

## Vectors in $\mathbb{R}^n$ :

$$\begin{bmatrix} a_1 \\ a_2 \\ \vdots \\ a_n \end{bmatrix}$$

where  $a_1, a_2, \dots, a_n \in \mathbb{R}$ .

$\begin{bmatrix} 2 \\ 3 \end{bmatrix}$  is a vector in  $\mathbb{R}^2$ .

$\begin{bmatrix} 2 \\ 3 \\ 0 \end{bmatrix}$  is a vector in  $\mathbb{R}^3$ .

Vector addition and scalar multiplication are done like matrices.

### Algebraic Properties of $\mathbb{R}^n$

For all  $\mathbf{u}, \mathbf{v}, \mathbf{w}$  in  $\mathbb{R}^n$  and all scalars  $c$  and  $d$ :

- |   |  |
|---|--|
| (i) $\mathbf{u} + \mathbf{v} = \mathbf{v} + \mathbf{u}$   | (v) $c(\mathbf{u} + \mathbf{v}) = c\mathbf{u} + c\mathbf{v}$ |
| (ii) $(\mathbf{u} + \mathbf{v}) + \mathbf{w} = \mathbf{u} + (\mathbf{v} + \mathbf{w})$                                      | (vi) $(c + d)\mathbf{u} = c\mathbf{u} + d\mathbf{u}$         |
| (iii) $\mathbf{u} + \mathbf{0} = \mathbf{0} + \mathbf{u} = \mathbf{u}$  | (vii) $c(d\mathbf{u}) = (cd)\mathbf{u}$                      |
| (iv) $\mathbf{u} + (-\mathbf{u}) = -\mathbf{u} + \mathbf{u} = \mathbf{0}$ ,<br>where $-\mathbf{u}$ denotes $(-1)\mathbf{u}$ | (viii) $1\mathbf{u} = \mathbf{u}$                            |

# Linear Combinations

Consider a linear system

$$x_2 - 4x_3 = 8$$

$$2x_1 - 3x_2 + 2x_3 = 1$$

$$5x_1 - 8x_2 + 7x_3 = 1$$

It can be written as

$$x_1 \begin{bmatrix} 0 \\ 2 \\ 5 \end{bmatrix} + x_2 \begin{bmatrix} 1 \\ -3 \\ -8 \end{bmatrix} + x_3 \begin{bmatrix} -4 \\ 2 \\ 7 \end{bmatrix} = \begin{bmatrix} 8 \\ 1 \\ 1 \end{bmatrix}$$

LHS of  $=$  is called linear combination of

$$u = \begin{bmatrix} 0 \\ 2 \\ 5 \end{bmatrix}, v = \begin{bmatrix} 1 \\ -3 \\ -8 \end{bmatrix} \text{ & } w = \begin{bmatrix} -4 \\ 2 \\ 7 \end{bmatrix}$$

Above equation is called **vector equation**.

# Linear system and Vector Equation

A linear system  $AX = b$  is same as  $x_1 C_1 + x_2 C_2 + \cdots + x_n C_n = b$   
where  $C_i$  is  $i^{th}$  column of  $A$ .

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**Column space of  $A$**  = set of all linear combinations of columns of  $A$ .

$$Col(A) = \{x_1 C_1 + x_2 C_2 + \cdots + x_n C_n \mid x_i \in \mathbb{R} \text{ for all } i\}$$

$\therefore AX = b$  has a solution iff  $b \in Col(A)$ .

If  $v_1, v_2, \dots, v_p \in \mathbb{R}^n$ , then

$\text{Span } \{v_1, v_2, \dots, v_p\} = \{c_1 v_1 + c_2 v_2 + \dots + c_p v_p \mid c_1, c_2, \dots, c_p \in \mathbb{R}\}$ ,  
the set of all linear combinations of  $v_1, v_2, \dots, v_p$ .

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Let

$$u = \begin{bmatrix} 2 \\ 3 \end{bmatrix}, v = \begin{bmatrix} 1 \\ 0 \end{bmatrix}$$

$$\text{Span } \{v\} = \{c.v \mid c \in \mathbb{R}\} = \left\{ \begin{bmatrix} c \\ 0 \end{bmatrix} \mid c \in \mathbb{R} \right\}$$

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$\text{span}\{u\} = \{x.u \mid x \in \mathbb{R}\}$ .

Geometrically it is a line passing through origin and point  $u$ .

Let  $u, v \in \mathbb{R}^2$ . Then  $\text{span}\{u, v\} = \{x.u + y.v \mid x, y \in \mathbb{R}\}$ .

Geometrically, what will it be?

If  $v_1, v_2, \dots, v_p \in \mathbb{R}^n$ , then

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Geometrically, what will it be?

For a matrix  $A$ ,

$\text{Col}(A) := \text{span}\{C_1, C_2, \dots, C_n\} \subseteq \mathbb{R}^m$

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### Theorem

*Let  $A$  be an  $m \times n$  matrix. Then the following statements are logically equivalent*

1. *For each  $b \in \mathbb{R}^m$ , the equation  $AX = b$  has a solution.*
2. *Each  $b \in \mathbb{R}^m$ , is a linear combination of the columns of  $A$ .*
3.  *$\text{Col}(A) = \mathbb{R}^m$ .*
4.  *$A$  has a pivot position in every row.*

# Homogeneous Linear System

The homogeneous equation  $AX = 0$  has a nontrivial solution if and only if the REF(A) has at least one free variable.

Suppose augmented form  $[A|0]$  is

$$\left[ \begin{array}{cccc} 3 & 5 & -4 & 0 \\ -3 & -2 & 4 & 0 \\ 6 & 1 & -8 & 0 \end{array} \right]$$

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$$\left[ \begin{array}{cccc} 1 & 3 & -3 & 7 \\ 0 & 1 & -4 & 5 \end{array} \right]$$

# Non homogeneous linear system

## Theorem

*Suppose the equation  $Ax = b$  is consistent for some given  $b$ , and let  $p$  be a solution (i.e.,  $Ap = b$ ). Then the solution set of  $Ax = b$  is the set of all vectors of the form  $w = p + v_h$ , where  $v_h$  is any solution of the homogeneous equation  $Ax = 0$ .*

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## WRITING A SOLUTION SET (OF A CONSISTENT SYSTEM) IN PARAMETRIC VECTOR FORM

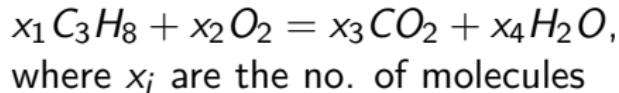
1. Row reduce the augmented matrix to reduced echelon form.
2. Express each basic variable in terms of any free variables appearing in an equation.
3. Write a typical solution  $\mathbf{x}$  as a vector whose entries depend on the free variables, if any.
4. Decompose  $\mathbf{x}$  into a linear combination of vectors (with numeric entries) using the free variables as parameters.

Write down the solutions of  $AX = 0$  in parametric form where  $A =$

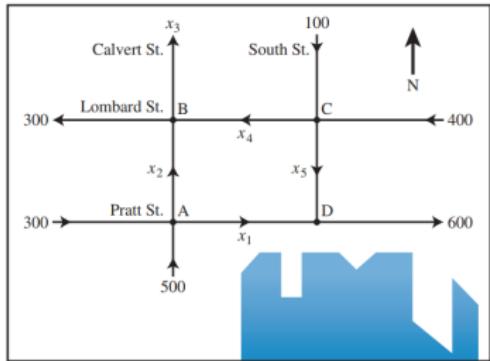
$$\begin{bmatrix} 1 & -4 & -2 & 0 & 3 & -5 \\ 0 & 0 & 1 & 0 & 0 & -1 \\ 0 & 0 & 0 & 0 & 1 & -4 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{bmatrix}$$

# Chemical Equations

Consider a chemical reaction of propane gas with oxygen to form carbon dioxide and water.



# Network flow



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## Definition

A set of vectors  $\{v_1, v_2, \dots, v_n\}$  in  $\mathbb{R}^m$  is said to be linearly independent if the vector equation

$$x_1 v_1 + x_2 v_2 + \cdots + x_n v_n = 0 \quad \Leftrightarrow \quad AX = 0$$

has only trivial solution.

$$A = [v_1 | v_2 | \cdots | v_n] \xrightarrow{\text{REF}}$$

If # of pivot entries = no. of columns then L.I.

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### Theorem

*A set of vectors  $\{v_1, v_2, \dots, v_n\}$  in  $\mathbb{R}^m$  is always linearly dependent if  $n > m$ .*

$$x_1v_1 + x_2v_2 + x_3v_3 = 0$$

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A set of vectors  $\{v_1, v_2, \dots, v_n\}$  in  $\mathbb{R}^m$  is always linearly dependent if  $v_i = 0$  for some  $i$ .

$$\left\{ \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix}, \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}, \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix} \right\} \text{ is L.P.}$$

$v_1 = \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix}, v_2 = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}, v_3 = \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix}$

$$x_1v_1 + x_2v_2 + x_3v_3 = 0$$
$$x_1 \cdot 1 + x_2 \cdot 0 + x_3 \cdot 1 = 0$$
$$x_1 + x_3 = 0$$
$$x_1 + 0 + x_3 = 0$$
$$x_1 = -x_3$$
$$\begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix}$$

non-trivial sol<sup>ns</sup>

# Linear Transformation

Recall that a matrix  $A$  of order  $m \times n$  can be thought as a map from  $\mathbb{R}^n$  to  $\mathbb{R}^m$  in following way:

$$\left\{ v_1 = \begin{bmatrix} 1 \\ 5 \\ 7 \end{bmatrix}, v_2 = \begin{bmatrix} 3 \\ 9 \\ 8 \end{bmatrix}, \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix}^T \right.$$

$u \rightarrow Au$

$x_1 v_1 + x_2 v_2 = 0$

$AX = 6$  wh.  $(A|0) \xrightarrow[R_3 \rightarrow R_3 - \frac{13}{6}R_2]{} \begin{array}{ccc|c} 1 & 3 & 0 & 0 \\ 5 & 9 & 0 & 0 \\ 7 & 8 & 0 & 0 \end{array}$

$\xrightarrow[R_1 \rightarrow R_1 - 5R_2]{} \begin{array}{ccc|c} 1 & 3 & 0 & 0 \\ 0 & 4 & 0 & 0 \\ 7 & 8 & 0 & 0 \end{array}$

$\xrightarrow[R_3 \rightarrow R_3 - 7R_2]{} \begin{array}{ccc|c} 1 & 3 & 0 & 0 \\ 0 & 4 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{array}$

$\xrightarrow[4R_2]{} \begin{array}{ccc|c} 1 & 3 & 0 & 0 \\ 0 & 4 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{array}$

$\xrightarrow[x_1=0, x_2=0]{} \begin{array}{ccc|c} 1 & 3 & 0 & 0 \\ 0 & 4 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{array}$

$\xrightarrow[x_3=0]{} \begin{array}{ccc|c} 1 & 3 & 0 & 0 \\ 0 & 4 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{array}$

$\xrightarrow[x_1=0, x_2=0, x_3=0]{} \begin{array}{ccc|c} 1 & 3 & 0 & 0 \\ 0 & 4 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{array}$

$A' = \begin{bmatrix} 1 & 3 & 0 \\ 5 & 9 & 0 \\ 7 & 8 & 1 \end{bmatrix}$

$A'x = 0$

$A'A'x = 0$

$x = 0$

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$$u \rightarrow Au$$

We can observe that

$$A(u + v) = Au + Av \text{ for all } u, v \in \mathbb{R}^n$$

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$$A(cu) = c.Au \text{ for any real number } c.$$

This motivates to define

## Definition (Linear Transformation)

A function  $T : \mathbb{R}^n \rightarrow \mathbb{R}^m$  is said to be Linear Transformation if

$$T(u + v) = T(u) + T(v) \text{ for all } u, v \in \mathbb{R}^n$$

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$$T: u \rightarrow Au$$

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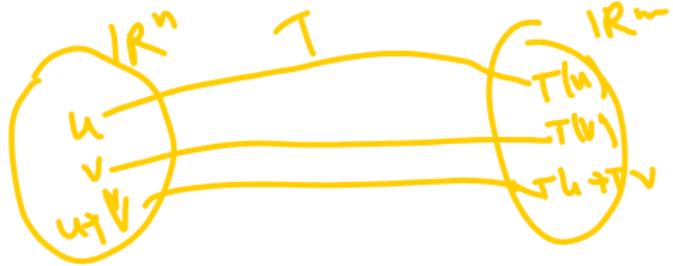
$$\checkmark T(u+v) = T(u) + T(v) \text{ for all } u, v \in \mathbb{R}^n$$

$$\checkmark T(cu) = c.T(u) \text{ for any real number } c.$$

$$\checkmark A(cu) = c(Au)$$

$$\begin{matrix} V_{n \times 1} \\ \left( \begin{matrix} A_{m \times n} & U_{n \times 1} \end{matrix} \right)^{m \times 1} \\ A(u+v) = Au+Av \end{matrix}$$

$$\checkmark A(B+C) = AB+AC$$



Define  $T : \mathbb{R}^2 \rightarrow \mathbb{R}^2$  as  $T\left(\begin{bmatrix} x \\ y \end{bmatrix}\right) = \begin{bmatrix} x \\ 0 \end{bmatrix}$  → L.T.

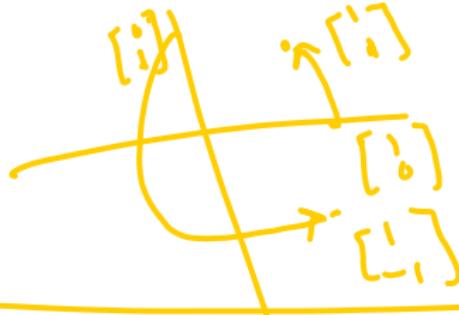
Projection onto X axis.

$$\begin{aligned}
 T\left(\begin{bmatrix} x \\ y \end{bmatrix} + \begin{bmatrix} 0 \\ w \end{bmatrix}\right) &= T\left(\begin{bmatrix} x+w \\ y+w \end{bmatrix}\right) = \begin{bmatrix} x+w \\ 0 \end{bmatrix} \\
 &= \begin{bmatrix} x \\ 0 \end{bmatrix} + \begin{bmatrix} 0 \\ w \end{bmatrix} = T\left(\begin{bmatrix} x \\ y \end{bmatrix}\right) + T\left(\begin{bmatrix} 0 \\ w \end{bmatrix}\right) \\
 T\left(C \cdot \begin{bmatrix} x \\ y \end{bmatrix}\right) &= \begin{bmatrix} Cx \\ 0 \end{bmatrix} = C \cdot \begin{bmatrix} x \\ 0 \end{bmatrix} = C \cdot T\left(\begin{bmatrix} x \\ y \end{bmatrix}\right)
 \end{aligned}$$

Define  $T : \mathbb{R}^2 \rightarrow \mathbb{R}^2$  as  $T\left(\begin{bmatrix} x \\ y \end{bmatrix}\right) = \begin{bmatrix} 2x \\ 2y \end{bmatrix}$   
scaling by 2.



$$T^1 : \begin{bmatrix} x \\ y \end{bmatrix} \mapsto \begin{bmatrix} x+y \\ x-y \end{bmatrix}$$



Define  $T : \mathbb{R}^2 \rightarrow \mathbb{R}^2$  as  $T\left(\begin{bmatrix} x \\ y \end{bmatrix}\right) = \begin{bmatrix} x-y \\ x+y \end{bmatrix}$

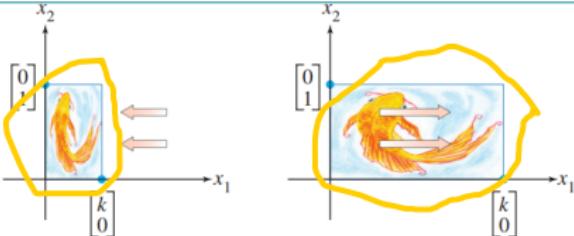
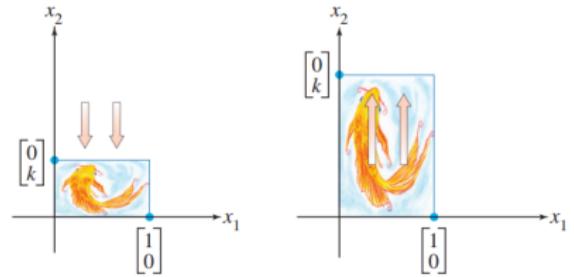
rotation by 45 degree.

$$T\left(\begin{bmatrix} x \\ y \end{bmatrix} + \begin{bmatrix} z \\ w \end{bmatrix}\right) = T\left(\begin{bmatrix} x+z \\ y+w \end{bmatrix}\right) = \begin{bmatrix} x+z-y-w \\ x+y+z+w \end{bmatrix} = \begin{bmatrix} x-y \\ x+y \end{bmatrix} + \begin{bmatrix} z-w \\ z+w \end{bmatrix}$$

$$\begin{aligned} T(c \cdot \begin{bmatrix} x \\ y \end{bmatrix}) &= T\left(\begin{bmatrix} cx \\ cy \end{bmatrix}\right) \\ &= \begin{bmatrix} cx - cy \\ cx + cy \end{bmatrix} = c \begin{bmatrix} x-y \\ x+y \end{bmatrix} = c \cdot T\left(\begin{bmatrix} x \\ y \end{bmatrix}\right) \end{aligned}$$

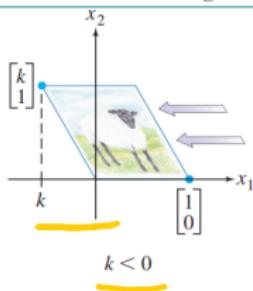
$$T\left(\begin{bmatrix} x \\ y \end{bmatrix}\right) + T\left(\begin{bmatrix} z \\ w \end{bmatrix}\right)$$

**TABLE 2** Contractions and Expansions

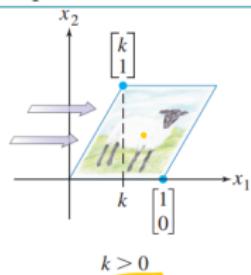
Transformation	Image of the Unit Square	Standard Matrix
Horizontal contraction and expansion	 <p><math>0 &lt; k &lt; 1</math></p> <p><math>k &gt; 1</math></p>	$\begin{bmatrix} k & 0 \\ 0 & 1 \end{bmatrix}$
Vertical contraction and expansion	 <p><math>0 &lt; k &lt; 1</math></p> <p><math>k &gt; 1</math></p>	$\begin{bmatrix} 1 & 0 \\ 0 & k \end{bmatrix}$

**Transformation**

Horizontal shear



$$k < 0$$

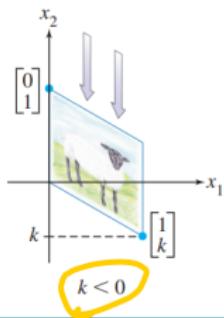


$$k > 0$$

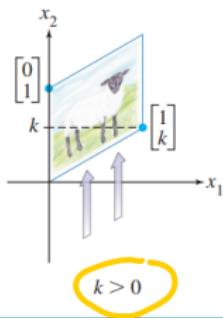
**Standard Matrix**

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

$$T(u) = Au$$

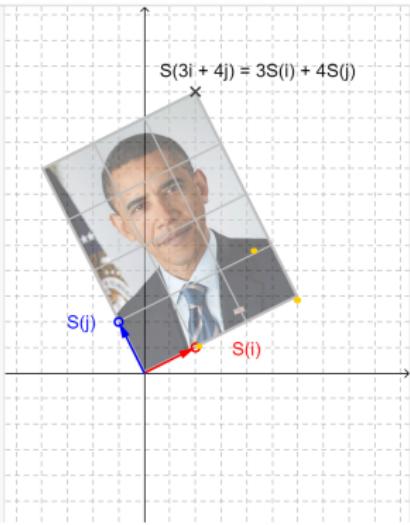
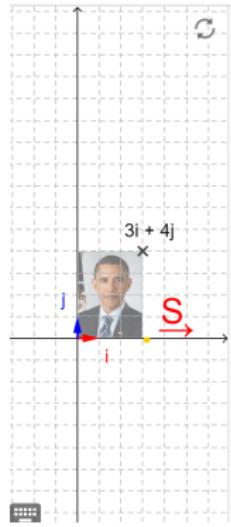
**Vertical shear**

$$k < 0$$



$$k > 0$$

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



$$\begin{aligned}
 S\begin{pmatrix} 1 \\ 0 \end{pmatrix} &= \begin{pmatrix} 2 \\ 1 \end{pmatrix} \\
 S\begin{pmatrix} 0 \\ 1 \end{pmatrix} &= \begin{pmatrix} -1 \\ 2 \end{pmatrix} \\
 S\begin{pmatrix} 3 \\ 4 \end{pmatrix} &= 3S\begin{pmatrix} 1 \\ 0 \end{pmatrix} + 4S\begin{pmatrix} 0 \\ 1 \end{pmatrix} \\
 &= 3\begin{pmatrix} 2 \\ 1 \end{pmatrix} + 4\begin{pmatrix} -1 \\ 2 \end{pmatrix} \\
 &= \begin{pmatrix} 2 \\ 11 \end{pmatrix}
 \end{aligned}$$

Represent S by  $\begin{pmatrix} 2 & -1 \\ 1 & 2 \end{pmatrix}$

$$\begin{aligned}
 S\begin{pmatrix} 3 \\ 4 \end{pmatrix} &= \begin{pmatrix} 2 & -1 \\ 1 & 2 \end{pmatrix} \begin{pmatrix} 3 \\ 4 \end{pmatrix} \\
 &:= 3\begin{pmatrix} 2 \\ 1 \end{pmatrix} + 4\begin{pmatrix} -1 \\ 2 \end{pmatrix}
 \end{aligned}$$

Is  $T([x]) = [|x|]$  a linear transformation from  $\mathbb{R} \rightarrow \mathbb{R}$ ? 

$$T[\alpha] \rightarrow [(\alpha)]$$

$$\begin{aligned} T([2]) &= [2] \\ T([-2]) &= [-2] \end{aligned}$$

$$\left| \begin{aligned} T[-2+1] &= T(-1) = [1] \\ T([-2]) + T([1]) &= [-2] + [1] = [3] \end{aligned} \right.$$

Is  $T([x]) = [|x|]$  a linear transformation from  $\mathbb{R} \rightarrow \mathbb{R}$ ?

Is  $T\left(\begin{bmatrix} x_1 \\ x_2 \end{bmatrix}\right) = \begin{bmatrix} \sin(x_1) \\ 2x_2 \end{bmatrix}$  a linear transformation from  $\mathbb{R}^2 \rightarrow \mathbb{R}^2$ ? **No.**  $\neq$

$$T\left(\begin{bmatrix} \pi/2 \\ 0 \end{bmatrix} + \begin{bmatrix} \pi/2 \\ 0 \end{bmatrix}\right) \neq T\left(\begin{bmatrix} \pi/2 \\ 0 \end{bmatrix}\right) + T\left(\begin{bmatrix} \pi/2 \\ 0 \end{bmatrix}\right)$$

$\Downarrow$        $\neq$        $\Downarrow$

$$\begin{bmatrix} 0 \\ 0 \end{bmatrix} \quad \quad \quad \begin{bmatrix} 0 \\ 0 \end{bmatrix} + \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

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How does  $T$  look like?

If  $T : \mathbb{R}^n \rightarrow \mathbb{R}^m$  is a linear transformation then

$$T\left(\begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix}\right) = \begin{bmatrix} a_{11}x_1 + a_{12}x_2 + \cdots + a_{1n}x_n \\ a_{21}x_1 + a_{22}x_2 + \cdots + a_{2n}x_n \\ \vdots \\ a_{m1}x_1 + a_{m2}x_2 + \cdots + a_{mn}x_n \end{bmatrix}_{m \times 1}$$

for some real numbers  $a_{ij}, 1 \leq i \leq m, 1 \leq j \leq n$ .

deg 1 (poly in  
 $x_1, x_2, \dots, x_n$ )  
homo.

$$T\begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} a_{11}x + a_{12}y \\ a_{21}x + a_{22}y \end{bmatrix}$$

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$T$  is represented by a matrix

$$\begin{bmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & \vdots & \vdots & \vdots \\ a_{m1} & a_{m2} & \cdots & a_{mn} \end{bmatrix}_{m \times n}$$

$$T\begin{pmatrix} x \\ y \end{pmatrix} \cdot \begin{pmatrix} x-y \\ x+y \end{pmatrix} \rightleftharpoons \begin{bmatrix} 1 & -1 \\ 1 & 1 \end{bmatrix} \begin{pmatrix} x \\ y \end{pmatrix}$$

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This matrix is called standard matrix representation of  $T$ .

**Question:** Given  $T$  How to find its matrix representation-[ $T$ ]?

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**Answer:** First column of  $[T]$  is  $T(e_1)$ . where  $e_1 =$

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Second column of  $[T]$  is  $T(e_2)$ . where  $e_2 =$

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So on and last column of  $[T]$  is  $T(e_n)$ . where  $e_n =$

$$\begin{bmatrix} 0 \\ 0 \\ \vdots \\ 0 \\ 1 \end{bmatrix}$$

# Properties of L. T.

## Definition

A linear transformation  $T : \mathbb{R}^n \rightarrow \mathbb{R}^m$  is said to be **onto** if for each  $b \in \mathbb{R}^m$  there exists  $u \in \mathbb{R}^n$  such that  $T(u) = b$

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A linear transformation  $T : \mathbb{R}^n \rightarrow \mathbb{R}^m$  is said to be **onto/surjective** if for each  $v \in \mathbb{R}^m$  there exists  $u \in \mathbb{R}^n$  such that  $T(u) = v$ .

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# Properties of Linear Transformation

## Definition

A linear transformation  $T : \mathbb{R}^n \rightarrow \mathbb{R}^m$  is said to be **bijective/invertible** if  $T$  is one to one and onto.

Let  $T$  be the linear transformation whose standard matrix is

$$\begin{bmatrix} 1 & -4 & 8 & 1 \\ 0 & 2 & -1 & 3 \\ 0 & 0 & 0 & 5 \end{bmatrix}$$

Does  $T$  map  $\mathbb{R}^4$  onto  $\mathbb{R}^3$ ? Is  $T$  a one-to-one mapping?

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Let  $T : \mathbb{R}^n \rightarrow \mathbb{R}^m$  be a linear transformation, and let  $A$  be the standard matrix for  $T$ . Then:  $T$  maps  $\mathbb{R}^n$  onto  $\mathbb{R}^m$  if and only if the columns of  $A$  span  $\mathbb{R}^m$ .

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### Theorem

Let  $T : \mathbb{R}^n \rightarrow \mathbb{R}^m$  be a linear transformation, and let  $A$  be the standard matrix for  $T$ .  $T$  is bijective iff  $n = m$  and  $A$  is an invertible matrix.

# Composite Transformation

If  $T_1, T_2$  are two linear transformations then so is composite of  $T_1, T_2$ .

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