

# Linear Algebra

Book 2

$$f: \mathbb{R}^2 \rightarrow \mathbb{R}^2$$

$f(x, y) = (3x+2y, x-5y)$  can be represented as a matrix transformation

$$\begin{pmatrix} x \\ y \end{pmatrix} \mapsto \begin{bmatrix} 3 & 2 \\ 1 & -5 \end{bmatrix} \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} 3x+2y \\ x-5y \end{pmatrix}$$

Every linear operator can be expressed as matrix multiplication

eg. consider solutions of  $y''+y=0$  i.e.  $f(x) = \underbrace{a \sin x + b \cos x}_{\begin{pmatrix} a \\ b \end{pmatrix}}$

$$Df(x) = \underbrace{a \cos x - b \sin x}_{\begin{pmatrix} b \\ a \end{pmatrix}}$$

$$D(rf+sg) = rDf + sDg \quad \begin{pmatrix} b \\ a \end{pmatrix}$$

$$(rf+sg)' = rf' + sg'$$

$$\underbrace{\begin{bmatrix} 0 & -1 \\ 1 & 0 \end{bmatrix}}_M \begin{pmatrix} a \\ b \end{pmatrix} = \begin{pmatrix} -b \\ a \end{pmatrix}$$

$$M = \begin{bmatrix} 0 & -1 \\ 1 & 0 \end{bmatrix}$$

$$M^2 = \begin{bmatrix} -1 & 0 \\ 0 & -1 \end{bmatrix}$$

$$M^3 = \begin{bmatrix} 0 & 1 \\ -1 & 0 \end{bmatrix}$$

$$M^4 = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$$

Every  $2 \times 2$  real matrix  $A$  represents a linear transformation  $T_A: \mathbb{R}^2 \rightarrow \mathbb{R}^2$  which is the matrix transformation  $T_A \begin{bmatrix} x \\ y \end{bmatrix} = A \begin{bmatrix} x \\ y \end{bmatrix}$ .

eg.  $\begin{bmatrix} 0 & -1 \\ 1 & 0 \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} -y \\ x \end{bmatrix}$   $T_A$  is a counter-clockwise  $90^\circ$  rotation about the origin in  $\mathbb{R}^2$ :

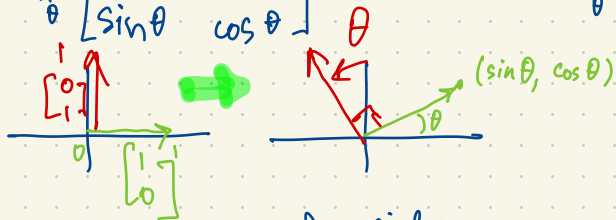


$$T_A \begin{bmatrix} 1 \\ 0 \end{bmatrix} = \begin{bmatrix} 0 & -1 \\ 1 & 0 \end{bmatrix} \begin{bmatrix} 1 \\ 0 \end{bmatrix} = \begin{bmatrix} 0 \\ 1 \end{bmatrix}$$

$$T_A \begin{bmatrix} 0 \\ 1 \end{bmatrix} = \begin{bmatrix} 0 & -1 \\ 1 & 0 \end{bmatrix} \begin{bmatrix} 0 \\ 1 \end{bmatrix} = \begin{bmatrix} -1 \\ 0 \end{bmatrix}$$

$$T_A^{-1} = I \quad I \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} x \\ y \end{bmatrix}$$

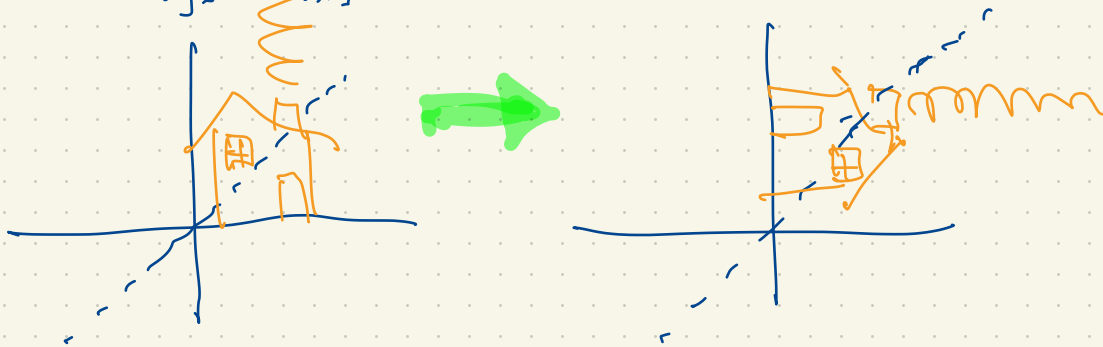
A counterclockwise rotation by angle  $\theta$  about the origin in  $\mathbb{R}^2$  represented by the matrix  $R_\theta = \begin{bmatrix} \cos \theta & -\sin \theta \\ \sin \theta & \cos \ \theta \end{bmatrix}$   $R_\theta \begin{bmatrix} 1 \\ 0 \end{bmatrix} = \begin{bmatrix} \cos \theta \\ \sin \theta \end{bmatrix}$   $R_\theta \begin{bmatrix} 0 \\ 1 \end{bmatrix} = \begin{bmatrix} -\sin \theta \\ \cos \theta \end{bmatrix}$



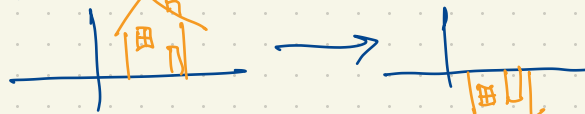
$$R_\beta R_\alpha = R_{\alpha+\beta} \quad \begin{bmatrix} \cos \beta & -\sin \beta \\ \sin \beta & \cos \beta \end{bmatrix} \begin{bmatrix} \cos \alpha & -\sin \alpha \\ \sin \alpha & \cos \alpha \end{bmatrix} = \begin{bmatrix} \cos(\alpha+\beta) & -\sin(\alpha+\beta) \\ \sin(\alpha+\beta) & \cos(\alpha+\beta) \end{bmatrix}$$

$$\begin{aligned} \cos(\alpha+\beta) &= \cos \alpha \cos \beta - \sin \alpha \sin \beta \\ \sin(\alpha+\beta) &= \sin \alpha \cos \beta + \cos \alpha \sin \beta \end{aligned}$$

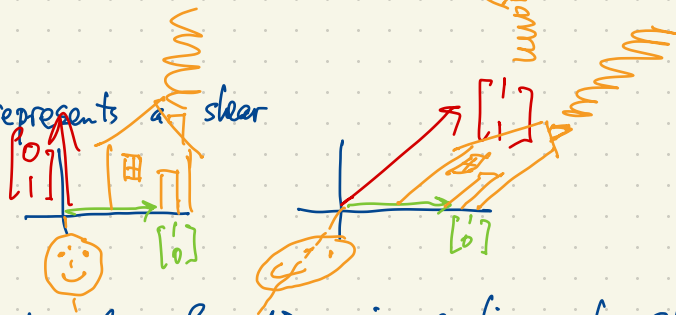
Eg.  $\begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix} \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} y \\ x \end{pmatrix}$  is a reflection about the line  $y=x$



$\begin{bmatrix} 1 & 0 \\ 0 & -1 \end{bmatrix}$  represents a reflection in the x-axis

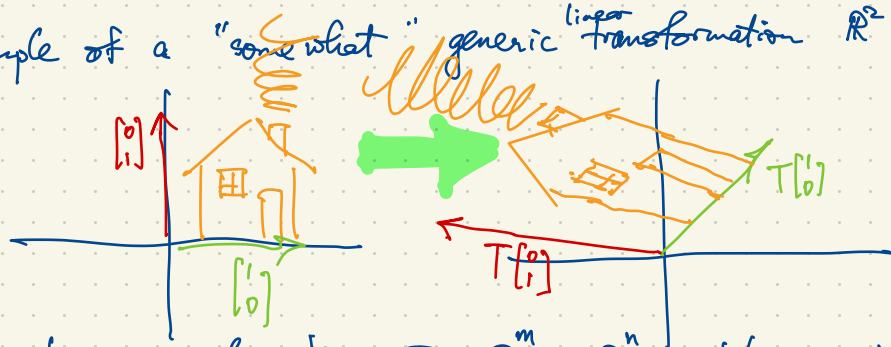


$\begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$  represents a shear



Every matrix transformation is a linear transformation: it takes  $\mathbb{D}$  to  $\mathbb{D}$  and it takes lines to lines. It may distort distances and angles or points.

Example of a "somewhat" generic linear transformation  $\mathbb{R}^2 \rightarrow \mathbb{R}^2$ :



Every linear transformation  $T: \mathbb{R}^m \rightarrow \mathbb{R}^n$  takes  $0$  to  $0$ ,  
takes lines to lines or points

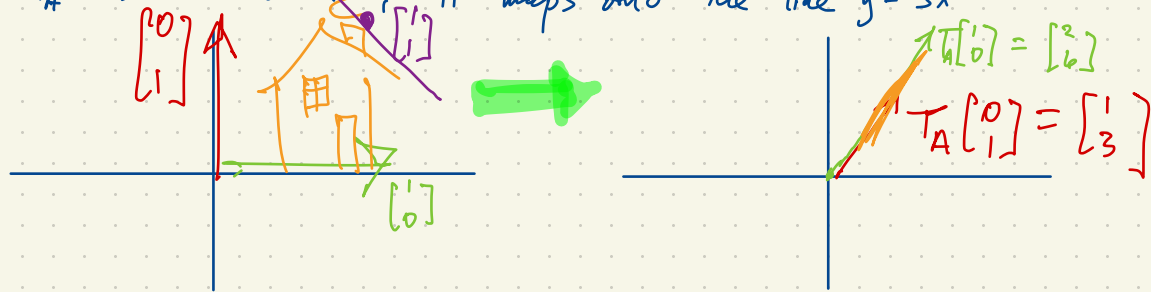
$$= \begin{bmatrix} 3 \\ 9 \end{bmatrix}$$

A function  $f: A \rightarrow B$  is "one-to-one" if  $f(x) = f(y)$  implies  $x = y$ . (No two inputs give the same output.)  
 $f$  is "onto" if for every  $b \in B$  there exists  $a \in A$  such that  $f(a) = b$ .

eg.  $A = \begin{bmatrix} 2 & 1 \\ 6 & 3 \end{bmatrix}$  defines a linear transformation  $T_A: \mathbb{R}^2 \rightarrow \mathbb{R}^2$ ,  $T_A\left(\begin{bmatrix} x \\ y \end{bmatrix}\right) = A\begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} 2x+y \\ 6x+3y \end{bmatrix}$ .

This function is not one-to-one e.g.  $T_A\left(\begin{bmatrix} 1 \\ 1 \end{bmatrix}\right) = T_A\left(\begin{bmatrix} -1 \\ 5 \end{bmatrix}\right) = \begin{bmatrix} 3 \\ 9 \end{bmatrix}$

And  $T_A$  is not onto  $\mathbb{R}^2$ ; it maps onto the line  $y = 3x$

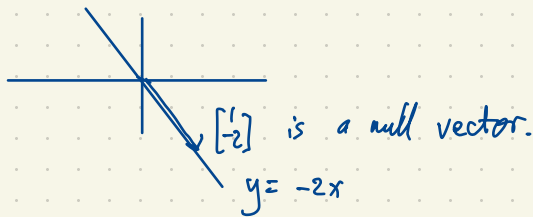


The null space of a linear transformation  $\text{Nul } T = \{ \underline{v} : T\underline{v} = \underline{0} \}$ . (the set of null vectors of  $T$ )

Recall:  $T\underline{0} = \underline{0}$

$$\text{Nul} \begin{bmatrix} 2 & 1 \\ 6 & 3 \end{bmatrix} = \text{Nul } T_A = \left\{ \begin{bmatrix} x \\ -2x \end{bmatrix} : x \in \mathbb{R} \right\}$$

$$A \begin{bmatrix} x \\ -2x \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$



$T$  is one-to-one iff  $\text{Nul } T = \{ \underline{0} \}$  (the only null vector is  $\underline{0}$ ).

This statement should be clear:

On the one hand, suppose  $T$  is one-to-one.

If  $\underline{v} \in \text{Nul } T$  then  $T\underline{v} = \underline{0} = T\underline{0}$  then  $\underline{v} = \underline{0}$ .

This says: if  $T$  is one-to-one then  $\text{Nul } T = \{ \underline{0} \}$

Conversely, suppose  $\text{Nul } T = \{ \underline{0} \}$ .

If  $T\underline{v} = T\underline{w}$  then  $T(\underline{v} - \underline{w}) = T\underline{v} - T\underline{w} = \underline{0}$

so  $\underline{v} - \underline{w} \in \text{Nul } T$  i.e.  $\underline{v} - \underline{w} = \underline{0}$  i.e.  $\underline{v} = \underline{w}$ .

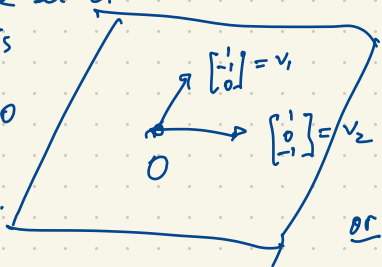
"Span" can be used as a noun or as a verb.

The span of a list of vectors  $v_1, \dots, v_k$  is the set of all linear combinations of  $v_1, \dots, v_k$ .

eg. the span of the vectors  $v_1 = \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}$ ,  $v_2 = \begin{bmatrix} 0 \\ 1 \\ -1 \end{bmatrix}$  in  $\mathbb{R}^3$  is

the plane  $x + y + z = 0$   
in  $\mathbb{R}^3$

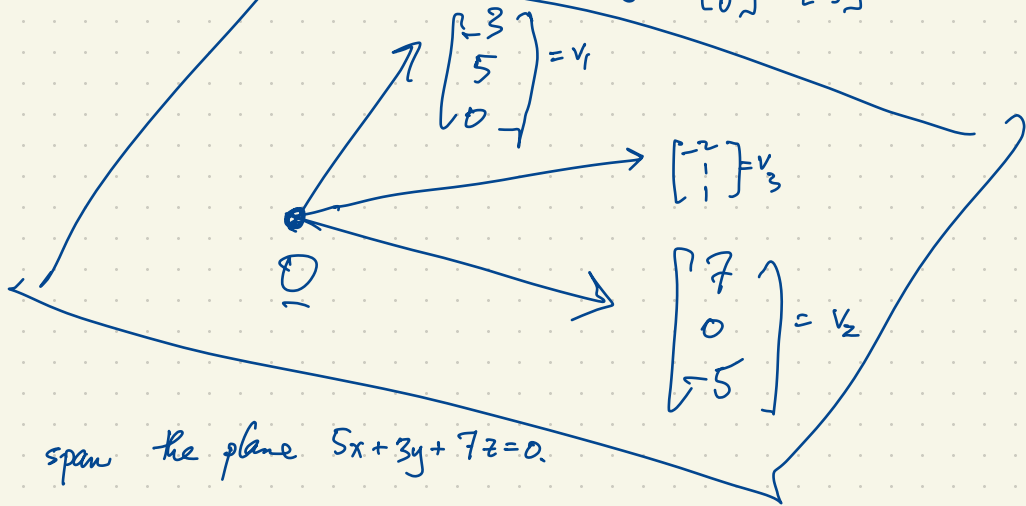
i.e. the plane  $z = -x - y$ .



We say that the span of  $v_1$  and  $v_2$  is the plane

or:  $v_1$  and  $v_2$  span the plane  $x + y + z = 0$ .

eg. the plane  $5x + 3y + 7z = 0$  is spanned by  $\begin{bmatrix} -3 \\ 5 \\ 0 \end{bmatrix}$ ,  $\begin{bmatrix} 7 \\ 0 \\ -5 \end{bmatrix}$



Given any set of vectors  $S \subset \mathbb{R}^3$ , the span of  $S$  (denoted  $\text{span } S = \{\text{linear combinations of vectors in } S\}$ ) is either  $\{0\}$ , or a line through  $0$ , or a plane through  $0$ , or  $\mathbb{R}^3$ .

Friday: Quiz 5 on Span.

The image of  $T$  is  $\{T_A \underline{v} : \underline{v} \in \text{domain of } T_A\}$  is the span of the columns of  $A$ .

Eg.  $A = \begin{bmatrix} 0 & 1 & -1 \\ -1 & 0 & 1 \\ 1 & -1 & 0 \end{bmatrix}$  defines a linear transformation  $T_A: \mathbb{R}^3 \rightarrow \mathbb{R}^3$

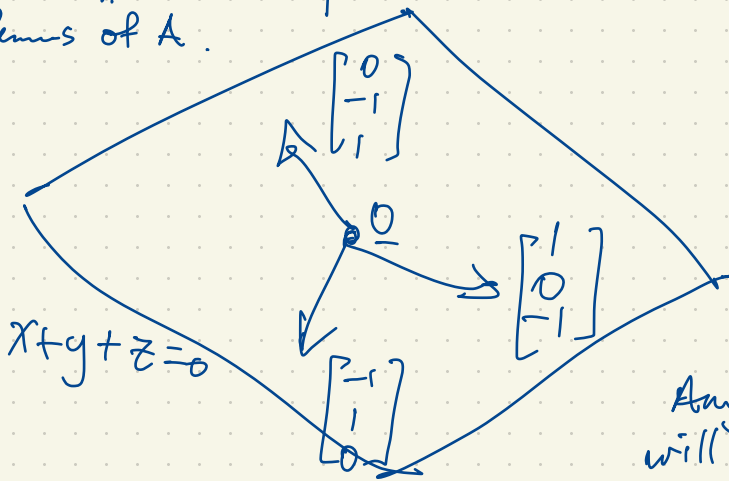
(here  $\mathbb{R}^3$  consists of  $3 \times 1$  column vectors)

$$T_A(v) = A \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 0 & 1 & -1 \\ -1 & 0 & 1 \\ 1 & -1 & 0 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} y-z \\ -x+z \\ x-y \end{bmatrix}$$

$$v = \begin{bmatrix} x \\ y \\ z \end{bmatrix}$$

$$\text{The image of } T_A \text{ is } \left\{ T_A v : v \in \mathbb{R}^3 \right\} = \left\{ \begin{bmatrix} y-z \\ -x+z \\ x-y \end{bmatrix} : x, y, z \in \mathbb{R} \right\}$$

The image of  $T_A$  is the span of the columns of  $A$ .



$$x \begin{bmatrix} 0 \\ -1 \\ 1 \end{bmatrix} + y \begin{bmatrix} 1 \\ 0 \\ -1 \end{bmatrix} + z \begin{bmatrix} -1 \\ 1 \\ 0 \end{bmatrix}$$

(a linear combination of the columns of  $A$ )

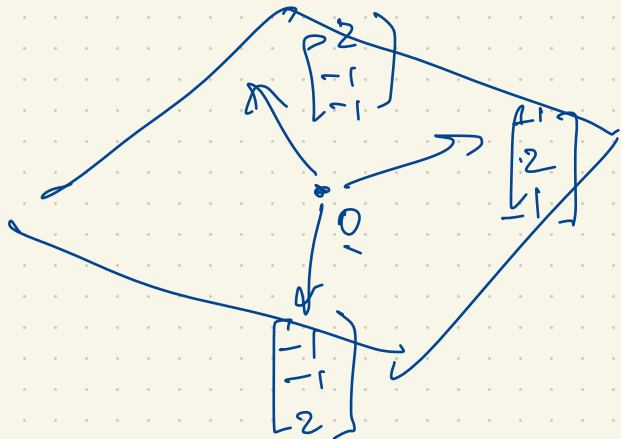
$T_A$  is not onto  $\mathbb{R}^3$ . This happens because the columns of  $A$  fail to span  $\mathbb{R}^3$ .

Any 3 linearly independent vectors in  $\mathbb{R}^3$  will span all of  $\mathbb{R}^3$  (their span is  $\mathbb{R}^3$ ).



Another example:  $B = \begin{bmatrix} 2 & -1 & -1 \\ -1 & 2 & -1 \\ -1 & -1 & 2 \end{bmatrix}$  defines a linear transformation  $T_B: \mathbb{R}^3 \rightarrow \mathbb{R}^3$ .

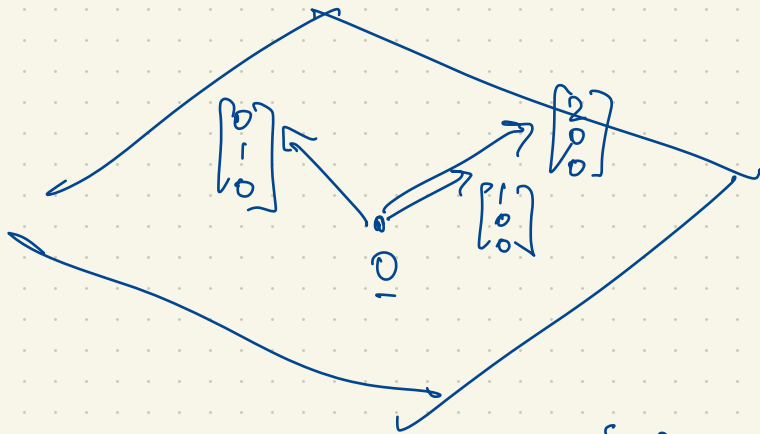
Once again  $T_B$  is not onto  $\mathbb{R}^3$ ; its image is the span of the columns of  $B$  i.e. the plane  $x+y+z=0$  through the origin in  $\mathbb{R}^3$ .



$C = \begin{bmatrix} 3 & -1 & -1 \\ -1 & 2 & -1 \\ -1 & -1 & 2 \end{bmatrix}$  has three linearly independent columns spanning  $\mathbb{R}^3$  i.e. the image of  $T_C$  is  $\mathbb{R}^3$  i.e.  $T_C$  is onto  $\mathbb{R}^3$ .

Check: If  $a \begin{bmatrix} 3 \\ -1 \\ -1 \end{bmatrix} + b \begin{bmatrix} -1 \\ 2 \\ -1 \end{bmatrix} + c \begin{bmatrix} -1 \\ -1 \\ 2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix} = \begin{bmatrix} 3a-b-c \\ -a+2b-c \\ -a-b+2c \end{bmatrix}$

$A = \begin{bmatrix} 1 & 2 & 0 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{bmatrix}$  has  $\left\{ \begin{bmatrix} x \\ y \\ 0 \end{bmatrix} : x, y \in \mathbb{R} \right\}$  as the span of its columns.  
 $T_A$  is not onto.



The span of the rows of  $A$  is  $\{ [a, 2a, b] : a, b \in \mathbb{R} \}$

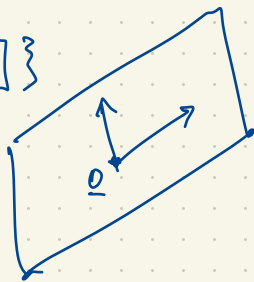
A subspace of  $\mathbb{R}^n$  generalizes the notion of  $\{0\}$ , line through the origin, plane through the origin, etc. up to and including  $\mathbb{R}^n$  itself. The dimension of such a subspace is  $0, 1, 2, 3, \dots, n$ .

Given any set  $S \subset \mathbb{R}^n$  (any set of vectors) then  $\text{span } S = \{ \text{linear combinations of vectors in } S \}$  is a subspace of  $\mathbb{R}^n$ . Another way is to solve any homogeneous linear system in  $n$  variables.

The latter case is the same thing as finding the null space of a linear transformation. In particular if  $A$  is an  $m \times n$  matrix then  $\text{Nul } A = \left\{ \underset{\substack{\uparrow \\ \text{in } \mathbb{R}^m}}{v} \in \mathbb{R}^n : Av = \underset{\substack{\uparrow \\ \text{in } \mathbb{R}^m}}{0} \right\}$  is a subspace of  $\mathbb{R}^n$ .

Ex. a 2-dimensional subspace of  $\mathbb{R}^3$  (i.e. a plane through the origin) can be described in either of two ways.

$$U = \text{Span} \left\{ \begin{bmatrix} 2 \\ 1 \\ 5 \end{bmatrix}, \begin{bmatrix} 3 \\ -1 \\ 0 \end{bmatrix} \right\}$$



$$x + 3y - z = 0$$



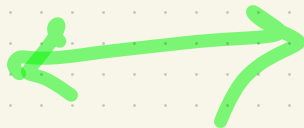
Alternatively,  $U = \text{Nul} \begin{bmatrix} 1 & 3 & -1 \end{bmatrix}$

$$= \left\{ \begin{bmatrix} x \\ y \\ z \end{bmatrix} \in \mathbb{R}^3 : \begin{bmatrix} 1 & 3 & -1 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = 0 \right\}$$

$$= \left\{ s \begin{bmatrix} 2 \\ 1 \\ 5 \end{bmatrix} + t \begin{bmatrix} 3 \\ -1 \\ 0 \end{bmatrix} : s, t \in \mathbb{R} \right\}$$

Ex. a 1-dimensional subspace of  $\mathbb{R}^3$  (i.e. a line through the origin).

$$U = \text{span} \left\{ \begin{bmatrix} 2 \\ -3 \\ 1 \end{bmatrix} \right\}$$



$$U = \text{Nul} \begin{bmatrix} 1 & 1 & 1 \\ 1 & 2 & 4 \end{bmatrix} = \left\{ \begin{bmatrix} x \\ y \\ z \end{bmatrix} \in \mathbb{R}^3 : \begin{bmatrix} 1 & 1 & 1 \\ 1 & 2 & 4 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix} \right\}$$

$$\text{i.e. } \begin{cases} x + y + z = 0 \\ x + 2y + 4z = 0 \end{cases}$$

$$\begin{bmatrix} 1 & 1 & 1 \\ 1 & 2 & 4 \end{bmatrix} \sim \begin{bmatrix} 1 & 1 & 1 \\ 0 & 1 & 3 \end{bmatrix} \sim \begin{bmatrix} 1 & 0 & -2 \\ 0 & 1 & 3 \end{bmatrix}$$

$$U = \text{Nul} \begin{bmatrix} 1 & 0 & -2 \\ 0 & 1 & 3 \end{bmatrix}$$

$x, y$  are basic variables;  
 $z$  is a free variable.

$z = t$  where  $t$  is arbitrary; solve for  $y, x$

$$y = -3t$$

$$x = 2t$$

$$U = \left\{ \begin{bmatrix} 2t \\ -3t \\ t \end{bmatrix} : t \in \mathbb{R} \right\} = \left\{ t \begin{bmatrix} 2 \\ -3 \\ 1 \end{bmatrix} : t \in \mathbb{R} \right\}$$

The solutions of  $y''+y=0$  form a vector space  $\{y : y''+y=0\} = \text{span}\{\sin x, \cos x\}$   
 $= \{a \sin x + b \cos x : a, b \in \mathbb{R}\}$

Here  $Ty = y''+y$  is a function mapping one function to another.  $= \text{Nul } T.$

$$T: \{\text{functions}\} \rightarrow \{\text{functions}\}$$

$T$  is a linear transformation since  $T(ay_1 + by_2) = aTy_1 + bTy_2.$

Let  $T: V \rightarrow W$  be a linear transformation.

$T$  is one-to-one iff  $\text{Nul } T = 0.$

$T$  is onto iff every  $w \in W$  has the form  $w = Tv$  for some  $v \in V.$

$T$  is bijective iff it is both one-to-one and onto. Such functions  $T$  have an inverse  $T^{-1}.$

$T^{-1}$  must also be linear.

Eg. consider the  $2 \times 2$  matrix  $A = \begin{bmatrix} 3 & 2 \\ 8 & 5 \end{bmatrix}$  which represents a linear transformation  $T_A: \mathbb{R}^2 \rightarrow \mathbb{R}^2.$

Find the inverse matrix  $A^{-1}.$

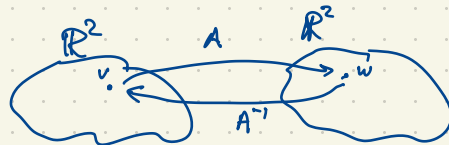
$$A^{-1}(Av) = v$$

$$A(A^{-1}w) = w$$

$$A^{-1}A = I$$

$$AA^{-1} = I$$

$$I = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \text{ identity}$$



Fri. Oct 13 Quiz: Inverses of Matrices



Ex.  $A = \begin{bmatrix} 3 & 2 \\ 8 & 5 \end{bmatrix}$ .

$$[A | I] = \left[ \begin{array}{cc|cc} 3 & 2 & 1 & 0 \\ 8 & 5 & 0 & 1 \end{array} \right] \sim \left[ \begin{array}{cc|cc} 3 & 2 & 1 & 0 \\ -1 & -1 & -3 & 1 \end{array} \right] \sim \left[ \begin{array}{cc|cc} 3 & 2 & 1 & 0 \\ 1 & 1 & 3 & -1 \end{array} \right] \sim \left[ \begin{array}{cc|cc} 0 & -1 & -8 & 3 \\ 1 & 1 & 3 & -1 \end{array} \right] \sim \left[ \begin{array}{cc|cc} 1 & 1 & 3 & -1 \\ 0 & -1 & -8 & 3 \end{array} \right]$$

$$\sim \left[ \begin{array}{cc|cc} 1 & 1 & 3 & -1 \\ 0 & 1 & 8 & -3 \end{array} \right] \sim \left[ \begin{array}{cc|cc} 1 & 0 & -5 & 2 \\ 0 & 1 & 8 & -3 \end{array} \right]$$

$$A^{-1} = \begin{bmatrix} -9 & 2 \\ 8 & -3 \end{bmatrix}$$

Ex.  $A = \begin{bmatrix} 3 & 1 \\ 6 & 2 \end{bmatrix}$  has  $3 \cdot 2 - 1 \cdot 6 = 0$  so  $A$  is not invertible. What goes wrong in our algorithm?

$$[A | I] = \left[ \begin{array}{cc|cc} 3 & 1 & 1 & 0 \\ 6 & 2 & 0 & 1 \end{array} \right] \sim \left[ \begin{array}{cc|cc} 3 & 1 & 1 & 0 \\ 0 & 0 & -2 & 1 \end{array} \right] \sim \left[ \begin{array}{cc|cc} 1 & \frac{1}{3} & \frac{1}{3} & 0 \\ 0 & 0 & -2 & 1 \end{array} \right] \sim \left[ \begin{array}{cc|cc} 1 & \frac{1}{3} & \frac{1}{3} & 0 \\ 0 & 0 & -2 & 1 \end{array} \right]$$

The pivots do not appear in the leftmost two columns so we conclude that  $A$  is not invertible. The image of  $T_A$  is the span of the columns of  $A$ , namely  $\text{span} \left\{ \begin{bmatrix} 3 \\ 6 \end{bmatrix}, \begin{bmatrix} 1 \\ 2 \end{bmatrix} \right\} = \text{span} \left\{ \begin{bmatrix} 1 \\ 2 \end{bmatrix} \right\}$ , not  $\mathbb{R}^2$ . So  $T_A$  is not invertible i.e.  $A$  is not invertible.

Ex. Find a quadratic polynomial  $f(t) = at^2 + bt + c$  having table of values

t	f(t)
1	7
2	0
3	1

