

Linear Transformations

Geometric Algorithms
Lecture 7

Practice Problem

Find three vectors $\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3$ in \mathbb{R}^3 such that

- » every pair of vectors (i.e., $\{\mathbf{v}_1, \mathbf{v}_2\}$, $\{\mathbf{v}_1, \mathbf{v}_3\}$, $\{\mathbf{v}_2, \mathbf{v}_3\}$) is linearly independent
- » $\{\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3\}$ is linearly dependent

Objectives

- » Introduce matrix transformations
- » Define linear transformations
- » Start looking at the geometry of linear transformations

Keywords

Transformations

Domain, Codomain

Image, Range

Matrix Transformations

Linear Transformations

Additivity, Homogeneity

Dilation, Contraction, Shearing, Rotation

Recap

Recap: Homogenous Linear Systems

Definition. A linear system is *homogeneous* if it can be expressed as

$$A\mathbf{x} = \mathbf{0}$$

Recap: Linear Independence

Definition. A set of vectors $\{\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_n\}$ is *linearly independent* if the vectors equation

$$x_1\mathbf{v}_1 + x_2\mathbf{v}_2 + \dots + x_n\mathbf{v}_n = \mathbf{0}$$

has exactly one solution (the trivial solution)

Recap: Linear Dependence

Definition. A set of vectors $\{\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_n\}$ is *linearly dependent* if the vectors equation

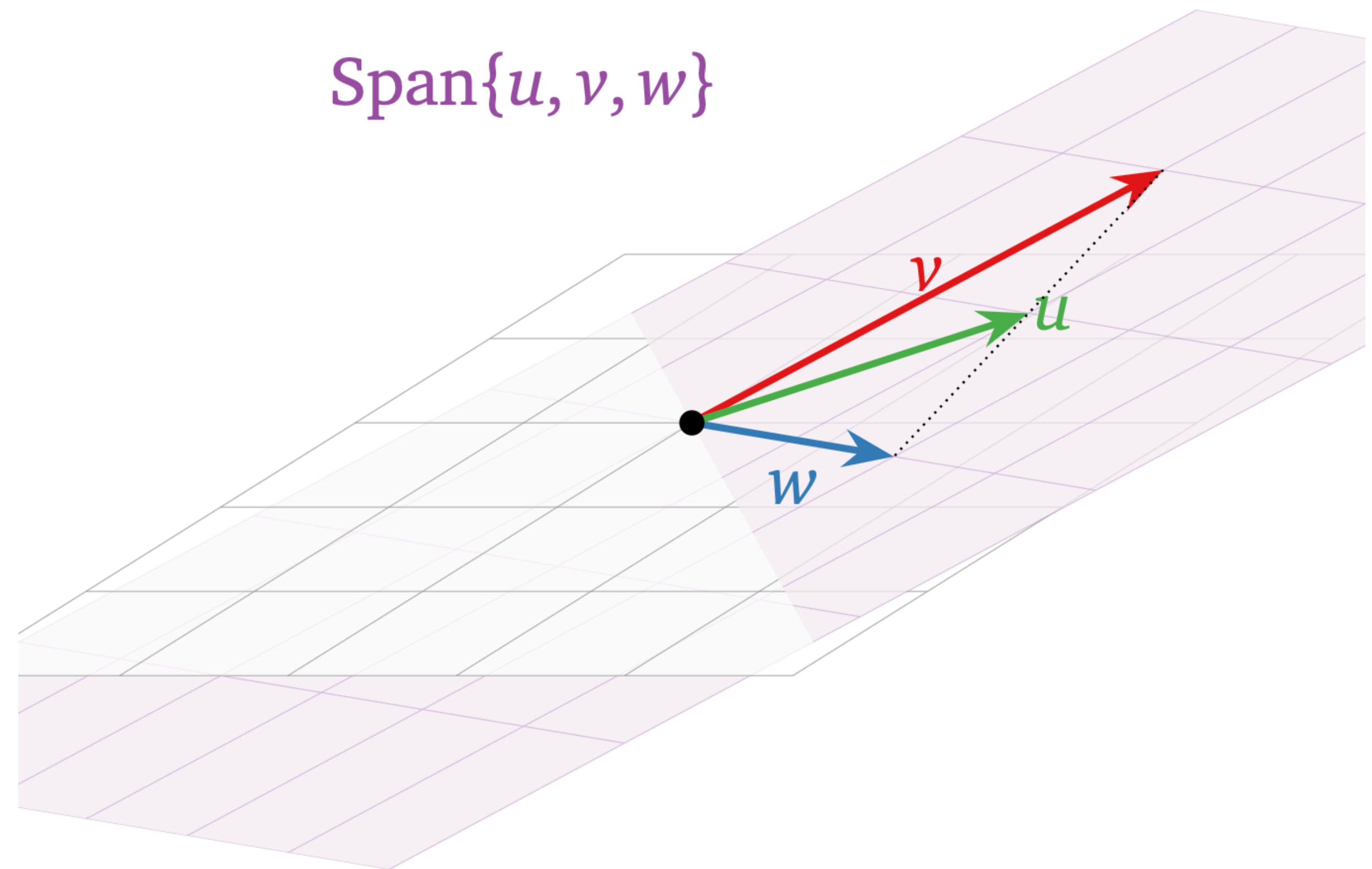
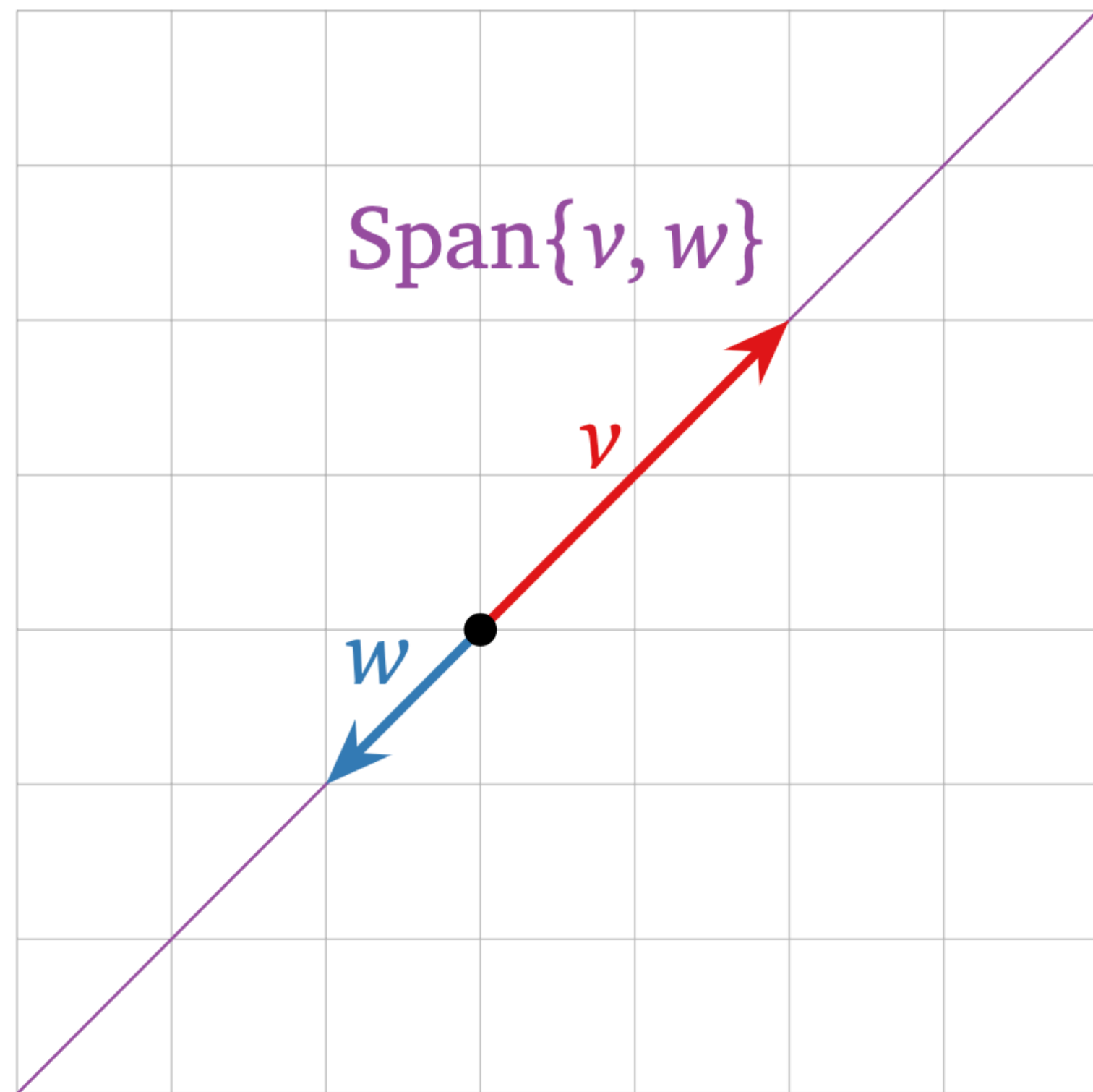
$$x_1\mathbf{v}_1 + x_2\mathbf{v}_2 + \dots + x_n\mathbf{v}_n = \mathbf{0}$$

has a *nontrivial* solution

Recap: Linear Dependence

Definition. A set of vectors $\{\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_n\}$ is *linearly dependent* if one of its vectors can be written as a linear combination of the others (not including itself)

Linear Dependence (Pictorally)



Recall: Linear Dependence Relation

Definition. If $\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_n$ are linearly dependent, then a ***linear dependence relation*** is an equation of the form

$$\alpha_1 \mathbf{v}_1 + \alpha_2 \mathbf{v}_2 + \dots + \alpha_n \mathbf{v}_n = \mathbf{0}$$

A linear dependence relation
witnesses the linear dependence

Recap: Increasing Span

Theorem. $\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_n$ are linearly
dependent if and only there is an
 $i \leq n$,

$$\mathbf{v}_i \in \text{span}\{\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_{i-1}\}$$

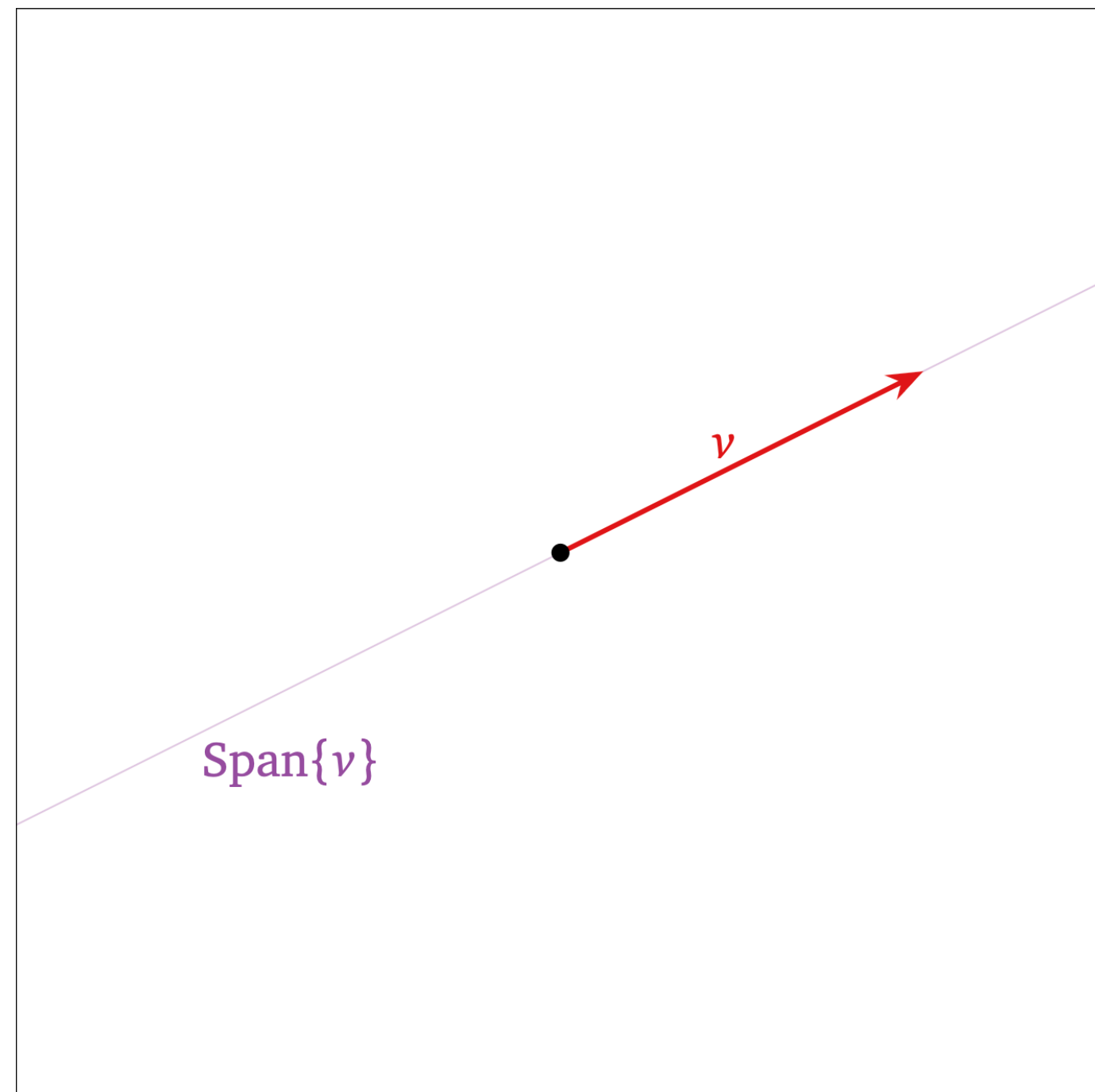
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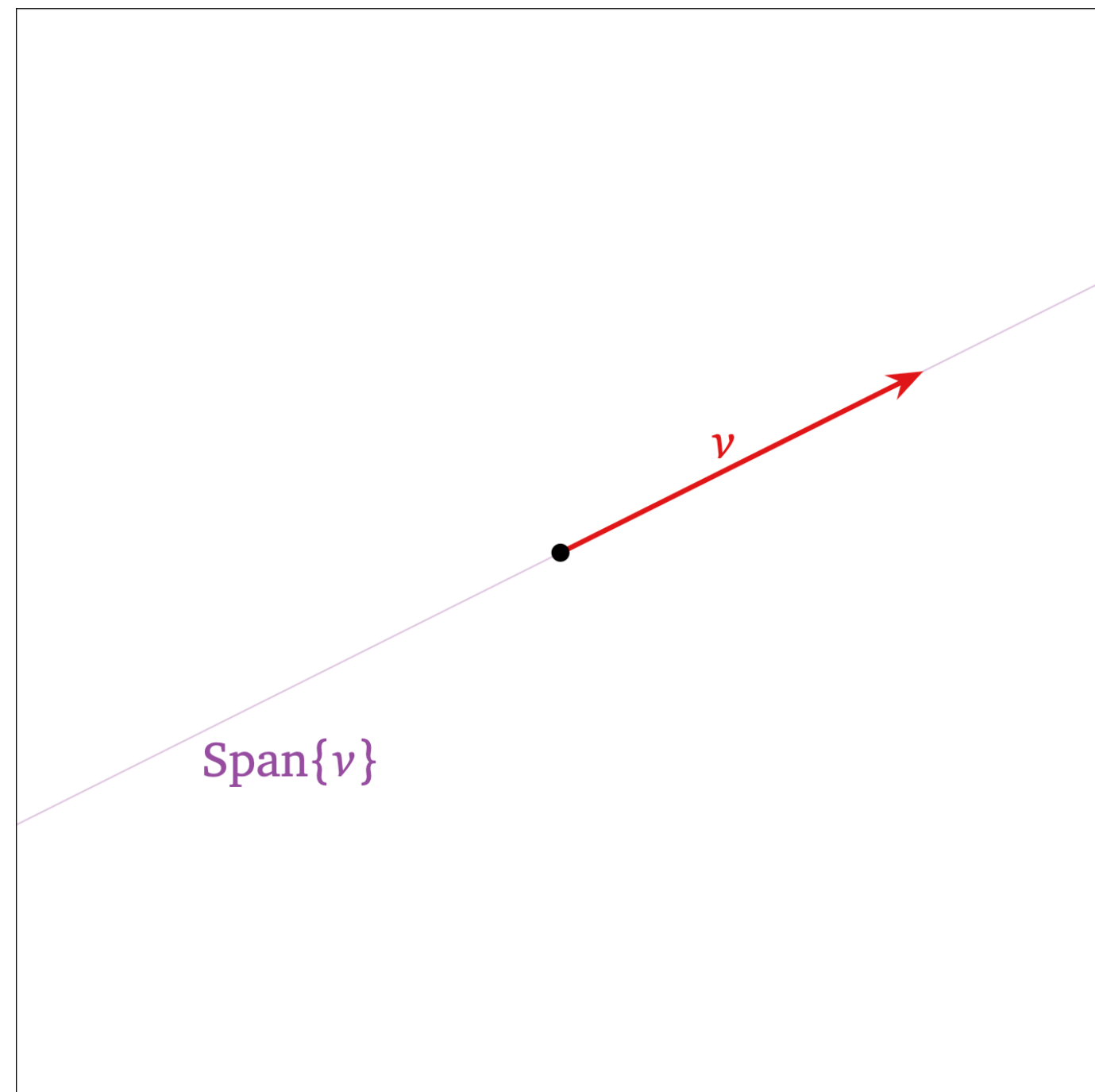
As we add vectors, we'll eventually find
one in the span of the preceding ones

Recap: Increasing Span

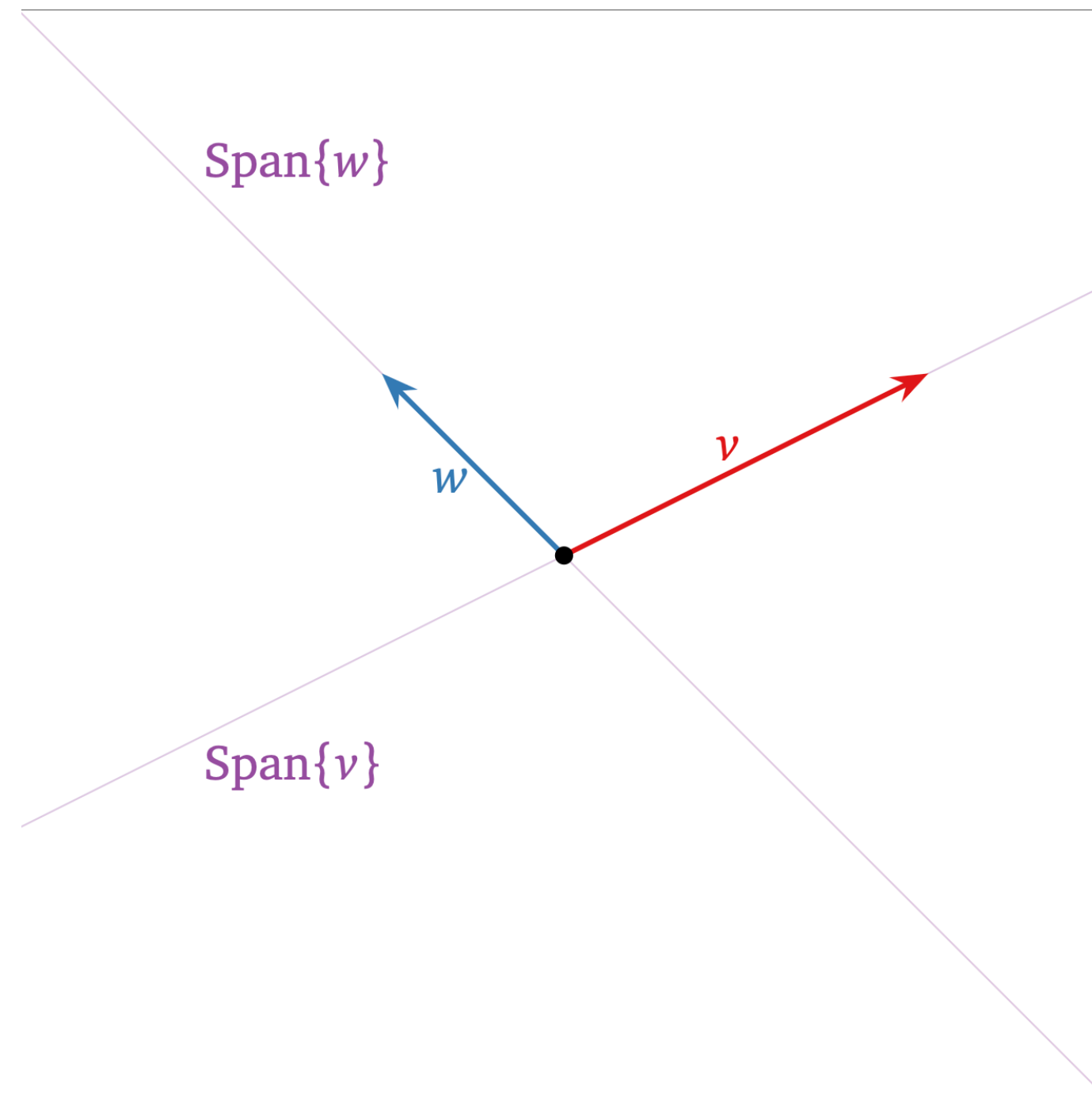


span of 1 vector
a line

Recap: Increasing Span

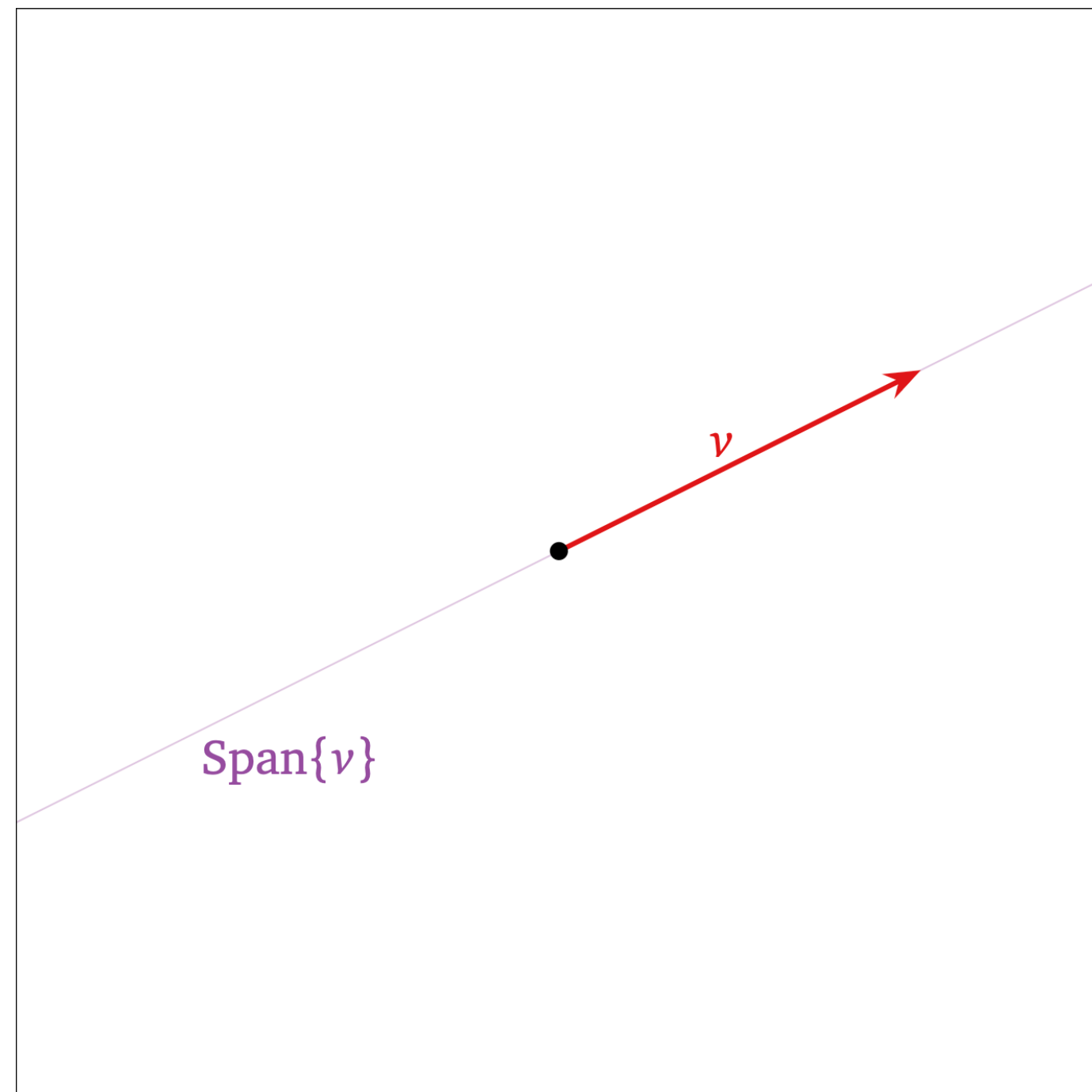


span of 1 vector
a line

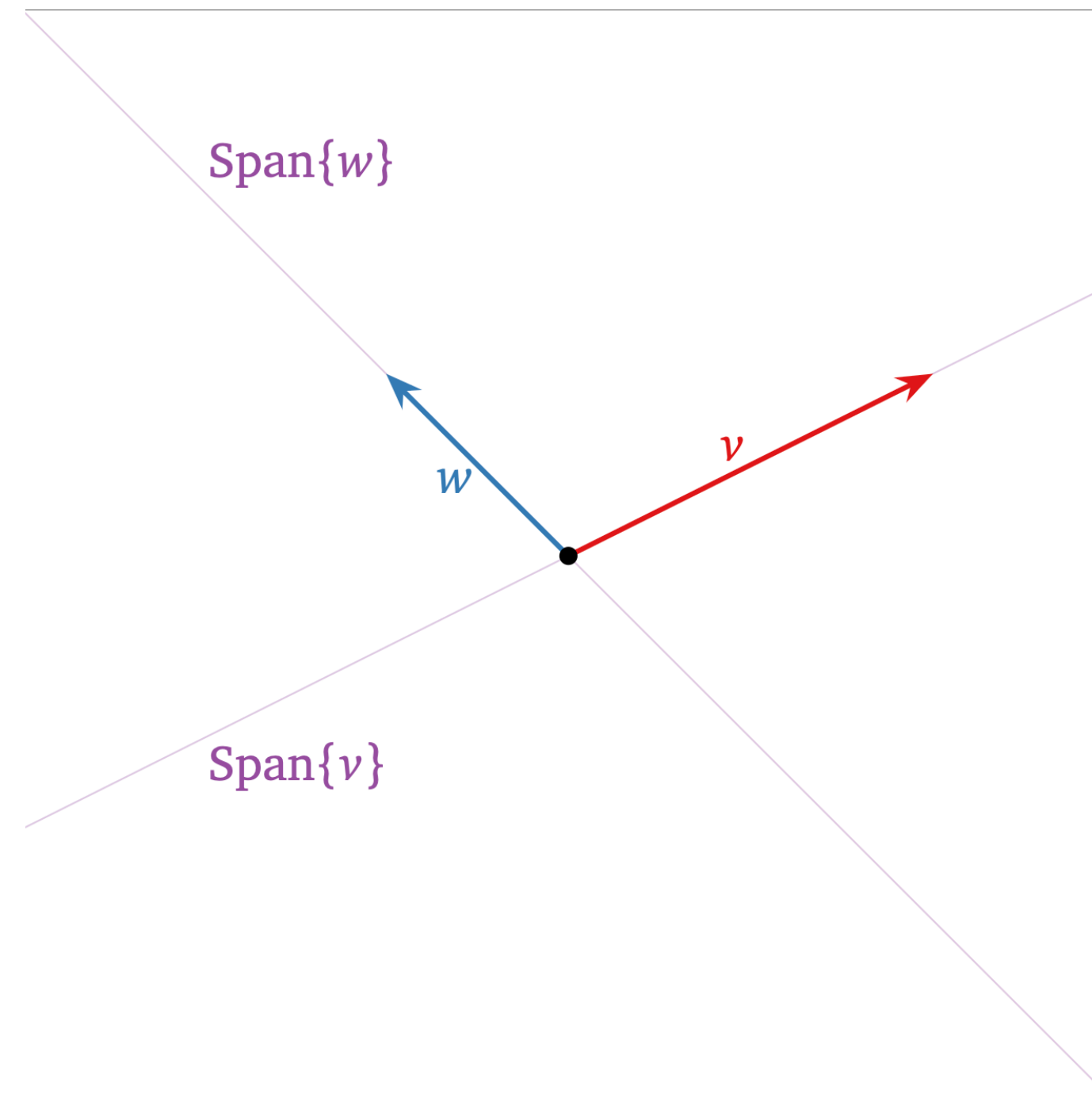


span of 2 vector
a plane

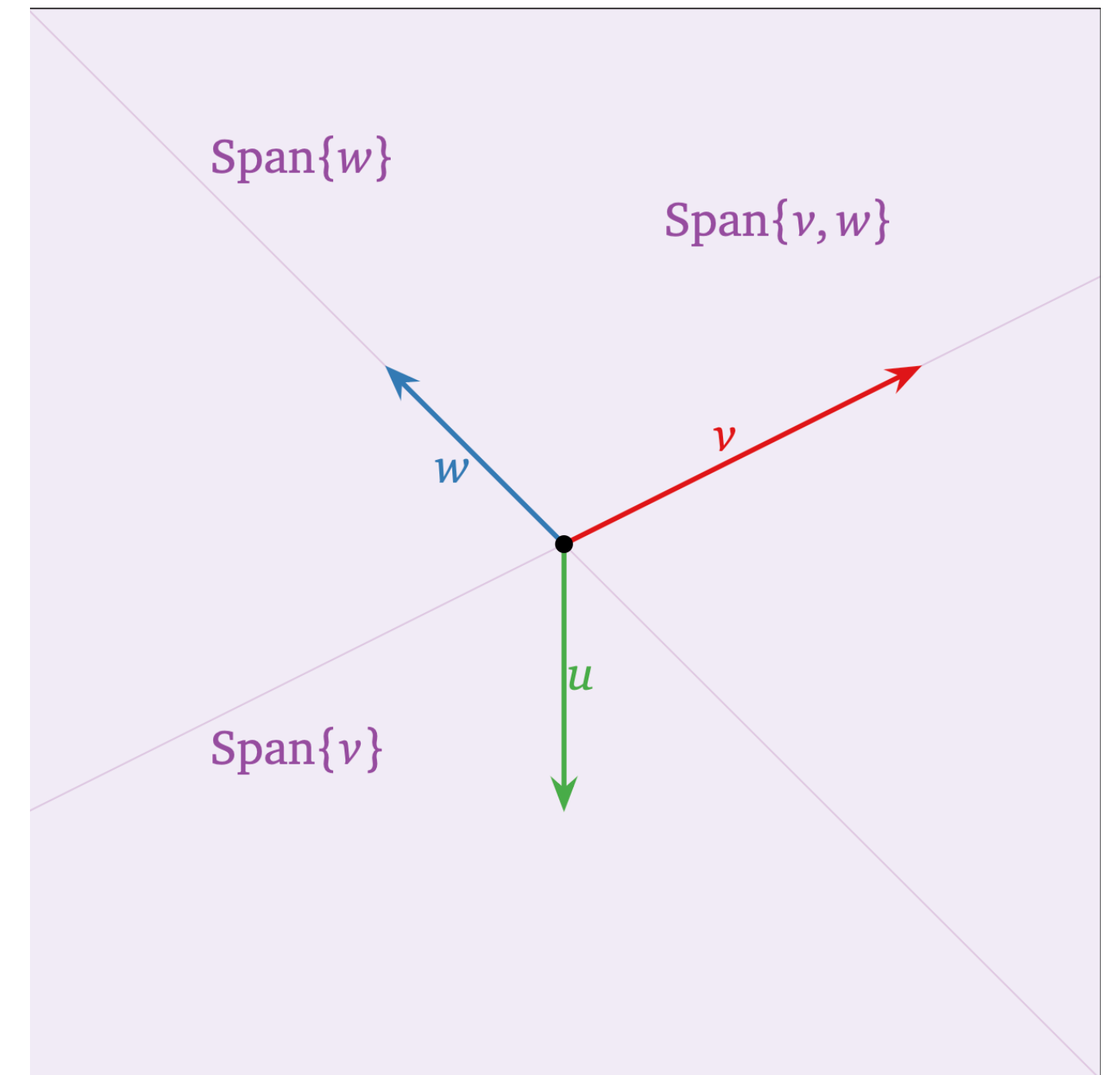
Recap: Increasing Span



span of 1 vector
a line



span of 2 vector
a plane



span of 3 vector
still a plane

Recap: Pivots and Linear Dependence

Theorem. The columns of a matrix A are linearly independent if and only if A has a pivot in every column

Free variables allow for infinitely many
(nontrivial) solution

Recap: Example

$$\mathbf{v}_1 = \begin{bmatrix} -4 \\ 4 \\ 2 \end{bmatrix} \quad \mathbf{v}_2 = \begin{bmatrix} -3 \\ 6 \\ -3 \end{bmatrix} \quad \mathbf{v}_3 = \begin{bmatrix} -5 \\ 8 \\ -2 \end{bmatrix}$$

The reduced echelon form of $[\mathbf{v}_1 \ \mathbf{v}_2 \ \mathbf{v}_3]$ is

$$\begin{bmatrix} 1 & 0 & 0.5 \\ 0 & 1 & 1 \\ 0 & 0 & 0 \end{bmatrix}$$

column
without a
pivot

Recap: Linear Independence and Full Span

The columns of a $(m \times n)$ matrix span all of \mathbb{R}^n if there is a pivot in every row

The columns of a matrix are linearly independent if there is a pivot in every column

Don't confuse these!

Matrix Transformations

Recall: Spans (with Matrices)

Definition. The *span* of a set of vectors is the set of all possible linear combinations

$$\text{span}\{\mathbf{a}_1, \mathbf{a}_2, \dots, \mathbf{a}_n\} = \{[\mathbf{a}_1 \quad \mathbf{a}_2 \quad \dots \quad \mathbf{a}_n] \mathbf{v} : \mathbf{v} \in \mathbb{R}^n\}$$

Matrices as Transformations

Matrices allow us to *transform* vectors into vectors the span of its columns

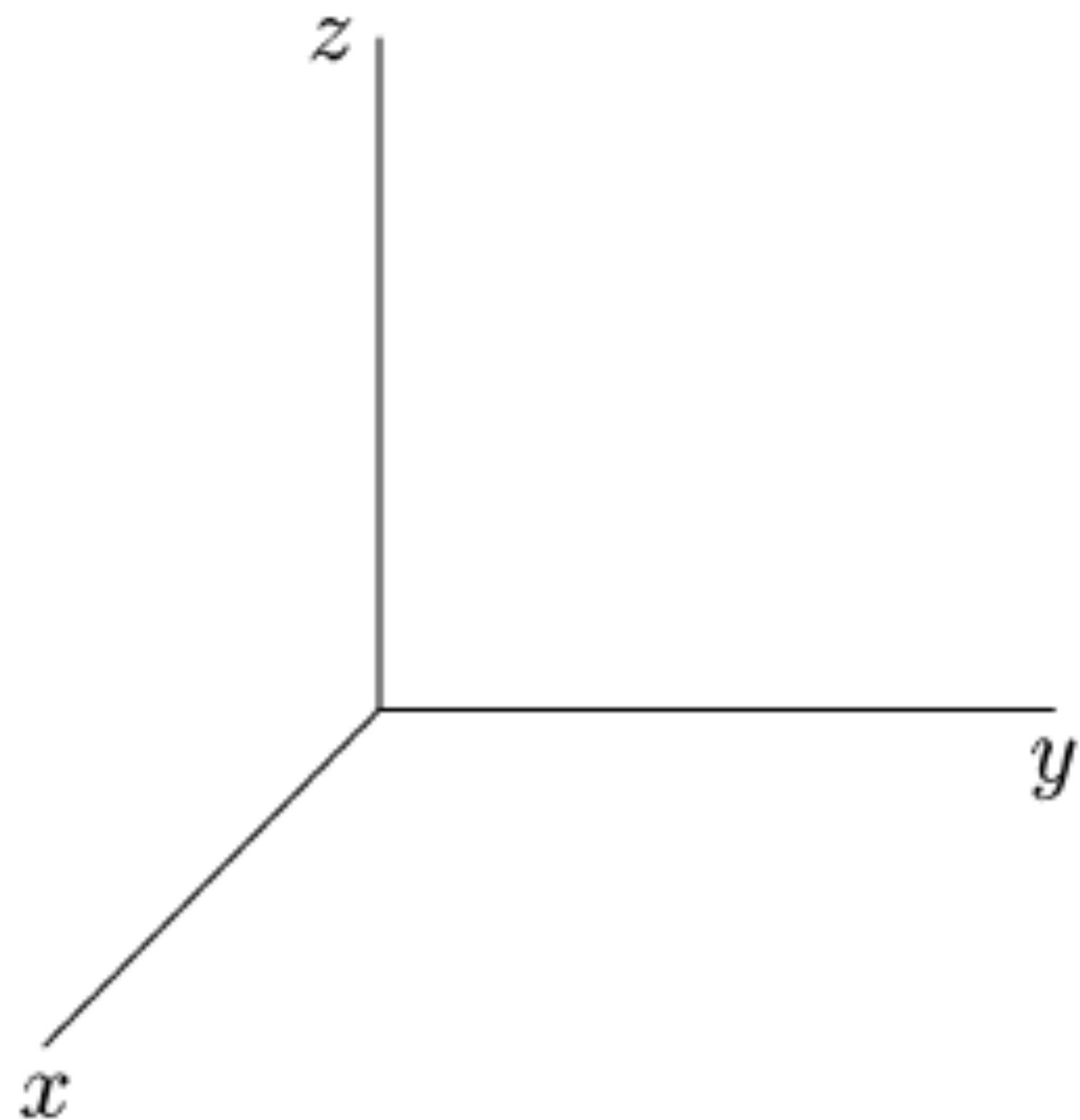
$$\mathbf{x} \mapsto A\mathbf{x}$$


map a vector \mathbf{v} to the vector $A\mathbf{v}$

$$\begin{bmatrix} 1 & 0 & 0 \\ 0 & 2 & 0 \end{bmatrix} \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix} =$$

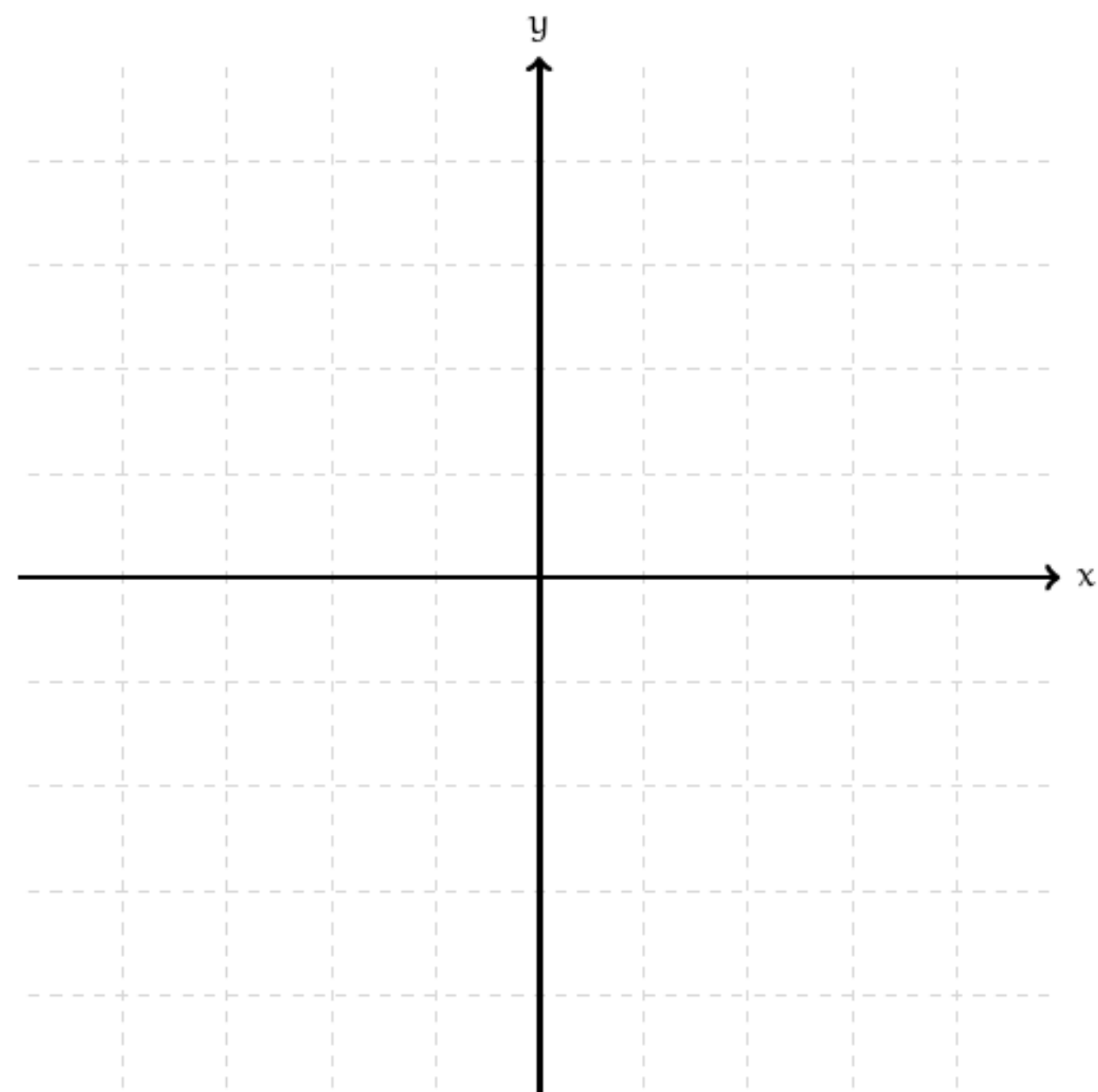
$$\begin{bmatrix} 1 & 0 & 0 \\ 0 & 2 & 0 \end{bmatrix} \begin{bmatrix} 2 \\ 3 \\ 1 \end{bmatrix} =$$

$$\begin{bmatrix} 1 & 0 & 0 \\ 0 & 2 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} =$$



$$\begin{bmatrix} 1 & 0 & 0 \\ 0 & 2 & 0 \end{bmatrix} \mathbf{x}$$


$$\begin{bmatrix} 1 & 0 & 0 \\ 0 & 2 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} x_1 \\ 2x_2 \end{bmatrix}$$



!! Important !!

The vector may be a different
size after translation

Recall: Matrix-Vector Multiplication and Dimension

matrix-vector multiplication only works if the number of *columns* of the matrix matches the dimension of the vector

$$\begin{array}{c} \textcolor{blue}{m} \left[\begin{array}{ccc} * & \dots & * \\ * & \dots & * \\ \vdots & \ddots & \vdots \\ * & \dots & * \\ * & \dots & * \end{array} \right] \quad \textcolor{red}{n} \left[\begin{array}{c} * \\ \vdots \\ * \end{array} \right] = \textcolor{blue}{m} \left[\begin{array}{c} * \\ * \\ \vdots \\ * \\ * \end{array} \right] \\ (m \times n) \quad \mathbb{R}^n \quad \mathbb{R}^m \end{array}$$

Motivating Questions

What kind of functions can we define this way?

How do we interpret what the transformation does to a set of vectors?

How does this relate to matrix equations?

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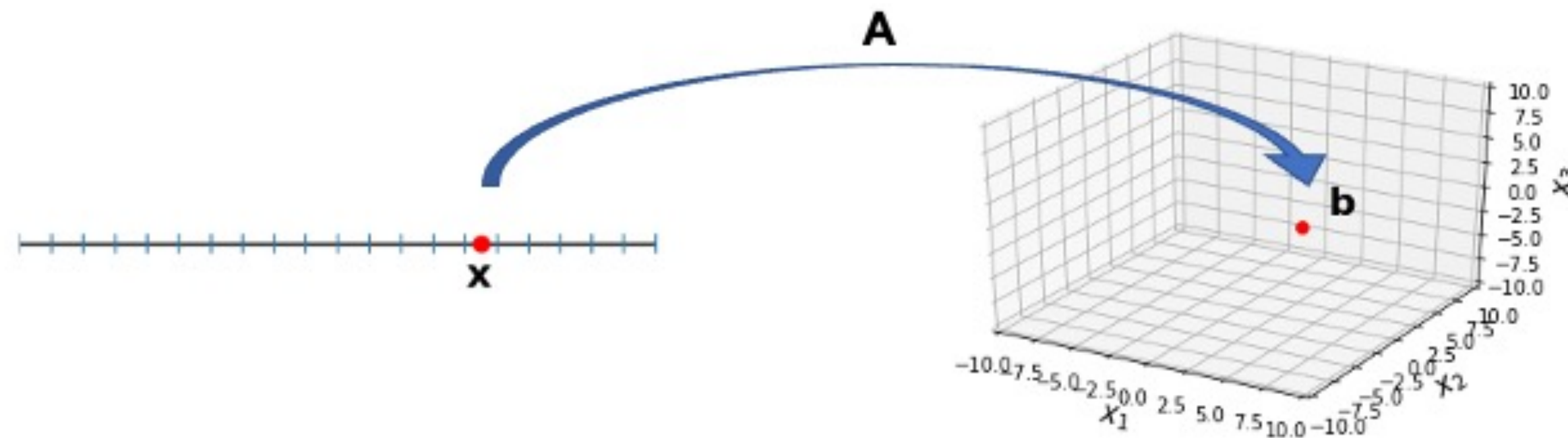
A New Interpretation of the Matrix Equation

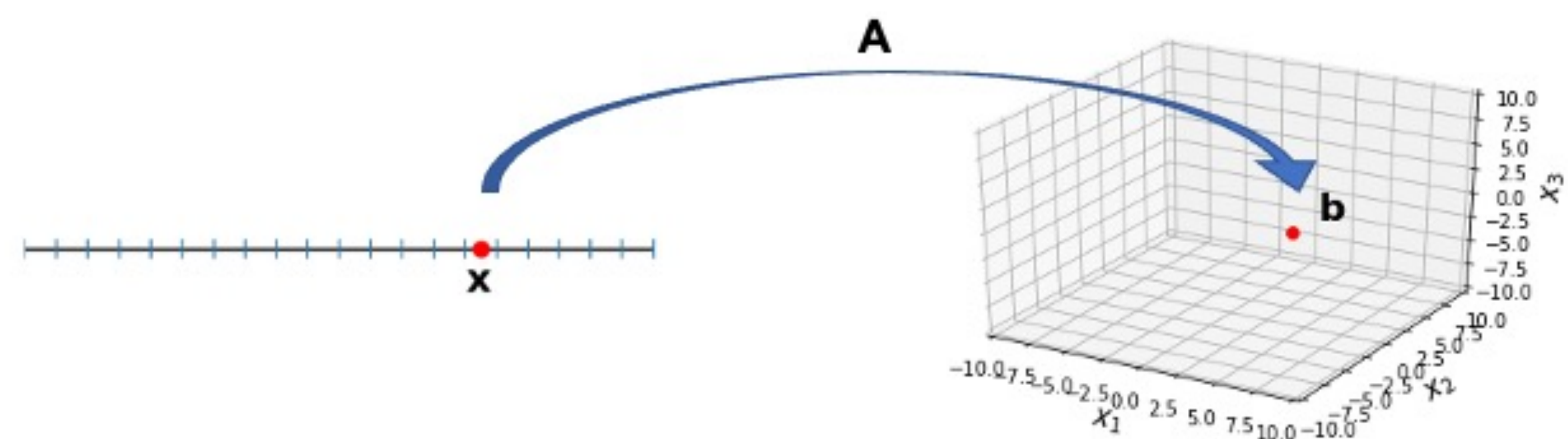
$A\mathbf{x} = \mathbf{b}?$ \equiv is there a vector which A
transforms into \mathbf{b} ?

Solve $A\mathbf{x} = \mathbf{b}$ \equiv find a vector which A
transforms into \mathbf{b}

Question

Suppose a matrix transforms a vector according to the following picture. What is the size of the matrix?





$$\mathbb{R}^n \rightarrow \mathbb{R}^n$$

Mapping between the same space can be viewed
as a way of moving around points

Transformations

Transformations in General

Definition. A *transformation* T from \mathbb{R}^n to \mathbb{R}^m is a function which maps every vector \mathbf{v} in \mathbb{R}^n to a vector $T(\mathbf{v})$ in \mathbb{R}^m

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$$T : \mathbb{R}^n \rightarrow \mathbb{R}^m$$

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$$T : \underbrace{\mathbb{R}^n}_{\text{domain}} \rightarrow \underbrace{\mathbb{R}^m}_{\text{codomain}}$$

Image and Range

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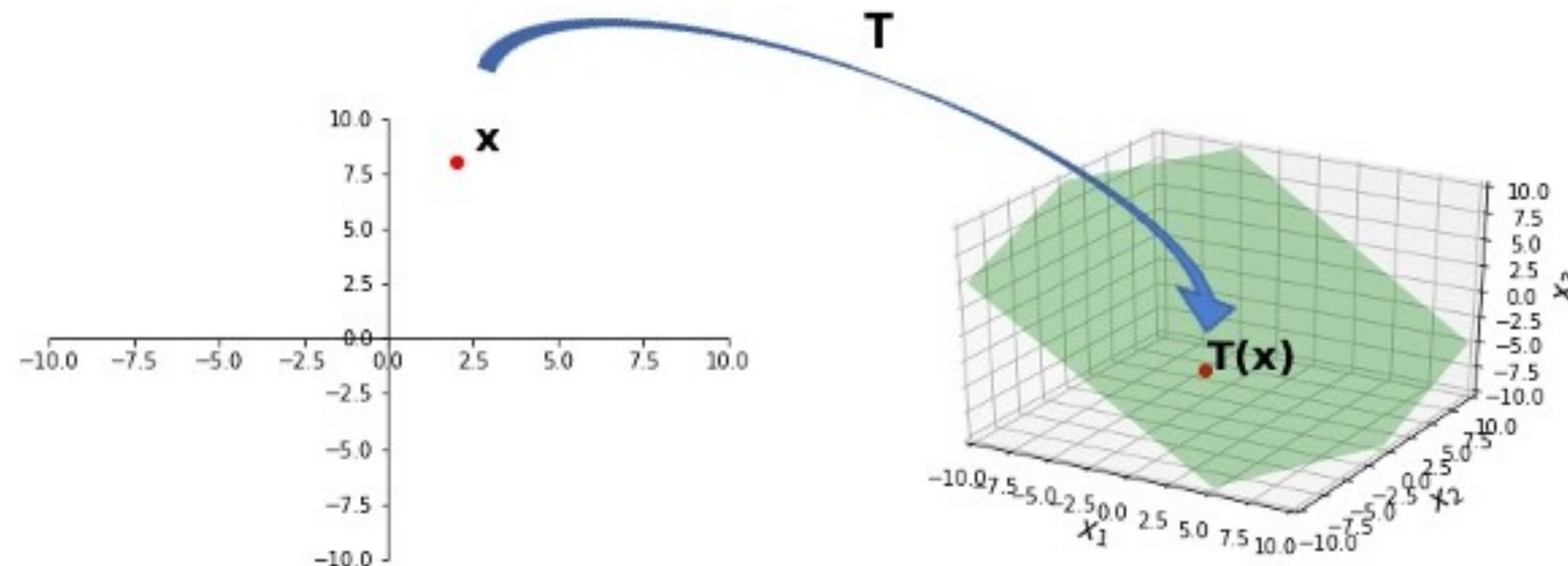
$$\text{ran}(T) = \{T(\mathbf{v}) : \mathbf{v} \in \mathbb{R}^n\}$$

image of \mathbf{v} under $T \equiv$ output of T applied to \mathbf{v}

range of $T \equiv$ all possible output of T

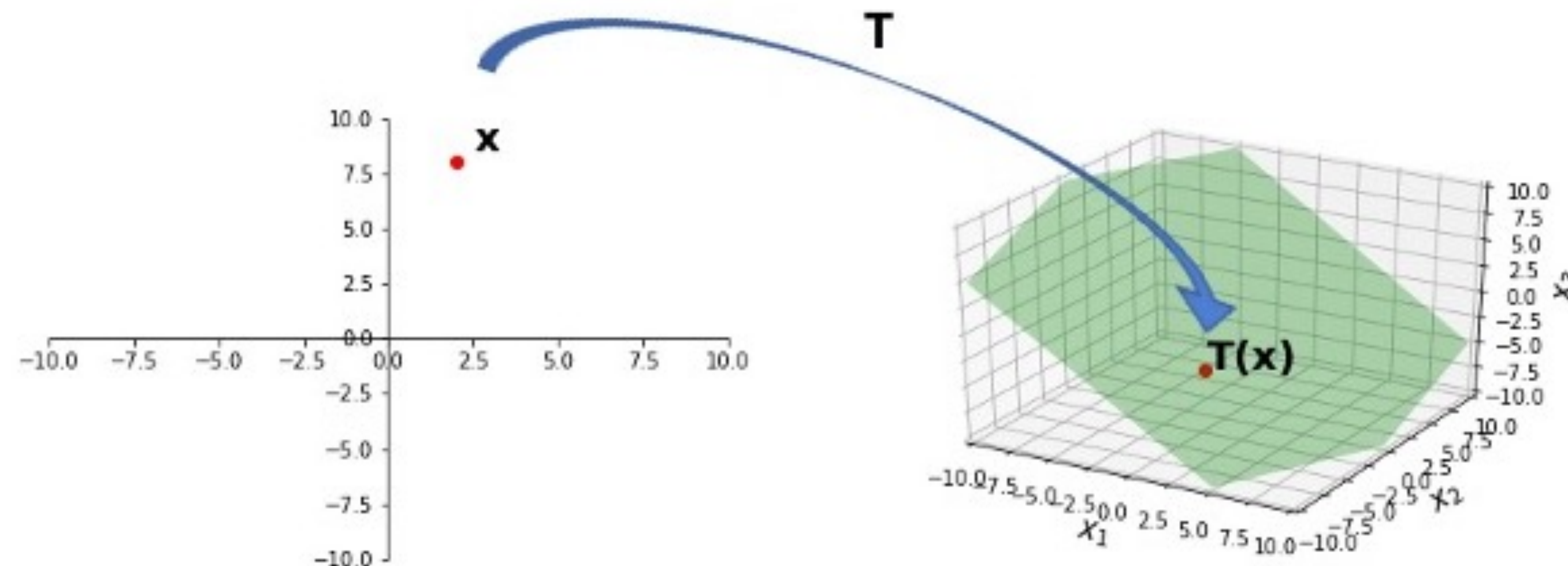
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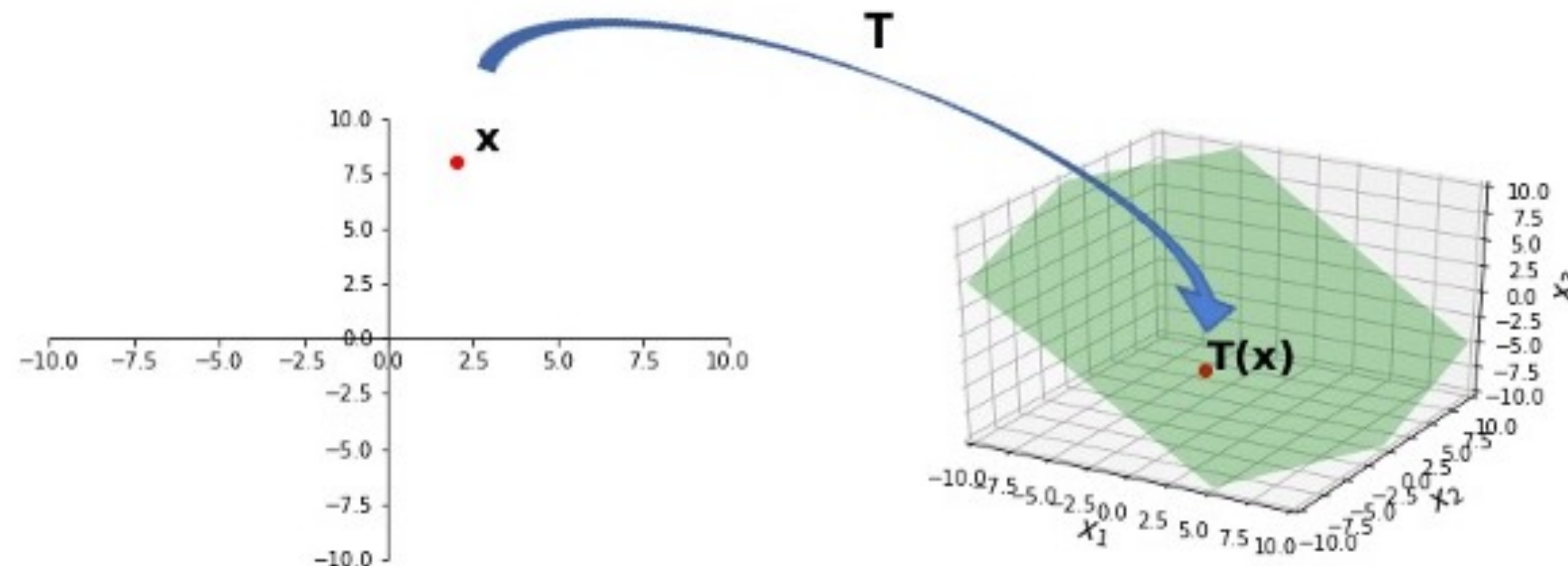
domain: \mathbb{R}^2

codomain: \mathbb{R}^3

range: just
the green
plane

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The codomain and range of a transformation may or may not be the same



domain: \mathbb{R}^2

codomain: \mathbb{R}^3

range: just
the green
plane

The range is always contained in the codomain

Example

$$\begin{bmatrix} x_1 \\ x_2 \end{bmatrix} \mapsto \begin{bmatrix} x_1^2 \\ x_2 \\ 0 \end{bmatrix}$$

Matrix Transformations

Transformation of a Matrix

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The *transformation of a* $(m \times n)$ *matrix* A is the function $T: \mathbb{R}^n \rightarrow \mathbb{R}^m$ such that

$$T(\mathbf{v}) = A\mathbf{v}$$

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given \mathbf{v} , return A multiplied by \mathbf{v}

e.g. $T(\mathbf{v}) = \begin{bmatrix} 1 & 1 \\ 0 & 1 \end{bmatrix} \mathbf{v}$

Range and Span

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The span of the columns of a matrix A is the set of all possible *images* under A

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The transformation of a vector \mathbf{v} under the matrix A always lies in the span of its columns

Motivating Questions

What kind of functions can we define this way?

How do we interpret what the transformation does to a set of vectors?

How does this relate to matrix equations?

Linear Transformations

Recall: Algebraic Properties

Matrix-vector multiplication satisfies the following two properties:

1. $A(\mathbf{u} + \mathbf{v}) = A\mathbf{u} + A\mathbf{v}$ (additivity)

2. $A(c\mathbf{v}) = c(A\mathbf{v})$ (homogeneity)

Example

$$\begin{bmatrix} 1 & 1 \\ 0 & 1 \end{bmatrix} \left(\begin{bmatrix} 2 \\ 3 \end{bmatrix} + \begin{bmatrix} 1 \\ 1 \end{bmatrix} \right) =$$

$$\begin{bmatrix} 1 & 1 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} 2 \\ 3 \end{bmatrix} =$$

$$\begin{bmatrix} 1 & 1 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} 1 \\ 1 \end{bmatrix} =$$

Example

$$\begin{bmatrix} 1 & 1 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} 2 \\ 3 \end{bmatrix} = \begin{bmatrix} 5 \\ 3 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 1 \\ 0 & 1 \end{bmatrix} \left(2 \begin{bmatrix} 2 \\ 3 \end{bmatrix} \right) =$$

Linear Transformations

Definition. A transformation $T: \mathbb{R}^m \rightarrow \mathbb{R}^n$ is *linear* if it satisfies the following two properties

1. $T(\mathbf{u} + \mathbf{v}) = T(\mathbf{u}) + T(\mathbf{v})$ (additivity)

2. $T(c\mathbf{v}) = cT(\mathbf{v})$ (homogeneity)

Linear Transformations

Definition. A transformation $T: \mathbb{R}^m \rightarrow \mathbb{R}^n$ is *linear* if it satisfies the following two properties

1. $T(\mathbf{u} + \mathbf{v}) = T(\mathbf{u}) + T(\mathbf{v})$ (additivity)

2. $T(c\mathbf{v}) = cT(\mathbf{v})$ (homogeneity)

Matrix transformations are linear transformations

Example: Identity

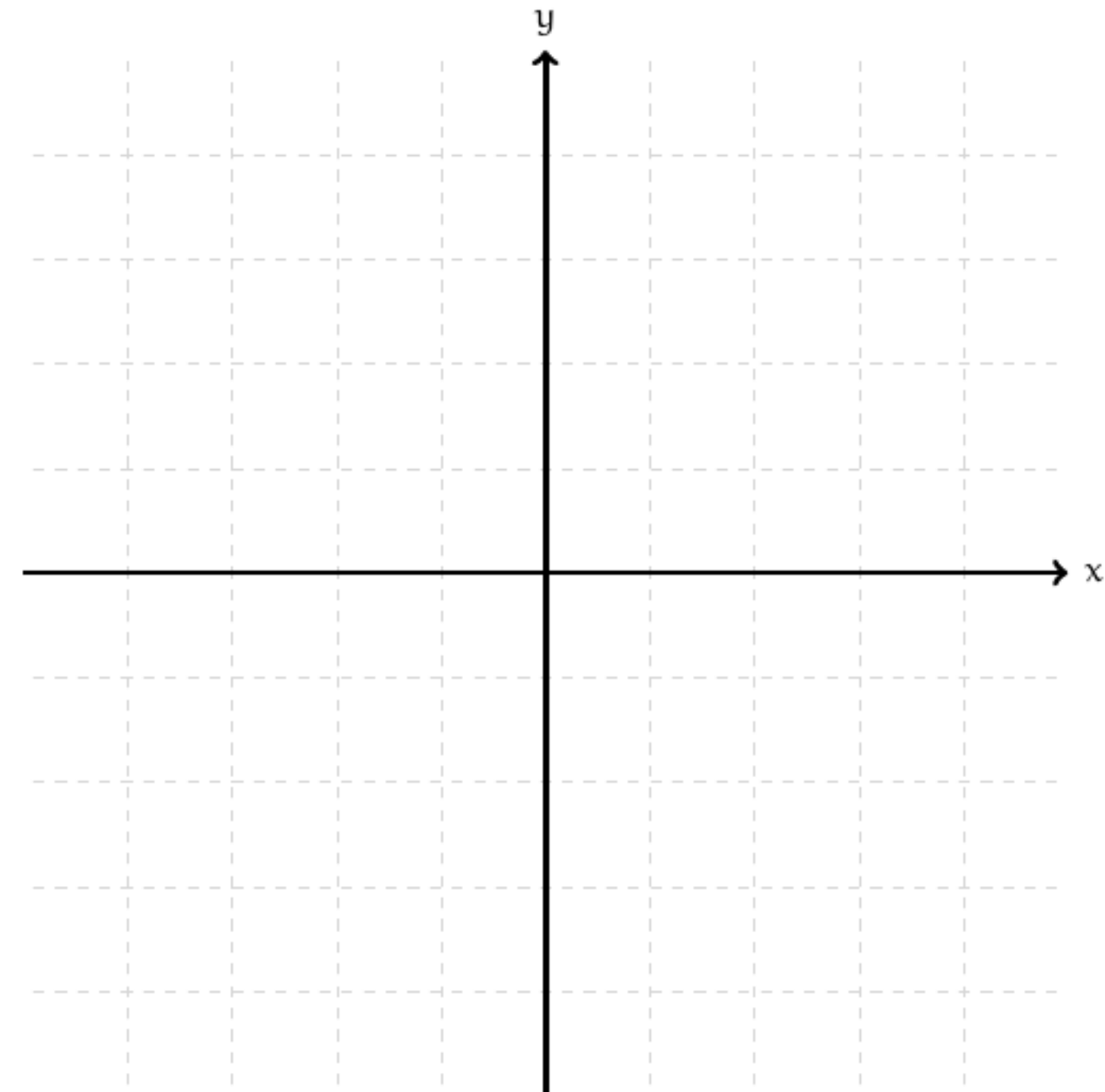
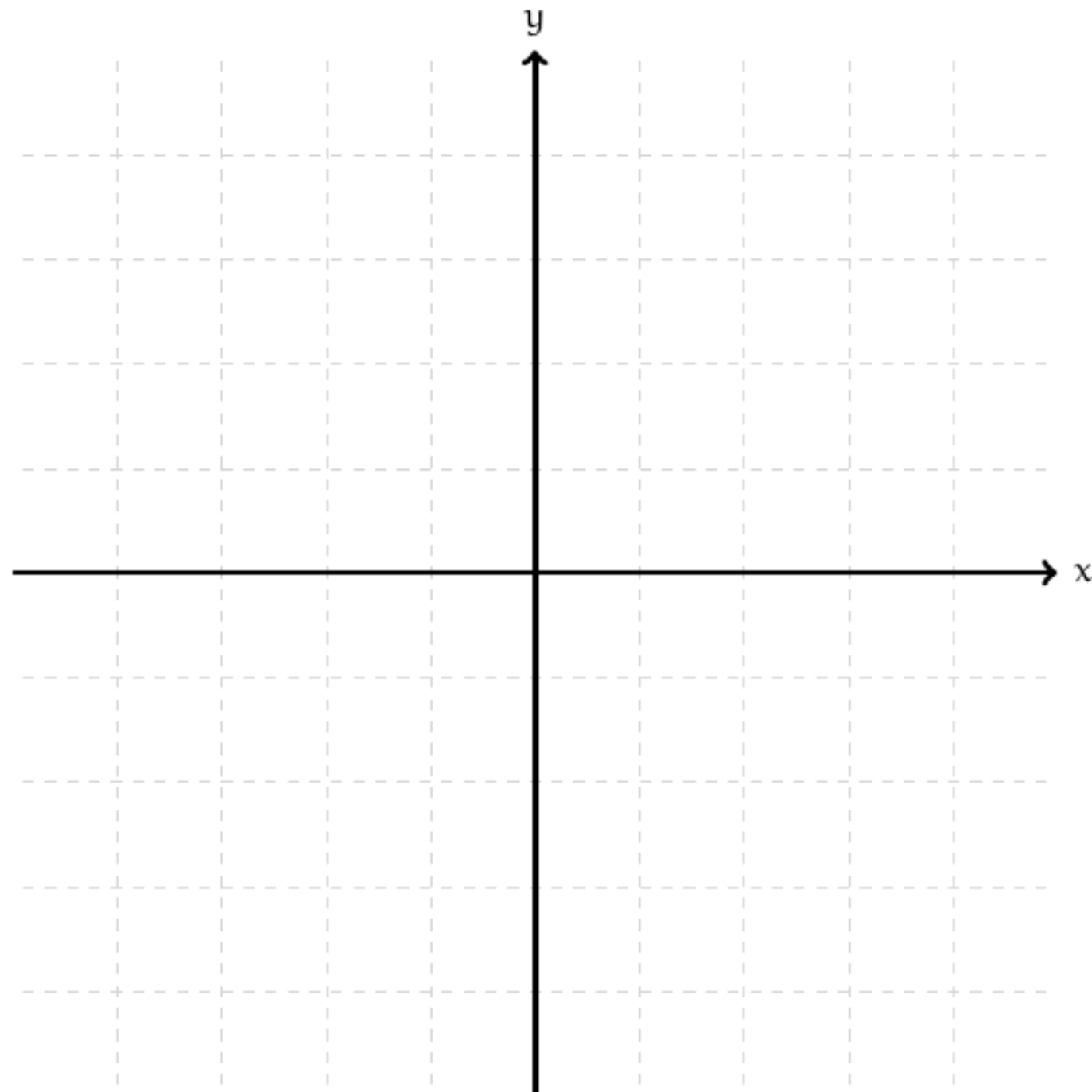
$$T(\mathbf{v}) = \mathbf{v}$$

Example: Zero

$$T(\mathbf{v}) = \mathbf{0}$$

Example: Rotation

We'll see this on Thursday, but we can reason about it geometrically for now.



Example: Indefinite Integrals

$$T(f) = \int f(x) dx$$

Disclaimer:
Advanced
Material

the same goes for derivatives
(how are functions vectors???)

Example: Expectation

$$T(X) = \mathbb{E}[X]$$

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Material

This is exactly linearity of expectation.

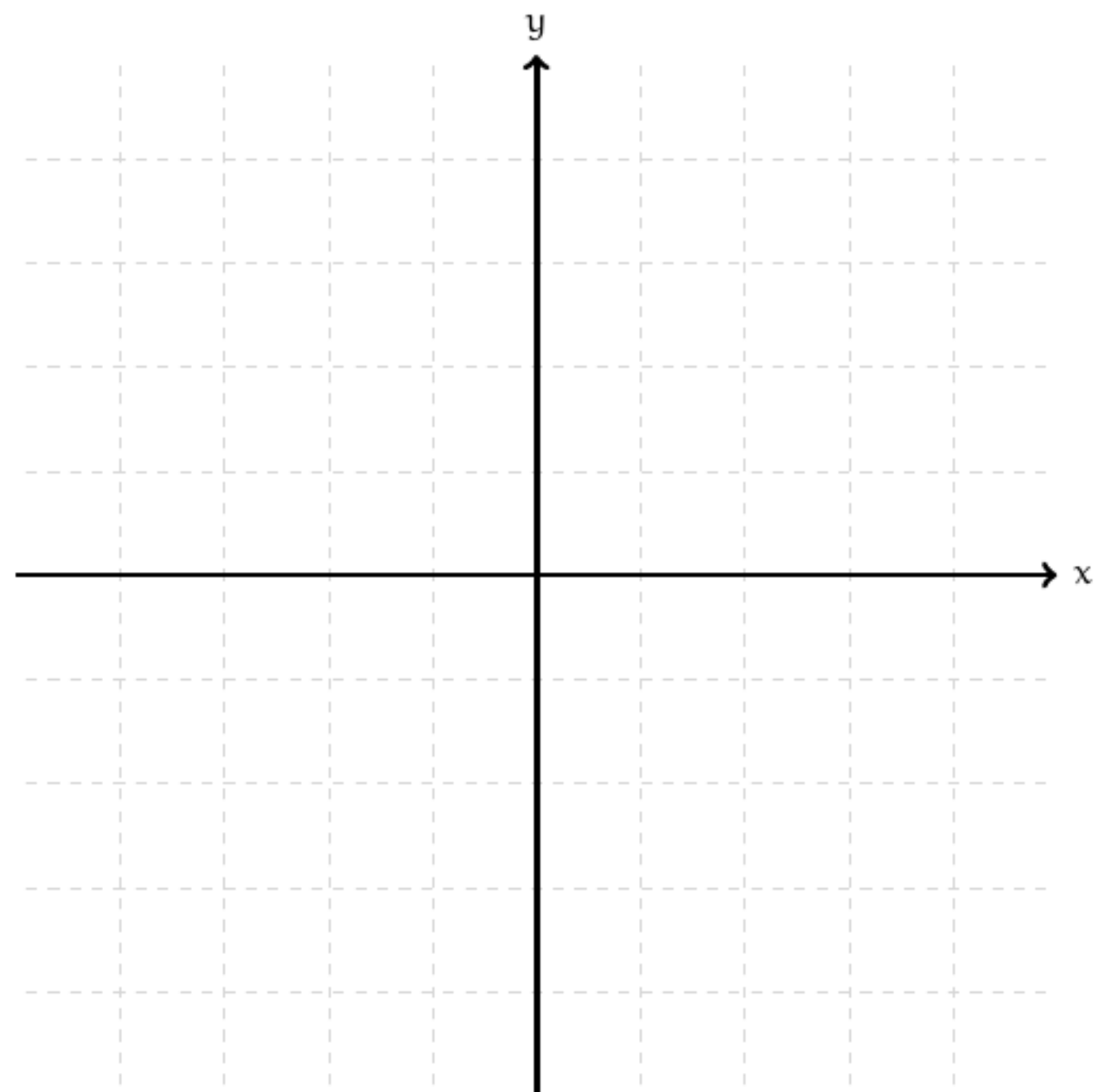
(how are random variables vectors???)

Non-Example: Squares

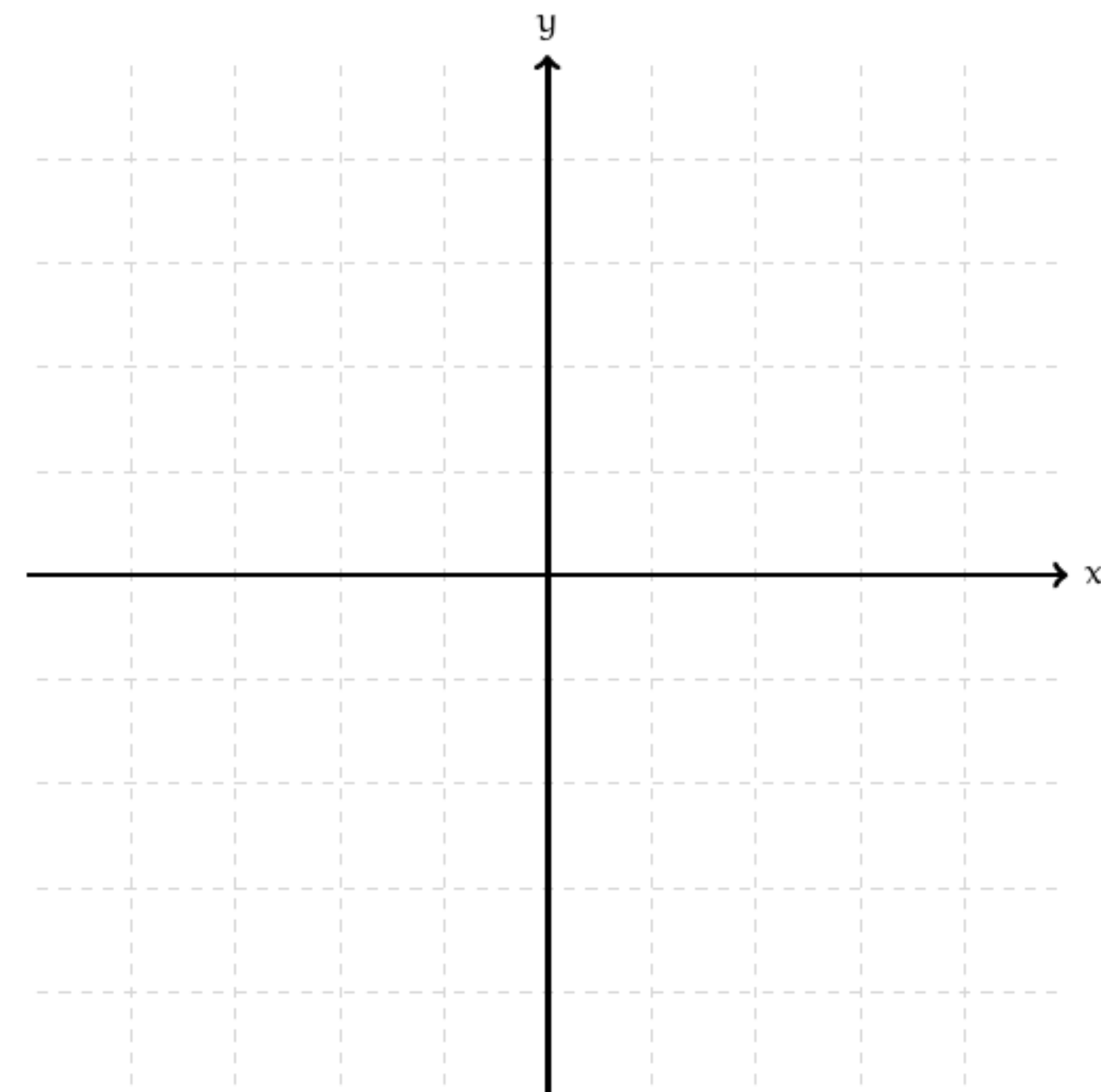
$$T(x) = x^2$$

Note that $T: \mathbb{R}^1 \rightarrow \mathbb{R}^1$

Non-Example: Translation



$$\mathbf{x} + \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$



Properties of Linear Transformations

The Zero Vector

$$T(\mathbf{0}) = ???$$

The Zero Vector

$$T(\mathbf{0}) = \mathbf{0}$$

The Zero Vector

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The zero vector is *fixed* by linear transformations

The Zero Vector

$$T(\mathbf{0}) = \mathbf{0}$$

Note: These may be different dimensions!

The zero vector is *fixed* by linear transformations

A Single Condition

$$T(a\mathbf{v} + b\mathbf{u}) = aT(\mathbf{v}) + bT(\mathbf{u})$$

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We can combine our linearity conditions

A Single Condition

Theorem. A transformation $T: \mathbb{R}^m \rightarrow \mathbb{R}^n$ is linear if and only if for any vectors \mathbf{u} and \mathbf{v} in \mathbb{R}^m and any real numbers a and b ,

$$T(a\mathbf{u} + b\mathbf{v}) = aT(\mathbf{u}) + bT(\mathbf{v})$$

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$$T(a\mathbf{u} + b\mathbf{v}) = aT(\mathbf{u}) + bT(\mathbf{v})$$

It's often easiest to show this
single condition

Linear Combinations

$$T(a_1\mathbf{v}_1 + a_2\mathbf{v}_2 + \dots + a_n\mathbf{v}_n)$$

And we can generalize to any linear combination

Geometry of Matrix Transformations

Motivating Questions

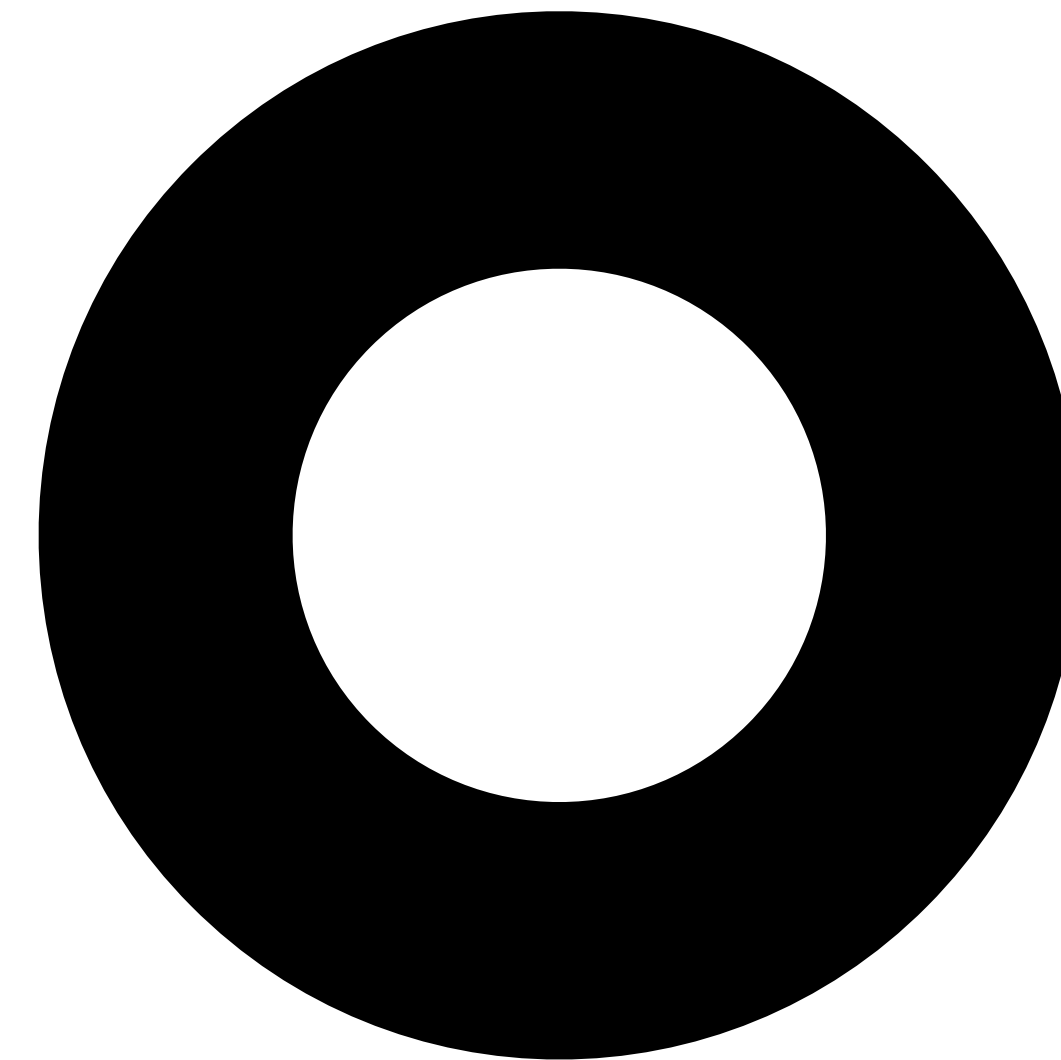
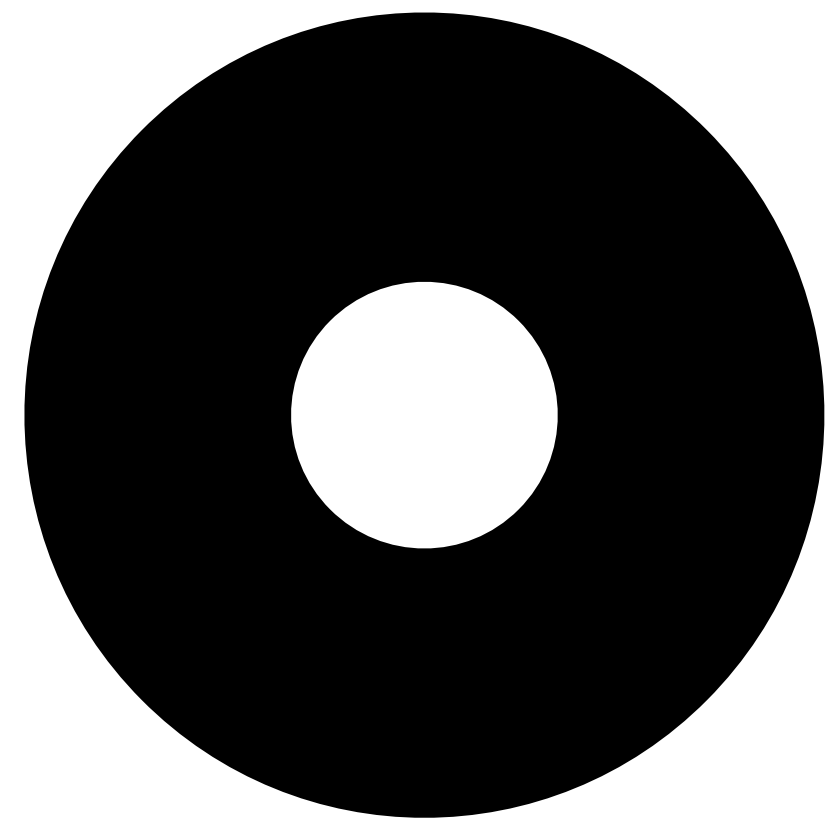
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How do we interpret what the transformation does to a set of vectors?

How does this relate to matrix equations?

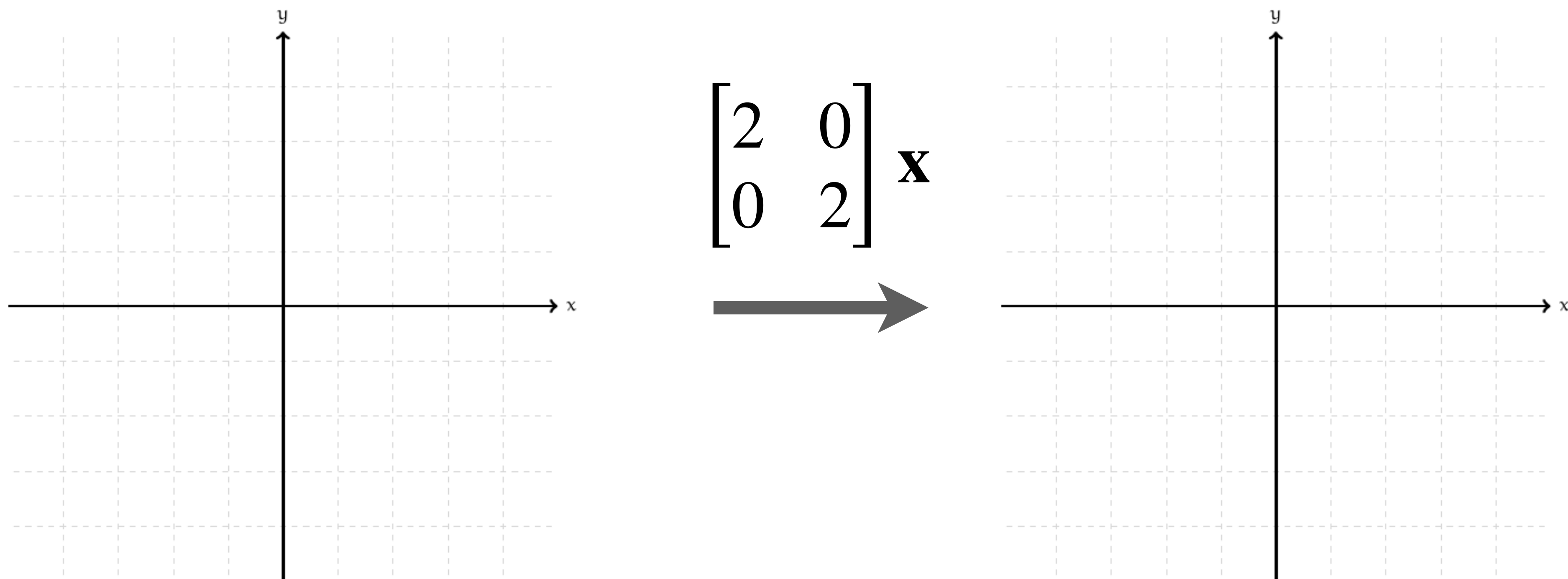
Matrix transformations change the
"shape" of a set of set of
vectors (points)

Example: Dilation



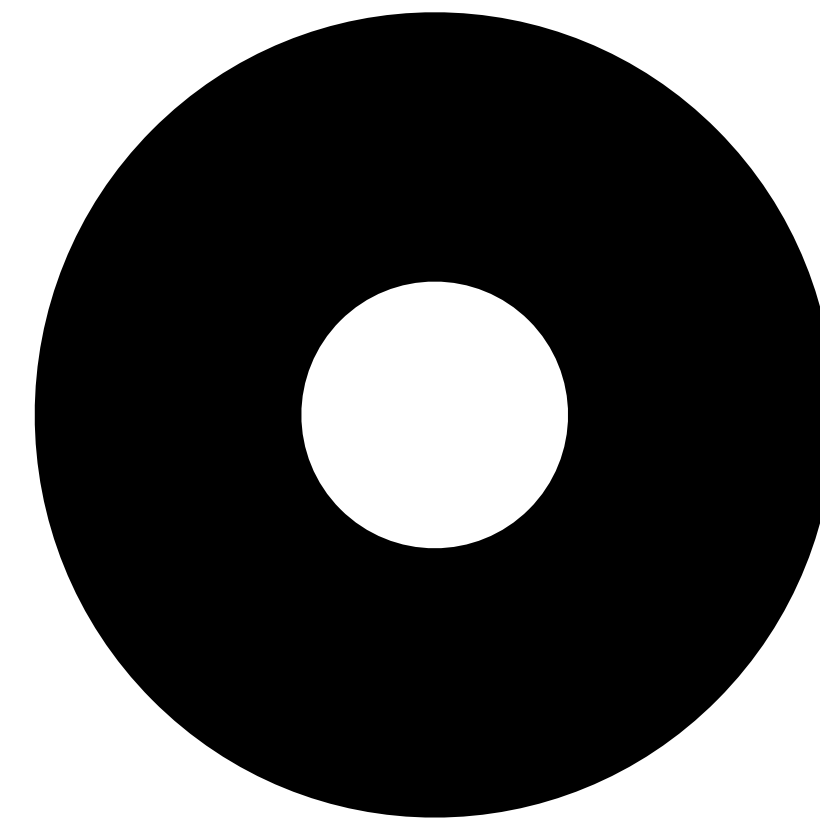
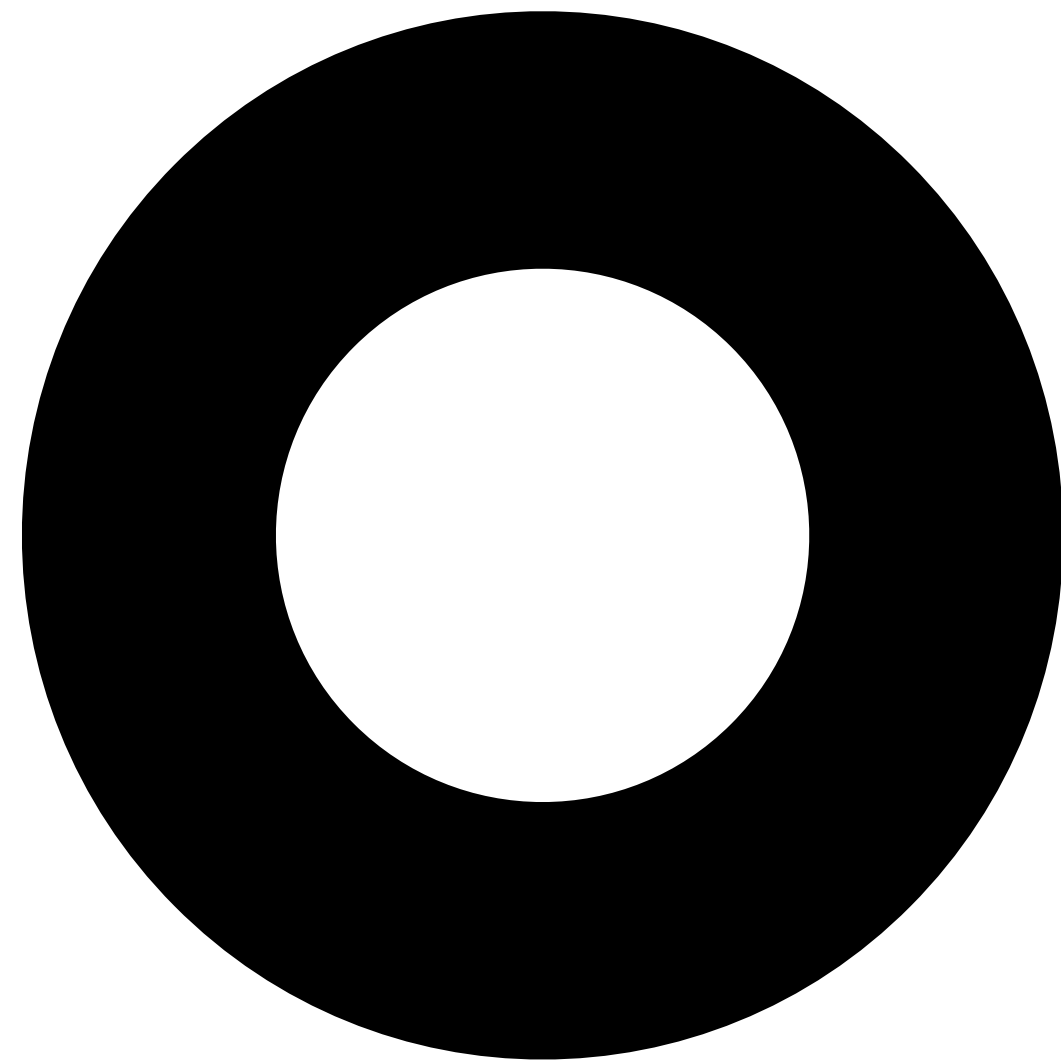
Example: Dilation

$$\begin{bmatrix} r & 0 \\ 0 & r \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} rx_1 \\ rx_2 \end{bmatrix}$$



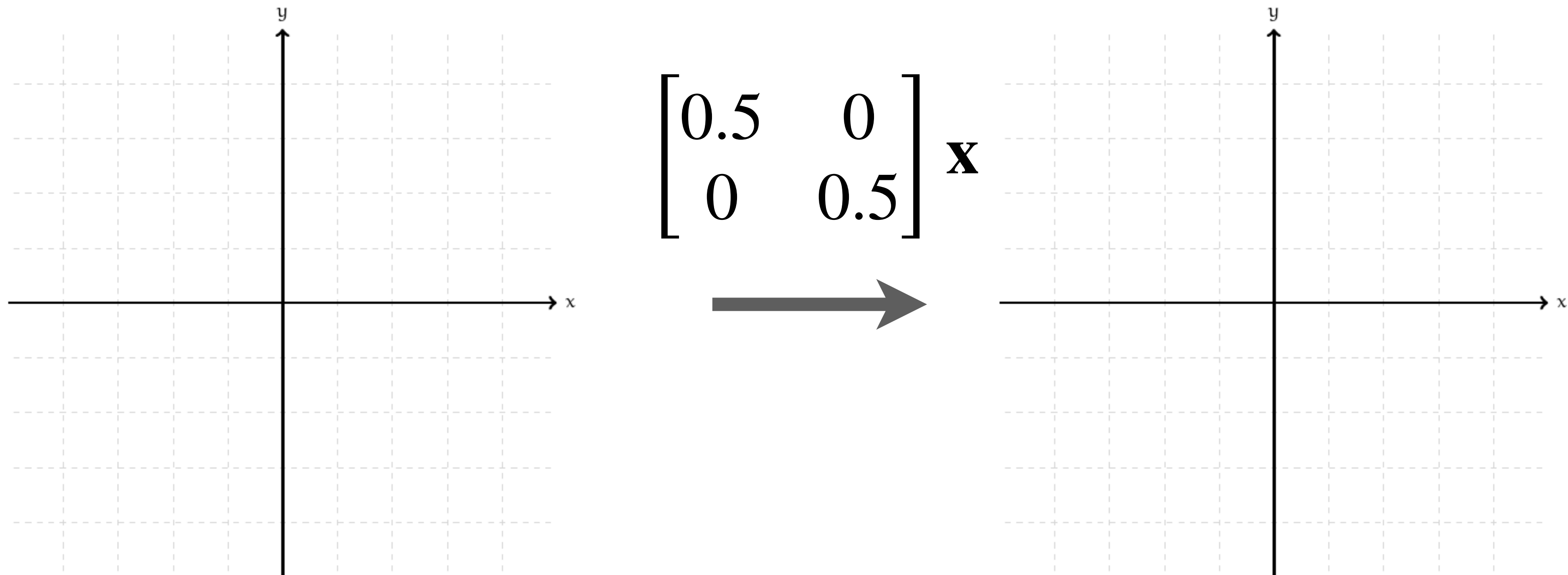
if $r > 1$, then the transformation pushes points away from the origin.

Example: Contraction



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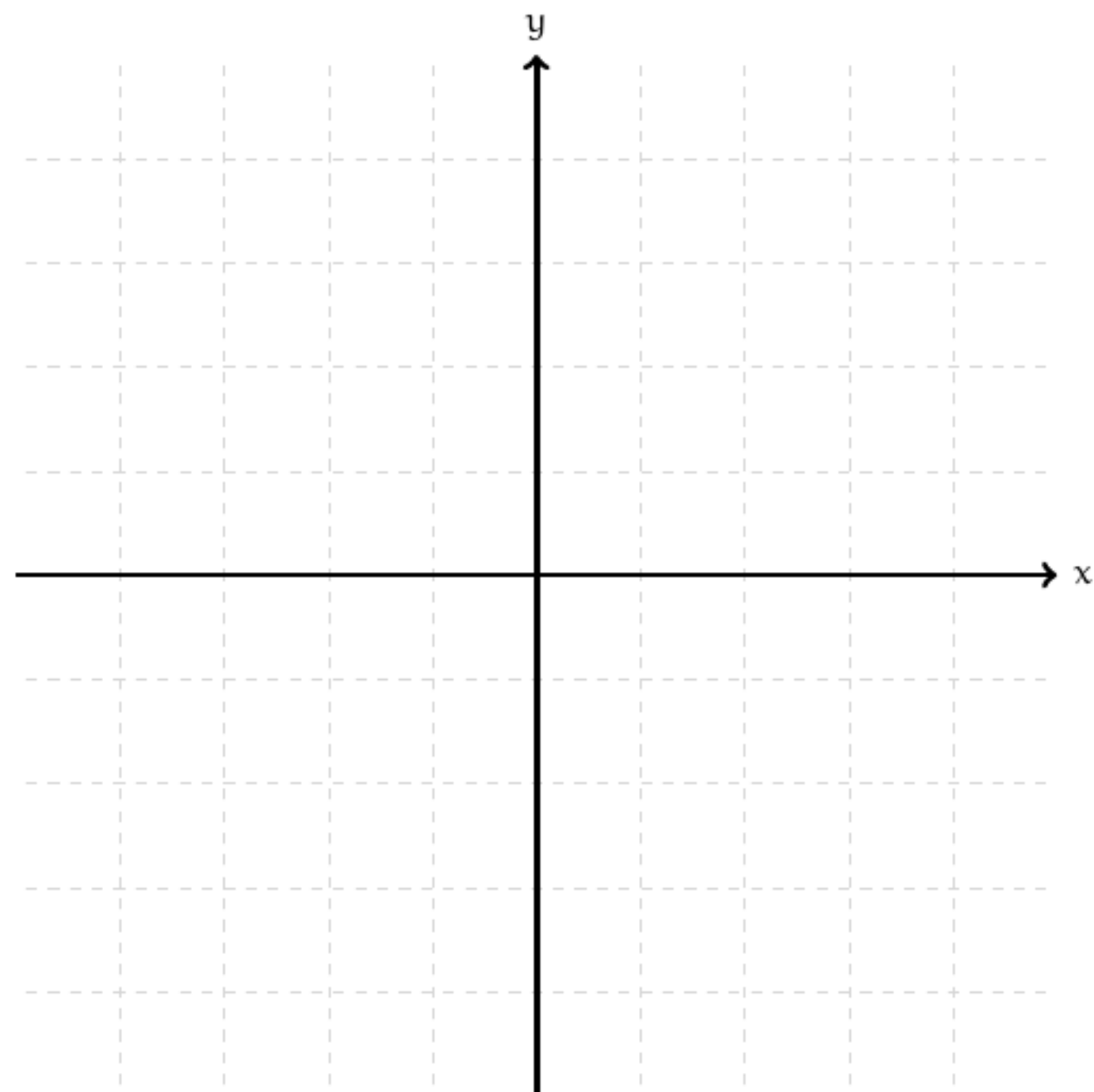
if $0 \leq r \leq 1$, then the transformation
pulls points towards the origin.

Example: Shearing

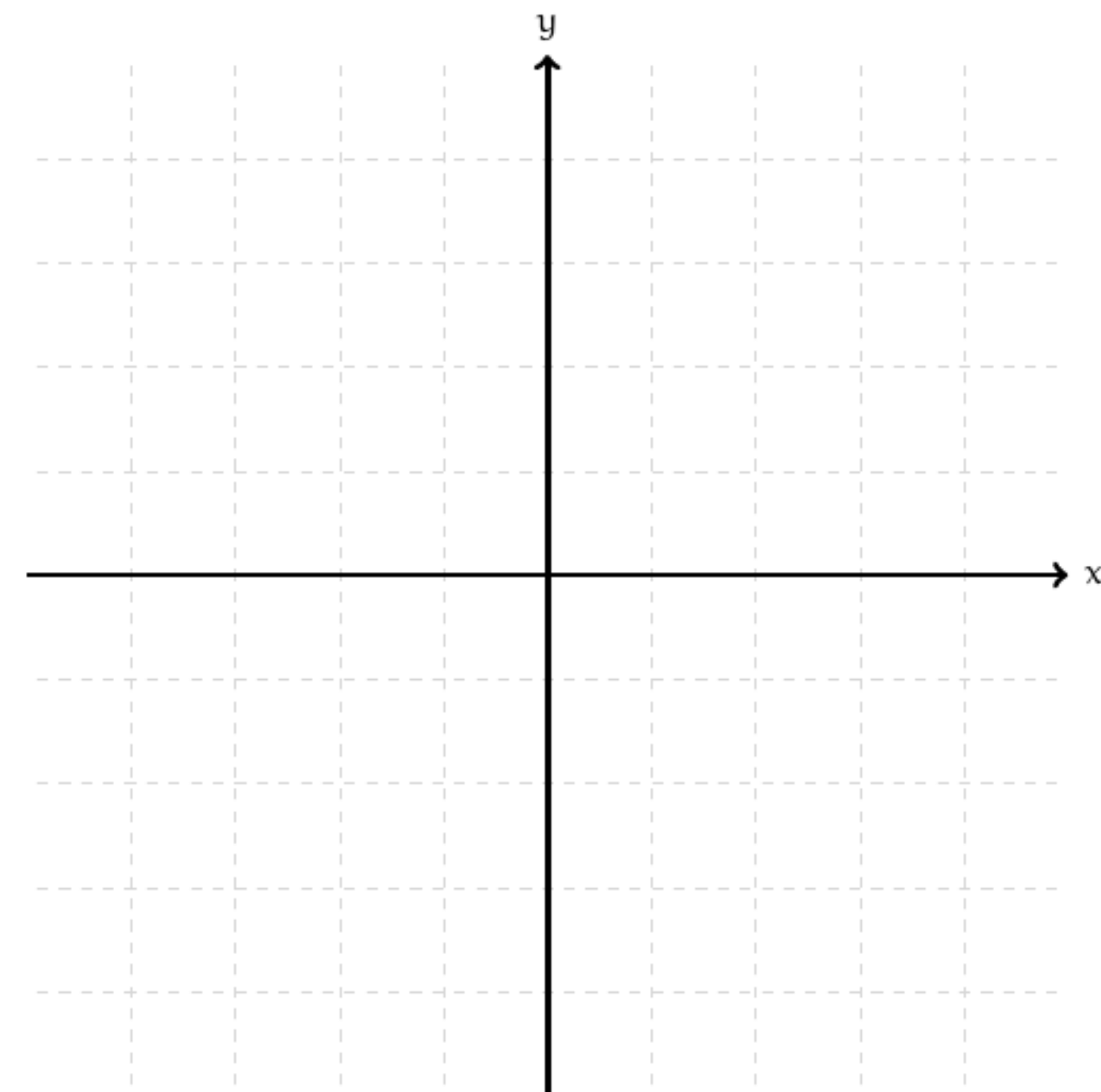


Example: Shearing

$$\begin{bmatrix} 1 & 1 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} x_1 + x_2 \\ x_2 \end{bmatrix}$$

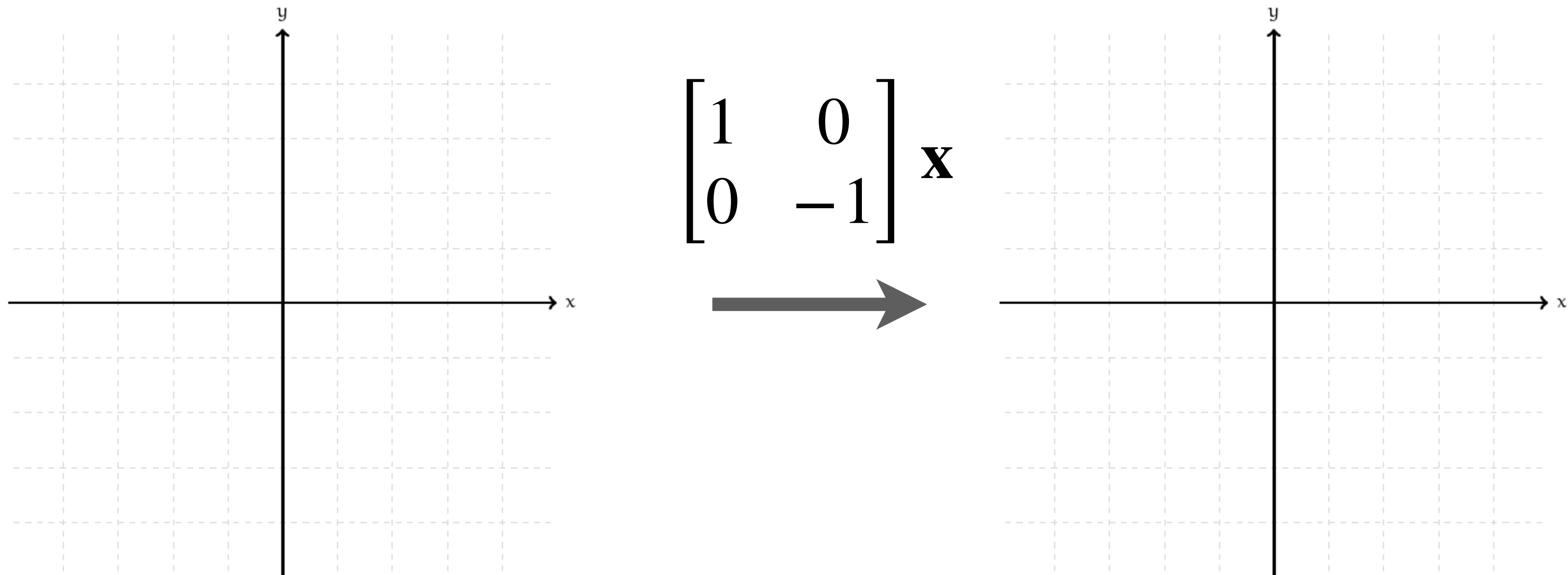


$$\begin{bmatrix} 1 & 1 \\ 0 & 1 \end{bmatrix} \mathbf{x}$$



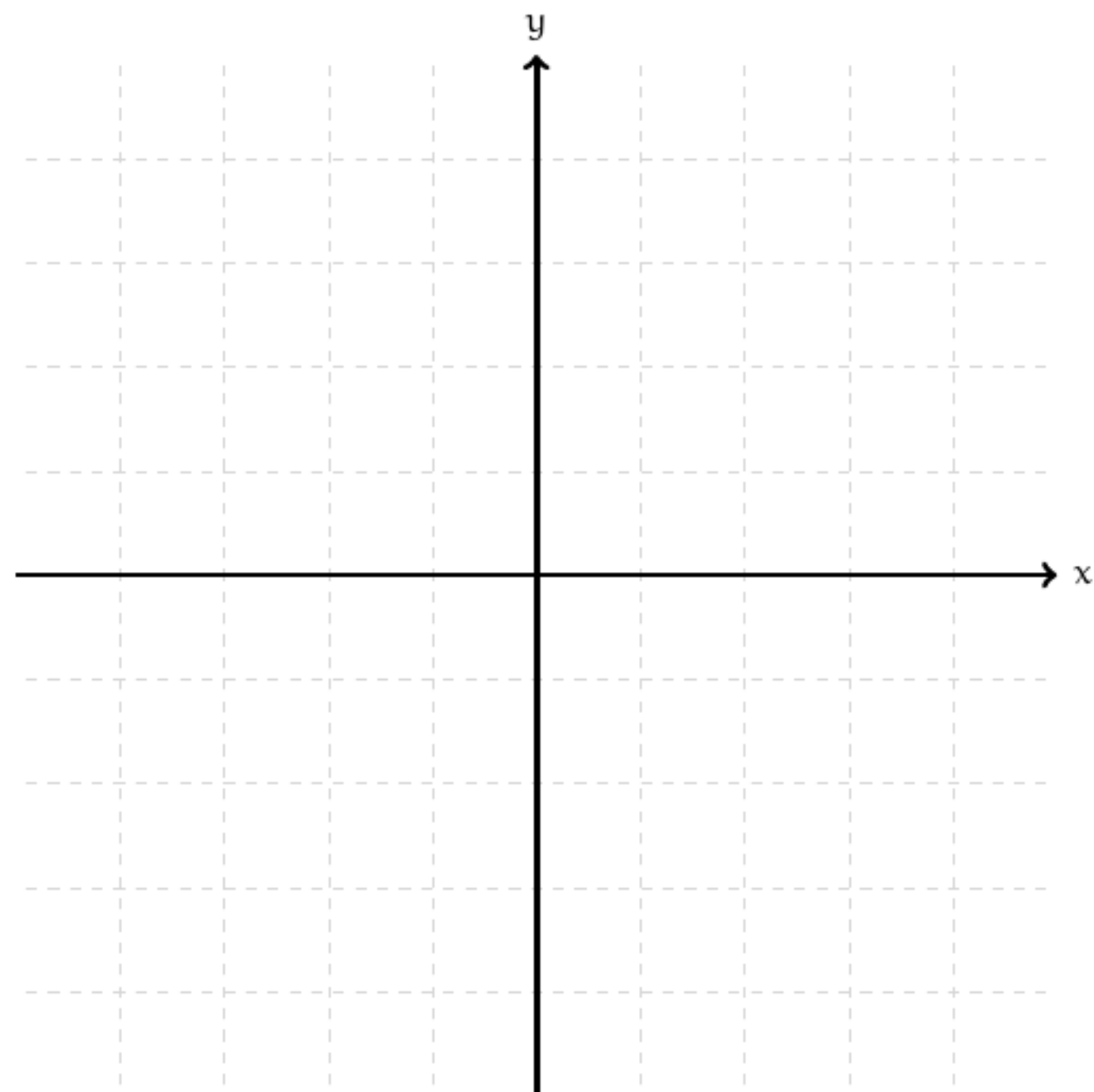
Imagine shearing like with rocks or metal.

Question

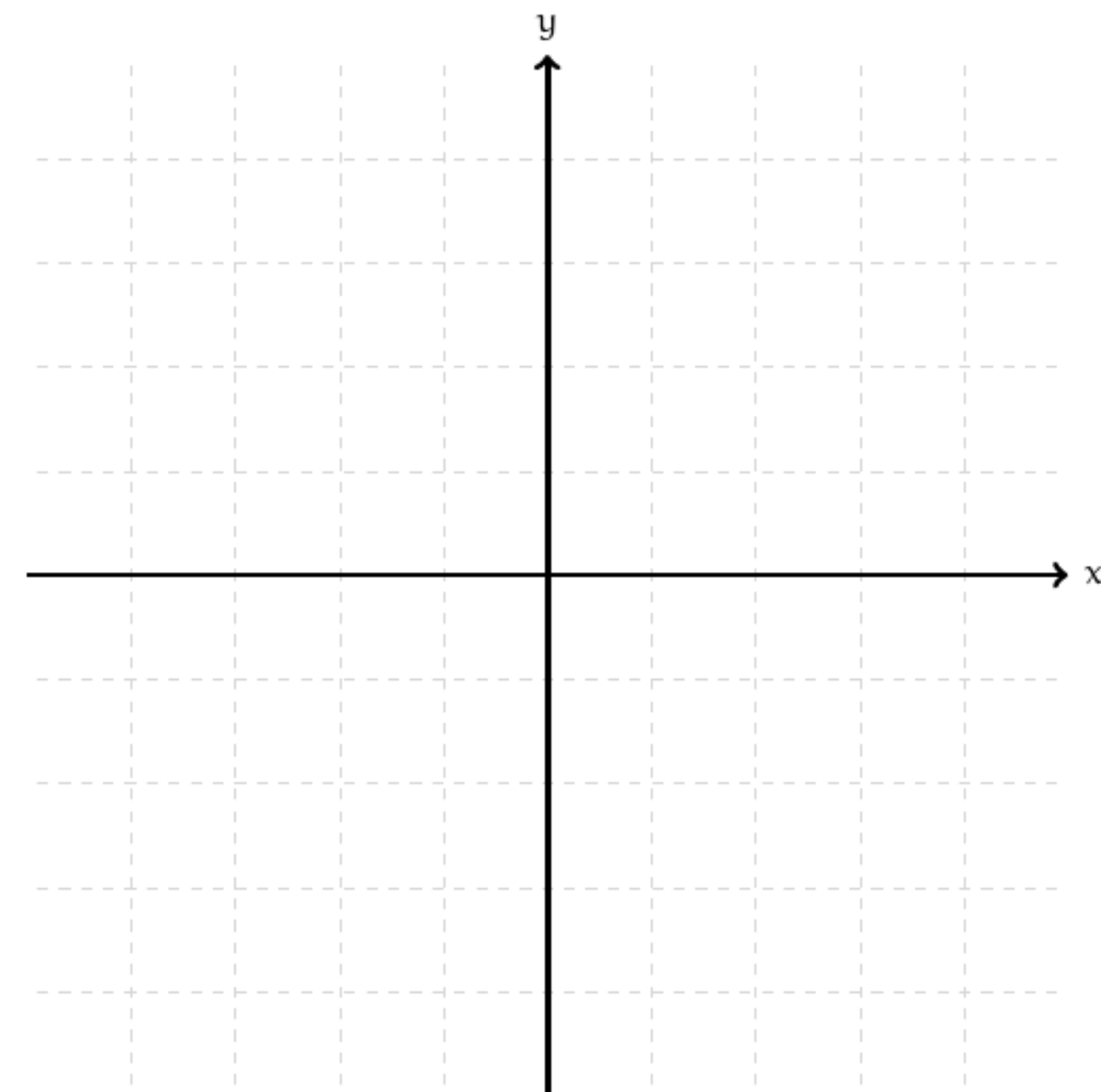


Draw how this matrix transforms points. What kind of transformation does it represent?

Answer: Reflection



$$\begin{bmatrix} 1 & 0 \\ 0 & -1 \end{bmatrix} \mathbf{x}$$



demo

Summary

Matrices can be viewed as **linear transformations**

Matrix transformations change the **shape** of points sets

Linear transformations behave well with respect to **linear combinations**