Linear Transformation on Linear Space

Internship Report

Anshada P.M

July,2019

1 Linear Transformation

Let V and W be an n-dimensional vector space over a field \mathbb{F} . Let $T:V\to W$ be a function with V as its domain and its range contained in W.

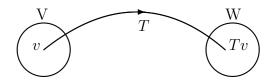
$$T(V) \subset W$$

We also assume T is linear in the sense that

$$T(v_1 + v_2) = T(v_1) + T(v_2)$$

$$T(\alpha v_1) = \alpha T(v_1)$$

 $\forall v_1, v_2 \in V \text{ and } \alpha \in \mathbb{F}.$



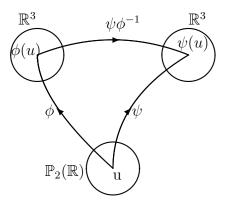
Let L(V, W) denote the set of linear transformation from V to W. If $T \in L(V, W)$, T is defined if we prescribe the action of T on a basis of V.

Let $\mathcal{B}=v_1,v_2,...,v_n$ be a basis of V. Then $v\in V$ given by $v=x_1v_1+x_2v_2+...+x_nv_n$, $\forall~x_i\in\mathbb{F}$

$$T(v) = T(x_1v_1 + x_2v_2 + \dots + x_nv_n)$$

$$= x_1 T(v_1) + x_2 T(v_2) + \dots + x_n T(v_n)$$

If we know every $T(v_i)$ we will get $T(v)$.



2 Matrix Representation of Linear Transformation

Let V be an n-dimensional vector space over the field \mathbb{F} and W an m-dimensional vector space over \mathbb{F} . Let $\mathcal{B}:=\{u_1,u_2,...,u_n\}$ be an ordered basis for U and $\mathcal{B} :=\{v_1,v_2,...,v_n\}$ an ordered basis for V. For each linear transformation T from U into V, there is an $m \times n$ matrix \mathbf{A} with entries in \mathbb{F} .

Let T be given by

$$T(u_i) = a_{1_i}v_1 + a_{2_i}v_2 + \dots + a_{m_i}v_m$$

i = (1,2,...,n)

3 Similarity Transformation

Let **A** and **B** be $n \times n$ (square) matrices over the field \mathbb{F} . We say that **B** is similar to **A** over \mathbb{F} if there is an invertible $n \times n$ matrix **P** over \mathbb{F} such that $\mathbf{B} = \mathbf{P}^{-1}\mathbf{A}\mathbf{P}$. Therefore we will get an equivalence class between **A** and **B**. This relation \sim induces a partition within the matrices.

Equivalent matrix represents the same linear transformation. The matrices which are not in the same partition cannot involve in the same linear transformation.

Example: Zero matrix is the only element in its partition so as identity matrix.

4 Diagonal Matrix

Does there exist a 'simple' matrix with as many zero entries representing a given linear transformation?

A simple non-trivial matrix will be diagonal matrix.

Let $T: V \to V$ and $\mathfrak{B} = \{u_1, u_2, ..., u_n\}$ be the basis for the set V.

If f(t) is a polinomial in $\mathbb F$ and T is represented by a diagonal matrix . $\Lambda =$

$$\begin{bmatrix} \lambda_1 & 0 & \dots & 0 \\ 0 & \lambda_2 & \dots & 0 \\ 0 & 0 & \dots & 0 \\ 0 & 0 & \dots & \lambda_n \end{bmatrix}$$

then P(T) is presented with respect to the same basis by P_{λ} $\begin{bmatrix} P_{\lambda_1} & 0 & \dots & 0 \\ 0 & P_{\lambda_2} & \dots & 0 \\ 0 & 0 & \dots & 0 \\ 0 & 0 & \dots & P_{\lambda_n} \end{bmatrix}$

When $T \in L(V)$, does there exist an ordered basis for V with respect to T so that T has a diagonal representation? If such a diagonal representation exists, how to find the ordered basis?

5 Diagonizability

T is diagonizable if there exists an ordered basis for V consisting of eigenvectors of T.

5.1 Diagonizable Operators

Let $T \in L(V)$ be diagonizable. \exists distinct eigenvalues $\lambda_1, \lambda_2, ..., \lambda_k$ each of algebric multiplicity $n_1, n_2, ..., n_k$ respectively, and eigen spaces $W_1, W_2, ..., W_k$ respectively with $\dim(W_i) = n_i$.

$$n_1 + n_2 + \dots + n_k = n$$

 $V = W_1 \oplus W_2 \oplus ... \oplus W_k$, $(W_i \cap W_j = \{0\} \text{ for eigen spaces } W_i \text{ and } W_j \text{ belonging}$ to the wigenvalues λ_i and λ_j whenever $\lambda_i \neq \lambda_j$) That is, $v \in V$ has a unique representation.

$$v = w_1 + w_2 + \dots + w_k, (w_i \in W_i)$$
$$Tw_i = \lambda_i w_i$$

One can define, $P_i: V \to V$ by $P_i v = w_i$

Then P_i 's are linear and $P_i^2 = P_i$ (Idempotent). Then P_i is called projection on W_i along W_i where

$$W_i = W_1 \oplus W_2 \oplus \dots \oplus W_{i-1} \oplus W_{i+1} \oplus \dots \oplus W_k$$

So,
$$V = W_i \oplus W_i$$

Now,
$$v = w_1 + w_2 + ... + w_k = P_1 v + P_2 v + ... + P_k v$$

 $\implies I = P_1 + P_2 + ... + P_k$ - (1)

$$Tv = Tw_1 + Tw_2 + \dots + Tw_k$$

$$. = \lambda_1 w_1 + \lambda_2 w_2 + \dots \lambda_k w_k$$

$$=\lambda_1 P_1 + \lambda_2 P_2 + \dots \lambda_k P_k$$

$$\implies \boxed{T = \lambda_1 P_1 + \lambda_2 P_2 + \dots \lambda_k P_k} - (2)$$

(1) and (2) constitute the celebrated **Spectral Theorom**.

Example:1
$$T(1) = 5 + 1t + 3t^2$$

$$T(t) = -6 + 4t - 6t^2$$

$$T(t^2) = -6 + 2t + -4t^2$$

Ans:

The matrix representation corresponding to the linear transformation T is $\begin{bmatrix} 5 & -6 & -6 \\ -1 & 4 & 2 \\ 3 & -6 & 4 \end{bmatrix}$.

If T is diagonizable, the $\det[T - \lambda I] = 0$ for λ is the eigen value.

$$T - \lambda I = \begin{bmatrix} 5 - \lambda & -6 & -6 \\ -1 & 4 - \lambda & 2 \\ 3 & -6 & 4 - \lambda \end{bmatrix}.$$

$$det \begin{bmatrix} 5 - \lambda & -6 & -6 \\ -1 & 4 - \lambda & 2 \\ 3 & -6 & 4 - \lambda \end{bmatrix} = -(\lambda^3 - 3\lambda^2 + 6\lambda - 4)$$
Since $\det[T - \lambda I] = 0$,

$$\lambda^3 + 3\lambda^2 - 6\lambda - 4 = 0.$$

$$(\lambda - 1)(\lambda - 2)^2 = 0$$

So, the eigen values are 1,2,2.

When
$$\lambda = 1$$
,
$$[T - 1I] = \begin{bmatrix} 4 & -6 & -6 \\ -1 & 3 & 2 \\ 3 & -6 & 3 \end{bmatrix}$$

$$\begin{bmatrix} 4 & -6 & -6 \\ -1 & 3 & 2 \\ 3 & -6 & 3 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\implies 4x_1 - 6x_2 - 6x_3 = 0.$$

$$-x_1 + 3x_2 + 2x_3 = 0.$$

$$\implies x_1 = x_3, x_1 = -3x_2.$$
So.
$$\begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} -3x_2 \\ x_2 \\ -3x_2 \end{bmatrix}$$
When $x_2 = -1$,
$$\begin{bmatrix} -3x_2 \\ x_2 \\ -3x_2 \end{bmatrix} = \begin{bmatrix} 3 \\ -1 \\ 3 \end{bmatrix}$$

$$W_1 = Nullspace(T - I).$$

When
$$\lambda = 2$$
,

$$[T - 2I] = \begin{bmatrix} 3 & -6 & -6 \\ -1 & 2 & 2 \\ 3 & -6 & 2 \end{bmatrix}$$

$$\begin{bmatrix} 3 & -6 & -6 \\ -1 & 2 & 2 \\ 3 & -6 & -6 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\implies -x_1 + 2x_2 + 2x_3 = 0.$$

$$\implies x_1 = 0, x_2 = 1, x_3 = -1.$$

$$x_1 = 2, x_2 = 0, x_3 = -1.$$

$$W_2 = Nullspace(T - 2I).$$

$$\{(0, 1, -1), (2, 0, 1)\} \text{ spans } W_2.$$

The linear transformation T can be also expressed in terms of a diagonal matrix with the ordered basis $\mathcal{B}' = \{(1+2t+2t^2), (t-t^2), (2+t^2)\}.$

$$p_1 = 1 + 2t + 2t^2$$
$$p_2 = t - t^2$$

$$p_3 = 2 + t^2$$

 p_1, p_2 and p_3 are the eigen vectors of T.

$$Tp_1 = 1p_1 + 0p_2 + 0p_3$$

$$Tp_1 = 0p_1 + 20p_2 + 0p_3$$

$$Tp_1 = 0p_1 + 0p_2 + 2p_3$$

$$[T]_{\{p_1, p_2, p_3\}} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 2 \end{bmatrix}$$

Example:1

$$T(1) = 3 + 2t + 2t^2$$

$$T(t) = 1 + 2t + 2t^2$$

$$T(t^2) = -1 + -1t$$

Ans: The matrix representation corresponding to the linear transformation T is $\begin{bmatrix} 3 & 1 & -1 \\ 2 & 2 & -1 \\ 2 & 2 & 0 \end{bmatrix}.$

If T is diagonizable, the $\det[T - \lambda I] = 0$ for λ is the eigen value.

$$T - \lambda I = \begin{bmatrix} 3 - \lambda & 1 & -1 \\ 2 & 2 - \lambda & -1 \\ 2 & 2 & -\lambda \end{bmatrix}.$$

$$\det \begin{bmatrix} 3 - \lambda & 1 & -1 \\ 2 & 2 & -\lambda \end{bmatrix} = -(\lambda^3 - 3\lambda^2 + 6\lambda - 4)$$

$$\det \begin{vmatrix} 3-\lambda & 1 & -1 \\ 2 & 2-\lambda & -1 \\ 2 & 2 & -\lambda \end{vmatrix} = -(\lambda^3 - 3\lambda^2 + 6\lambda - 4)$$

$$\lambda^3 + 3\lambda^2 - 6\lambda - 4 = 0.$$

$$(\lambda - 1)(\lambda - 2)^2 = 0$$

So, the eigen values are 1,2,2.

When
$$\lambda = 2$$
,
$$[T - 2I] = \begin{bmatrix} 1 & 1 & -1 \\ 2 & 0 & -1 \\ 2 & 2 & -2 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 1 & -1 \\ 2 & 0 & -1 \\ 2 & 2 & -2 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\Rightarrow 2x_1 - x_2 = 0.$$

$$\Rightarrow 2x_1 = x_3, x_2 = x_1.$$
So.
$$\begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} x_1 \\ x_1 \\ 2x_1 \end{bmatrix}$$
When $x_1 = 1$,
$$\begin{bmatrix} x_1 \\ x_1 \\ 2x_1 \end{bmatrix} = \begin{bmatrix} 1 \\ 1 \\ 2 \end{bmatrix}$$

$$W_1 = Nullspace(T - I).$$

When
$$\lambda = 2$$
,

$$[T - 2I] = \begin{bmatrix} 3 & -6 & -6 \\ -1 & 2 & 2 \\ 3 & -6 & 2 \end{bmatrix}$$

$$\begin{bmatrix} 3 & -6 & -6 \\ -1 & 2 & 2 \\ 3 & -6 & -6 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\Rightarrow -x_1 + 2x_2 + 2x_3 = 0.$$

$$\Rightarrow x_1 = 0, x_2 = 1, x_3 = -1.$$

$$x_1 = 2, x_2 = 0, x_3 = -1.$$

$$W_2 = Nullspace(T - 2I).$$

$$\{(0, 1, -1), (2, 0, 1)\} \text{ spans } W_2.$$

The linear transformation T can be also expressed in terms of a diagonal matrix with the ordered basis $\mathcal{B}' = \{(1+2t+2t^2), (t-t^2), (2+t^2)\}.$

$$p_1 = 1 + 2t + 2t^2$$

 $p_2 = t - t^2$
 $p_3 = 2 + t^2$

 p_1, p_2 and p_3 are the eigen vectors of T.

$$Tp_1 = 1p_1 + 0p_2 + 0p_3$$

$$Tp_1 = 0p_1 + 20p_2 + 0p_3$$

$$Tp_1 = 0p_1 + 0p_2 + 2p_3$$

$$[T]_{\{p_1, p_2, p_3\}} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 2 \end{bmatrix}$$

Q1. Let T be a linear transformation with respect to the ordered basis $\mathcal{B} := \{1, t, t^2\}$. $T(1) = 3 + 2t + 4t^2$

$$T(t) = 2 + 2t * 2$$

 $T(t^2) = 4 + 2t + 3t^2$

Analyse this example and verify the spectral theory.

Ans:

Ans:
The matrix representation corresponding to the linear transformation T is $\begin{bmatrix} 3 & 2 & 4 \\ 2 & 0 & 2 \\ 4 & 2 & 3 \end{bmatrix}$.

If T is diagonizable, the $det[T - \lambda I] = 0$ for λ is the eigen value.

$$T - \lambda I = \begin{bmatrix} 3 - \lambda & 2 & 4 \\ 2 & -\lambda & 2 \\ 4 & 2 & 3 - \lambda \end{bmatrix}.$$

$$\det \begin{bmatrix} 3 - \lambda & 2 & 4 \\ 2 & -\lambda & 2 \\ 4 & 2 & 3 - \lambda \end{bmatrix} = -(\lambda^3 + 6\lambda^2 + 15\lambda + 8)$$
Since $\det[T - \lambda I] = 0$,
$$\lambda^3 + 6\lambda^2 + 15\lambda + 8 = 0.$$

$$(\lambda - 8)(\lambda + 1)^2 = 0$$

So, the eigen values are 8,-1,-1.

When
$$\lambda = 8$$
,

$$[T - 8I] = \begin{bmatrix} -5 & 2 & 4 \\ 2 & -8 & 2 \\ 4 & 2 & -5 \end{bmatrix}$$

$$\begin{bmatrix} -5 & 2 & 4 \\ 2 & -8 & 2 \\ 4 & 2 & -5 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\Rightarrow 2x_1 + -8x_2 + 2x_3 = 0.$$

$$4x_1 + -2x_2 + -5x_3 = 0.$$

$$\Rightarrow x_1 = x_3, x_1 = 2x_2.$$
So.
$$\begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 2x_2 \\ x_2 \\ 2x_2 \end{bmatrix}$$
When $x_2 = 1$,
$$\begin{bmatrix} 2x_2 \\ x_2 \\ 2x_2 \end{bmatrix} = \begin{bmatrix} 2 \\ 1 \\ 2 \end{bmatrix}$$

$$W_1 = Nullspace(T - 8I).$$

$$\begin{bmatrix} T - (-1)I \end{bmatrix} = \begin{bmatrix} 4 & 2 & 4 \\ 2 & 1 & 2 \\ 4 & 2 & 4 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ 4 & 2 & 4 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ 4 & 2 & 4 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\Rightarrow 2x_1 + 1x_2 + 2x_3 = 0.$$

$$x_1 = 0, x_2 = -2, x_3 = 1.$$

$$x_2 = 0, x_1 = 1.x_3 = -1. \text{ So, } \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ -2 \\ 1 \end{bmatrix} \text{ and } \begin{bmatrix} 1 \\ 0 \\ -1 \end{bmatrix}$$

$$(x_1, x_2, x_3) \in \mathbb{R}^3 \text{ then, } p(t) = x_1 + x_2 t + x_3 t^2$$

$$(x_1, x_2, x_3) = y_1(2, 1, 2) + y_2(0, -2, 1) + y_3(1, 0, -1)$$

$$= ((2y_1 + y_3), (y_1 - 2y_2), (2y_1 + y_2 - y_3))$$

$$2y_1 + y_3 = x_1,$$

$$y_1 - 2y_2 = x_2,$$

$$2y_1 + y_2 - y_3 = x_3$$

$$\Rightarrow y_1 = \frac{1}{9}(2x_1 + 1x_2 + 2x_3)$$

$$y_2 = \frac{1}{9}(1x_1 - 4x_2 + 1x_3)$$

$$y_3 = \frac{1}{9}(5x_1 + -4x_2 + 1x_3)$$

$$y_3 = \frac{1}{9}(5x_1 + -2x_2 + -4x_3)$$

$$\therefore (x_1, x_2, x_3) = \left[\frac{1}{9}(2x_1 + 1x_2 + 2x_3)\right](2, 1, 2) + \frac{1}{9}(x_1 + -4x_2 + x_3)\right](0, -2, 1) + \left[\frac{1}{9}(5x_1 + -2x_2 + -4x_3)\right](1, 0, -1).$$

$$P_1(x_1, x_2, x_3) = \left[\frac{1}{9}(2x_1 + 1x_2 + 2x_3)\right](2, 1, 2)\right]$$

$$= \left[\frac{1}{9}(4x_1 + 2x_2 + 4x_3), \frac{1}{9}(2x_1 + 1x_2 + 2x_3), \frac{1}{9}(4x_1 + 2x_2 + 4x_3)\right]$$

$$P_2(x_1, x_2, x_3) = \frac{1}{9}(x_1 + -4x_2 + x_3)\right](0, -2, 1) + \left[\frac{1}{9}(5x_1 + -2x_2 + -4x_3)\right](1, 0, -1)$$

$$= \left[\frac{1}{9}(5x_1 + -2x_2 + -4x_3), \frac{1}{9}(-2x_1 + 8x_2 + -2x_3), \frac{1}{9}(-4x_1 + -2x_2 + 5x_3)\right]$$

$$P_2(x_1, x_2, x_3) = \frac{1}{9}(x_1 + -4x_2 + x_3)\right](0, -2, 1) + \left[\frac{1}{9}(5x_1 + -2x_2 + -4x_3)\right](1, 0, -1)$$

$$= \left[\frac{1}{9}(5x_1 + -2x_2 + -4x_3), \frac{1}{9}(-2x_1 + 8x_2 + -2x_3), \frac{1}{9}(-4x_1 + -2x_2 + 5x_3)\right]$$

$$P_3(x_1, x_2, x_3) = \frac{1}{9}(x_1 + -2x_2 + -4x_3), \frac{1}{9}(-2x_1 + 8x_2 + -2x_3), \frac{1}{9}(-4x_1 + -2x_2 + 5x_3)\right]$$

$$P_2(x_1, x_2, x_3) = \frac{1}{9}(x_1 + -2x_2 + -4x_3), \frac{1}{9}(-2x_1 + 8x_2 + -2x_3), \frac{1}{9}(-4x_1 + -2x_2 + 5x_3)\right]$$

$$P_3(x_1, x_2, x_3) = \frac{1}{9}(x_1 + -2x_2 + -2x_3) = \frac{1$$

$$[P_{1}] + [P_{2}] = \begin{bmatrix} \frac{4}{9} & \frac{2}{9} & \frac{4}{9} \\ \frac{2}{9} & \frac{1}{9} & \frac{2}{9} \\ \frac{4}{9} & \frac{2}{9} & \frac{4}{9} \end{bmatrix} + \begin{bmatrix} \frac{5}{9} & \frac{-2}{9} & \frac{-4}{9} \\ \frac{-2}{9} & \frac{8}{9} & \frac{-2}{9} \\ \frac{-4}{9} & \frac{-2}{9} & \frac{5}{9} \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} = I$$

$$\lambda_{1}[P_{1}] + \lambda_{2}[P_{2}] = 8 \begin{bmatrix} \frac{4}{9} & \frac{2}{9} & \frac{4}{9} \\ \frac{2}{9} & \frac{1}{9} & \frac{2}{9} \\ \frac{4}{9} & \frac{2}{9} & \frac{4}{9} \end{bmatrix} + -1 \begin{bmatrix} \frac{5}{9} & \frac{-2}{9} & \frac{-4}{9} \\ \frac{-2}{9} & \frac{8}{9} & \frac{-2}{9} \\ \frac{-4}{9} & \frac{-2}{9} & \frac{5}{9} \end{bmatrix}$$

$$= \begin{bmatrix} 3 & 2 & 4 \\ 2 & 0 & 2 \\ 4 & 2 & 3 \end{bmatrix} = [T]$$

Thus the properties of spectral theory have been verified with the help of the example. Moreover, the linear transformation T can be also expressed in terms of a diagonal matrix with the ordered basis $\mathcal{B}' = \{(2+t+2t^2), (-2t+t^2), (1-t^2)\}.$

$$[T]_{\{(2+t+2t^2),(-2t+t^2)(1-t^2)\}} = \begin{bmatrix} 8 & 0 & 0 \\ 0 & -1 & 0 \\ 0 & 0 & -1 \end{bmatrix}.$$
