

10-606 Mathematical Foundations for Machine Learning

Machine Learning Department
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Vector Spaces

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Lecture 4
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Q&A

Q: Why did the readings on the course Schedule page not match the lectures?

A: Sorry! That was a copy/paste error. Now resolved.

Q: Is there an official audit option for this course?

A: There was not before today. If you are interested, please talk to me after class. (Today is the university deadline for switching to audit.)

Q&A

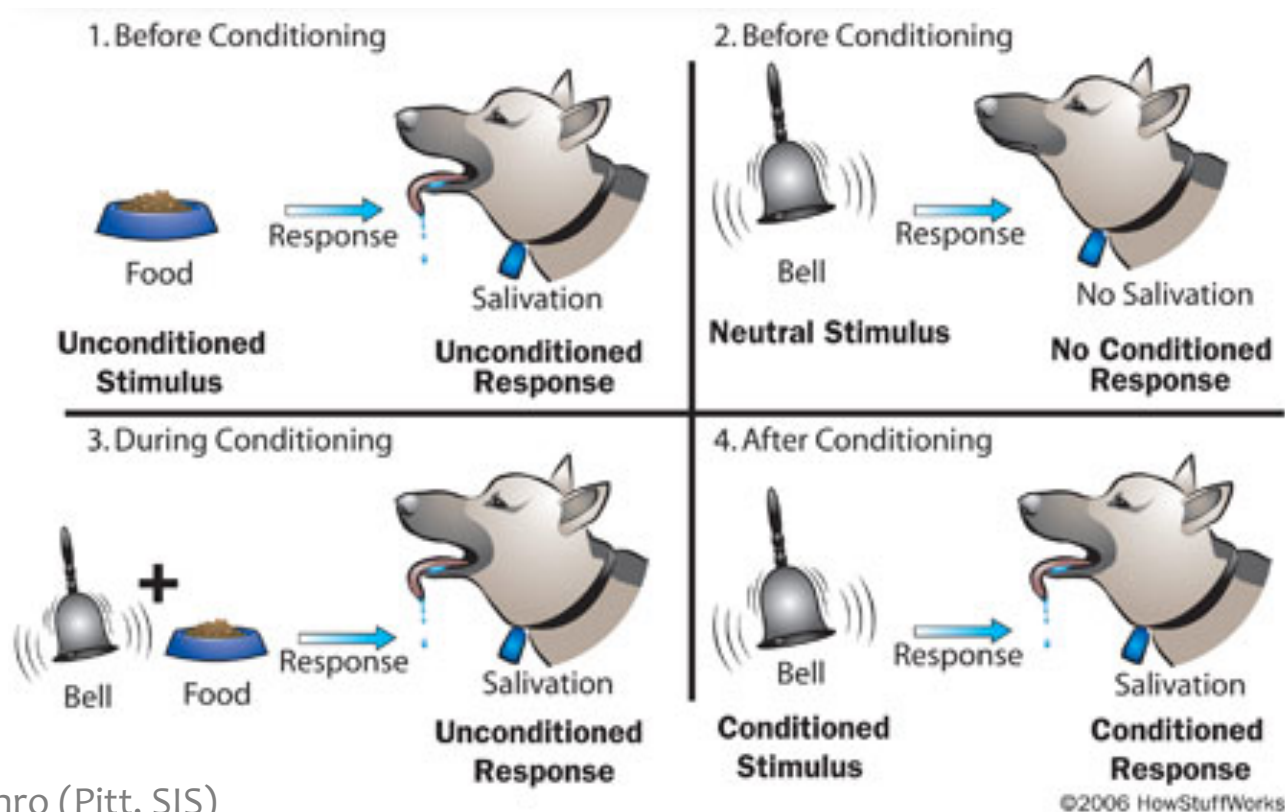
MOTIVATION: LINEAR ALGEBRA

Learning

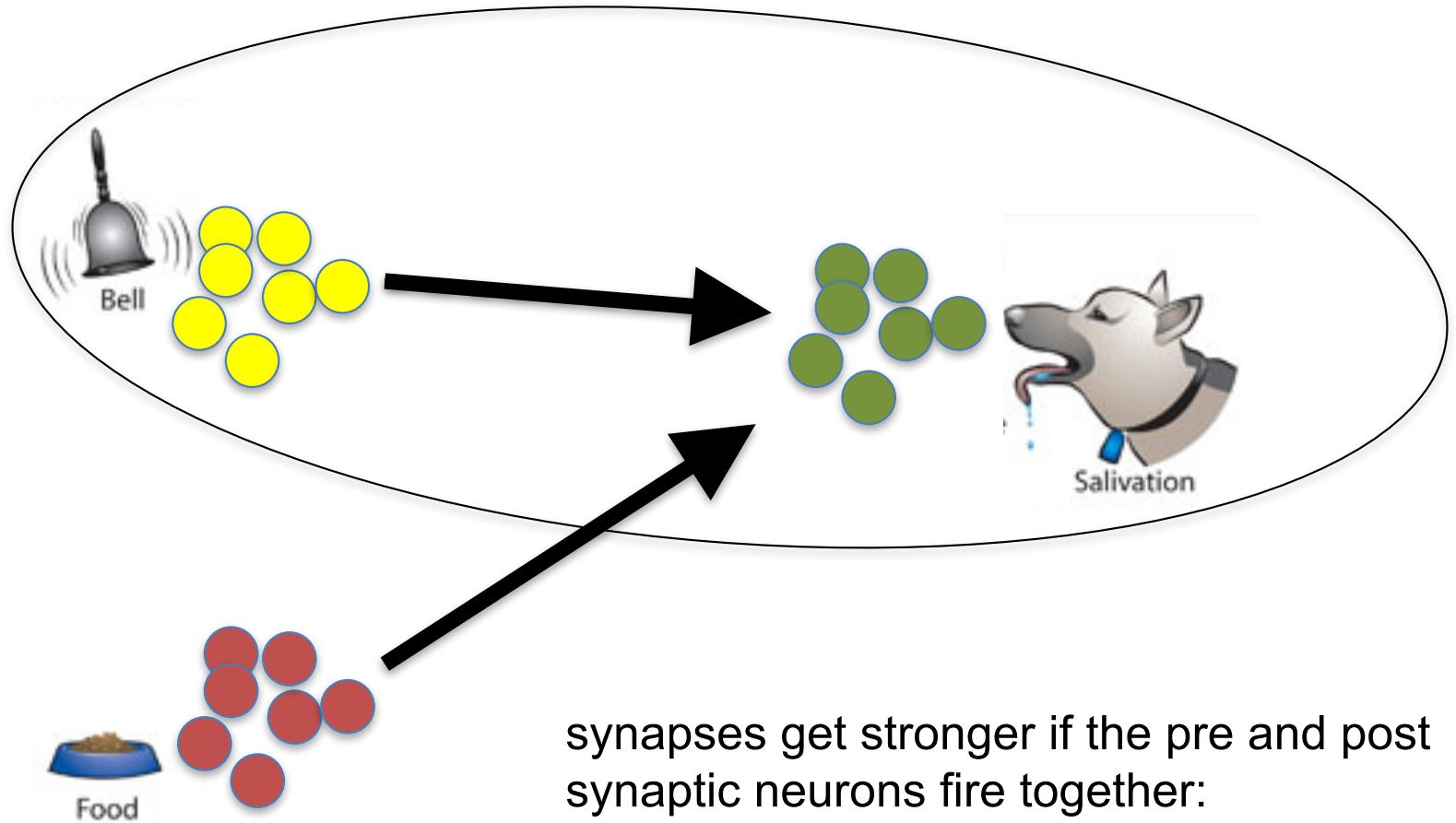
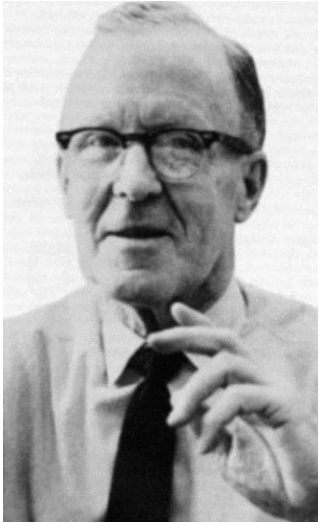


Neural substrate of learning

- What changes in a neural system when learning takes place?
- Consider a simple case of learning: Pavlov



Hebb's Idea

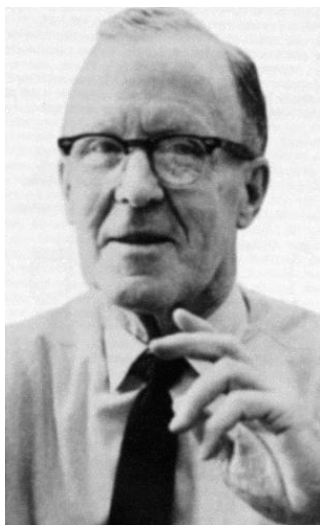


synapses get stronger if the pre and post synaptic neurons fire together:

*Neurons that **fire** together, **wire** together*

Hebbian Learning

Hebb's Neurophysiological Postulate



"When an axon of cell A is near enough to excite cell B and repeatedly or persistently takes part in firing it, some growth process or metabolic change takes place in one or both cells such that A 's efficiency, as one of the cells firing B , is increased."

- D. O. Hebb (1949) *The Organization of Behavior*

Mathematical implementation (bilinear): $\Delta w_{ij}(t) = k a_i(t) a_j(t)$

If $a_i(t)$ and $a_j(t)$ are never negative, the weights can never decrease by this rule -- they must either increase or not change... A mechanism for reducing weights is required.

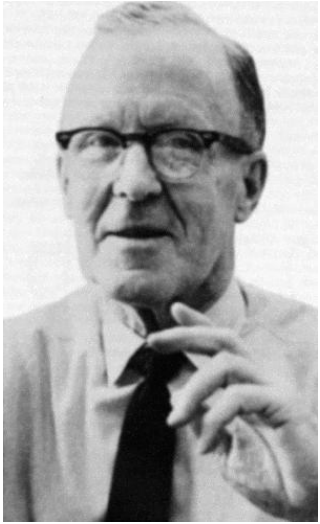
Three approaches

$$\Delta w_{ij}(t) = \max[w_{ij}(t) + \Delta w_{ij}(t), U] \quad \text{BSB}$$

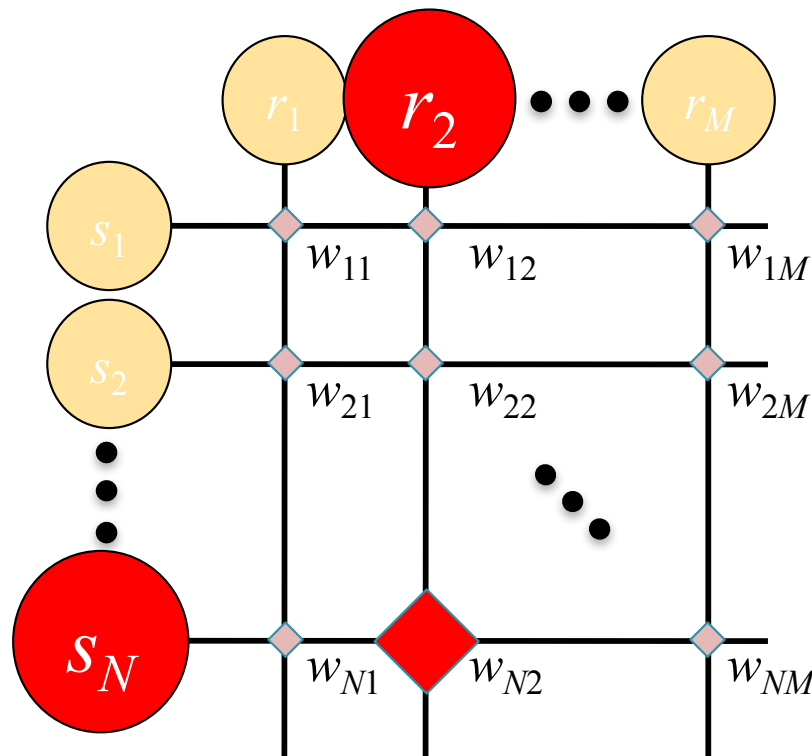
$$\Delta w_{ij}(t) = k a_i(t) a_j(t) - g w_{ij}(t) \quad \text{Weight Decay}$$

$$\Delta w_{ij}(t) = k [a_i(t) - \bar{a}_i] [a_j(t) - \bar{a}_j] \quad \text{Subtract means}$$

A matrix view of Hebbian Learning



Mathematical implementation (bilinear): $\Delta w_{ij}(t) = k a_i(t) a_j(t)$



Simplification:

$$w_{ij}(0) = 0$$

$$k = 1$$

$$w_{ij}(t) = \sum_{k=0}^t a_i(k) a_j(k)$$

LINEAR ALGEBRA

Vector Spaces

Chalkboard

- Real-valued vectors of length n , \mathbb{R}^n
- Properties of a vector space
- Inner product space
- Complete inner product space
- Other vector spaces

Vector Spaces

- **Definition:** A **field** is a set F of scalars (e.g. real numbers) that is closed under **addition** and **multiplication** and satisfies the following axioms
 1. addition and multiplication are **associative** and **commutative**
 2. there exists an **additive identity** and a **multiplicative identity** in F
 3. each element in F has an **additive inverse** and a **multiplicative inverse** (exception: the multiplicative identity does not have a multiplicative inverse)
 4. multiplication is **distributive** with respect to addition
- **Definition:** A **vector space** is a set V of vectors (e.g. real-valued vectors) that is closed **addition** (i.e. of vectors) and **scalar multiplication** over scalars from a field F and satisfies the following axioms
 1. addition and scalar multiplication are **associative** and **commutative**
 2. there exists an **additive identity** in V
 3. each vector has an **additive inverse** in V
 4. there exists a **multiplicative identity** in F
 5. each scalar has a **multiplicative inverse** in F
 6. scalar multiplication is **distributive** with respect to scalar addition and vector addition

Linear Algebra: Notation

Chalkboard

- Real-valued matrices
- Real-valued column/row vectors
- Elements of matrices/vectors
- Dot notation for columns/rows

Linear Algebra: Operations

Chalkboard

- Vector operations
 - dot product
 - outer product
- Matrix multiplication:
vector-vector, matrix-vector, matrix-matrix
- Transpose
- Vector Norms
 - Euclidean norm
 - ℓ_p norms

HEBIAN LEARNING & MATRIX MEMORIES

Storing a Pattern Pair in a Matrix

In-Class Exercise

1. Given vectors:
 - stimulus: $x = [0.5, -0.5]^T$
 - response: $y = [1, 2]^T$
2. Compute their outer product:
$$W = yx^T$$
3. Compute the predicted response:
$$r = Wx$$
4. Does the relationship you observe here between r and y always hold?