

Linear Algebra

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Overview



Invertible Linear Maps

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Invertible Linear Maps

Invertible, Inverse



Definition

 \square A linear map $T \in L(V, W)$ is called invertible if there exists a linear map $S \in L(W, V)$ such that ST equals the identity operator on V and TS equals the identity operator on W.

 \square A linear map $S \subseteq L(W, V)$ satisfying ST = I and TS = I is called an inverse of T (note that the first I is the identity operator on V and the second I is the identity operator on W).

Inverse is unique



Theorem

An invertible linear map has a unique inverse.

Definition

If T is invertible, then its inverse is denoted by T^{-1} . In other words, if $T \in \mathcal{L}(V, W)$ is invertible, then T^{-1} is the unique element of $\mathcal{L}(W, V)$ such that $T^{-1}T = I$ and $TT^{-1} = I$.

Example

• Find the inverse of T(x, y, z) = (-y, x, 4z)

Invertibility



Theorem

A linear map is invertible if and only if it is injective and surjective.

Theorem

Suppose that V and W are finite-dimensional vector spaces, dim V = dim W, and $T \in \mathcal{L}(V, W)$. Then

T is invertible \Leftrightarrow T is injective \Leftrightarrow T is surjective.

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 .

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

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



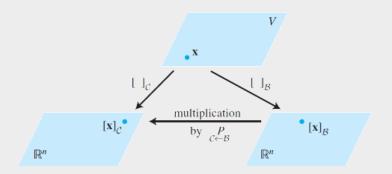
Theorem

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

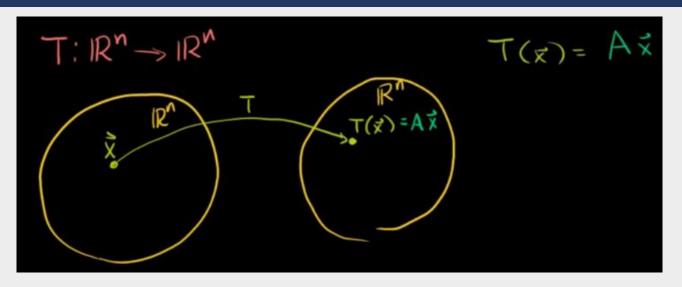
Find the change-of-basis matrix $P_{C \leftarrow B}$, where

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

L(V) and Change of Basis

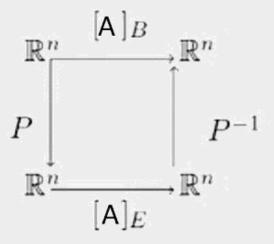
Transformation with change of basis





- \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



A linear transformation which looks complex with respect to one basis can become much easier to understand when you choose the correct basis.

Important

Let T:
$$V \to W$$
 be a linear function and $\mathbf{u} = \begin{bmatrix} u_1 \\ \vdots \\ u_n \end{bmatrix} \in V$ where $E = \{e_1, \dots, e_n\}$, $B = \{b_1, \dots, b_m\}$ are basis of V, W .
$$u = c_1 e_1 + \dots + c_n e_n \quad \Rightarrow T(u) = c_1 T(e_1) + \dots + c_n T(e_n)$$

$$T(u) = d_1 b_1 + \dots + d_m b_m$$

$$[T(u)]_B = [[T(e_1)]_B, \dots, [T(e_n)]_B][T(u)]_E$$

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: $P_3(x) \rightarrow P_2(x)$.

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 $V \cong X$.

Theorem

Two finite-dimensional vector spaces over **F** are isomorphic if and only if they have the same dimension.

Isomorphisms



Example

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

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