

Background material crib-sheet

Iain Murray <i.murray+ta@gatsby.ucl.ac.uk>, October 2003

Here are a summary of results with which you should be familiar. If anything here is unclear you should to do some further reading and exercises.

1 Probability Theory

Chapter 2, sections 2.1-2.3 of David MacKay's book covers this material:
<http://www.inference.phy.cam.ac.uk/mackay/itila/book.html>

The probability a discrete variable A takes value a is: $0 \leq P(A=a) \leq 1$

Probabilities of alternatives add: $P(A=a \text{ or } a') = P(A=a) + P(A=a')$ Alternatives

The probabilities of all outcomes must sum to one: $\sum_{\text{all possible } a} P(A=a) = 1$ Normalisation

$P(A=a, B=b)$ is the joint probability that both $A=a$ and $B=b$ occur. Joint Probability

Variables can be "summed out" of joint distributions: Marginalisation

$$P(A=a) = \sum_{\text{all possible } b} P(A=a, B=b)$$

$P(A=a|B=b)$ is the probability $A=a$ occurs given the knowledge $B=b$. Conditional Probability

$P(A=a, B=b) = P(A=a)P(B=b|A=a) = P(B=b)P(A=a|B=b)$ Product Rule

The following hold, for all a and b , **if and only if A and B are independent**: Independence

$$\begin{aligned} P(A=a|B=b) &= P(A=a) \\ P(B=b|A=a) &= P(B=b) \\ P(A=a, B=b) &= P(A=a)P(B=b). \end{aligned}$$

Otherwise the product rule above *must* be used.

Bayes rule can be derived from the above: Bayes Rule

$$P(A=a|B=b, \mathcal{H}) = \frac{P(B=b|A=a, \mathcal{H})P(A=a|\mathcal{H})}{P(B=b|\mathcal{H})} \propto P(A=a, B=b|\mathcal{H})$$

Note that here, as with any expression, we are free to condition the whole thing on any set of assumptions, \mathcal{H} , we like. Note $\sum_a P(A=a, B=b|\mathcal{H}) = P(B=b|\mathcal{H})$ gives the normalising constant of proportionality.

All the above theory basically still applies to continuous variables if sums are converted into integrals¹. The probability that X lies between x and $x+dx$ is $p(x)dx$, where $p(x)$ is a *probability density function* with range $[0, \infty]$. Continuous variables

$P(x_1 < X < x_2) = \int_{x_1}^{x_2} p(x)dx$, $\int_{-\infty}^{\infty} p(x)dx = 1$ and $p(x) = \int_{-\infty}^{\infty} p(x, y)dy$. Continuous versions of some results

The expectation or mean under a probability distribution is: Expectations

$$\langle f(a) \rangle = \sum_a P(A=a) f(a) \quad \text{or} \quad \langle f(x) \rangle = \int_{-\infty}^{\infty} p(x) f(x) dx$$

2 Linear Algebra

This is designed as a prequel to Sam Roweis's "matrix identities" sheet:
<http://www.cs.toronto.edu/~roweis/notes/matrixid.pdf>

Scalars are individual numbers, vectors are columns of numbers, matrices are rectangular grids of numbers, eg:

$$x = 3.4, \quad \mathbf{x} = \begin{pmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{pmatrix}, \quad A = \begin{pmatrix} A_{11} & A_{12} & \cdots & A_{1n} \\ A_{21} & A_{22} & \cdots & A_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ A_{m1} & A_{m2} & \cdots & A_{mn} \end{pmatrix}$$

In the above example x is 1×1 , \mathbf{x} is $n \times 1$ and A is $m \times n$. Dimensions

The transpose operator, \top (' in Matlab), swaps the rows and columns: Transpose

$$x^\top = x, \quad \mathbf{x}^\top = (x_1 \ x_2 \ \cdots \ x_n), \quad (A^\top)_{ij} = A_{ji}$$

Quantities whose inner dimensions match may be "multiplied" by summing over this index. The outer dimensions give the dimensions of the answer. Multiplication

$$A\mathbf{x} \text{ has elements } (A\mathbf{x})_i = \sum_{j=1}^n A_{ij}x_j \quad \text{and} \quad (AA^\top)_{ij} = \sum_{k=1}^n A_{ik}(A^\top)_{kj} = \sum_{k=1}^n A_{ik}A_{jk}$$

All the following are allowed (the dimensions of the answer are also shown): Check Dimensions

$$\begin{matrix} \mathbf{x}^\top \mathbf{x} & \mathbf{x}\mathbf{x}^\top & A\mathbf{x} & AA^\top & A^\top A & \mathbf{x}^\top A\mathbf{x} \\ 1 \times 1 & n \times n & m \times 1 & m \times m & n \times n & 1 \times 1 \\ \text{scalar} & \text{matrix} & \text{vector} & \text{matrix} & \text{matrix} & \text{scalar} \end{matrix},$$

while $\mathbf{x}\mathbf{x}$, AA and $\mathbf{x}A$ *do not make sense* for $m \neq n \neq 1$. Can you see why?

An exception to the above rule is that we may write: xA . Every element of the matrix A is multiplied by the scalar x . Multiplication by scalar

Simple and valid manipulations: Easily proved results

$$(AB)C = A(BC) \quad A(B+C) = AB+AC \quad (A+B)^\top = A^\top+B^\top \quad (AB)^\top = B^\top A^\top$$

Note that $AB \neq BA$ in general.

¹Integrals are the equivalent of sums for continuous variables. Eg: $\sum_{i=1}^n f(x_i)\Delta x$ becomes the integral $\int_a^b f(x)dx$ in the limit $\Delta x \rightarrow 0$, $n \rightarrow \infty$, where $\Delta x = \frac{b-a}{n}$ and $x_i = a + i\Delta x$. Find an A-level text book with some diagrams if you have not seen this before.

2.1 Square Matrices

Now consider the square $n \times n$ matrix B .

All off-diagonal elements of diagonal matrices are zero. The “Identity matrix”, which leaves vectors and matrices unchanged on multiplication, is diagonal with each non-zero element equal to one.

Diagonal matrices, the Identity

$$\begin{aligned} B_{ij} &= 0 \text{ if } i \neq j \Leftrightarrow \text{“}B \text{ is diagonal”} \\ \mathbb{I}_{ij} &= 0 \text{ if } i \neq j \text{ and } \mathbb{I}_{ii} = 1 \ \forall i \Leftrightarrow \text{“}\mathbb{I} \text{ is the identity matrix”} \\ \mathbb{I}\mathbf{x} &= \mathbf{x} \quad \mathbb{I}B = B = B\mathbb{I} \quad \mathbf{x}^\top \mathbb{I} = \mathbf{x}^\top \end{aligned}$$

Some square matrices have inverses:

Inverses

$$B^{-1}B = BB^{-1} = \mathbb{I} \quad (B^{-1})^{-1} = B,$$

which have these properties:

$$(BC)^{-1} = C^{-1}B^{-1} \quad (B^{-1})^\top = (B^\top)^{-1}$$

Linear simultaneous equations could be solved (inefficiently) this way:

Solving Linear equations

$$\text{if } B\mathbf{x} = \mathbf{y} \text{ then } \mathbf{x} = B^{-1}\mathbf{y}$$

Some other commonly used matrix definitions include:

$$B_{ij} = B_{ji} \Leftrightarrow \text{“}B \text{ is symmetric”}$$

Symmetry

$$\text{Trace}(B) = \text{Tr}(B) = \sum_{i=1}^n B_{ii} = \text{“sum of diagonal elements”}$$

Trace

Cyclic permutations are allowed inside trace. Trace of a scalar is a scalar:

A Trace Trick

$$\text{Tr}(BCD) = \text{Tr}(DBC) = \text{Tr}(CDB) \quad \mathbf{x}^\top B\mathbf{x} = \text{Tr}(\mathbf{x}^\top B\mathbf{x}) = \text{Tr}(\mathbf{x}\mathbf{x}^\top B)$$

The determinant² is written $\text{Det}(B)$ or $|B|$. It is a scalar regardless of n .

Determinants

$$|BC| = |B||C|, \quad |x| = x, \quad |xB| = x^n|B|, \quad |B^{-1}| = \frac{1}{|B|}.$$

It *determines* if B can be inverted: $|B|=0 \Rightarrow B^{-1}$ undefined. If the vector to every point of a shape is pre-multiplied by B then the shape’s area or volume increases by a factor of $|B|$. It also appears in the normalising constant of a Gaussian. For a diagonal matrix the volume scaling factor is simply the product of the diagonal elements. In general the determinant is the product of the eigenvalues.

$$B\mathbf{e}^{(i)} = \lambda^{(i)}\mathbf{e}^{(i)} \Leftrightarrow \text{“}\lambda^{(i)} \text{ is an eigenvalue of } B \text{ with eigenvector } \mathbf{e}^{(i)}\text{”}$$

Eigenvalues, Eigenvectors

$$|B| = \prod \text{eigenvalues} \quad \text{Trace}(B) = \sum \text{eigenvalues}$$

If B is real and symmetric (eg a covariance matrix) the eigenvectors are orthogonal (perpendicular) and so form a basis (can be used as axes).

²This section is only intended to give you a flavour so you understand other references and Sam’s crib sheet. More detailed history and overview is here: <http://www.wikipedia.org/wiki/Determinant>

3 Differentiation

Any good A-level maths text book should cover this material and have plenty of exercises. Undergraduate text books might cover it quickly in less than a chapter.

The gradient of a straight line $y = mx + c$ is a constant $y' = \frac{y(x+\Delta x) - y(x)}{\Delta x} = m$. Gradient

Many functions look like straight lines over a small enough range. The gradient of this line, the derivative, is not constant, but a new function: Differentiation

$$y'(x) = \frac{dy}{dx} = \lim_{\Delta x \rightarrow 0} \frac{y(x+\Delta x) - y(x)}{\Delta x}, \quad \text{which could be differentiated again: } y'' = \frac{d^2y}{dx^2} = \frac{dy'}{dx}$$

The following results are well known (c is a constant):

Standard derivatives

$$\begin{aligned} f(x) : & \quad c & cx & cx^n & \log_e(x) & \exp(x) \\ f'(x) : & \quad 0 & c & cnx^{n-1} & 1/x & \exp(x) \end{aligned}$$

At a maximum or minimum the function is rising on one side and falling on the other. In between the gradient must be zero. Therefore Optimisation

$$\text{maxima and minima satisfy: } \frac{df(x)}{dx} = 0 \quad \text{or} \quad \frac{df(\mathbf{x})}{d\mathbf{x}} = \mathbf{0} \Leftrightarrow \frac{df(\mathbf{x})}{dx_i} = 0 \ \forall i$$

If we can’t solve this we can evolve our variable x , or variables \mathbf{x} , on a computer using gradient information until we find a place where the gradient is zero.

A function may be approximated by a straight line³ about any point a .

Approximation

$$f(a+x) \approx f(a) + x f'(a), \quad \text{eg: } \log(1+x) \approx \log(1+0) + x \frac{1}{1+0} = x$$

The derivative operator is linear:

Linearity

$$\frac{d(f(x) + g(x))}{dx} = \frac{df(x)}{dx} + \frac{dg(x)}{dx}, \quad \text{eg: } \frac{d(x + \exp(x))}{dx} = 1 + \exp(x).$$

Dealing with products is slightly more involved:

Product Rule

$$\frac{d(u(x)v(x))}{dx} = v \frac{du}{dx} + u \frac{dv}{dx}, \quad \text{eg: } \frac{d(x \cdot \exp(x))}{dx} = \exp(x) + x \exp(x).$$

The “chain rule” $\frac{df(u)}{dx} = \frac{du}{dx} \frac{df(u)}{du}$, allows results to be combined.

Chain Rule

$$\begin{aligned} \text{For example: } \frac{d \exp(ay^m)}{dy} &= \frac{d(ay^m)}{dy} \cdot \frac{d \exp(ay^m)}{d(ay^m)} \quad \text{“with } u = ay^m\text{”} \\ &= amy^{m-1} \cdot \exp(ay^m) \end{aligned}$$

If you can’t show the following you could do with some practice:

Exercise

$$\frac{d}{dz} \left[\frac{1}{(b+cz)} \exp(az) + e \right] = \exp(az) \left(\frac{a}{b+cz} - \frac{c}{(b+cz)^2} \right)$$

Note that a, b, c and e are constants, that $\frac{1}{u} = u^{-1}$ and this is hard if you haven’t done differentiation (for a long time). Again, get a text book.

³More accurate approximations can be made. Look up Taylor series.