10/2

Monday, October 2, 2017

Question 1

• Is
$$S = \left\{ \begin{pmatrix} 1\\2\\-1\\0 \end{pmatrix}, \begin{pmatrix} -1\\-2\\-1\\0 \end{pmatrix}, \begin{pmatrix} \pi\\\sqrt{2}\\-1\\\frac{1}{2}\\2\\1 \end{pmatrix}, \begin{pmatrix} -3\\2\\2\\1 \end{pmatrix}, \begin{pmatrix} 1\\2\\0\\3 \end{pmatrix} \right\}$$
 independent?

- Claim
 - \circ If S is linearly dependent
- Proof
 - $\circ~$ If S is linearly independent, then
 - dim $(\operatorname{span}(S)) = |S| = 5$
 - But because span(S) is a subspace of \mathbb{R}^4
 - dim(span(S)) \leq dim $\mathbb{R}^4 = 4$
 - So *S* is linearly dependent

Question 2

- Prove
 - $1, \sin x, \sin 2x$ is linearly independent
- Claim
 - $\circ \forall a, b, c \in \mathbb{R}$
 - if $a + b \cdot \sin x + \sin 2x = 0$, $\forall x \in [0,1]$
 - 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 $x = \frac{\pi}{6} \Rightarrow b = c = 0$

- Set $x = \frac{1}{4} \Rightarrow b = c = 0$
- 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 $\{2x + y, 3x + 2y\}$ is independent
- Proof
 - Let $c_1, c_2 \in \mathbb{R}$ be arbitrary constant
 - $\circ \ c_1(2x+y) + c_2(3x+2y) = 0$
 - $\circ (2c_1 + 3c_2)x + (c_1 + 2c_2)y = 0$
 - Let $\begin{cases} d_1 = 2c_1 + 3c_2 \\ d_2 = c_1 + 2c_2 \end{cases}$, $d_1, d_2 \in \mathbb{R}$
 - $\circ \quad d_1 x + d_2 y = 0$
 - Because $\{x, y\}$ is independent
 - $\circ \quad d_1 = d_2 = 0$
 - $\circ \begin{cases} d_1 = 2c_1 + 3c_2 = 0 \\ d_2 = c_1 + 2c_2 = 0 \end{cases} \Rightarrow c_1 = c_2 = 0$
 - Therefore $\{2x + y, 3x + 2y\}$ 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?

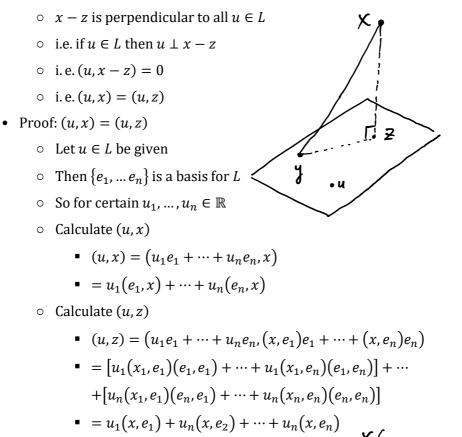
- Is everything quantified that needs quantifiers? (Are the quantifiers in the right order?)
- Is the proof written in grammatically correct, complete sentences?
- If any definitions are stated, are they correctly stated?
- Are all the steps in the right order?
- Is the proof convincing?

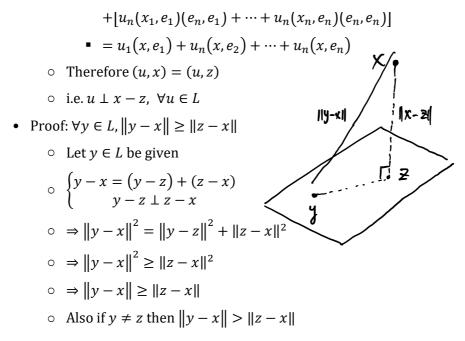
Best Approximation of Elements

- 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. $\forall y \in L$, $||y x|| \ge ||z x||$ 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
$$\{e_1, e_2, \dots, e_n\}$$
 where
$$\begin{cases} (e_k, e_l) = 0 & k \neq l \\ (e_k, e_k) = 1 & \forall k \end{cases}$$

- Then z is given by $z = (x, e_1)e_1 + (x, e_2)e_2 + \dots + (x, e_n)e_n$
- Since z is a linear combination of $\{e_1, \dots, e_n\}, z \in L$
- Claim





Foorier Series

• $V = \{ \text{all continuous function } f: [0, \pi] \to \mathbb{R} \}$

•
$$(f,g) = \int_0^{\pi} f(x)g(x)dx$$

• Let
$$f_n(x) = \sin(nx)$$

•
$$\Rightarrow (f_n, f_m) = \int_0^\pi \sin(nx) \sin(mx) \, dx$$

10/9 Monday, October 9, 2017

Question

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

Answer: First, $(\mathbf{S}^{\perp})^{\perp}$ is the orthogonal complement of \mathbf{S}^{\perp} , which is itself the orthogonal complement of \mathbf{S} , so $(\mathbf{S}^{\perp})^{\perp} = \mathbf{S}$ means that \mathbf{S} is the orthogonal complement of its orthogonal complement.

To show that it is true, we want to show that **S** is contained in $(\mathbf{S}^{\perp})^{\perp}$ and, conversely, that $(\mathbf{S}^{\perp})^{\perp}$ is contained in **S**; if we can show both containments, then the only possible conclusion is that $(\mathbf{S}^{\perp})^{\perp} = \mathbf{S}$.

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 $(\mathbf{S}^{\perp})^{\perp}$ (which consists of all vectors in \mathbb{R}^n which are orthogonal to \mathbf{S}^{\perp}).

To show the other containment, suppose $\mathbf{v} \in (\mathbf{S}^{\perp})^{\perp}$ (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 $\{\mathbf{u}_1, \ldots, \mathbf{u}_p\}$ be a basis for \mathbf{S} and let $\{\mathbf{w}_1, \ldots, \mathbf{w}_q\}$ be a basis for \mathbf{S}^{\perp} . If $\mathbf{v} \notin \mathbf{S}$, then $\{\mathbf{u}_1, \ldots, \mathbf{u}_p, \mathbf{v}\}$ is a linearly independent set. Since each vector in that set is orthogonal to all of \mathbf{S}^{\perp} , the set

$$\{\mathbf{u}_1,\ldots,\mathbf{u}_p,\mathbf{v},\mathbf{w}_1,\ldots,\mathbf{w}_q\}$$

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 **S** and the nullspace of A is \mathbf{S}^{\perp} . Since **S** is p-dimensional, the rank of A is p, meaning that the dimension of 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 $\mathbf{v} \in (\mathbf{S}^{\perp})^{\perp}$, 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
 - $\circ \quad T: V \to W \text{ is called linear if}$

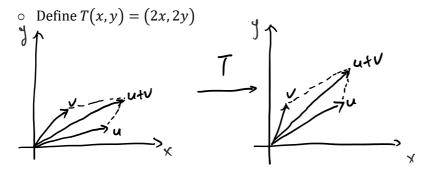
$$\circ \begin{cases} T(x+y) = T(x) + T(y) & \forall x, y \in V \\ T(c \cdot x) = c \cdot T(x) & \forall x \in V, c \in \mathbb{R} \end{cases}$$

- Mapping notation
 - In the mapping $T: V \to W$
 - *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 $Tx = 0, \forall x \in V$

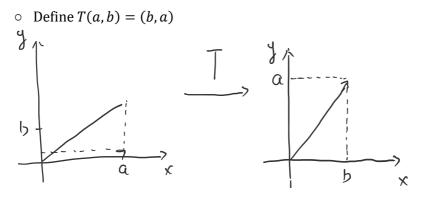
$$\begin{array}{l} \circ & \begin{cases} T(x+y) = 0\\ T(x) + T(y) = 0 + 0 = 0 \end{cases} \Rightarrow T(x+y) = Tx + Ty \\ \circ & \begin{cases} T(c \cdot x) = 0\\ c \cdot T(x) = c \cdot 0 = 0 \end{cases} \Rightarrow T(c \cdot x) = c \cdot T(x) \end{array}$$

- Therefore this mapping is a linear transformation
- Example 2
 - Let *V*, *W* be any vector space
 - Define $Tv = w \neq 0$, $\forall v \in V$
 - $\circ T(x) + T(y) = 2w \neq w = T(x+y)$
 - Therefore this mapping is not a linear transformation
- Example 3
 - Let V = W be the same vector space
 - Define $Tx = x, \forall v \in V$
 - $\circ~$ Then T is a linear transformation
 - \circ T is called the identity map from V to V
 - $\circ~$ Common notations: id, id_V, 1_V
- Example 4

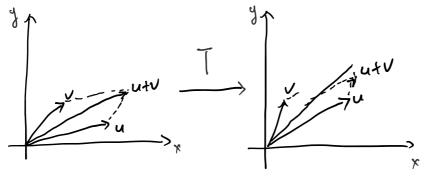
• Let $V = W = \mathbb{R}^2$ be the same vector space



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



- It's reflection in the diagonal
- Example 6
 - Let $V = W = \mathbb{R}^2$ be the same vector space
 - Define Tu = u rotated by 30° 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 $\{e_1, \dots, e_n\}$ be a basis for V
- Then *T* is completely defermined by
- $\circ \ \left\{ Te_1,,Te_2\ldots,Te_n \right\}$
- Suppose we known Te_1, Te_2, \dots, Te_n ,
- and let $x \in V$ be given
- Then there are $c_1, c_2, ..., c_n \in \mathbb{R}$
- such that $x = c_1e_1 + c_2e_2 + \dots + c_ne_n$, then
- $T(x) = T(c_1e_1 + c_2e_2 + \dots + c_ne_n)$

$$\circ = T(c_1e_1) + T(c_2e_2) + \dots + T(c_ne_n)$$

$$\circ = c_1 T e_1 + c_2 T e_2 + \cdots + c_n T e_n$$

- Example (Rotation)
 - Let $V = W = \mathbb{R}^2$ be the same vector space
 - Define *T* rotate by θ counter-clockwise
 - Pick a basis $\{e_1, e_2\}$, where

•
$$e_1 = \begin{pmatrix} 1 \\ 0 \end{pmatrix}$$

• $e_2 = \begin{pmatrix} 0 \\ 1 \end{pmatrix}$

• Compute Te_1, Te_2

•
$$Te_1 = \begin{pmatrix} \cos \theta \\ \sin \theta \end{pmatrix}$$

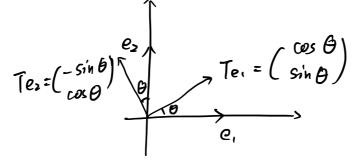
• $Te_2 = \begin{pmatrix} -\sin \theta \\ \end{pmatrix}$

$$Te_2 = \begin{pmatrix} \sin \theta \\ \cos \theta \end{pmatrix}$$

- Compute $T(ae_1 + be_2)$
 - $T(ae_1 + be_2)$
 - $= aTe_1 + bTe_2$

•
$$= a \begin{pmatrix} \cos \theta \\ \sin \theta \end{pmatrix} + b \begin{pmatrix} -\sin \theta \\ \cos \theta \end{pmatrix}$$

• =
$$\begin{pmatrix} a\cos\theta - b\sin\theta\\ a\sin\theta + b\cos\theta \end{pmatrix}$$



Solving System of Equations

• Setup

$$\circ \begin{cases} a_{11}x_1 + a_{12}x_2 + \dots + a_{1n}x_n = y_1 \\ a_{21}x_1 + a_{22}x_2 + \dots + a_{2n}x_n = y_2 \\ \vdots \\ a_{n1}x_1 + a_{n2}x_2 + \dots + a_{nn}x_n = y_n \end{cases}$$

• Define a transformation $T: \mathbb{R}^n \to \mathbb{R}^n$

• Let
$$x = \begin{pmatrix} x_1 \\ \vdots \\ x_n \end{pmatrix}$$
, $y = \begin{pmatrix} y_1 \\ \vdots \\ y_n \end{pmatrix}$

- Then Tx = 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 $u, v \in V$
 - $\circ \quad Tu = Tv \Rightarrow u = v$
 - i.e. The equation Tx = y has at most one solution
- Example of one-to-one map

• Let
$$V = \mathbb{R}^2, W = \mathbb{R}^3$$

• $T(x_1, x_2) = (x_1, x_2, 0) = (y_1, y_2, y_3)$
• $\begin{cases} 1x_1 + 0x_2 = y_1 \\ 0x_1 + 1x_2 = y_2 \Rightarrow \\ 0x_1 + 0x_2 = y_3 \end{cases} \begin{cases} y_1 = x_1 \\ y_2 = x_2 \\ y_3 = 0 \end{cases}$
• Three equations, two unknowns

• Theorem

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

10/11

Wednesday, October 11, 2017

Question

• Given

•
$$V = C([-1,1])$$

• $\langle v, w \rangle = \int_{-1}^{1} v(x)w(x)dx$

- Find the linear polynomial closest to $f(x) = e^x$
- Answer
 - Let $S = \operatorname{span}\{1, x\}$
 - Projection of *f* onto *S* is

$$\circ \quad \frac{\langle 1, e^x \rangle}{\langle 1, 1 \rangle} \cdot 1 + \frac{\langle x, e^x \rangle}{\langle x, x \rangle} \cdot x$$

• Therefore the linear polynomial closest to $f(x) = e^x$ is

•
$$g(x) = \frac{3}{e}x + \frac{e - e^{-1}}{2}$$

10/12 Thursday, October 12, 2017

Injective

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

Null Space

- Definition
 - If $T: V \to W$ is linear then
 - $\circ \quad Null(T) = N(T) = kern(T) \stackrel{\text{\tiny def}}{=} \{x \in V | Tx = 0\}$
- Theorem
 - N(T) is a linear subspace of V
- Proof:
 - To prove $N(T) \in V$ is a linear subspace
 - $\circ~$ We need to check closure properties i.e.
 - $x, y \in N(T) \Rightarrow x + y \in N(T)$
 - $x \in N(T), c \in \mathbb{R} \Rightarrow cx \in N(T)$
 - Check closure under addition
 - Let $x, y \in N(T)$, then Tx = 0, Ty = 0
 - We have T(x + y) = Tx + Ty = 0 + 0 = 0

- Therefore $x + y \in N(T)$
- $\circ~$ Check closure under scalar multiplication
 - Let $x \in N(T)$, then Tx = 0
 - Let $c \in \mathbb{R}$, then $T(cx) = c \cdot Tx = c \cdot 0 = 0$
 - Therefore $cx \in N(T)$
- In conclusion, $N(T) \in V$ is a linear subspace

Range

- Definition
 - If $T: V \to W$ is linear then
 - $\circ \quad Range(T) = R(T) = \{Tx | x \in V\}$
- 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*
 - $(x, y) = (\overline{x}, \overline{y})$
 - So *T* is injective
 - Null Space?
 - Because *T* is injective
 - $N(T) = \{0,0\}$
 - Range?

•
$$R(T) \stackrel{\text{def}}{=} \{T(x, y) | (x, y) \in \mathbb{R}^2\} = \mathbb{R}^2$$

• Example 2

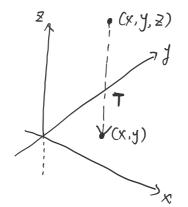
• Let
$$V = W = \mathbb{R}^2$$
, $T(x, y) = (x, 0)$
• $(\mathcal{G}, \mathcal{G})$
• $T(x, y) = (\mathcal{K}, \mathcal{O})$

- Injective?
 - No
 - T(1,0) = T(1,1) = (1,0)
- Null Space?

•
$$N(T) = \{u | Tu = 0\} = \{(0, t) | t \in \mathbb{R}\}$$

- Range?
 - $R(T) = \left\{ T(x, y) | (x, y) \in \mathbb{R}^2 \right\}$
 - = {(t,0) | $t \in \mathbb{R}^2$ }
 - = 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?

•
$$N(T) = \{(0,0,t) | t \in \mathbb{R}\}$$

• Range?

•
$$R(T) = \left\{ T(x, y, z) \middle| (x, y, z) \in \mathbb{R}^3 \right\}$$

• = {
$$(x, y) | (x, y) \in \mathbb{R}^2$$
} = \mathbb{R}^2

• Example 4

• Let
$$V = \mathbb{R}^2$$
, $W = \mathbb{R}^3$, $T(x, y) = (x, y, z)$

 \circ T is injective

•
$$N(T) = \{0,0\}$$

○
$$R(T) = \{(x, y, 0) | (x, y) \in \mathbb{R}^2\} = xy$$
-plane

• Summary

Т	V	W	N(T)	$\dim N(T)$	R(T)	$\dim R(T)$
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	<i>x</i> -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	<i>xy</i> -plane	2

Rank–Nullity Theorem

- Statement
 - If $T: V \to W$ is linear and if V is finite dimensional
 - Then dim N(T) + dim R(T) = dim V
- Proof
 - Let
 - dim N(T) = k
 - dim V = n
 - $\{e_1, \dots, e_k\}$ be a basis for N(T)
 - Claim
 - $\{e_1, \dots, e_k\} \subseteq V$ is independent
 - \Rightarrow There is a basis $\{e_1, \dots, e_k, e_{k+1}, \dots, e_n\}$ of *V* so dim V = n
 - $\{Te_{k+1}, Te_{k+2}, \dots, Te_n\}$ is a basis for R(T)
 - Prove $\{Te_{k+1}, Te_{k+2}, \dots, Te_n\}$ is independent
 - Suppose

 $\Box \quad c_{k+1}Te_{k+1} + \dots + c_nTe_n = 0$

Then

$$\Box T(c_{k+1}e_{k+1}+\cdots+c_ne_n)=0$$

$$\Box \Rightarrow c_{k+1}e_{k+1} + \dots + c_ne_n \in N(T)$$

- Since $\{e_1, \dots, e_k\}$ is a basis for N(T)
 - $\Box \quad c_{k+1}e_{k+1} + \dots + c_ne_n = c_1e_1 + \dots + c_ke_k$
 - $\Box \ -c_1 e_1 \dots c_k e_k + c_{k+1} e_{k+1} + \dots + c_n e_n = 0$
- Since $\{e_1, \dots, e_n\}$ is independent

 $\Box \quad c_1 = c_2 = \dots = c_n = 0$

- In particular
 - $\Box \quad c_{k+1}Te_{k+1} + \dots + c_nTe_n = 0$
 - $\Box \quad \text{implies } c_{k+1} = c_{k+2} = \dots = c_n = 0$
- Therefore
 - \Box { $Te_{k+1}, Te_{k+2}, \dots, Te_n$ } is independent

- Prove $\{Te_{k+1}, Te_{k+2}, \dots, Te_n\}$ spans R(T)
 - Every $y \in R(T)$ is of the form
 - $\Box y = Tx$
 - \Box For some $x \in V$
 - $\{e_1, \dots, e_n\}$ is a basis for *V*, so
 - $\Box \quad x = x_1 e_1 + x_2 e_2 + \dots + x_n e_n$
 - \Box For some $x_1, x_2, \dots, x_n \in \mathbb{R}$
 - Therefore
 - y = Tx $= T(x_1e_1 + x_2e_2 + \dots + x_ne_n)$ $= x_1Te_1 + \dots + x_kTe_k + x_{k+1}Te_{k+1} + \dots + x_nTe_n$ $= x_{k+1}Te_{k+1} + \dots + x_nTe_n \in \text{span}\{Te_{k+1}, Te_{k+2}, \dots, Te_n\}$
- $\circ \ \ \text{Conclusion}$
 - $\dim R(T) = n k = \dim V \dim N(T)$
 - $\Rightarrow \dim N(T) + \dim R(T) = \dim V$

10/16 Monday, October 16, 2017

Question 1

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

•
$$(ST)(T^{-1}S^{-1}) = S(TT^{-1})S^{-1} = SIS^{-1} = SS^{-1} = I$$

• $(T^{-1}S^{-1})(ST) = T^{-1}(S^{-1}S)T = T^{-1}IT = T^{-1}T = I$

Question 2

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

Examples of Linear Transformations

- Example 1
 - $\circ V = \{ all polynomials \}$
 - Consider $D: V \to V$ defined by
 - Given $f \in V$
 - Df = g if g(x) = f'(x)
 - e.g. $D(1 + x 3x^2) = 1 6x$
 - Null Space
 - $\operatorname{Null}(D) = \{ f \in V | Df = 0 \}$
 - = { $f \in V | f'(x) = 0$ }
 - = { $f \in V | f$ is constant function}
 - $\bullet = \{f(x) = c \mid c \in R\}$
 - dim Null(D) = 1
 - Basis for $Null(D) = \{1\}$
- Example 2

$$\circ V = \{ all polynomials \}$$

 $\circ \quad K \colon V \to V$

Addition and Scalar Multiplication of Linear Transformations

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

CSTT) u = Sut Tu

Su

 $\circ T + S = ?$

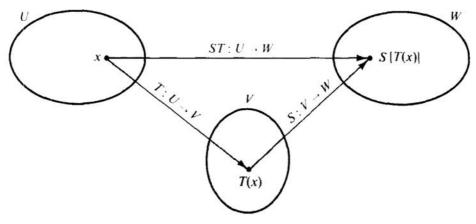
• Theroem

Jue

- Statement
 - If $T, S: V \to W$ is linear, so are (T + S)
- Proof: closed under addition
 - (T+S)(x+y)
 - $\bullet = T(x+y) + S(x+y)$
 - = Tx + Ty + Sx + Sy
 - $\bullet = (Tx + Sx) + (Ty + Sy)$
 - = (T + S)(x) + (T + S)(y)
- Proof: closed under scalar multiplication
 - (T+S)(cx)
 - = T(cx) + S(cx)
 - $= c \cdot T(x) + c \cdot S(x)$
 - $\bullet = c[T(x) + S(x)]$
 - $\bullet = c(T+S)(x)$
- Scalar Multiplication
 - *V*, *W*: vector spaces
 - $T, S: V \rightarrow W$: linear transformations
 - $cT: V \to W$ ($c \in \mathbb{R}$) is defined by
 - $\circ \quad (cT)(x) = c(Tx), \ \forall x \in V$
- Theorem
 - \circ 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
 - $\circ \ \text{ e.g. } T,S \in \mathcal{L}(V,W) \Rightarrow c_1T + c_2S \in \mathcal{L}(V,W), \ \forall c_1,c_2 \in \mathbb{R}$

Multiplication/Composition of Linear Transformations

- Definition
 - *U*, *V*, *W*: vector spaces
 - $\circ \quad T \colon U \to V, \qquad S \colon V \to W$
 - Then $ST: V \to W$ is given by (ST)(x) = S(Tx)



• Theorem

• If S, T_1, T_2 is linear, then $S(T_1 + T_2) = ST_1 + ST_2$

- Example
 - \circ Given
 - V = {all polynomials}
 - $D, K: V \to V$

•
$$Df = f', (Kf)(x) = \int_0^x f(s)ds$$

 \circ *DKf* =?

• Let
$$g = Kf = \int_0^x f(s)ds$$

• $D(g(x)) = \frac{d}{dx}g(x) = \frac{d}{dx}\int_0^x f(s)ds = f(x)$

- Therefore DKf = f
- \circ KDf =?

•
$$KDf = \int_0^x (Df)(s)ds = \int_0^x f'(s)ds = f(x) - f(0)$$

• Therefore $KDf \neq f$

Injective and Inverse

- Injective
 - *T* is injective if and only if $N(T) = \{0\}$
 - If $T: V \to W$ is injective then
 - Tx = y has exactly one solution for every $y \in \text{Range}(T)$
 - (Range(T) = { $Tx | x \in V$ }, "exactly one" because T is injective)
- Inverse
 - T^{-1} : Range $(T) \rightarrow V$ is given by

$$\circ T^{-1}(y) = x, \qquad \text{if } y = Tx$$

- Example
 - \circ Given

- $V = \mathbb{R}^2$, $W = \mathbb{R}^2$
- $T: V \to W$
- Tx = (x, x)
- Whether *T* is inversable?
 - $Tx = 0 \Rightarrow x = 0 \Rightarrow N(T) = \{0\}$
 - Range(*T*) = {(*x*, *x*) | *x* $\in \mathbb{R}$ } = {(*x*, *y*) $\in \mathbb{R}^2 | x = y$ }
 - T^{-1} : Range $(T) \to \mathbb{R}$
 - $T^{-1}(x, x) = x$

• Theorem

• Statement

•
$$T^{-1}$$
: Range $(T) \to V$ is linear $\Leftrightarrow \begin{cases} T^{-1}(u+v) = T^{-1}(u) + T^{-1}(v) \\ T^{-1}(c \cdot u) = c \cdot T^{-1}(u) \\ \forall u, v \in \text{Range}(T), c \in \mathbb{R} \end{cases}$

- \circ Proof
 - If $u \in \text{Range}(T)$ then there is an $x \in V$ with u = Tx
 - By definition of T^{-1} , $x = T^{-1}(u)$
 - Similarly, there is $y \in V$ with v = Ty, and $y = T^{-1}(u)$
 - T(x+y) = Tx + Ty = u + v
 - $\Rightarrow u + v \in \text{Range}(T)$
 - $\Rightarrow x + y = T^{-1}(u + v)$
- Theorem
 - Statement
 - Suppose *V* is a finite-dimensional linear space
 - $T: V \rightarrow V$ is injective, then
 - Range(T) = V
 - \circ Proof
 - Rank–Nullity Theorem says that
 - $\dim \operatorname{Null}(T) + \operatorname{rank}(T) = \dim V$
 - *T* is injective \Rightarrow Null(*T*) = {0} \Rightarrow dim Null(*T*) = 0
 - Therefore dim $\operatorname{Range}(T) = \dim V$
 - Also, Range(*T*) is a sunspace of *V*
 - \Rightarrow Range(T) = V
- Theorem
 - Suppose *V* is a finite-dimensional linear space
 - $\circ \quad T: V \to V \text{ is injective, then}$
 - Tx = y has a unique solution for every $y \in V$
- Example

- \circ Given
 - V = {all polynomials}
 - $D, K: V \to V$

•
$$Df = f', (Kf)(x) = \int_0^x f(s)ds$$

• Is *K* injective?

- We have proven DKf = f
- Suppose Kf = 0, then D(Kf) = 0
- But f = DKf, so f = 0
- \Rightarrow *K* is injective
- Is *K* surjective?
 - Suppose *K* is surjective then
 - Given $g \in V$, we can solve Kf = g with $f \in W$
 - i.e. given $g \in V$, there is one f with

•
$$\int_0^x f(s) ds = 1$$
, $\forall x \in \mathbb{R}$

• At x = 0, we have

•
$$\int_0^0 f(s)ds = 1$$

• Which makes a contradiction, therefore *K* is not surjective

10/18

Wednesday, October 18, 2017

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 $T: V \to W$

• s.t.
$$\begin{cases} T(x_1) = w_1 \\ \vdots \\ T(x_n) = w_n \end{cases}$$

- $v \in W \Rightarrow \exists c_1, \dots, c_n \in \mathbb{R}$
- s.t. $v = c_1 x_1 + \dots + c_n x_n$
- $T(v) = c_1 w_1 + \dots + c_n w_n$
- Linear map can be determined only by operations on basis

Question 1

- Requirement
 - $\circ \quad T \colon \mathbb{R}^2 \to \mathbb{R}^3$
 - $\circ \dim(\operatorname{range}(T)) = 1$
- Example

$$\circ T(x,y) = (x,0,0)$$

$$\circ T(x,y) = (0,y,y)$$

$$\circ T(x,y) = (0,x+3y,-2x-6y)$$

Question 2

- Requirement
 - $\circ \quad T \colon \mathbb{R}^2 \to \mathbb{R}^2$ $\circ \quad S \colon \mathbb{R}^2 \to \mathbb{R}^2$
 - $\circ 3: \mathbb{R}^{-} \to \mathbb{R}^{-}$

$$\circ$$
 $ST = -TS$

• Example

$$\circ T(x,y) = (-y,x)$$

 $\circ S(x,y) = (-x,y)$

Question 3

• Requirement

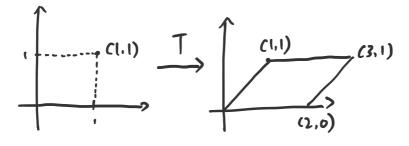
$$\circ \quad T \colon \mathbb{R}^3 \to \mathbb{R}^3$$

$$\circ \ T^2 \neq 0$$

- $\circ \ T^3 \neq 0$
- Example
 - $\circ T(x, y, z) = (0, x, y)$

Question 4

- Requirement
 - $\circ \quad T \colon \mathbb{R}^2 \to \mathbb{R}^2$
 - *T* maps the unit square to the parallgram below



- T(0,0) = (0,0)
- \circ T(1,0) = (2,0)
- \circ T(0,1) = (1,1)
- \circ T(1,1) = (3,0)
- Example

$$T(x,y) = (2x + y, y)$$

$$T(x,y) = (2y + y, y)$$

$$\circ T(x,y) = (2y+x,x)$$

Question 5

• Requirement

$$\circ \quad T \colon \mathbb{R}^3 \to \mathbb{R}^3$$

- $\circ \ T(x,0,0) = (2x,0,0)$
- $T^{3}(0, a, b) = (0, a, b)$
- Example
 - $\circ T(x, y, z) = (2x, y, z)$

Question 6

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

Question 7

- Requirement
 - $\circ \ T \colon \mathbb{R}^2 \to \mathbb{R}^3$
 - \circ *T* is injective
 - $\circ \dim(\operatorname{range}(T)) = 1$
- Example
 - Impossible

Matrix Representation of Linear Transformations

- Given
 - Linear Transformation $T: V \to W$
 - Basis for $V: \{e_1, \dots, e_n\}$
 - Basis for $W: \{f_1, \dots, f_m\}$
- Let $x \in V$, y = T(x) then

$$\circ \begin{cases} x = x_1 e_1 + x_2 e_2 + \dots + x_n e_n \\ y = y_1 f_1 + y_2 f_2 + \dots + y_m f_m \end{cases}$$

• $T(e_k) \in W \Rightarrow T(e_k)$ is a linear combination of $\{f_1, ..., f_m\}$ i.e.

$$\circ \ T(e_k) = \sum_{i=1}^m T_{ik}f_i = T_{1k}f_1 + T_{2k}f_2 + \dots + T_{mk}f_m$$

- Suppose we know T_{ik} $(i \in \{1, \dots m\}, k \in \{1, \dots, n\})$, then
 - $T(x) = T(x_1e_1 + \dots + x_ne_n)$ $= x_1(T_{11}f_1 + \dots + T_{m1}f_m) + \dots + x_n(T_{1n}f_1 + \dots + T_{mn}f_m)$ $= (T_{11}x_1 + \dots + T_{1n}x_n)f_1 + \dots + (T_{m1}x_1 + \dots + T_{mn}x_n)f_m$ $= y_1f_1 + \dots + y_mf_m$

• where
$$y_i = T_{i1}x_1 + \dots + T_{1n}x_n$$

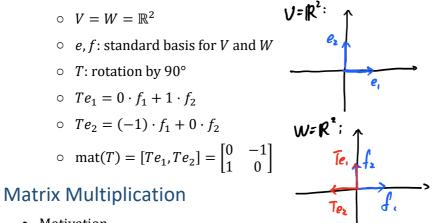
• Note:
$$T(e_k) = T_{1k}f_1 + T_{2k}f_2 + \dots + T_{mk}f_m$$

• The matrix of the linear transformation $T: V \to W$ is

$$\circ \operatorname{Mat}(T, \{e\}, \{f\}) = \begin{bmatrix} T_{11} & \cdots & T_{1n} \\ \vdots & \ddots & \vdots \\ T_{m1} & \cdots & T_{mn} \end{bmatrix}$$

 $\circ \;\;$ with respect to the basis $\{e_1,\ldots,e_n\}$ and $\{f_1,\ldots,f_m\}$ of V and W

• Example



• Motivation

- \circ Consider the composition of linear transformations *T* and *S*
- *U* → *V* → *W*basis for *U*: {*e*₁,...,*e*_k}
- basis for *V*: $\{f_1, \dots, e_l\}$
- basis for W: $\{g_1, \dots, e_m\}$
- $\circ \ \max(ST) = \max(S) \cdot \max(T)$
- Definition

$$\circ A_{m \times n} B_{n \times q} = \begin{bmatrix} a_{11} & \cdots & a_{1n} \\ \vdots & \ddots & \vdots \\ a_{m1} & \cdots & a_{mn} \end{bmatrix} \begin{bmatrix} b_{11} & \cdots & b_{1q} \\ \vdots & \ddots & \vdots \\ b_{n1} & \cdots & b_{nq} \end{bmatrix}$$

$$\circ = \begin{bmatrix} a_{11}b_{11} + \cdots + a_{1n}b_{n1} & \cdots & a_{11}b_{1q} + \cdots + a_{1n}b_{nq} \\ \vdots & \ddots & \vdots \\ a_{m1}b_{11} + \cdots + a_{mn}b_{n1} & \cdots & a_{m1}b_{1q} + \cdots + a_{mn}b_{nq} \end{bmatrix}_{m \times q}$$

- Example
 - *T*: rotation by 90°

$$\circ \operatorname{mat}(T) = \begin{bmatrix} 0 & -1 \\ 1 & 0 \end{bmatrix}$$

$$\circ \begin{cases} T^2 e_1 = -f_1 = (-1) \cdot f_1 + 0 \cdot f_2 \\ T^2 e_2 = -f_2 = 0 \cdot f_1 + (-1) \cdot f_2 \end{cases} \Rightarrow \operatorname{mat}(T^2) = \begin{bmatrix} -1 & 0 \\ 0 & -1 \end{bmatrix}$$

$$\circ (\operatorname{mat}(T))^2 = \begin{bmatrix} 0 & -1 \\ 1 & 0 \end{bmatrix} \begin{bmatrix} 0 & -1 \\ 1 & 0 \end{bmatrix} = \begin{bmatrix} -1 & 0 \\ 0 & -1 \end{bmatrix}$$

• Therefore mat
$$(T^2) = (mat(T))^2$$

Question 1

- Given
 - Let *V* and *W* be finite-dimensional vector spaces.
- Proof
 - There exists a surjective linear map $f: V \to W$ if and only if dim $W \leq \dim V$
- Prove: \exists surjective linear map $f: V \rightarrow W \Rightarrow \dim W \le \dim V$
 - $\circ \dim V = \dim N(f) + \dim R(f)$
 - f is surjective $\Rightarrow \dim R(f) = \dim W$
 - $\circ \quad \dim V = \dim N(f) + \dim W$
 - $\circ \quad \dim V \geq \dim W$
- Prove: dim $W \leq \dim V \Rightarrow \exists$ surjective linear map $f: V \to W$
 - $\{e_1, \dots, e_n\}$: basis for V
 - $\circ \{g_1, \dots, g_m\}$: basis for *W*
 - Construct linear map *f* where
 - $f(e_1) = g_1$
 - $f(e_2) = g_2$
 - :
 - $f(e_m) = g_m$
 - $f(e_{m+1}) = 0$
 - $f(e_{m+2}) = 0$
 - :
 - $f(e_n) = 0$
 - Obviously, *f* is surjective

Question 2

- Given
 - Define a linear map $T: \mathbb{R}^3 \to \mathbb{R}^2$ 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(4i j + k) and determine the nullity and rank of T
 - T(4i j + k) = 4T(i) T(j) + T(k) = 4(0,0) (1,1) + (1,-1) = (0,-2)

- $\circ \ \ R(T) = \left\{ c_1 T(i) + c_2 T(j) + c_3 T(k) \middle| c_1, c_2, c_3 \in \mathbb{R} \right\} = \mathbb{R}^2$
- \circ rank = dim R(T) = 2
- \circ nullity = dim \mathbb{R}^3 rank = 1
- Question (b)
 - $\circ~$ Determine the matrix of T

$$\circ \quad m(T) = \begin{pmatrix} 0 & 1 & 1 \\ 0 & 1 & -1 \end{pmatrix}$$

- Question (c)
 - $\circ~$ Determine the matrix of T using the same basis on the domain
 - $\circ~$ and the basis (1,1), (1,2) on the codomain

$$\circ \quad m(T) = \begin{pmatrix} 1 & 1 \\ 1 & 2 \end{pmatrix}^{-1} \begin{pmatrix} 0 & 1 & 1 \\ 0 & 1 & -1 \end{pmatrix} = \begin{pmatrix} 0 & 1 & 3 \\ 0 & 0 & -2 \end{pmatrix}$$

10/24 Tuesday, 24 October 2017

Matrix Representation of Linear Transformation

- Definition
 - $\circ \quad T\colon V\to W$
 - $\{e_1, e_2 \dots e_n\}$: basis for *V*
 - $\{f_1, f_2 \dots f_n\}$: basis for W

$$\circ matrix(T, \{e_k\}, \{f_l\}) = m(T) = \begin{bmatrix} T_{11} & \cdots & T_{1n} \\ \vdots & \ddots & \vdots \\ T_{m1} & \cdots & T_{mn} \end{bmatrix}$$

• Example

$$\circ \begin{cases} Te_1 = T_{11}f_1 + \dots + T_{m1}f_m \\ Te_2 = T_{12}f_1 + \dots + T_{m2}f_m \\ \vdots \\ Te_n = T_{1n}f_1 + \dots + T_{mn}f_m \end{cases} a$$

Algebra of Linear Transformations vs. Algebra of Matrices

• Comparison

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

- Proof: $m(S \circ T) = m(S)m(T)$
 - Setup
 - $T: U \to V$, $S: V \to W$
 - $\{e_1 \dots e_n\}$: basis of U
 - $\{f_1 ... f_m\}$: basis of *V*
 - $\{g_1 \dots g_k\}$: basis of W
 - Let $m(R) = m(S \circ T)$, where $R = S \circ T$
 - \circ *m*(*T*) is defined by

•
$$\begin{cases} Te_1 = T_{11}f_1 + \dots + T_{m1}f_m \\ Te_2 = T_{12}f_1 + \dots + T_{m2}f_m \\ \vdots \\ Te_n = T_{1n}f_1 + \dots + T_{mn}f_m \end{cases}$$

 \circ *m*(*S*) is defined by

•
$$\begin{cases} Sf_1 = S_{11}g_1 + \dots + S_{k1}g_k \\ Sf_2 = S_{12}g_1 + \dots + S_{k2}g_k \\ \vdots \\ Sf_m = S_{1m}g_m + \dots + S_{km}g_k \end{cases}$$

• m(R) is defined by

$$\left\{ \begin{array}{l} Re_{1} = R_{11}e_{1} + \cdots + R_{k1}g_{k} \\ Re_{2} = R_{12}e_{1} + \cdots + R_{k2}g_{k} \\ \vdots \\ Re_{n} = R_{1n}e_{1} + \cdots + R_{kn}g_{k} \end{array} \right.$$

- R_{ij} = Coefficient of g_i in Re_j = Coefficient of g_i in $(S \circ T)e_j$
- Expanding $(S \circ T)e_i$, we have

•
$$(S \circ T)e_j = S(Te_j)$$

• =
$$S(T_{1j}f_1 + T_{2j}f_2 + \dots + T_{mj}f_m)$$

$$\bullet = T_{1j} \cdot Sf_1 + T_{2j} \cdot Sf_2 + \dots + T_{mj} \cdot Sf_m$$

• =
$$T_{1j}(S_{11}g_1 + \dots + S_{k1}g_k) + T_{2j}(S_{12}g_1 + \dots + S_{k2}g_k) + \dots + T_{mj}(S_{1m}g_1 + \dots + S_{km}g_k)$$

• Terms containing g_i

•
$$T_{1j}S_{i1}g_i + T_{2j}S_{i2}g_i + \dots + T_{mj}S_{im}g_i$$

• $= (S_{i1}T_{1j} + S_{i2}T_{2j} + \dots + S_{im}T_{mj})g_i$

• Therefore

•
$$R = \left(R_{ij}\right)_{i,j=1}^{n,k} = \left(S_{i1}T_{1j} + S_{i2}T_{2j} + \dots + S_{im}T_{mj}\right)_{i,j=1}^{n,k}$$

• $m(S)m(T) = \begin{bmatrix}S_{11} & \dots & S_{1m}\\ \vdots & \ddots & \vdots\\ S_{k1} & \dots & S_{km}\end{bmatrix} \times \begin{bmatrix}T_{11} & \dots & T_{1n}\\ \vdots & \ddots & \vdots\\ T_{m1} & \dots & T_{mn}\end{bmatrix} = \left(S_{i1}T_{1j} + S_{i2}T_{2j} + \dots + S_{im}T_{mj}\right)_{i,j=1}^{n,k}$

•
$$\Rightarrow m(S \circ T) = m(S)m(T)$$

Matrix Multiplication

- Example
 - $V = W = \mathbb{R}^2$ with standard basis
 - T =rotation by θ

•
$$m(T) = \begin{bmatrix} \cos \theta & -\sin \theta \\ \sin \theta & \cos \theta \end{bmatrix}$$

 $\circ S =$ rotation by φ

•
$$m(S) = \begin{bmatrix} \cos \varphi & -\sin \varphi \\ \sin \varphi & \cos \varphi \end{bmatrix}$$

 $\circ \ S = \text{rotation by } \theta + \varphi$

•
$$m(ST) = \begin{bmatrix} \cos(\theta + \varphi) & -\sin(\theta + \varphi) \\ \sin(\theta + \varphi) & \cos(\theta + \varphi) \end{bmatrix}$$

• $m(S)m(T) = \begin{bmatrix} \cos\varphi & \cos\theta - \sin\varphi & \sin\theta & -\sin\theta & \cos\varphi - \sin\varphi & \cos\theta \\ \sin\theta & \cos\varphi + \sin\varphi & \cos\theta & \cos\varphi & \cos\theta - \sin\varphi & \sin\theta \end{bmatrix}$
• Therefore $m(ST) = m(S)m(T)$

• Example: $T \neq 0$, but $T^2 = 0$

• Example: $ST \neq TS$

$$\circ T = \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix}, \quad S = \begin{bmatrix} 0 & 0 \\ 1 & 0 \end{bmatrix}$$
$$\circ TS = \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} 0 & 0 \\ 1 & 0 \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix}$$
$$\circ ST = \begin{bmatrix} 0 & 0 \\ 1 & 0 \end{bmatrix} \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix} = \begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix}$$
$$\circ \text{ Note: } ST \neq TS$$

- $\circ~$ Therefore matrix multiplication is not commutative
- Example

$$\circ \quad S,T:V \to V, \qquad \text{(or } S,T \text{ are square matrice)}$$

$$\circ \ (S+T)^2 = (S+T)(S+T) = S^2 + ST + TS + T^2$$

• Note: $(S + T)^2 \neq S^2 + 2TS + T^2 \neq S^2 + 2ST + T^2$

Solving Linear Equations using Matrix

• Matrix representation of Linear Equations

$$\circ \begin{cases} a_{11}x_{1} + a_{12}x_{2} + \dots + a_{1n}x_{n} = y_{1} \\ a_{21}x_{1} + a_{22}x_{2} + \dots + a_{2n}x_{n} = y_{2} \\ \vdots \\ a_{m1}x_{1} + a_{m2}x_{2} + \dots + a_{mn}x_{n} = y_{m} \end{cases} \Leftrightarrow \begin{bmatrix} a_{11} & \dots & a_{1n} \\ \vdots & \ddots & \vdots \\ a_{m1} & \dots & a_{mn} \end{bmatrix} \begin{bmatrix} x_{1} \\ \vdots \\ x_{n} \end{bmatrix} = \begin{bmatrix} y_{1} \\ \vdots \\ y_{m} \end{bmatrix}$$

$$\circ \quad \text{Let } A = \begin{bmatrix} a_{11} & \dots & a_{1n} \\ \vdots & \ddots & \vdots \\ a_{m1} & \dots & a_{mn} \end{bmatrix}, \qquad x = \begin{bmatrix} x_{1} \\ \vdots \\ x_{n} \end{bmatrix}, \qquad y = \begin{bmatrix} y_{1} \\ \vdots \\ y_{m} \end{bmatrix}$$

- Then the linear equations could by represented as Ax = y
- Row reduction
 - Multiply an equation with $c \neq 0$
 - \circ Switch equations
 - Subtract one equation from anther
- Example
 - \circ Question

$$\begin{cases} x_1 + x_2 + x_3 = 5\\ 2x_1 - x_2 + x_3 = 7 \end{cases}$$

• Convert into Matrix

•
$$\begin{bmatrix} 1 & 1 & 1 & | & 5 \\ 2 & -1 & 1 & | & 7 \end{bmatrix} \Rightarrow \begin{bmatrix} 1 & 1 & 1 & | & 5 \\ 0 & 1 & 1/3 & | & 1 \end{bmatrix} \Rightarrow \begin{bmatrix} 1 & 0 & 2/3 & | & 4 \\ 0 & 1 & 1/3 & | & 1 \end{bmatrix}$$

• Substitute back

•
$$\begin{cases} x_1 = 4 - \frac{2}{3}x_3 \\ x_2 = 1 - \frac{1}{3}x_3 \\ x_3 \in \mathbb{R} \end{cases}$$

 $\circ \ \ \mbox{Let} \, x_3 = 3 \mbox{t}, \mbox{then the general solution is}$

•
$$\begin{bmatrix} 4 - 2t \\ 1 - t \\ 3t \end{bmatrix}, t \in \mathbb{R}$$

10/25

Wednesday, October 25, 2017

Question 1

• $T: \mathbb{R}^3 \to \mathbb{R}^2$ with *T* defined as

$$\circ T(i) = (0,0)$$

$$\circ T(j) = (1,1)$$

- $\circ \ T(k)=(1,-1)$
- Find the matrix for normal basis

$$\circ \quad M(T, \{i, j, k\}, \{i, j\}) = \begin{bmatrix} 0 & 1 & 1 \\ 0 & 1 & -1 \end{bmatrix}$$

• Find the matrix using $\begin{pmatrix} 1 \\ 1 \end{pmatrix}$, $\begin{pmatrix} 1 \\ 2 \end{pmatrix}$ as the basis for \mathbb{R}^2

$$\circ \quad M\left(T,\{i,j,k\},\left\{\begin{pmatrix}1\\1\end{pmatrix},\begin{pmatrix}1\\2\end{pmatrix}\right\}\right) = \begin{bmatrix}1 & 1\\1 & 2\end{bmatrix}^{-1} \begin{bmatrix}0 & 1 & 1\\0 & 1 & -1\end{bmatrix} = \begin{bmatrix}0 & 1 & 3\\0 & 0 & -2\end{bmatrix}$$

- Find bases for \mathbb{R}^3 and \mathbb{R}^2 so that the matrix is diagonal

$$M\left(T, \left\{ \begin{pmatrix} 0\\1/2\\1/2 \end{pmatrix}, \begin{pmatrix} 0\\1/2\\-1/2 \end{pmatrix}, \begin{pmatrix} 1\\0\\0 \end{pmatrix} \right\}, \{i, j\} \right) = \begin{bmatrix} 1 & 0 & 0\\0 & 1 & 0 \end{bmatrix}$$

$$M\left(T, \{j, k, i\}, \{T(i), T(k)\} \right) = \begin{bmatrix} 1 & 0 & 0\\0 & 1 & 0 \end{bmatrix}$$

Question 2

• Let T: $\mathbb{R}^2 \to \mathbb{R}^2$ be an abitrary linear map. Can one choose a basis (v_1, v_2) 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

$$\circ \quad \text{Rank } 0: \begin{bmatrix} 0 & 0 \\ 0 & 0 \end{bmatrix}$$
$$\circ \quad \text{Rank } 1: \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix}$$
$$\circ \quad \text{Rank } 2: \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$$

• Can one choose a basis (v_1 , v_2) on both the domain and codomain -- the same basis on both -- such that the matrix of *T* is diagonal?

• No
•
$$T(x, y) = (y, 0)$$
 cannot be diagonal
• $M(T) = \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix}$

Solving Linear Equations

- Trying to solve the equation
 - $\circ Ax = y$
 - where $x \in V$ is sought, $y \in W$ is given
 - *V*, *W* vector spaces
 - $T: V \rightarrow W$ linear transformation
- Example 1

$$\circ \begin{cases} a_{11}x_1 + a_{12}x_2 + \dots + a_{1n}x_n = y_1 \\ \vdots \\ a_{m1}x_1 + a_{m2}x_2 + \dots + a_{mn}x_n = y_m \end{cases}$$

• Let

•
$$x = \begin{pmatrix} x_1 \\ \vdots \\ x_n \end{pmatrix} \in \mathbb{R}^n$$

• $y = \begin{pmatrix} y_1 \\ \vdots \\ y_n \end{pmatrix} \in \mathbb{R}^n$
• $A: \mathbb{R}^n \to \mathbb{R}^n$
• $A \begin{pmatrix} x_1 \\ \vdots \\ x_n \end{pmatrix} = \begin{pmatrix} a_{11}x_1 + \dots + a_{1n}x_n \\ \vdots \\ a_{m1}x_1 + \dots + a_{mn}x_n \end{pmatrix}$

•
$$A\begin{pmatrix} x_1\\ \vdots\\ x_n \end{pmatrix} = \begin{pmatrix} a_{11} & \cdots & a_{1n}\\ \vdots & \ddots & \vdots\\ a_{m1} & \cdots & a_{mn} \end{pmatrix} \begin{pmatrix} x_1\\ \vdots\\ x_n \end{pmatrix}$$

- A with respect to standard bases of $\mathbb{R}^n, \mathbb{R}^m$
- \circ $\,$ Then the linear equations could be represented as
 - Ax = y
- Theorem 1
 - \circ Statement
 - If $A: V \to W$ is linear
 - and if $u, v \in V$ are solutions to Ax = y
 - (i.e. if Au = y, and Av = y)
 - Then $u v \in N(A)$
 - Proof
 - A(u v) = Au Av = y y = 0

- \circ Text version
 - If $Ax_p = y$ then for all $x \in V$ with Ax = y
 - There is an $x_h \in N(A)$ with $x = x_p + x_h$
- Theorem 2
 - Statement
 - If *u* is a solution to Ax = y
 - and if $w \in N(A)$
 - then u + w is also a solution of Ax = y
 - \circ Proof
 - A(u + w) = Au + Aw = y + 0 = y
 - Text version
 - For all x_p with $Ax_p = y$ and for all $x_h \in N(A)$
 - $A(x_p + x_h) = y$
- General solution
 - Homogeneous equation

Ax = 0

- Inhomogeneous equation
 - Ax = y, where $y \neq 0$
- The general solution to Ax = y is of the form
 - $x_{gen} = x_p + x_h$, where
 - x_p is a particular solution
 - *x*_h is the general solution to the homogeneous equation
- Set of all solutions

•
$$\{x \in V | Ax = y\} = \left\{ x_p + x_h \middle| \begin{array}{l} Ax_p = y \\ x_h \in N(A) \end{array} \right\}$$

- Proof
 - We are given one solution x_p of Ax = y
 - If $x_h \in N(A)$
 - then by definition $Ax_h = 0$
 - and hence $A(x_p + x_h) = y$
 - $\Rightarrow x_p + x_h \in \{x \in V | Ax = y\}$
 - Conversely if Ax = y then
 - $A(x x_p) = Ax Ax_p = y y = 0$
 - So $x_h \stackrel{\text{\tiny def}}{=} x x_p \in N(A)$
- Example 2

• Solve the linear equation
$$\begin{cases} x_1 + 2x_2 - x_3 = 7\\ 2x_1 - x_2 + x_3 = 4 \end{cases}$$

• Setup

•
$$V = \mathbb{R}^3 \Rightarrow x = \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix}$$

•
$$W = \mathbb{R}^2 \Rightarrow y = \binom{7}{4}$$

•
$$A: \mathbb{R}^3 \to \mathbb{R}^2$$
 is matrix multiplication with $\begin{bmatrix} 1 & 2 & -1 \\ 2 & -1 & 1 \end{bmatrix}$

- \circ Range(A)
 - $\bullet = \{Ax \mid x \in \mathbb{R}^3\}$
 - = {all possible $y \in \mathbb{R}^2$ for which Ax = y has a solution}
- By Rank–nullity theorem
 - dim N(A) + dim Range(A) = dim $\mathbb{R}^3 = 3$

dim Range(A)	dim N(A)		
0	3		
1	2		
2	1		

 $\circ~$ Solving the equation by Gaussian Elimination

•
$$\begin{bmatrix} 1 & 2 & -1 & | & 7 \\ 2 & -1 & 1 & | & 4 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 0 & 1/5 & | & 3 \\ 0 & 1 & -3/5 & | & 2 \end{bmatrix}$$

• $\begin{cases} x_1 + \frac{1}{5}x_3 = 3 \\ x_2 - \frac{3}{5}x_3 = 2 \end{cases}$

• Let
$$x_3 = 5c$$

• Then
$$\begin{cases} x_2 = 2 + \frac{3}{5}x_3 = 2 + 3c \\ x_2 = 3 - \frac{1}{5}x_3 = 3 - c \end{cases}$$

• Therefore the general solution is

•
$$x = \begin{bmatrix} 3-c\\2+3c\\5c \end{bmatrix} = \begin{bmatrix} 3\\2\\0\\x_p \end{bmatrix} + c \begin{bmatrix} -1\\3\\5\\x_h \end{bmatrix}$$

- Example 3
 - \circ Given
 - $V = W = \{$ functions $y: [a, b] \to \mathbb{R} \}$

•
$$A: V \to W$$
 where $Af = f' + xf$

 \circ Question

• Solve
$$\frac{dy}{dx} + xy = x$$

- $\circ~$ The general solution is in form of
 - $x + x_p + x_h$
- $\circ~$ It's easy to find a particular solution
 - $f_p(x) = 1$
- $\circ \ \ \text{Solving by separating variables}$

•
$$\frac{dy}{dx} + xy = x$$

•
$$\frac{dy}{dx} = x(1-y)$$

•
$$\frac{1}{(1-y)}dy = xdx$$

•
$$\int \frac{1}{(1-y)}dy = \int xdx$$

•
$$-\ln(-y+1) = \frac{x^2}{2} + c$$

•
$$f_h(x) = c \cdot e^{-\frac{x^2}{2}}$$

 $\circ~$ Therefore the general solution is

•
$$f(x) = f_h(x) + f_p(x) = c \cdot e^{-\frac{x^2}{2}} + 1$$

10/30 Monday, October 30, 2017

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

$$\circ Ae_{i} = \begin{pmatrix} * & \dots & 0 & \dots & * \\ \vdots & \dots & \vdots & \dots & \vdots \\ * & \dots & 0 & \dots & * \end{pmatrix} \begin{pmatrix} 0 \\ \vdots \\ 1 \\ \vdots \\ 0 \end{pmatrix} i \cdot th = 0$$

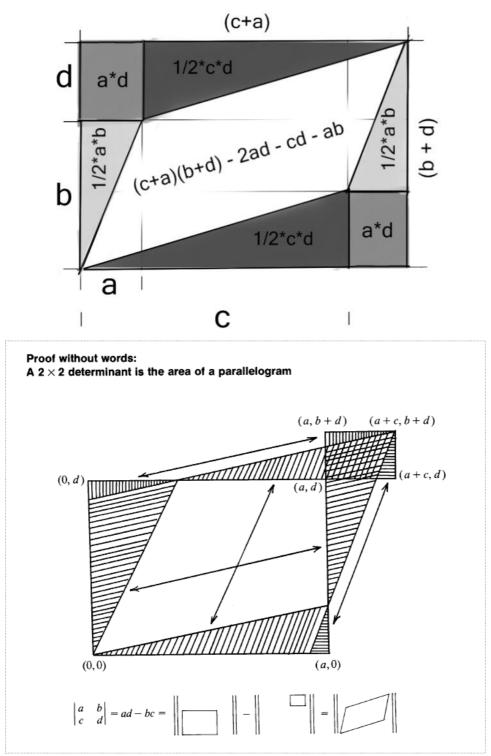
- $\circ \quad Ae_i = 0 \Rightarrow A \text{ is not injective} \Rightarrow A \text{ is not invertable}$
- Proof: Rows of all zeros

$$\circ \quad \forall v \in V \Rightarrow Av = \begin{pmatrix} * & \dots & * \\ 0 & \dots & 0 \\ * & \dots & * \end{pmatrix} v = \begin{pmatrix} \vdots \\ 0 \\ \vdots \end{pmatrix}$$

• $Av = 0 \Rightarrow A$ is not surjective $\Rightarrow A$ is not invertable

Question 2

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



Question 3

- Let *V* be a finite-dimensional vector space
- Let $T: V \to V$ be a linear map such that TS = ST for all linear maps $S: V \to V$
- Prove that there exists $c \in \mathbb{R}$ such that for all $v \in V$, we have Tv = cv
- Prove (Version 1)

$$\circ \text{ Let } E_{ij} = \begin{bmatrix} 0 & 0 & 0 \\ \ddots & \vdots & \ddots \\ 0 & 0 & 0 \\ j \text{ th} \end{bmatrix} i \text{ th, where } i \neq j$$

$$\bullet TE_{ij} = \begin{bmatrix} a_{11} & \cdots & a_{1n} \\ \vdots & \ddots & \vdots \\ a_{n1} & \cdots & a_{n1} \end{bmatrix} \begin{bmatrix} 0 & 0 & 0 \\ 0 & \ddots & \vdots & \ddots \\ 0 & 0 & 0 \end{bmatrix} = \begin{bmatrix} 0 & \cdots & a_{1j} & \cdots & 0 \\ \vdots & \cdots & \vdots & \cdots & \vdots \\ 0 & \cdots & a_{jj} & \cdots & 0 \\ \vdots & \cdots & \vdots & \cdots & \vdots \\ 0 & \cdots & a_{nj} & \cdots & 0 \end{bmatrix}$$

$$\bullet E_{ij}T = \begin{bmatrix} 0 & 0 & 0 \\ 0 & \cdots & 1 & \cdots & 0 \\ 0 & \cdots & 1 & \cdots & 0 \\ 0 & \cdots & 1 & \cdots & 0 \\ \vdots & \ddots & \vdots & \ddots & \vdots \\ a_{n1} & \cdots & a_{n1} \end{bmatrix} = \begin{bmatrix} 0 & \cdots & 0 & \cdots & 0 \\ \cdots & \cdots & \cdots & \cdots & \cdots \\ a_{i1} & \cdots & a_{in} \\ \cdots & \cdots & \cdots & \cdots \\ 0 & \cdots & 0 & \cdots & 0 \end{bmatrix}$$

$$\circ \text{ Because } TS = ST \text{ for all linear maps } S: V \rightarrow V$$

•
$$TE_{ij} = E_{ij}T$$

$$\bullet \begin{bmatrix} 0 & \dots & a_{1j} & \dots & 0 \\ \vdots & \dots & \vdots & \dots & \vdots \\ 0 & \dots & a_{jj} & \dots & 0 \\ \vdots & \dots & \vdots & \dots & \vdots \\ 0 & \dots & a_{nj} & \dots & 0 \end{bmatrix} = \begin{bmatrix} 0 & \dots & 0 & \dots & 0 \\ \dots & \dots & \dots & \dots & \dots \\ a_{i1} & \dots & a_{ii} & \dots & a_{in} \\ \dots & \dots & \dots & \dots & \dots \\ 0 & \dots & 0 & \dots & 0 \end{bmatrix}$$
$$\bullet \Rightarrow \begin{cases} a_{ii} = a_{jj} & \forall i, j \in \{1, 2, \dots, n\}, i \neq j \\ a_{kl} = 0 & \forall k, l \in \{1, 2, \dots, n\}, k \neq l \end{cases}$$

• Let
$$a_{11} = a_{22} = \cdots a_{nn} = c$$

• Therefore $T = \begin{bmatrix} c & & \\ & \ddots & \\ & & c \end{bmatrix}$ is a scalar matrix i.e. $Tv = cv$

• Also, *T* satisfied the following property for all linear maps $S: V \to V$

•
$$TSv = T(Sv) = c \cdot Sv = S(cv) = STv$$

- Proof (Version 2)
 - Assume *Tv* and *v* is linearly independent
 - i.e. $Tv \neq cv$
 - $\circ~$ Then the following is a basis for V
 - { v, Tv, e_1, e_2, \dots }
 - Define *S* to be

•
$$S \stackrel{\text{def}}{=} \begin{cases} S(v) = v \\ S(Tv) = v \\ S(e_1) = 0 \\ S(e_2) = 0 \\ \vdots \end{cases}$$

 \circ Then

•
$$T(v) = T(S(v)) = TS(v) = ST(v) = S(Tv) = v$$

 $\circ~$ Which makes a contradiction

• Therefore Tv and v is linearly dependent i.e. Tv = cv

10/31

Tuesday, October 31, 2017

Example of Determinants

•
$$\det |a_{11}| = a_{11}$$

• det
$$\begin{vmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{vmatrix} = a_{11}a_{22} - a_{21}a_{12}$$

• det $\begin{vmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{vmatrix} = \frac{a_{11}a_{22}a_{33} + a_{12}a_{23}a_{31} + a_{13}a_{21}a_{32}}{-a_{13}a_{22}a_{31} - a_{11}a_{23}a_{32} - a_{12}a_{21}a_{33}}$

Apostol's Notation for Determinant

•
$$A = \begin{bmatrix} a_{11} & \cdots & a_{1n} \\ \vdots & \ddots & \vdots \\ a_{n1} & \cdots & a_{nn} \end{bmatrix}$$

•
$$A_i = i$$
-th row of $A = [a_{i1}, a_{i2}, ..., a_{in}]$

- $A^i = i$ -th column of $A = [a_{1i}, a_{2i}, \dots, a_{ni}]^T$
- $I_1 = 1$ st row of I = [1, 0, ..., 0]
- $I^1 = 1$ st column of $I = [1, 0, ..., 0]^T$

Properties of Determinant

- det $A = d(A_1, A_2, \dots, A_n)$
- Linearity

$$\circ \ d(B + C, A_2, ..., A_n) = d(B, A_2, ..., A_n) + d(C, A_2, ..., A_n)$$

$$\circ \ d(tA_1, A_2, ..., A_n) = d(A_1, A_2, ..., A_n)$$

• Alternating

$$\circ d(A_1, A_2, \dots, A_i, \dots, A_j, \dots, A_n) = -d(A_1, A_2, \dots, A_j, \dots, A_i, \dots, A_n)$$

• Identity

$$\circ \quad \det(I) = \det\begin{pmatrix} 1 & 0 & \cdots & 0 \\ 0 & 1 & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \cdots & 1 \end{pmatrix} = 1$$

• Note

$$\circ \quad d(A, B + C)$$

$$\circ \quad = -d(B + C, A)$$

$$\circ \quad = -d(B, A) - d(C, A)$$

$$\circ \quad = d(A, B) + d(A, C)$$

- Fact
 - $d(A_1, A_2, ..., A_n) = 0$ if $A_i = A_j$ for some $i \neq j$

• Proof by Alternating Properties

Example using Properties

•
$$\det \begin{pmatrix} a_{1} & a_{2} \\ b_{1} & b_{2} \end{pmatrix} = d(A_{1}, A_{2})$$

•
$$= d(a_{1}I_{1} + a_{2}I_{2}, b_{1}I_{1} + b_{2}I_{2})$$

•
$$= a_{1}b_{1} \cdot d(I_{1}, I_{1}) + a_{1}b_{2} \cdot d(I_{1}, I_{2}) + a_{2}b_{1} \cdot d(I_{2}, I_{1}) + a_{2}b_{2} \cdot d(I_{2}, I_{2})$$

•
$$= \underbrace{a_{1}b_{1} \begin{vmatrix} 1 & 0 \\ 1 & 0 \end{vmatrix}}_{=0} + a_{1}b_{2} \begin{vmatrix} 1 & 0 \\ 0 & 1 \end{vmatrix} + a_{2}b_{1} \begin{vmatrix} 0 & 1 \\ 1 & 0 \end{vmatrix} + \underbrace{a_{2}b_{2} \begin{vmatrix} 0 & 1 \\ 0 & 1 \end{vmatrix}}_{=0}$$

•
$$= a_{1}b_{2} \begin{vmatrix} 1 & 0 \\ 0 & 1 \end{vmatrix} + a_{2}b_{1} \begin{vmatrix} 0 & 1 \\ 1 & 0 \end{vmatrix}$$

•
$$= a_{1}b_{2} \begin{vmatrix} 1 & 0 \\ 0 & 1 \end{vmatrix} - a_{2}b_{1} \begin{vmatrix} 1 & 0 \\ 0 & 1 \end{vmatrix}$$

•
$$= (a_{1}b_{2} - a_{2}b_{1}) \begin{vmatrix} 1 & 0 \\ 0 & 1 \end{vmatrix}$$

Formula

• Expanding det A

$$\circ \det A = d(A_1, \dots, A_n)$$

$$\circ = d\left(\sum_{i_1=1}^n a_{1i_1}I_{i_1}, \sum_{i_2=1}^n a_{2i_2}I_{i_2}, \dots, \sum_{i_n=1}^n a_{1i_n}I_{i_n}\right)$$

$$\circ = \sum_{i_1=1}^n \sum_{i_2=1}^n \dots \sum_{i_n=1}^n a_{1i_1}a_{2i_2}\dots a_{ni_n} \cdot d(I_{i_1}, I_{i_2}, \dots, I_{i_n})$$

- Consider the term with indices i_1, i_2, \ldots, i_n
 - $\circ~$ If any two of these numbers are equal, then

$$\circ \quad d\left(I_{i_1}, I_{i_2}, \dots, I_{i_n}\right) = 0$$

• Reduce 0 terms

$$\sum_{i_{1}=1}^{n} \sum_{i_{2}=1}^{n} \dots \sum_{i_{n}=1}^{n} a_{1i_{1}} a_{2i_{2}} \dots a_{ni_{n}} \cdot d\left(I_{i_{1}}, I_{i_{2}}, \dots, I_{i_{n}}\right)$$

$$= \sum_{\substack{1 \le i_{1}, i_{2}, \dots, i_{n} \le n \\ \text{all different}}}^{n} a_{1i_{1}} a_{2i_{2}} \dots a_{ni_{n}} \cdot d\left(I_{i_{1}}, I_{i_{2}}, \dots, I_{i_{n}}\right)$$

$$= \sum_{\substack{Let \ (i_{1}, i_{2}, \dots, i_{n}) \text{ to be the} \\ \text{permutation of } (1, 2, \dots, n)}}^{n} a_{1i_{1}} a_{2i_{2}} \dots a_{ni_{n}} \cdot d\left(I_{i_{1}}, I_{i_{2}}, \dots, I_{i_{n}}\right)$$

• You can sort a permutation using simple exchange

• i.e.
$$d(I_1, I_4, I_3, I_5, I_2) = -d(I_1, I_2, I_3, I_5, I_4) = d(I_1, I_2, I_3, I_4, I_5) = 1$$

• Using this property, we get

$$d\left(I_{i_1}, I_{i_2}, \dots, I_{i_n}\right) = \begin{cases} 1 & \text{even arrangement of } (i_1, i_2, \dots, i_n) \\ -1 & \text{odd arrangement of } (i_1, i_2, \dots, i_n) \end{cases}$$

Examples

- $\begin{vmatrix} 1 & 2 & 3 \\ 1 & 2 & 3 \\ 0 & 1 & 4 \end{vmatrix} = 0$, because of two endal rows • $\begin{vmatrix} 1 & 0 & 0 & 0 \\ 0 & 3 & 0 & 0 \\ 0 & 0 & 4 & 0 \\ 0 & 0 & 0 & 7 \end{vmatrix} = 1 \times 3 \times 4 \times 7 = 84$
- Given $det(A_{3\times 3}) = 5 \Rightarrow det(2A) = 2^3 \times 5 = 40$