

Row Space, Column Space, and Nullspace

Linear Algebra

MATH 2010

- **Terminology:** Let A be the 2×4 matrix

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

The row vectors of A are

$$\begin{bmatrix} 2 & 3 & -1 & 0 \\ 4 & 5 & 6 & 2 \end{bmatrix}$$

(the rows of A) in \mathbb{R}^4 .

The column vectors of A are

$$\begin{bmatrix} 2 \\ 4 \end{bmatrix}, \begin{bmatrix} 3 \\ 5 \end{bmatrix}, \begin{bmatrix} -1 \\ 6 \end{bmatrix}, \begin{bmatrix} 0 \\ 2 \end{bmatrix}$$

(the columns of A) in \mathbb{R}^2

- **Definition:** Let A be a $m \times n$ matrix (recall m is the number of rows and n is the number of columns), then

- The **row space** of A is the subspace of \mathbb{R}^n spanned by the row vectors of A
- The **column space** of A is the subspace of \mathbb{R}^m spanned by the column vectors of A .

- **Theorem:** If a $m \times n$ matrix A is row-equivalent to a $m \times n$ matrix B , then the row space of A is equal to the row space of B . (NOT true for the column space)

- **Theorem:** If a matrix A is row-equivalent to a matrix B in row-echelon form, then the nonzero row vectors of B form a basis for the row space of A .

- **Example - Finding a Basis for Row Space** Let

$$A = \begin{bmatrix} 1 & 1 & 4 & 1 & 2 \\ 0 & 1 & 2 & 1 & 1 \\ 0 & 0 & 0 & 1 & 2 \\ 1 & -1 & 0 & 0 & 2 \\ 2 & 1 & 6 & 0 & 1 \end{bmatrix}$$

Find a basis for the row space of A .

We must reduce A :

$$\begin{bmatrix} 1 & 1 & 4 & 1 & 2 \\ 0 & 1 & 2 & 1 & 1 \\ 0 & 0 & 0 & 1 & 2 \\ 1 & -1 & 0 & 0 & 2 \\ 2 & 1 & 6 & 0 & 1 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 1 & 4 & 1 & 2 \\ 0 & 1 & 2 & 1 & 1 \\ 0 & 0 & 0 & 1 & 2 \\ 0 & -2 & -4 & -1 & 0 \\ 0 & -1 & -2 & -2 & -3 \end{bmatrix}$$

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

$$\rightarrow \begin{bmatrix} 1 & 1 & 4 & 1 & 2 \\ 0 & 1 & 2 & 1 & 1 \\ 0 & 0 & 0 & 1 & 2 \\ 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 \end{bmatrix}$$

Then

$$w_1 = [1, 1, 4, 1, 2] \quad w_2 = [0, 1, 2, 1, 1] \quad w_3 = [0, 0, 0, 1, 2]$$

form a basis for the row space of A .

- **Example- Finding a basis spanned by a set S :** Let $S = \{v_1, v_2, v_3, v_4\}$ where

$$v_1 = [1, -2, 0, 3, -4]$$

$$v_2 = [3, 2, 8, 1, 4]$$

$$v_3 = [2, 3, 7, 2, 3]$$

$$v_4 = [-1, 2, 0, 4, -3]$$

Find a basis for the subspace of \mathbb{R}^5 spanned by S .

If we look the matrix

$$A = \begin{bmatrix} 1 & -2 & 0 & 3 & -4 \\ 3 & 2 & 8 & 1 & 4 \\ 2 & 3 & 7 & 2 & 3 \\ -1 & 2 & 0 & 4 & -3 \end{bmatrix}$$

then a basis for the row space of A gives a basis for the subspace of \mathbb{R}^5 spanned by S .

$$\begin{aligned} \begin{bmatrix} 1 & -2 & 0 & 3 & -4 \\ 3 & 2 & 8 & 1 & 4 \\ 2 & 3 & 7 & 2 & 3 \\ -1 & 2 & 0 & 4 & -3 \end{bmatrix} &\rightarrow \begin{bmatrix} 1 & -2 & 0 & 3 & -4 \\ 0 & 8 & 8 & -8 & 16 \\ 0 & 7 & 7 & -4 & 11 \\ 0 & 0 & 0 & 7 & -7 \end{bmatrix} \\ &\rightarrow \begin{bmatrix} 1 & -2 & 0 & 3 & -4 \\ 0 & 1 & 1 & -1 & 2 \\ 0 & 7 & 7 & -4 & 11 \\ 0 & 0 & 0 & 7 & -7 \end{bmatrix} \\ &\rightarrow \begin{bmatrix} 1 & -2 & 0 & 3 & -4 \\ 0 & 1 & 1 & -1 & 2 \\ 0 & 0 & 0 & 3 & -3 \\ 0 & 0 & 0 & 7 & -7 \end{bmatrix} \\ &\rightarrow \begin{bmatrix} 1 & -2 & 0 & 3 & -4 \\ 0 & 1 & 1 & -1 & 2 \\ 0 & 0 & 0 & 1 & -1 \\ 0 & 0 & 0 & 0 & 0 \end{bmatrix} \end{aligned}$$

Then

$$w_1 = [1, -2, 0, 3, -4]$$

$$w_2 = [0, 1, 1, -1, 2]$$

$$w_3 = [0, 0, 0, 1, -1]$$

form a basis for the subspace spanned by S . The dimension of the row space is 3.

- **Example - Finding a basis for the column space of A :** There are two ways to find a basis for the column space:

1. Find the row-echelon form of A :

$$\begin{bmatrix} 1 & 1 & 4 & 1 & 2 \\ 0 & 1 & 2 & 1 & 1 \\ 0 & 0 & 0 & 1 & 2 \\ 1 & -1 & 0 & 0 & 2 \\ 2 & 1 & 6 & 0 & 1 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 1 & 4 & 1 & 2 \\ 0 & 1 & 2 & 1 & 1 \\ 0 & 0 & 0 & 1 & 2 \\ 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 \end{bmatrix}$$

The columns from the *original matrix* which have leading ones when reduced form a basis for the column space of A . In the above example, columns 1, 2, and 4 have leading ones. Therefore, columns 1, 2, and 4 of the original matrix form a basis for the column space of A . So,

$$\begin{bmatrix} 1 \\ 0 \\ 0 \\ 1 \\ 2 \end{bmatrix} \quad \begin{bmatrix} 1 \\ 1 \\ 0 \\ -1 \\ 1 \end{bmatrix} \quad \begin{bmatrix} 1 \\ 1 \\ 1 \\ 0 \\ 0 \end{bmatrix}$$

form a basis for the column space of A . The dimension of the column space of A is 3.

2. The second way to find a basis for the column space of A is to recognize that the column space of A is equal to the row space of A^T . Finding a basis for the row space of A^T is the same as finding a basis for the column space of A .

$$A^T = \begin{bmatrix} 1 & 0 & 0 & 1 & 2 \\ 1 & 1 & 0 & -1 & 1 \\ 4 & 2 & 0 & 0 & 6 \\ 1 & 1 & 1 & 0 & 0 \\ 2 & 1 & 2 & 2 & 1 \end{bmatrix}$$

Reducing A^T , we get

$$\begin{aligned} \begin{bmatrix} 1 & 0 & 0 & 1 & 2 \\ 1 & 1 & 0 & -1 & 1 \\ 4 & 2 & 0 & 0 & 6 \\ 1 & 1 & 1 & 0 & 0 \\ 2 & 1 & 2 & 2 & 1 \end{bmatrix} &\rightarrow \begin{bmatrix} 1 & 0 & 0 & 1 & 2 \\ 0 & 1 & 0 & -2 & -1 \\ 0 & 2 & 0 & -4 & -2 \\ 0 & 1 & 1 & -1 & -2 \\ 0 & 1 & 2 & 0 & -3 \end{bmatrix} \\ &\rightarrow \begin{bmatrix} 1 & 0 & 0 & 1 & 2 \\ 0 & 1 & 0 & -2 & -1 \\ 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 1 & 1 & -1 \\ 0 & 0 & 2 & 2 & -2 \end{bmatrix} \\ &\rightarrow \begin{bmatrix} 1 & 0 & 0 & 1 & 2 \\ 0 & 1 & 0 & -2 & -1 \\ 0 & 0 & 1 & 1 & -1 \\ 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 \end{bmatrix} \end{aligned}$$

Then

$$\begin{aligned} w_1 &= (1, 0, 0, 1, 2) \\ w_2 &= (0, 1, 0, -2, -1) \\ w_3 &= (0, 0, 1, 1, -1) \end{aligned}$$

form a basis for the column space of A .

- **Example:** Let $S = \{v_1, v_2, v_3, v_4\}$ from above where

$$\begin{aligned} v_1 &= [1, -2, 0, 3, -4] \\ v_2 &= [3, 2, 8, 1, 4] \\ v_3 &= [2, 3, 7, 2, 3] \\ v_4 &= [-1, 2, 0, 4, -3] \end{aligned}$$

Find a basis for the subspace of \mathbb{R}^5 spanned by S that is a subset of the vectors in S . To do this, we set the columns of a matrix A as the vectors v_1, v_2, v_3 and v_4 :

$$A = \begin{bmatrix} 1 & 3 & 2 & -1 \\ -2 & 2 & 3 & 2 \\ 0 & 8 & 7 & 0 \\ 3 & 1 & 2 & 4 \\ -4 & 4 & 3 & -3 \end{bmatrix}$$

Then find the column space of A :

$$\begin{bmatrix} 1 & 3 & 2 & -1 \\ -2 & 2 & 3 & 2 \\ 0 & 8 & 7 & 0 \\ 3 & 1 & 2 & 4 \\ -4 & 4 & 3 & -3 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 3 & 2 & -1 \\ 0 & 1 & 7/8 & 0 \\ 0 & 0 & 1 & 7/3 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

There are leading ones in columns 1, 2, and 3, so columns 1, 2, and 3 from the original matrix form a basis for the column space of A . This corresponds to the vectors

$$v_1 = [1, -2, 0, 3, -4]$$

$$v_2 = [3, 2, 8, 1, 4]$$

$$v_3 = [2, 3, 7, 2, 3]$$

- **Theorem:** If A is an $m \times n$ matrix, then the row space and column space of A have the same dimension.
- **Definition:** The dimension of the row (or column) space of a matrix A is called the **rank** of A , denoted $\text{rank}(A)$.
- **Example:** Let

$$A = \begin{bmatrix} 3 & -1 & 2 \\ 2 & 1 & 3 \\ 7 & 1 & 8 \end{bmatrix}$$

Then

$$\begin{bmatrix} 3 & -1 & 2 \\ 2 & 1 & 3 \\ 7 & 1 & 8 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & -1/3 & 2/3 \\ 0 & 1 & 1 \\ 0 & 0 & 0 \end{bmatrix}$$

Therefore, $\text{rank}(A) = 2$ because there are 2 leading ones.

- **Definition:** If A is a $m \times n$ matrix, then the set of all solutions of the homogeneous system of linear equations

$$Ax = 0$$

is a subspace of \mathbb{R}^n called the **nullspace** of A and denoted $N(A)$.

$$N(A) = \{x \in \mathbb{R}^n : Ax = 0\}$$

The dimension of $N(A)$ is called the **nullity** of A .

- **Example:** Finding a basis for the nullspace of A : Let

$$A = \begin{bmatrix} 1 & 1 & 4 & 1 & 2 \\ 0 & 1 & 2 & 1 & 1 \\ 0 & 0 & 0 & 1 & 2 \\ 1 & -1 & 0 & 0 & 2 \\ 2 & 1 & 6 & 0 & 1 \end{bmatrix}$$

We need to solve the system $Ax = 0$:

$$\left[\begin{array}{ccccc|c} 1 & 1 & 4 & 1 & 2 & 0 \\ 0 & 1 & 2 & 1 & 1 & 0 \\ 0 & 0 & 0 & 1 & 2 & 0 \\ 1 & -1 & 0 & 0 & 2 & 0 \\ 2 & 1 & 6 & 0 & 1 & 0 \end{array} \right] \rightarrow \left[\begin{array}{ccccc|c} 1 & 0 & 2 & 0 & 1 & 0 \\ 0 & 1 & 2 & 0 & -1 & 0 \\ 0 & 0 & 0 & 1 & 2 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{array} \right]$$

Therefore, $x_3 = s$ and $x_5 = t$ are free parameters. The solution to the system is given by

$$x = \begin{bmatrix} -2s - t \\ -2s + t \\ s \\ -2t \\ t \end{bmatrix} = \begin{bmatrix} -2 \\ -2 \\ 1 \\ 0 \\ 0 \end{bmatrix} s + \begin{bmatrix} -1 \\ 1 \\ 0 \\ -2 \\ 1 \end{bmatrix} t$$

Therefore, the basis for $N(A)$ is given by

$$\left\{ \begin{bmatrix} -2 \\ -2 \\ 1 \\ 0 \\ 0 \end{bmatrix}, \begin{bmatrix} -1 \\ 1 \\ 0 \\ -2 \\ 1 \end{bmatrix} \right\}$$

We have $\dim(N(A)) = 2$, i.e., $\text{nullity}(A) = 2$. Note that $\dim(\text{rowspace}(A)) = 3$ and $\text{nullity}(A) = 2$. $3+2 = 5 = n$ (the number of columns of A).

- **Theorem:** If A is a $m \times n$ matrix of rank A (r), then the dimension of the solution space of $Ax = 0$ is $n - r$, i.e.,

$$n = \text{rank}(A) + \text{nullity}(A)$$

- **Example:** Let

$$A = \begin{bmatrix} 2 & 4 & -3 & -6 \\ 7 & 14 & -6 & -3 \\ -2 & -4 & 1 & -2 \\ 2 & 4 & -2 & -2 \end{bmatrix}$$

Find

1. basis for row space of A
2. basis for column space of A that is a subset of the column vectors of A
3. basis for nullspace of A
4. $\text{rank}(A)$
5. $\text{nullity}(A)$

Answers:

1. basis for row space of A : $\{[1, 2, -1, -1], [0, 0, 1, 4]\}$
2. basis for column space of A that is a subset of the column vectors of A :

$$\left\{ \begin{bmatrix} 2 \\ 7 \\ -2 \\ 2 \end{bmatrix}, \begin{bmatrix} -3 \\ -6 \\ 1 \\ -2 \end{bmatrix} \right\}$$

3. basis for nullspace of A :

$$\left\{ \begin{bmatrix} -2 \\ 1 \\ 0 \\ 0 \end{bmatrix}, \begin{bmatrix} -3 \\ 0 \\ -4 \\ 1 \end{bmatrix} \right\}$$

4. $\text{rank}(A)$: 2
5. $\text{nullity}(A)$: 2

- **Solutions of Systems of Linear Equations:** The solution x to

$$Ax = b$$

can be written as

$$x = x_p + x_h$$

where x_p is called a particular solution of $Ax = b$ and x_h is called the homogeneous solution of $Ax = 0$.

- **Example:** Consider the system

$$\begin{array}{rrcrcl} x_1 & & & -2x_3 & + & x_4 & = & 5 \\ 3x_1 & + & x_2 & - & 5x_3 & & = & 8 \\ x_1 & + & 2x_2 & & & - & 5x_4 & = & -9 \end{array}$$

Solving the system we have

$$\left[\begin{array}{cccc|c} 1 & 0 & -2 & 1 & 5 \\ 3 & 1 & -5 & 0 & 8 \\ 1 & 2 & 0 & -5 & -9 \end{array} \right] \rightarrow \left[\begin{array}{cccc|c} 1 & 0 & -2 & 1 & 5 \\ 0 & 1 & 1 & -3 & -7 \\ 0 & 2 & 2 & -6 & -14 \end{array} \right] \rightarrow \left[\begin{array}{cccc|c} 1 & 0 & -2 & 1 & 5 \\ 0 & 1 & 1 & -3 & -7 \\ 0 & 0 & 0 & 0 & 0 \end{array} \right]$$

Therefore, we get the solution

$$x = \begin{bmatrix} 5 + 2s - t \\ -7 - s + 3t \\ s \\ t \end{bmatrix} = \begin{bmatrix} 5 \\ -7 \\ 0 \\ 0 \end{bmatrix} + s \begin{bmatrix} 2 \\ -1 \\ 1 \\ 0 \end{bmatrix} + t \begin{bmatrix} -1 \\ 3 \\ 0 \\ 1 \end{bmatrix}$$

The particular solution is given by

$$x_p = \begin{bmatrix} 5 \\ -7 \\ 0 \\ 0 \end{bmatrix}$$

and the homogeneous solution is given by

$$x_h = s \begin{bmatrix} 2 \\ -1 \\ 1 \\ 0 \end{bmatrix} + t \begin{bmatrix} -1 \\ 3 \\ 0 \\ 1 \end{bmatrix}$$

- **Theorem:** A system of linear equations $Ax = b$ is consistent (has a solution) if and only if b is in the column space of A (i.e., b can be written as a linear combination of the columns of A).
- **Equivalent Statements:** If A is an $n \times n$ matrix, then the following are equivalent:
 - (a) A is invertible
 - (b) $Ax = 0$ has only the trivial solution
 - (c) The reduced row-echelon form of A is I_n
 - (d) A is expressible as a product of elementary matrices
 - (e) $Ax = b$ is consistent for every $n \times 1$ matrix b
 - (f) $Ax = b$ has exactly one solution for every $n \times 1$ matrix b
 - (g) $|A| \neq 0$
 - (h) $\lambda = 0$ is not an eigenvalue of A
 - (i) $\text{rank}(A) = n$
 - (j) n row vectors of A are linearly independent
 - (k) n column vectors of A are linearly independent

LINEAR TRANSFORMATION

When a matrix A multiplies a vector \underline{v} , it "transforms" \underline{v} into another vector $A\underline{v}$. This transformation follows the same idea as a function.

Defn: A transformation T assigns an output $T(\underline{v})$ to each input vector \underline{v} . The transformation is linear if it meets the following requirements for all \underline{v} and \underline{w} :

(a) $T(\underline{v} + \underline{w}) = T(\underline{v}) + T(\underline{w})$

(b) $T(c\underline{v}) = cT(\underline{v})$ for all scalar c .

(a) & (b) can be combined into one:

$$T(c\underline{v} + d\underline{w}) = cT(\underline{v}) + dT(\underline{w})$$

$$\begin{bmatrix} a \\ b \\ c \end{bmatrix} \xrightarrow{T} \begin{bmatrix} a+b \\ a-b \\ 3c \end{bmatrix}$$

$$\begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix} \rightarrow \begin{bmatrix} 3 \\ -1 \\ 9 \end{bmatrix}$$

Ex. $T: \mathbb{R}^2 \rightarrow \mathbb{R}^3$ where $T(\underline{x}) = A\underline{x}$

$$\text{Also } A = \begin{bmatrix} 1 & -3 \\ 3 & 5 \\ -1 & 7 \end{bmatrix}, \quad \underline{u} = \begin{bmatrix} 2 \\ -1 \end{bmatrix}$$

(a) Find the linear transformation $T(\underline{u})$

(b) Find an \underline{x} whose image under T is $\underline{b} = \begin{bmatrix} 3 \\ 2 \\ -5 \end{bmatrix}$

Soln.

$$(a) \quad T(\underline{u}) = A\underline{u} = \begin{bmatrix} 1 & -3 \\ 3 & 5 \\ -1 & 7 \end{bmatrix} \begin{bmatrix} 2 \\ -1 \end{bmatrix}$$

$$= \begin{bmatrix} 2+3 \\ 6-5 \\ -2-7 \end{bmatrix} = \begin{bmatrix} 5 \\ 1 \\ -9 \end{bmatrix}$$

(b) we want to find $T(\underline{x})$ which produces

$$\underline{b} = \begin{bmatrix} 3 \\ 2 \\ -5 \end{bmatrix}$$

$$\text{i.e. } A\underline{x} = \underline{b}$$

$$\begin{bmatrix} 1 & -3 \\ 3 & 5 \\ -1 & 7 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 3 \\ 2 \\ -5 \end{bmatrix}$$

Solving

$$\left| \begin{bmatrix} 1 & -3 \\ 3 & 5 \\ -1 & 7 \end{bmatrix} \right| \begin{bmatrix} 3 \\ 2 \\ -5 \end{bmatrix}$$

Ex. Let A be a matrix $A = \begin{bmatrix} 1 & 3 & 4 \end{bmatrix}$

Let $T(\underline{v}) = A \cdot \underline{v}$, where $\underline{v} \in \mathbb{R}^3$

Check if the transformation is linear

Soln. Let $\underline{v} = \begin{bmatrix} v_1 \\ v_2 \\ v_3 \end{bmatrix}$ and $\underline{w} = \begin{bmatrix} w_1 \\ w_2 \\ w_3 \end{bmatrix}$

$$\text{Then } T(\underline{v} + \underline{w}) = \begin{bmatrix} 1 & 3 & 4 \end{bmatrix} \cdot A \cdot (\underline{v} + \underline{w})$$

$$= \begin{bmatrix} 1 & 3 & 4 \end{bmatrix} \left\{ \begin{bmatrix} v_1 \\ v_2 \\ v_3 \end{bmatrix} + \begin{bmatrix} w_1 \\ w_2 \\ w_3 \end{bmatrix} \right\}$$

$$= \begin{bmatrix} 1 & 3 & 4 \end{bmatrix} \left\{ \begin{bmatrix} v_1 + w_1 \\ v_2 + w_2 \\ v_3 + w_3 \end{bmatrix} \right\}$$

$$T(\underline{v} + \underline{w}) = v_1 + w_1 + 3v_2 + 3w_2 + 4v_3 + 4w_3 \longrightarrow \textcircled{1}$$

$$T(\underline{v}) = A \cdot \underline{v} = \begin{bmatrix} 1 & 3 & 4 \end{bmatrix} \begin{bmatrix} v_1 \\ v_2 \\ v_3 \end{bmatrix}$$

$$= v_1 + 3v_2 + 4v_3 \longrightarrow \textcircled{2}$$

$$T(\underline{w}) = A \cdot \underline{w} = \begin{bmatrix} 1 & 3 & 4 \end{bmatrix} \begin{bmatrix} w_1 \\ w_2 \\ w_3 \end{bmatrix}$$

$$= w_1 + 3w_2 + 4w_3 \longrightarrow \textcircled{3}$$

From ①, ② & ③, we see that

$$T(\underline{v} + \underline{w}) = T(\underline{v}) + T(\underline{w})$$

$$\text{Also, } T(c \cdot \underline{v}) = A(c \underline{v}) \quad \text{————— (i)}$$

$$= \begin{bmatrix} 1 & 3 & 4 \end{bmatrix} \begin{bmatrix} c v_1 \\ c v_2 \\ c v_3 \end{bmatrix}$$

$$= c v_1 + 3c v_2 + 4c v_3 \quad \text{————— (4)}$$

$$c T(\underline{v}) = c(A \underline{v})$$

$$= c \left\{ \begin{bmatrix} 1 & 3 & 4 \end{bmatrix} \begin{bmatrix} v_1 \\ v_2 \\ v_3 \end{bmatrix} \right\} = c \{ v_1 + 3v_2 + 4v_3 \}$$

$$= c v_1 + 3c v_2 + 4c v_3 \quad \text{————— (5)}$$

from ④ & ⑤

$$T(c \underline{v}) = c T(\underline{v}) \quad \text{————— (ii)}$$

Thus from (i) & (ii) we see that the given transformation is linear.

ix. Determine whether the following transformations are linear or not.

a) \mathbb{R}^2 maps to \mathbb{R}^3
 $T\left(\begin{bmatrix} x \\ y \end{bmatrix}\right) \rightarrow \begin{bmatrix} x-y \\ x+y \\ 2x \end{bmatrix}$

b) \mathbb{R}^2 maps to \mathbb{R}^2
 $w\left(\begin{bmatrix} x \\ y \end{bmatrix}\right) \rightarrow \begin{bmatrix} x+y \\ y+2 \end{bmatrix}$

Soln.

First verify $T(\underline{u} + \underline{w}) = T(\underline{u}) + T(\underline{w})$

Let $\underline{u} = \begin{bmatrix} u_1 \\ u_2 \end{bmatrix}$ and $\underline{w} = \begin{bmatrix} w_1 \\ w_2 \end{bmatrix}$

LHS

$$T(\underline{u} + \underline{w}) = T\left(\begin{bmatrix} u_1 \\ u_2 \end{bmatrix} + \begin{bmatrix} w_1 \\ w_2 \end{bmatrix}\right) = T\left(\begin{bmatrix} u_1 + w_1 \\ u_2 + w_2 \end{bmatrix}\right)$$

$$= \begin{bmatrix} u_1 + w_1 - u_2 + w_2 \\ u_1 + w_1 + u_2 + w_2 \\ 2u_1 + 2w_1 \end{bmatrix} \quad \text{--- (1)}$$

RHS

$$T(\underline{u}) + T(\underline{w}) = T\left(\begin{bmatrix} u_1 \\ u_2 \end{bmatrix}\right) + T\left(\begin{bmatrix} w_1 \\ w_2 \end{bmatrix}\right)$$

$$= \begin{bmatrix} u_1 - u_2 \\ u_1 + u_2 \\ 2u_1 \end{bmatrix} + \begin{bmatrix} w_1 - w_2 \\ w_1 + w_2 \\ 2w_1 \end{bmatrix}$$

$$= \begin{bmatrix} u_1 - u_2 + w_1 - w_2 \\ u_1 + u_2 + w_1 + w_2 \\ 2u_1 + 2w_1 \end{bmatrix} \quad \text{--- (2)}$$

from ① & ②

$$T(v+w) = T(v) + T(w) \quad \text{--- (i)}$$

Now to verify $T(cu) = cT(u)$

$$\text{LHS, } T(cu) = T\left(\begin{bmatrix} cu_1 \\ cu_2 \end{bmatrix}\right)$$

$$= \begin{bmatrix} cu_1 - cu_2 \\ cu_1 + cu_2 \\ 2cu_1 \end{bmatrix} \quad \text{--- (3)}$$

RHS

$$cT\left(\begin{bmatrix} u_1 \\ u_2 \end{bmatrix}\right) = \begin{bmatrix} cu_1 + cu_2 \\ cu_1 - cu_2 \\ 2cu_1 \end{bmatrix} \quad \text{--- (4)}$$

from ③ & ④

$$T(cu) = cT(u) \quad \text{--- (ii)}$$

Thus, from (i) & (ii) we see that the given transformation is linear.

$$6) \quad W\left(\begin{bmatrix} x \\ y \end{bmatrix}\right) \rightarrow \begin{bmatrix} x+y \\ y+2 \end{bmatrix}$$

Soln. First verify $T(\underline{v} + \underline{w}) = T(\underline{v}) + T(\underline{w})$

$$\text{LHS} \quad T(\underline{v} + \underline{w}) = T\left(\begin{bmatrix} v_1 + w_1 \\ v_2 + w_2 \end{bmatrix}\right)$$

$$= \begin{bmatrix} v_1 + w_1 + v_2 + w_2 \\ v_2 + w_2 + 2 \end{bmatrix} \quad \text{--- (1)}$$

RHS

$$T(\underline{v}) + T(\underline{w}) = T\left(\begin{bmatrix} v_1 \\ v_2 \end{bmatrix}\right) + T\left(\begin{bmatrix} w_1 \\ w_2 \end{bmatrix}\right)$$

$$= \begin{bmatrix} v_1 + v_2 \\ v_2 + 2 \end{bmatrix} + \begin{bmatrix} w_1 + w_2 \\ w_2 + 2 \end{bmatrix}$$

$$= \begin{bmatrix} v_1 + v_2 + w_1 + w_2 \\ v_2 + w_2 + 4 \end{bmatrix} \quad \text{--- (2)}$$

Since ~~the~~ from (1) & (2)

$$T(\underline{v} + \underline{w}) \neq T(\underline{v}) + T(\underline{w})$$

Therefore, the transformation is not linear

Matrix Representation of Linear Transformation

Let $T: V \rightarrow W$

Let V is a n dimensional vector space

W is a m dimensional vector space.

Consider a basis for V as $e_v = \{\underline{v}_1, \underline{v}_2, \dots, \underline{v}_n\}$

Also consider " " " " " " $e_w = \{\underline{w}_1, \underline{w}_2, \dots, \underline{w}_m\}$

Since $T: V \rightarrow W$

$\therefore T(\underline{v}_1) \in W, T(\underline{v}_2) \in W, \dots, T(\underline{v}_n) \in W$

i.e. $T(\underline{v}_1), T(\underline{v}_2), \dots, T(\underline{v}_n)$ are vectors of W .

$\{\underline{w}_1, \underline{w}_2, \dots, \underline{w}_m\}$ is a basis for W .

Therefore every vector $T(\underline{v}_1), \dots, T(\underline{v}_n)$ can be written as linear combination of $\{\underline{w}_1, \underline{w}_2, \dots, \underline{w}_m\}$

$$\therefore T(\underline{v}_1) = a_{11} \underline{w}_1 + a_{12} \underline{w}_2 + \dots + a_{1m} \underline{w}_m$$

$$T(\underline{v}_2) = a_{21} \underline{w}_1 + a_{22} \underline{w}_2 + \dots + a_{2m} \underline{w}_m$$

$$\vdots$$
$$T(\underline{v}_n) = a_{n1} \underline{w}_1 + a_{n2} \underline{w}_2 + \dots + a_{nm} \underline{w}_m$$

Now, the coefficient matrix of above system of equations is

$$\begin{bmatrix} a_{11} & a_{12} & \dots & a_{1m} \\ a_{21} & a_{22} & \dots & a_{2m} \\ \vdots & \vdots & \ddots & \vdots \\ a_{n1} & a_{n2} & \dots & a_{nm} \end{bmatrix}$$

The transpose of above matrix is the matrix of linear transformation T with respect to the basis e_v and e_w , written as $[T]_{e_v}^{e_w}$.

$$\text{Thus } [T]_{e_v}^{e_w} = \begin{bmatrix} a_{11} & a_{21} & \dots & a_{n1} \\ a_{12} & a_{22} & & a_{n2} \\ \vdots & \vdots & & \vdots \\ a_{1m} & a_{2m} & & a_{nm} \end{bmatrix}$$

Note:

It will be the matrix of order $m \times n$

$$\text{If } T: \mathbb{R}^2 \rightarrow \mathbb{R}^3$$

then $[T]_{e_2}^{e_3}$ will be of order 3×2 .

Ex: If $T: \mathbb{R}^3 \rightarrow \mathbb{R}^2$

$$\text{and } T(x, y, z) = (x+y, y+z); \quad x, y, z \in \mathbb{R}$$

Find the matrix representation for the linear transformation T with respect to standard basis.

Soln: Here $e_3 = \{ \overset{\rightarrow u_1}{(1, 0, 0)}, \overset{\rightarrow u_2}{(0, 1, 0)}, \overset{\rightarrow u_3}{(0, 0, 1)} \}$
 $e_2 = \{ (1, 0), (0, 1) \}$

$$\text{Since } T: \mathbb{R}^3 \rightarrow \mathbb{R}^2$$

$$T(1, 0, 0) = (1+0, 0+0) = (1, 0)$$

$$T(0, 1, 0) = (0+1, 1+0) = (1, 1)$$

$$T(0, 0, 1) = (0+0, 0+1) = (0, 1)$$

Now

$$(1, 0) = 1(1, 0) + 0(0, 1)$$

$$(1, 1) = 1(1, 0) + 1(0, 1)$$

$$(0, 1) = 0(1, 0) + 1(0, 1)$$

\therefore Matrix of T , related to e_2, e_3 is

$$[T]_{e_2}^{e_3} = \begin{bmatrix} 1 & 1 & 0 \\ 0 & 1 & 1 \end{bmatrix}$$

Remark. 1 If we now change the basis e_2 to e_2' where $e_2' = \{(1, 0), (1, 1)\}$

then again

$$T(1, 0, 0) = (1, 0)$$

$$T(0, 1, 0) = (1, 1)$$

$$T(0, 0, 1) = (0, 1)$$

Now

$$(1, 0) = c_1(1, 0) + c_2(1, 1) \Rightarrow \begin{cases} c_1 + c_2 = 1 \\ c_2 = 0 \end{cases} \Rightarrow \begin{cases} c_1 = 1 \\ c_2 = 0 \end{cases}$$

$$\therefore (1, 0) = 1(1, 0) + 0(1, 1)$$

Similarly

$$(1, 1) = 0(1, 0) + 1(1, 1)$$

and $(0, 1) = -1(1, 0) + 1(1, 1)$

Thus $[T]_{e_i}^{e_j} = \begin{bmatrix} 1 & 0 & -1 \\ 0 & 1 & 1 \end{bmatrix}$

Ex. Find the matrix of $T: \mathbb{R}^3 \rightarrow \mathbb{R}^3$ represented by $T(a, b, c) = (2b + c, a - 4b, 3a)$ with respect to the basis

1) $B = \{(1, 0, 0), (0, 1, 0), (0, 0, 1)\}$

2) $B' = \{(1, 1, 1), (1, 1, 0), (1, 0, 0)\}$

Change of Basis (Transition Matrix)

Consider in \mathbb{R}^2 , two bases

$$B_1 = \left\{ \underbrace{\begin{bmatrix} 1 \\ 0 \end{bmatrix}}_{u_1}, \underbrace{\begin{bmatrix} 0 \\ 1 \end{bmatrix}}_{u_2} \right\} \text{ and } B_2 = \left\{ \underbrace{\begin{bmatrix} 1 \\ 1 \end{bmatrix}}_{v_1}, \underbrace{\begin{bmatrix} 2 \\ 0 \end{bmatrix}}_{v_2} \right\}$$

Since $u_1, u_2 \in \mathbb{R}^2$

\therefore we can write

$$v_1 = \begin{bmatrix} 1 \\ 1 \end{bmatrix} = 1 \begin{bmatrix} 1 \\ 0 \end{bmatrix} + 1 \begin{bmatrix} 0 \\ 1 \end{bmatrix} = 1 u_1 + 1 u_2$$

$$v_2 = \begin{bmatrix} 2 \\ 0 \end{bmatrix} = 2 \begin{bmatrix} 1 \\ 0 \end{bmatrix} + 0 \begin{bmatrix} 0 \\ 1 \end{bmatrix} = 2 u_1 + 0 u_2$$

v_1 & v_2 are written as the linear combination of u_1 & u_2

Again writing it in matrix form

$$\begin{bmatrix} v_1 \\ v_2 \end{bmatrix} = \begin{bmatrix} 1 & 1 \\ 2 & 0 \end{bmatrix} \begin{bmatrix} u_1 \\ u_2 \end{bmatrix}$$

\uparrow
matrix of coefficient

Taking transpose of coefficient matrix

$$\begin{bmatrix} 1 & 1 \\ 2 & 0 \end{bmatrix}^T = \begin{bmatrix} 1 & 2 \\ 1 & 0 \end{bmatrix} \rightarrow \text{Change of Basis matrix or Transition matrix}$$

Transition matrix is always invertible

Thus

$$\begin{bmatrix} u_1 \\ u_2 \end{bmatrix} = \begin{bmatrix} 1 & 1 \\ 2 & 0 \end{bmatrix}^{-1} \begin{bmatrix} v_1 \\ v_2 \end{bmatrix}$$

Defn: Let $B_1 = \{u_1, \dots, u_n\}$ be a basis of vector space V and $B_2 = \{v_1, \dots, v_n\}$ be ^{an} another basis of V . Each element in B_2 can be expressed as linear combination of vectors in B_1 as

$$v_1 = a_{11}u_1 + a_{12}u_2 + \dots + a_{1n}u_n$$

$$v_2 = a_{21}u_1 + a_{22}u_2 + \dots + a_{2n}u_n$$

$$\vdots$$
$$v_n = a_{n1}u_1 + a_{n2}u_2 + \dots + a_{nn}u_n$$

$$\text{Then } \begin{bmatrix} v_1 \\ \vdots \\ v_n \end{bmatrix} = \begin{bmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{n1} & a_{n2} & \dots & a_{nn} \end{bmatrix} \begin{bmatrix} u_1 \\ u_2 \\ \vdots \\ u_n \end{bmatrix}$$

Then P is the change of basis matrix (transition matrix)

$$\text{where } P = \begin{bmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{n1} & a_{n2} & \dots & a_{nn} \end{bmatrix}^T = \begin{bmatrix} a_{11} & \dots & a_{n1} \\ a_{12} & \dots & a_{n2} \\ \vdots & \ddots & \vdots \\ a_{1n} & \dots & a_{nn} \end{bmatrix}$$

Similar Matrices

Let $A = \begin{bmatrix} 2 & 1 \\ 1 & 2 \end{bmatrix}$ and take any ^{invertible} matrix which can be multiplied by A.

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

$$\text{Let } P = \begin{bmatrix} 1 & 3 \\ 0 & 1 \end{bmatrix}, \quad P^{-1} = \begin{bmatrix} 1 & -3 \\ 0 & 1 \end{bmatrix} \quad \frac{1}{|A|} \begin{bmatrix} d & -b \\ -c & a \end{bmatrix}$$

$$\begin{aligned} P^{-1}AP &= \begin{bmatrix} 1 & -3 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} 2 & 1 \\ 1 & 2 \end{bmatrix} \begin{bmatrix} 1 & 3 \\ 0 & 1 \end{bmatrix} = \begin{bmatrix} 1 & -3 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} 2 & 7 \\ 1 & 5 \end{bmatrix} \\ &= \begin{bmatrix} -1 & -8 \\ 1 & 5 \end{bmatrix} = B \end{aligned}$$

$$P^{-1}AP = \begin{bmatrix} -1 & -8 \\ 1 & 5 \end{bmatrix} = B$$

Now consider matrix A & B (they are similar matrix)

$$|A| = 3 \quad |B| = -5 + 8 = 3 \quad \text{--- (1)}$$

Also Eigen values of A & B are same

$$|A - \lambda I| = \begin{vmatrix} 2-\lambda & 1 \\ 1 & 2-\lambda \end{vmatrix} = (2-\lambda)^2 - 1 = 4 - 4\lambda + \lambda^2 - 1 = \lambda^2 - 4\lambda + 3$$

$$\begin{aligned} |B - \lambda I| &= \begin{vmatrix} -1-\lambda & -8 \\ 1 & 5-\lambda \end{vmatrix} = (-1-\lambda)(5-\lambda) + 8 = -5 + \lambda - 5\lambda + \lambda^2 + 8 \\ &= \lambda^2 - 4\lambda + 3 \end{aligned}$$

Also rank of A & B are same.

Thus A & B are similar matrices

(A can have several similar matrices)

Defn. A matrix B is said to be similar to A ,
if \exists a non-singular matrix P s.t.

$$B = P^{-1}AP$$

Also

$$PB = P(P^{-1}AP)$$

$$\boxed{PB = AP}$$

~~$$A = B = P^{-1}AP$$~~

Also $PBP^{-1} = APP^{-1}$

$$\text{or } \boxed{A = PBP^{-1}}$$

Prove that similar matrices have same eigen values.

Let A & B are similar matrices

$$\text{Then } B = P^{-1}AP.$$

Let λ be the eigenvalue of B i.e. $B\underline{x} = \lambda \underline{x}$

$$\therefore (P^{-1}AP)\underline{x} = \lambda \underline{x}$$

Multiplying both sides by P we get

$$P(P^{-1}AP)\underline{x} = P\lambda \underline{x}$$

$$\text{or } (AP)\underline{x} = \lambda P\underline{x}$$

$$\text{or } A(P\underline{x}) = \lambda(P\underline{x})$$

i.e. A multiplied by a vector is equal to λ times same vector.

$\therefore \lambda$ is the eigenvalue of A .

Show that similar matrices have same characteristic eqn.

$$B = P^{-1}AP$$

$$|B - \lambda I| = |P^{-1}AP - \lambda I|$$

$$= |P^{-1}AP - \lambda P^{-1}P|$$

$$= |P^{-1}(AP - \lambda P)|$$

$$= |P^{-1}(A - \lambda I)P|$$

$$= |P^{-1}| |A - \lambda I| |P|$$

$$= |P^{-1}| |P| |A - \lambda I|$$

$$= |P^{-1}P| |A - \lambda I|$$

$$= 1 \cdot |A - \lambda I|$$

$$\therefore |B - \lambda I| = |A - \lambda I|$$