

Exercise

Use the inner product

$$(f, g) = \int_{-\pi}^{\pi} fg \, dx$$

to find the projection of $\sin(x)$ onto $\text{span}\{x\}$.

Exercise

Use the inner product

$$(f, g) = \int_{-\pi}^{\pi} fg \, dx$$

to find the projection of $\sin(x)$ onto $\text{span}\{x\}$.

Solution:

Exercise

Use the inner product

$$(f, g) = \int_{-\pi}^{\pi} fg \, dx$$

to find the projection of $\sin(x)$ onto $\text{span}\{x\}$.

Solution: Find a unit vector for x : $\left(\int_{-\pi}^{\pi} x^2 \, dx\right)^{1/2} = \sqrt{\frac{2\pi^3}{3}}.$

Exercise

Use the inner product

$$(f, g) = \int_{-\pi}^{\pi} fg \, dx$$

to find the projection of $\sin(x)$ onto $\text{span}\{x\}$.

Solution: Find a unit vector for x : $\left(\int_{-\pi}^{\pi} x^2 \, dx\right)^{1/2} = \sqrt{\frac{2\pi^3}{3}}$.

Compute

$$\text{proj}_x(\sin x) = \underbrace{\left(\int_{-\pi}^{\pi} \sqrt{\frac{3}{2\pi^3}} x \sin x \, dx\right)}_{(u, \sin x)} \underbrace{\sqrt{\frac{3}{2\pi^3}} x}_u$$

Exercise

Use the inner product

$$(f, g) = \int_{-\pi}^{\pi} fg \, dx$$

to find the projection of $\sin(x)$ onto $\text{span}\{x\}$.

Solution: Find a unit vector for x : $\left(\int_{-\pi}^{\pi} x^2 \, dx\right)^{1/2} = \sqrt{\frac{2\pi^3}{3}}$.

Compute

$$\begin{aligned} \text{proj}_x(\sin x) &= \underbrace{\left(\int_{-\pi}^{\pi} \sqrt{\frac{3}{2\pi^3}} x \sin x \, dx\right)}_{(u, \sin x)} \underbrace{\sqrt{\frac{3}{2\pi^3}} x}_u \\ &= \frac{3x}{2\pi^3} \int_{-\pi}^{\pi} x \sin x \, dx \end{aligned}$$

Exercise

Use the inner product

$$(f, g) = \int_{-\pi}^{\pi} fg \, dx$$

to find the projection of $\sin(x)$ onto $\text{span}\{x\}$.

Solution: Find a unit vector for x : $\left(\int_{-\pi}^{\pi} x^2 \, dx\right)^{1/2} = \sqrt{\frac{2\pi^3}{3}}.$

Compute

$$\begin{aligned}\text{proj}_x(\sin x) &= \underbrace{\left(\int_{-\pi}^{\pi} \sqrt{\frac{3}{2\pi^3}} x \sin x \, dx\right)}_{(u, \sin x)} \underbrace{\sqrt{\frac{3}{2\pi^3}} x}_u \\&= \frac{3x}{2\pi^3} \int_{-\pi}^{\pi} x \sin x \, dx \\&= \frac{3x}{2\pi^3} 2\pi = \frac{3}{\pi^2} x.\end{aligned}$$

Linear Transformations

Definition

Let V and W be vector spaces under the same field F . A function $L : V \rightarrow W$ is called **linear** if

1. $L(u + v) = L(u) + L(v)$ for all vectors $u, v \in V$.
2. $L(av) = aL(v)$ for all vectors $v \in V$ and scalars $a \in F$.

Examples

1. All transformations defined by matrix multiplication are linear:

Examples

1. All transformations defined by matrix multiplication are linear:
Let $A \in \mathbb{R}^{m \times n}$ and set $L_A : \mathbb{R}^n \rightarrow \mathbb{R}^m$ by $x \mapsto Ax$.

Examples

1. All transformations defined by matrix multiplication are linear:
Let $A \in \mathbb{R}^{m \times n}$ and set $L_A : \mathbb{R}^n \rightarrow \mathbb{R}^m$ by $x \mapsto Ax$.
2. $D : C^1 \rightarrow C^0$ by $f \mapsto f'$ is linear.

Examples

1. All transformations defined by matrix multiplication are linear:
Let $A \in \mathbb{R}^{m \times n}$ and set $L_A : \mathbb{R}^n \rightarrow \mathbb{R}^m$ by $x \mapsto Ax$.
2. $D : C^1 \rightarrow C^0$ by $f \mapsto f'$ is linear.
3. $I : C^0 \rightarrow \mathbb{R}$ by $f \mapsto \int_0^1 f \, dx$ is linear.

Examples

1. All transformations defined by matrix multiplication are linear:
Let $A \in \mathbb{R}^{m \times n}$ and set $L_A : \mathbb{R}^n \rightarrow \mathbb{R}^m$ by $x \mapsto Ax$.
2. $D : C^1 \rightarrow C^0$ by $f \mapsto f'$ is linear.
3. $I : C^0 \rightarrow \mathbb{R}$ by $f \mapsto \int_0^1 f \, dx$ is linear.
4. $L : \mathbb{R}^2 \rightarrow \mathbb{R}^2$ by $\begin{bmatrix} x \\ y \end{bmatrix} \mapsto \begin{bmatrix} x^2 \\ 2y \end{bmatrix}$ is not linear.

Examples

1. All transformations defined by matrix multiplication are linear:
Let $A \in \mathbb{R}^{m \times n}$ and set $L_A : \mathbb{R}^n \rightarrow \mathbb{R}^m$ by $x \mapsto Ax$.
2. $D : C^1 \rightarrow C^0$ by $f \mapsto f'$ is linear.
3. $I : C^0 \rightarrow \mathbb{R}$ by $f \mapsto \int_0^1 f \, dx$ is linear.
4. $L : \mathbb{R}^2 \rightarrow \mathbb{R}^2$ by $\begin{bmatrix} x \\ y \end{bmatrix} \mapsto \begin{bmatrix} x^2 \\ 2y \end{bmatrix}$ is not linear. Since

$$\begin{bmatrix} 4 \\ 0 \end{bmatrix} = L \begin{bmatrix} 2 \\ 0 \end{bmatrix} \neq 2L \begin{bmatrix} 1 \\ 0 \end{bmatrix} = 2 \begin{bmatrix} 1 \\ 0 \end{bmatrix} = \begin{bmatrix} 2 \\ 0 \end{bmatrix}.$$

Exercise

For each of the following maps, decide if they are or are not linear.

1. $L : P(\mathbb{R}) \rightarrow P(\mathbb{R})$ by $p(x) \mapsto xp(x)$.

2. $L : P(\mathbb{R}) \rightarrow \mathbb{R}$ by $f \mapsto f(0)$.

3. $L : \mathbb{R} \rightarrow \mathbb{R}$ by $x \mapsto |x|$.

4. $L : \mathbb{R}^3 \rightarrow \mathbb{R}^3$ by $\begin{bmatrix} a \\ b \\ c \end{bmatrix} \mapsto \begin{bmatrix} b \\ 2c \\ 0 \end{bmatrix}$.

Theorem

Let $T : V \rightarrow W$ be linear. Then:

Theorem

Let $T : V \rightarrow W$ be linear. Then:

- 1. $L(0) = 0$ where 0 is the identity in the appropriate vector space.*

Theorem

Let $T : V \rightarrow W$ be linear. Then:

1. $L(0) = 0$ where 0 is the identity in the appropriate vector space.
2. $L(u - v) = L(u) - L(v)$ for all $u, v \in V$.

Theorem

Let $T : V \rightarrow W$ be linear. Then:

1. $L(0) = 0$ where 0 is the identity in the appropriate vector space.
2. $L(u - v) = L(u) - L(v)$ for all $u, v \in V$.

The first result is nice since it gives insight into the *kernel* of the operator!

Big Theorem: Basis vectors characterize linear maps

Suppose V has basis $\beta = \{v_1, \dots, v_n\}$.

Theorem

For any n vectors w_i in W there exists a unique linear map $T : V \rightarrow W$ where

$$T(v_i) = w_i$$

Big Theorem: Basis vectors characterize linear maps

Suppose V has basis $\beta = \{v_1, \dots, v_n\}$.

Theorem

For any n vectors w_i in W there exists a unique linear map $T : V \rightarrow W$ where

$$T(v_i) = w_i$$

This theorem says that if we define the image of a (finite) basis for a linear map, then we completely determine the entire map!

Big Theorem: Basis vectors characterize linear maps

Suppose V has basis $\beta = \{v_1, \dots, v_n\}$.

Theorem

For any n vectors w_i in W there exists a unique linear map $T : V \rightarrow W$ where

$$T(v_i) = w_i$$

This theorem says that if we define the image of a (finite) basis for a linear map, then we completely determine the entire map!

Proof.

For any $x \in V$ write $x = \sum_{i=1}^n \alpha_i v_i$. Then define

$$T(v) := \sum_{i=1}^n \alpha_i w_i.$$

Big Theorem: Basis vectors characterize linear maps

Suppose V has basis $\beta = \{v_1, \dots, v_n\}$.

Theorem

For any n vectors w_i in W there exists a unique linear map $T : V \rightarrow W$ where

$$T(v_i) = w_i$$

This theorem says that if we define the image of a (finite) basis for a linear map, then we completely determine the entire map!

Proof.

For any $x \in V$ write $x = \sum_{i=1}^n \alpha_i v_i$. Then define

$$T(v) := \sum_{i=1}^n \alpha_i w_i.$$

That this map is well defined and unique come from the fact that β is a basis!



Application

Let $L : \mathbb{R}^n \rightarrow \mathbb{R}^m$.

Application

Let $L : \mathbb{R}^n \rightarrow \mathbb{R}^m$. Let $\{e_1, \dots, e_n\}$ be the standard basis for \mathbb{R}^n .

Application

Let $L : \mathbb{R}^n \rightarrow \mathbb{R}^m$. Let $\{e_1, \dots, e_n\}$ be the standard basis for \mathbb{R}^n .

Note that

$$L(e_i) = A_i \in \mathbb{R}^m \text{ is a column vector.}$$

Application

Let $L : \mathbb{R}^n \rightarrow \mathbb{R}^m$. Let $\{e_1, \dots, e_n\}$ be the standard basis for \mathbb{R}^n .
Note that

$$L(e_i) = A_i \in \mathbb{R}^m \text{ is a column vector.}$$

Note also that for some matrix $A \in \mathbb{R}^{m \times n}$ the product

Ae_i is the i th column of the matrix A .

Application

Let $L : \mathbb{R}^n \rightarrow \mathbb{R}^m$. Let $\{e_1, \dots, e_n\}$ be the standard basis for \mathbb{R}^n .
Note that

$$L(e_i) = A_i \in \mathbb{R}^m \text{ is a column vector.}$$

Note also that for some matrix $A \in \mathbb{R}^{m \times n}$ the product

Ae_i is the i th column of the matrix A .

Definition

The **standard matrix representing** L is the matrix

$$A = [A_1 \ A_2 \ \dots \ A_n] = [L(e_1) \ L(e_2) \ \dots \ L(e_n)].$$

Application

Let $L : \mathbb{R}^n \rightarrow \mathbb{R}^m$. Let $\{e_1, \dots, e_n\}$ be the standard basis for \mathbb{R}^n .
Note that

$$L(e_i) = A_i \in \mathbb{R}^m \text{ is a column vector.}$$

Note also that for some matrix $A \in \mathbb{R}^{m \times n}$ the product

Ae_i is the i th column of the matrix A .

Definition

The **standard matrix representing** L is the matrix

$$A = [A_1 \ A_2 \ \dots \ A_n] = [L(e_1) \ L(e_2) \ \dots \ L(e_n)].$$

Theorem

With notation as above, the matrix A is the unique matrix with the property that

$$L(x) = Ax.$$

Exercise

Let $L : \mathbb{R}^3 \rightarrow \mathbb{R}^2$ by

$$\begin{bmatrix} a \\ b \\ c \end{bmatrix} \mapsto \begin{bmatrix} a + 2b \\ 3b - 2c \end{bmatrix}$$

Find the standard matrix representing L .

Example 2: Change of Basis

Let V be a finite dimensional vector space with basis

$$S = \{v_1, v_2, \dots, v_n\} \text{ and } T = \{w_1, w_2, \dots, w_n\}.$$

Example 2: Change of Basis

Let V be a finite dimensional vector space with basis

$$S = \{v_1, v_2, \dots, v_n\} \text{ and } T = \{w_1, w_2, \dots, w_n\}.$$

Recall the coordinate map:

$$v = \sum_{i=1}^n c_i v_i \Rightarrow [v]_S = \begin{bmatrix} c_1 \\ c_2 \\ \vdots \\ c_n \end{bmatrix}.$$

Example 2: Change of Basis

Let V be a finite dimensional vector space with basis

$$S = \{v_1, v_2, \dots, v_n\} \text{ and } T = \{w_1, w_2, \dots, w_n\}.$$

Recall the coordinate map:

$$v = \sum_{i=1}^n c_i v_i \Rightarrow [v]_S = \begin{bmatrix} c_1 \\ c_2 \\ \vdots \\ c_n \end{bmatrix}.$$

Can we construct the linear operator $P_{T \rightarrow S} : \mathbb{R}^n \rightarrow \mathbb{R}^n$ so that $P_{T \rightarrow S}[v]_T = [v]_S$?

Transition Matrix

Compute:

$$v = \sum_{i=1}^n c_i w_i \quad (v \text{ in basis } T)$$

Transition Matrix

Compute:

$$v = \sum_{i=1}^n c_i w_i \quad (v \text{ in basis } T)$$

$$[v]_S = \left[\sum_{i=1}^n c_i w_i \right]_S$$

Transition Matrix

Compute:

$$v = \sum_{i=1}^n c_i w_i \quad (v \text{ in basis } T)$$

$$[v]_S = \left[\sum_{i=1}^n c_i w_i \right]_S$$

$$[v]_S = \sum_{i=1}^n c_i [w_i]_S.$$

Transition Matrix

Compute:

$$v = \sum_{i=1}^n c_i w_i \quad (v \text{ in basis } T)$$

$$[v]_S = \left[\sum_{i=1}^n c_i w_i \right]_S$$

$$[v]_S = \sum_{i=1}^n c_i [w_i]_S.$$

So (as in the prior case) the linear operator is matrix multiplication by a matrix with i -th column $[w_i]_S$.

Example: Change of basis

(on board)

Moral(s) and a Question

- ▶ All linear transforms from $\mathbb{R}^n \rightarrow \mathbb{R}^m$ can be represented by multiplication by a matrix in $\mathbb{R}^{m \times n}$.

Moral(s) and a Question

- ▶ All linear transforms from $\mathbb{R}^n \rightarrow \mathbb{R}^m$ can be represented by multiplication by a matrix in $\mathbb{R}^{m \times n}$.
- ▶ BUT ALSO: we know that if V is a finite dimensional vector space, then $V \simeq \mathbb{R}^n$!

Moral(s) and a Question

- ▶ All linear transforms from $\mathbb{R}^n \rightarrow \mathbb{R}^m$ can be represented by multiplication by a matrix in $\mathbb{R}^{m \times n}$.
- ▶ BUT ALSO: we know that if V is a finite dimensional vector space, then $V \simeq \mathbb{R}^n$!
- ▶ So what, if any, relation is there between a map of finite dimensional vector spaces and a matrix operation on the isomorphic real spaces?