

Lecture 20: §3.7 Linear Transformations from \mathbb{R}^n to \mathbb{R}^m II

GOAL: Study functions between (subspaces of) \mathbb{R}^n & \mathbb{R}^m that respect the vector space structure on both sides (addition of vectors & scalar multiplication)

Def: A function $T: \mathbb{R}^n \rightarrow \mathbb{R}^m$ is a linear transformation if

- & (T1) $T(\vec{u} + \vec{v}) = T(\vec{u}) + T(\vec{v})$ in \mathbb{R}^m for all $\vec{u}, \vec{v} \in \mathbb{R}^n$
& (T2) $T(\alpha \vec{u}) = \alpha T(\vec{u})$ in \mathbb{R}^m for all $\vec{u} \in \mathbb{R}^n$ $\alpha \in \mathbb{R}$

Summary of results:

- ① All linear maps $f: \mathbb{R}^n \rightarrow \mathbb{R}^m$ are determined by multiplication by an $m \times n$ matrix A ($f(\vec{v}) = A\vec{v}$).

Moreover $A = [F(\vec{e}_1) \dots F(\vec{e}_n)]$. (columns are the image of the standard basis for \mathbb{R}^n under f)

- ② Image of the map f = Range of A (Column Space)

- ③ Vectors \vec{v} with $f(\vec{v}) = \vec{0}$ = Null Space of A .

Exercise Find a linear transformation $T: \mathbb{R}^2 \rightarrow \mathbb{R}^3$ with

$$T\begin{bmatrix} 1 \\ 0 \end{bmatrix} = \begin{bmatrix} 1 \\ 0 \\ 4 \end{bmatrix}, T\begin{bmatrix} 0 \\ 1 \end{bmatrix} = \begin{bmatrix} 1 \\ 3 \\ 0 \end{bmatrix} \text{ & } T\begin{bmatrix} 1 \\ 1 \end{bmatrix} = \begin{bmatrix} 2 \\ 2 \\ 7 \end{bmatrix}$$

Solution: The first 2 conditions determine T uniquely:

$$T\begin{bmatrix} x \\ y \end{bmatrix} = [T(\vec{e}_1) \ T(\vec{e}_2)] \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} 1 & 1 \\ 0 & 3 \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} x+y \\ 3y \\ 4x+3y \end{bmatrix}$$

To finish, we need to check the value of $T\begin{bmatrix} 1 \\ 1 \end{bmatrix}$

$$T\begin{bmatrix} 1 \\ 1 \end{bmatrix} = \begin{bmatrix} 1+1 \\ 4+3 \end{bmatrix} = \begin{bmatrix} 2 \\ 7 \end{bmatrix} \neq \begin{bmatrix} 2 \\ 2 \\ 7 \end{bmatrix}, \text{ so there is no}$$

linear transformation $T: \mathbb{R}^2 \rightarrow \mathbb{R}^3$ satisfying the 3 prescribed conditions

Obs: The issue arises because $\left\{\begin{bmatrix} 1 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \end{bmatrix}, \begin{bmatrix} 1 \\ 1 \end{bmatrix}\right\}$ is l.d

so the relation $\vec{e}_1 + \vec{e}_2 - \begin{bmatrix} 1 \\ 1 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$ must be

preserved under T : $T(\vec{e}_1) + T(\vec{e}_2) - T\begin{bmatrix} 1 \\ 1 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$

BUT $\begin{bmatrix} 1 \\ 0 \end{bmatrix} + \begin{bmatrix} 1 \\ 3 \end{bmatrix} - \begin{bmatrix} 2 \\ 2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix} \neq \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$

Null Space & Range

Each $T: \mathbb{R}^n \rightarrow \mathbb{R}^m$ linear transf has 2 subspaces associated to it

Subspace ① The Null-Space (or Kernel) of T is the set of vectors $\begin{bmatrix} x_1 \\ \vdots \\ x_n \end{bmatrix}$ in \mathbb{R}^n

with $T\left(\begin{bmatrix} x_1 \\ \vdots \\ x_n \end{bmatrix}\right) = \begin{bmatrix} 0 \\ \vdots \\ 0 \end{bmatrix}$ in \mathbb{R}^m :

$$N(T) = \{ \vec{x} \text{ in } \mathbb{R}^n : T(\vec{x}) = \vec{0} \} = N(A) \text{ if } T(\vec{x}) = A\vec{x}$$

dimension = nullity of A

Example: $T\left(\begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix}\right) = \begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix} \rightsquigarrow \begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \end{bmatrix} \xrightarrow{R_2 \rightarrow R_2 - 4R_1} \begin{bmatrix} 1 & 2 & 3 \\ 0 & -3 & -6 \end{bmatrix} \xrightarrow{\substack{R_2 \rightarrow R_2 / -3 \\ R_1 \rightarrow R_1 + 3R_2}} \begin{bmatrix} 1 & 0 & -1 \\ 0 & 1 & 2 \end{bmatrix}$ REF

x_1, x_2 dep
 x_3 indep $x_1 = x_3$ $x_2 = -2x_3$ $\rightsquigarrow \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = x_3 \begin{bmatrix} 1 \\ -2 \\ 1 \end{bmatrix}$ $\rightsquigarrow N(T) = \text{Sp}\left(\begin{bmatrix} 1 \\ -2 \\ 1 \end{bmatrix}\right)$.

Subspace ② The Range or image of T is

$$R(T) = \{ \vec{y} \text{ in } \mathbb{R}^m : T(\vec{x}) = \vec{y} \text{ for some } \vec{x} \text{ in } \mathbb{R}^n \} = R(A)$$

dimension = rank of A

Example: $\begin{bmatrix} y_1 \\ y_2 \end{bmatrix} = \begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = x_1 \begin{bmatrix} 1 \\ 4 \end{bmatrix} + x_2 \begin{bmatrix} 2 \\ 5 \end{bmatrix} + x_3 \begin{bmatrix} 3 \\ 6 \end{bmatrix}$ in $R(A)$

$$\begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \end{bmatrix} \xrightarrow{\text{G-J}} \begin{bmatrix} 1 & 0 & -1 \\ 0 & 1 & 2 \end{bmatrix}$$
 REF x_1, x_2 dep so Basis for $R(A) = \left\{ \begin{bmatrix} 1 \\ 4 \end{bmatrix}, \begin{bmatrix} 2 \\ 5 \end{bmatrix} \right\}$ dim 2 in \mathbb{R}^2
 forces $R(A) = \mathbb{R}^2$.

Define : nullity of $T = \dim N(T)$ (= nullity of A)
 rank of $T = \dim R(T)$ (= rank of A)

Rank-nullity Theorem for T: nullity of $T + \text{rank of } T = n$ ($= \# \text{cols } A$)
 $T: \mathbb{R}^n \rightarrow \mathbb{R}^m$

Example $T: \mathbb{R}^2 \rightarrow \mathbb{R}^3$ $T\left(\begin{bmatrix} x_1 \\ x_2 \end{bmatrix}\right) = \begin{bmatrix} 1 & 0 \\ 8 & -4 \\ 1 & 2 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$

- $N(T) :$ $\begin{bmatrix} 1 & 0 \\ 8 & -4 \\ 1 & 2 \end{bmatrix} \xrightarrow{\substack{R_2 \rightarrow R_2 - 8R_1 \\ R_3 \rightarrow R_3 - R_1}} \begin{bmatrix} 1 & 0 \\ 0 & -4 \\ 0 & 2 \end{bmatrix} \xrightarrow{\substack{R_2 \rightarrow R_2 / -4 \\ R_3 \rightarrow R_3 - 2R_2}} \begin{bmatrix} 1 & 0 \\ 0 & 1 \\ 0 & 0 \end{bmatrix} \text{REF} \Rightarrow \begin{array}{l} x_1 = 0 \\ x_2 = 0 \end{array} \quad N(T) = \left\{ \begin{bmatrix} 0 \\ 0 \end{bmatrix} \right\}$
 nullity $T = 0$

- $R(T) = \text{Sp}\left(\begin{bmatrix} 1 \\ 8 \\ 1 \end{bmatrix} \begin{bmatrix} 0 \\ -4 \\ 2 \end{bmatrix}\right)$ it's a basis since $\begin{bmatrix} 1 & 0 \\ 8 & -4 \\ 1 & 2 \end{bmatrix} \sim \begin{bmatrix} 1 & 0 \\ 0 & 1 \\ 0 & 0 \end{bmatrix}$ x_1, x_2 dep vars
- rank $T = 2$ -nullity $T = 2-0=2$
- So it's a plane in \mathbb{R}^3 . Equation? $\vec{z} = \begin{bmatrix} 1 \\ 8 \\ 1 \end{bmatrix} \times \begin{bmatrix} 0 \\ -4 \\ 2 \end{bmatrix} = \begin{vmatrix} i & j & k \\ 1 & 8 & 1 \\ 0 & -4 & 2 \end{vmatrix} = \begin{bmatrix} 20 \\ -2 \\ -2 \end{bmatrix} = 2 \begin{bmatrix} 10 \\ -1 \\ -1 \end{bmatrix}$

$\Rightarrow \text{Eqn: } 10x_1 - x_2 - 2x_3 = 0$

$$R(T) = \left\{ \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} : 10x_1 - x_2 - 2x_3 = 0 \right\}$$

Alternative: $\begin{bmatrix} 1 & 0 & | & y_1 \\ 8 & -4 & | & y_2 \\ 1 & 2 & | & y_3 \end{bmatrix} \xrightarrow{\substack{R_2 \rightarrow R_2 - 8R_1 \\ R_3 \rightarrow R_3 - R_1}} \begin{bmatrix} 1 & 0 & | & y_1 \\ 0 & -4 & | & y_2 - 8y_1 \\ 0 & 2 & | & y_3 - y_1 \end{bmatrix} \xrightarrow{\substack{R_2 \rightarrow R_2 / -4 \\ R_3 \rightarrow R_3 - 2R_2}} \begin{bmatrix} 1 & 0 & | & y_1 \\ 0 & 1 & | & \frac{y_2 - 8y_1}{4} \\ 0 & 0 & | & y_3 - y_1 + 2(y_2 - 8y_1) \end{bmatrix}$
 $\Rightarrow y_3 - 5y_1 + \frac{y_2}{2} = 0 \quad \text{or} \quad 2y_3 - 10y_1 + y_2 = 0$ must be 0

Matrix Representation

Theorem: Any linear transformation $T: \mathbb{R}^n \rightarrow \mathbb{R}^m$ can be written as

$$T(\vec{x}) = A\vec{x} \quad \text{for an } m \times n \text{ matrix } A = [T(\vec{e}_1) \ T(\vec{e}_2) \ \dots \ T(\vec{e}_n)]$$

Example: $T: \mathbb{R}^3 \rightarrow \mathbb{R}^2$ $T\left(\begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix}\right) = \begin{bmatrix} x_1 + 2x_3 \\ 2x_2 - 5x_3 \end{bmatrix} \Rightarrow A = \begin{bmatrix} 1 & 0 & 2 \\ 0 & 2 & -5 \end{bmatrix}$

(check) $T\left(\begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}\right) = \begin{bmatrix} 1+0 \\ 0-0 \end{bmatrix} = \begin{bmatrix} 1 \\ 0 \end{bmatrix}$ $T\left(\begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix}\right) = \begin{bmatrix} 0+0 \\ 2-0 \end{bmatrix} = \begin{bmatrix} 0 \\ 2 \end{bmatrix}$, $T\left(\begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix}\right) = \begin{bmatrix} 0+2 \\ 0-5 \end{bmatrix} = \begin{bmatrix} 2 \\ -5 \end{bmatrix}$

Conclusion: T is completely determined by its value on $\{\vec{e}_1, \vec{e}_2, \dots, \vec{e}_n\}$

Moreover, we can prescribe any vector in \mathbb{R}^m to be $T(\vec{e}_1), \dots, T(\vec{e}_n)$

Q: What can we say if we pick a different basis for \mathbb{R}^n ? **A:** Same thing!

Theorem: Given a basis $B = \{\vec{v}_1, \dots, \vec{v}_n\}$ for \mathbb{R}^n & ANY list of n vectors $\{\vec{w}_1, \dots, \vec{w}_n\}$ in \mathbb{R}^m , there is a unique linear transf.

$$T: \mathbb{R}^n \rightarrow \mathbb{R}^m \quad \text{with } T(\vec{v}_1) = \vec{w}_1, \dots, T(\vec{v}_n) = \vec{w}_n.$$

Example: $T\left(\begin{bmatrix} 1 \\ \vec{v}_1 \end{bmatrix}\right) = \begin{bmatrix} 1 \\ 3 \end{bmatrix}$ & $T\left(\begin{bmatrix} 1 \\ \vec{v}_2 \end{bmatrix}\right) = \begin{bmatrix} 0 \\ 5 \end{bmatrix}$ uniquely determine T . ($T(\vec{x}) = \begin{bmatrix} 1 & 0 \\ 3 & 4 \end{bmatrix} \vec{x}$) because $\{\vec{v}_1, \vec{v}_2\}$ is a basis for \mathbb{R}^2 .

Theorem: Given a basis $B = \{\vec{v}_1, \dots, \vec{v}_n\}$ for \mathbb{R}^n & ANY list of n vectors $\{\vec{w}_1, \dots, \vec{w}_n\}$ in \mathbb{R}^m , there is a unique linear transf. $T: \mathbb{R}^n \rightarrow \mathbb{R}^m$ with $T(\vec{v}_1) = \vec{w}_1, \dots, T(\vec{v}_n) = \vec{w}_n$.

Proof: Every \vec{x} in \mathbb{R}^n is a UNIQUE linear combination of $B = \{\vec{v}_1, \dots, \vec{v}_n\}$

$$\vec{x} = \alpha_1 \vec{v}_1 + \alpha_2 \vec{v}_2 + \dots + \alpha_n \vec{v}_n$$

Apply T : $T(\vec{x}) = \alpha_1 T(\vec{v}_1) + \alpha_2 T(\vec{v}_2) + \dots + \alpha_n T(\vec{v}_n)$
 $= \alpha_1 \vec{w}_1 + \alpha_2 \vec{w}_2 + \dots + \alpha_n \vec{w}_n$.

- T is linear $\frac{\vec{x} + \vec{y}}{\vec{x} + \vec{y}} = \alpha_1 \vec{v}_1 + \dots + \alpha_n \vec{v}_n$
 $= \beta_1 \vec{v}_1 + \dots + \beta_n \vec{v}_n$

- Similarly $T(a\vec{x}) = aT(\vec{x})$ for all scalars a

Write $[\vec{x}]_B = \begin{bmatrix} \alpha_1 \\ \vdots \\ \alpha_n \end{bmatrix}$

$\Rightarrow T(\vec{x}) = [\vec{w}_1 \dots \vec{w}_n] [\vec{x}]_B$
 matrix of $T(\vec{v}_1) \dots T(\vec{v}_n)$

⚠ The result is false if we prescribe values on a non-basis $\{\vec{v}_1, \dots, \vec{v}_k\}$ of \mathbb{R}^n :

① If $\{\vec{v}_1, \dots, \vec{v}_k\}$ are ld, then $\{\vec{w}_1, \dots, \vec{w}_k\}$ must satisfy the same dependencies (Example, on slide 2)

② If $\{\vec{v}_1, \dots, \vec{v}_k\}$ are li but $k < n$, they don't span, so T exists but it's not unique.
 Eg: $T: \mathbb{R}^k \rightarrow \mathbb{R}$ with $T([1])=1$. $T([0])$ can be whatever we want!

Observation: If $B = \{e_1, \dots, e_n\}$, Then $T(\vec{x}) = [T(\vec{e}_1) \dots T(\vec{e}_n)] \begin{bmatrix} x_1 \\ \vdots \\ x_n \end{bmatrix}$

$$\text{Here } [\vec{x}]_B = \begin{bmatrix} x_1 \\ \vdots \\ x_n \end{bmatrix}$$

For a different basis $B = \{\vec{v}_1, \dots, \vec{v}_n\}$ $T(\vec{x}) = [T(\vec{v}_1) \dots T(\vec{v}_n)] \begin{bmatrix} \vec{x} \end{bmatrix}_B$

Special example: "Taking coordinates" with respect to a basis B is a linear transformation $T: \mathbb{R}^n \rightarrow \mathbb{R}^n$

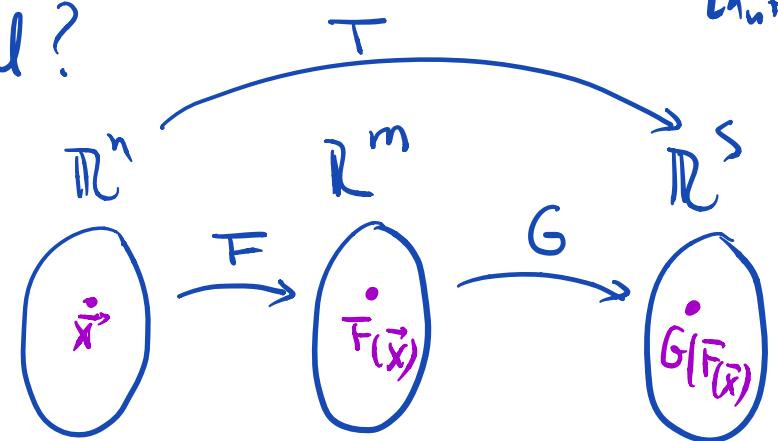
$$\begin{aligned} [\vec{v} + \vec{w}]_B &= [\vec{v}]_B + [\vec{w}]_B & \vec{v} &\mapsto [\vec{v}]_B \\ [\alpha \vec{v}]_B &= \alpha [\vec{v}]_B & \vec{v} &= \alpha_1 \vec{v}_1 + \dots + \alpha_n \vec{v}_n & [\vec{v}]_B = \begin{bmatrix} \alpha_1 \\ \vdots \\ \alpha_n \end{bmatrix} \\ &+ \vec{w} = \beta_1 \vec{v}_1 + \dots + \beta_n \vec{v}_n & \vec{w} &= \beta_1 \vec{v}_1 + \dots + \beta_n \vec{v}_n & [\vec{w}]_B = \begin{bmatrix} \beta_1 \\ \vdots \\ \beta_n \end{bmatrix} \\ \vec{v} + \vec{w} &= (\alpha_1 + \beta_1) \vec{v}_1 + \dots + (\alpha_n + \beta_n) \vec{v}_n & [\vec{v} + \vec{w}]_B &= \begin{bmatrix} \alpha_1 + \beta_1 \\ \vdots \\ \alpha_n + \beta_n \end{bmatrix} \end{aligned}$$

Q: Why are matrix representations useful?

A: They allow for fast compositions.

$$T(\vec{x}) = (G \circ F)(\vec{x}) = G(F(\vec{x}))$$

$\underbrace{F(\vec{x})}_{\in \mathbb{R}^m}$



Theorem Given & $F: \mathbb{R}^n \rightarrow \mathbb{R}^m$ linear transformation, the
 $G: \mathbb{R}^m \rightarrow \mathbb{R}^s$,
composition $T = G \circ F : \mathbb{R}^n \xrightarrow{x} \mathbb{R}^s$ is also linear
 $\xrightarrow{x} G(F(x))$

Furthermore, if $F(\vec{v}) = A\vec{v}$ for \vec{v} in \mathbb{R}^n , then the
 $G(\vec{w}) = B\vec{w}$ for \vec{w} in \mathbb{R}^m , then the
matrix representing $G \circ T$ is BA (size $s \times n$)

Very important: we multiply B & A in the same order as we compose G & F .

Ex: $F: \mathbb{R}^4 \rightarrow \mathbb{R}^2$ $F\left(\begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix}\right) = \begin{bmatrix} x_1 - x_2 \\ x_3 + x_4 \end{bmatrix} \rightsquigarrow F(\vec{x}) = \begin{bmatrix} 1 & -1 & 0 & 0 \\ 0 & 0 & 1 & 1 \end{bmatrix} \vec{x}$
 $G: \mathbb{R}^2 \rightarrow \mathbb{R}^3$ $G\left(\begin{bmatrix} y_1 \\ y_2 \end{bmatrix}\right) = \begin{bmatrix} y_1 \\ y_1 + 5y_2 \\ -y_1 + y_2 \end{bmatrix} \rightsquigarrow G(\vec{y}) = \begin{bmatrix} 1 & 0 \\ 1 & 5 \\ -1 & 1 \end{bmatrix} \vec{y}$

$$G \circ F\left(\begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix}\right) = G\left(\begin{bmatrix} x_1 - x_2 \\ x_3 + x_4 \end{bmatrix}\right) = \begin{bmatrix} x_1 - x_2 \\ (x_1 - x_2) + 5(x_3 + x_4) \\ -(x_1 - x_2) + (x_3 + x_4) \end{bmatrix} = \begin{bmatrix} x_1 - x_2 \\ x_1 - x_2 + 5x_3 + 5x_4 \\ -x_1 + x_2 + x_3 + x_4 \end{bmatrix}$$

$$\Rightarrow G \circ F(\vec{x}) = \begin{bmatrix} 1 & -1 & 0 & 0 \\ 1 & -1 & 5 & 5 \\ -1 & 1 & 1 & 1 \end{bmatrix} \vec{x}$$
 linear & $\begin{bmatrix} 1 & 0 \\ 1 & 5 \\ -1 & 1 \end{bmatrix} \begin{bmatrix} 1 & -1 & 0 & 0 \\ 0 & 0 & 1 & 1 \end{bmatrix} = \begin{bmatrix} 1 & -1 & 0 & 0 \\ 1 & -1 & 5 & 5 \end{bmatrix}$

Thm If $F(\vec{x}) = A\vec{x}$ & $G(\vec{y}) = B\vec{y}$ $\xrightarrow[m \times n]{}$ $G \circ F(\vec{x})$ linear
 $G \circ F(\vec{x}) = (BA)\vec{x}$

Why? We need to check the 2 properties:

- $G \circ F(\vec{u} + \vec{v}) = G(F(\vec{u} + \vec{v})) = G(\underbrace{F(\vec{u})}_{\text{F linear}} + \underbrace{F(\vec{v})}_{\text{F linear}}) = G(F(\vec{u})) + G(F(\vec{v})) = GoF(\vec{u}) + GoF(\vec{v})$
- $GoF(\alpha \vec{u}) = G(F(\alpha \vec{u})) = G(\underbrace{\alpha F(\vec{u})}_{\text{F linear}}) = \alpha G(\vec{u}) = \alpha GoF(\vec{u})$

To finish: matrix representation for GoF is $[GoF(\vec{e}_1) \dots GoF(\vec{e}_n)]$

But $GoF(\vec{e}_1) = G(F(\vec{e}_1)) = G(A \begin{bmatrix} 1 \\ 0 \\ \vdots \\ 0 \end{bmatrix}) = G(\text{col}_1(A)) = B\text{col}_1(A)$
 $GoF(\vec{e}_2) = G(F(\vec{e}_2)) = G(A \begin{bmatrix} 0 \\ 1 \\ \vdots \\ 0 \end{bmatrix}) = G(\text{col}_2(A)) = B\text{col}_2(A)$
 \vdots
 $GoF(\vec{e}_n) = G(F(\vec{e}_n)) = G(A \begin{bmatrix} 0 \\ \vdots \\ 0 \\ 1 \end{bmatrix}) = G(\text{col}_n(A)) = B\text{col}_n(A)$

So $[GoF(\vec{e}_1) \dots GoF(\vec{e}_n)] = [\underbrace{B\text{col}_1 A}_{=\text{col}_1(BA)} \dots \underbrace{B\text{col}_n A}_{=\text{col}_n(BA)}] = BA$
by def of matrix mult. BA has the correct size!