

Data Mining: How Companies use Linear Algebra

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Outline

Introduction

Linear Regression

Eigenvalues & Eigenvectors

Latent Semantic Indexing

Data Mining

- Why should you care about linear algebra?

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 - Search Engines, Stock Services, Banks, Retail Chains, etc. Data mining offers a huge potential for increased profits. Why doesn't everyone use data mining?
 - Not enough resources, not enough potential for gain for the cost, more pressing short term concerns.

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- We would be more used to seeing the linear system $Ax = b$.

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 - $x^t Ax > 0$ for all $x > 0$ (each entry in x is positive).

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- $Ax = \lambda x$: λ is the eigenvalue corresponding to the eigenvector x
- Used in Principal Component Analysis, studying the behavior of Markov Chains, (differential equations), other clustering methods.

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- Used in clustering, categorizing, finding direction of maximal variance

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- Makes use of the Singular Value Decomposition (SVD)