

## Linear Algebra

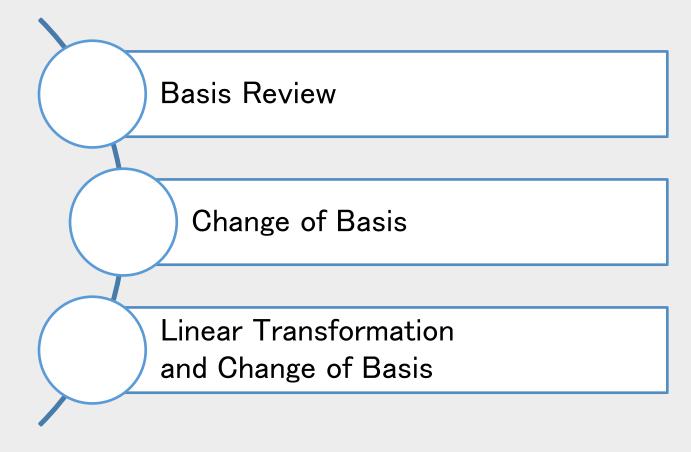
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## Overview





## **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 = [ $v_1 \ v_2 \ ... \ v_n$ ]

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



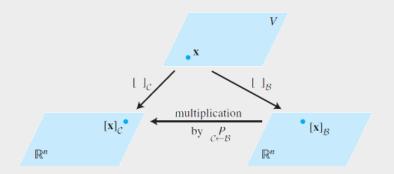
#### Theorem

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

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

# Linear Transformation and Change of Basis

## 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 
$$\begin{bmatrix} \frac{d}{dt} \end{bmatrix}_{\{B,B'\}} = \begin{bmatrix} \frac{d}{dt}(x^3) & \frac{d}{dt}(x^2) & \frac{d}{dt}(x) & \frac{d}{dt}(1) \end{bmatrix}$$
 
$$= \begin{bmatrix} 3 & 0 & 0 & 0 \\ 0 & 2 & 0 & 0 \\ 0 & 0 & 1 & 0 \end{bmatrix}$$

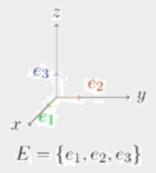
## Matrix representation of linear function

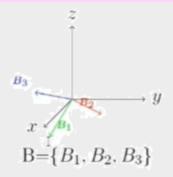


#### **I**mportant

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  $[A]_E$ .

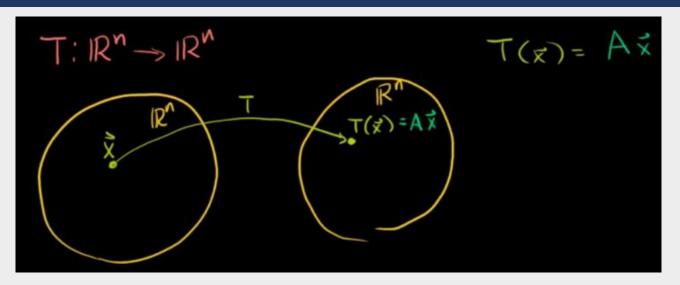




What is the relation between  $[A]_B$  and  $[A]_E$ ?

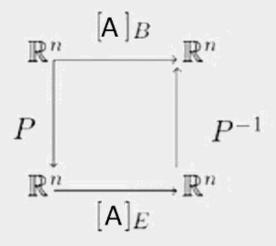
## Transformation with change of basis





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





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

## 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