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Linear Algebra is an essential field of mathematics that can also be called as the mathematics of data. Linear Algebra is undeniably an important part of the application for the process of machine learning, but many recommend it as a prerequisite before a Data Scientist starts to apply the concept of Machine Learning. This advice in itself can be considered wrong because it is not until the application of the concept that one needs to learn the various concepts of Linear Algebra.

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*Numerical linear algebra - Wikipedia*

Identity Matrix¶. In linear algebra, one particular matrix acts very similarly to how 1 behaves for scalar numbers. This matrix is known as the identity matrix and is given by  $I = \begin{bmatrix} 1 & 0 & 0 & \dots & 0 \\ 0 & 1 & 0 & \dots & 0 \\ \vdots & \vdots & \vdots & \ddots & \vdots \end{bmatrix}$

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