I(x)=X

Composition of linear transformations

- **••** The composition UT of $T: V \to W$ and $U: W \to Z$ is a linear transformation such that $\forall x \in V$, (UT)(x) = U(T(x))
- Theorem 2.9 and 2.10: S, T, T_1, T_2, U, U_1 , and U_2 are linear transformations with appropriate domains and co-domains; I is an identity transformation; $a \in F$. Then we have as belows:
 - 1. UT is a linear transform.
 - 2. distributivity(1): $U(T_1 + T_2) = UT_1 + UT_2$
 - 3. distributivity(2): $(U_1 + U_2)T = U_1T + U_2T$
 - 4. associativity: S(UT) = (SU)T
 - 5. identity: IT = TI = T (Note that the two *I*'s are different.)
 - 6. a(UT) = (aU)T = U(aT)

 $= [U]^{\gamma}_{\beta}$

matrix representation of composition

$$\begin{bmatrix} V & \xrightarrow{T} & W & \xrightarrow{U} & Z \\ \text{basis } \alpha & \beta & \gamma \\ \{v_j\} & B & \{w_k\} & A & \{z_i\} \\ \dim & n & m & p \end{bmatrix} \qquad B = [T]^{\beta}_{\alpha}, A$$

• Theorem 2.11: $[UT]^{\gamma}_{\alpha} = C = AB = [U]^{\gamma}_{\beta}[T]^{\beta}_{\alpha}$

•• example: $U: P_{3}(\mathbb{R}) \to P_{2}(\mathbb{R}), U(f) = f'$ $T: P_{2}(\mathbb{R}) \to P_{3}(\mathbb{R}), T(f) = \int_{0}^{x} f(t) dt$ $\boxed{P_{2} \xrightarrow{T} P_{3} \xrightarrow{U} P_{2}}_{\text{std basis } \alpha} \beta \xrightarrow{\beta} \alpha$

| P_3 | \xrightarrow{U} | P_2 | \xrightarrow{T} | P_3 |
|---------|-------------------|----------|-------------------|---------|
| β | | α | | β |

$$[UT]_{\alpha} = [U]^{\alpha}_{\beta}[T]^{\beta}_{\alpha} = [I_{P_2}]_{\alpha}$$

$$[TU]_{\beta} = [T]_{\alpha}^{\beta} [U]_{\beta}^{\alpha} = \neq [I_{P_3}]_{\beta}$$

•• identity matrix:
$$I: I_{ij} = \delta_{ij} = \begin{cases} 1, & \text{if } i = j \\ 0, & \text{else } (i \neq j) \end{cases}$$
, where δ_{ij} is the **Kronecker Delta**.

left-multiplication transformation L_A for a matrix A: $L_A: F^n \to F^m$ such that $L_A(x) = Ax$ Theorem 2.15 and 2.16: A is an $m \times n$ matrix; $a \in F$. Then the followings hold:

1. L_A is a linear transformation.

$$\begin{array}{cccc} F^n & \xrightarrow{L_A} & F^m \\ \text{std basis} & \beta & & \gamma \end{array}$$

2.
$$[L_A]^{\gamma}_{\beta} = A$$

3. $L_A = L_B \Leftrightarrow A = B$: uniqueness of L_A given A4. $L_{A+B} = L_A + L_B$; $L_{aA} = aL_A$ 5. $T: F^n \to F^m$ is linear $\Rightarrow f_T J_F^{\gamma} = ?$ $\Rightarrow \exists \text{ a unique } m \times n \text{ matrix } C \text{ such that} \\ T = L_C \text{ and } C = [T]_{\beta}^{\gamma}$

6. *G* is an $n \times p$ matrix $\Rightarrow L_{AG} = L_A L_G$

7. *G* is an $n \times p$ matrix; *H* is an $p \times q$ matrix $\Rightarrow L_{A(GH)} = L_A L_{GH} = L_A L_G L_H = L_{AG} L_H = L_{(AG)H}$ $\Rightarrow A(GH) = (AG)H$

: associativity of composition \Rightarrow associativity of matrix multiplication

8.
$$m = n \Rightarrow L_{I_n} = I_{F^n}$$
 $(:: I_{F_n}(x) = x = I_n x = L_{I_n}(x))$

proof: Once we have $[L_A]^{\gamma}_{\beta} = A$, all these can be proven through the properties of linear transformations and their matrix representations.

Invertibility and isomorphism

•• inverse U of a linear transformation $T: V \to W:$ U: $W \to V$ such that $TU = I_W$ and $UT = I_V$

- notation: $U = T^{-1}, T = U^{-1}$
- Theorem 2.17a including Theorem 2.17: $T: V \rightarrow W$ is a linear transformation. Then the followings hold.
 - 1. T is invertible \Leftrightarrow T is one-to-one and onto
 - 2. T^{-1} is unique.
 - 3. T^{-1} is linear. $T^{-1}(cy_1 + y_2) = T^{-1}(cT(x_1) + T(x_2)) = T^{-1}T(cx_1 + x_2) = cx_1 + x_2 = cT^{-1}(y_1) + T^{-1}(y_2).$ 4. $(T^{-1})^{-1} = T. \quad (T^{-1})^{-1}(x_1) = U^{-1}(x_1) = y_1 = T(x_1),$ 5. $(UT)^{-1} = T^{-1}U^{-1} \quad ((UT)^{-1})(x_1) = x_1 = T^{-1}(y_1) = T^{-1}(U^{-1}(x_1)) = T^{-1}U^{-1}(x_1)$

•• inverse B of a matrix A: $AB = I_{7}$ and $BA = I_{7}$ • notation: $B = A^{-1}$ $TU = I_{V}$ $UT = I_{V}$

- •• Theorem 2.17b: A and B are $n \times n$ invertible matrices. Then the followings hold.
 - 1. A^{-1} is unique.
 - 2. $(A^{-1})^{-1} = A$
 - 3. $(AB)^{-1} = B^{-1}A^{-1}$
- Theorem 2.17c: $\dim(V) = \dim(W) < \infty$; $T: V \to W$ and $U: W \to V$ are linear transformations. Then $UT = I_V \Leftrightarrow TU = I_W$.

•• Theorem 2.17d: Let $A, B \in M_{n \times n}$, Then $AB = I_n \Leftrightarrow BA = I_n$.

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•• Lemma 2.18: $T: V \to W$ is a linear transformation; $\dim(V), \dim(W) < \infty$. Then

T is invertible $\Rightarrow \dim(V) = \dim(W)$.

$$I_{W} \xrightarrow{T} W_{\gamma} \xrightarrow{T} W_{\gamma}$$
To sinvertible $\Leftrightarrow [T]_{\beta}^{\gamma}$ is invertible;

$$V \xrightarrow{T} W_{\gamma}$$

$$V_{\gamma} \xrightarrow{T} \gamma_{\gamma}$$

$$V_{i} \xrightarrow{T} \gamma_{\gamma}$$

$$T \text{ is invertible } \Leftrightarrow [T]_{\beta}^{\gamma} \text{ is invertible;}$$

$$T \text{ is invertible } \Leftrightarrow [T]_{\beta}^{\gamma} \text{ is invertible;}$$

$$T \text{ is invertible } \Rightarrow [T^{-1}]_{\beta}^{\gamma} = ([T]_{\beta}^{\gamma})^{-1}. \square$$

$$I_{n} = [I_{W}]_{\beta} = [T^{-1}T]_{\beta} = [T^{-1}]_{\gamma}^{\beta}[T]_{\beta}^{\gamma} \quad \notin Thm 2.4$$

$$I_{n} = [I_{W}]_{\gamma} = [TT^{-1}]_{\gamma} = [T]_{\beta}^{\gamma}[T^{-1}]_{\gamma}^{\beta}$$

$$T \text{ is invertible and } [T^{-1}]_{\beta}^{\beta} = ([T]_{\beta}^{\gamma})^{-1}$$

$$V \xrightarrow{T} Y_{i}^{\gamma} \text{ is invertible and } [T^{-1}]_{\beta}^{\beta} = ([T]_{\beta}^{\gamma})^{-1}$$

$$V \xrightarrow{T} Y_{i}^{\gamma} \text{ is invertible and } [T^{-1}]_{\beta}^{\beta} = ([T]_{\beta}^{\gamma})^{-1}$$

$$V \xrightarrow{T} Y_{i}^{\gamma} \text{ is invertible and } [T^{-1}]_{\beta}^{\beta} = ([T]_{\beta}^{\gamma})^{-1}$$

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$$V \xrightarrow{T} Y_{i}^{\gamma} \text{ is invertible and } [T^{-1}]_{\beta}^{\gamma} = ([T]_{\beta}^{\gamma})^{-1}$$

$$V \xrightarrow{T} Y_{i}^{\gamma} \text{ is invertible and } [T^{-1}]_{\beta}^{\gamma} = ([T]_{\beta}^{\gamma})^{-1}$$

$$\Rightarrow [U]_{\gamma}^{\beta} = B$$

$$\Rightarrow U \text{ is unique. [Theorem 2.6]}$$

$$[UT]_{\beta} = [U]_{\gamma}^{\beta} [T]_{\beta}^{\gamma} = BA = I_{n} = [I_{V}]_{\beta} \quad z \quad [0]_{\gamma} \quad [TU]_{\gamma} = [T]_{\beta}^{\gamma} [U]_{\gamma}^{\beta} = AB = I_{n} = [I_{W}]_{\gamma}$$

$$\Rightarrow UT = I_{V}, \ TU = I_{W} \text{ [matrix representation is unique]}$$

$$\Rightarrow T \text{ is invertible and } U = T^{-1}$$

•• Corollary 2.18.2: Let $A \in M_{n \times n}$, then the following is true: A is invertible $\Leftrightarrow L_A$ is invertible; and $(L_A)^{-1} = L_{A^{-1}}$.

$$\frac{y = L_A (x) = Ax}{(L_A)(y) = x = A^{-1}y = L_A^{-1}(y)}$$

Rep. Theorem (*n-tuple 2 72 71 5

isomorphism: invertible linear transformation

- V and W are **isomorphic**: \exists an invertible linear transformation $T: V \rightarrow W$.
- •• example:

$$\mathbb{R}^{4} \text{ and } P_{3}(\mathbb{R}): (a_{1}, a_{2}, a_{3}, a_{4}) \leftrightarrow a_{1} + a_{2}x + a_{3}x^{2} + a_{4}x^{3}$$
$$P_{3}(\mathbb{R}) \text{ and } M_{2 \times 2}(\mathbb{R}): a_{0} + a_{1}x + a_{2}x^{2} + a_{3}x^{3} \leftrightarrow \begin{pmatrix} a_{0} & a_{1} \\ a_{2} & a_{3} \end{pmatrix}$$

- Theorem 2.19: $\dim(V)$, $\dim(W) < \infty$. Then V and W are isomorphic $\Leftrightarrow \dim(V) = \dim(W)$
- Corollary 2.19: V and F^n are isomorphic $\Leftrightarrow \dim(V) = n$



proof: $\Phi: L(V, W) \to M_{m \times n}$ is linear. [Theorem 2.8] The matrix representation is unique.



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$$\beta = \{1, 1+x, 1+x+x^2\}, \ \gamma = \{1, 1+x\} \ \Rightarrow A = \begin{pmatrix} 0 & 1 & -1 \\ 0 & 0 & 2 \end{pmatrix}$$

 $a_{0} + a_{1}x + a_{2}x^{2} \xrightarrow{T} a_{1} + 2a_{2}x \qquad \begin{array}{c} \mathcal{T}(I) = \mathbf{D} \\ \mathcal{T}(I+\mathbf{x}) = I \\ \mathbf{x} \\ \phi_{\beta} \\ \downarrow \\ \phi_{\gamma} \\ \mathbf{x} \\ \mathbf{x} \\ \phi_{\gamma} \\ \mathbf{x} \\$

This example illustrates that the representations depend on the bases. If we change the given set of bases to a new one, how do the representations change?

Change of Basis

• Consider two bases $\beta \neq \{v_1, \cdots, v_n\}$ and $\beta' = \{u_1, \cdots, u_n\}$ for the same vector space and the matrix representations of the identity transformation *I*. The *i*-th column of $[I]_{\beta}^{\beta'}$ is $[v_i]_{\beta'}$; the *i*-th column of $[I]_{\beta'}^{\beta}$ is $[u_i]_{\beta}$. For $x \in V, x = \sum a_i v_i$ for $\beta \to I_{\beta}^{\beta'}(x) = x, x = \sum b_i u_i$ for β' . $\Rightarrow [x]_{\beta} = (a_1, ..., a_n)^t, [x]_{\beta'} = (b_1, ..., b_n)^t.$ $\Rightarrow (b_1, ..., b_n)^t = [I]_{\beta}^{\beta'} (a_1, ..., a_n)^t.$ $[x]_{p'} = [I_{v}]_{p} [x]_{p} [x]_{p} [x]_{p^{-1}} \begin{bmatrix} \alpha_{1} \\ \alpha_{2} \\ \vdots \end{bmatrix} \begin{bmatrix} x \\ -x \end{bmatrix}_{p} \begin{bmatrix} x \\ -x \end{bmatrix}_{p^{-1}} \begin{bmatrix} \alpha_{1} \\ \alpha_{2} \\ \vdots \end{bmatrix} \begin{bmatrix} x \\ -x \end{bmatrix}_{p^{-1}} \begin{bmatrix} \alpha_{2} \\ \alpha_{2} \\ \vdots \end{bmatrix} \begin{bmatrix} x \\ -x \end{bmatrix}_{p^{-1}} \begin{bmatrix} \alpha_{2} \\ \alpha_{2} \\ \vdots \end{bmatrix} \begin{bmatrix} x \\ -x \end{bmatrix}_{p^{-1}} \begin{bmatrix} \alpha_{2} \\ \alpha_{2} \\ \vdots \end{bmatrix} \begin{bmatrix} x \\ -x \end{bmatrix}_{p^{-1}} \begin{bmatrix} \alpha_{2} \\ \alpha_{2} \\ \vdots \end{bmatrix} \begin{bmatrix} x \\ -x \end{bmatrix}_{p^{-1}} \begin{bmatrix} \alpha_{2} \\ \alpha_{2} \\ \vdots \end{bmatrix} \begin{bmatrix} x \\ -x \end{bmatrix}_{p^{-1}} \begin{bmatrix} \alpha_{2} \\ \alpha_{2} \\ \vdots \end{bmatrix} \begin{bmatrix} x \\ -x \end{bmatrix}_{p^{-1}} \begin{bmatrix} \alpha_{2} \\ \alpha_{2} \\ \vdots \end{bmatrix} \begin{bmatrix} x \\ -x \end{bmatrix}_{p^{-1}} \begin{bmatrix} \alpha_{2} \\ \alpha_{2} \\ \vdots \end{bmatrix} \begin{bmatrix} x \\ -x \end{bmatrix}_{p^{-1}} \begin{bmatrix} \alpha_{2} \\ \alpha_{2} \\ \vdots \end{bmatrix} \begin{bmatrix} x \\ -x \end{bmatrix}_{p^{-1}} \begin{bmatrix} \alpha_{2} \\ \alpha_{2} \\ \vdots \end{bmatrix} \begin{bmatrix} x \\ -x \end{bmatrix}_{p^{-1}} \begin{bmatrix} \alpha_{2} \\ \alpha_{2} \\ \vdots \end{bmatrix} \begin{bmatrix} x \\ -x \end{bmatrix}_{p^{-1}} \begin{bmatrix} \alpha_{2} \\ \alpha_{2} \\ \vdots \end{bmatrix} \begin{bmatrix} x \\ -x \end{bmatrix}_{p^{-1}} \begin{bmatrix} \alpha_{2} \\ \alpha_{2} \\ \vdots \end{bmatrix} \begin{bmatrix} x \\ -x \end{bmatrix}_{p^{-1}} \begin{bmatrix} \alpha_{2} \\ \alpha_{2} \\ \vdots \end{bmatrix} \begin{bmatrix} x \\ -x \end{bmatrix}_{p^{-1}} \begin{bmatrix} \alpha_{2} \\ \alpha_{2} \\ \vdots \end{bmatrix} \begin{bmatrix} x \\ -x \end{bmatrix}_{p^{-1}} \begin{bmatrix} \alpha_{2} \\ \alpha_{2} \\ \vdots \end{bmatrix} \begin{bmatrix} \alpha_{2} \\$

■ example: for $I: P_2(\mathbb{R}) \to P_2(\mathbb{R})$, let bases for domain and co-domain be $\beta = \{1, x, x^2\}$ and $\beta' = \{\underline{1}, 1 + x, 1 + x + x^2\}.$ $\mathbf{x} = a_0 + a_1 x + a_2 x^2 \qquad (6) \mathbf{I} \cdot \mathbf{E}(\mathbf{x} + \mathbf{x}) + \mathbf{I} \cdot \mathbf{I} \cdot \mathbf{x} + \mathbf{I} \cdot \mathbf{x} + \mathbf{I} \cdot \mathbf{I} \cdot \mathbf{I} \cdot \mathbf{x} + \mathbf{I} \cdot \mathbf$ $\Rightarrow [\mathbf{x}]_{\beta} = (a_0, a_1, a_2)^t, \ [\mathbf{x}]_{\beta'} = (a_0 - a_1, a_1 - a_2, a_2)^t$ Ao a. az $\Rightarrow [\mathbf{x}]_{\beta'} = [I]_{\beta}^{\beta'} [\mathbf{x}]_{\beta}, \ [I]_{\beta}^{\beta'} = \begin{pmatrix} 1 - 1 & 0 \\ 0 & 1 & -1 \\ 0 & 0 & 1 \end{pmatrix} \qquad \begin{array}{c} \mathcal{I}(I) = I & I & 0 \\ \mathcal{I}(I) = \mathcal{I} & 0 & I \\ \mathcal{I}(I) = \mathcal{I}^{2} & 0 & 0 & I \\ \mathcal{I}(I) = \mathcal{I}^{2} & 0 & 0 & I \\ \end{array}$ $\Rightarrow \begin{pmatrix} a_0 - a_1 \\ a_1 - a_2 \\ a_2 \end{pmatrix} = \begin{pmatrix} 1 & -1 & 0 \\ 0 & 1 & -1 \\ 0 & 0 & 1 \end{pmatrix} \cdot \begin{pmatrix} a_0 \\ a_1 \\ a_2 \end{pmatrix}$

• example: Consider two bases for
$$\mathbb{R}^2$$

 $\underline{\beta} = \{(1,0), (0,1)\}$ and $\underline{\beta}' = \{(\cos \lambda, \sin \lambda), (-\sin \lambda, \cos \lambda)\}$,
where $\underline{\beta}'$ is the rotated version of β by the angle λ .
 $x = (a, b)^t$
 $\Rightarrow [x]_{\beta} = (a, b)^t$, $[I]_{\beta}^{\beta'} = \begin{pmatrix} \cos \lambda & \sin \lambda \\ -\sin \lambda & \cos \lambda \end{pmatrix}$: rotation by $-\lambda$
 $\Rightarrow [x]_{\beta'} = [I]_{\beta}^{\beta'}[x]_{\beta} = \begin{pmatrix} \cos \lambda & \sin \lambda \\ -\sin \lambda & \cos \lambda \end{pmatrix} \cdot \begin{pmatrix} a \\ b \end{pmatrix}$
 $\therefore [x]_{\beta'} = (a\cos \lambda + b\sin \lambda, -a\sin \lambda + b\cos \lambda)^t$
 $\mathbf{I}(I \cdot \mathbf{o})_{\overline{\beta}} = (1 \cdot \mathbf{o})^T ((1 \cdot \mathbf{o})_{\overline{\beta}} = [-\frac{\cos \lambda}{-\sin \lambda})$
 $\Rightarrow (a, b)^{t} (a,$

$$[I]_{\beta}^{\beta'} \text{ and } [I]_{\beta'}^{\beta} \text{ are called change-of-coordinate matrices.}$$

$$[I]_{\beta} = [II]_{\beta} = [I]_{\beta'}^{\beta'} [I]_{\beta''}^{\beta} = I_{n}$$

$$\Rightarrow [I]_{\beta}^{\beta'} = ([I]_{\beta'}^{\beta'})^{-1},$$

$$[I]_{\beta'}^{\beta} = ([I]_{\beta'}^{\beta'})^{-1}$$

$$[x]_{\beta'} = [I]_{\beta'}^{\beta'} [x]_{\beta}$$

$$[x]_{\beta} = [I]_{\beta'}^{\beta'} [x]_{\beta'}$$

• We can play with these matrices as follows.

$$[I]_{\alpha} = [III]_{\alpha} = I_{\gamma}^{\alpha} I_{\beta}^{\gamma} I_{\alpha}^{\beta} = I_{n}$$
$$[x]_{\gamma} = [I]_{\alpha}^{\gamma} [x]_{\alpha} = [I]_{\beta}^{\gamma} [I]_{\alpha}^{\beta} [x]_{\alpha}$$

• What is the relationship between $A = [T]_{\beta}$ and $B = [T]_{\beta'}$?

$$\mathcal{B} = [T]_{\beta'} = [ITI]_{\beta'} = [I]_{\beta'}^{\beta'} [T]_{\beta} [I]_{\beta'}^{\beta}; = \mathcal{A}^{-1} \mathcal{A} \mathcal{A}$$
$$B = Q^{-1}AQ, \text{ where } Q = [I]_{\beta'}^{\beta} [\star]$$

■ Matrix $A, B \in M_{n \times n}$ are similar. \exists invertible Q such that $B = Q^{-1}AQ$.

• So similar matrices can be considered representations of the same linear transformation.

•• example:
$$T: P_2(\mathbb{R}) \to P_2(\mathbb{R})$$
 such that $T(f) = f'$
 $\beta = \{1, x, x^2\}, \ \beta' = \{1, 1 + x, 1 + x + x^2\}$
 $[T]_{\beta} = \begin{pmatrix} 0 & 1 & 0 \\ 0 & 0 & 2 \\ 0 & 0 & 0 \end{pmatrix}, \ [T]_{\beta'} = \begin{pmatrix} 0 & 1 & -1 \\ 0 & 0 & 2 \\ 0 & 0 & 0 \end{pmatrix}$
 $T(I + x) = I$
 $T(I$

•• Theorem 2.18:

| | V | \xrightarrow{T} | W |
|-------|-----------|-------------------|-----------|
| basis | β | | γ |
| | $\{v_i\}$ | | $\{w_j\}$ |

T is invertible $\Leftrightarrow [T]^{\gamma}_{\beta}$ is invertible; and $[T^{-1}]^{\beta}_{\gamma} = ([T]^{\gamma}_{\beta})^{-1}$. \Box

- •• Corollary 2.18.2: Let $A \in M_{n \times n}$, then the following is true: A is invertible $\Leftrightarrow L_A$ is invertible; and $(L_A)^{-1} = L_{A^{-1}}$.
- **isomorphism**: invertible linear transformation
- Theorem 2.19: $\dim(V)$, $\dim(W) < \infty$. Then V and W are isomorphic $\Leftrightarrow \dim(V) = \dim(W)$

• Corollary 2.19: V and F^n are isomorphic $\Leftrightarrow \dim(V) = n$

•• Theorem 2.20:

Given a basis β for V, $\phi_{\beta}: V \to F^{n}$ defined by $\phi_{\beta}(x) = [x]_{\beta}$ is also an isomor- $\phi_{\beta} \downarrow \qquad \qquad \downarrow \phi_{\gamma} \qquad \downarrow \phi_{\gamma}$ $F^{n} \longrightarrow F^{m} \qquad M_{m \times n}$

■ example:

$$\beta = \{1, x, x^2\},\$$

$$\gamma = \{1, x\}$$

$$\Rightarrow A = \begin{pmatrix} 0 & 1 & 0 \\ 0 & 0 & 2 \end{pmatrix}$$

Change of Basis

- matrix representations of the identity transformation *I*.
- for $I: P_2(\mathbb{R}) \to P_2(\mathbb{R})$, let bases for domain and co-domain be $\beta = \{1, x, x^2\}$ and $\beta' = \{1, 1 + x, 1 + x + x^2\}.$ $\mathbf{x} = a_0 + a_1 x + a_2 x^2$ $\Rightarrow [\mathbf{x}]_{\beta} = (a_0, a_1, a_2)^t, \ [\mathbf{x}]_{\beta'} = (a_0 - a_1, a_1 - a_2, a_2)^t$ $\mathbf{x} = I(\mathbf{x})$ $\Rightarrow [\mathbf{x}]_{\beta'} = [I]_{\beta}^{\beta'} [\mathbf{x}]_{\beta}, \ [I]_{\beta}^{\beta'} = \begin{pmatrix} 1 & -1 & 0 \\ 0 & 1 & -1 \\ 0 & 0 & 1 \end{pmatrix}$ $\Rightarrow \begin{pmatrix} a_0 - a_1 \\ a_1 - a_2 \\ a_2 \end{pmatrix} = \begin{pmatrix} 1 & -1 & 0 \\ 0 & 1 & -1 \\ 0 & 0 & 1 \end{pmatrix} \cdot \begin{pmatrix} a_0 \\ a_1 \\ a_2 \end{pmatrix}$

•
$$[I]_{\beta}^{\beta'}$$
 and $[I]_{\beta'}^{\beta}$ are called change-of-coordinate matrices.
• $[I]_{\beta} = [II]_{\beta} = [I]_{\beta'}^{\beta}[I]_{\beta}^{\beta'} = I_{n}$
 $\Rightarrow [I]_{\beta}^{\beta'} = ([I]_{\beta'}^{\beta})^{-1},$
 $[I]_{\beta'}^{\beta} = ([I]_{\beta'}^{\beta})^{-1}$
• $[x]_{\beta'} = [I]_{\beta'}^{\beta'}[x]_{\beta}$
 $[x]_{\beta} = [I]_{\beta'}^{\beta'}[x]_{\beta'}$
• $[T]_{\beta'} = [ITI]_{\beta'} = [I]_{\beta'}^{\beta'}[T]_{\beta}[I]_{\beta'}^{\beta};$
 $B = Q^{-1}AQ$, where $Q = [I]_{\beta'}^{\beta}$
 $\rightarrow Matrix A, B \in M_{n \times n}$ are similar.

Chapter 3 Elementary matrix operation and system of linear equations



- Given bases, we can work on any kinds of vectors and any kinds of linear transformations using only *n*-tuple vectors in Fⁿ and matrices in M_{m×n}(F).
 w = T(v) turns into y = Ax, a system of linear equations.

Elementary matrix operation and elementary matrix

•• elementary row operation, ero, on a matrix:

type 1, ero1: interchange two rowstype 2, ero2: multiply a row by a non-zero scalartype 3, ero3: add to a row a scalar multiple of another

$$\begin{pmatrix} \mathbf{a}_{31} & \mathbf{a}_{32} & \mathbf{a}_{33} \\ a_{21} & a_{22} & a_{23} \\ \mathbf{a}_{11} & \mathbf{a}_{12} & \mathbf{a}_{13} \end{pmatrix} \begin{pmatrix} a_{11} & a_{12} & a_{13} \\ \mathbf{b}a_{21} & \mathbf{b}a_{22} & \mathbf{b}a_{23} \\ a_{31} & a_{32} & a_{33} \end{pmatrix} \begin{pmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} - \mathbf{ca}_{11} & a_{32} - \mathbf{ca}_{12} & a_{33} - \mathbf{ca}_{13} \end{pmatrix}$$

- Elementary column operations, ecos, are similar.
- You may recall these having being used in solving a system of linear systems.

$$\begin{array}{c} \bullet \text{ example:} \\ \begin{pmatrix} 5 & 6 & 7 & 8 \\ 1 & 2 & 3 & 4 \\ 9 & 10 & 11 & 12 \end{pmatrix} \rightarrow \begin{pmatrix} 1 & 2 & 3 & 4 \\ 5 & 6 & 7 & 8 \\ 9 & 10 & 11 & 12 \end{pmatrix} \text{ [ero1(r1,r2)]} \\ \bullet \begin{pmatrix} 5 & \times \\ 6 & -7 & -8 \\ 9 & 10 & 11 & 12 \end{pmatrix} \text{ [ero2(r2 \times (-1))]} \\ \to \begin{pmatrix} 1 & 2 & 3 & 4 \\ 0 & 4 & 8 & 12 \\ 9 & 10 & 11 & 12 \end{pmatrix} \text{ [ero3(r2+r1 \times 5)]} \\ \to \begin{pmatrix} 1 & 2 & 3 & 4 \\ 0 & 4 & 8 & 12 \\ 0 & -8 & -16 & -24 \end{pmatrix} \text{ [ero3(r3+r1 \times (-9))]}$$

•• elementary matrix, em: matrix obtained by an ero on I_n

$$type 1: \begin{pmatrix} 1 & 0 & 0 \\ 0 & 0 & 1 \\ 0 & 1 & 0 \end{pmatrix}: em1(r2, r3) \begin{pmatrix} a_{17} & a_{12} & a_{13} \\ a_{27} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{pmatrix} = \begin{pmatrix} a_{17} & a_{17} & a_{13} \\ a_{37} & a_{37} & a_{39} \\ a_{27} & a_{12} & a_{33} \end{pmatrix}$$
$$type 2: \begin{pmatrix} -2 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}: em2(r1 \times (-2)) \begin{pmatrix} rr \\ rr \end{pmatrix} = \begin{pmatrix} -2a_{17} & -2a_{12} & -2a_{13} \\ rr \end{pmatrix}$$
$$type 3: \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & -2 \\ 0 & 0 & 1 \end{pmatrix}: em1(r2 + r3 \times (-2)) \begin{pmatrix} rr \\ rr \end{pmatrix} = \begin{pmatrix} a_{21} - 2a_{31} & c_{23} \\ a_{21} - 2a_{31} & c_{23} \\ rr \end{pmatrix}$$

■ Theorem 3.1: An elementary row operation on a matrix A is the same as pre-multiplying an elementary matrix of the same type to A; and an elementary column operation is the same as post-multiplying and elementary matrix of the same type. □

 $E^{A} = \widehat{A}$ AE^c = A

$$\begin{array}{l} \bullet \bullet \text{ example:} \\ \begin{pmatrix} 5 & 6 & 7 & 8 \\ 1 & 2 & 3 & 4 \\ 9 & 10 & 11 & 12 \end{pmatrix} \rightarrow \begin{pmatrix} 1 & 2 & 3 & 4 \\ 5 & 6 & 7 & 8 \\ 9 & 10 & 11 & 12 \end{pmatrix} = \begin{pmatrix} 0 & 1 & 0 \\ 1 & 0 & 0 \\ 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} 5 & 6 & 7 & 8 \\ 1 & 2 & 3 & 4 \\ 9 & 10 & 11 & 12 \end{pmatrix} \\ \rightarrow \begin{pmatrix} 1 & 2 & 3 & 4 \\ -5 & -6 & -7 & -8 \\ 9 & 10 & 11 & 12 \end{pmatrix} = \begin{pmatrix} 1 & 0 & 0 \\ 0 & -1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} 1 & 2 & 3 & 4 \\ 5 & 6 & 7 & 8 \\ 9 & 10 & 11 & 12 \end{pmatrix} \\ \rightarrow \begin{pmatrix} 1 & 2 & 3 & 4 \\ 0 & 4 & 8 & 12 \\ 9 & 10 & 11 & 12 \end{pmatrix} = \begin{pmatrix} 1 & 0 & 0 \\ 5 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} 1 & 2 & 3 & 4 \\ -5 & -6 & -7 & -8 \\ 9 & 10 & 11 & 12 \end{pmatrix} \\ \rightarrow \begin{pmatrix} 1 & 2 & 3 & 4 \\ 0 & 4 & 8 & 12 \\ 0 & -8 & -16 & -24 \end{pmatrix} = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ -9 & 0 & 1 \end{pmatrix} \begin{pmatrix} 1 & 2 & 3 & 4 \\ 0 & 4 & 8 & 12 \\ 9 & 10 & 11 & 12 \end{pmatrix}$$

$$\begin{pmatrix} 1 & 2 & 3 & 4 \\ 5 & 6 & 7 & 8 \\ 9 & 10 & 11 & 12 \end{pmatrix} \begin{pmatrix} 0 & 0 & 0 & 1 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 1 & 0 & 0 & 0 \end{pmatrix} = \begin{pmatrix} 4 & 2 & 2 & 1 \\ 8 & 6 & 7 & 5 \\ 12 & 10 & 11 & 9 \end{pmatrix} [eco1(c1,c4)]$$
$$\begin{pmatrix} 1 & 2 & 3 & 4 \\ 5 & 6 & 7 & 8 \\ 9 & 10 & 11 & 12 \end{pmatrix} \begin{pmatrix} 1 & -2 & 0 & 1 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{pmatrix} = \begin{pmatrix} 1 & 0 & 3 & 4 \\ 5 & -4 & 7 & 8 \\ 9 & -8 & 11 & 12 \end{pmatrix} [eco3(c2+c1\times(-2))]$$

- Theorem 3.2: Elementary matrices are invertible, and the inverse of an elementary matrix is an elementary matrix of the same type. □
 - Also the transpose of an elementary matrix is an elementary matrix of the same type.

•• example:

em1(r2,r3) em1(r2,r3) em1(c2,c3) em1(c2,c3)

em2(r1×(-2)) em2(r1×($-\frac{1}{2}$)) em2(c1×(-2)) em2(c1×($-\frac{1}{2}$)) \leftrightarrow

 \leftrightarrow

$$em3(r2+r3\times(-2))$$

 $em3(r2+r3\times2)$
 $em3(c3+c2\times(-2))$
 $em3(c3+c2\times2)$

$$: \begin{pmatrix} 1 & 0 & 0 \\ 0 & 0 & 1 \\ 0 & 1 & 0 \end{pmatrix}^{-1} = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 0 & 1 \\ 0 & 1 & 0 \end{pmatrix}^{-1} = \begin{pmatrix} -\frac{1}{2} & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}^{-1} = \begin{pmatrix} -\frac{1}{2} & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}^{-1}$$
$$\stackrel{\leftrightarrow}{\leftrightarrow} : \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & -2 \\ 0 & 0 & 1 \end{pmatrix}^{-1} = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 2 \\ 0 & 0 & 1 \end{pmatrix}$$



Theorem 3.4: $A \in M_{m \times n}$; $P \in M_{m \times m}$; $Q \in M_{n \times n}$; P and Q are invertible. Then $m \simeq \operatorname{rank}(A) = \operatorname{rank}(PA) = \operatorname{rank}(AQ) = \operatorname{rank}(PAQ) \square$

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nullity(A) = nullity(PA) = nullity(AQ) = nullity(PAQ)
 full rank Corollary 3.4: Elementary row and column operations on a matrix are rank-preserving.

•• How do we practically find the rank of a matrix? •• column space and row space (Range Space) ($z \neq A \neq y$) • column space of a matrix: span of the columns ($y = Az = \sum z_i a_i$) • row space of a matrix: span of the rows ($y = xA = z_i z_i a_i$) • row vertex ($y = zA = z_i a_i$) • $y = Az = \sum z_i a_i$

- •• Theorem 3.5: $rank(A) = dim(column space of A) \square$
- In other words, the rank of a matrix A is the maximum number of linearly independent columns of A. proof: $\beta = \{e_1, \dots, e_n\}$ is the standard basis of F^n such that $e_j = (0, \dots, 0, 1, 0, \dots, 0)^t$ with 1 in the *j*-th place. $\operatorname{rank}(A) = \operatorname{rank}(L_A) = \dim(R(L_A))$ [def] $R(L_A) = \text{span}(\{L_A(e_1), \cdots, L_A(e_n)\} \text{ [Thm 2.2]}$ $\overline{L_A(e_j)} = Ae_j \text{ is the } j \text{ th column. } \Box \longrightarrow \{a_1, a_2, \cdots, a_n\}$ •• example: $\begin{array}{c} 1 & 2 & 1 \\ 1 & 0 & 3 \\ 1 & 1 & 2 \end{array} \right) = 2 [c1 \times 3 - c2 = c3], rank \left(\begin{array}{c} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{array} \right) = 0 \\ \end{array}$ rank

- Theorem 3.6: An $m \times n$ matrix A of rank r can be transformed into $D = \begin{pmatrix} I_r & O_1 \\ O_2 & O_3 \end{pmatrix}$ by elementary row and column operations, where O_i are zero matrices. \Box
- •• example:

$$A = \begin{pmatrix} 1 & 2 & 1 & 1 \\ 1 & 0 & 3 & -1 \\ 1 & 1 & 2 & 0 \end{pmatrix} \rightarrow \begin{pmatrix} 1 & 2 & 1 & 1 \\ 0 & -2 & 2 & -2 \\ 0 & -1 & 1 & -1 \end{pmatrix} [ero3(r2+r1\times(-1))], \\ [ero3(r3+r1\times(-1))] \rightarrow \begin{pmatrix} 1 & 2 & 1 & 1 \\ 0 & 1 & -1 & 1 \\ 0 & -1 & 1 & -1 \end{pmatrix} [ero2(r2\times(-\frac{1}{2}))] \rightarrow \begin{pmatrix} 1 & 2 & 1 & 1 \\ 0 & 1 & -1 & 1 \\ 0 & 0 & 0 & 0 \end{pmatrix}$$

$$\rightarrow \begin{pmatrix} 1 & 2 & 1 & 1 \\ 0 & 1 & -1 & 1 \\ 0 & 0 & 0 & 0 \end{pmatrix} [\operatorname{ero3(r3+r2)}] \rightarrow \begin{pmatrix} 1 & 0 & 3 & -1 \\ 0 & 1 & -1 & 1 \\ 0 & 0 & 0 & 0 \end{pmatrix} [\operatorname{ero3(r1+r2\times(-2))}] \rightarrow \begin{bmatrix} 1 & 0 & 3 & -1 \\ 0 & 1 & -1 & 1 \\ 0 & 0 & 0 & 0 \end{pmatrix} = \begin{bmatrix} 1 & 0 & 3 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{pmatrix} [\operatorname{eco3(c3+c1\times(-3))}], [\operatorname{eco3(c4+c1)}], \\ [\operatorname{eco3(c3+c2)}], [\operatorname{eco3(c4+c2\times(-1))}]$$

 $\Rightarrow \operatorname{rank}(A) = 2$

- •• Corollary 3.6.1: $D = \begin{pmatrix} I_r & O_1 \\ O_2 & O_3 \end{pmatrix} = BAC$ for some invertible matrices B and C. \Box proof: $D = E_p E_{p-1} \cdots E_1 A G_1 G_2 \cdots G_p$, where E_i and G_j are elementary matrices. \Box
 - These two equations of elementary matrices are not unique.
- •• Corollary 3.6.2: rank(A) = dim(column space of A)= $dim(row space of A) = rank(A^t)$
 - In other words, the rank of a matrix A is not only the maximum number of linearly independent columns but also the maximum number of linearly independent rows of A.

•• Corollary 3.6.3: Every invertible matrix is a product of elementary matrices. $\Box [D = I]$

proof:
$$A \in M_{n \times n}$$
 is invertible \Rightarrow rank $(A) = n$
 $\Rightarrow D = I_n = BAC = E_p E_{p-1} \cdots E_1 AG_1 G_2 \cdots G_p$, [Thm 3.6]
where E_i and G_j are elementary matrices.
 $\Rightarrow A = E_1^{-1} E_2^{-1} \cdots E_p^{-1} I_n G_q^{-1} G_{q-1}^{-1} \cdots G_1^{-1}$,
where E_i^{-1} and G_j^{-1} are elementary matrices. [Thm 3.2] \Box

Theorem 3.7: $T: V \rightarrow W$ and $U: W \rightarrow Z$ are linear transformations; A and B are matrices. Then 1. rank $(UT) \leq \operatorname{rank}(U)$ 2. rank $(UT) \leq \operatorname{rank}(T)$ 3. rank $(AB) \leq \operatorname{rank}(B)$



•• augmented matrix: (A|B)

•• matrix inversion by **Gaussian elimination**:

$$\begin{aligned} (A|I_n) &\to (I_n|B) \text{ by eros [not by ecos]} \\ &\Rightarrow (I_n|B) = E_p \cdots E_1(A|I_n) \\ &\Rightarrow I_n = E_p \cdots E_1A, B = E_p \cdots E_1I_n \\ &\Rightarrow I_n = BA \\ &\Rightarrow I_n = AB \text{ [Thm 2.17d] (`.` drm(A) =drm(B))} \end{aligned}$$

•• example:

$$(A|I) = \begin{pmatrix} 0 & 2 & 4 & | & 1 & 0 & 0 \\ 2 & 4 & 2 & | & 0 & 1 & 0 \\ 3 & 3 & 1 & | & 0 & 0 & 1 \end{pmatrix}$$

$$\rightarrow \begin{pmatrix} 1 & 2 & 1 & | & 0 & \frac{1}{2} & 0 \\ 0 & 2 & 4 & | & 1 & 0 & 0 \\ 3 & 3 & 1 & | & 0 & 0 & 1 \end{pmatrix}$$
[ero1(r1,r2)], [ero2(r1×(\frac{1}{2}))]

$$\begin{array}{c} \mathbf{k2} \rightarrow \begin{pmatrix} 1 & 2 & 1 & | & 0 & \frac{1}{2} & 0 \\ 0 & \mathbf{1} & 2 & | & \frac{1}{2} & 0 & 0 \\ 0 & -3 & -2 & | & 0 & -\frac{3}{2} & 1 \end{pmatrix} [\operatorname{ero3}(r3+r1\times(-3))], [\operatorname{ero2}(r2\times(\frac{1}{2}))] \\ + & \mathbf{r}_{3} \\ - & \mathbf{r}_{3} \\ - & \mathbf{r}_{3} \\ - & \mathbf{r}_{3} \\ - & \mathbf{r}_{4} \\ - & \mathbf{r}_{4} \\ - & \mathbf{r}_{4} \\ + & \mathbf{r}_{3} \\ + & \mathbf{r}_{2} \\ + & \mathbf{r}_{4} \\ + & \mathbf{r}_{4} \\ + & \mathbf{r}_{4} \\ - & \mathbf{r}_{4}$$

$$\Rightarrow \begin{pmatrix} 0 & 2 & 4 \\ 2 & 4 & 2 \\ 3 & 3 & 1 \end{pmatrix}^{-1} = \begin{pmatrix} \frac{1}{8} & -\frac{5}{8} & \frac{3}{4} \\ -\frac{1}{4} & \frac{3}{4} & -\frac{1}{2} \\ \frac{3}{8} & -\frac{3}{8} & \frac{1}{4} \end{pmatrix}$$

$$A$$

•• We can find the inverse of a linear transformation $T: V \to V$ through computing the inverse of its matrix representation in a basis β .

$$T \to [T]_{\beta} \to [T]_{\beta}^{-1} \to [T^{-1}]_{\beta} \to T^{-1}$$

$$\begin{array}{l} \text{Page 24} \\ \hline \text{example: } T : P_2(\mathbb{R}) \to P_2(\mathbb{R}), \ T(f) = f + f' + f'', \ \text{and } \beta = \\ \{1, x, x^2\}. & = g \Rightarrow f = \mathcal{T}(g) \\ [T]_{\beta} = \begin{pmatrix} 1 & 1 & 2 \\ 0 & 1 & 2 \\ 0 & 0 & 1 \end{pmatrix} \Rightarrow [T]_{\beta}^{-1} = [T^{-1}]_{\beta} = \begin{pmatrix} 1 & -1 & 0 \\ 0 & 1 & -2 \\ 0 & 0 & 1 \end{pmatrix} \\ g = a_0 + a_1 x + a_2 x^2 \Rightarrow [g]_{\beta} = (a_0, a_1, a_2)^t \\ [T^{-1}(g)]_{\beta} = [T]_{\beta}^{-1}[g]_{\beta} = \begin{pmatrix} 1 & -1 & 0 \\ 0 & 1 & -2 \\ 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} a_0 \\ a_1 \\ a_2 \end{pmatrix} \\ = (a_0 - a_1, a_1 - 2a_2, a_2)^t \end{array}$$

$$\Rightarrow T^{-1}(g) = (a_0 - a_1) + (a_1 - 2a_2)x + a_2x^2$$