Python For Data Science *Cheat Sheet*

SciPy - Linear Algebra

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SciPy

The **SciPy** library is one of the core packages for scientific computing that provides mathematical algorithms and convenience functions built on the NumPy extension of Python.

Interacting With NumPy

Also see NumPy

```
>>> import numpy as np
>>> a = np.array([1,2,3])
>>> b = np.array([(1+5j,2j,3j), (4j,5j,6j)])
>>> c = np.array([[(1.5,2,3), (4,5,6)], [(3,2,1), (4,5,6)]])
```

Index Tricks

```
>>> np.mgrid[0:5,0:5]          Create a dense meshgrid
>>> np.ogrid[0:2,0:2]          Create an open meshgrid
>>> np.r_[[3,[0]*5,-1:1:10j]   Stack arrays vertically (row-wise)
>>> np.c_[b,c]                 Create stacked column-wise arrays
```

Shape Manipulation

```
>>> np.transpose(b)            Permute array dimensions
>>> b.flatten()                Flatten the array
>>> np.hstack((b,c))           Stack arrays horizontally (column-wise)
>>> np.vstack((a,b))           Stack arrays vertically (row-wise)
>>> np.hsplit(c,2)             Split the array horizontally at the 2nd index
>>> np.vpslit(d,2)             Split the array vertically at the 2nd index
```

Polynomials

```
>>> from numpy import poly1d
>>> p = poly1d([3,4,5])        Create a polynomial object
```

Vectorizing Functions

```
>>> def myfunc(a):
        if a < 0:
          return a*2
        else:
          return a/2
>>> np.vectorize(myfunc)       Vectorize functions
```

Type Handling

```
>>> np.real(c)                 Return the real part of the array elements
>>> np.imag(c)                 Return the imaginary part of the array elements
>>> np.real_if_close(c,tol=1000)  Return a real array if complex parts close to 0
>>> np.cast['f'](np.pi)        Cast object to a data type
```

Other Useful Functions

```
>>> np.angle(b,deg=True)       Return the angle of the complex argument
>>> g = np.linspace(0,np.pi,num=5)  Create an array of evenly spaced values
                                    (number of samples)
>>> g [3:] += np.pi
>>> np.unwrap(g)               Unwrap
>>> np.logspace(0,10,3)        Create an array of evenly spaced values (log scale)
>>> np.select([c<4],[c*2])     Return values from a list of arrays depending on
                               conditions
>>> misc.factorial(a)          Factorial
>>> misc.comb(10,3,exact=True)  Combine N things taken at k time
>>> misc.central_diff_weights(3)  Weights for Np-point central derivative
>>> misc.derivative(myfunc,1.0)   Find the n-th derivative of a function at a point
```

Linear Algebra

Also see NumPy

You'll use the `linalg` and `sparse` modules. Note that `scipy.linalg` contains and expands on `numpy.linalg`.

```
>>> from scipy import linalg, sparse
```

Creating Matrices

```
>>> A = np.matrix(np.random.random((2,2)))
>>> B = np.asmatrix(b)
>>> C = np.mat(np.random.random((10,5)))
>>> D = np.mat([[3,4], [5,6]])
```

Basic Matrix Routines

Inverse

```
>>> A.I                        Inverse
>>> linalg.inv(A)              Inverse
>>> A.T                        Tranpose matrix
>>> A.H                        Conjugate transposition
>>> np.trace(A)                Trace
```

Norm

```
>>> linalg.norm(A)             Frobenius norm
>>> linalg.norm(A,1)           L1 norm (max column sum)
>>> linalg.norm(A,np.inf)      L inf norm (max row sum)
```

Rank

```
>>> np.linalg.matrix_rank(C)   Matrix rank
```

Determinant

```
>>> linalg.det(A)              Determinant
```

Solving linear problems

```
>>> linalg.solve(A,b)          Solver for dense matrices
>>> E = np.mat(a).T            Solver for dense matrices
>>> linalg.lstsq(D,E)          Least-squares solution to linear matrix
                               equation
```

Generalized inverse

```
>>> linalg.pinv(C)             Compute the pseudo-inverse of a matrix
                               (least-squares solver)
>>> linalg.pinv2(C)            Compute the pseudo-inverse of a matrix
                               (SVD)
```

Creating Sparse Matrices

```
>>> F = np.eye(3, k=1)         Create a 2X2 identity matrix
>>> G = np.mat(np.identity(2)) Create a 2x2 identity matrix
>>> C[C > 0.5] = 0
>>> H = sparse.csr_matrix(C)   Compressed Sparse Row matrix
>>> I = sparse.csc_matrix(D)   Compressed Sparse Column matrix
>>> J = sparse.dok_matrix(A)   Dictionary Of Keys matrix
>>> E.todense()                Sparse matrix to full matrix
>>> sparse.isspmatrix_csc(A)   Identify sparse matrix
```

Sparse Matrix Routines

Inverse

```
>>> sparse.linalg.inv(I)       Inverse
```

Norm

```
>>> sparse.linalg.norm(I)      Norm
```

Solving linear problems

```
>>> sparse.linalg.spsolve(H,I) Solver for sparse matrices
```

Sparse Matrix Functions

```
>>> sparse.linalg.expm(I)      Sparse matrix exponential
```

Matrix Functions

Addition

```
>>> np.add(A,D)                Addition
```

Subtraction

```
>>> np.subtract(A,D)           Subtraction
```

Division

```
>>> np.divide(A,D)             Division
```

Multiplication

```
>>> np.multiply(D,A)           Multiplication
>>> np.dot(A,D)                Dot product
>>> np.vdot(A,D)               Vector dot product
>>> np.inner(A,D)              Inner product
>>> np.outer(A,D)              Outer product
>>> np.tensordot(A,D)          Tensor dot product
>>> np.kron(A,D)               Kronecker product
```

Exponential Functions

```
>>> linalg.expm(A)             Matrix exponential
>>> linalg.expm2(A)            Matrix exponential (Taylor Series)
>>> linalg.expm3(D)            Matrix exponential (eigenvalue
                               decomposition)
```

Logarithm Function

```
>>> linalg.logm(A)             Matrix logarithm
```

Trigonometric Tunctions

```
>>> linalg.sinm(D)             Matrix sine
>>> linalg.cosm(D)             Matrix cosine
>>> linalg.tanm(A)             Matrix tangent
```

Hyperbolic Trigonometric Functions

```
>>> linalg.sinhm(D)            Hypberbolic matrix sine
>>> linalg.coshm(D)            Hyperbolic matrix cosine
>>> linalg.tanhm(A)            Hyperbolic matrix tangent
```

Matrix Sign Function

```
>>> np.sigm(A)                 Matrix sign function
```

Matrix Square Root

```
>>> linalg.sqrtm(A)            Matrix square root
```

Arbitrary Functions

```
>>> linalg.funm(A, lambda x: x*x)  Evaluate matrix function
```

Decompositions

Eigenvalues and Eigenvectors

```
>>> la, v = linalg.eig(A)      Solve ordinary or generalized
                               eigenvalue problem for square matrix
>>> l1, l2 = la                Unpack eigenvalues
>>> v[:,0]                     First eigenvector
>>> v[:,1]                     Second eigenvector
>>> linalg.eigvals(A)          Unpack eigenvalues
```

Singular Value Decomposition

```
>>> U,s,Vh = linalg.svd(B)     Singular Value Decomposition (SVD)
>>> M,N = B.shape
>>> Sig = linalg.diagsvd(s,M,N)  Construct sigma matrix in SVD
```

LU Decomposition

```
>>> P,L,U = linalg.lu(C)       LU Decomposition
```

Sparse Matrix Decompositions

```
>>> la, v = sparse.linalg.eigs(F,1)  Eigenvalues and eigenvectors
>>> sparse.linalg.svds(H, 2)         SVD
```

Asking For Help

```
>>> help(scipy.linalg.diagsvd)
>>> np.info(np.matrix)
```