

CHAPTER 6

LINEAR TRANSFORMATIONS

6.1 WHAT IS A LINEAR TRANSFORMATION?

You know what a function is - it's a RULE which turns NUMBERS INTO OTHER NUMBERS: $f(x) = x^2$ means “please turn 3 into 9, 12 into 144 and so on”.

Similarly a TRANSFORMATION is a rule which turns VECTORS into other VECTORS. For example, “please rotate all 3-dimensional vectors through an angle of 90° clockwise around the z -axis”. A LINEAR TRANSFORMATION T is one that ALSO satisfies these rules: if c is any scalar, and \vec{u} and \vec{v} are vectors, then

$$T(c\vec{u}) = cT(\vec{u}) \text{ and } T(\vec{u} + \vec{v}) = T(\vec{u}) + T(\vec{v}).$$

EXAMPLE: Let I be the rule $I\vec{u} = \vec{u}$ for all \vec{u} .

You can check that I is linear! Called IDENTITY
Linear Transformation.

EXAMPLE : Let D be the rule $D\vec{u} = 2\vec{u}$ for all \vec{u} .

$$D(c\vec{u}) = 2(c\vec{u}) = c(2\vec{u}) = cD\vec{u}$$

$$D(\vec{u} + \vec{v}) = 2(\vec{u} + \vec{v}) = 2\vec{u} + 2\vec{v} = D\vec{u} + D\vec{v} \rightarrow$$

LINEAR!

Note: Usually we write $D(\vec{u})$ as just $D\vec{u}$.

Note : A linear transformation T always maps $\vec{0}$ to $\vec{0}$.

Proof : $T(\vec{0}) = T(\vec{0} + \vec{0})$
 $= T(\vec{0}) + T(\vec{0})$

$\therefore T(\vec{0}) = \vec{0} . //$

6.2. THE BASIC BOX, AND THE MATRIX OF A LINEAR TRANSFORMATION

The usual vectors \hat{i} and \hat{j} define a square:

Let's call this the BASIC BOX in two dimensions.

Similarly, \hat{i} , \hat{j} , and \hat{k} define the BASIC BOX in 3 dimensions.

Matrix representation of a linear transformation T.

Let $\vec{i} = \begin{pmatrix} 1 \\ 0 \end{pmatrix}$ and $\vec{j} = \begin{pmatrix} 0 \\ 1 \end{pmatrix}$

Suppose $T(\vec{i}) = a\vec{i} + c\vec{j} = a\begin{pmatrix} 1 \\ 0 \end{pmatrix} + c\begin{pmatrix} 0 \\ 1 \end{pmatrix} = \begin{pmatrix} a \\ c \end{pmatrix}$

and $T(\vec{j}) = b\vec{i} + d\vec{j} = b\begin{pmatrix} 1 \\ 0 \end{pmatrix} + d\begin{pmatrix} 0 \\ 1 \end{pmatrix} = \begin{pmatrix} b \\ d \end{pmatrix}$

For any $\vec{u} = \begin{pmatrix} x \\ y \end{pmatrix} = x\vec{i} + y\vec{j}$

$$T(\vec{u}) = xT(\vec{i}) + yT(\vec{j})$$

$$= x \begin{pmatrix} a \\ c \end{pmatrix} + y \begin{pmatrix} b \\ d \end{pmatrix}$$

$$= \begin{pmatrix} ax + by \\ cx + dy \end{pmatrix}$$

$$= \begin{pmatrix} a & b \\ c & d \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix}.$$

We say that the matrix of T relative
to \vec{i}, \vec{j} is $\begin{pmatrix} a & b \\ c & d \end{pmatrix}$.

Example The identity transformation

$$I(\vec{u}) = \vec{u} \text{ for all vectors } \vec{u}.$$

In two dimensions :

$$I(\vec{i}) = \vec{i} = \begin{pmatrix} 1 \\ 0 \end{pmatrix}$$

$$I(\vec{j}) = \vec{j} = \begin{pmatrix} 0 \\ 1 \end{pmatrix}$$

$$\therefore I \sim \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}$$

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Example In two dimensions, $T(\vec{u}) = k \vec{u}$

where k = fixed constant.

Then $T(\vec{i}) = k \vec{i} = \begin{pmatrix} k \\ 0 \end{pmatrix}$

$$T(\vec{j}) = k \vec{j} = \begin{pmatrix} 0 \\ k \end{pmatrix}$$

$$\therefore T \sim \begin{pmatrix} k & 0 \\ 0 & k \end{pmatrix}$$

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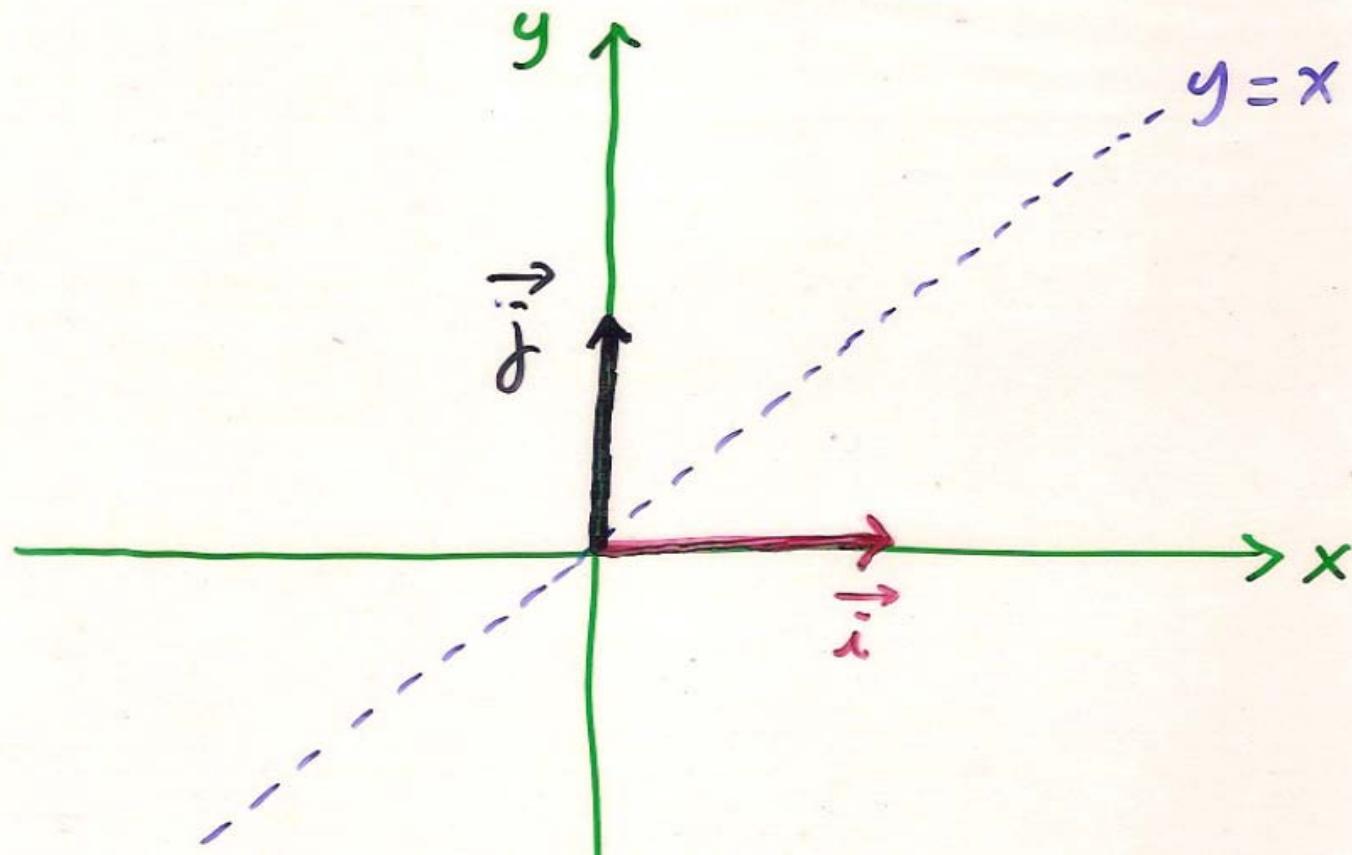
Example In two dimensions,

$$T(\vec{i}) = \vec{j} = \begin{pmatrix} 0 \\ 1 \end{pmatrix}$$

$$T(\vec{j}) = \vec{i} = \begin{pmatrix} 1 \\ 0 \end{pmatrix}$$

$$\therefore T \sim \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix}$$

Note : This is a reflection about
the line $y = x$.



Example In two dimensions,

$$T(\vec{i}) = \vec{i} + \frac{1}{4} \vec{j} = \begin{pmatrix} 1 \\ \frac{1}{4} \end{pmatrix}$$

$$T(\vec{j}) = \frac{1}{4} \vec{i} + \vec{j} = \begin{pmatrix} \frac{1}{4} \\ 1 \end{pmatrix}$$

$$\therefore T \sim \begin{pmatrix} 1 & \frac{1}{4} \\ \frac{1}{4} & 1 \end{pmatrix}$$

Example In three dimensions,

$$T\vec{i} = \vec{i} + 4\vec{j} + 7\vec{k} = \begin{pmatrix} 1 \\ 4 \\ 7 \end{pmatrix}$$

$$T\vec{j} = 2\vec{i} + 5\vec{j} + 8\vec{k} = \begin{pmatrix} 2 \\ 5 \\ 8 \end{pmatrix}$$

$$T\vec{k} = 3\vec{i} + 6\vec{j} + 9\vec{k} = \begin{pmatrix} 3 \\ 6 \\ 9 \end{pmatrix}$$

$$\therefore T \sim \begin{pmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{pmatrix}$$

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Example $T: \mathbb{R}^2 \rightarrow \mathbb{R}^3$

$$T\vec{i} = \vec{i} + \vec{j} + 2\vec{k} = \begin{pmatrix} 1 \\ 1 \\ 2 \end{pmatrix}$$

$$T\vec{j} = \vec{i} - 3\vec{k} = \begin{pmatrix} 1 \\ 0 \\ -3 \end{pmatrix}$$

$$\therefore T \sim \begin{pmatrix} 1 & 1 \\ 1 & 0 \\ 2 & -3 \end{pmatrix}$$

e.g. What is $T(-\vec{i} + \vec{j})$?

Solution: $T(-\vec{i} + \vec{j}) = T(-1)$

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

$$= \begin{pmatrix} 0 \\ -1 \\ -5 \end{pmatrix}$$

$$= -\vec{j} - 5\vec{k}$$

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Example $T: \mathbb{R}^3 \rightarrow \mathbb{R}^2$,

$$T \vec{i} = 2 \vec{i} = \begin{pmatrix} 2 \\ 0 \end{pmatrix}$$

$$T \vec{j} = \vec{i} + \vec{j} = \begin{pmatrix} 1 \\ 1 \end{pmatrix}$$

$$T \vec{k} = \vec{i} - \vec{j} = \begin{pmatrix} 1 \\ -1 \end{pmatrix}$$

$$\therefore T \sim \begin{pmatrix} 2 & 1 & 1 \\ 0 & 1 & -1 \end{pmatrix}$$

e.g. What is $T(\vec{i} - \vec{j} + 2\vec{k})$?

Solution: $T(\vec{i} - \vec{j} + 2\vec{k}) = T\left(\begin{pmatrix} 1 \\ -1 \\ 2 \end{pmatrix}\right)$

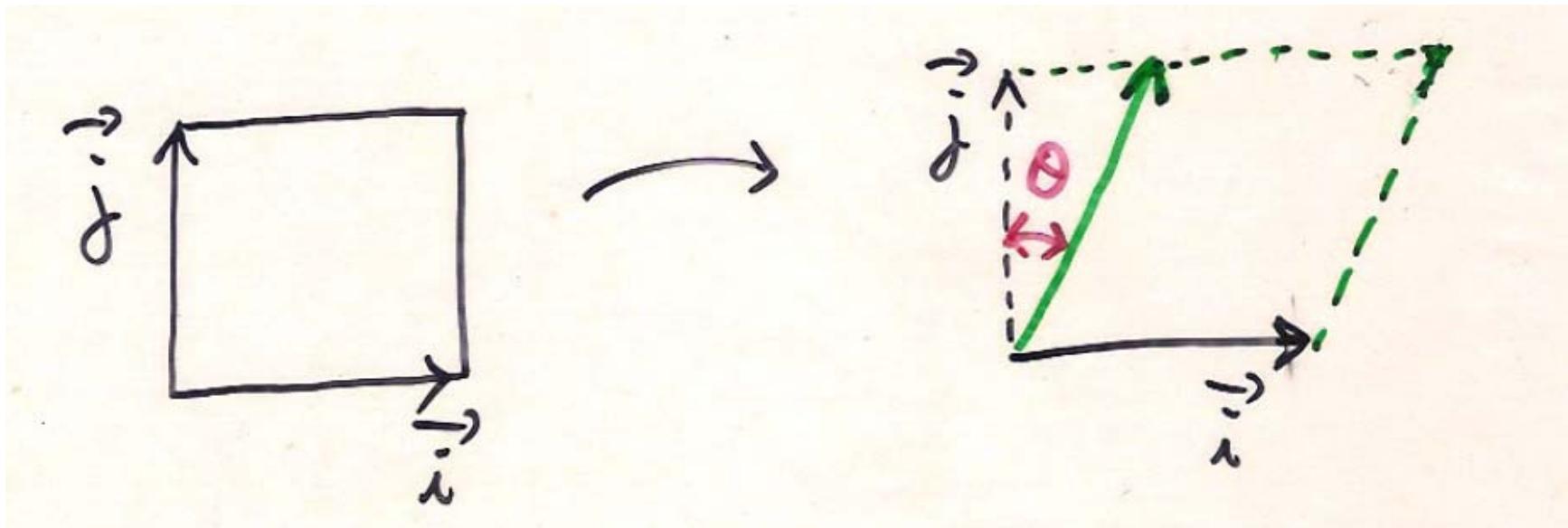
$$= \begin{pmatrix} 2 & 1 & 1 \\ 0 & 1 & -1 \end{pmatrix} \begin{pmatrix} 1 \\ -1 \\ 2 \end{pmatrix}$$

$$= \begin{pmatrix} 3 \\ -3 \end{pmatrix}$$

$$= 3\vec{i} - 3\vec{j}$$

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EXAMPLE: Suppose, in solid mechanics, you take a flat square of rubber and SHEAR it, as shown.



A two dimensional shear

$$S \vec{i} = \vec{i} = \begin{pmatrix} 1 \\ 0 \end{pmatrix}$$

$$S \vec{j} = (\tan \theta) \vec{i} + \vec{j} = \begin{pmatrix} \tan \theta \\ 1 \end{pmatrix}$$

$$\therefore S \sim \begin{pmatrix} 1 & \tan \theta \\ 0 & 1 \end{pmatrix}$$

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e.g. A shearing force, parallel to the
x-axis, with shearing angle 30° , is
applied to the vector $2\vec{i} - 3\vec{j}$.
What is its image?

Solution: $S \sim \begin{pmatrix} 1 & \tan 30^\circ \\ 0 & 1 \end{pmatrix} = \begin{pmatrix} 1 & \frac{1}{\sqrt{3}} \\ 0 & 1 \end{pmatrix}$

$$\therefore S(2\vec{i} - 3\vec{j}) = S \begin{pmatrix} 2 \\ -3 \end{pmatrix}$$

$$= \begin{pmatrix} 1 & \frac{1}{\sqrt{3}} \\ 0 & 1 \end{pmatrix} \begin{pmatrix} 2 \\ -3 \end{pmatrix}$$

$$= \begin{pmatrix} 2 - \sqrt{3} \\ -3 \end{pmatrix}$$

$$= (2 - \sqrt{3})\vec{i} - 3\vec{j}$$

Example In two dimensions,

$$T\vec{i} = \vec{i} + \vec{j} = \begin{pmatrix} 1 \\ 1 \end{pmatrix}$$

$$T\vec{j} = \vec{i} + \vec{j} = \begin{pmatrix} 1 \\ 1 \end{pmatrix}$$

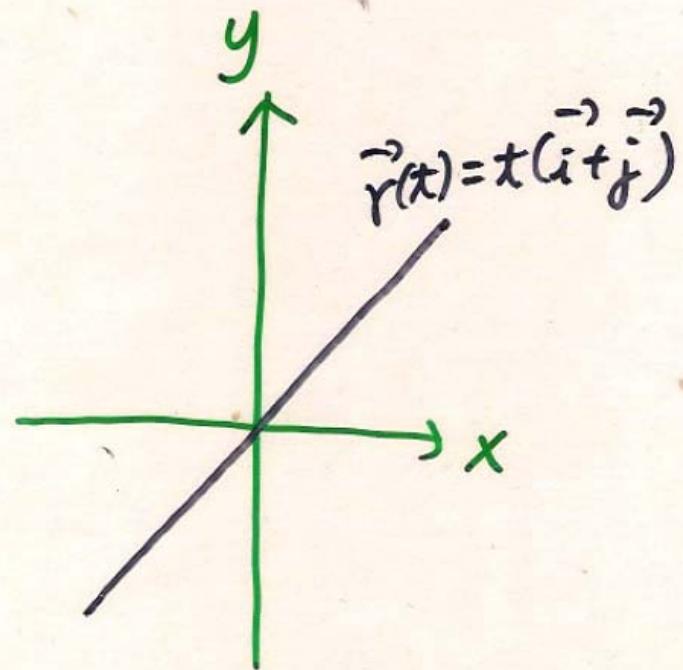
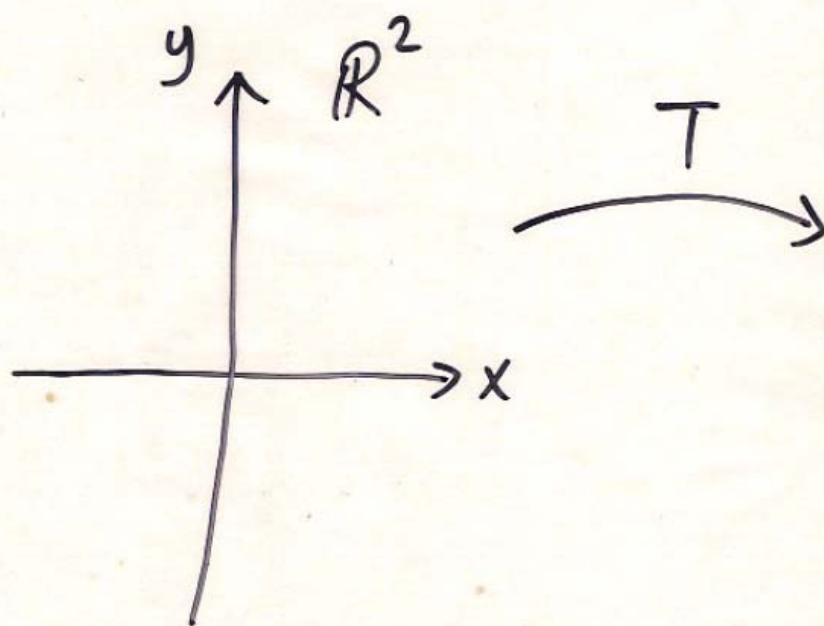
$$\therefore T \sim \begin{pmatrix} 1 & 1 \\ 1 & 1 \end{pmatrix}$$

Take any vector $\vec{u} = a\vec{i} + b\vec{j} = \begin{pmatrix} a \\ b \end{pmatrix}$

Then $T\vec{u} = \begin{pmatrix} 1 & 1 \\ 1 & 1 \end{pmatrix} \begin{pmatrix} a \\ b \end{pmatrix} = \begin{pmatrix} a+b \\ a+b \end{pmatrix}$

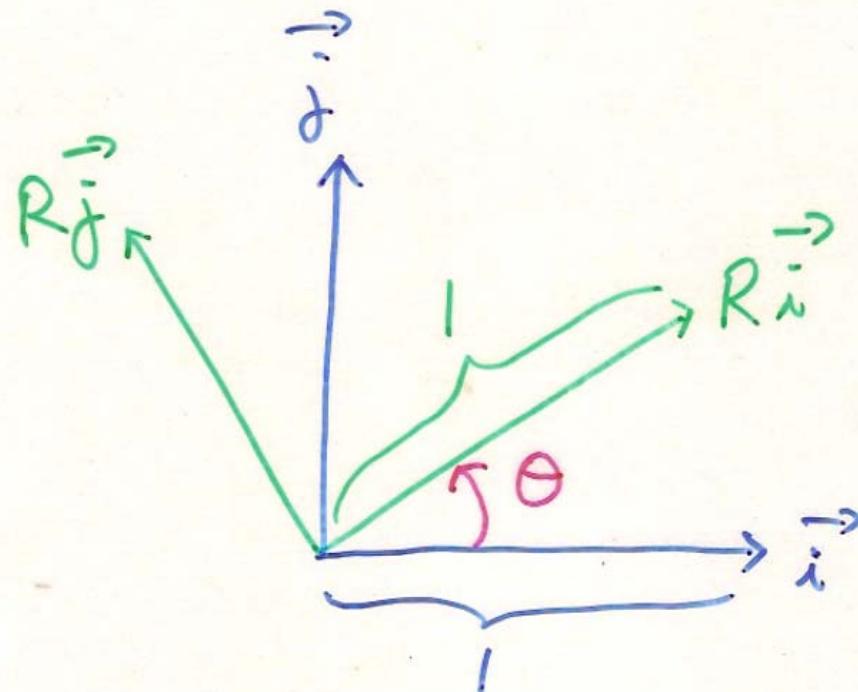
$$= (a+b) \begin{pmatrix} 1 \\ 1 \end{pmatrix} = (a+b) \left\{ \vec{i} + \vec{j} \right\}$$

$\therefore T$ maps \mathbb{R}^2 to the line $\vec{r}(t) = t(\vec{i} + \vec{j})$



EXAMPLE: Rotations in the plane.

Rotation:



$$R\vec{i} = \cos\theta \vec{i} + \sin\theta \vec{j} = \begin{pmatrix} \cos\theta \\ \sin\theta \end{pmatrix}$$

$$R\vec{j} = \cos\left(\frac{\pi}{2} + \theta\right) \vec{i} + \sin\left(\frac{\pi}{2} + \theta\right) \vec{j}$$

$$= -\sin\theta \vec{i} + \cos\theta \vec{j} = \begin{pmatrix} -\sin\theta \\ \cos\theta \end{pmatrix}$$

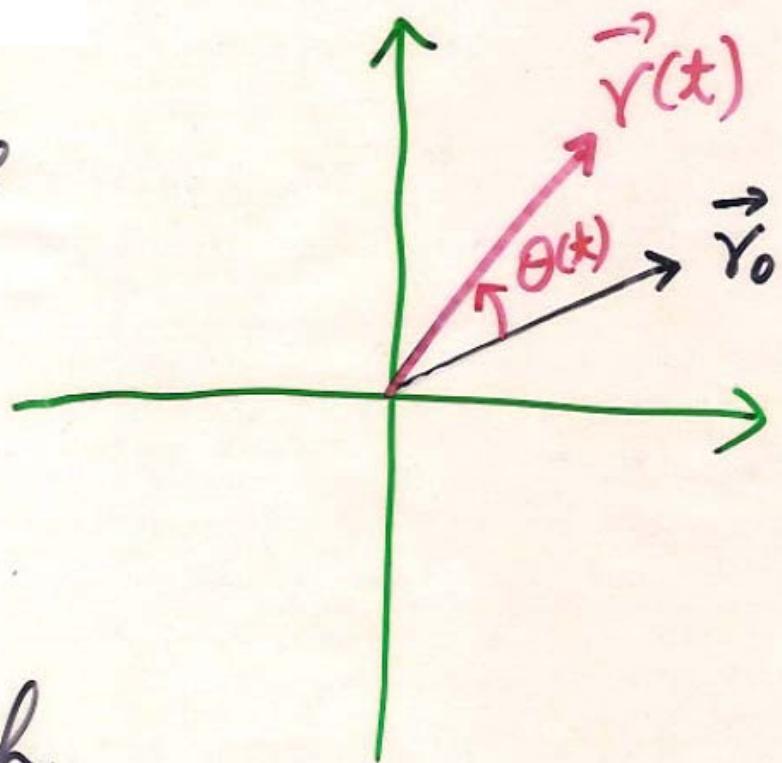
The matrix of R relative to \vec{i}, \vec{j} is

$$\begin{pmatrix} \cos\theta & -\sin\theta \\ \sin\theta & \cos\theta \end{pmatrix}$$

Application: Suppose an object is moving on a circle at constant angular speed ω . What is its acceleration?

at $t=0$, the particle
is at \vec{r}_0 .

at t , the particle
has rotated through
an angle $\theta(t) = \omega t$



$$\therefore \vec{r}(t) = \begin{pmatrix} \cos \theta(t) & -\sin \theta(t) \\ \sin \theta(t) & \cos \theta(t) \end{pmatrix} \vec{r}_0$$

$$= \begin{pmatrix} \cos \omega t & -\sin \omega t \\ \sin \omega t & \cos \omega t \end{pmatrix} \vec{r}_0$$

$$\dot{\vec{r}}(t) = \frac{d}{dt} \vec{r}(t) = \begin{pmatrix} -\omega \sin \omega t & -\omega \cos \omega t \\ \omega \cos \omega t & -\omega \sin \omega t \end{pmatrix} \vec{r}_0$$

$$\ddot{\vec{r}} = \begin{pmatrix} -\omega^2 \cos \omega t & \omega^2 \sin \omega t \\ -\omega^2 \sin \omega t & -\omega^2 \cos \omega t \end{pmatrix} \vec{r}_0$$

$$= -\omega^2 \begin{pmatrix} \cos \omega t & -\sin \omega t \\ \sin \omega t & \cos \omega t \end{pmatrix} \vec{r}_0$$

$$= -\omega^2 \vec{r}$$

$$\frac{d^2 \vec{r}}{dt^2} = -\omega^2 \vec{r},$$

which is formula you know from physics.

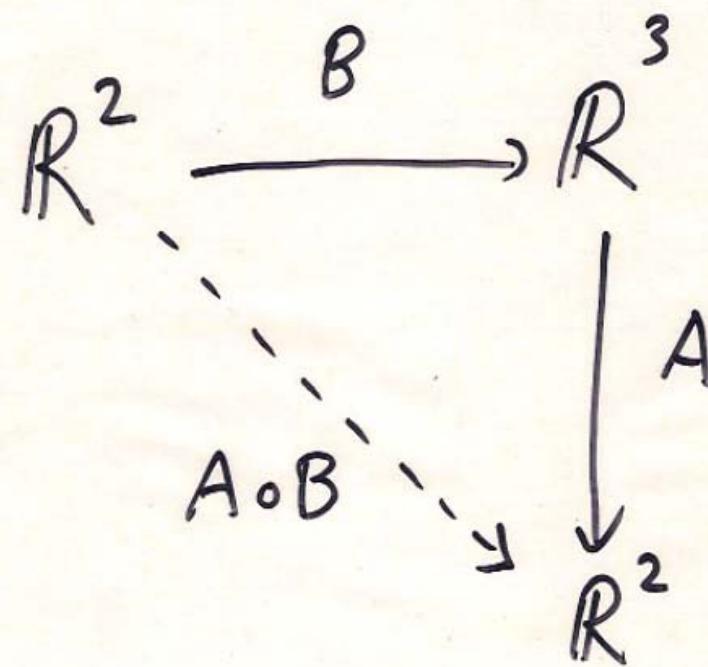
6.3. COMPOSITE TRANSFORMATIONS AND MATRIX MULTIPLICATION.

You know what it means to take the COMPOSITE of two functions: if $f(u) = \sin(u)$, and $u(x) = x^2$, then $f \circ u$ means: “please do u FIRST, THEN f , so $f \circ u(x) = \sin(x^2)$. NOTE THE ORDER!!

$u \circ f(x) = \sin^2(x)$, NOT the same!

Similarly if A and B are linear transformations, then AB means “do B FIRST, then A ”.

Consider an example



Suppose $B \vec{i} = \vec{i} + \vec{j} + \vec{k}$ } $\Rightarrow B \sim \begin{pmatrix} 1 & 1 \\ 1 & -1 \end{pmatrix}$

$$B \vec{j} = \vec{i} - \vec{j} + \vec{k}$$

$$\left. \begin{array}{l} A \vec{i} = \vec{i} + \vec{j} \\ A \vec{j} = \vec{i} - \vec{j} \\ A \vec{k} = -\vec{i} + \vec{j} \end{array} \right\} \Rightarrow A \sim \begin{pmatrix} 1 & 1 & -1 \\ 1 & -1 & 1 \end{pmatrix}$$

Then $A \circ B(\vec{i}) = A(B\vec{i})$

$$= A(\vec{i} + \vec{j} + \vec{k})$$
$$= (\vec{i} + \vec{j}) + (\vec{i} - \vec{j}) + (-\vec{i} + \vec{j})$$
$$= \vec{i} + \vec{j}$$

$$\begin{aligned}
 A \circ B(\vec{j}') &= A(B\vec{j}) \\
 &= A(\vec{i} - \vec{j} + \vec{k}) \\
 &= (\vec{i} + \vec{j}) - (\vec{i} - \vec{j}) + (-\vec{i} + \vec{j}) \\
 &= -\vec{i} + 3\vec{j}
 \end{aligned}$$

$$\therefore A \circ B \sim \begin{pmatrix} 1 & -1 \\ & 3 \end{pmatrix}$$

$$AB = \begin{pmatrix} 1 & 1 & -1 \\ 1 & -1 & 1 \end{pmatrix} \begin{pmatrix} 1 & 1 \\ 1 & -1 \\ 1 & 1 \end{pmatrix} = \begin{pmatrix} 1 & -1 \\ 1 & 3 \end{pmatrix}$$

$$\therefore A \circ B \sim AB$$

IMPORTANT FACT: Suppose a_{ij} is the matrix of a linear transformation A relative to $\hat{i}\hat{j}\hat{k}$, and suppose b_{ij} is the matrix of the Linear Transformation B relative to $\hat{i}\hat{j}\hat{k}$. Suppose that AB makes sense. Then the matrix of AB relative to $\hat{i}\hat{j}$ or $\hat{i}\hat{j}\hat{k}$ is just the matrix product of a_{ij} and b_{ij} .

EXAMPLE: What happens to the vector $\begin{bmatrix} 1 \\ 2 \end{bmatrix}$ if we shear 45° parallel to the x axis and then rotate 90° anticlockwise? What if we do the same in the reverse order?

$S = \text{Shear } 45^\circ, \parallel \text{ to } x\text{-axis.}$

$R = \text{Rotate } 90^\circ \text{ anticlockwise}$

$$\therefore S \sim \begin{pmatrix} 1 & \tan 45^\circ \\ 0 & 1 \end{pmatrix} = \begin{pmatrix} 1 & 1 \\ 0 & 1 \end{pmatrix}$$

$$R \sim \begin{pmatrix} \cos 90^\circ & -\sin 90^\circ \\ \sin 90^\circ & \cos 90^\circ \end{pmatrix} = \begin{pmatrix} 0 & -1 \\ 1 & 0 \end{pmatrix}$$

(i) Shear first, then rotate :

$$R \circ S \sim \begin{pmatrix} 0 & -1 \\ 1 & 0 \end{pmatrix} \begin{pmatrix} 1 & 1 \\ 0 & 1 \end{pmatrix} = \begin{pmatrix} 0 & -1 \\ 1 & 1 \end{pmatrix}$$

Apply to $\begin{pmatrix} 1 \\ 2 \end{pmatrix}$, we have

$$R \circ S \begin{pmatrix} 1 \\ 2 \end{pmatrix} = \begin{pmatrix} 0 & -1 \\ 1 & 1 \end{pmatrix} \begin{pmatrix} 1 \\ 2 \end{pmatrix}$$

$$= \begin{pmatrix} -2 \\ 3 \end{pmatrix}$$

$$= -2\vec{i} + 3\vec{j}$$

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(ii) Rotate first, then shear:

$$S \circ R \sim \begin{pmatrix} 1 & 1 \\ 0 & 1 \end{pmatrix} \begin{pmatrix} 0 & -1 \\ 1 & 0 \end{pmatrix} = \begin{pmatrix} 1 & -1 \\ 1 & 0 \end{pmatrix}$$

Apply to $\begin{pmatrix} 1 \\ 2 \end{pmatrix}$, we have

$$S \circ R \begin{pmatrix} 1 \\ 2 \end{pmatrix} = \begin{pmatrix} 1 & -1 \\ 1 & 0 \end{pmatrix} \begin{pmatrix} 1 \\ 2 \end{pmatrix}$$

$$= \begin{pmatrix} -1 \\ 1 \end{pmatrix}$$

$$= -\vec{i} + \vec{j}$$

Example $B \sim \begin{pmatrix} 1 & 0 \\ 0 & -1 \end{pmatrix}$

$$A \sim \begin{pmatrix} 0 & 1 & 1 \\ -1 & 1 & 0 \end{pmatrix}$$

$$(i) A \circ B \sim \begin{pmatrix} 0 & 1 & 1 \\ -1 & 1 & 0 \end{pmatrix} \begin{pmatrix} 1 & 0 \\ 0 & -1 \\ -1 & 1 \end{pmatrix}$$
$$= \begin{pmatrix} -1 & 0 \\ -1 & -1 \end{pmatrix}$$

$$(ii) B \circ A \sim \begin{pmatrix} 1 & 0 \\ 0 & -1 \\ -1 & 1 \end{pmatrix} \begin{pmatrix} 0 & 1 & 1 \\ -1 & 1 & 0 \end{pmatrix}$$

$$= \begin{pmatrix} 0 & 1 & 1 \\ 1 & -1 & 0 \\ -1 & 0 & -1 \end{pmatrix}$$

EXAMPLE: Suppose you take a piece of rubber in 2 dimensions and shear it parallel to the x axis by θ degrees, and then shear it again by ϕ degrees. What happens?

S_θ = shear by θ° ; // to x-axis.

S_ϕ = shear by ϕ° ; // to x-axis.

S_θ first and then S_ϕ :

$$S_\phi \circ S_\theta \sim \begin{pmatrix} 1 & \tan \phi \\ 0 & 1 \end{pmatrix} \begin{pmatrix} 1 & \tan \theta \\ 0 & 1 \end{pmatrix}$$

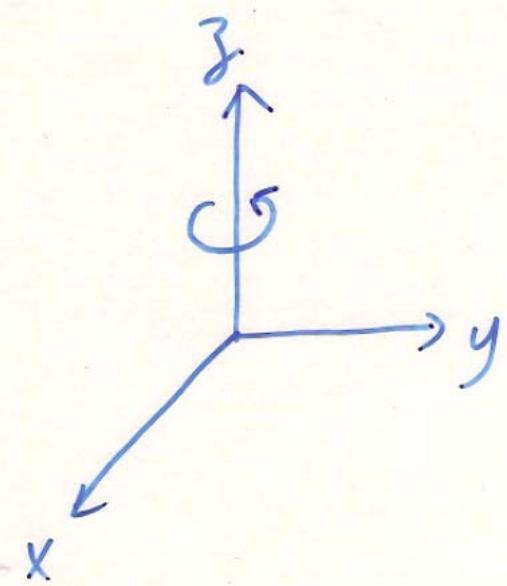
$$= \begin{pmatrix} 1 & \tan \phi + \tan \theta \\ 0 & 1 \end{pmatrix}$$

This is also a shear by α° , // to
x-axis, where α satisfies

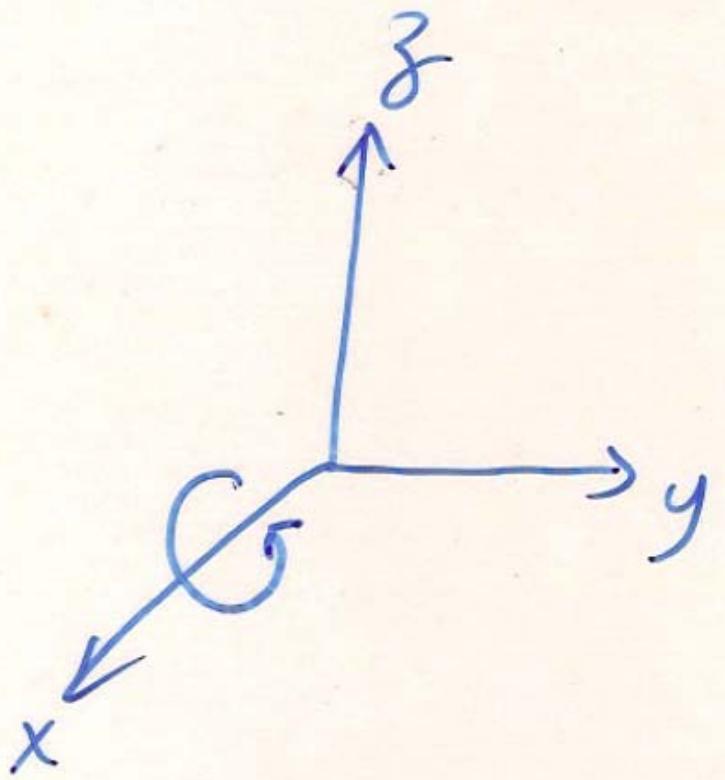
$$\tan \alpha = \tan \phi + \tan \theta$$

The shear angles don't add up, since $\tan \phi + \tan \theta \neq \tan(\theta + \phi)$.

EXAMPLE: Rotate 90° around z -axis, then rotate 90° around x -axis in 3 dimensions. [Always anti-clockwise unless otherwise stated.] Is it the same if we reverse the order?



$$A: \begin{aligned}\vec{i} &\mapsto \vec{j} = \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix} \\ \vec{j} &\mapsto -\vec{i} = \begin{pmatrix} -1 \\ 0 \\ 0 \end{pmatrix} \\ \vec{k} &\mapsto \vec{k} = \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix}\end{aligned}$$



$$\begin{aligned} \vec{i} &\mapsto \vec{i} = \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix} \\ B: \quad \vec{j} &\mapsto \vec{k} = \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix} \\ \vec{k} &\mapsto -\vec{j} = \begin{pmatrix} 0 \\ -1 \\ 0 \end{pmatrix} \end{aligned}$$

$$A = \begin{pmatrix} 0 & -1 & 0 \\ 1 & 0 & 0 \\ 0 & 0 & 1 \end{pmatrix}.$$

$$B = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 0 & -1 \\ 0 & 1 & 0 \end{pmatrix}$$

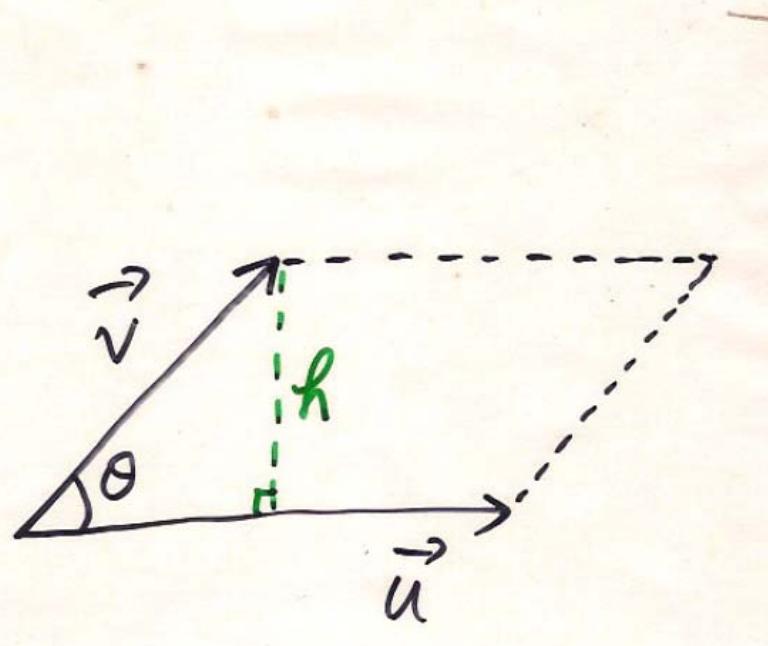
$$A \text{ then } B \Rightarrow \begin{pmatrix} 1 & 0 & 0 \\ 0 & 0 & -1 \\ 0 & 1 & 0 \end{pmatrix} \begin{pmatrix} 0 & -1 & 0 \\ 1 & 0 & 0 \\ 0 & 0 & 1 \end{pmatrix} = \begin{pmatrix} 0 & -1 & 0 \\ 0 & 0 & -1 \\ 1 & 0 & 0 \end{pmatrix}$$

$$B \text{ then } A \Rightarrow \begin{pmatrix} 0 & -1 & 0 \\ 1 & 0 & 0 \\ 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} 1 & 0 & 0 \\ 0 & 0 & -1 \\ 0 & 1 & 0 \end{pmatrix} = \begin{pmatrix} 0 & 0 & 1 \\ 1 & 0 & 0 \\ 0 & 1 & 0 \end{pmatrix}$$

so the answer is NO!

6.4 DETERMINANTS

Area of a parallelogram



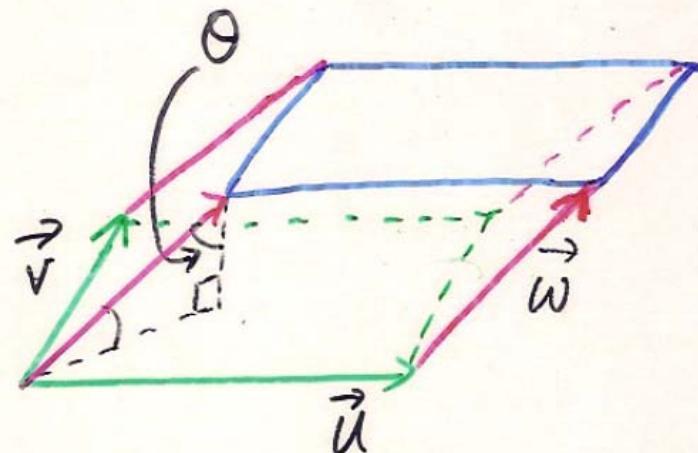
Area of parallelogram

$$= (\|\vec{u}\|) h$$

$$= \|\vec{u}\| \|\vec{v}\| \sin\theta$$

$$= \|\vec{u} \times \vec{v}\|$$

Volume of a parallelopiped



Base area = area of green parallelogram

$$= \|\vec{u} \times \vec{v}\|$$

$$\text{height} = \|\vec{w}\| \cos \theta$$

$$\begin{aligned}\text{Volume} &= \|\vec{u} \times \vec{v}\| \cdot \|\vec{w}\| \cos \theta \\ &= |(\vec{u} \times \vec{v}) \cdot \vec{w}| \end{aligned}$$

Determinant

Let $T: \mathbb{R}^2 \rightarrow \mathbb{R}^2$ be a linear

transformation.

$\therefore T\vec{i}$ and $T\vec{j}$ are two vectors in \mathbb{R}^2 .

Then $\vec{T_i} \times \vec{T_j} = \begin{cases} \vec{0} & \text{if } \vec{T_i} \text{ is } \parallel \text{ to } \vec{T_j} \\ \text{a vector } \perp \text{ to } \mathbb{R}^2 & \text{if } \vec{T_i} \times \vec{T_j} \end{cases}$

$\therefore \vec{T_i} \times \vec{T_j} = \text{multiple of } \vec{k}$

where this multiple is zero if $\vec{T_i} \parallel \vec{T_j}$.

The determinant of T is defined by

$$\vec{T_i} \times \vec{T_j} = (\det T) \vec{R}.$$

Note: $\det T = 0 \Leftrightarrow \vec{T_i} \parallel \vec{T_j}$.

Example $I = \text{identity map.}$

$$I\vec{i} \times I\vec{j} = \vec{i} \times \vec{j} = (1)\vec{k}$$

$$\therefore \det I = 1$$

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Example $T\vec{u} = c\vec{u}$, $c = \text{constant.}$

$$T\vec{i} \times T\vec{j} = c\vec{i} \times c\vec{j}$$
$$= (c^2)\vec{k}$$

$$\therefore \det T = c^2$$

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Example

$$T\vec{i} = \vec{i} + \frac{1}{4}\vec{j}$$
$$T\vec{j} = \frac{1}{4}\vec{i} + \vec{j}$$

$$T\vec{i} \times T\vec{j} = (\vec{i} + \frac{1}{4}\vec{j}) \times (\frac{1}{4}\vec{i} + \vec{j})$$

$$= \vec{i} \times \vec{j} + \frac{1}{16} \vec{j} \times \vec{i}$$

$$= \vec{i} \times \vec{j} - \frac{1}{16} \vec{i} \times \vec{j}$$

$$= \frac{15}{16} \vec{k}$$

$$\therefore \det T = \frac{15}{16}$$

=

EXAMPLE: $T\hat{i} = \hat{j}$, $T\hat{j} = \hat{i}$,

$$T\hat{i} \times T\hat{j} = \hat{j} \times \hat{i} = -\hat{k} \rightarrow \det T = -1$$

EXAMPLE: Shear, $S\hat{i} = \hat{i}$, $S\hat{j} = \hat{i}\tan\theta + \hat{j}$,

$$S\hat{i} \times S\hat{j} = \hat{k} \rightarrow \det S = 1.$$

EXAMPLE: $T\hat{i} = \hat{i} + \hat{j} = T\hat{j}$,

$$T\hat{i} \times T\hat{j} = \vec{0} \rightarrow \det T = 0.$$

EXAMPLE: Rotation

$$\begin{aligned} R\hat{i} \times R\hat{j} &= (\cos \theta \hat{i} + \sin \theta \hat{j}) \times (-\sin \theta \hat{i} + \cos \theta \hat{j}) \\ &= (\cos^2 \theta - \sin^2 \theta) \hat{k} = \hat{k} \rightarrow \det(R) = 1. \end{aligned}$$

$$\vec{T_i} \times \vec{T_j} = (\det T) \vec{k}$$

$$\det T = (\vec{T_i} \times \vec{T_j}) \cdot \vec{k}$$

$$T \sim \begin{pmatrix} a & b \\ c & d \end{pmatrix}$$

$$T\vec{i} = q\vec{i} + c\vec{j}$$

$$T\vec{j} = b\vec{i} + d\vec{j}$$

$$\begin{aligned}\vec{T_i} \times \vec{T_j} &= (\vec{a_i} + \vec{c_j}) \times (\vec{b_i} + \vec{d_j}) \\&= 0 + ad\vec{k} - bc\vec{k} + 0 \\&= (ad - bc)\vec{k} \\&= \begin{vmatrix} a & b \\ c & d \end{vmatrix} \vec{k}\end{aligned}$$

For 3×3 determinant:

$$\begin{vmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{vmatrix}$$

$$= Q_{11} \begin{vmatrix} Q_{22} & Q_{23} \\ Q_{32} & Q_{33} \end{vmatrix}$$

$$- Q_{12} \begin{vmatrix} Q_{21} & Q_{23} \\ Q_{31} & Q_{33} \end{vmatrix}$$

$$+ Q_{13} \begin{vmatrix} Q_{21} & Q_{22} \\ Q_{31} & Q_{32} \end{vmatrix}$$

Example

$$\begin{vmatrix} 1 & -1 & 0 \\ 1 & 1 & -1 \\ 2 & 0 & 0 \end{vmatrix}$$

$$= 1 \begin{vmatrix} 1 & -1 \\ 0 & 0 \end{vmatrix} - (-1) \begin{vmatrix} 1 & -1 \\ 2 & 0 \end{vmatrix} + 0 \begin{vmatrix} 1 & 1 \\ 2 & 0 \end{vmatrix}$$

$$= 1(0) + 1(2) + 0$$

$$= \underline{\underline{2}}$$

Some properties :

(a) $\det(AB) = (\det A)(\det B)$

∴ By Induction

$$\det(A_1 A_2 \dots A_n) = (\det A_1)(\det A_2) \dots (\det A_n)$$

$$(b) \det(A^T) = \det A$$

$$(c) \det(cA) = c^n \det A$$

where $c = \text{constant}$

and $A = n \times n$ matrix

Example

Let M be an orthogonal matrix

$$\therefore MM^T = I$$

$$\therefore \det(MM^T) = \det I = 1$$

$$(\det M)(\det M^T) = 1$$

$$(\det M)(\det M) = 1$$

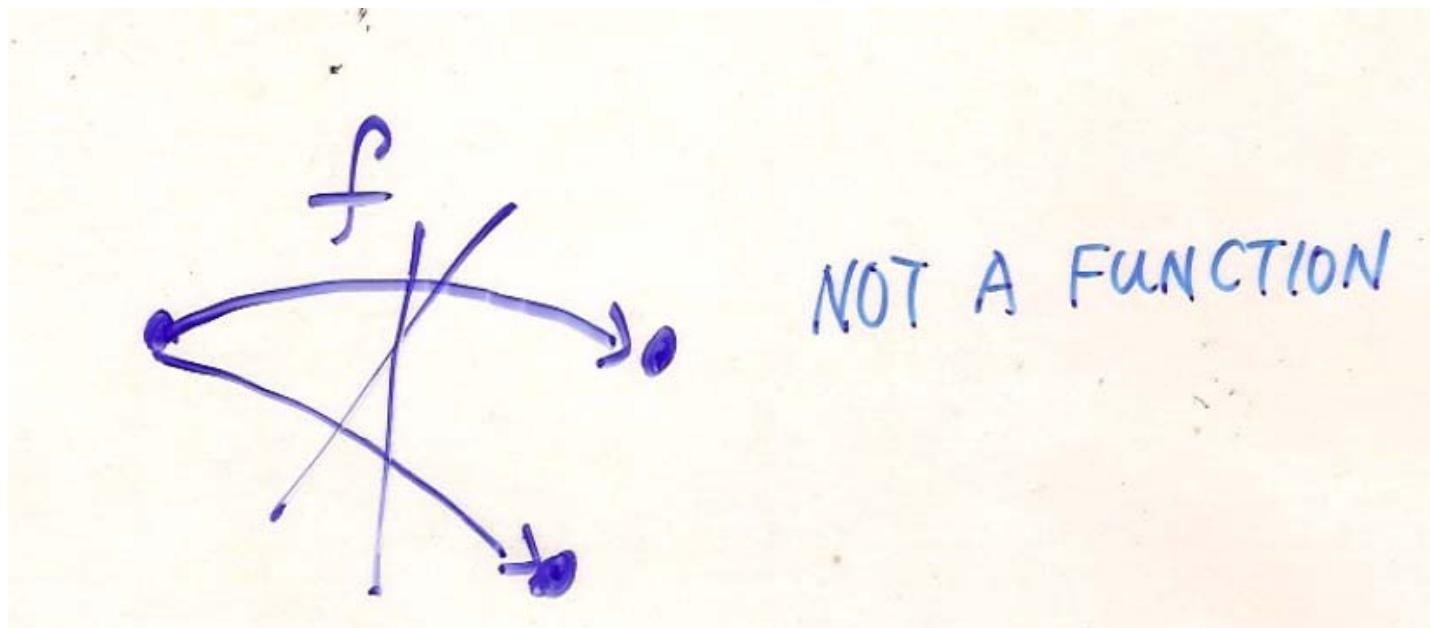
$$(\det M)^2 = 1$$

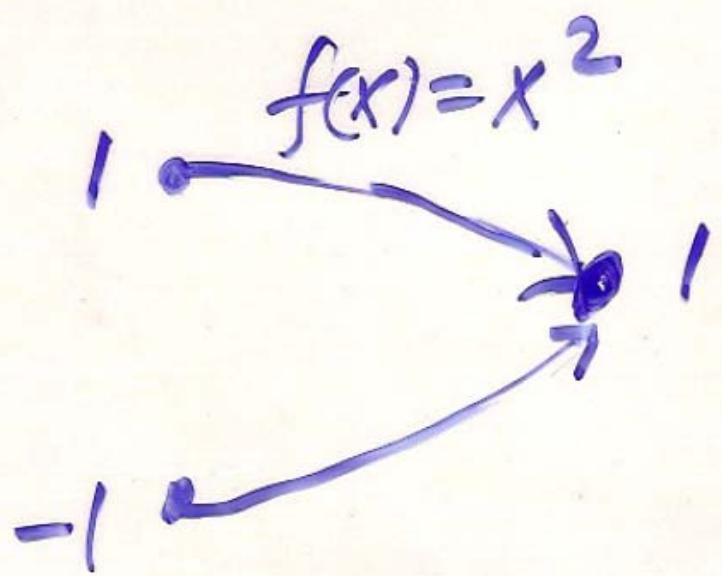
$$\therefore \det M = \pm 1$$

6.5. INVERSES.

If I give you a 3-dimensional vector \vec{u} and a 3-dimensional linear transformation T , then T sends

\vec{u} to a particular vector, it never sends \vec{u} to two DIFFERENT VECTORS! So this picture is impossible:





Function ? Yes .

NOT INJECTIVE

f

f^{-1}

INJECTIVE

f^{-1} exists.

Suppose T is not injective.

\therefore We can find $\vec{u} \neq \vec{v}$ with

$$T(\vec{u}) = T(\vec{v})$$

Let $\vec{w} = \vec{u} - \vec{v}$

$\therefore \vec{w} \neq \vec{0}$

and $T(\vec{w}) = T(\vec{u} - \vec{v})$

$$= T\vec{u} - T\vec{v} = \vec{0}$$

Clearly, we have either $\vec{w} \nparallel \vec{i}$ or
 $\vec{w} \nparallel \vec{j}$ (or may be both).

Say $\vec{w} \nparallel \vec{i}$.

Then we can write

$$\vec{j} = a\vec{i} + b\vec{w}$$

where a, b are constants.

$$\begin{aligned}\therefore T\vec{j} &= aT\vec{i} + bT\vec{\omega} \\ &= aT\vec{i} \quad (\because T\vec{\omega} = \vec{0})\end{aligned}$$

$$\begin{aligned}\therefore T\vec{i} \times T\vec{j} &= T\vec{i} \times aT\vec{i} \\ &= a \{ T\vec{i} \times T\vec{i} \} = 0\end{aligned}$$

$$\therefore \det T = 0.$$

Conversely, it can be shown that
if $\det T = 0$, then T is not injective.

Definition: T is singular if $\det T = 0$.

Note: T is non-singular

$\Leftrightarrow T^{-1}$ exists.

Example

$$T \sim \begin{pmatrix} 1 & 1 \\ 1 & 1 \end{pmatrix}$$

$$\det T = \begin{vmatrix} 1 & 1 \\ 1 & 1 \end{vmatrix} = 1 - 1 = 0$$

$\therefore T$ is singular

i.e. T^{-1} does not exist.

Example

$$T \sim \begin{pmatrix} 0 & -1 \\ 1 & 0 \end{pmatrix}$$

$$\det T = \begin{vmatrix} 0 & -1 \\ 1 & 0 \end{vmatrix} = 0 - (-1) = 1 \neq 0$$

$\therefore T$ is non-singular

i.e. T^{-1} exists.

How to FIND THE INVERSE.

$$\begin{bmatrix} a & b \\ c & d \end{bmatrix}^{-1} = \frac{1}{ad - bc} \begin{bmatrix} d & -b \\ -c & a \end{bmatrix}$$

For example, when we needed to find the matrix S in Section 4 of Chapter 5, we needed to find a way of solving

$$S \begin{bmatrix} 0.7 & -0.4 \\ -0.5 & 0.7 \end{bmatrix} = I.$$

This just means that we need to inverse of $\begin{bmatrix} 0.7 & -0.4 \\ -0.5 & 0.7 \end{bmatrix}$, and the above formula does the job for us.

For bigger square matrices there are many tricks for finding inverses. A general [BUT NOT VERY PRACTICAL] method is as follows:

Let $A = \begin{pmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{pmatrix}$

Define: cofactor of $q_{11} = A_{11}$

$$= + \begin{vmatrix} q_{22} & q_{23} \\ q_{32} & q_{33} \end{vmatrix}$$

cofactor of $q_{12} = A_{12}$

$$= - \begin{vmatrix} q_{21} & q_{23} \\ q_{31} & q_{33} \end{vmatrix}$$

:

Cofactor of $a_{33} = A_{33}$

$$= + \begin{vmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{vmatrix}$$

Form the adjoint of A :

$$\text{adjoint}(A) = \begin{pmatrix} A_{11} & A_{12} & A_{13} \\ A_{21} & A_{22} & A_{23} \\ A_{31} & A_{32} & A_{33} \end{pmatrix}^T$$

If A is non-singular,

$$\therefore \det A \neq 0$$

Then

$$A^{-1} = \frac{1}{\det(A)} \text{adjoint}(A)$$

Example on page 33

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

Then $\det A = 1 \neq 0$

$$A_{11} = 1, \quad A_{12} = 0, \quad A_{13} = 0$$

$$A_{21} = 0, \quad A_{22} = 1, \quad A_{23} = 0$$

$$A_{31} = -1, \quad A_{32} = 0, \quad A_{33} = 1$$

$$\therefore \text{adjoint}(A) = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ -1 & 0 & 1 \end{pmatrix}^T$$

$$= \begin{pmatrix} 1 & 0 & -1 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}$$

$$\therefore A^{-1} = \frac{1}{\det(A)} \text{adjoint}(A) = \begin{pmatrix} 1 & 0 & -1 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}$$

=====

Check:

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

Inverse of a product :

A, B are $n \times n$ matrices

and $\det A \neq 0, \det B \neq 0$

Then $\det(AB) = (\det A)(\det B) \neq 0$

$\therefore (AB)^{-1}$ exists.

Note :
$$(AB)^{-1} = B^{-1}A^{-1}$$

$$\text{Proof: } (B^{-1}A^{-1})(AB)$$

$$= B^{-1}(A^{-1}A)B$$

$$= B^{-1}B$$

$$= I$$

$$\therefore B^{-1}A^{-1} = (AB)^{-1}.$$

APPLICATION: SOLVING LINEAR SYSTEMS.

System of linear equations :

$$(*) \left\{ \begin{array}{l} a_{11}x + a_{12}y + a_{13}z = c_1 \\ a_{21}x + a_{22}y + a_{23}z = c_2 \\ a_{31}x + a_{32}y + a_{33}z = c_3 \end{array} \right.$$

(*) can be written in matrix form as

$$\vec{A} \vec{u} = \vec{C}$$

where $A = \begin{pmatrix} q_{11} & q_{12} & q_{13} \\ q_{21} & q_{22} & q_{23} \\ q_{31} & q_{32} & q_{33} \end{pmatrix}$

$$\vec{u} = \begin{pmatrix} x \\ y \\ z \end{pmatrix}$$

$$\vec{c} = \begin{pmatrix} c_1 \\ c_2 \\ c_3 \end{pmatrix}$$

Case 1: If $\det A \neq 0$,

$\therefore A$ is non-singular

$\therefore A^{-1}$ exists.

$$\therefore A^{-1}(A\vec{u}) = A^{-1}\vec{c}$$

i.e. $\underline{\underline{\vec{u} = A^{-1}\vec{c}}}$

$\therefore (*)$ has an unique solution.

Case 2: If $\det A = 0$,

$\therefore A$ is singular

$\therefore A^{-1}$ does not exist.

In this case, it can be shown that

(*) has either no solution

or infinitely many solutions.

Suppose you want to solve

$$x + 2y + 3z = 1$$

$$4x + 5y + 6z = 2$$

$$7x + 8y + 9z = 4.$$

One way is to write it as

$$\begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 1 \\ 2 \\ 4 \end{bmatrix}.$$

Now actually $\det \begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{bmatrix} = 0$, and you can see

why: $\begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{bmatrix} \begin{bmatrix} 1 \\ -2 \\ 1 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$.

So this transformation destroys everything in the di-

rection of $\begin{bmatrix} 1 \\ -2 \\ 1 \end{bmatrix}$. In fact it squashes 3-dimensional

space down to a certain 2-dimensional space. [We

say that the matrix has RANK 2. If it had squashed everything down to a 1-dimensional space, we would

say that it had RANK 1.] Now actually $\begin{bmatrix} 1 \\ 2 \\ 4 \end{bmatrix}$. DOES

NOT lie in that two-dimensional space. Since

$$\begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{bmatrix}$$

squashes EVERYTHING into that two-dimensional space, it is IMPOSSIBLE for

$$\begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix}$$

to be equal to

$$\begin{bmatrix} 1 \\ 2 \\ 4 \end{bmatrix}.$$

Hence the system has NO solutions.

If we change $\begin{bmatrix} 1 \\ 2 \\ 4 \end{bmatrix}$ to $\begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix}$, this vector DOES lie in the special 2-dimensional space, and the system

$$\begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix}$$
 DOES have a solution – in fact it has infinitely many!

SUMMARY:

Any system of linear equations can be written as

$$M \vec{r} = \vec{a}$$

where M is a matrix, \vec{r} = the vector of variables,

and \vec{a} is a given vector. Suppose M is square.

[a] If $\det M \neq 0$, there is exactly one solution,

$$\vec{r} = M^{-1} \vec{a}.$$

[b] If $\det M = 0$, there is probably no solution. But if there is one, then there will be many.

PRACTICAL ENGINEERING PERSPECTIVE:

In the REAL world, NOTHING IS EVER EXACTLY EQUAL TO ZERO! So if $\det M = 0$, either [a] you have made a mistake, OR [b] you are pretending that your data are more accurate than they really are!

$$\begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{bmatrix} \text{ REALLY means } \begin{bmatrix} 1.01 & 2.08 & 3.03 \\ 3.99 & 4.97 & 6.02 \\ 7.01 & 7.96 & 8.98 \end{bmatrix}$$

and of course the determinant of THIS is non-zero!
Actually, $\det = 0.597835!$

6.6 EIGENVECTORS AND EIGENVALUES.

Remember we said that a linear transformation USUALLY changes the direction of a vector. But there may be some special vectors which DON'T have their direction changed!

EXAMPLE: $\begin{bmatrix} 1 & 2 \\ 2 & -2 \end{bmatrix}$ clearly DOES change the direction of \hat{i} and \hat{j} , since $\begin{bmatrix} 1 \\ 2 \end{bmatrix}$ is not parallel to \hat{i} and $\begin{bmatrix} 2 \\ -2 \end{bmatrix}$ is not parallel to \hat{j} . BUT

$$\begin{bmatrix} 1 & 2 \\ 2 & -2 \end{bmatrix} \begin{bmatrix} 2 \\ 1 \end{bmatrix} = \begin{bmatrix} 4 \\ 2 \end{bmatrix} = 2 \begin{bmatrix} 2 \\ 1 \end{bmatrix}$$

which IS parallel to $\begin{bmatrix} 2 \\ 1 \end{bmatrix}$.

In general if a transformation T does not change the direction of a vector \vec{u} , that is

$$T\vec{u} = \lambda\vec{u}$$

for some λ (SCALAR), then \vec{u} is called an EIGEN-VECTOR of T . The scalar λ is called the EIGEN-VALUE of \vec{u} .

Note : If \vec{u} is an eigenvector,

then $k\vec{u}$ is also an eigenvector

for any constant k , with same eigenvalue.

Proof : Let $T\vec{u} = \lambda\vec{u}$

$$\begin{aligned}\therefore T(k\vec{u}) &= kT\vec{u} \\ &= k\lambda\vec{u} \\ &= \lambda(k\vec{u}).\end{aligned}$$

6.7 FINDING EIGENVALUES AND EIGEN-VECTORS.

Let $\vec{u} \neq \vec{0}$ and

$$T\vec{u} = \lambda \vec{u}$$

$$= \lambda I \vec{u}$$

$$\therefore T\vec{u} - \lambda I \vec{u} = \vec{0}$$

$$\text{i.e. } (T - \lambda I) \vec{u} = \vec{0}.$$

$$\therefore \vec{u} \neq \vec{0}$$

$\therefore T - \lambda I$ must be singular.

\therefore

$$\boxed{\det(T - \lambda I) = 0}$$

Example (page 41.)

To find the eigenvalues and eigenvectors

of $T = \begin{pmatrix} 1 & 2 \\ 2 & -2 \end{pmatrix}$

Solution

$$T - \lambda I = \begin{pmatrix} 1 & 2 \\ 2 & -2 \end{pmatrix} - \begin{pmatrix} \lambda & 0 \\ 0 & \lambda \end{pmatrix} = \begin{pmatrix} 1-\lambda & 2 \\ 2 & -2-\lambda \end{pmatrix}$$

$$\begin{vmatrix} 1-\lambda & 2 \\ 2 & -2-\lambda \end{vmatrix} = 0 \Rightarrow (1-\lambda)(-2-\lambda) - 4 = 0$$
$$\Rightarrow \lambda^2 + \lambda - 6 = 0$$

$$\Rightarrow (\lambda+3)(\lambda-2) = 0$$

$$\Rightarrow \lambda = -3 \text{ or } \lambda = 2.$$

Case 1: $\lambda = -3$.

$$T - \lambda I = \begin{pmatrix} 4 & 2 \\ 2 & 1 \end{pmatrix}$$

We solve $\begin{pmatrix} 4 & 2 \\ 2 & 1 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$.

i.e. $\begin{cases} 4x + 2y = 0 \\ 2x + y = 0 \end{cases}$

Note that the two equations are proportional (as expected) since
 $\det(T - \lambda I) = 0$.

We can take any one of these two equations. Say we take

$$2x + y = 0.$$

Put $y = t$

$$\Rightarrow x = -\frac{y}{2} = -\frac{1}{2}t.$$

$$\therefore \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} -\frac{1}{2}t \\ t \end{pmatrix} = t \begin{pmatrix} -\frac{1}{2} \\ 1 \end{pmatrix}.$$

$\therefore \begin{pmatrix} -\frac{1}{2} \\ 1 \end{pmatrix}$ is an eigenvector corresponding
to the eigenvalue $\lambda = -3$.

Case 2: $\lambda = 2$

$$T - \lambda I = \begin{pmatrix} -1 & 2 \\ 2 & -4 \end{pmatrix}$$

We solve $-x + 2y = 0$

Put $y = t$

$$\Rightarrow x = 2y = 2t$$

$$\therefore \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} 2\lambda \\ \lambda \end{pmatrix} = \lambda \begin{pmatrix} 2 \\ 1 \end{pmatrix}$$

$\therefore \begin{pmatrix} 2 \\ 1 \end{pmatrix}$ is an eigenvector
corresponding to $\lambda = 2$.

Example (Page 43)

$$T = \begin{pmatrix} 0 & -1 \\ 1 & 0 \end{pmatrix}$$

$$T - \lambda I = \begin{pmatrix} 0 & -1 \\ 1 & 0 \end{pmatrix} - \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} = \begin{pmatrix} -1 & -1 \\ 1 & -1 \end{pmatrix}$$

$$\begin{vmatrix} -\lambda & -1 \\ 1 & -\lambda \end{vmatrix} = 0 \Rightarrow \lambda^2 + 1 = 0$$

$$\Rightarrow \lambda = \pm i$$

Case 1: $\lambda = i$

Solve $-ix - y = 0$

Put $x = t \Rightarrow y = -it$

$$\begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} t \\ -it \end{pmatrix} = t \begin{pmatrix} 1 \\ -i \end{pmatrix}$$

$\therefore \begin{pmatrix} 1 \\ -i \end{pmatrix}$ is an eigenvector for $\lambda = i$.

Case 2: $\lambda = -i$

Solve $ix - y = 0$

Put $x = t \Rightarrow y = it$

$$\begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} t \\ it \end{pmatrix} = \begin{pmatrix} 1 \\ i \end{pmatrix} t$$

$\therefore \begin{pmatrix} 1 \\ i \end{pmatrix}$ is an eigenvector for $\lambda = -i$.

Note that a REAL matrix can have COMPLEX eigenvalues and eigenvectors! This is happening simply because $\begin{bmatrix} 0 & -1 \\ 1 & 0 \end{bmatrix}$ is a ROTATION through 90° , and of course such a transformation leaves NO [real] vector's direction unchanged (apart from the zero vector).

6.8. DIAGONAL FORM OF A LINEAR TRANSFORMATION.

Let T be a linear transformation from \mathbb{R}^2 to \mathbb{R}^2 .

$$\text{Let } T(\vec{i}) = P_{11} \vec{i} + P_{21} \vec{j} = \begin{pmatrix} P_{11} \\ P_{21} \end{pmatrix} = \vec{u}$$

$$T(\vec{j}) = P_{12} \vec{i} + P_{22} \vec{j} = \begin{pmatrix} P_{12} \\ P_{22} \end{pmatrix} = \vec{v}$$

$\{\vec{u}, \vec{v}\}$ is called a BASIS for \mathbb{R}^2

if \vec{u} and \vec{v} are not parallel,

i.e. $\vec{u} \times \vec{v} \neq \vec{0}$

i.e. $\det T \neq 0$

i.e. $\begin{vmatrix} P_{11} & P_{12} \\ P_{21} & P_{22} \end{vmatrix} \neq 0$

Example (Page 46)

Does $\{\vec{u} = \begin{pmatrix} 1 \\ 0 \end{pmatrix}, \vec{v} = \begin{pmatrix} 1 \\ 1 \end{pmatrix}\}$ form
a basis?

Solution :

$$\left| \begin{pmatrix} 1 & 1 \\ 0 & 1 \end{pmatrix} \right| = 1 \neq 0$$

\therefore Yes.

Change basis for vectors

The vector $\begin{pmatrix} 1 \\ 2 \end{pmatrix}$ relative to the

basis (\vec{i}, \vec{j}) means the

vector $\vec{i} + 2\vec{j}$.

What are the coordinates of the same vector relative to the basis (\vec{u}, \vec{v}) , where as in page 46,

$$\vec{u} = \vec{i} = \begin{pmatrix} 1 \\ 0 \end{pmatrix}_{(\vec{i}, \vec{j})}$$

$$\vec{v} = \vec{i} + \vec{j} = \begin{pmatrix} 1 \\ 1 \end{pmatrix}_{(\vec{i}, \vec{j})} ?$$

i.e. $\binom{1}{2}_{(\vec{i}, \vec{j})} = \binom{?}{?}_{(\vec{u}, \vec{v})}$

Let $\begin{pmatrix} 1 \\ 2 \end{pmatrix}_{(\vec{i}, \vec{j})} = \begin{pmatrix} \alpha \\ \beta \end{pmatrix}_{(\vec{u}, \vec{v})}$

$$\therefore \vec{i} + 2\vec{j} = \alpha \vec{u} + \beta \vec{v} \dots \textcircled{1}$$

Let $P = \begin{pmatrix} 1 & 1 \\ 0 & 1 \end{pmatrix}$

Then $P\vec{i} = \begin{pmatrix} 1 \\ 0 \end{pmatrix}_{(\vec{i}, \vec{j})} = \vec{u}$ } ... ②

$P\vec{j} = \begin{pmatrix} 1 \\ 1 \end{pmatrix}_{(\vec{i}, \vec{j})} = \vec{v}$

$$\textcircled{1} \& \textcircled{2} \Rightarrow \vec{i} + 2\vec{j} = \alpha P \vec{i} + \beta P \vec{j}$$
$$= P(\alpha \vec{i} + \beta \vec{j})$$

$$\Rightarrow \binom{1}{2} = P \binom{\alpha}{\beta}$$

$$\Rightarrow \binom{\alpha}{\beta} = P^{-1} \binom{1}{2}$$

$$\det P = \begin{vmatrix} 1 & 0 \\ 0 & 1 \end{vmatrix} = 1$$

$$\therefore P^{-1} = \begin{pmatrix} 1 & -1 \\ 0 & 1 \end{pmatrix}$$

$$\therefore \begin{pmatrix} \alpha \\ \beta \end{pmatrix} = \begin{pmatrix} 1 & -1 \\ 0 & 1 \end{pmatrix} \begin{pmatrix} 1 \\ 2 \end{pmatrix}$$

$$= \begin{pmatrix} -1 \\ 2 \end{pmatrix}$$

$$\therefore \begin{pmatrix} 1 \\ 2 \end{pmatrix}_{(\vec{i}, \vec{j})} = \begin{pmatrix} -1 \\ 2 \end{pmatrix}_{(\vec{u}, \vec{v})}$$

Summary :

To find the coordinates of $\vec{w} = \begin{pmatrix} a \\ b \end{pmatrix}_{(\vec{i}, \vec{j})}$

relative to the basis (\vec{u}, \vec{v}) :

1° Write $\vec{u} = \begin{pmatrix} p_{11} \\ p_{21} \end{pmatrix}_{(\vec{i}, \vec{j})}$

$$\vec{v} = \begin{pmatrix} p_{12} \\ p_{22} \end{pmatrix}_{(\vec{i}, \vec{j})}$$

2° Let $P = \begin{pmatrix} P_{11} & P_{12} \\ P_{21} & P_{22} \end{pmatrix}$

3° Then $\vec{w} = \left(P^{-1} \begin{pmatrix} a \\ b \end{pmatrix} \right)_{(\vec{u}, \vec{v})} .$

Change of basis for matrices

$$\vec{u} = \begin{pmatrix} p_{11} \\ p_{21} \end{pmatrix}_{(\vec{i}, \vec{j})}$$

$$\vec{v} = \begin{pmatrix} p_{12} \\ p_{22} \end{pmatrix}_{(\vec{i}, \vec{j})}$$

$$P = \begin{pmatrix} p_{11} & p_{12} \\ p_{21} & p_{22} \end{pmatrix}, \quad \det P \neq 0.$$

T = linear transformation

$$\vec{w} = \text{a vector} = \begin{pmatrix} a \\ b \end{pmatrix}_{(\vec{i}, \vec{j})}$$

$$T: \vec{w} \mapsto T\vec{w} = \begin{pmatrix} c \\ d \end{pmatrix}_{(\vec{i}, \vec{j})}$$

Let $T_{(\vec{i}, \vec{j})}$ = matrix of T in the basis $\{\vec{i}, \vec{j}\}$

$T_{(\vec{u}, \vec{v})}$ = matrix of T in the basis $\{\vec{u}, \vec{v}\}$.

Q: How is $T_{(\vec{u}, \vec{v})}$ related to $T_{(\vec{i}, \vec{j})}$?

In the basis $\{\vec{i}, \vec{j}\}$,

$$T_{(\vec{i}, \vec{j})} \begin{pmatrix} a \\ b \end{pmatrix} = \begin{pmatrix} c \\ d \end{pmatrix} \quad \dots \quad ①$$

In the basis $\{\vec{u}, \vec{v}\}$,

$$T_{(\vec{u}, \vec{v})} \vec{w}_{(\vec{u}, \vec{v})} = (T\vec{w})_{(\vec{u}, \vec{v})}$$

Recall : $\vec{w}_{(\vec{u}, \vec{v})} = P^{-1} \begin{pmatrix} c \\ b \end{pmatrix}$, $(Tw)_{(\vec{u}, \vec{v})} = P^{-1} \begin{pmatrix} c \\ d \end{pmatrix}$

$$\therefore T_{(\vec{u}, \vec{v})} P^{-1} \begin{pmatrix} c \\ b \end{pmatrix} = P^{-1} \begin{pmatrix} c \\ d \end{pmatrix}$$

$$\therefore P T_{(\vec{u}, \vec{v})} P^{-1} \begin{pmatrix} c \\ b \end{pmatrix} = \begin{pmatrix} c \\ d \end{pmatrix} \quad \dots \textcircled{2}$$

$$\textcircled{1} \& \textcircled{2} \Rightarrow \boxed{T_{(\vec{x}, \vec{y})} = P T_{(\vec{u}, \vec{v})} P^{-1}}$$

or

$$\boxed{T_{(\vec{u}, \vec{v})} = P^{-1} T_{(\vec{x}, \vec{y})} P}$$

Summary:

To find the matrix of $\begin{pmatrix} a & b \\ c & d \end{pmatrix}_{(\vec{i}, \vec{j})}$

relative to the basis (\vec{u}, \vec{v}) :

1° Write $\vec{u} = \begin{pmatrix} P_{11} \\ P_{21} \end{pmatrix}_{(\vec{i}, \vec{j})}$

$$\vec{v} = \begin{pmatrix} P_{12} \\ P_{22} \end{pmatrix}_{(\vec{i}, \vec{j})}$$

2° Let $P = \begin{pmatrix} P_{11} & P_{12} \\ P_{21} & P_{22} \end{pmatrix}$

3° The answer is

$$\begin{pmatrix} ? & ? \\ ? & ? \end{pmatrix} (\vec{u}, \vec{v}) = P^{-1} \begin{pmatrix} a & b \\ c & d \end{pmatrix} \begin{pmatrix} \vec{u}, \vec{v} \\ (\vec{i}, \vec{j}) \end{pmatrix} P$$

Example (P.48 of notes)

$$T(\vec{i}, \vec{j}) = \begin{pmatrix} 1 & 2 \\ 0 & -1 \end{pmatrix}$$

$$\vec{u} = \begin{pmatrix} 1 \\ 0 \end{pmatrix}_{(\vec{i}, \vec{j})} \quad \vec{v} = \begin{pmatrix} 1 \\ 1 \end{pmatrix}_{(\vec{i}, \vec{j})}$$

What is $T(\vec{u}, \vec{v})$?

Solution: $P = \begin{pmatrix} 1 & 1 \\ 0 & 1 \end{pmatrix}, \det P = 1 \neq 0.$

$$\therefore P^{-1} = \begin{pmatrix} 1 & -1 \\ 0 & 1 \end{pmatrix}$$

$$T(\vec{u}, \vec{v}) = \begin{pmatrix} 1 & -1 \\ 0 & 1 \end{pmatrix} \begin{pmatrix} 1 & 2 \\ 0 & -1 \end{pmatrix} \begin{pmatrix} 1 & 1 \\ 0 & 1 \end{pmatrix}$$

$$= \begin{pmatrix} 1 & -1 \\ 0 & 1 \end{pmatrix} \begin{pmatrix} 1 & 3 \\ 0 & -1 \end{pmatrix}$$

$$= \begin{pmatrix} 1 & 4 \\ 0 & -1 \end{pmatrix}$$

Note : Very often, we may be able to choose a basis (\vec{u}, \vec{v}) such that

$\begin{pmatrix} ? & ? \\ ? & ? \end{pmatrix}_{(\vec{u}, \vec{v})}$ takes a simple form,

then we use

$$\begin{pmatrix} a & b \\ c & d \end{pmatrix}_{(\vec{i}, \vec{j})} = P \begin{pmatrix} ? & ? \\ ? & ? \end{pmatrix}_{(\vec{u}, \vec{v})} P^{-1}$$

to express $\begin{pmatrix} a & b \\ c & d \end{pmatrix}_{(\vec{i}, \vec{j})}$ in terms

of another matrix of simpler form.

Typical case

Let $T \sim \begin{pmatrix} a & b \\ c & d \end{pmatrix}_{(\vec{i}, \vec{j})}$.

Suppose $\vec{u} = \begin{pmatrix} u_1 \\ u_2 \end{pmatrix}_{(\vec{i}, \vec{j})}$

and $\vec{v} = \begin{pmatrix} v_1 \\ v_2 \end{pmatrix}_{(\vec{i}, \vec{j})}$

are eigenvectors of T and

$$T\vec{u} = \lambda_1 \vec{u}$$

$$T\vec{v} = \lambda_2 \vec{v}$$

Suppose $\begin{vmatrix} u_1 & v_1 \\ u_2 & v_2 \end{vmatrix} \neq 0$

so that (\vec{u}, \vec{v}) is a basis.

$$\therefore T\vec{u} = \lambda_1 \vec{u} = \begin{pmatrix} \lambda_1 & 0 \\ 0 & 0 \end{pmatrix}_{(\vec{u}, \vec{v})}$$

$$T\vec{v} = \lambda_2 \vec{v} = \begin{pmatrix} 0 & 0 \\ 0 & \lambda_2 \end{pmatrix}_{(\vec{u}, \vec{v})}$$

i.e. $T \sim \begin{pmatrix} \lambda_1 & 0 \\ 0 & \lambda_2 \end{pmatrix}_{(\vec{u}, \vec{v})}$ relative

to the basis (\vec{u}, \vec{v}) .

∴

$$\begin{pmatrix} a & b \\ c & d \end{pmatrix} = \begin{pmatrix} u_1 & v_1 \\ u_2 & v_2 \end{pmatrix} \begin{pmatrix} \lambda_1 & 0 \\ 0 & \lambda_2 \end{pmatrix} \begin{pmatrix} u_1 & v_1 \\ u_2 & v_2 \end{pmatrix}^{-1}$$

Note: If $A = PBP^{-1}$,
then $A^n = PB^nP^{-1}$.

Proof

$$\begin{aligned} A^n &= (PBP^{-1})^n \\ &= (PBP^{-1})(PBP^{-1}) \dots (PBP^{-1}) \\ &\quad \underbrace{\qquad\qquad\qquad}_{n \text{ terms}} \end{aligned}$$

$$= PB^nP^{-1}$$

Note: If $B = \begin{pmatrix} \lambda_1 & 0 & \cdots & 0 \\ 0 & \lambda_2 & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & \cdots & 0 & \lambda_n \end{pmatrix}$

Then $B^k = \begin{pmatrix} \lambda_1^k & & & 0 \\ & \lambda_2^k & & \\ 0 & & \ddots & \\ & & & \lambda_n^k \end{pmatrix}$

Typical application.

$\begin{pmatrix} a & b \\ c & d \end{pmatrix}$ is a given matrix with
eigenvectors $\begin{pmatrix} u_1 \\ u_2 \end{pmatrix}$ for λ_1 and $\begin{pmatrix} v_1 \\ v_2 \end{pmatrix}$
for λ_2 such that $\begin{vmatrix} u_1 & v_1 \\ u_2 & v_2 \end{vmatrix} \neq 0$.

Then

$$\begin{pmatrix} a & b \\ c & d \end{pmatrix}^n = \begin{pmatrix} u_1 & v_1 \\ u_2 & v_2 \end{pmatrix} \begin{pmatrix} \lambda_1^n & 0 \\ 0 & \lambda_2^n \end{pmatrix} \begin{pmatrix} u_1 & v_1 \\ u_2 & v_2 \end{pmatrix}^{-1}$$

Example (Page 52)

$$T = \begin{pmatrix} 1 & 2 \\ 2 & -2 \end{pmatrix} \text{ on page 41.}$$

We have found that

$\begin{pmatrix} -\frac{1}{2} \\ 1 \end{pmatrix}$ is an eigenvector for $\lambda = -3$

and $\begin{pmatrix} 2 \\ 1 \end{pmatrix}$ is an eigenvector for $\lambda = 2$.

$$\therefore P = \begin{pmatrix} -\frac{1}{2} & 2 \\ 1 & 1 \end{pmatrix}$$

and $\begin{vmatrix} -\frac{1}{2} & 2 \\ 1 & 1 \end{vmatrix} = -\frac{1}{2} - 2 = -\frac{5}{2}$

$$\therefore P^{-1} = -\frac{2}{5} \begin{pmatrix} 1 & -2 \\ -1 & -\frac{1}{2} \end{pmatrix} = \begin{pmatrix} -\frac{2}{5} & \frac{4}{5} \\ \frac{2}{5} & \frac{1}{5} \end{pmatrix}$$

Then

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

Example (page 53)

The shear matrix $\begin{pmatrix} 1 & \tan \theta \\ 0 & 1 \end{pmatrix}$.

$$\begin{pmatrix} 1 & \tan \theta \\ 0 & 1 \end{pmatrix} - \lambda \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} = \begin{pmatrix} 1-\lambda & \tan \theta \\ 0 & 1-\lambda \end{pmatrix}$$

$$\begin{vmatrix} 1-\lambda & \tan \theta \\ 0 & 1-\lambda \end{vmatrix} = (1-\lambda)^2 = 0 \Rightarrow \lambda = 1, \text{ double root.}$$

When $\lambda = 1$, we have

$$\begin{pmatrix} 0 & \tan\theta \\ 0 & 0 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$$

$$\Rightarrow (\tan\theta)y = 0$$

Assume $\theta \neq 0 \Rightarrow x=t, y=0$

$$\therefore \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} t \\ 0 \end{pmatrix} = t \begin{pmatrix} 1 \\ 0 \end{pmatrix}$$

We have only one eigenvector $\begin{pmatrix} 1 \\ 0 \end{pmatrix}$ correspond
to the (double root) $\lambda = 1$.

\therefore The shear matrix is NOT diagonalizable.

6.9 APPLICATION – MARKOV CHAINS.

From the Markov Chain example in
chapter 5, the transition matrix is

$$M = \begin{pmatrix} 0.6 & 0.3 \\ 0.4 & 0.7 \end{pmatrix}$$

where $P(R \rightarrow R) = 0.6$

$P(R \rightarrow S) = 0.4$

$P(S \rightarrow R) = 0.3$

$P(S \rightarrow S) = 0.7$

R = Rainy day

S = Sunny day

$$M - \lambda I = \begin{pmatrix} 0.6 - \lambda & 0.3 \\ 0.4 & 0.7 - \lambda \end{pmatrix}$$

$$\begin{vmatrix} 0.6 - \lambda & 0.3 \\ 0.4 & 0.7 - \lambda \end{vmatrix} = 0$$

$$\Rightarrow 0.42 - 1.3\lambda + \lambda^2 - 0.12 = 0$$

$$\therefore \lambda^2 - 1.3\lambda + 0.3 = 0$$

$$\therefore (\lambda - 1)(\lambda - 0.3) = 0$$

$$\therefore \lambda = 1 \text{ or } \lambda = 0.3$$

Case 1: $\lambda=1$

$$\Rightarrow \begin{pmatrix} -0.4 & 0.3 \\ 0.4 & -0.3 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$$

$$\therefore -0.4x + 0.3y = 0$$

$$3y = 4x$$

$$x = 3t \Rightarrow y = 4t$$

Take $t=1 \Rightarrow \begin{pmatrix} 3 \\ 4 \end{pmatrix}$ is an eigenvector for
the eigenvalue 1.

Case 2: $\lambda = 0.3$

$$\Rightarrow \begin{pmatrix} 0.3 & 0.3 \\ 0.4 & 0.4 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$$

$$\Rightarrow x = -y$$

$$x=t \Rightarrow y=-t$$

Take $t=1 \Rightarrow \begin{pmatrix} 1 \\ -1 \end{pmatrix}$ is an eigenvector

for the eigenvalue 0.3.

Let $P = \begin{pmatrix} 3 & 1 \\ 4 & -1 \end{pmatrix}$

$\therefore \det P = -3 - 4 = -7$

$\therefore P^{-1} = -\frac{1}{7} \begin{pmatrix} -1 & -1 \\ -4 & 3 \end{pmatrix} = \begin{pmatrix} \frac{1}{7} & \frac{1}{7} \\ \frac{4}{7} & -\frac{3}{7} \end{pmatrix}$

$$\therefore M = P \begin{pmatrix} 1 & 0 \\ 0 & 0.3 \end{pmatrix} P^{-1}$$

$$\text{i.e. } \begin{pmatrix} 0.6 & 0.3 \\ 0.4 & 0.7 \end{pmatrix} = \begin{pmatrix} 3 & 1 \\ 4 & -1 \end{pmatrix} \begin{pmatrix} 1 & 0 \\ 0 & 0.3 \end{pmatrix} \begin{pmatrix} \frac{1}{7} & \frac{1}{7} \\ \frac{4}{7} & -\frac{3}{7} \end{pmatrix}$$

$$\therefore \begin{pmatrix} 0.6 & 0.3 \\ 0.4 & 0.7 \end{pmatrix}^n = \begin{pmatrix} 3 & 1 \\ 4 & -1 \end{pmatrix} \begin{pmatrix} 1 & 0 \\ 0 & (0.3)^n \end{pmatrix} \begin{pmatrix} \frac{1}{7} & \frac{1}{7} \\ \frac{4}{7} & -\frac{3}{7} \end{pmatrix}$$

e.g. $n = 30$

$$\begin{pmatrix} 0.6 & 0.3 \\ 0.4 & 0.7 \end{pmatrix}^{30} = \begin{pmatrix} 3 & 1 \\ 4 & -1 \end{pmatrix} \begin{pmatrix} 1 & 0 \\ 0 & (0.3)^{30} \end{pmatrix} \begin{pmatrix} \frac{1}{7} & \frac{1}{7} \\ \frac{4}{7} & -\frac{3}{7} \end{pmatrix}$$
$$\approx \begin{pmatrix} 0.42857 & 0.42857 \\ 0.57143 & 0.57143 \end{pmatrix}$$

If it rains today, then the probability that it is a rainy day 30 days from now is 0.42857.

e.g. $n \rightarrow \infty$

$$\text{R.H.S.} \rightarrow \begin{pmatrix} 3 & 1 \\ 4 & -1 \end{pmatrix} \begin{pmatrix} 1 & 0 \\ 0 & 0 \end{pmatrix} \begin{pmatrix} \frac{1}{7} & \frac{1}{7} \\ \frac{4}{7} & -\frac{3}{7} \end{pmatrix}$$

$$= \begin{pmatrix} \frac{3}{7} & \frac{3}{7} \\ \frac{4}{7} & \frac{4}{7} \end{pmatrix}$$

6.10 THE TRACE OF A MATRIX.

For $A = \begin{pmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ a_{21} & a_{22} & \dots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{n1} & a_{n2} & \dots & a_{nn} \end{pmatrix}$

The trace of A is defined by

$$\text{Tr } A = a_{11} + a_{22} + a_{33} + \dots + a_{nn}$$

$$= \sum_{i=1}^n a_{ii}$$

Example

$$\text{Tr} \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} = 1+1=2$$

$$\text{Tr} \begin{pmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{pmatrix} = 1+5+9=15$$

Proposition

A, B two $n \times n$ matrices.

Then $\text{Tr}AB = \text{Tr}BA$

Proof. Let $C = AB$, $D = BA$.

Put $A = \begin{pmatrix} a_{11} & \cdots & a_{1n} \\ \vdots & \ddots & \vdots \\ \bar{a}_{m1} & \cdots & \bar{a}_{mn} \end{pmatrix}$, $B = \begin{pmatrix} b_{11} & \cdots & b_{1n} \\ \vdots & \ddots & \vdots \\ b_{m1} & \cdots & b_{mn} \end{pmatrix}$

$$C = \begin{pmatrix} c_{11} & \cdots & c_{1n} \\ \vdots & \ddots & \vdots \\ c_{n1} & \cdots & c_{nn} \end{pmatrix}, \quad D = \begin{pmatrix} d_{11} & \cdots & d_{1n} \\ \vdots & \ddots & \vdots \\ d_{n1} & \cdots & d_{nn} \end{pmatrix}$$

Then $c_{ii} = \sum_{j=1}^n a_{ij} b_{ji}$

$$d_{jj} = \sum_{i=1}^n b_{ji} a_{ij}$$

$$\text{Tr } AB = \text{Tr } C = \sum_{i=1}^n c_{ii} = \sum_{i=1}^n \sum_{j=1}^n a_{ij} b_{ji}$$

$$\text{Tr } BA = \text{Tr } D = \sum_{j=1}^n d_{jj} = \sum_{j=1}^n \sum_{i=1}^n b_{ji} a_{ij}$$

$$\therefore \text{Tr } AB = \text{Tr } BA \quad //$$

Note : Suppose $A = PBP^{-1}$

$$\text{Then } \text{Tr} A = \text{Tr} \{ (PB)(P^{-1}) \}$$

$$= \text{Tr} \{ (P^{-1})(PB) \}$$

$$= \text{Tr} B .$$

\therefore If A is diagonalizable with eigenvalues $\lambda_1, \dots, \lambda_n$.

Then $A = P \begin{pmatrix} \lambda_1 & & 0 \\ & \ddots & \\ 0 & & \lambda_n \end{pmatrix} P^{-1}$

and $\text{Tr } A = \text{Tr} \begin{pmatrix} \lambda_1 & & 0 \\ & \ddots & \\ 0 & & \lambda_n \end{pmatrix}$

$$= \lambda_1 + \dots + \lambda_n \quad //$$

and $\det A = \det P \det \begin{pmatrix} \lambda_1 & & 0 \\ & \ddots & \\ 0 & & \lambda_n \end{pmatrix} \det P^{-1}$

$$= \lambda_1 \cdots \lambda_n$$
$$\equiv$$