Mathematical Tools
for Neural and Cognitive Science

Fall semester, 2020

Section 1: Linear Algebra

Linear Algebra

"Linear algebra has become as basic and as applicable as calculus, and fortunately it is easier"

- Gilbert Strang, *Linear Algebra and its Applications*

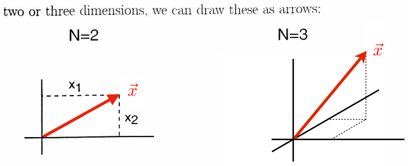
… and this is even more true today than when the book was published!

Vectors

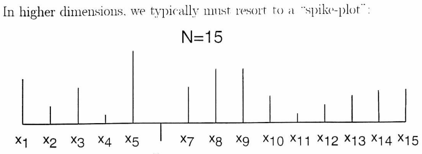
Ordered lists of numbers, depicted in 3 ways:

$$\vec{x} = \begin{pmatrix} x_1 \\ x_2 \\ x_3 \\ \vdots \\ x_N \end{pmatrix}$$

In two or three dimensions, we can draw these as arrows:



In higher dimensions, we typically must resort to a "spike-plot":

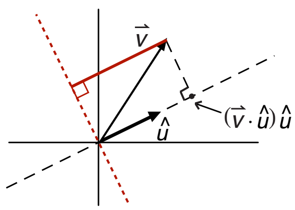


Vector operations

- scalar multiplication
- addition, vector spaces
- length, unit vectors
- inner product (a.k.a. “dot” product)
  - definition/notation: sum of pairwise products
  - geometry: cosines, orthogonality test

[on board: geometry]

Inner product with a unit vector



- projection
- distance to line
- change of coordinates

[on board: geometry]

Vectors as “operators”

- “averager”
- “windowed averager”
- “smooth averager”
- “local differencer”
- “component selector”

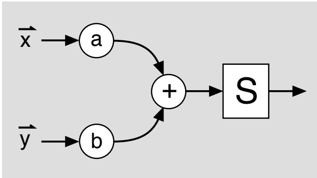
[on board]

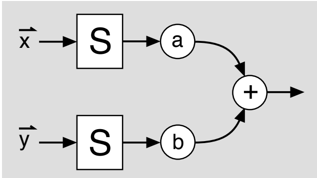
Linear System

S is a linear system if (and only if) it obeys the principle of superposition:

$$S(a\vec{x} + b\vec{y}) = aS(\vec{x}) + bS(\vec{y})$$

For *any* input vectors $\{\vec{x}, \vec{y}\}$, and *any* scalars $\{a, b\}$, the two diagrams at the right must produce the same response.

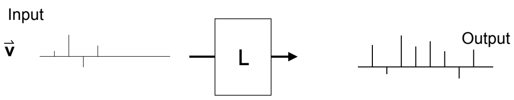




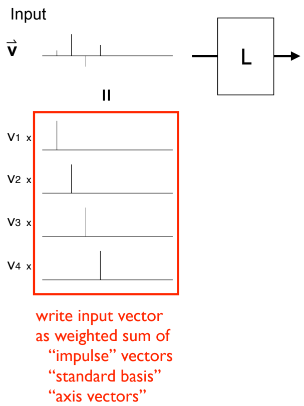
Linear Systems

- Very well understood (150+ years of effort)
- Excellent design/characterization toolbox
- An idealization (they do not exist!)
- Useful nevertheless:
  - conceptualize fundamental issues
  - provide baseline performance
  - good starting point for more complex models

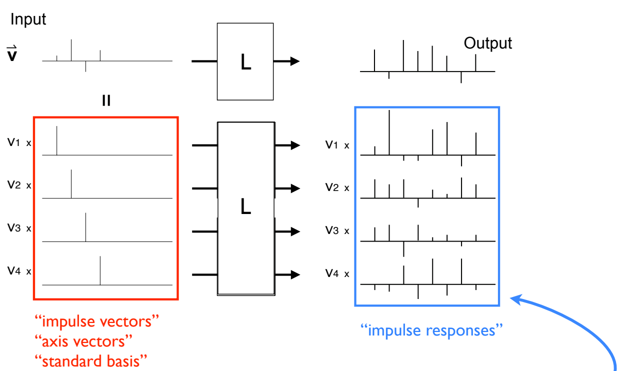
Implications of Linearity



Implications of Linearity



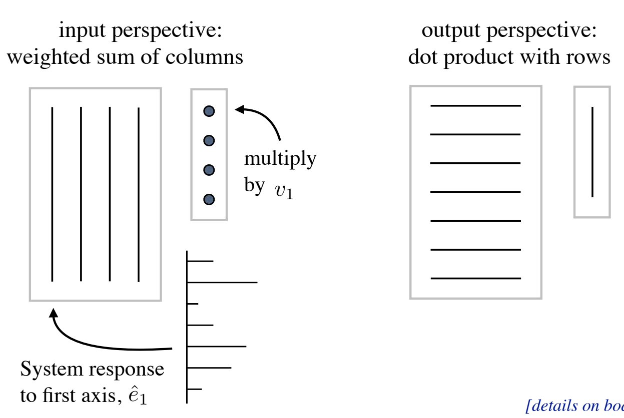
Implications of Linearity



Response to *any* input can be computed from responses to impulses
This defines the operation of *matrix multiplication*

Matrix multiplication

Two different interpretations of $M\vec{v}$:



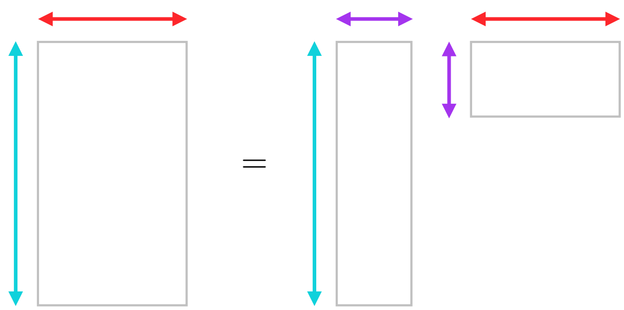
[details on board]

Matrix multiplication

- two interpretations of $M\vec{v}$:
  - input perspective: weighted sum of columns
  - output perspective: inner product with rows
- transpose A^T, symmetric matrices ($A = A^T$)
- distributive property: directly from linearity!
- associative property: cascade of two linear systems is linear. Defines matrix multiplication.

[details on board]

Matrix multiplication: dimensional consistency



Matrix multiplication

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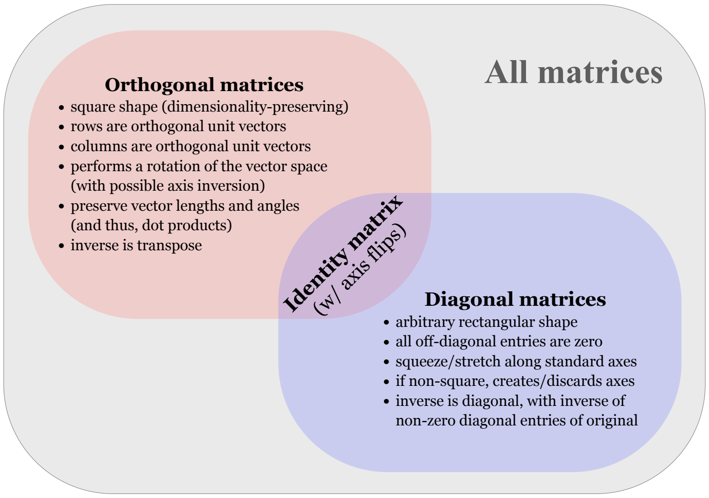
- distributive property: directly from linearity!
- associative property: cascade of two linear systems is linear. Defines matrix multiplication.
- generally *not* commutative ($AB \neq BA$), but note that $(AB)^T = B^T A^T$
- vectors as matrices: Inner products, Outer products

[details on board]



(Venn Diagram)

Singular Value Decomposition (SVD)

Any matrix can be factorized as

$$M = U\,S\,V^T$$

with U and V orthogonal, S diagonal.

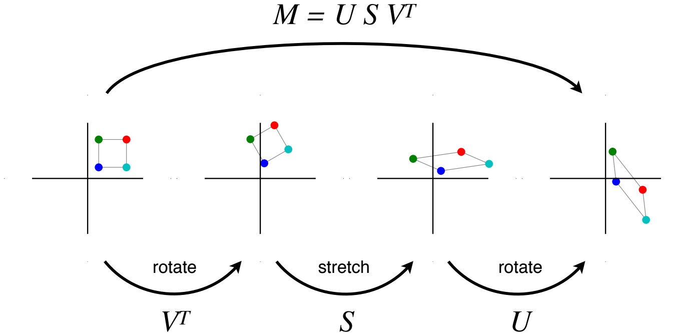
- geometry: "rotate, stretch, rotate"
- columns of V are basis for input coordinate system
- columns of U are basis for output coordinate system
- S rescales axes, and determines what "gets through"

[details on board]

SVD geometry (in 2D)

Consider applying M to four vectors (colored points):

$$M = U\,S\,V^T$$



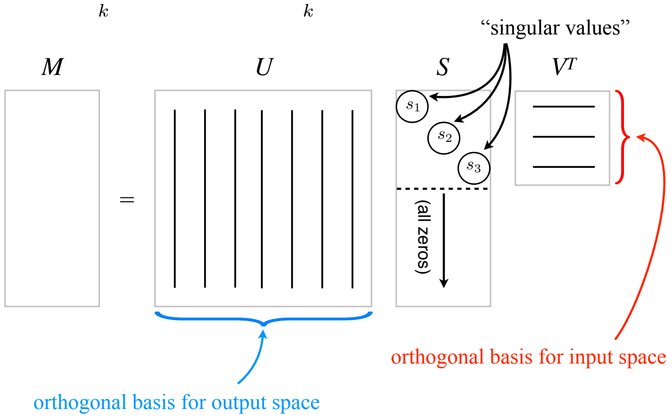
(note order of transformations!)

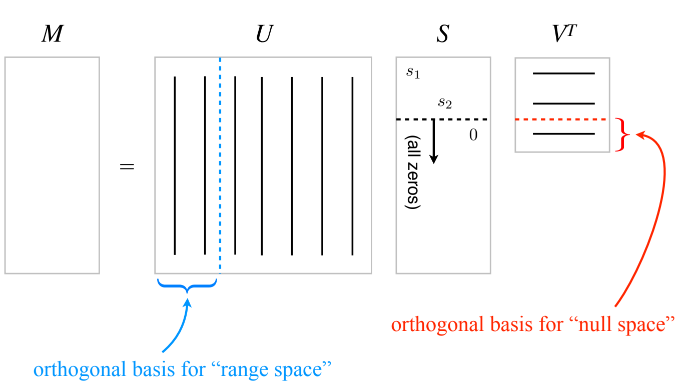
Singular Value Decomposition (SVD)

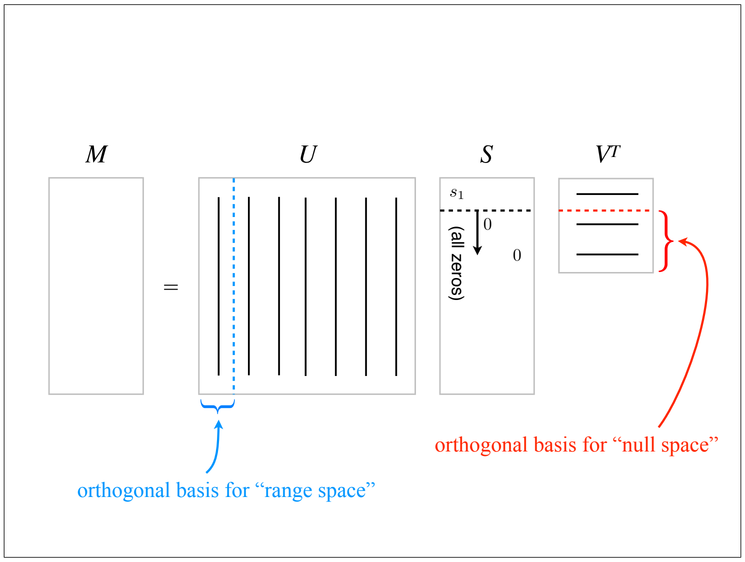
- interpretation: sum of "outer products"
- non-uniqueness? permutations, sign flips
- nullspace and rangespace
- inverse and pseudo-inverse

[details on board]

$$M\vec{x} = \sum_k s_k \left(\hat{v}_k^T \vec{x}\right) \hat{u}_k = \sum_k s_k \left(\hat{u}_k \hat{v}_k^T\right) \vec{x}$$






M
U
S
VT
=
s1
0
(all zeros)
0
orthogonal basis for "range space"
orthogonal basis for "null space"