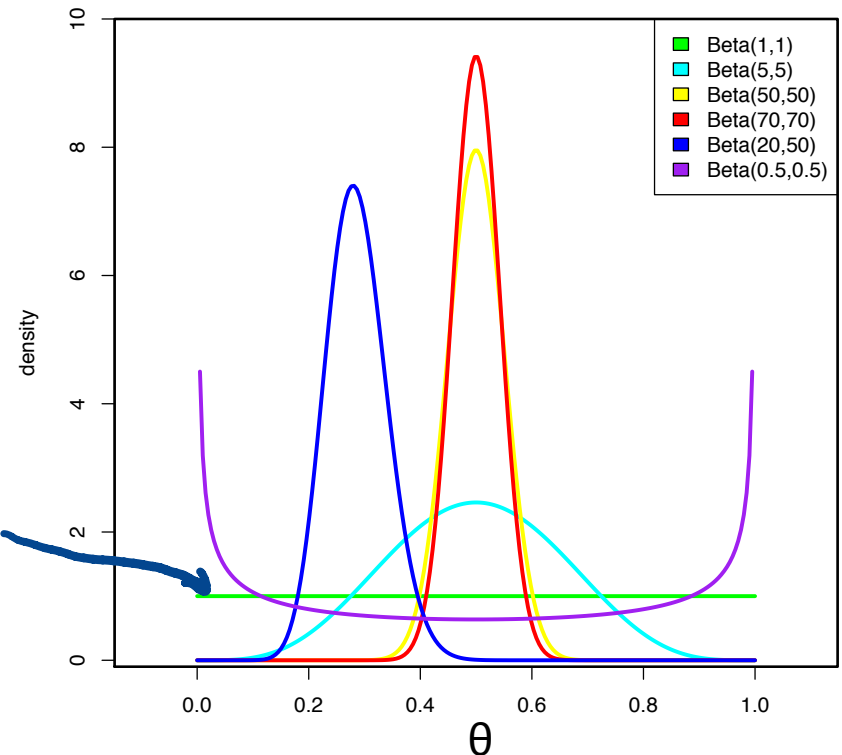
$$P(\theta) = \begin{cases} K(\alpha, \beta) \theta^{\alpha-1} (1-\theta)^{\beta-1} \\ 0 \end{cases} \quad \text{o.w.}$$

$$\alpha > 0 \quad \beta > 0 \\ \theta \in (0, 1)$$

$$K(\alpha, \beta) = \frac{\Gamma(\alpha + \beta)}{\Gamma(\alpha)\Gamma(\beta)}$$

- ✱ Is an expressive family of distributions $E[\theta] = \frac{\alpha}{\alpha + \beta}$
- ✱ $Beta(\alpha = 1, \beta = 1)$ is uniform

pdf of Beta – distribution



Beta distribution as the conjugate prior for Binomial likelihood

- ✱ The likelihood is Binomial (N, k)

$$P(D|\theta) = \binom{N}{k} \theta^k (1 - \theta)^{N-k} \sim \theta^{\hat{\alpha}-1} (1-\theta)^{\hat{\beta}-1}$$

- ✱ The Beta distribution is used as the prior

$$P(\theta) = K(\alpha, \beta) \theta^{\alpha-1} (1 - \theta)^{\beta-1}$$

- ✱ So $P(\theta|D) \propto \theta^{\alpha+k-1} (1 - \theta)^{\beta+N-k-1}$

$$\hat{\alpha} = \alpha + k$$
$$\hat{\beta} = \beta + N - k$$

- ✱ Then the posterior is $Beta(\alpha + k, \beta + N - k)$

$$P(\theta|D) = K(\alpha + k, \beta + N - k) \theta^{\alpha+k-1} (1 - \theta)^{\beta+N-k-1}$$

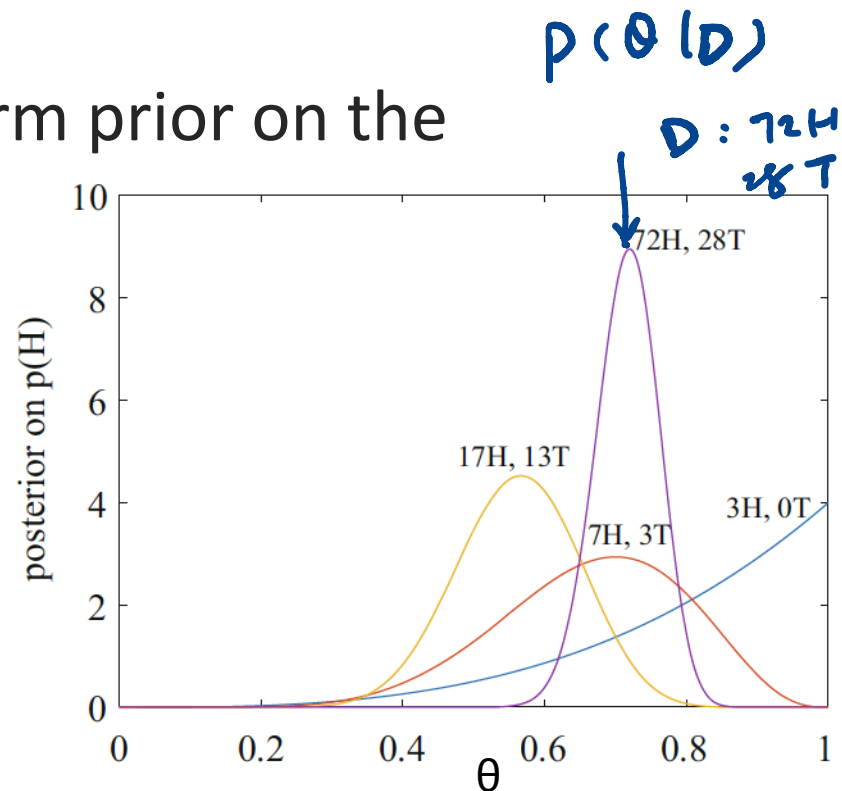
$\int_0^1 d\theta = 1$

The update of Bayesian posterior

✱ Since the posterior is in the same family as the conjugate prior, the posterior can be used as a new prior if more data is observed.

✱ Suppose we start with a uniform prior on the probability θ of heads

N	k	$\hat{\alpha}$	$\hat{\beta}$
		1	1
3	0	1	4
10	7	8	7
30	17	25	20
100	72	97	48



Maximize the Bayesian posterior (MAP)

- * The posterior of the previous example is $E[\theta|D]$
=?

$$P(\theta|D) = K(\alpha + k, \beta + N - k)\theta^{\alpha+k-1}(1 - \theta)^{\beta+N-k-1}$$

$$\frac{dP(\theta|D)}{d\theta} = 0$$

$$\frac{\partial}{\partial \beta} = \frac{2+k}{2+\beta+N}$$

- * Differentiating and setting to 0 gives the MAP estimate

$$\hat{\theta} = \frac{\alpha - 1 + k}{\alpha + \beta - 2 + N}$$

$$\text{if } \alpha = \beta = 1 \\ \hat{\theta} = \frac{k}{N}$$

$$\hat{\theta} = \underset{\theta}{\operatorname{argmax}} P(\theta|D)$$

$$= \text{MLE}$$

Table of conjugate prior for different likelihood functions

	Likelihood	Conjugate Prior	
$L(\theta)$ $=P(D \theta)$	Bernoulli; Geometric Binomial	Beta distr.	$P(\theta)$
	Poisson Exponential	Gamma distr.	
	Normal with known σ^2	Normal distr.	

Which distri. is the posterior?

if the likelihood is Geometric and we use the corresponding conjugate prior.

A) Binomial

B) Beta

C) Poisson

D) Bernoulli

E) Normal

How many dimensions do you consider high?

A) ≥ 3

B) > 4

C) ≥ 4

D) others

A data set with high dimensions

✿ Seed data set from the UCI Machine Learning site:

data frame in Python

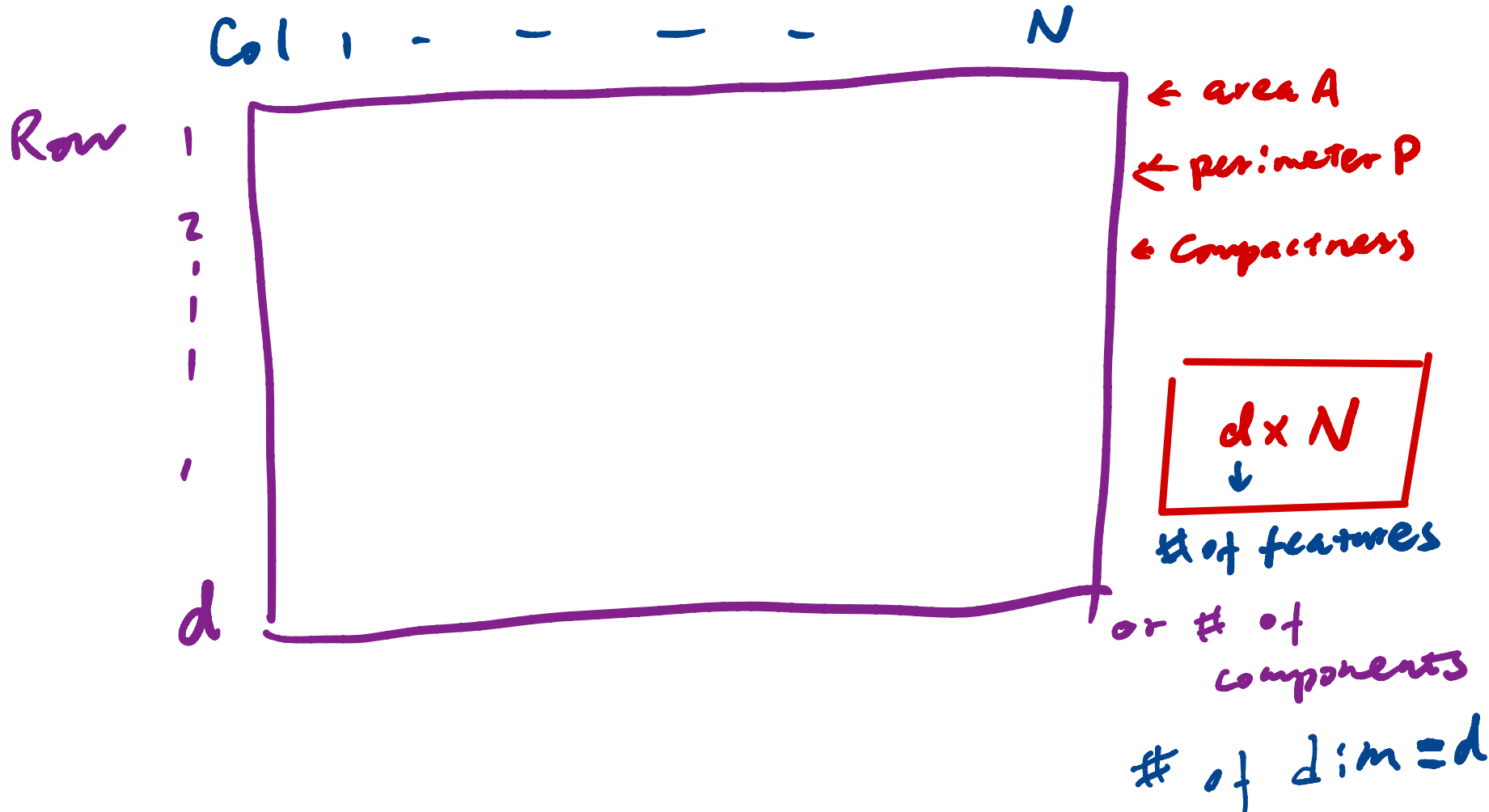
curator

	areaA	perimeterP	compactness	lengthKernel	widthKernel	asymmetry	lengthGroove	Label
1	15.26	14.84	0.871	5.763	3.312	2.221	5.22	1
2	14.88	14.57	0.8811	5.554	3.333	1.018	4.956	1
3	14.29	14.09	0.905	5.291	3.337	2.699	4.825	1
4	13.84	13.94	0.8955	5.324	3.379	2.259	4.805	1
5	16.14	14.99	0.9034	5.658	3.562	1.355	5.175	1
6	14.38	14.21	0.8951	5.386	3.312	2.462	4.956	1
7	14.69	14.49	0.8799	5.563	3.259	3.586	5.219	1

...

d=7

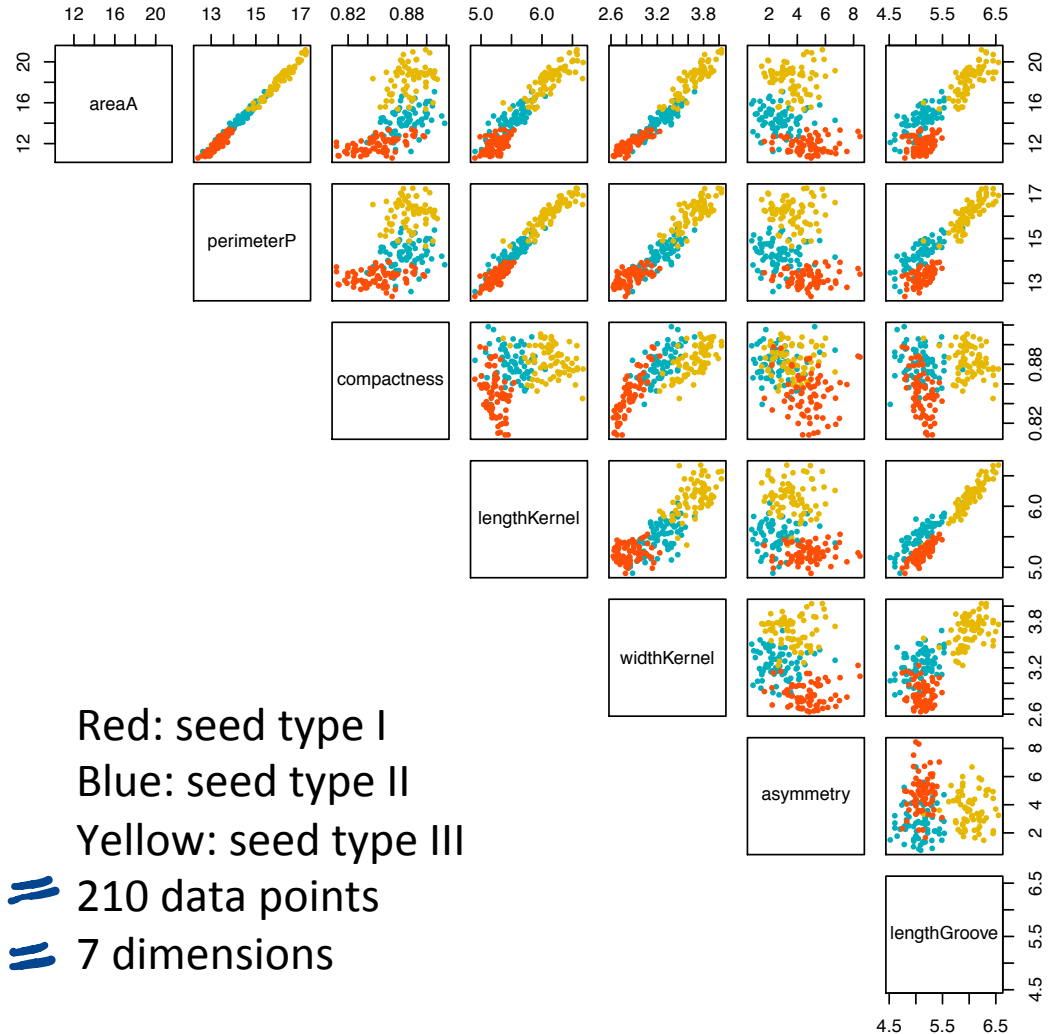
Matrix format of a dataset in the textbook



Scatterplot matrix

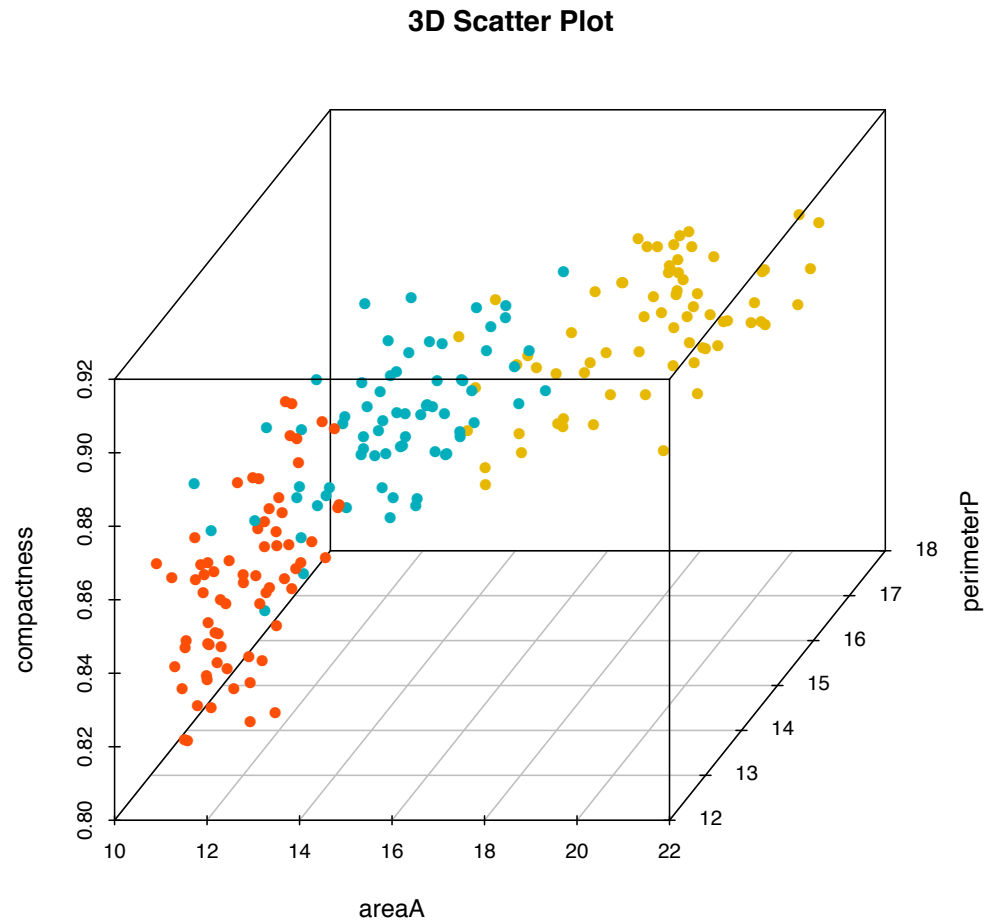
✱ Visualizing high dimensional data with scatter plot matrix

✱ Limited to small number of scatter plots



3D scatter plot

- ✱ We can also view the data set in 3 dimensions
- ✱ But it's still limited in terms of number of dimensions we can see.



Summarizing multidimensional data

- ✱ Location and spread parameters of a data set
- ✱ Notation
 - ✱ Write $\{\mathbf{x}\}$ for a dataset consisting of N data items
 - ✱ Each item x_i is a \mathbf{d} -dimensional vector; column
 - ✱ Write j th component of x_i as $x_i^{(j)}$; row
 - ✱ Matrix for the data set $\{\mathbf{x}\}$ is \mathbf{d} by \mathbf{N} dimension

Mean of a multidimensional data

- ✱ We compute the mean of $\{x\}$ by computing the mean of each component separately and stacking them to a vector

$$\text{mean of } j\text{th component} = \frac{\sum_i x_i^{(j)}}{N}$$

- ✱ We write the mean of $\{x\}$ as

$$\text{mean}(\{x\}) = \frac{\sum_i x_i}{N}$$

Example of mean of a multidimensional data set

Arrows
feature 1
→
:
→
:
→

	1	2	$N = 3$
1	1	2	3
-1	-1	0	1
3	3	7	5

Mean
 $\frac{6}{3} = 2$
0
5

Mean-Centering a data matrix

Raw

1	2	3
-1	0	1
3	7	5

mean

2

0

5

Mean centered

-1	0	1
-1	0	1
-2	2	0

Covariance

- ✱ The **covariance** of random variables X and Y is

$$\text{cov}(X, Y) = E[(X - E[X])(Y - E[Y])]$$

- ✱ Note that

$$\text{cov}(X, X) = E[(X - E[X])^2] = \text{var}[X]$$

Correlation coefficient is normalized covariance

- * The correlation coefficient is

$$\text{corr}(X, Y) = \frac{\text{cov}(X, Y)}{\sigma_X \sigma_Y}$$

dot prod.

$$= \sum \frac{x}{\sqrt{N}} \cdot \frac{y}{\sqrt{N}}$$

inner prod.

- * When X, Y takes on values with equal probability to generate data sets $\{(x, y)\}$, the correlation coefficient will be as seen in Chapter 2.

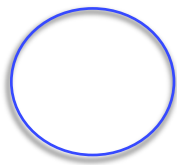
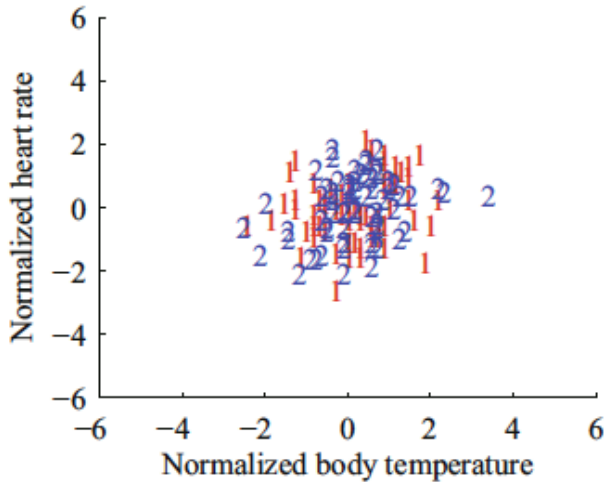
$$\text{corr}(\{(x, y)\}) = \frac{\sum \hat{x} \hat{y}}{N}$$

Covariance seen from scatter plots

Zero
Covariance



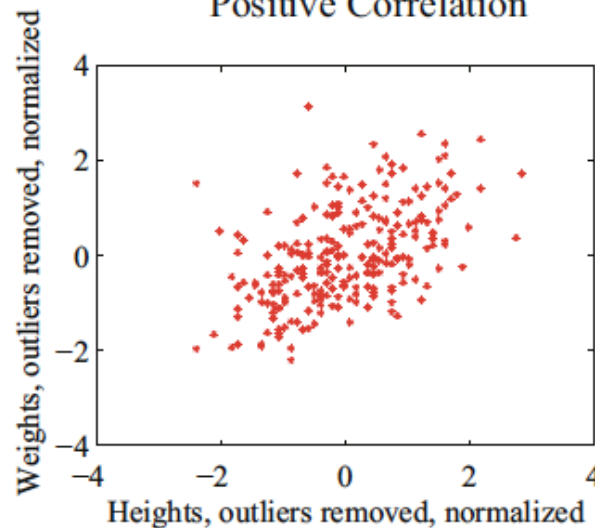
No Correlation



Positive
Covariance



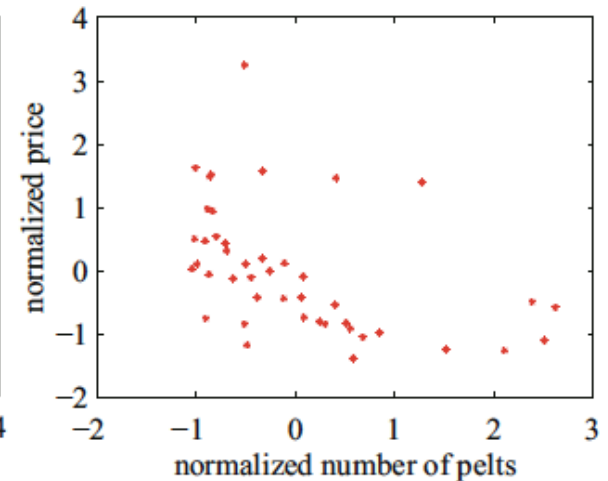
Positive Correlation



Negative
Covariance



Negative Correlation



Credit:
Prof.Forsyth

Covariance for a pair of components in a data set

- ✱ For the j th and k th components of a data set $\{x\}$



$$\underbrace{\text{cov}(\{x\}; j, k)}_{\sigma_j \sigma_k} = \frac{\sum_i (x_i^{(j)} - \underbrace{\text{mean}(\{x^{(j)}\})}_{\sigma_j}) (\underbrace{x_i^{(k)} - \text{mean}(\{x^{(k)}\})}_{\sigma_k})}{N}$$

$$\text{LHS} = \text{corr}(\{x\}_i, \{x\}_i, k)$$

$$\text{RHS} = \frac{\sum X_i^{\hat{(j)}} (X_i^{\hat{(k)}})}{N}$$

Covariance of a pair of components

Data set $\{\mathbf{X}\} 7 \times 8$

$cov(\{\mathbf{x}\}; 3, 5)$

$d=7$
 $N=8$

	1	2	3	4	5	6	7	8
1	*	*	*	*	*	*	*	*
2	*	*	*	*	*	*	*	*
3	*	*	*	*	*	*	*	*
4	*	*	*	*	*	*	*	*
5	*	*	*	*	*	*	*	*
6	*	*	*	*	*	*	*	*
7	*	*	*	*	*	*	*	*

Take each row (component) of a pair and subtract it by the row mean, then do the inner product of the two resulting rows and divide by the number of columns

Covariance of a pair of components

Data set $\{\mathbf{x}\}$ 7×8

$d=7$ $N=8$

$cov(\{\mathbf{x}\}; 3, 5)$

	1	2	3	4	5	6	7	8
1	*	*	*	*	*	*	*	*
2	*	*	*	*	*	*	*	*
3	*	*	*	*	*	*	*	*
4	*	*	*	*	*	*	*	*
5	*	*	*	*	*	*	*	*
6	*	*	*	*	*	*	*	*
7	*	*	*	*	*	*	*	*

{

area

A) 49

length

B) 64

C) 56

How many pairs of rows are there for which we can compute the covariance?

7×7

pair of rows
 $= 7 \times 7$

Covariance matrix

Data set $\{\mathbf{X}\}$ 7×8

$cov(\{\mathbf{x}\}; 3, 5)$

	1	2	3	4	5	6	7	8
1	*	*	*	*	*	*	*	*
2	*	*	*	*	*	*	*	*
3	*	*	*	*	*	*	*	*
4	*	*	*	*	*	*	*	*
5	*	*	*	*	*	*	*	*
6	*	*	*	*	*	*	*	*
7	*	*	*	*	*	*	*	*

{

$$cov(\{x\}, j, k) = \sigma_x \sigma_y \cdot corr(j, k)$$

$k \quad j$ (k, j)

Covmat($\{\mathbf{X}\}$) 7×7

	1	2	3	4	5	6	7
1	*	*	*	*	*	*	*
2	*	*	*	*	*	*	*
3	*	*	*	*	*	*	*
4	*	*	*	*	*	*	*
5	*	*	*	*	*	*	*
6	*	*	*	*	*	*	*
7	*	*	*	*	*	*	*

Properties of Covariance matrix

$$\text{cov}(\{x\}; j, j) = \text{var}(\{x^{(j)}\}) \quad \text{Covmat}(\{\mathbf{X}\}) \quad 7 \times 7$$

- ✱ The diagonal elements of the covariance matrix are just variances of each j th components
- ✱ The off diagonals are covariance between different components

	1	2	3	4	5	6	7
1	σ_1^2	*	*	*	*	*	*
2	*	σ_2^2	*	*	*	*	*
3	*	*	σ_3^2	*	*	*	*
4	*	*	*	*	*	*	*
5	*	*	*	*	*	*	*
6	*	*	*	*	*	*	*
7	*	*	*	*	*	*	*

Properties of Covariance matrix

$$\text{cov}(\{x\}; j, k) = \text{cov}(\{x\}; k, j) \quad \text{Covmat}(\{\mathbf{X}\}) \quad 7 \times 7$$

- ✱ The covariance matrix is **symmetric!**
- ✱ And it's **positive semi-definite**, that is all $\lambda_i \geq 0$
- ✱ Covariance matrix is diagonalizable

	1	2	3	4	5	6	7
1	*	*	*	*	*	*	*
2	*	*	*	*	*	*	*
3	*	*	*	*	*	*	*
4	*	*	*	*	*	*	*
5	*	*	*	*	*	*	*
6	*	*	*	*	*	*	*
7	*	*	*	*	*	*	*

Properties of Covariance matrix

- ✱ If we define \mathbf{x}_c as the mean centered matrix for dataset $\{x\}$

$$\text{Covmat}(\{x\}) = \frac{X_c X_c^T}{N}$$

$u \cdot u^T = \text{inner prod}$
 $(u, u^T) = |u|^2$

- ✱ The covariance matrix is a $d \times d$ matrix

Covmat($\{\mathbf{X}\}$) 7×7

	1	2	3	4	5	6	7
1	*	*	*	*	*	*	*
2	*	*	*	*	*	*	*
3	*	*	*	*	*	*	*
4	*	*	*	*	*	*	*
5	*	*	*	*	*	*	*
6	*	*	*	*	*	*	*
7	*	*	*	*	*	*	*

$d \times d$

$d=7$

Example: covariance matrix of a data set

(I) $N=5$ $d=2$

$$A_0 = \begin{bmatrix} 5 & 4 & 3 & 2 & 1 \\ -1 & 1 & 0 & 1 & -1 \end{bmatrix} \begin{matrix} x^{(1)} \\ x^{(2)} \end{matrix}$$

$d=2$

2×2

What are the dimensions of the covariance matrix of this data?

- A) 2 by 2
- B) 5 by 5
- C) 5 by 2
- D) 2 by 5

Example: covariance matrix of a data set

(i)

Mean centering

mean

$$A_0 = \begin{bmatrix} 5 & 4 & 3 & 2 & 1 \\ -1 & 1 & 0 & 1 & -1 \end{bmatrix}$$
$$A_1 = \begin{bmatrix} 2 & 1 & 0 & -1 & -2 \\ -1 & 1 & 0 & 1 & -1 \end{bmatrix}$$

The value 3 in the first row, third column of A_0 is circled in blue. A blue horizontal line is drawn under the first row of A_0 . A blue vertical line is drawn to the right of the matrices, with the word "mean" written above it and the number "3" written next to it. A blue "0" is written below the "3".

Example: covariance matrix of a data set

(I) Mean centering

$$A_0 = \begin{bmatrix} 5 & 4 & 3 & 2 & 1 \\ -1 & 1 & 0 & 1 & -1 \end{bmatrix}$$

$$A_1 = \begin{bmatrix} 2 & 1 & 0 & -1 & -2 \\ -1 & 1 & 0 & 1 & -1 \end{bmatrix}$$

$$(II) A_2 = A_1 A_1^T$$

Inner product of each pairs:

$$A_2 [1,1] = 10$$

$$A_2 [2,2] = 4$$

$$A_2 [1,2] = 0$$

Example: covariance matrix of a data set

(I) Mean centering

$$A_0 = \begin{bmatrix} 5 & 4 & 3 & 2 & 1 \\ -1 & 1 & 0 & 1 & -1 \end{bmatrix}$$

$$A_1 = \begin{bmatrix} 2 & 1 & 0 & -1 & -2 \\ -1 & 1 & 0 & 1 & -1 \end{bmatrix}$$

(II) $A_2 = A_1 A_1^T$

Inner product of each pairs:

$$A_2 [1,1] = 10$$

$$A_2 [2,2] = 4$$

$$A_2 [1,2] = 0$$

(III)

Divide the matrix with N – the number of items

$$\text{Covmat}(\{\mathbf{X}\}) = \frac{1}{N} A_2 = \frac{1}{5} \begin{bmatrix} 10 & 0 \\ 0 & 4 \end{bmatrix} = \begin{bmatrix} 2 & 0 \\ 0 & 0.8 \end{bmatrix}$$

Translation properties of mean and covariance matrix

- ✱ Translating the data set translates the mean

$$\text{mean}(\{x\} + c) = \text{mean}(\{x\}) + c$$

- ✱ Translating the data set leaves the covariance matrix unchanged

$$\text{Covmat}(\{x\} + c) = \text{Covmat}(\{x\})$$

Translation properties of covariance matrix

✱ Proof:

$$\text{Covmat}(\{x\}) = \frac{X_c X_c^T}{N}$$

$X_c \rightarrow$ doesn't change
if $\{x\}$ is translated.

$$\begin{aligned} \therefore X+c - \text{mean}(\{X+c\}) \\ = X - \text{mean}(\{x\}) = X_c \end{aligned}$$

Linear transformation properties of mean and covariance matrix

- Linearly transforming the data set linearly transforms the mean

$$\text{mean}(\{A\mathbf{x}\}) = A \text{mean}(\{\mathbf{x}\})$$

if $\text{mean}(\{\mathbf{x}\}) = 0$
 $\text{mean}(\{A\mathbf{x}\}) = 0$

- Linearly transforming the data set linearly changes the covariance matrix quadratically

$$\text{Covmat}(\{A\mathbf{x}\}) = A \text{Covmat}(\{\mathbf{x}\}) A^T$$

AX
 $m \times N$

$X \rightarrow d \times N$
 $A \rightarrow \begin{matrix} m \\ \vdots \\ i \\ \vdots \\ d \end{matrix} \times d$

$$\text{var}(c\mathbf{x}) = c^T \text{var}(\mathbf{x})$$

$A \cdot X$ $d \times N$ # of col of $A = d$

Proof of linear transformation of covariance matrix

$$\text{Covmat}(\{x\}) = \frac{X_c X_c^T}{N}$$

Suppose $X = X_c$
data X is
matrix centered

$$\text{Covmat}(\{Ax\}) = \frac{(AX)_c [(AX)_c]^T}{N}$$

$$AX = AX_c$$

if X_c is
centered

$$= \frac{AX_c (AX_c)^T}{N}$$

AX_c is
centered

$$(BC)^T = C^T B^T$$

↑

$$= \frac{AX_c \cdot X_c^T A^T}{N}$$

$$= A \cdot \text{Covmat}(\{x\}) \cdot A^T$$

Dimension Reduction

- ✱ In stead of showing more dimensions through visualization, it's a good idea to do dimension reduction in order to see the major features of the data set.
- ✱ For example, principal component analysis help find the major components of the data set.
- ✱ PCA is essentially about finding eigenvectors of covariance matrix

Why linear algebra?

- ✱ We are entering into part **IV** of the course. The contents will be basic machine learning techniques.
- ✱ Linear algebra is essential for a lot of machine Learning methods!

Eigenvalues and eigenvectors review

✱ If A is an $n \times n$ square matrix, an eigenvalue λ and its corresponding eigenvector v (of dimension $n \times 1$) satisfy $Av = \lambda v$.

✱ To solve for λ , we solve the characteristic equation

$$|A - \lambda I| = 0$$

✱ Given a value of λ , we solve v by solving

$$(A - \lambda I) v = 0$$

✱ Note if v is an eigenvector, then so is any multiple kv .

Eigenvalues and eigenvectors example

- ✱ Find the eigenvalues and eigenvectors

$$A = \begin{bmatrix} 5 & 3 \\ 3 & 5 \end{bmatrix}$$

What's special
of this A ?
symmetric

$$|A - \lambda I| = 0$$

$$\begin{vmatrix} 5-\lambda & 3 \\ 3 & 5-\lambda \end{vmatrix} = 0$$

$$(5-\lambda)(5-\lambda) - 9 = 0$$

$$(\lambda-8)(\lambda-2) = 0$$

$$\lambda_1 = 8$$

$$\lambda_2 = 2$$

positive definite

$$\lambda_i > 0$$

Eigenvalues and eigenvectors example

- Find the eigenvectors

$$A = \begin{bmatrix} 5 & 3 \\ 3 & 5 \end{bmatrix}$$

$$(A - \lambda I)v = 0$$

$$\lambda_1 = 8 \quad \begin{bmatrix} 5-8 & 3 \\ 3 & 5-8 \end{bmatrix} v = 0$$

$$\begin{bmatrix} -3 & 3 \\ 3 & -3 \end{bmatrix} v = 0$$

$$v_1 = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$

$$u_1 = \frac{1}{\|v_1\|} v_1 = \frac{1}{\sqrt{2}} \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$

$$u_2 = \frac{1}{\|v_2\|} v_2 = \frac{1}{\sqrt{2}} \begin{bmatrix} -1 \\ 1 \end{bmatrix}$$

$$\lambda_2 = 2 \quad \begin{bmatrix} 5-2 & 3 \\ 3 & 5-2 \end{bmatrix} v = 0$$

$$\begin{bmatrix} 3 & 3 \\ 3 & 3 \end{bmatrix} v = 0$$

$$v_2 = \begin{bmatrix} -1 \\ 1 \end{bmatrix}$$

Eigenvalues and eigenvectors example (2)

- ✱ Find the eigenvalues and eigenvectors of

$$A = \begin{bmatrix} 1 & 2 \\ 2 & 4 \end{bmatrix} \text{ 2x2 matrix}$$

What's special of
this A?
Symmetric & singular

$$\det(A) = \prod \lambda_i = 0$$

$$\lambda_i \geq 0$$

$$|A - \lambda I| = 0$$

$$\left| \begin{bmatrix} 1 & 2 \\ 2 & 4 \end{bmatrix} - \begin{bmatrix} \lambda & 0 \\ 0 & \lambda \end{bmatrix} \right| = 0$$

$$\left| \begin{bmatrix} 1-\lambda & 2 \\ 2 & 4-\lambda \end{bmatrix} \right| = 0$$

$$(1-\lambda)(4-\lambda) - 4 = 0$$

$$(\lambda-5) \cdot \lambda = 0$$

$$\underline{\lambda_1 = 5}, \quad \lambda_2 = 0$$

positive semi-definite

Eigenvalues and eigenvectors example

✿ Find the eigenvectors of

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

$$\lambda_1 = 5$$

$$(A - \lambda_1 I)v_1 = 0$$

$$(A - 5I)v_1 = 0 \Rightarrow \begin{bmatrix} 1-5 & 2 \\ 2 & 4-5 \end{bmatrix} v_1 = 0$$

$$v_1 = \begin{bmatrix} 1 \\ 2 \end{bmatrix} \Rightarrow u_1 = \frac{1}{\sqrt{5}} \begin{bmatrix} 1 \\ 2 \end{bmatrix}$$

$$\lambda_2 = 0$$

$$A v_2 = 0$$

$$v_2 = \begin{bmatrix} -2 \\ 1 \end{bmatrix} \Rightarrow u_2 = \frac{1}{\sqrt{5}} \begin{bmatrix} -2 \\ 1 \end{bmatrix}$$

Diagonalization of a symmetric matrix

- ✱ If A is an $n \times n$ symmetric square matrix, the eigenvalues are real.
- ✱ If the eigenvalues are also distinct, their eigenvectors are orthogonal
- ✱ We can then scale the eigenvectors to unit length, and place them into an orthogonal matrix $U = [\mathbf{u}_1 \ \mathbf{u}_2 \ \dots \ \mathbf{u}_n]$
- ✱ We can write the diagonal matrix $\Lambda = U^T A U$ such that the diagonal entries of Λ are $\lambda_1, \lambda_2, \dots, \lambda_n$ in that order.

Why do we do this?

Diagonalization example

✱ For $\lambda_1 = 8$ $u_1 = \frac{1}{\sqrt{2}} \begin{bmatrix} 1 \\ 1 \end{bmatrix}$

$$A = \begin{bmatrix} 5 & 3 \\ 3 & 5 \end{bmatrix}$$

$\lambda_2 = 2$ $u_2 = \frac{1}{\sqrt{2}} \begin{bmatrix} -1 \\ 1 \end{bmatrix}$

u_1 u_2
↓ ↓

$$\begin{bmatrix} 8 & 0 \\ 0 & 2 \end{bmatrix} = \begin{bmatrix} \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{2}} & -\frac{1}{\sqrt{2}} \end{bmatrix} \begin{bmatrix} 5 & 3 \\ 3 & 5 \end{bmatrix} \begin{bmatrix} \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{2}} & -\frac{1}{\sqrt{2}} \end{bmatrix}$$

\wedge u^T A u

Q. Are these two vectors orthogonal?

$$V_1 = [3 \ 6], V_2 = [-2 \ 1]$$

A. Yes

$$3 \times (-2) + 6 \times 1 = 0$$

B. No

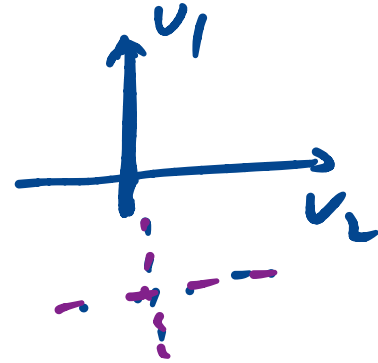
$$\sum V_{1i} \cdot V_{2i} = 0$$

$$\begin{pmatrix} 3 \\ 6 \end{pmatrix} \cdot \begin{pmatrix} -2 \\ 1 \end{pmatrix} \text{ orthogonal}$$

$$\underline{\text{dot prod}(V_1, V_2) = 0}$$

Q. Is this true?

When two zero-mean vectors of data are orthogonal, they are uncorrelated



$$\text{mean}(v_i) = 0$$

A. Yes

B. No

$$\sum \frac{(x - \text{mean}\{x\})}{\hat{x}} \frac{(y - \text{mean}\{y\})}{\hat{y}} = 0$$
$$\frac{\sum \hat{x} \hat{y}}{N}$$

Q. Is this true?

When two zero-mean vectors of data are orthogonal, they are uncorrelated

A. Yes

B. No

Assignments

- ✱ Read Chapter 10 of the textbook
- ✱ Next time: PCA

Additional References

- ✿ Robert V. Hogg, Elliot A. Tanis and Dale L. Zimmerman. “Probability and Statistical Inference”
- ✿ Morris H. Degroot and Mark J. Schervish
"Probability and Statistics"

See you next time

*See
You!*

