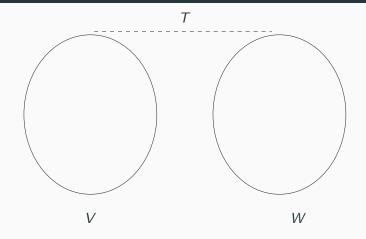
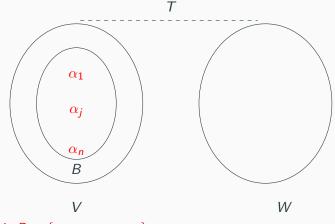
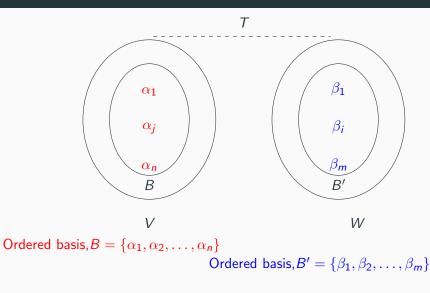
Representation of Transformations by Matrices

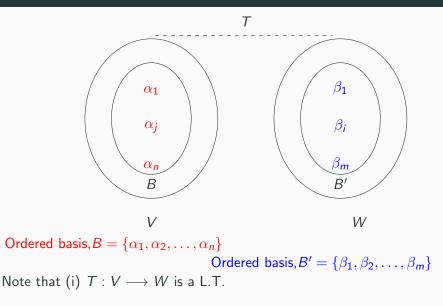
Shalu M A IIITDM Kancheepuram, Chennai





Ordered basis, $B = \{\alpha_1, \alpha_2, \dots, \alpha_n\}$





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$$\implies [T(\alpha)]_{B'} = A[\alpha]_B$$

where
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$$[T(\alpha)]_B = [T]_B [\alpha]_B$$

Let $T: \mathbb{R}^2 \longrightarrow \mathbb{R}^3$ be a linear transformation defined as

$$T(x_1,x_2)=(x_2,x_1-x_2,x_1+x_2).$$

Let $B = \{\alpha_1 = (1,0), \alpha_2 = (0,1)\}$ and $B' = \{\beta_1 = (1,1,1), \beta_2 = (1,1,0), \beta_3 = (1,0,0)\}$ be respective ordered bases for R^2 and R^3 . Find a 3×2 matrix A such that

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$$[T(\alpha_1)]_{B'} = \begin{bmatrix} 1 \\ 0 \\ -1 \end{bmatrix}$$

$$[T(\alpha_1)]_{B'} = \begin{bmatrix} 1\\0\\-1 \end{bmatrix}$$
 $T(\alpha_2) = T(0,1) = (1,-1,1)$

$$\begin{split} \left[T(\alpha_1)\right]_{B'} &= \begin{bmatrix} 1\\0\\-1 \end{bmatrix} \\ T(\alpha_2) &= T(0,1) = (1,-1,1) \\ &= (1,1,1) - 2(1,1,0) + 2(1,0,0) \end{split}$$

$$T(\alpha_1)_{B'} = \begin{bmatrix} 1\\0\\-1 \end{bmatrix}$$

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$$[T(\alpha_2)]_{B'} = \begin{bmatrix} 1\\-2\\2 \end{bmatrix}$$

$$A = ([T(\alpha_1)]_{B'}, [T(\alpha_2)]_{B'})$$

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Verification:

$$T(\alpha) = T(x_1, x_2) = (x_2, x_1 - x_2, x_1 + x_2)$$
$$T(\alpha) = (x_1 + x_2)\beta_1 - 2x_2\beta_2 + (-x_1 + 2x_2)\beta_3$$

$$[T(\alpha)]_{B'} = \begin{vmatrix} x_1 + x_2 \\ -2x_2 \\ -x_1 + 2x_2 \end{vmatrix}, \quad [\alpha]_{B}$$

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Note: determinant of T, det(T) = det(A)

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$$[T]_B = ([T(\alpha_1)]_B, [T(\alpha_2)]_B) = \begin{bmatrix} 2 & 2 \\ -1 & -1 \end{bmatrix}$$

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Please verify the answer.

Theorem 14

Let V be a finite dimensional vector space over the field F and let

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Proof (Reading assignment)

Let A and B be $n \times n$ matrices over the field F.

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If $A \sim B$ and $B \sim C$, then $B = P^{-1}AP$ and $C = Q^{-1}BQ$.

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If $A \sim B$ and $B \sim C$, then $B = P^{-1}AP$ and $C = Q^{-1}BQ$.

$$\implies C = (PQ)^{-1}A(PQ)$$
 and thus $A \sim C$.

Let A be an $n \times n$ (square) matrix over the field F. A scalar $\lambda \in F$ is an eigen value of A if there exists a non-zero vector $X \in F^{n \times 1}$ such that

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Note :(1) The non-zero vector X such that $AX = \lambda X$ is called an eigen vector of A associated with λ .

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- (2) $E_A(\lambda) = \{X : AX = \lambda X\}$ is callled the eigen space of A associated with λ . (Prove that $E_A(\lambda)$ is a subspace.)
- (3) λ is an eigen value of $A \Longleftrightarrow$ There exists a non-zero vector X such that $AX = \lambda X$. $\Longleftrightarrow (A \lambda I)X = 0$ has a non-trivial solution.

Let A be an $n \times n$ (square) matrix over the field F. A scalar $\lambda \in F$ is an eigen value of A if there exists a non-zero vector $X \in F^{n \times 1}$ such that

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Eigen values/ Characteristic values

Let A be an $n \times n$ (square) matrix over the field F. A scalar $\lambda \in F$ is an eigen value of A if there exists a non-zero vector $X \in F^{n \times 1}$ such that

$$AX = \lambda X$$

Note :(1) The non-zero vector X such that $AX = \lambda X$ is called an eigen vector of A associated with λ .

- (2) $E_A(\lambda) = \{X : AX = \lambda X\}$ is callled the eigen space of A associated with λ . (Prove that $E_A(\lambda)$ is a subspace.)
- (3) λ is an eigen value of $A \iff$ There exists a non-zero vector X such that $AX = \lambda X$. $\iff (A \lambda I)X = 0$ has a non-trivial solution. $\iff \det(A \lambda I) = 0$. $\iff \det(\lambda I A) = 0$. \iff the matrix $(A \lambda I)$ is singular (not invertible).

Charateristic Polynomial

Consider
$$f(x) = \det(xI - A)$$
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Charateristic Polynomial

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So $f(x) = \det(xI - A)$ is called the characteristic polynomial of A.

Application (Mechanical Engineering)

Eigenvalues and eigenvectors allow us to "reduce" a linear operation to separate, simpler, problems. For example, if a stress is applied to a "plastic" solid, the deformation can be dissected into "principle directions"- those directions in which the deformation is greatest. Vectors in the principle directions are the eigenvectors and the percentage deformation in each principle direction is the corresponding eigenvalue

Let
$$A = \begin{pmatrix} a & b \\ c & d \end{pmatrix}$$

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The charecteristic polynomial of A,

$$f_A(\lambda) = det(A - \lambda I) = (a - \lambda)(d - \lambda) - bc = \lambda^2 - (a + d)\lambda + ad - bc$$

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$$f_A(\lambda) = \lambda^2 - trace(A)\lambda + \det(A)$$

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If λ_1 , λ_2 are the roots of the charateristic polynomial, then

$$f_A(\lambda) = (\lambda - \lambda_1)(\lambda - \lambda_2) = \lambda^2 - (\lambda_1 + \lambda_2)\lambda + \lambda_1\lambda_2$$

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 and

$$\lambda_1 + \lambda_2 = trace(A)$$
 and $\lambda_1 \lambda_2 = det(A)$

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Note that the set of eigen vectors $\{(1,0),(2,1)\}$ is a L.I. set.

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

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Let us explore a simple case of diagonalization

Let $A \in F^{n \times n}$ and let $AX_i = \lambda_i X_i$ for i = 1, 2, ..., n.

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```

$$AP = A[X_1, X_2, \dots, X_n]$$

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AP = PD

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Diagonalization (a simple case)

Let $A \in F^{n \times n}$ and let $AX_i = \lambda_i X_i$ for i = 1, 2, ..., n. Suppose that $\{X_1, X_2, ..., X_n\}$ is a L.I. subset of $F^{n \times 1}$. Clearly $P = [X_1, X_2, ..., X_n]$ is an invertible $n \times n$ matrix.

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$$AP = PD \Longrightarrow P^{-1}AP = D$$

 $D^2 = P^{-1}A^2P$, $D^k = P^{-1}A^kP$ and $A^k = PD^kP^{-1}$
 $A^k \longrightarrow O$ as $k \longrightarrow \infty$ provided $|\lambda_i| < 1$ for $i = 1, 2, ..., n$

A few points

- 1 Find the eign values of the D, D^2, D^3, \ldots , (see last page)
- 2 Find the eigen values and eigen spaces of $C = \begin{pmatrix} 1 & 3 \\ 0 & 2 \end{pmatrix}$
- 3 Find the eigen values and eigen spaces of C^2, C^3, \ldots
- 4 Suppose $P^{-1}AP = B$. Show that A and B have same eigen values. If λ is an eigen value of B, find an eigen vector of A corresponding to λ .

Find the eigen values and corresponding eigen spaces of the matrix

$$A = \left[\begin{array}{rrr} 5 & -6 & -6 \\ -1 & 4 & 2 \\ 3 & -6 & -4 \end{array} \right]$$

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$$f_A(x) = \det (xI - A) = \begin{vmatrix} x - 5 & 6 & 6 \\ 1 & x - 4 & -2 \\ -3 & 6 & x + 4 \end{vmatrix}$$

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Hence eigen values of $A = \{1, 2\}$.

$$E_A(\lambda) = E_A(1) = \{X : AX = \lambda X = X\}$$

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$$A - I = \begin{bmatrix} 4 & -6 & -6 \\ -1 & 3 & 2 \\ 3 & -6 & -5 \end{bmatrix}$$

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$$A - I = \begin{bmatrix} 4 & -6 & -6 \\ -1 & 3 & 2 \\ 3 & -6 & -5 \end{bmatrix} \sim \begin{bmatrix} 1 & 0 & -1 \\ 0 & 1 & \frac{1}{3} \\ 0 & 0 & 0 \end{bmatrix}$$

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$$(A-I)X = 0 \Longrightarrow x_1 - x_3 = 0, \ x_2 + \frac{1}{3}x_3 = 0$$

(a) The eigen space when $\lambda = 1$

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(ii) free variables = $\{x_3\}$.

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$$\{x_3\}$$
. Let $x_3 = a$. $\Longrightarrow x_1 = a, x_2 = -\frac{a}{3}$

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. Let $x_3=a$. $\Longrightarrow x_1=a, x_2=-\frac{a}{3}$

$$E_A(1) = \left\{ (a, -\frac{a}{3}, a) : a \in R \right\}$$

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$$E_A(1) = \left\{ (a, -\frac{a}{3}, a) : a \in R \right\} = \left\{ \frac{a}{3}(3, -1, 3) : a \in R \right\}$$

$$\implies$$
 $E_A(1) = \operatorname{span} \{(3, -1, 3)\}$

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$$(A-2I)X = 0 \Longrightarrow x_1 - 2x_2 - 2x_3 = 0$$

$$\implies$$
 $E_A(1) = \operatorname{span} \{(3, -1, 3)\}$

(b) The eigen space when $\lambda = 2$

$$E_A(\lambda) = E_A(2) = \{X : AX = \lambda X = 2X\} = \{X : (A - 2I)X = 0\}$$

$$A - 2I = \begin{bmatrix} 3 & -6 & -6 \\ -1 & 2 & 2 \\ 3 & -6 & -6 \end{bmatrix} \sim \begin{bmatrix} 1 & -2 & -2 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}$$

$$(A-2I)X = 0 \Longrightarrow x_1 - 2x_2 - 2x_3 = 0$$

Note that (i) pivot variables = $\{x_1\}$ and (ii) free variables = $\{x_2, x_3\}$.

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$$x_2 = a$$
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Let
$$x_2 = a$$
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$$E_A(1) = \{(2a+2b,a,b): a,b \in R\} = \{a(2,1,0) + b(2,0,1): a,b \in R\}$$

$$E_A(2) = \text{span } \{(2,1,0),(2,0,1)\}$$

Let
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Let us construct a diagonal matrix D with eigen values as diagonal entries.

$$D = \left[\begin{array}{rrr} 1 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 2 \end{array} \right]$$

Let us construct an inverible matrix P using basis vectors (as columns) of $E_A(1)$ and $E_A(2)$.

$$P = \left[\begin{array}{rrr} 3 & 2 & 2 \\ -1 & 1 & 0 \\ 3 & 0 & 1 \end{array} \right]$$

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So A is similar to a diagonal matrix D and hence A is diagonalizable.