## Question 1

- Is $S=\left\{\left(\begin{array}{c}1 \\ 2 \\ -1 \\ 0\end{array}\right),\left(\begin{array}{c}-1 \\ -2 \\ -1 \\ 0\end{array}\right),\left(\begin{array}{c}\pi \\ \sqrt{2} \\ -1 \\ \frac{1}{2}\end{array}\right),\left(\begin{array}{c}-3 \\ 2 \\ 2 \\ 1\end{array}\right),\left(\begin{array}{l}1 \\ 2 \\ 0 \\ 3\end{array}\right)\right\}$ independent?
- Claim
- If $S$ is linearly dependent
- Proof
- If $S$ is linearly independent, then
- $\operatorname{dim}(\operatorname{span}(S))=|S|=5$
- But because $\operatorname{span}(S)$ is a subspace of $\mathbb{R}^{4}$
- $\operatorname{dim}(\operatorname{span}(S)) \leq \operatorname{dim} \mathbb{R}^{4}=4$
- So $S$ is linearly dependent


## Question 2

- Prove
- $1, \sin x, \sin 2 x$ is linearly independent
- Claim
- $\forall a, b, c \in \mathbb{R}$
- if $a+b \cdot \sin x+\sin 2 x=0, \quad \forall x \in[0,1]$
- then $a=b=c=0$
- Proof
- Set $x=0 \Rightarrow a=0$
- Set $x=\frac{\pi}{6} \Rightarrow \frac{1}{2} b+\frac{\sqrt{3}}{2} c=0$
- Set $x=\frac{\pi}{4} \Rightarrow b=c=0$
- Therefore $a=b=c=0$


## Proof Writing

- Question
- Let $V$ be a vector space
- Let $x, y \in V$ such that $\{x, y\}$ is independent
- Prove that $\{2 x+y, 3 x+2 y\}$ is independent
- Proof
- Let $c_{1}, c_{2} \in \mathbb{R}$ be arbitrary constant
- $c_{1}(2 x+y)+c_{2}(3 x+2 y)=0$
- $\left(2 c_{1}+3 c_{2}\right) x+\left(c_{1}+2 c_{2}\right) y=0$
- Let $\left\{\begin{array}{l}d_{1}=2 c_{1}+3 c_{2} \\ d_{2}=c_{1}+2 c_{2}\end{array}, d_{1}, d_{2} \in \mathbb{R}\right.$
- $d_{1} x+d_{2} y=0$
- Because $\{x, y\}$ is independent
- $d_{1}=d_{2}=0$
$\circ\left\{\begin{array}{l}d_{1}=2 c_{1}+3 c_{2}=0 \\ d_{2}=c_{1}+2 c_{2}=0\end{array} \Rightarrow c_{1}=c_{2}=0\right.$
- Therefore $\{2 x+y, 3 x+2 y\}$ is independent
- Prompt
- Exchange proofs with someone else. In a different color of pen or pencil, give them written feedback on their proof.
- The main things to be looking for are:
- Is the proof logically valid?
- Is the proof understandable and clearly written?
- Is the proof well-organized?
- Here are some more questions it might be useful to ask (but don't feel like you're limited to these or have to answer all of them):
- Is it clear from the start what's being proved?
- Was there any point where you were confused or had to fill in some gaps?
- Are all the statements precise, or are there vague or ambiguous phrases?
- Is there a clear distinction made between assumptions, claims, statements that are a consequence of something shown earlier, and theorems being cited?
- Has every variable been defined before it's used?
- Is everything quantified that needs quantifiers? (Are the quantifiers in the right order?)
- Is the proof written in grammatically correct, complete sentences?
- If any definitions are stated, are they correctly stated?
- Are all the steps in the right order?
- Is the proof convincing?


## Best Approximation of Elements

- Theorem
- $V$ : vector space with inner product
- $L \subseteq V$ : finite dimensional linear subspace
- If $x \in V$ then there exists excatly one $z \in L$
- that minimizes the distance to $x$
- i.e. $\forall y \in L,\|y-x\| \geq\|z-x\|$ and
- If $y \neq z$ then $\|y-x\|>\|z-x\|$
- Solution
- L is finite dimensional therefore it has a basis
- Gram-Schmidt says that we can assume the basis is orthonormal

○ i. e. $L$ has a basis $\left\{e_{1}, e_{2}, \ldots, e_{n}\right\}$ where $\left\{\begin{array}{lc}\left(e_{k}, e_{l}\right)=0 & k \neq l \\ \left(e_{k}, e_{k}\right)=1 & \forall k\end{array}\right.$

- Then $z$ is given by $z=\left(x, e_{1}\right) e_{1}+\left(x, e_{2}\right) e_{2}+\cdots+\left(x, e_{n}\right) e_{n}$
- Since $z$ is a linear combination of $\left\{e_{1}, \ldots, e_{n}\right\}, z \in L$
- Claim
- $x-z$ is perpendicular to all $u \in L$
- i.e. if $u \in L$ then $u \perp x-z$
- i.e. $(u, x-z)=0$
- i.e. $(u, x)=(u, z)$
- Proof: $(u, x)=(u, z)$
- Let $u \in L$ be given
- Then $\left\{e_{1}, \ldots e_{n}\right\}$ is a basis for $L$
- So for certain $u_{1}, \ldots, u_{n} \in \mathbb{R}$

- Calculate ( $u, x$ )
- $(u, x)=\left(u_{1} e_{1}+\cdots+u_{n} e_{n}, x\right)$
- $=u_{1}\left(e_{1}, x\right)+\cdots+u_{n}\left(e_{n}, x\right)$
- Calculate ( $u, z$ )
- $(u, z)=\left(u_{1} e_{1}+\cdots+u_{n} e_{n},\left(x, e_{1}\right) e_{1}+\cdots+\left(x, e_{n}\right) e_{n}\right)$
- $=\left[u_{1}\left(x_{1}, e_{1}\right)\left(e_{1}, e_{1}\right)+\cdots+u_{1}\left(x_{1}, e_{n}\right)\left(e_{1}, e_{n}\right)\right]+\cdots$ $+\left[u_{n}\left(x_{1}, e_{1}\right)\left(e_{n}, e_{1}\right)+\cdots+u_{n}\left(x_{n}, e_{n}\right)\left(e_{n}, e_{n}\right)\right]$
- $=u_{1}\left(x, e_{1}\right)+u_{n}\left(x, e_{2}\right)+\cdots+u_{n}\left(x, e_{n}\right) \quad$ ぃ/

$$
\begin{aligned}
& +\left\lfloor u_{n}\left(x_{1}, e_{1}\right)\left(e_{n}, e_{1}\right)+\cdots+u_{n}\left(x_{n}, e_{n}\right)\left(e_{n}, e_{n}\right)\right\rfloor \\
\cdot & =u_{1}\left(x, e_{1}\right)+u_{n}\left(x, e_{2}\right)+\cdots+u_{n}\left(x, e_{n}\right)
\end{aligned}
$$

- Therefore $(u, x)=(u, z)$
- i.e. $u \perp x-z, \forall u \in L$
- Proof: $\forall y \in L,\|y-x\| \geq\|z-x\|$
- Let $y \in L$ be given
- $\left\{\begin{array}{c}y-x=(y-z)+(z-x) \\ y-z \perp z-x\end{array}\right.$

○ $\Rightarrow\|y-x\|^{2}=\|y-z\|^{2}+\|z-x\|^{2}$
○ $\Rightarrow\|y-x\|^{2} \geq\|z-x\|^{2}$

- $\Rightarrow\|y-x\| \geq\|z-x\|$
- Also if $y \neq z$ then $\|y-x\|>\|z-x\|$


## Foorier Series

- $V=\{$ all continuous function $f:[0, \pi] \rightarrow \mathbb{R}\}$
- $(f, g)=\int_{0}^{\pi} f(x) g(x) d x$
- Let $f_{n}(x)=\sin (n x)$
- $\Rightarrow\left(f_{n}, f_{m}\right)=\int_{0}^{\pi} \sin (n x) \sin (m x) d x$


## Question

- Let $V$ be a finite-dimensional inner product space
- $S \subseteq V$ is a subspace of $V$
- Let $S^{\perp}=\{v \in V \mid \forall s \in S,\langle v, s\rangle=0\}$
- Prove $\left(S^{\perp}\right)^{\perp}=S$

Answer: First, $\left(\mathbf{S}^{\perp}\right)^{\perp}$ is the orthogonal complement of $\mathbf{S}^{\perp}$, which is itself the orthogonal complement of $\mathbf{S}$, so $\left(\mathbf{S}^{\perp}\right)^{\perp}=\mathbf{S}$ means that $\mathbf{S}$ is the orthogonal complement of its orthogonal complement.
To show that it is true, we want to show that $\mathbf{S}$ is contained in $\left(\mathbf{S}^{\perp}\right)^{\perp}$ and, conversely, that $\left(\mathbf{S}^{\perp}\right)^{\perp}$ is contained in $\mathbf{S}$; if we can show both containments, then the only possible conclusion is that $\left(\mathbf{S}^{\perp}\right)^{\perp}=\mathbf{S}$.
To show the first containment, suppose $\mathbf{v} \in \mathbf{S}$ and $\mathbf{w} \in \mathbf{S}^{\perp}$. Then

$$
\langle\mathbf{v}, \mathbf{w}\rangle=0
$$

by the definition of $\mathbf{S}^{\perp}$. Thus, $\mathbf{S}$ is certainly contained in $\left(\mathbf{S}^{\perp}\right)^{\perp}$ (which consists of all vectors in $\mathbb{R}^{n}$ which are orthogonal to $\mathbf{S}^{\perp}$ ).
To show the other containment, suppose $\mathbf{v} \in\left(\mathbf{S}^{\perp}\right)^{\perp}$ (meaning that $\mathbf{v}$ is orthogonal to all vectors in $\mathbf{S}^{\perp}$ ); then we want to show that $\mathbf{v} \in \mathbf{S}$. I'm sure there must be a better way to see this, but here's one that works. Let $\left\{\mathbf{u}_{1}, \ldots, \mathbf{u}_{p}\right\}$ be a basis for $\mathbf{S}$ and let $\left\{\mathbf{w}_{1}, \ldots, \mathbf{w}_{q}\right\}$ be a basis for $\mathbf{S}^{\perp}$. If $\mathbf{v} \notin \mathbf{S}$, then $\left\{\mathbf{u}_{1}, \ldots, \mathbf{u}_{p}, \mathbf{v}\right\}$ is a linearly independent set. Since each vector in that set is orthogonal to all of $\mathbf{S}^{\perp}$, the set

$$
\left\{\mathbf{u}_{1}, \ldots, \mathbf{u}_{p}, \mathbf{v}, \mathbf{w}_{1}, \ldots, \mathbf{w}_{q}\right\}
$$

is linearly independent. Since there are $p+q+1$ vectors in this set, this means that $p+q+1 \leq n$ or, equivalently, $p+q \leq n-1$. On the other hand, if $A$ is the matrix whose $i$ th row is $u_{i}^{T}$, then the row space of $A$ is $\mathbf{S}$ and the nullspace of $A$ is $\mathbf{S}^{\perp}$. Since $\mathbf{S}$ is $p$-dimensional, the rank of $A$ is $p$, meaning that the dimension of $\operatorname{nul}(A)=\mathbf{S}^{\perp}$ is $q=n-p$. Therefore,

$$
p+q=p+(n-p)=n
$$

contradicting the fact that $p+q \leq n-1$. From this contradiction, then, we see that, if $\mathbf{v} \in\left(\mathbf{S}^{\perp}\right)^{\perp}$, it must be the case that $\mathbf{v} \in \mathbf{S}$.

## Linear Transformations

- Definition
- Let $V$ and $W$ be two vector spaces
- Then a map/function/transformation/mapping
- $T: V \rightarrow W$ is called linear if
$\circ\left\{\begin{array}{cc}T(x+y)=T(x)+T(y) & \forall x, y \in V \\ T(c \cdot x)=c \cdot T(x) & \forall x \in V, c \in \mathbb{R}\end{array}\right.$
- Mapping notation
- In the mapping $T: V \rightarrow W$
- $V$ is called "domain"
- $W$ is called "codomain" or "target set"
- $T(v)$ must be defined $\forall v \in V$
- $T(v)$ always belongs to $W$
- Example 1
- Let $V, W$ be any vector space
- Define $T x=0, \forall x \in V$
- $\left\{\begin{array}{c}T(x+y)=0 \\ T(x)+T(y)=0+0=0\end{array} \Rightarrow T(x+y)=T x+T y\right.$
- $\left\{\begin{array}{c}T(c \cdot x)=0 \\ c \cdot T(x)=c \cdot 0=0\end{array} \Rightarrow T(c \cdot x)=c \cdot T(x)\right.$
- Therefore this mapping is a linear transformation
- Example 2
- Let $V, W$ be any vector space
- Define $T v=w \neq 0, \forall v \in V$
- $T(x)+T(y)=2 w \neq w=T(x+y)$
- Therefore this mapping is not a linear transformation
- Example 3
- Let $V=W$ be the same vector space
- Define $T x=x, \forall v \in V$
- Then $T$ is a linear transformation
- $T$ is called the identity map from $V$ to $V$
- Common notations: $\mathrm{id}_{\mathrm{id}} \mathrm{id}_{\mathrm{V}}, 1_{\mathrm{V}}$
- Example 4
- Let $V=W=\mathbb{R}^{2}$ be the same vector space
- Define $T(x, y)=(2 x, 2 y)$


- $T(u)+T(v)=2 u+2 v=2(u+v)=T(u+v)$
- $T(c \cdot u)=2 c \cdot u=c \cdot(2 u)=c \cdot T(u)$
- Therefore $T$ is a linear transformation
- Example 5
- Let $V=W=\mathbb{R}^{2}$ be the same vector space
- Define $T(a, b)=(b, a)$


- It's reflection in the diagonal
- Example 6
- Let $V=W=\mathbb{R}^{2}$ be the same vector space
- Define $T u=u$ rotated by $30^{\circ}$ counter-clockwise

- Proof by graph $T(u+v)=T(u)+T(v)$
- We can also prove that $T(c \cdot v)=c \cdot T(v)$
- Therefore $T$ is a linear transformation


## Linear Transformation on Basis

- Theorem
- Suppose $T: V \rightarrow W$ is a linear transformation
- Let $\left\{e_{1}, \ldots, e_{n}\right\}$ be a basis for $V$
- Then $T$ is completely defermined by
- $\left\{T e_{1}, T e_{2} \ldots, T e_{n}\right\}$
- Suppose we known $T e_{1}, T e_{2}, \ldots, T e_{n}$,
- and let $x \in V$ be given
- Then there are $c_{1}, c_{2}, \ldots, c_{n} \in \mathbb{R}$
- such that $x=c_{1} e_{1}+c_{2} e_{2}+\cdots+c_{n} e_{n}$, then
- $T(x)=T\left(c_{1} e_{1}+c_{2} e_{2}+\cdots+c_{n} e_{n}\right)$
$0=T\left(c_{1} e_{1}\right)+T\left(c_{2} e_{2}\right)+\cdots+T\left(c_{n} e_{n}\right)$
$\circ=c_{1} T e_{1}+c_{2} T e_{2}+\cdots c_{n} T e_{n}$
- Example (Rotation)
- Let $V=W=\mathbb{R}^{2}$ be the same vector space
- Define $T$ rotate by $\theta$ counter-clockwise
- Pick a basis $\left\{e_{1}, e_{2}\right\}$, where
- $e_{1}=\binom{1}{0}$
- $e_{2}=\binom{0}{1}$
- Compute $T e_{1}, T e_{2}$
- $T e_{1}=\binom{\cos \theta}{\sin \theta}$
- $T e_{2}=\binom{-\sin \theta}{\cos \theta}$
- Compute $T\left(a e_{1}+b e_{2}\right)$
- $T\left(a e_{1}+b e_{2}\right)$
- $=a T e_{1}+b T e_{2}$
- $=a\binom{\cos \theta}{\sin \theta}+b\binom{-\sin \theta}{\cos \theta}$
- $=\binom{a \cos \theta-b \sin \theta}{a \sin \theta+b \cos \theta}$

- Setup
$\circ\left\{\begin{array}{c}a_{11} x_{1}+a_{12} x_{2}+\cdots+a_{1 n} x_{n}=y_{1} \\ a_{21} x_{1}+a_{22} x_{2}+\cdots+a_{2 n} x_{n}=y_{2} \\ \vdots \\ a_{n 1} x_{1}+a_{n 2} x_{2}+\cdots+a_{n n} x_{n}=y_{n}\end{array}\right.$
- Define a transformation $T: \mathbb{R}^{n} \rightarrow \mathbb{R}^{n}$
- Let $x=\left(\begin{array}{c}x_{1} \\ \vdots \\ x_{n}\end{array}\right), y=\left(\begin{array}{c}y_{1} \\ \vdots \\ y_{n}\end{array}\right)$
- Then $T x=y$ is a linear transformation
- Property of one-to-one map
- A linear map $T: V \rightarrow W$ is a one-to-one map
- if for all $u, v \in V$
- $T u=T v \Rightarrow u=v$
- i.e. The equation $T x=y$ has at most one solution
- Example of one-to-one map
- Let $V=\mathbb{R}^{2}, W=\mathbb{R}^{3}$
- $T\left(x_{1}, x_{2}\right)=\left(x_{1}, x_{2}, 0\right)=\left(y_{1}, y_{2}, y_{3}\right)$
$\circ\left\{\begin{array}{l}1 x_{1}+0 x_{2}=y_{1} \\ 0 x_{1}+1 x_{2}=y_{2} \\ 0 x_{1}+0 x_{2}=y_{3}\end{array} \Rightarrow\left\{\begin{array}{l}y_{1}=x_{1} \\ y_{2}=x_{2} \\ y_{3}=0\end{array}\right.\right.$

- Theorem
- A linear map $T: V \rightarrow W$ is injective
- if for all $x \in V$
- $T x=0 \Rightarrow x=0$


## 10/11

Wednesday, October 11, 2017

## Question

- Given
- $V=C([-1,1])$
- $\langle v, w\rangle=\int_{-1}^{1} v(x) w(x) d x$
- Find the linear polynomial closest to $f(x)=e^{x}$
- Answer
- Let $S=\operatorname{span}\{1, x\}$
- Projection of $f$ onto $S$ is
- $\frac{\left\langle 1, e^{x}\right\rangle}{\langle 1,1\rangle} \cdot 1+\frac{\left\langle x, e^{x}\right\rangle}{\langle x, x\rangle} \cdot x$
- Therefore the linear polynomial closest to $f(x)=e^{x}$ is
- $g(x)=\frac{3}{e} x+\frac{e-e^{-1}}{2}$


## Injective

- Definition
- If $V, W$ are vector space and $T: V \rightarrow W$ is linear
- Then $T$ is injective if for all $x, y \in V$
- $T x=T y \Rightarrow x=y$
- Theorem
- $T: V \rightarrow W$ is injective if and only if for all $x \in V$
- $T x=0 \Rightarrow x=0$
- i.e. if and only if $N(T)=\{0\}$
- Proof
- Suppose $T x=0 \Rightarrow x=0$ for all $x \in V$
- Let $x, y \in V$ be giben, and assume
- $T x=T y$
- Since $T$ is linear, we have
- $T(x-y)=T x-T y=0$
- Therefore
- $x-y=0$
- $\Rightarrow x=y$


## Null Space

- Definition
- If $T: V \rightarrow W$ is linear then
- $\operatorname{Null}(T)=N(T)=\operatorname{kern}(T) \stackrel{\text { def }}{=}\{x \in V \mid T x=0\}$
- Theorem
- $N(T)$ is a linear subspace of $V$
- Proof:
- To prove $N(T) \in V$ is a linear subspace
- We need to check closure properties i.e.
- $x, y \in N(T) \Rightarrow x+y \in N(T)$
- $x \in N(T), c \in \mathbb{R} \Rightarrow c x \in N(T)$
- Check closure under addition
- Let $x, y \in N(T)$, then $T x=0, T y=0$
- We have $T(x+y)=T x+T y=0+0=0$
- Therefore $x+y \in N(T)$
- Check closure under scalar multiplication
- Let $x \in N(T)$, then $T x=0$
- Let $c \in \mathbb{R}$, then $T(c x)=c \cdot T x=c \cdot 0=0$
- Therefore $c x \in N(T)$
- In conclusion, $N(T) \in V$ is a linear subspace


## Range

- Definition
- If $T: V \rightarrow W$ is linear then
- $\operatorname{Range}(T)=R(T)=\{T x \mid x \in V\}$
- Theorem
- $R(T)$ is a linear subspace of $W$


## Examples

- Example 1
- Let $V=W=\mathbb{R}^{2}, T(x, y)=(x, y)$
- Injective?
- Given $(x, y) \in \mathbb{R}^{2}$, and $(\bar{x}, \bar{y}) \in \mathbb{R}^{2}$
- with $T(x, y)=T(\bar{x}, \bar{y})$
- By definition of $T$
- $(x, y)=(\bar{x}, \bar{y})$
- So $T$ is injective
- Null Space?
- Because $T$ is injective
- $N(T)=\{0,0\}$
- Range?
- $R(T) \stackrel{\text { def }}{=}\left\{T(x, y) \mid(x, y) \in \mathbb{R}^{2}\right\}=\mathbb{R}^{2}$
- Example 2
- Let $V=W=\mathbb{R}^{2}, T(x, y)=(x, 0)$

- Injective?
- No
- $T(1,0)=T(1,1)=(1,0)$
- Null Space?
- $N(T)=\{u \mid T u=0\}=\{(0, t) \mid t \in \mathbb{R}\}$
- Range?
- $R(T)=\left\{T(x, y) \mid(x, y) \in \mathbb{R}^{2}\right\}$
- $=\left\{(t, 0) \mid t \in \mathbb{R}^{2}\right\}$
- $=x$-axis
- Example 3
- Let $V=\mathbb{R}^{3}, W=\mathbb{R}^{2}, T(x, y, z)=(x, y)$

- Injective?
- No
- $T(1,1,0)=T(1,1,1)=(1,1)$
- Null Space?
- $N(T)=\{(0,0, t) \mid t \in \mathbb{R}\}$
- Range?
- $R(T)=\left\{T(x, y, z) \mid(x, y, z) \in \mathbb{R}^{3}\right\}$
- $=\left\{(x, y) \mid(x, y) \in \mathbb{R}^{2}\right\}=\mathbb{R}^{2}$
- Example 4
- Let $V=\mathbb{R}^{2}, W=\mathbb{R}^{3}, T(x, y)=(x, y, z)$

- T is injective
- $N(T)=\{0,0\}$
- $R(T)=\left\{(x, y, 0) \mid(x, y) \in \mathbb{R}^{2}\right\}=x y$-plane
- Summary

| $T$ | $V$ | $W$ | $N(T)$ | $\operatorname{dim} N(T)$ | $R(T)$ | $\operatorname{dim} R(T)$ |
| :--- | :--- | :--- | :--- | :---: | :--- | :---: |
| $T(x, y)=(x, y)$ | $\mathbb{R}^{2}$ | $\mathbb{R}^{2}$ | $\{0\}$ | 0 | $\mathbb{R}^{2}$ | 2 |
| $T(x, y)=(x, 0)$ | $\mathbb{R}^{2}$ | $\mathbb{R}^{2}$ | $y$-axis | 1 | $x$-axis | 1 |
| $T(x, y, z)=(x, y)$ | $\mathbb{R}^{3}$ | $\mathbb{R}^{2}$ | $z$-axis | 1 | $\mathbb{R}^{2}$ | 2 |
| $T(x, y)=(x, y, z)$ | $\mathbb{R}^{2}$ | $\mathbb{R}^{3}$ | $\{0\}$ | 0 | $x y$-plane | 2 |

## Rank-Nullity Theorem

- Statement
- If $T: V \rightarrow W$ is linear and if $V$ is finite dimensional
- $T h e n \operatorname{dim} \mathrm{~N}(T)+\operatorname{dim} \mathrm{R}(T)=\operatorname{dim} V$
- Proof
- Let
- $\operatorname{dim} \mathrm{N}(T)=k$
- $\operatorname{dim} V=n$
- $\left\{e_{1}, \ldots, e_{k}\right\}$ be a basis for $N(T)$
- Claim
- $\left\{e_{1}, \ldots, e_{k}\right\} \subseteq V$ is independent
- $\Rightarrow$ There is a basis $\left\{e_{1}, \ldots, e_{k}, e_{k+1}, \ldots, e_{n}\right\}$ of $V$ so $\operatorname{dim} V=n$
- $\left\{T e_{k+1}, T e_{k+2}, \ldots, T e_{n}\right\}$ is a basis for $R(T)$
- Prove $\left\{T e_{k+1}, T e_{k+2}, \ldots, T e_{n}\right\}$ is independent
- Suppose
$\square c_{k+1} T e_{k+1}+\cdots+c_{n} T e_{n}=0$
- Then

$$
\begin{aligned}
& \square T\left(c_{k+1} e_{k+1}+\cdots+c_{n} e_{n}\right)=0 \\
& \square \Rightarrow c_{k+1} e_{k+1}+\cdots+c_{n} e_{n} \in N(T)
\end{aligned}
$$

- Since $\left\{e_{1}, \ldots, e_{k}\right\}$ is a basis for $N(T)$
$\square c_{k+1} e_{k+1}+\cdots+c_{n} e_{n}=c_{1} e_{1}+\cdots+c_{k} e_{k}$
$\square-c_{1} e_{1}-\cdots-c_{k} e_{k}+c_{k+1} e_{k+1}+\cdots+c_{n} e_{n}=0$
- Since $\left\{e_{1}, \ldots, e_{n}\right\}$ is independent
$\square c_{1}=c_{2}=\cdots=c_{n}=0$
- In particular

$$
\square c_{k+1} T e_{k+1}+\cdots+c_{n} T e_{n}=0
$$

$\square$ implies $c_{k+1}=c_{k+2}=\cdots=c_{n}=0$

- Therefore
- $\left\{T e_{k+1}, T e_{k+2}, \ldots, T e_{n}\right\}$ is independent
- Prove $\left\{T e_{k+1}, T e_{k+2}, \ldots, T e_{n}\right\}$ spans $R(T)$
- Every $y \in R(T)$ is of the form
- $y=T x$
$\square$ For some $x \in V$
- $\left\{e_{1}, \ldots, e_{n}\right\}$ is a basis for $V$, so
$\square \quad x=x_{1} e_{1}+x_{2} e_{2}+\cdots+x_{n} e_{n}$
$\square$ For some $x_{1}, x_{2}, \ldots, x_{n} \in \mathbb{R}$
- Therefore

$$
\begin{aligned}
& \square \quad y=T x \\
& \square=T\left(x_{1} e_{1}+x_{2} e_{2}+\cdots+x_{n} e_{n}\right) \\
& \square=x_{1} T e_{1}+\cdots+x_{k} T e_{k}+x_{k+1} T e_{k+1}+\cdots+x_{n} T e_{n} \\
& \square=x_{k+1} T e_{k+1}+\cdots+x_{n} T e_{n} \in \operatorname{span}\left\{T e_{k+1}, T e_{k+2}, \ldots, T e_{n}\right\}
\end{aligned}
$$

- Conclusion
- $\operatorname{dim} R(T)=n-k=\operatorname{dim} V-\operatorname{dim} N(T)$
- $\Rightarrow \operatorname{dim} \mathrm{N}(T)+\operatorname{dim} \mathrm{R}(T)=\operatorname{dim} V$


## 10/16

## Question 1

- Given
- Let $V$ be a set
- Let $S, T: V \rightarrow V$ be invertible functions
- Prove
- $S T$ is also invertible and $(S T)^{-1}=T^{-1} S^{-1}$
- Proof
- $(S T)\left(T^{-1} S^{-1}\right)=S\left(T T^{-1}\right) S^{-1}=S I S^{-1}=S S^{-1}=I$
- $\left(T^{-1} S^{-1}\right)(S T)=T^{-1}\left(S^{-1} S\right) T=T^{-1} I T=T^{-1} T=I$


## Question 2

- Given
- Let $V$ and $W$ be finite-dimensional vector spaces.
- Proof
- There exists a surjective linear map $f: V \rightarrow W$ if and only if $\operatorname{dim} W \leq \operatorname{dim} V$


## Examples of Linear Transformations

- Example 1
- $V=\{$ all polynomials $\}$
- Consider $D: V \rightarrow V$ defined by
- Given $f \in V$
- $D f=g$ if $g(x)=f^{\prime}(x)$
- e.g. $D\left(1+x-3 x^{2}\right)=1-6 x$
- Null Space
- $\operatorname{Null}(D)=\{f \in V \mid D f=0\}$
- $=\left\{f \in V \mid f^{\prime}(x)=0\right\}$
- $=\{f \in V \mid f$ is constant function $\}$
- $=\{f(x)=c \mid c \in R\}$
- $\operatorname{dim} \operatorname{Null}(D)=1$
- Basis for $\operatorname{Null}(D)=\{1\}$
- Example 2
- $V=\{$ all polynomials $\}$
- $K: V \rightarrow V$
- $K f=g \Leftrightarrow g(x)=\int_{0}^{x} f(s) d s$
- e.g. $K\left(x^{2}+3\right)=\int_{0}^{x} f\left(s^{2}+3\right) d s=\left[\frac{s^{2}}{3}+3 s\right]_{0}^{x}=\frac{1}{3} x^{3}+3 x$


## Addition and Scalar Multiplication of Linear Transformations

- Addition
- $V, W$ : vector spaces
- $T, S: V \rightarrow W$ : linear transformations
- $T+S$ is the map $V \rightarrow W$ with $(T+S)(x)=T x+S x$
- Example
- $V=W=\mathbb{R}^{2}$
$C S+T) u=S u+T u$
- $T=$ rotation by $45^{\circ}$ counter-clockwise
- $S=$ reflection in the $y$-axis
- $T+S=$ ?
- Theroem

- $1+5=$ ?
- Theroem
- Statement
- If $T, S: V \rightarrow W$ is linear, so are $(T+S)$
- Proof: closed under addition
- $(T+S)(x+y)$
- $=T(x+y)+S(x+y)$
- $=T x+T y+S x+S y$
- $=(T x+S x)+(T y+S y)$
- $=(T+S)(x)+(T+S)(y)$
- Proof: closed under scalar multiplication
- $(T+S)(c x)$
- $=T(c x)+S(c x)$
- $=c \cdot T(x)+c \cdot S(x)$
- $=c[T(x)+S(x)]$
- $=c(T+S)(x)$
- Scalar Multiplication
- $V, W$ : vector spaces
- $T, S: V \rightarrow W$ : linear transformations
- $c T: V \rightarrow W(c \in \mathbb{R})$ is defined by
- $(c T)(x)=c(T x), \forall x \in V$
- Theorem
- Let $V, W$ be two vector spaces
- $\mathcal{L}(V, W)=\{$ all linear transformation from $V$ to $W\}$
- Then $\mathcal{L}(V, W)$ is a vector space

○ e.g. $T, S \in \mathcal{L}(V, W) \Rightarrow c_{1} T+c_{2} S \in \mathcal{L}(V, W), \forall c_{1}, c_{2} \in \mathbb{R}$

## Multiplication/Composition of Linear Transformations

- Definition
- $U, V, W$ : vector spaces
- $T: U \rightarrow V, \quad S: V \rightarrow W$
- Then $S T: V \rightarrow W$ is given by $(S T)(x)=S(T x)$

- Theorem
- If $S, T_{1}, T_{2}$ is linear, then $S\left(T_{1}+T_{2}\right)=S T_{1}+S T_{2}$
- Example
- Given
- $V=\{$ all polynomials $\}$
- $D, K: V \rightarrow V$
- $D f=f^{\prime},(K f)(x)=\int_{0}^{x} f(s) d s$
- $\quad D K f=$ ?
- Let $g=K f=\int_{0}^{x} f(s) d s$
- $D(g(x))=\frac{d}{d x} g(x)=\frac{d}{d x} \int_{0}^{x} f(s) d s=f(x)$
- Therefore $D K f=f$
- $K D f=$ ?
- $K D f=\int_{0}^{x}(D f)(s) d s=\int_{0}^{x} f^{\prime}(s) d s=f(x)-f(0)$
- Therefore $K D f \neq f$


## Injective and Inverse

- Injective
- $T$ is injective if and only if $N(T)=\{0\}$
- If $T: V \rightarrow W$ is injective then
- $T x=y$ has exactly one solution for every $y \in \operatorname{Range}(T)$
- $\quad$ (Range $(T)=\{T x \mid x \in V\}$, "exactly one" because $T$ is injective)
- Inverse
- $\quad T^{-1}: \operatorname{Range}(T) \rightarrow V$ is given by
- $T^{-1}(y)=x, \quad$ if $y=T x$
- Example
- Given
- $V=\mathbb{R}^{2}, \quad W=\mathbb{R}^{2}$
- $T: V \rightarrow W$
- $T x=(x, x)$
- Whether $T$ is inversable?
- $T x=0 \Rightarrow x=0 \Rightarrow N(T)=\{0\}$
- Range $(T)=\{(x, x) \mid x \in \mathbb{R}\}=\left\{(x, y) \in \mathbb{R}^{2} \mid x=y\right\}$
- $T^{-1}$ : Range $(T) \rightarrow \mathbb{R}$
- $T^{-1}(x, x)=x$
- Theorem
- Statement
- $T^{-1}:$ Range $(T) \rightarrow V$ is linear $\Leftrightarrow\left\{\begin{array}{c}T^{-1}(u+v)=T^{-1}(u)+T^{-1}(v) \\ T^{-1}(c \cdot u)=c \cdot T^{-1}(u) \\ \forall u, v \in \operatorname{Range}(T), c \in \mathbb{R}\end{array}\right.$
- Proof
- If $u \in \operatorname{Range}(T)$ then there is an $x \in V$ with $u=T x$
- By definition of $T^{-1}, x=T^{-1}(u)$
- Similarly, there is $y \in V$ with $v=T y$, and $y=T^{-1}(u)$
- $T(x+y)=T x+T y=u+v$
- $\Rightarrow u+v \in \operatorname{Range}(T)$
- $\Rightarrow x+y=T^{-1}(u+v)$
- Theorem
- Statement
- Suppose $V$ is a finite-dimensional linear space
- $T: V \rightarrow V$ is injective, then
- Range $(T)=V$
- Proof
- Rank-Nullity Theorem says that
- $\operatorname{dim} \operatorname{Null}(T)+\operatorname{rank}(T)=\operatorname{dim} V$
- $T$ is injective $\Rightarrow \operatorname{Null}(T)=\{0\} \Rightarrow \operatorname{dim} \operatorname{Null}(T)=0$
- $\operatorname{Therefore} \operatorname{dim} \operatorname{Range}(T)=\operatorname{dim} V$
- Also, Range( $T$ ) is a sunspace of $V$
- $\Rightarrow \operatorname{Range}(T)=V$
- Theorem
- Suppose $V$ is a finite-dimensional linear space
- $T: V \rightarrow V$ is injective, then
- $T x=y$ has a unique solution for every $y \in V$
- Example
- $V=\{$ all polynomials $\}$
- $D, K: V \rightarrow V$
- $D f=f^{\prime},(K f)(x)=\int_{0}^{x} f(s) d s$
- Is $K$ injective?
- We have proven $D K f=f$
- Suppose $K f=0$, then $D(K f)=0$
- But $f=D K f$, so $f=0$
- $\Rightarrow K$ is injective
- Is $K$ surjective?
- Suppose $K$ is surjective then
- Given $g \in V$, we can solve $K f=g$ with $f \in W$
- i.e. given $g \in V$, there is one $f$ with
- $\int_{0}^{x} f(s) d s=1, \quad \forall x \in \mathbb{R}$
- At $x=0$, we have
- $\int_{0}^{0} f(s) d s=1$
- Which makes a contradiction, therefore $K$ is not surjective


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## Theorem

- $V, W$ : vector spaces
- $x_{1}, \ldots, x_{n}$ : basis for $V$
- For any $w_{1}, \ldots, w_{n} \in W$
- There is a unique linear map $T: V \rightarrow W$
- s.t. $\left\{\begin{array}{c}T\left(x_{1}\right)=w_{1} \\ \vdots \\ T\left(x_{n}\right)=w_{n}\end{array}\right.$
- $v \in W \Rightarrow \exists c_{1}, \ldots, c_{n} \in \mathbb{R}$
- s.t. $v=c_{1} x_{1}+\cdots+c_{n} x_{n}$
- $T(v)=c_{1} w_{1}+\cdots+c_{n} w_{n}$
- Linear map can be determined only by operations on basis


## Question 1

- Requirement
- $T: \mathbb{R}^{2} \rightarrow \mathbb{R}^{3}$
- $\operatorname{dim}(\operatorname{range}(T))=1$
- Example
- $T(x, y)=(x, 0,0)$
- $T(x, y)=(0, y, y)$
- $T(x, y)=(0, x+3 y,-2 x-6 y)$


## Question 2

- Requirement
- $T: \mathbb{R}^{2} \rightarrow \mathbb{R}^{2}$
- $S: \mathbb{R}^{2} \rightarrow \mathbb{R}^{2}$
- $S T=-T S$
- Example
- $T(x, y)=(-y, x)$
- $S(x, y)=(-x, y)$


## Question 3

- Requirement
- $T: \mathbb{R}^{3} \rightarrow \mathbb{R}^{3}$
- $T^{2} \neq 0$
- $T^{3} \neq 0$
- Example
- $T(x, y, z)=(0, x, y)$


## Question 4

- Requirement
- $T: \mathbb{R}^{2} \rightarrow \mathbb{R}^{2}$
- $T$ maps the unit square to the parallgram below

- $T(0,0)=(0,0)$
- $T(1,0)=(2,0)$
- $T(0,1)=(1,1)$
- $T(1,1)=(3,0)$
- Example
- $T(x, y)=(2 x+y, y)$
- $T(x, y)=(2 y+x, x)$


## Question 5

- Requirement
- $T: \mathbb{R}^{3} \rightarrow \mathbb{R}^{3}$
- $T(x, 0,0)=(2 x, 0,0)$
- $T^{3}(0, a, b)=(0, a, b)$
- Example
- $T(x, y, z)=(2 x, y, z)$


## Question 6

- Requirement
- $T: \mathbb{R}^{2} \rightarrow \mathbb{R}^{2}$
- $T(1,0)=(1,0)$
- $\{(x, y), T(x, y)\}$ is independent whenever $y \neq 0$
- Example
- $T(x, y)=(x+y, y)$


## Question 7

- Requirement
- $T: \mathbb{R}^{2} \rightarrow \mathbb{R}^{3}$
- $T$ is injective
- $\operatorname{dim}(\operatorname{range}(T))=1$
- Example
- Impossible


## Matrix Representation of Linear Transformations

- Given
- Linear Transformation $T: V \rightarrow W$
- Basis for $V:\left\{e_{1}, \ldots, e_{n}\right\}$
- Basis for $W:\left\{f_{1}, \ldots, f_{m}\right\}$
- Let $x \in V, y=T(x)$ then
$\circ\left\{\begin{array}{l}x=x_{1} e_{1}+x_{2} e_{2}+\cdots+x_{n} e_{n} \\ y=y_{1} f_{1}+y_{2} f_{2}+\cdots+y_{m} f_{m}\end{array}\right.$
- $T\left(e_{k}\right) \in W \Rightarrow T\left(e_{k}\right)$ is a linear combination of $\left\{f_{1}, \ldots, f_{m}\right\}$ i. e.
- $T\left(e_{k}\right)=\sum_{i=1}^{m} T_{i k} f_{i}=T_{1 k} f_{1}+T_{2 k} f_{2}+\cdots+T_{m k} f_{m}$
- Suppose we know $T_{i k}(i \in\{1, \ldots m\}, k \in\{1, \ldots, n\})$, then
- $T(x)=T\left(x_{1} e_{1}+\cdots+x_{n} e_{n}\right)$
- $=x_{1}\left(T_{11} f_{1}+\cdots+T_{m 1} f_{m}\right)+\cdots+x_{n}\left(T_{1 n} f_{1}+\cdots+T_{m n} f_{m}\right)$
$\circ=\left(T_{11} x_{1}+\cdots+T_{1 n} x_{n}\right) f_{1}+\cdots+\left(T_{m 1} x_{1}+\cdots+T_{m n} x_{n}\right) f_{m}$
- $=y_{1} f_{1}+\cdots+y_{m} f_{m}$
- where $y_{i}=T_{i 1} x_{1}+\cdots+T_{1 n} x_{n}$
- Note: $T\left(e_{k}\right)=T_{1 k} f_{1}+T_{2 k} f_{2}+\cdots+T_{m k} f_{m}$
- The matrix of the linear transformation $T: V \rightarrow W$ is
$\bigcirc \operatorname{Mat}(T,\{e\},\{f\})=\left[\begin{array}{ccc}T_{11} & \cdots & T_{1 n} \\ \vdots & \ddots & \vdots \\ T_{m 1} & \cdots & T_{m n}\end{array}\right]$
- with respect to the basis $\left\{e_{1}, \ldots, e_{n}\right\}$ and $\left\{f_{1}, \ldots, f_{m}\right\}$ of $V$ and $W$
- Example
- $V=W=\mathbb{R}^{2}$
- e, f: standard basis for $V$ and $W$
- T: rotation by $90^{\circ}$
- $T e_{1}=0 \cdot f_{1}+1 \cdot f_{2}$
- $T e_{2}=(-1) \cdot f_{1}+0 \cdot f_{2}$
$\circ \operatorname{mat}(T)=\left[T e_{1}, T e_{2}\right]=\left[\begin{array}{cc}0 & -1 \\ 1 & 0\end{array}\right]$


## Matrix Multiplication

- Motivation

- Consider the composition of linear transformations $T$ and $S$
- $U \xrightarrow{T} V \xrightarrow{S} W$
- basis for $U:\left\{e_{1}, \ldots, e_{k}\right\}$
- basis for $V:\left\{f_{1}, \ldots, e_{l}\right\}$
- basis for $W:\left\{g_{1}, \ldots, e_{m}\right\}$
- $\operatorname{mat}(S T)=\operatorname{mat}(S) \cdot \operatorname{mat}(T)$
- Definition
- $A_{m \times n} B_{n \times q}=\left[\begin{array}{ccc}a_{11} & \cdots & a_{1 n} \\ \vdots & \ddots & \vdots \\ a_{m 1} & \cdots & a_{m n}\end{array}\right]\left[\begin{array}{ccc}b_{11} & \cdots & b_{1 q} \\ \vdots & \ddots & \vdots \\ b_{n 1} & \cdots & b_{n q}\end{array}\right]$
$\bigcirc=\left[\begin{array}{ccc}a_{11} b_{11}+\cdots+a_{1 n} b_{n 1} & \cdots & a_{11} b_{1 q}+\cdots+a_{1 n} b_{n q} \\ \vdots & \ddots & \vdots \\ a_{m 1} b_{11}+\cdots+a_{m n} b_{n 1} & \cdots & a_{m 1} b_{1 q}+\cdots+a_{m n} b_{n q}\end{array}\right]_{m \times q}$
- Example
- $T$ : rotation by $90^{\circ}$
- $\operatorname{mat}(T)=\left[\begin{array}{cc}0 & -1 \\ 1 & 0\end{array}\right]$
$\circ\left\{\begin{array}{l}T^{2} e_{1}=-f_{1}=(-1) \cdot f_{1}+0 \cdot f_{2} \\ T^{2} e_{2}=-f_{2}=0 \cdot f_{1}+(-1) \cdot f_{2}\end{array} \Rightarrow \operatorname{mat}\left(T^{2}\right)=\left[\begin{array}{cc}-1 & 0 \\ 0 & -1\end{array}\right]\right.$
- $(\operatorname{mat}(T))^{2}=\left[\begin{array}{cc}0 & -1 \\ 1 & 0\end{array}\right]\left[\begin{array}{cc}0 & -1 \\ 1 & 0\end{array}\right]=\left[\begin{array}{cc}-1 & 0 \\ 0 & -1\end{array}\right]$
- Therefore $\operatorname{mat}\left(T^{2}\right)=(\operatorname{mat}(T))^{2}$


## Question 1

- Given
- Let $V$ and $W$ be finite-dimensional vector spaces.
- Proof
- There exists a surjective linear map $f: V \rightarrow W$ if and only if $\operatorname{dim} W \leq \operatorname{dim} V$
- Prove: ヨsurjective linear map $f: V \rightarrow W \Rightarrow \operatorname{dim} W \leq \operatorname{dim} V$
- $\operatorname{dim} V=\operatorname{dim} N(f)+\operatorname{dim} R(f)$
- $f$ is surjective $\Rightarrow \operatorname{dim} R(f)=\operatorname{dim} W$
- $\operatorname{dim} V=\operatorname{dim} N(f)+\operatorname{dim} W$
- $\operatorname{dim} V \geq \operatorname{dim} W$
- Prove: $\operatorname{dim} W \leq \operatorname{dim} V \Rightarrow \exists$ surjective linear map $f: V \rightarrow W$
- $\left\{e_{1}, \ldots, e_{n}\right\}$ : basis for $V$
- $\left\{g_{1}, \ldots, g_{m}\right\}$ : basis for $W$
- Construct linear map $f$ where
- $f\left(e_{1}\right)=g_{1}$
- $f\left(e_{2}\right)=g_{2}$
- :
- $f\left(e_{m}\right)=g_{m}$
- $f\left(e_{m+1}\right)=0$
- $f\left(e_{m+2}\right)=0$
- :
- $f\left(e_{n}\right)=0$
- Obviously, $f$ is surjective


## Question 2

- Given
- Define a linear map $T: \mathbb{R}^{3} \rightarrow \mathbb{R}^{2}$ as follows
- $T(i)=(0,0), T(j)=(1,1), T(k)=(1,-1)$
- where $i, j, k$ is the standard basis of $\mathbb{R}^{3}$
- Question (a)
- Compute $T(4 i-j+k)$ and determine the nullity and rank of $T$
- $T(4 i-j+k)=4 T(i)-T(j)+T(k)=4(0,0)-(1,1)+(1,-1)=(0,-2)$
- $R(T)=\left\{c_{1} T(i)+c_{2} T(j)+c_{3} T(k) \mid c_{1}, c_{2}, c_{3} \in \mathbb{R}\right\}=\mathbb{R}^{2}$
- $\operatorname{rank}=\operatorname{dim} R(T)=2$
- nullity $=\operatorname{dim} \mathbb{R}^{3}-\operatorname{rank}=1$
- Question (b)
- Determine the matrix of $T$
- $m(T)=\left(\begin{array}{ccc}0 & 1 & 1 \\ 0 & 1 & -1\end{array}\right)$
- Question (c)
- Determine the matrix of $T$ using the same basis on the domain
- and the basis $(1,1),(1,2)$ on the codomain
- $m(T)=\left(\begin{array}{ll}1 & 1 \\ 1 & 2\end{array}\right)^{-1}\left(\begin{array}{ccc}0 & 1 & 1 \\ 0 & 1 & -1\end{array}\right)=\left(\begin{array}{ccc}0 & 1 & 3 \\ 0 & 0 & -2\end{array}\right)$


## Matrix Representation of Linear Transformation

- Definition
- $T: V \rightarrow W$
- $\left\{e_{1}, e_{2} \ldots e_{n}\right\}$ : basis for $V$
- $\left\{f_{1}, f_{2} \ldots f_{n}\right\}$ : basis for $W$
$\bigcirc \operatorname{matrix}\left(T,\left\{e_{k}\right\},\left\{f_{l}\right\}\right)=m(T)=\left[\begin{array}{ccc}T_{11} & \cdots & T_{1 n} \\ \vdots & \ddots & \vdots \\ T_{m 1} & \cdots & T_{m n}\end{array}\right]$
- Example

$$
\circ\left\{\begin{array}{c}
T e_{1}=T_{11} f_{1}+\cdots+T_{m 1} f_{m} \\
T e_{2}=T_{12} f_{1}+\cdots+T_{m 2} f_{m} \\
\vdots \\
T e_{n}=T_{1 n} f_{1}+\cdots+T_{m n} f_{m}
\end{array}\right.
$$

## Algebra of Linear Transformations vs. Algebra of Matrices

- Comparison

| Linear Transformations | Matrices |
| :--- | :--- |
| $T+S$ | $m(T+s)=m(T)+m(S)$ |
| $c \cdot T$ | $m(c T)=c \cdot m(T)$ |
| $S \circ T$ | $m(S \circ T)=m(S) \cdot m(T)$ |

- Proof: $m(S \circ T)=m(S) m(T)$
- Setup
- $T: U \rightarrow V, \quad S: V \rightarrow W$
- $\left\{e_{1} \ldots e_{n}\right\}$ : basis of $U$
- $\left\{f_{1} \ldots f_{m}\right\}$ : basis of $V$
- $\left\{g_{1} \ldots g_{k}\right\}$ : basis of $W$
- Let $m(R)=m(S \circ T), \quad$ where $R=S \circ T$
- $m(T)$ is defined by
$\cdot\left\{\begin{array}{c}T e_{1}=T_{11} f_{1}+\cdots+T_{m 1} f_{m} \\ T e_{2}=T_{12} f_{1}+\cdots+T_{m 2} f_{m} \\ \vdots \\ T e_{n}=T_{1 n} f_{1}+\cdots+T_{m n} f_{m}\end{array}\right.$
- $m(S)$ is defined by
$\cdot\left\{\begin{array}{c}S f_{1}=S_{11} g_{1}+\cdots+S_{k 1} g_{k} \\ S f_{2}=S_{12} g_{1}+\cdots+S_{k 2} g_{k} \\ \vdots \\ S f_{m}=S_{1 m} g_{m}+\cdots+S_{k m} g_{k}\end{array}\right.$
- $m(R)$ is defined by
$\cdot\left\{\begin{array}{c}R e_{1}=R_{11} e_{1}+\cdots+R_{k 1} g_{k} \\ R e_{2}=R_{12} e_{1}+\cdots+R_{k 2} g_{k} \\ \vdots \\ R e_{n}=R_{1 n} e_{1}+\cdots+R_{k n} g_{k}\end{array}\right.$
- $R_{i j}=$ Coefficient of $g_{i}$ in $R e_{j}=$ Coefficient of $g_{i}$ in $(S \circ T) e_{j}$
- Expanding $(S \circ T) e_{j}$, we have
- $(S \circ T) e_{j}=S\left(T e_{j}\right)$
- $=S\left(T_{1 j} f_{1}+T_{2 j} f_{2}+\cdots+T_{m j} f_{m}\right)$
- $=T_{1 j} \cdot S f_{1}+T_{2 j} \cdot S f_{2}+\cdots+T_{m j} \cdot S f_{m}$
- $=T_{1 j}\left(S_{11} g_{1}+\cdots+S_{k 1} g_{k}\right)+T_{2 j}\left(S_{12} g_{1}+\cdots+S_{k 2} g_{k}\right)+\cdots+T_{m j}\left(S_{1 m} g_{1}+\cdots+S_{k m} g_{k}\right)$
- Terms containing $g_{i}$
- $T_{1 j} S_{i 1} g_{i}+T_{2 j} S_{i 2} g_{i}+\cdots+T_{m j} S_{i m} g_{i}$
- $=\left(S_{i 1} T_{1 j}+S_{i 2} T_{2 j}+\cdots+S_{i m} T_{m j}\right) g_{i}$
- Therefore
- $R=\left(R_{i j}\right)_{i, j=1}^{n, k}=\left(S_{i 1} T_{1 j}+S_{i 2} T_{2 j}+\cdots+S_{i m} T_{m j}\right)_{i, j=1}^{n, k}$
- $m(S) m(T)=\left[\begin{array}{ccc}S_{11} & \cdots & S_{1 m} \\ \vdots & \ddots & \vdots \\ S_{k 1} & \cdots & S_{k m}\end{array}\right] \times\left[\begin{array}{ccc}T_{11} & \cdots & T_{1 n} \\ \vdots & \ddots & \vdots \\ T_{m 1} & \cdots & T_{m n}\end{array}\right]=\left(S_{i 1} T_{1 j}+S_{i 2} T_{2 j}+\cdots+S_{i m} T_{m j}\right)_{i, j=1}^{n, k}$
- $\Rightarrow m(S \circ T)=m(S) m(T)$


## Matrix Multiplication

- Example
- $V=W=\mathbb{R}^{2}$ with standard basis
- $T=$ rotation by $\theta$
- $m(T)=\left[\begin{array}{cc}\cos \theta & -\sin \theta \\ \sin \theta & \cos \theta\end{array}\right]$
- $S=$ rotation by $\varphi$
- $m(S)=\left[\begin{array}{cc}\cos \varphi & -\sin \varphi \\ \sin \varphi & \cos \varphi\end{array}\right]$
- $S=$ rotation by $\theta+\varphi$
- $m(S T)=\left[\begin{array}{cc}\cos (\theta+\varphi) & -\sin (\theta+\varphi) \\ \sin (\theta+\varphi) & \cos (\theta+\varphi)\end{array}\right]$
- $m(S) m(T)=\left[\begin{array}{cc}\cos \varphi \cos \theta-\sin \varphi \sin \theta & -\sin \theta \cos \varphi-\sin \varphi \cos \theta \\ \sin \theta \cos \varphi+\sin \varphi \cos \theta & \cos \varphi \cos \theta-\sin \varphi \sin \theta\end{array}\right]$
- Therefore $m(S T)=m(S) m(T)$
- Example: $T \neq 0$, but $T^{2}=0$
- $T=\left[\begin{array}{ll}0 & 1 \\ 0 & 0\end{array}\right], \quad T(x, y)=(0, x)$
$\circ \Rightarrow T^{2}=T \times T=\left[\begin{array}{ll}0 & 1 \\ 0 & 0\end{array}\right] \times\left[\begin{array}{ll}0 & 1 \\ 0 & 0\end{array}\right]=\left[\begin{array}{cc}0 & 0 \times 1+1 \times 0 \\ 0 & 0\end{array}\right]=\left[\begin{array}{ll}0 & 0 \\ 0 & 0\end{array}\right]$
- Note: $T \neq 0$, but $T^{2}=0$
- Example: $S T \neq T S$
- $T=\left[\begin{array}{ll}0 & 1 \\ 0 & 0\end{array}\right], \quad S=\left[\begin{array}{ll}0 & 0 \\ 1 & 0\end{array}\right]$
- $T S=\left[\begin{array}{ll}0 & 1 \\ 0 & 0\end{array}\right]\left[\begin{array}{ll}0 & 0 \\ 1 & 0\end{array}\right]=\left[\begin{array}{ll}1 & 0 \\ 0 & 0\end{array}\right]$
- $S T=\left[\begin{array}{ll}0 & 0 \\ 1 & 0\end{array}\right]\left[\begin{array}{ll}0 & 1 \\ 0 & 0\end{array}\right]=\left[\begin{array}{ll}0 & 0 \\ 0 & 1\end{array}\right]$
- Note: $S T \neq T S$
- Therefore matrix multiplication is not commutative
- Example
- $S, T: V \rightarrow V, \quad$ (or $S, T$ are square matrice)
- $(S+T)^{2}=(S+T)(S+T)=S^{2}+S T+T S+T^{2}$
- Note: $(S+T)^{2} \neq S^{2}+2 T S+T^{2} \neq S^{2}+2 S T+T^{2}$


## Solving Linear Equations using Matrix

- Matrix representation of Linear Equations
$\circ\left\{\begin{array}{c}a_{11} x_{1}+a_{12} x_{2}+\cdots+a_{1 n} x_{n}=y_{1} \\ a_{21} x_{1}+a_{22} x_{2}+\cdots+a_{2 n} x_{n}=y_{2} \\ \vdots \\ a_{m 1} x_{1}+a_{m 2} x_{2}+\cdots+a_{m n} x_{n}=y_{m}\end{array} \Leftrightarrow\left[\begin{array}{ccc}a_{11} & \cdots & a_{1 n} \\ \vdots & \ddots & \vdots \\ a_{m 1} & \cdots & a_{m n}\end{array}\right]\left[\begin{array}{c}x_{1} \\ \vdots \\ x_{n}\end{array}\right]=\left[\begin{array}{c}y_{1} \\ \vdots \\ y_{m}\end{array}\right]\right.$
- Let $A=\left[\begin{array}{ccc}a_{11} & \cdots & a_{1 n} \\ \vdots & \ddots & \vdots \\ a_{m 1} & \cdots & a_{m n}\end{array}\right], \quad x=\left[\begin{array}{c}x_{1} \\ \vdots \\ x_{n}\end{array}\right], \quad y=\left[\begin{array}{c}y_{1} \\ \vdots \\ y_{m}\end{array}\right]$
- Then the linear equations could by represented as $A x=y$
- Row reduction
- Multiply an equation with $c \neq 0$
- Switch equations
- Subtract one equation from anther
- Example
- Question

$$
\text { - }\left\{\begin{array}{l}
x_{1}+x_{2}+x_{3}=5 \\
2 x_{1}-x_{2}+x_{3}=7
\end{array}\right.
$$

- Convert into Matrix

$$
\text { - }\left[\begin{array}{ccc|c}
1 & 1 & 1 & 5 \\
2 & -1 & 1 & 7
\end{array}\right] \Rightarrow\left[\begin{array}{ccc|c}
1 & 1 & 1 & 5 \\
0 & 1 & 1 / 3 & 1
\end{array}\right] \Rightarrow\left[\begin{array}{lll|l}
1 & 0 & 2 / 3 & 4 \\
0 & 1 & 1 / 3 & 1
\end{array}\right]
$$

- Substitute back

$$
\text { - }\left\{\begin{array}{c}
x_{1}=4-\frac{2}{3} x_{3} \\
x_{2}=1-\frac{1}{3} x_{3} \\
x_{3} \in \mathbb{R}
\end{array}\right.
$$

- Let $x_{3}=3 t$, then the general solution is

$$
\cdot\left[\begin{array}{c}
4-2 t \\
1-t \\
3 t
\end{array}\right], t \in \mathbb{R}
$$

## 10/25

## Question 1

- $T: \mathbb{R}^{3} \rightarrow \mathbb{R}^{2}$ with $T$ defined as
- $T(i)=(0,0)$
- $T(j)=(1,1)$
- $T(k)=(1,-1)$
- Find the matrix for normal basis
- $M(T,\{i, j, k\},\{i, j\})=\left[\begin{array}{ccc}0 & 1 & 1 \\ 0 & 1 & -1\end{array}\right]$
- Find the matrix using $\binom{1}{1},\binom{1}{2}$ as the basis for $\mathbb{R}^{2}$
- $M\left(T,\{i, j, k\},\left\{\binom{1}{1},\binom{1}{2}\right\}\right)=\left[\begin{array}{ll}1 & 1 \\ 1 & 2\end{array}\right]^{-1}\left[\begin{array}{ccc}0 & 1 & 1 \\ 0 & 1 & -1\end{array}\right]=\left[\begin{array}{ccc}0 & 1 & 3 \\ 0 & 0 & -2\end{array}\right]$
- Find bases for $\mathbb{R}^{3}$ and $\mathbb{R}^{2}$ so that the matrix is diagonal
$\circ M\left(T,\left\{\left(\begin{array}{c}0 \\ 1 / 2 \\ 1 / 2\end{array}\right),\left(\begin{array}{c}0 \\ 1 / 2 \\ -1 / 2\end{array}\right),\left(\begin{array}{l}1 \\ 0 \\ 0\end{array}\right)\right\},\{i, j\}\right)=\left[\begin{array}{lll}1 & 0 & 0 \\ 0 & 1 & 0\end{array}\right]$
- $M(T,\{j, k, i\},\{T(i), T(k)\})=\left[\begin{array}{lll}1 & 0 & 0 \\ 0 & 1 & 0\end{array}\right]$


## Question 2

- Let $\mathrm{T}: \mathbb{R}^{2} \rightarrow \mathbb{R}^{2}$ be an abitrary linear map. Can one choose a basis $\left(v_{1}, v_{2}\right)$ on the domain and a basis ( $w_{1}, w_{2}$ ) on the codomain such that the matrix of $T$ with respect to these bases is diagonal?
- Yes
- Rank 0: $\left[\begin{array}{ll}0 & 0 \\ 0 & 0\end{array}\right]$
- Rank 1: $\left[\begin{array}{ll}1 & 0 \\ 0 & 0\end{array}\right]$
- Rank 2: $\left[\begin{array}{ll}1 & 0 \\ 0 & 1\end{array}\right]$
- Can one choose a basis $\left(v_{1}, v_{2}\right)$ on both the domain and codomain -- the same basis on both -- such that the matrix of $T$ is diagonal?
- No
- $\mathrm{T}(x, y)=(y, 0)$ cannot be diagonal
- $M(T)=\left[\begin{array}{ll}0 & 1 \\ 0 & 0\end{array}\right]$


## 10/26

## Solving Linear Equations

- Trying to solve the equation
- $A x=y$
- where $x \in V$ is sought, $y \in W$ is given
- $V, W$ vector spaces
- $T: V \rightarrow W$ linear transformation
- Example 1
$\circ\left\{\begin{array}{c}a_{11} x_{1}+a_{12} x_{2}+\cdots+a_{1 n} x_{n}=y_{1} \\ \vdots \\ a_{m 1} x_{1}+a_{m 2} x_{2}+\cdots+a_{m n} x_{n}=y_{m}\end{array}\right.$
- Let
- $x=\left(\begin{array}{c}x_{1} \\ \vdots \\ x_{n}\end{array}\right) \in \mathbb{R}^{n}$
- $y=\left(\begin{array}{c}y_{1} \\ \vdots \\ y_{n}\end{array}\right) \in \mathbb{R}^{n}$
- $A: \mathbb{R}^{n} \rightarrow \mathbb{R}^{n}$
- $A\left(\begin{array}{c}x_{1} \\ \vdots \\ x_{n}\end{array}\right)=\left(\begin{array}{c}a_{11} x_{1}+\cdots+a_{1 n} x_{n} \\ \vdots \\ a_{m 1} x_{1}+\cdots+a_{m n} x_{n}\end{array}\right)$
- $A\left(\begin{array}{c}x_{1} \\ \vdots \\ x_{n}\end{array}\right)=\left(\begin{array}{ccc}a_{11} & \cdots & a_{1 n} \\ \vdots & \ddots & \vdots \\ a_{m 1} & \cdots & a_{m n}\end{array}\right)\left(\begin{array}{c}x_{1} \\ \vdots \\ x_{n}\end{array}\right)$
- A with respect to standard bases of $\mathbb{R}^{\mathrm{n}}, \mathbb{R}^{\mathrm{m}}$
- Then the linear equations could be represented as
- $A x=y$
- Theorem 1
- Statement
- If $A: V \rightarrow W$ is linear
- and if $u, v \in V$ are solutions to $A x=y$
- (i.e. if $A u=y$, and $A v=y$ )
- Then $u-v \in N(A)$
- Proof

$$
\text { - } A(u-v)=A u-A v=y-y=0
$$

- Text version
- If $A x_{p}=y$ then for all $x \in V$ with $A x=y$
- There is an $x_{h} \in N(A)$ with $x=x_{p}+x_{h}$
- Theorem 2
- Statement
- If $u$ is a solution to $A x=y$
- and if $w \in N(A)$
- then $\mathrm{u}+\mathrm{w}$ is also a solution of $A x=y$
- Proof
- $A(u+w)=A u+A w=y+0=y$
- Text version
- For all $x_{p}$ with $A x_{p}=y$ and for all $x_{h} \in N(A)$
- $A\left(x_{p}+x_{h}\right)=y$
- General solution
- Homogeneous equation

$$
A x=0
$$

- Inhomogeneous equation
- $A x=y, \quad$ where $y \neq 0$
- The general solution to $A x=y$ is of the form
- $x_{g e n}=x_{p}+x_{h}$, where
- $x_{p}$ is a particular solution
- $x_{h}$ is the general solution to the homogeneous equation
- Set of all solutions
- $\{x \in V \mid A x=y\}=\left\{\begin{array}{l|l}x_{p}+x_{h} & \begin{array}{c}A x_{p}=y \\ x_{h} \in N(A)\end{array}\end{array}\right\}$
- Proof
- We are given one solution $x_{p}$ of $A x=y$
- If $x_{h} \in N(A)$
- then by definition $A x_{h}=0$
- and hence $A\left(x_{p}+x_{h}\right)=y$
- $\Rightarrow x_{p}+x_{h} \in\{x \in V \mid A x=y\}$
- Conversely if $A x=y$ then
- $\mathrm{A}\left(x-x_{p}\right)=A x-A x_{p}=y-y=0$
- So $x_{h} \stackrel{\text { def }}{=} x-x_{p} \in N(A)$
- Example 2
- Solve the linear equation $\left\{\begin{array}{l}x_{1}+2 x_{2}-x_{3}=7 \\ 2 x_{1}-x_{2}+x_{3}=4\end{array}\right.$
- Setup
- $V=\mathbb{R}^{3} \Rightarrow x=\left(\begin{array}{l}x_{1} \\ x_{2} \\ x_{3}\end{array}\right)$
- $W=\mathbb{R}^{2} \Rightarrow y=\binom{7}{4}$
- $A: \mathbb{R}^{3} \rightarrow \mathbb{R}^{2}$ is matrix multiplication with $\left[\begin{array}{ccc}1 & 2 & -1 \\ 2 & -1 & 1\end{array}\right]$
- Range $(A)$
- $=\left\{A x \mid x \in \mathbb{R}^{3}\right\}$
- $=\left\{\right.$ all possible $y \in \mathbb{R}^{2}$ for which $A x=y$ has a solution $\}$
- By Rank-nullity theorem
- $\operatorname{dim} \mathrm{N}(A)+\operatorname{dim} \operatorname{Range}(A)=\operatorname{dim} \mathbb{R}^{3}=3$

| $\operatorname{dim} \operatorname{Range}(A)$ | $\operatorname{dim} \mathrm{N}(A)$ |
| :---: | :---: |
| 0 | 3 |
| 1 | 2 |
| 2 | 1 |

- Solving the equation by Gaussian Elimination
- $\left[\begin{array}{ccc|c}1 & 2 & -1 & 7 \\ 2 & -1 & 1 & 4\end{array}\right] \rightarrow\left[\begin{array}{ccc|c}1 & 0 & 1 / 5 & 3 \\ 0 & 1 & -3 / 5 & 2\end{array}\right]$
- $\left\{\begin{array}{l}x_{1}+\frac{1}{5} x_{3}=3 \\ x_{2}-\frac{3}{5} x_{3}=2\end{array}\right.$
- Let $x_{3}=5 c$
- Then $\left\{\begin{array}{l}x_{2}=2+\frac{3}{5} x_{3}=2+3 c \\ x_{2}=3-\frac{1}{5} x_{3}=3-c\end{array}\right.$
- Therefore the general solution is
- $x=\left[\begin{array}{c}3-c \\ 2+3 c \\ 5 c\end{array}\right]=\underbrace{\left[\begin{array}{l}3 \\ 2 \\ 0\end{array}\right]}_{x_{p}}+c \underbrace{\left[\begin{array}{c}-1 \\ 3 \\ 5\end{array}\right]}_{x_{h}}$
- Example 3
- Given
- $V=W=\{$ functions $y:[a, b] \rightarrow \mathbb{R}\}$
- $A: V \rightarrow W$ where $A f=f^{\prime}+x f$
- Question
- Solve $\frac{d y}{d x}+x y=x$
- The general solution is in form of
- $x+x_{p}+x_{h}$
- It's easy to find a particular solution
- $f_{p}(x)=1$
- Solving by separating variables
- $\frac{d y}{d x}+x y=x$
- $\frac{d y}{d x}=x(1-y)$
- $\frac{1}{(1-y)} d y=x d x$
- $\int \frac{1}{(1-y)} d y=\int x d x$
- $-\ln (-y+1)=\frac{x^{2}}{2}+c$
- $f_{h}(x)=c \cdot e^{-\frac{x^{2}}{2}}$
- Therefore the general solution is
- $f(x)=f_{h}(x)+f_{p}(x)=c \cdot e^{-\frac{x^{2}}{2}}+1$


## 10/30

## Question 1

- Let $A$ be an $n \times n$ square matrix which has a row or column of all zeros
- Prove: $A$ is singular (i.e. not invertible)
- Proof: Column of all zeros
$\left.\bigcirc A e_{i}=\left(\begin{array}{ccccc}* & \ldots & 0 & \ldots & * \\ \vdots & \ldots & \vdots & \ldots & \vdots \\ * & \ldots & 0 & \ldots & *\end{array}\right)\left(\begin{array}{c}0 \\ \vdots \\ 1 \\ \vdots \\ i \\ 0\end{array}\right)\right\} i$-th $\ldots$-th $=0$
- $A e_{i}=0 \Rightarrow A$ is not injective $\Rightarrow A$ is not invertable
- Proof: Rows of all zeros
- $\forall v \in V \Rightarrow A v=\left(\begin{array}{ccc}* & \ldots & * \\ 0 & \ldots & 0 \\ * & \ldots & *\end{array}\right) v=\left(\begin{array}{c}\vdots \\ 0 \\ \vdots\end{array}\right)$
- $A v=0 \Rightarrow A$ is not surjective $\Rightarrow A$ is not invertable


## Question 2

- Let $T: \mathbb{R}^{2} \rightarrow \mathbb{R}^{2}$ be a linear map.
- Computer the area of the image of the unit square $[0,1]^{2}$
- i.e. the set $T\left([0,1]^{2}\right)=\{T(x, y): x, y \in[0,1]\} \subseteq \mathbb{R}^{2}$
- Answer
- Area of image $=\operatorname{det}(T)$
- Proof



## Proof without words:

A $\mathbf{2} \times \mathbf{2}$ determinant is the area of a parallelogram


## Question 3

- Let $V$ be a finite-dimensional vector space
- Let $T: V \rightarrow V$ be a linear map such that $T S=S T$ for all linear maps $S: V \rightarrow V$
- Prove that there exists $c \in \mathbb{R}$ such that for all $v \in V$, we have $T v=c v$
- Prove (Version 1)
- Let $\left.E_{i j}=\left[\begin{array}{ccccc}0 & & 0 & & 0 \\ & \ddots & \vdots & \because & \\ 0 & \ldots & 1 & \ldots & 0 \\ & \because & \vdots & \ddots & \\ 0 & & 0 & & 0\end{array}\right]\right\} i$-th, where $i \neq j$
- $T E_{i j}=\left[\begin{array}{ccc}a_{11} & \cdots & a_{1 n} \\ \vdots & \ddots & \vdots \\ a_{n 1} & \cdots & a_{n 1}\end{array}\right]\left[\begin{array}{ccccc}0 & & 0 & & 0 \\ & \ddots & \vdots & . & \\ 0 & \ldots & 1 & \ldots & 0 \\ & \ddots & \vdots & \ddots & \\ 0 & & 0 & & 0\end{array}\right]=\left[\begin{array}{ccccc}0 & \ldots & a_{1 j} & \ldots & 0 \\ \vdots & \ldots & \vdots & \ldots & \vdots \\ 0 & \ldots & a_{j j} & \ldots & 0 \\ \vdots & \ldots . & \vdots & \ldots & \vdots \\ 0 & \ldots & a_{n j} & \ldots & 0\end{array}\right]$
- $E_{i j} T=\left[\begin{array}{ccccc}0 & & 0 & & 0 \\ & \ddots & \vdots & . & \\ 0 & \ldots & 1 & \ldots & 0 \\ & \vdots & \vdots & \ddots & \\ 0 & & 0 & & 0\end{array}\right]\left[\begin{array}{ccc}a_{11} & \ldots & a_{1 n} \\ \vdots & \ddots & \vdots \\ a_{n 1} & \cdots & a_{n 1}\end{array}\right]=\left[\begin{array}{ccccc}0 & \ldots & 0 & \ldots & 0 \\ \ldots & \ldots & \ldots & \ldots & \ldots \\ a_{i 1} & \ldots & a_{i i} & \ldots & a_{i n} \\ \ldots & \ldots & \ldots & \ldots & \ldots \\ 0 & \ldots & 0 & \ldots & 0\end{array}\right]$
- Because $T S=S T$ for all linear maps $S: V \rightarrow V$
- $T E_{i j}=E_{i j} T$
- $\left[\begin{array}{ccccc}0 & \ldots & a_{1 j} & \ldots & 0 \\ \vdots & \ldots & \vdots & \ldots & \vdots \\ 0 & \ldots & a_{j j} & \ldots & 0 \\ \vdots & \ldots & \vdots & \ldots & \vdots \\ 0 & \ldots & a_{n j} & \ldots & 0\end{array}\right]=\left[\begin{array}{ccccc}0 & \ldots & 0 & \ldots & 0 \\ \ldots & \ldots & \ldots & \ldots & \ldots \\ a_{i 1} & \ldots & a_{i i} & \ldots & a_{i n} \\ \ldots & \ldots & \ldots & \ldots & \ldots \\ 0 & \ldots & 0 & \ldots & 0\end{array}\right]$
- $\Rightarrow\left\{\begin{array}{cc}a_{i i}=a_{j j} & \forall i, j \in\{1,2, \ldots, n\}, i \neq j \\ a_{k l}=0 & \forall k, l \in\{1,2, \ldots, n\}, k \neq l\end{array}\right.$
- Let $a_{11}=a_{22}=\cdots a_{n n}=c$
- Therefore $T=\left[\begin{array}{lll}c & & \\ & \ddots & \\ & & \\ & \end{array}\right]$ is a scalar matrix i.e. $T v=c v$
- Also, $T$ satisfied the following property for all linear maps $S: V \rightarrow V$
- $T S v=T(S v)=c \cdot S v=S(c v)=S T v$
- Proof (Version 2)
- Assume $T v$ and $v$ is linearly independent
- i.e. $T v \neq c v$
- Then the following is a basis for $V$
- $\left\{v, T v, e_{1}, e_{2}, \ldots\right\}$
- Define $S$ to be

$$
\cdot S \stackrel{\text { def }}{=}\left\{\begin{array}{c}
S(v)=v \\
S(T v)=v \\
S\left(e_{1}\right)=0 \\
S\left(e_{2}\right)=0 \\
\vdots
\end{array}\right.
$$

- Then

$$
T(v)=T(S(v))=T S(v)=S T(v)=S(T v)=v
$$

- Which makes a contradiction
- Therefore $T v$ and $v$ is linearly dependent i.e. $T v=c v$


## 10/31

## Example of Determinants

- $\operatorname{det}\left|a_{11}\right|=a_{11}$
- $\operatorname{det}\left|\begin{array}{ll}a_{11} & a_{12} \\ a_{21} & a_{22}\end{array}\right|=a_{11} a_{22}-a_{21} a_{12}$
$-\operatorname{det}\left|\begin{array}{lll}a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33}\end{array}\right|=\begin{aligned} & a_{11} a_{22} a_{33}+a_{12} a_{23} a_{31}+a_{13} a_{21} a_{32} \\ & -a_{13} a_{22} a_{31}-a_{11} a_{23} a_{32}-a_{12} a_{21} a_{33}\end{aligned}$


## Apostol's Notation for Determinant

- $A=\left[\begin{array}{ccc}a_{11} & \cdots & a_{1 n} \\ \vdots & \ddots & \vdots \\ a_{n 1} & \cdots & a_{n n}\end{array}\right]$
- $A_{i}=i$-th row of $A=\left[a_{i 1}, a_{i 2}, \ldots, a_{i n}\right]$
- $A^{i}=i$-th column of $A=\left[a_{1 i}, a_{2 i}, \ldots, a_{n i}\right]^{T}$
- $I_{1}=1$ st row of $I=[1,0, \ldots, 0]$
- $I^{1}=1$ st column of $I=[1,0, \ldots, 0]^{T}$


## Properties of Determinant

- $\operatorname{det} A=d\left(A_{1}, A_{2}, \ldots, A_{n}\right)$
- Linearity
- $d\left(B+C, A_{2}, \ldots, A_{n}\right)=d\left(B, A_{2}, \ldots, A_{n}\right)+d\left(C, A_{2}, \ldots, A_{n}\right)$
- $d\left(t A_{1}, A_{2}, \ldots, A_{n}\right)=d\left(A_{1}, A_{2}, \ldots, A_{n}\right)$
- Alternating

$$
\circ d\left(A_{1}, A_{2}, \ldots, A_{i}, . ., A_{j}, \ldots A_{n}\right)=-d\left(A_{1}, A_{2}, \ldots, A_{j}, . ., A_{i}, \ldots A_{n}\right)
$$

- Identity

$$
\circ \operatorname{det}(I)=\operatorname{det}\left(\begin{array}{cccc}
1 & 0 & \cdots & 0 \\
0 & 1 & \cdots & 0 \\
\vdots & \vdots & \ddots & \vdots \\
0 & 0 & \cdots & 1
\end{array}\right)=1
$$

- Note
- $d(A, B+C)$
- $=-d(B+C, A)$
- $=-d(B, A)-d(C, A)$
- $=d(A, B)+d(A, C)$
- Fact

$$
\circ d\left(A_{1}, A_{2}, \ldots, A_{n}\right)=0 \text { if } A_{i}=A_{j} \text { for some } i \neq j
$$

## Example using Properties

- $\operatorname{det}\left(\begin{array}{ll}a_{1} & a_{2} \\ b_{1} & b_{2}\end{array}\right)=d\left(A_{1}, A_{2}\right)$
- $=d\left(a_{1} I_{1}+a_{2} I_{2}, b_{1} I_{1}+b_{2} I_{2}\right)$
- $=a_{1} b_{1} \cdot d\left(I_{1}, I_{1}\right)+a_{1} b_{2} \cdot d\left(I_{1}, I_{2}\right)+a_{2} b_{1} \cdot d\left(I_{2}, I_{1}\right)+a_{2} b_{2} \cdot d\left(I_{2}, I_{2}\right)$
- $=\underbrace{a_{1} b_{1}\left|\begin{array}{ll}1 & 0 \\ 1 & 0\end{array}\right|}_{=0}+a_{1} b_{2}\left|\begin{array}{ll}1 & 0 \\ 0 & 1\end{array}\right|+a_{2} b_{1}\left|\begin{array}{ll}0 & 1 \\ 1 & 0\end{array}\right|+\underbrace{a_{2} b_{2}\left|\begin{array}{ll}0 & 1 \\ 0 & 1\end{array}\right|}_{=0}$
- $=a_{1} b_{2}\left|\begin{array}{ll}1 & 0 \\ 0 & 1\end{array}\right|+a_{2} b_{1}\left|\begin{array}{ll}0 & 1 \\ 1 & 0\end{array}\right|$
- $=a_{1} b_{2}\left|\begin{array}{ll}1 & 0 \\ 0 & 1\end{array}\right|-a_{2} b_{1}\left|\begin{array}{ll}1 & 0 \\ 0 & 1\end{array}\right|$
- $=\left(a_{1} b_{2}-a_{2} b_{1}\right)\left|\begin{array}{ll}1 & 0 \\ 0 & 1\end{array}\right|$
- $=a_{1} b_{2}-a_{2} b_{1}$


## Formula

- Expanding $\operatorname{det} A$

$$
\begin{aligned}
& \circ \operatorname{det} A=d\left(A_{1}, \ldots A_{n}\right) \\
& \circ=d\left(\sum_{i_{1}=1}^{n} a_{1 i_{1}} I_{i_{1}}, \sum_{i_{2}=1}^{n} a_{2 i_{2}} I_{i_{2}}, \ldots, \sum_{i_{n}=1}^{n} a_{1 i_{n}} I_{i_{n}}\right) \\
& \circ=\sum_{i_{1}=1}^{n} \sum_{i_{2}=1}^{n} \ldots \sum_{i_{n}=1}^{n} a_{1 i_{1}} a_{2 i_{2}} \ldots a_{n i_{n}} \cdot d\left(I_{i_{1}}, I_{i_{2}}, \ldots, I_{i_{n}}\right)
\end{aligned}
$$

- Consider the term with indices $i_{1}, i_{2}, \ldots, i_{n}$
- If any two of these numbers are equal, then

○ $d\left(I_{i_{1}}, I_{i_{2}}, \ldots, I_{i_{n}}\right)=0$

- Reduce 0 terms

$$
\begin{aligned}
& \circ \sum_{i_{1}=1}^{n} \sum_{i_{2}=1}^{n} \ldots \sum_{i_{n}=1}^{n} a_{1 i_{1}} a_{2 i_{2}} \ldots a_{n i_{n}} \cdot d\left(I_{i_{1}}, I_{i_{2}}, \ldots, I_{i_{n}}\right) \\
& \circ=\sum_{\substack{1 \leq i_{1}, i_{2}, \ldots, i_{n} \leq n \\
\text { all different }}}^{n} a_{1 i_{1}} a_{2 i_{2}} \ldots a_{n i_{n}} \cdot d\left(I_{i_{1}}, I_{i_{2}}, \ldots, I_{i_{n}}\right) \\
& \circ=\sum_{\substack{\text { Let }\left(i_{1}, i_{2}, \ldots, i_{n}\right) \text { to be the } \\
\text { permutation of }(1,2, \ldots n)}}^{n} a_{1 i_{1}} a_{2 i_{2}} \ldots a_{n i_{n}} \cdot d\left(I_{i_{1}}, I_{i_{2}}, \ldots, I_{i_{n}}\right)
\end{aligned}
$$

- You can sort a permutation using simple exchange
- i.e. $d\left(I_{1}, I_{4}, I_{3}, I_{5}, I_{2}\right)=-d\left(I_{1}, I_{2}, I_{3}, I_{5}, I_{4}\right)=d\left(I_{1}, I_{2}, I_{3}, I_{4}, I_{5}\right)=$ 1
- Using this property, we get

$$
d\left(I_{i_{1}}, I_{i_{2}}, \ldots, I_{i_{n}}\right)=\left\{\begin{array}{cc}
1 & \text { even arrangement of }\left(i_{1}, i_{2}, \ldots, i_{n}\right) \\
-1 & \text { odd arrangement of }\left(i_{1}, i_{2}, \ldots, i_{n}\right)
\end{array}\right.
$$

## Examples

- $\left|\begin{array}{lll}1 & 2 & 3 \\ 1 & 2 & 3 \\ 0 & 1 & 4\end{array}\right|=0$, because of two euqal rows
- $\left|\begin{array}{llll}1 & 0 & 0 & 0 \\ 0 & 3 & 0 & 0 \\ 0 & 0 & 4 & 0 \\ 0 & 0 & 0 & 7\end{array}\right|=1 \times 3 \times 4 \times 7=84$
- Given $\operatorname{det}\left(A_{3 \times 3}\right)=5 \Rightarrow \operatorname{det}(2 A)=2^{3} \times 5=40$

