

Linear Algebra

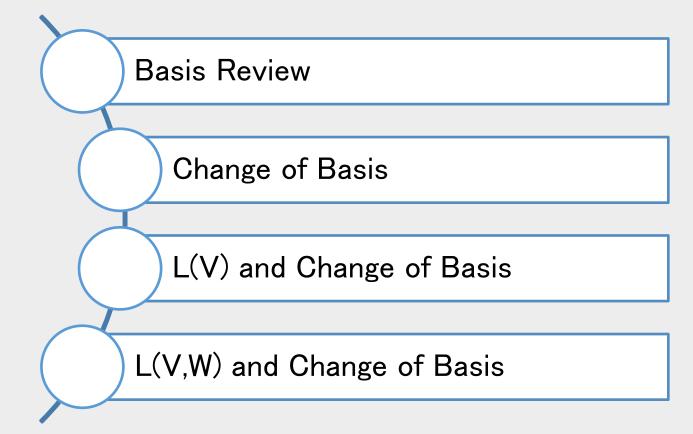
Department of Computer Engineering Sharif University of Technology

Hamid R. Rabiee <u>rabiee@sharif.edu</u>

Maryam Ramezani <u>maryam.ramezani@sharif.edu</u>

Overview





Basis Review

Review: Basis



Example

- Find the coordinate vector of $2 + 7x + x^2 \in \mathbb{P}^2$ with respect to the basis $B = \{x + x^2, 1 + x^2, 1 + x\}.$
- If C = $\{1, x, x^2\}$ is the standard basis of \mathbb{P}^2 then we have $[2 + 7x + x^2]_C = (2, 7, 1)$.

Solution



We want to find scalars $c_1, c_2, c_3 \in \mathbb{R}$ such that $2 + 7x + x^2 = c_1(x + x^2) + c_2(1 + x^2) + c_3(1 + x)$.

By matching coefficients of powers of x on the left-hand and right-hand sides above, we arrive at following system of linear equations:

$$c_2 + c_3 = 2$$

 $c_1 + c_3 = 7$
 $c_1 + c_2 = 1$

This linear system has $c_1=3, c_2=-2, c_3=4$ as its unique solution, so our desired coordinate vector is

$$[2 + 7x + x^2] = (c_1, c_2, c_3) = (3, -2, 4)$$

Introduction to change of basis



$$\Box$$
 $B = \{v_1, ..., v_n\}$ are basis of \mathbb{R}^n .

$$\Box$$
 P = [$v_1 \ v_2 \ ... \ v_n$]

$$\Box$$
 $P[a]_B = a$



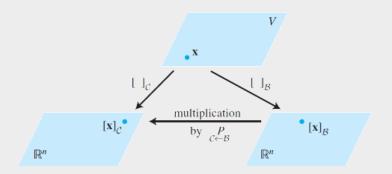
Theorem

Let B = $\{b_1, b_2, ..., b_n\}$ and C = $\{c_1, c_2, ..., c_n\}$ be basses of a vector space V. Then there is a unique n × n matrix $P_{C \leftarrow B}$ such that

$$[x]_C = P_{C \leftarrow B}[x]_B$$

The columns of $P_{C \leftarrow B}$ are the C-coordinate vectors of the vectors in basis B. That is ,

$$P_{C \leftarrow B} = [[b_1]_C \ [b_2]_C \ ... \ [b_n]_C]$$



$$({}_{\mathcal{C}\leftarrow\mathcal{B}}^{P})^{-1} = {}_{\mathcal{B}\leftarrow\mathcal{C}}^{P}$$

$$P_{\mathcal{B}}[\mathbf{x}]_{\mathcal{B}} = \mathbf{x}, \quad P_{\mathcal{C}}[\mathbf{x}]_{\mathcal{C}} = \mathbf{x}, \quad \text{and} \quad [\mathbf{x}]_{\mathcal{C}} = P_{\mathcal{C}}^{-1}\mathbf{x}$$

$$[\mathbf{x}]_{\mathcal{C}} = P_{\mathcal{C}}^{-1}\mathbf{x} = P_{\mathcal{C}}^{-1}P_{\mathcal{B}}[\mathbf{x}]_{\mathcal{B}}$$



Example

Find the change-of-basis matrices $P_{C \leftarrow B}$ and $P_{B \leftarrow C}$ for the bases $B = \{x + x^2, 1 + x^2, 1 + x\}$ and $C = \{1, x, x^2\}$ of \mathbb{P}^2 . Then find the coordinate vector of $2 + 7x + x^2$ with respect to B.



Example

Let
$$b_1 = \begin{bmatrix} 1 \\ -3 \end{bmatrix}$$
, $b_2 = \begin{bmatrix} -2 \\ 4 \end{bmatrix}$, $c_1 = \begin{bmatrix} -7 \\ 9 \end{bmatrix}$, $c_2 = \begin{bmatrix} -5 \\ 7 \end{bmatrix}$, the bases for \mathbb{R}^2 given by B = $\{b_1, b_2\}$, C = $\{c_1, c_2\}$.

- a. Find the change-of-coordinates matrix from C to B.
- b. Find the change-of-coordinates matrix from B to C.



Example

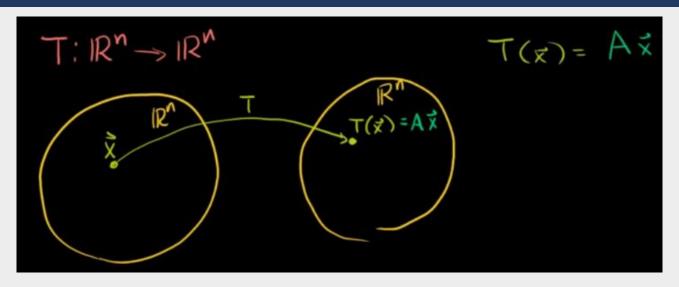
Find the change-of-basis matrix $P_{C \leftarrow B}$, where

$$B = \left\{ \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}, \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix}, \begin{bmatrix} 0 & -i \\ i & 0 \end{bmatrix}, \begin{bmatrix} 1 & 0 \\ 0 & -1 \end{bmatrix} \right\}, C = \left\{ \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix}, \begin{bmatrix} 1 & 1 \\ 0 & 0 \end{bmatrix}, \begin{bmatrix} 1 & 1 \\ 1 & 0 \end{bmatrix}, \begin{bmatrix} 1 & 1 \\ 1 & 1 \end{bmatrix} \right\}.$$

L(V) and Change of Basis

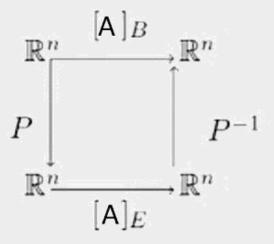
Transformation with change of basis





- \Box B = { $v_1, v_2, ..., v_n$ } are basis of \mathbb{R}^n .
- \Box P = [v_1 v_2 ... v_n]
- $\Box \quad [T(x)]_B = P^{-1}AP[x]_B$





$$[A]_B = P^{-1}[A]_E P$$

L(V,W) and Change of Basis

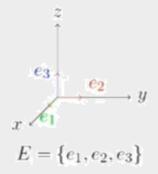
Matrix representation of linear function

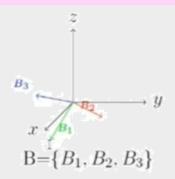


Important

Let T:
$$\mathbb{R}_n \to \mathbb{R}_m$$
 be a linear function and $\mathbf{u} = \begin{bmatrix} u_1 \\ \vdots \\ u_n \end{bmatrix} \in \mathbb{R}_n$.

The matrix $[A(e_1) \dots A(e_n)]$ is called the matrix representation of linear function (transformation)T which is denoted by $[A]_E$.





What is the relation between $[A]_B$ and $[A]_E$?

Linear Transformation



Example

We have B = $\{x^3, x^2, x, 1\}$ and $B' = \{x^2, x, 1\}$ are bases for $P_3(x)$ and $P_2(x)$, respectively. Find the matrix of transformation T: $P_3(x) \to P_2(x)$.

Solution



Since
$$\begin{bmatrix} a_3 \\ a_2 \\ a_1 \\ a_0 \end{bmatrix}$$
 the vector representation of $a_3x^3 + a_2x^2 + a_1x + a_0 \in \mathbb{P}^3(\mathbf{x})$, we have
$$\begin{bmatrix} \frac{d}{dt} \end{bmatrix}_{\{B,B'\}} = \begin{bmatrix} \frac{d}{dt}(x^3) & \frac{d}{dt}(x^2) & \frac{d}{dt}(x) & \frac{d}{dt}(1) \end{bmatrix}$$

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

Isomorphisms



Definition

Suppose V and W are vector spaces over the same field. We say that V and W are **isomorphic**, denoted by $V \cong W$, if there exists an invertible linear transformation T: $V \to W$ (called an **isomorphism** from V to W).

- If T: $V \to W$ is an isomorphism then so is $T^{-1}: W \to V$.
- If $T: V \to W$ and $S: W \to X$ are isomorphism then so is $S \circ T: V \to X$. in particular, if $V \cong W$ and $W \cong X$ then $V \cong X$.

Example

Show that the vector space $V = \operatorname{span}(e^x, xe^x, x^2e^x)$ and \mathbb{R}^3 are isomorphic.

Solution



The standard way to show that two space are isomorphic is to construct an isomorphism between them. To this end, consider the linear transformation T: $\mathbb{R}^3 \to V$ defined by $T(a,b,c) = ae^x + bxe^x + cx^2e^x$.

It is straightforward to show that this function is linear transformation, so we just need to convince ourselves that it is invertible. We can construct the standard matrix $[T]_{B \leftarrow E}$, where $E = \{e_1, e_2, e_3\}$ is the standard basis of \mathbb{R}^3 :

$$[T]_{B \leftarrow E} = [[T(1,0,0)]_B, [T(0,1,0)]_B, [T(0,0,1)]_B]$$

$$= [[e^x]_B, [xe^x]_B, [x^2e^x]_B] = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

Since $[T]_{B \leftarrow E}$ is clearly invertible (the identity matrix is its own inverse), T is invertible too and is thus an isomorphism.

References



- □ Chapter 1: Advanced Linear and Matrix Algebra, Nathaniel Johnston
- Chapter 6: Linear Algebra David Cherney
- Linear Algebra and Optimization for Machine Learning
- □ Introduction to Applied Linear Algebra Vectors, Matrices, and Least Squares