

# §1.8-1.9: Linear Transformations

Goal: think of the equation  $A\mathbf{x} = \mathbf{b}$  in terms of the “multiplication by  $A$ ” function: its input is  $\mathbf{x}$  and its output is  $\mathbf{b}$ .

Primary One:

$$2^2 = 4$$

$$3^2 = 9$$

Primary Four:

Think of this as:

$$\begin{array}{ccc} 2 & \xrightarrow{\quad\quad\quad} & 4 \\ 3 & \xrightarrow{\text{squaring}} & 9 \end{array}$$

Last week:

$$\begin{bmatrix} 8 & 3 & -4 \\ 5 & 1 & 2 \end{bmatrix} \begin{bmatrix} 1 \\ 2 \\ 1 \end{bmatrix} = \begin{bmatrix} 10 \\ 9 \end{bmatrix}$$

$$\begin{bmatrix} 8 & 3 & -4 \\ 5 & 1 & 2 \end{bmatrix} \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix} = \begin{bmatrix} 4 \\ 7 \end{bmatrix}$$

Today:

Think of this as:

$$\begin{array}{ccc} \begin{bmatrix} 1 \\ 2 \\ 1 \end{bmatrix} & \xrightarrow{\text{multiply by } A} & \begin{bmatrix} 10 \\ 9 \end{bmatrix} \\ \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix} & \xrightarrow{\text{multiply by } A} & \begin{bmatrix} 4 \\ 7 \end{bmatrix} \end{array}$$

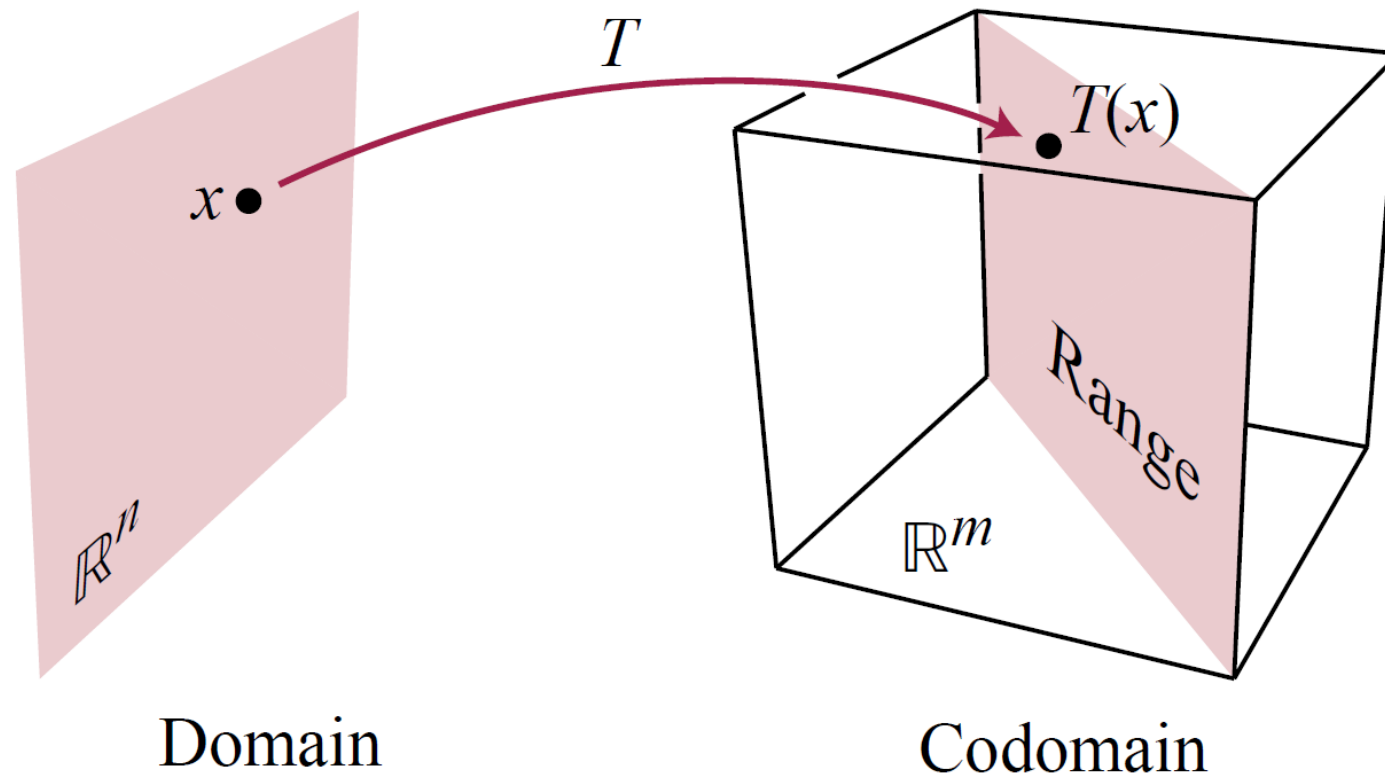
Goal: think of the equation  $A\mathbf{x} = \mathbf{b}$  in terms of the “multiplication by  $A$ ” function: its input is  $\mathbf{x}$  and its output is  $\mathbf{b}$ .

In this class, we are interested in functions that are linear (see p6 for the definition).

Key skills:

- i Determine whether a function is linear (p7-9);
- ii Find the standard matrix of a linear function (p12-13);
- iii Describe existence and uniqueness of solutions in terms of linear functions (p17-23).

**Definition:** A *function*  $f$  from  $\mathbb{R}^n$  to  $\mathbb{R}^m$  is a rule that assigns to each vector  $\mathbf{x}$  in  $\mathbb{R}^n$  a vector  $f(\mathbf{x})$  in  $\mathbb{R}^m$ . We write  $f : \mathbb{R}^n \rightarrow \mathbb{R}^m$ .



$\mathbb{R}^n$  is the *domain* of  $f$ .

$\mathbb{R}^m$  is the *codomain* of  $f$ .

$f(x)$  is the *image of  $x$  under  $f$* .

The *range* is the set of all images. It is a subset of the codomain.

**Example:**  $f : \mathbb{R} \rightarrow \mathbb{R}$  given by  $f(x) = x^2$ .

Its domain = codomain =  $\mathbb{R}$ , its range = {zero and positive numbers}.

## Examples:

$$f : \mathbb{R}^2 \rightarrow \mathbb{R}^3, \text{ defined by } f \left( \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} \right) = \begin{bmatrix} x_1^3 x_2 \\ 2x_2 \\ 0 \end{bmatrix}.$$

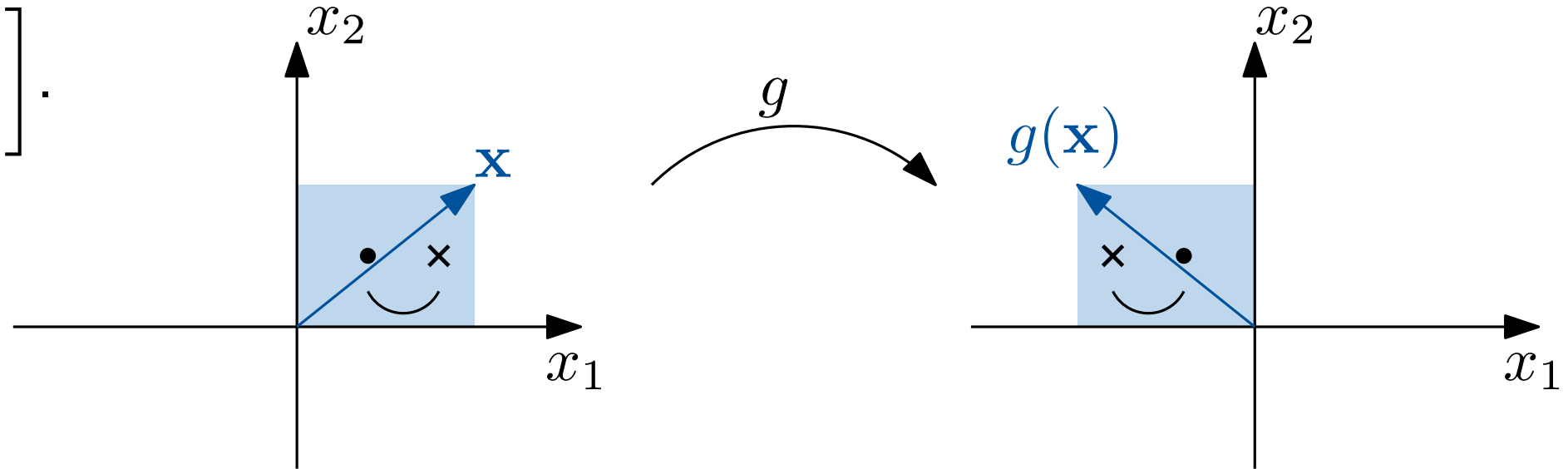
The range of  $f$  is the plane  $z = 0$  (it is obvious that the range must be a subset of the plane  $z = 0$ , and with a bit of work (see p18), we can show that all points in  $\mathbb{R}^3$  with  $z = 0$  is the image of some point in  $\mathbb{R}^2$  under  $f$ ).

$$h : \mathbb{R}^3 \rightarrow \mathbb{R}^2, \text{ given by the matrix transformation } h(\mathbf{x}) = \begin{bmatrix} 8 & 3 & -4 \\ 5 & 1 & 2 \end{bmatrix} \mathbf{x}.$$

## Geometric Examples:

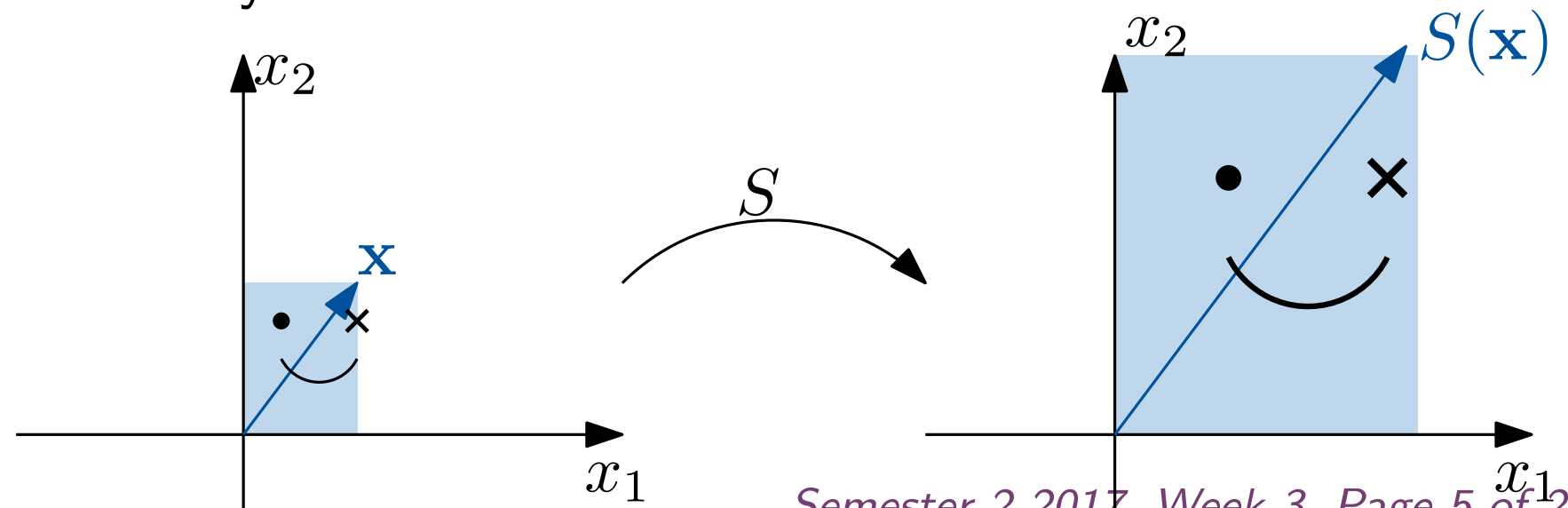
$g : \mathbb{R}^2 \rightarrow \mathbb{R}^2$ , given by reflection through the  $x_2$ -axis.

$$g \left( \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} \right) = \begin{bmatrix} -x_1 \\ x_2 \end{bmatrix}.$$



$S : \mathbb{R}^2 \rightarrow \mathbb{R}^2$ , given by **dilation** by a factor of 3.

$$S(\mathbf{x}) = 3\mathbf{x}.$$



In this class, we will concentrate on functions that are **linear**. (For historical reasons, people like to say “linear transformation” instead of “linear function”.)

**Definition:** A function  $T : \mathbb{R}^n \rightarrow \mathbb{R}^m$  is a **linear transformation** if:

1.  $T(\mathbf{u} + \mathbf{v}) = T(\mathbf{u}) + T(\mathbf{v})$  for all  $\mathbf{u}, \mathbf{v}$  in the domain of  $T$ ;
2.  $T(c\mathbf{u}) = cT(\mathbf{u})$  for all scalars  $c$  and for all  $\mathbf{u}$  in the domain of  $T$ .

For your intuition: the name “linear” is because these functions preserve lines: A line through the point  $\mathbf{p}$  in the direction  $\mathbf{v}$  is the set  $\mathbf{p} + s\mathbf{v}$ , where  $s$  is any number. If  $T$  is linear, then the image of this set is

$$T(\mathbf{p} + s\mathbf{v}) \stackrel{1}{=} T(\mathbf{p}) + T(s\mathbf{v}) \stackrel{2}{=} T(\mathbf{p}) + sT(\mathbf{v}),$$

the line through the point  $T(\mathbf{p})$  in the direction  $T(\mathbf{v})$ .  
(If  $T(\mathbf{v}) = \mathbf{0}$ , then the image is just the point  $T(\mathbf{p})$ .)

**Fact:** A linear transformation  $T$  must satisfy  $T(\mathbf{0}) = \mathbf{0}$ .

**Proof:** Put  $c = 0$  in condition 2.

**Definition:** A function  $T : \mathbb{R}^n \rightarrow \mathbb{R}^m$  is a **linear transformation** if:

1.  $T(\mathbf{u} + \mathbf{v}) = T(\mathbf{u}) + T(\mathbf{v})$  for all  $\mathbf{u}, \mathbf{v}$  in the domain of  $T$ ;
2.  $T(c\mathbf{u}) = cT(\mathbf{u})$  for all scalars  $c$  and all  $\mathbf{u}$ , in the domain of  $T$ .

**Example:**  $f\left(\begin{bmatrix} x_1 \\ x_2 \end{bmatrix}\right) = \begin{bmatrix} x_1^3 x_2 \\ 2x_2 \\ 0 \end{bmatrix}$  is not linear:

Take  $\mathbf{u} = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$  and  $c = 2$ :

$$f\left(2 \begin{bmatrix} 1 \\ 1 \end{bmatrix}\right) = f\left(\begin{bmatrix} 2 \\ 2 \end{bmatrix}\right) = \begin{bmatrix} 16 \\ 4 \\ 0 \end{bmatrix}.$$

$$2f\left(\begin{bmatrix} 1 \\ 1 \end{bmatrix}\right) = 2 \begin{bmatrix} 1 \\ 2 \\ 0 \end{bmatrix} = \begin{bmatrix} 2 \\ 4 \\ 0 \end{bmatrix} \neq \begin{bmatrix} 16 \\ 4 \\ 0 \end{bmatrix}.$$

So condition 2 is false for  $f$ .

**Definition:** A function  $T : \mathbb{R}^n \rightarrow \mathbb{R}^m$  is a **linear transformation** if:

1.  $T(\mathbf{u} + \mathbf{v}) = T(\mathbf{u}) + T(\mathbf{v})$  for all  $\mathbf{u}, \mathbf{v}$  in the domain of  $T$ ;
2.  $T(c\mathbf{u}) = cT(\mathbf{u})$  for all scalars  $c$  and all  $\mathbf{u}$ , in the domain of  $T$ .

**Example:**  $g \left( \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} \right) = \begin{bmatrix} -x_1 \\ x_2 \end{bmatrix}$  (reflection through the  $x_2$ -axis) is linear:

$$1. \quad g \left( \begin{bmatrix} u_1 + v_1 \\ u_2 + v_2 \end{bmatrix} \right) = \begin{bmatrix} -(u_1 + v_1) \\ u_2 + v_2 \end{bmatrix} = \begin{bmatrix} -u_1 \\ u_2 \end{bmatrix} + \begin{bmatrix} -v_1 \\ v_2 \end{bmatrix} = g \left( \begin{bmatrix} u_1 \\ u_2 \end{bmatrix} \right) + g \left( \begin{bmatrix} v_1 \\ v_2 \end{bmatrix} \right).$$

$$2. \quad g \left( \begin{bmatrix} cu_1 \\ cu_2 \end{bmatrix} \right) = \begin{bmatrix} -cu_1 \\ cu_2 \end{bmatrix} = c \begin{bmatrix} -u_1 \\ u_2 \end{bmatrix} = cg \left( \begin{bmatrix} u_1 \\ u_2 \end{bmatrix} \right).$$

Notice from the previous two examples:

To show that a function is linear, check **both** conditions for **general**  $\mathbf{u}, \mathbf{v}, c$  (i.e. use variables).

To show that a function is **not** linear, show that **one** of the conditions is not satisfied for a **particular numerical values** of  $\mathbf{u}$  and  $\mathbf{v}$  (for 1) or of  $c$  and  $\mathbf{u}$  (for 2).

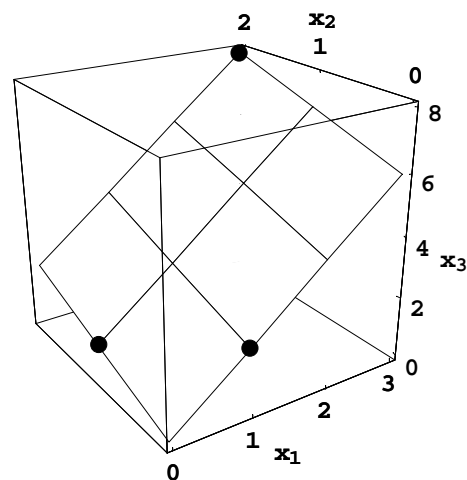
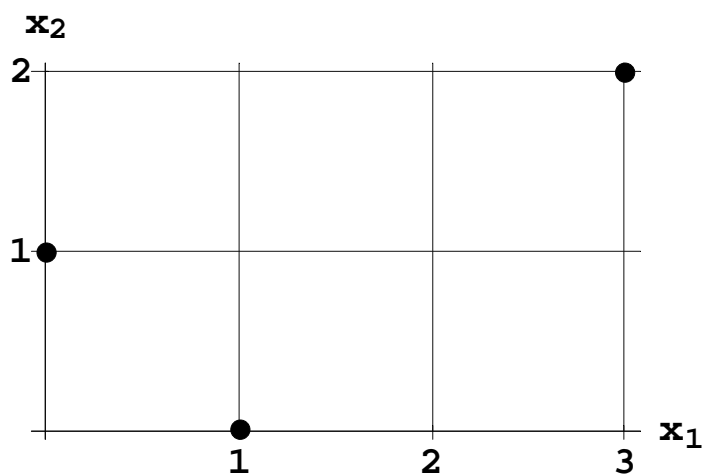


**EXAMPLE:** Let  $\mathbf{e}_1 = \begin{bmatrix} 1 \\ 0 \end{bmatrix}$ ,  $\mathbf{e}_2 = \begin{bmatrix} 0 \\ 1 \end{bmatrix}$ . Suppose  $T : \mathbf{R}^2 \rightarrow \mathbf{R}^3$  is a linear transformation with

$$T(\mathbf{e}_1) = \begin{bmatrix} 1 \\ 0 \\ 2 \end{bmatrix} \quad \text{and} \quad T(\mathbf{e}_2) = \begin{bmatrix} 0 \\ 1 \\ 1 \end{bmatrix}.$$

Find the image of  $\begin{bmatrix} 3 \\ 2 \end{bmatrix}$ .

**Solution:**



$$T(3\mathbf{e}_1 + 2\mathbf{e}_2) = 3T(\mathbf{e}_1) + 2T(\mathbf{e}_2)$$

**Definition:** A function  $T : \mathbb{R}^n \rightarrow \mathbb{R}^m$  is a **linear transformation** if:

1.  $T(\mathbf{u} + \mathbf{v}) = T(\mathbf{u}) + T(\mathbf{v})$  for all  $\mathbf{u}, \mathbf{v}$  in the domain of  $T$ ;
2.  $T(c\mathbf{u}) = cT(\mathbf{u})$  for all scalars  $c$  and all  $\mathbf{u}$ , in the domain of  $T$ .

For simple functions, we can combine the two conditions at the same time, and check just one statement:  $T(c\mathbf{u} + d\mathbf{v}) = cT(\mathbf{u}) + dT(\mathbf{v})$ , for all scalars  $c, d$  and all vectors  $\mathbf{u}, \mathbf{v}$ .

**Example:**  $S(\mathbf{x}) = 3\mathbf{x}$  (dilation by a factor of 3) is linear:

$$S(c\mathbf{u} + d\mathbf{v}) = 3(c\mathbf{u} + d\mathbf{v}) = 3c\mathbf{u} + 3d\mathbf{v} = S(c\mathbf{u}) + S(d\mathbf{v}).$$

**Important Example:** All **matrix transformations**  $T(\mathbf{x}) = A\mathbf{x}$  are **linear**:

$$T(c\mathbf{u} + d\mathbf{v}) = A(c\mathbf{u} + d\mathbf{v}) = A(c\mathbf{u}) + A(d\mathbf{v}) = cA\mathbf{u} + dA\mathbf{v} = cT(\mathbf{u}) + dT(\mathbf{v}).$$

In general:

Write  $\mathbf{e}_i$  for the vector with 1 in row  $i$  and 0 in all other rows.

For example, in  $\mathbb{R}^3$ , we have  $\mathbf{e}_1 = \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}$ ,  $\mathbf{e}_2 = \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix}$ ,  $\mathbf{e}_3 = \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix}$ .

$\{\mathbf{e}_1, \dots, \mathbf{e}_n\}$  span  $\mathbb{R}^n$ , and  $\mathbf{x} = \begin{bmatrix} x_1 \\ \vdots \\ x_n \end{bmatrix} = x_1 \mathbf{e}_1 + \dots + x_n \mathbf{e}_n$ .

So, if  $T : \mathbb{R}^n \rightarrow \mathbb{R}^m$  is a linear transformation, then

$$T(\mathbf{x}) = T(x_1 \mathbf{e}_1 + \dots + x_n \mathbf{e}_n) = x_1 T(\mathbf{e}_1) + \dots + x_n T(\mathbf{e}_n) = \begin{bmatrix} | & & | \\ T(\mathbf{e}_1) & \dots & T(\mathbf{e}_n) \\ | & & | \end{bmatrix} \begin{bmatrix} x_1 \\ \vdots \\ x_n \end{bmatrix}.$$

**Theorem 10: The matrix of a linear transformation:** Every linear transformation  $T : \mathbb{R}^n \rightarrow \mathbb{R}^m$  is a matrix transformation:  $T(\mathbf{x}) = A\mathbf{x}$  where  $A$  is the *standard matrix for  $T$* , the  $m \times n$  matrix given by

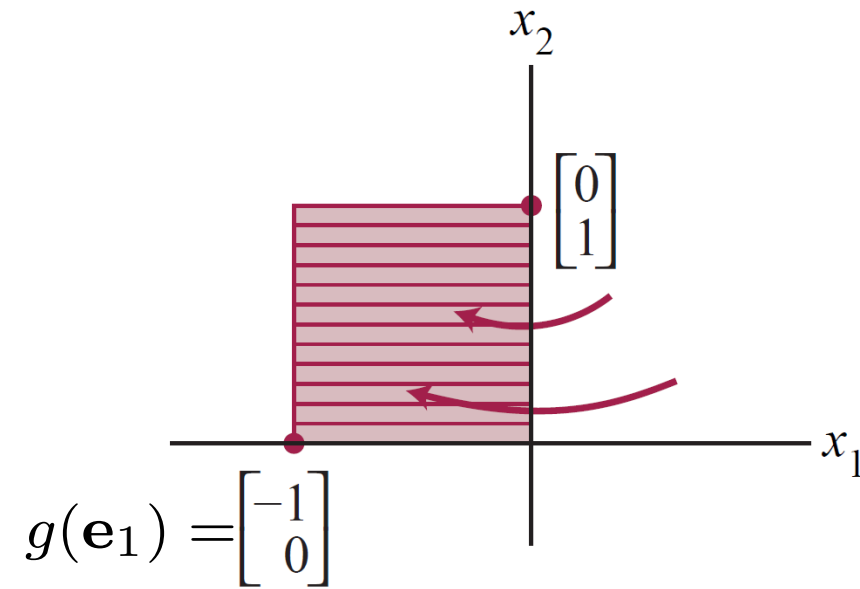
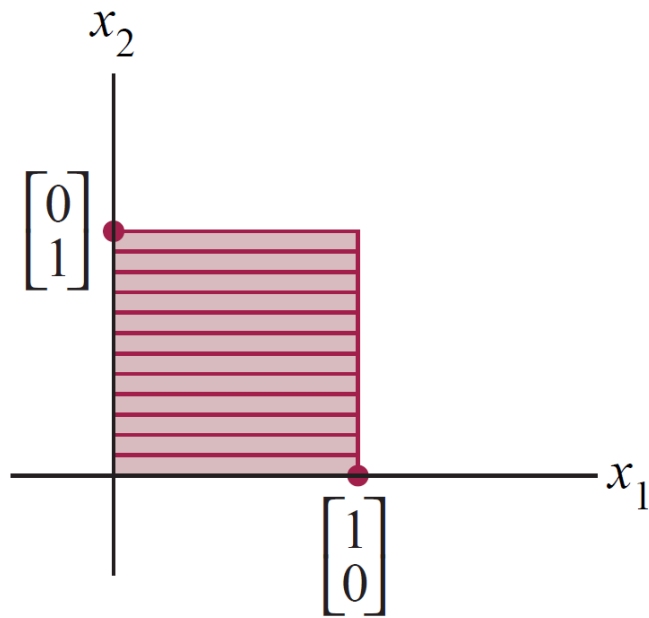
$$A = \begin{bmatrix} | & & | \\ T(\mathbf{e}_1) & \cdots & T(\mathbf{e}_n) \\ | & & | \end{bmatrix}.$$

**Example:**  $S : \mathbb{R}^2 \rightarrow \mathbb{R}^2$ , given by *dilation* by a factor of 3,  $S(\mathbf{x}) = 3\mathbf{x}$ .

$$S(\mathbf{e}_1) = S\left(\begin{bmatrix} 1 \\ 0 \end{bmatrix}\right) = 3\left(\begin{bmatrix} 1 \\ 0 \end{bmatrix}\right) = \begin{bmatrix} 3 \\ 0 \end{bmatrix}, \quad S(\mathbf{e}_2) = S\left(\begin{bmatrix} 0 \\ 1 \end{bmatrix}\right) = 3\left(\begin{bmatrix} 0 \\ 1 \end{bmatrix}\right) = \begin{bmatrix} 0 \\ 3 \end{bmatrix}.$$

So the standard matrix of  $S$  is  $\begin{bmatrix} 3 & 0 \\ 0 & 3 \end{bmatrix}$ , i.e.  $S(\mathbf{x}) = \begin{bmatrix} 3 & 0 \\ 0 & 3 \end{bmatrix} \mathbf{x}$ .

**Example:**  $g \left( \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} \right) = \begin{bmatrix} -x_1 \\ x_2 \end{bmatrix}$  (reflection through the  $x_2$ -axis):



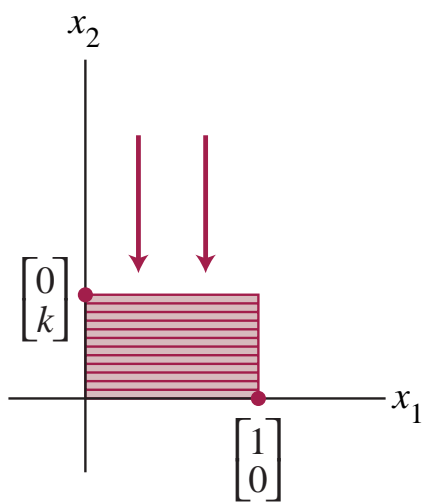
The standard matrix of  $g$  is  $\begin{bmatrix} | & | \\ g(\mathbf{e}_1) & g(\mathbf{e}_2) \\ | & | \end{bmatrix} = \begin{bmatrix} -1 & 0 \\ 0 & 1 \end{bmatrix}$ .

Indeed,  $\begin{bmatrix} -1 & 0 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} -x_1 \\ x_2 \end{bmatrix}$ .

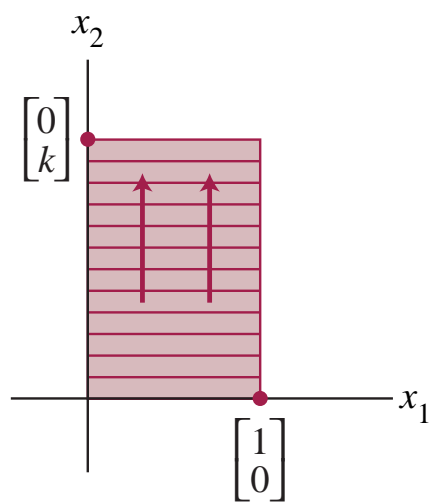
## Vertical Contraction and Expansion

Image of the  
Unit Square

Standard  
Matrix



$$0 < k < 1$$



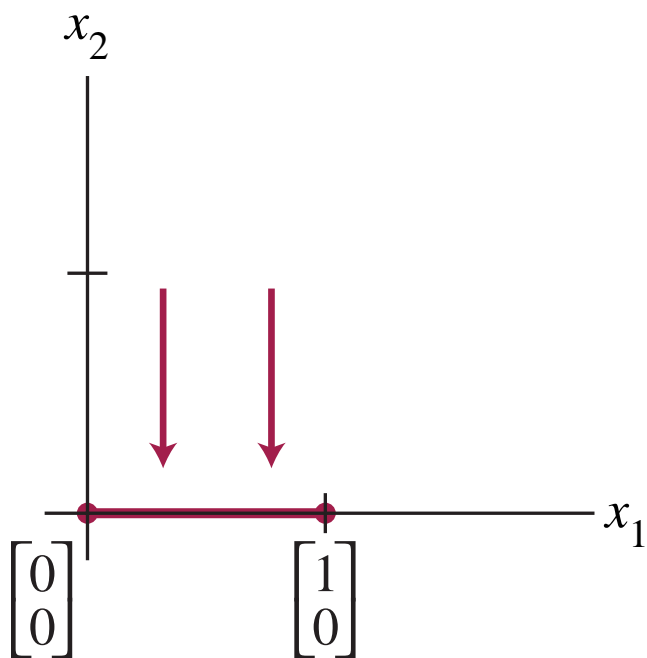
$$k > 1$$



# Projection onto the $x_1$ -axis

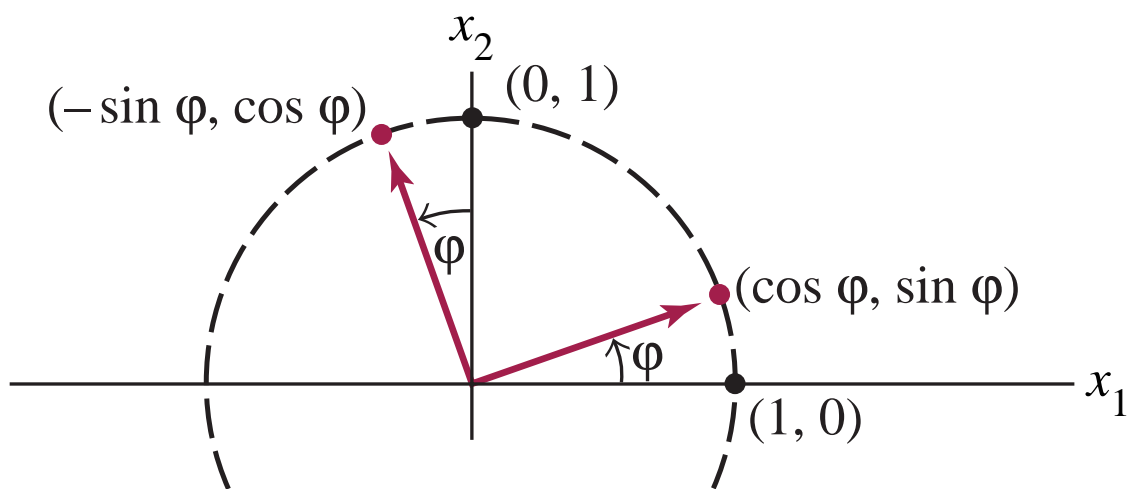
Image of the  
Unit Square

Standard  
Matrix



$$\begin{bmatrix} \phantom{0} \\ \phantom{0} \end{bmatrix}$$

**EXAMPLE:**  $T : \mathbb{R}^2 \rightarrow \mathbb{R}^2$  given by rotation counterclockwise about the origin through an angle  $\varphi$ :





Now we rephrase our existence and uniqueness questions in terms of functions.

**Definition:** A function  $f : \mathbb{R}^n \rightarrow \mathbb{R}^m$  is *onto* (surjective) if each  $\mathbf{y}$  in  $\mathbb{R}^m$  is the image of *at least one*  $\mathbf{x}$  in  $\mathbb{R}^n$ .

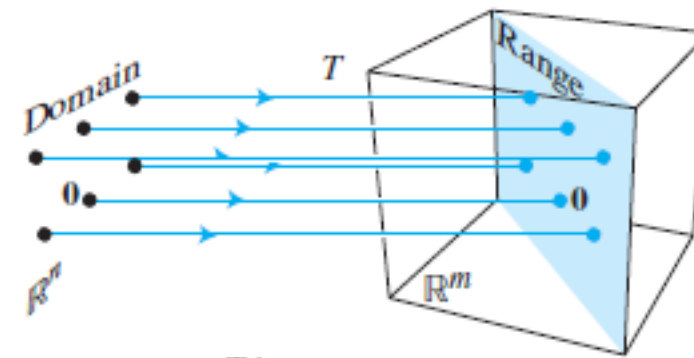
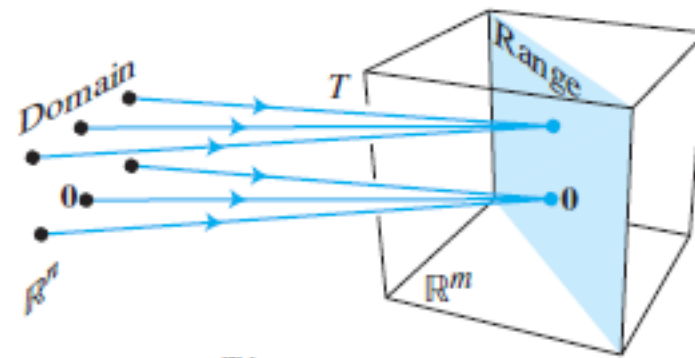
Other ways of saying this:

- The range is all of the codomain  $\mathbb{R}^m$ ,
- The equation  $f(\mathbf{x}) = \mathbf{y}$  always has a solution.

**Definition:** A function  $f : \mathbb{R}^n \rightarrow \mathbb{R}^m$  is *one-to-one* (injective) if each  $\mathbf{y}$  in  $\mathbb{R}^m$  is the image of *at most one*  $\mathbf{x}$  in  $\mathbb{R}^n$ .

Other ways of saying this:

- ??? (something that only works for linear transformations, see p20),
- The equation  $f(\mathbf{x}) = \mathbf{y}$  has no solutions or a unique solution.



**Definition:** A function  $f : \mathbb{R}^n \rightarrow \mathbb{R}^m$  is *onto* (surjective) if each  $\mathbf{y}$  in  $\mathbb{R}^m$  is the image of at least one  $\mathbf{x}$  in  $\mathbb{R}^n$ .

**Definition:** A function  $f : \mathbb{R}^n \rightarrow \mathbb{R}^m$  is *one-to-one* (injective) if each  $\mathbf{y}$  in  $\mathbb{R}^m$  is the image of at most one  $\mathbf{x}$  in  $\mathbb{R}^n$ .

**Example:**  $f : \mathbb{R}^2 \rightarrow \mathbb{R}^3$ , defined by  $f \left( \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} \right) = \begin{bmatrix} x_1^3 x_2 \\ 2x_2 \\ 0 \end{bmatrix}$ .

$f$  is not onto, because  $f(\mathbf{x}) = \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix}$  does not have a solution.

$f$  is one-to-one: the solution to  $f(\mathbf{x}) = \begin{bmatrix} y_1 \\ y_2 \\ 0 \end{bmatrix}$  is  $x_2 = \frac{1}{2}y_2$ ,  $x_1 = \sqrt[3]{\frac{2y_1}{y_2}}$ ,

and  $f(\mathbf{x}) = \begin{bmatrix} y_1 \\ y_2 \\ y_3 \end{bmatrix}$  does not have a solution if  $y_3 \neq 0$ .

There is an easier way to check if a linear transformation is one-to-one:

**Definition:** The *kernel* of a linear transformation  $T : \mathbb{R}^n \rightarrow \mathbb{R}^m$  is the set of solutions to  $T(\mathbf{x}) = \mathbf{0}$ .

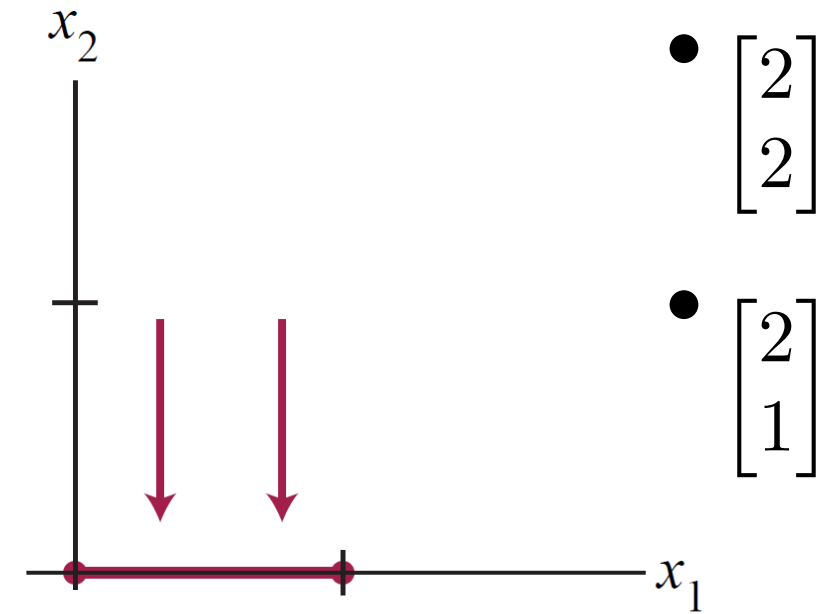
**Fact:** If  $T(\mathbf{v}_1) = T(\mathbf{v}_2)$ , then  $\mathbf{v}_1 - \mathbf{v}_2$  is in the kernel of  $T$ .

**Example:** Let  $T$  be projection onto the  $x_1$ -axis.

The kernel of  $T$  is the  $x_2$ -axis.

$$T\left(\begin{bmatrix} 2 \\ 2 \end{bmatrix}\right) = T\left(\begin{bmatrix} 2 \\ 1 \end{bmatrix}\right) = \begin{bmatrix} 2 \\ 0 \end{bmatrix}.$$

$$\begin{bmatrix} 2 \\ 2 \end{bmatrix} - \begin{bmatrix} 2 \\ 1 \end{bmatrix} = \begin{bmatrix} 0 \\ 1 \end{bmatrix}, \text{ which is in the kernel.}$$



Proof of Fact: If  $T(\mathbf{v}_1) = T(\mathbf{v}_2) = \mathbf{y}$ , then  $T(\mathbf{v}_1 - \mathbf{v}_2) = T(\mathbf{v}_1) - T(\mathbf{v}_2) = \mathbf{y} - \mathbf{y} = \mathbf{0}$ .

There is an easier way to check if a linear transformation is one-to-one:

**Definition:** The *kernel* of a linear transformation  $T : \mathbb{R}^n \rightarrow \mathbb{R}^m$  is the set of solutions to  $T(\mathbf{x}) = \mathbf{0}$ .

**Fact:** If  $T(\mathbf{v}_1) = T(\mathbf{v}_2)$ , then  $\mathbf{v}_1 - \mathbf{v}_2$  is in the kernel of  $T$ .

**Theorem:** A linear transformation is *one-to-one* if and only if its *kernel* is  $\{\mathbf{0}\}$ .

Warning: this only works for linear transformations. For other functions, the solution sets of  $f(\mathbf{x}) = \mathbf{y}$  and  $f(\mathbf{x}) = \mathbf{0}$  are not related.

**Proof:**

Suppose  $T$  is one-to-one. So  $T(\mathbf{x}) = \mathbf{0}$  has at most one solution. Since  $\mathbf{0}$  is a solution, it must be the only one. So its kernel is  $\{\mathbf{0}\}$ .

Suppose the kernel of  $T$  is  $\{\mathbf{0}\}$ . Then, from the Fact, if there are vectors  $\mathbf{v}_1, \mathbf{v}_2$  with  $T(\mathbf{v}_1) = T(\mathbf{v}_2) = \mathbf{y}$ , then  $\mathbf{v}_1 - \mathbf{v}_2 = \mathbf{0}$ , i.e.  $\mathbf{v}_1 = \mathbf{v}_2$ .

**Definition:** The *kernel* of a linear transformation  $T : \mathbb{R}^n \rightarrow \mathbb{R}^m$  is the set of solutions to  $T(\mathbf{x}) = \mathbf{0}$ .

**Theorem:** A linear transformation is *one-to-one* if and only if its *kernel* is  $\{\mathbf{0}\}$ .

So a matrix transformation  $\mathbf{x} \mapsto A\mathbf{x}$  is one-to-one if and only if the set of solutions to  $A\mathbf{x} = \mathbf{0}$  is  $\{\mathbf{0}\}$ . This is equivalent to many other things:

**Theorem: Uniqueness of solutions to linear systems:** For a matrix  $A$ , the following are equivalent:

- $A\mathbf{x} = \mathbf{0}$  has no non-trivial solution.
- If  $A\mathbf{x} = \mathbf{b}$  is consistent, then it has a unique solution.
- The columns of  $A$  are linearly independent.
- $\text{rref}(A)$  has a pivot in every column (i.e. all variables are basic).
- The linear transformation  $\mathbf{x} \mapsto A\mathbf{x}$  is one-to-one.

Now let's think about onto and existence of solutions.

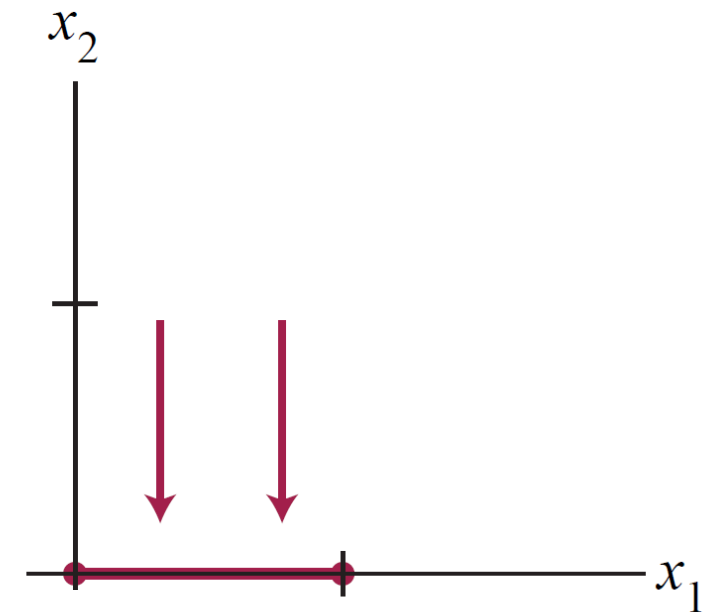
Recall that the range of a linear transformation  $T : \mathbb{R}^n \rightarrow \mathbb{R}^m$  is the set of images, i.e. the set of  $\mathbf{y}$  in  $\mathbb{R}^m$  with  $T(\mathbf{x}) = \mathbf{y}$  for some  $\mathbf{x}$  in  $\mathbb{R}^n$ .

So, the range of the linear transformation  $\mathbf{x} \mapsto A\mathbf{x}$  is the set of  $\mathbf{b}$  for which  $A\mathbf{x} = \mathbf{b}$  has a solution.

So the **range** of  $T$  is the **span of the columns** of  $A$  (see week 2 p17).

**Example:** The standard matrix of projection onto the  $x_1$ -axis is  $\begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix}$ .

Its range is the  $x_1$ -axis, which is also  $\text{Span} \left\{ \begin{bmatrix} 1 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 0 \end{bmatrix} \right\}$



The range of the linear transformation  $\mathbf{x} \mapsto A\mathbf{x}$  is the set of  $\mathbf{b}$  for which  $A\mathbf{x} = \mathbf{b}$  has a solution.

And a linear transformation  $\mathbb{R}^n \rightarrow \mathbb{R}^m$  is onto if and only if its range is all of  $\mathbb{R}^m$ . Putting these together:  $\mathbf{x} \mapsto A\mathbf{x}$  is onto if and only if  $A\mathbf{x} = \mathbf{b}$  is always consistent, and this is equivalent to many things:

**Theorem 4: Existence of solutions to linear systems:** For an  $m \times n$  matrix  $A$ , the following statements are logically equivalent (i.e. for any particular matrix  $A$ , they are all true or all false):

- a. For each  $\mathbf{b}$  in  $\mathbb{R}^m$ , the equation  $A\mathbf{x} = \mathbf{b}$  has a solution.
- b. Each  $\mathbf{b}$  in  $\mathbb{R}^m$  is a linear combination of the columns of  $A$ .
- c. The columns of  $A$  span  $\mathbb{R}^m$ .
- d.  $\text{rref}(A)$  has a pivot in every row.
- e. The linear transformation  $\mathbf{x} \mapsto A\mathbf{x}$  is onto.

## Conceptual problems regarding linear independence and linear transformations:

In problems without specific numbers, it's often better **not** to use row-reduction.

The all-important equation:  $T(c_1\mathbf{v}_1 + \cdots + c_p\mathbf{v}_p) = c_1T(\mathbf{v}_1) + \cdots + c_pT(\mathbf{v}_p)$ .

**Example:** Prove that, if  $\{\mathbf{u}, \mathbf{v}, \mathbf{w}\}$  is linearly dependent and  $T$  is a linear transformation, then  $\{T(\mathbf{u}), T(\mathbf{v}), T(\mathbf{w})\}$  is linearly dependent.

**Step 1** Rewrite the mathematical terms in the question as formulas.

What we know: there are scalars  $c_1, c_2, c_3$  not all zero with  $c_1\mathbf{u} + c_2\mathbf{v} + c_3\mathbf{w} = \mathbf{0}$ .

What we want to show: there are scalars  $d_1, d_2, d_3$  not all zero such that  $d_1T(\mathbf{u}) + d_2T(\mathbf{v}) + d_3T(\mathbf{w}) = \mathbf{0}$ .

**Step 2** Fill in the missing steps by rearranging vector equations.

**Answer:** We know  $c_1\mathbf{u} + c_2\mathbf{v} + c_3\mathbf{w} = \mathbf{0}$  for some scalars  $c_1, c_2, c_3$  not all zero.

Apply  $T$  to both sides:  $T(c_1\mathbf{u} + c_2\mathbf{v} + c_3\mathbf{w}) = T(\mathbf{0})$ .

Because  $T$  is a linear transformation:  $c_1T(\mathbf{u}) + c_2T(\mathbf{v}) + c_3T(\mathbf{w}) = \mathbf{0}$ .

Because  $c_1, c_2, c_3$  are not all zero, this is a linear dependence relation among  $T(\mathbf{u}), T(\mathbf{v}), T(\mathbf{w})$ .