MATH1241 Algebra, 2018 Group 2 — Tues 12 pm, Thurs 10 am

A/Prof. Catherine Greenhill

School of Mathematics and Statistics University of New South Wales

c.greenhill@unsw.edu.au

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Chapter 7 Linear transformations

We now study a special type of function between two vector spaces over the same set of scalars. Here V and W are vector spaces over the same set of scalars \mathbb{F} , but they may have different operations. Formally, $(V, +, *, \mathbb{F})$ and $(W, \oplus, \otimes, \mathbb{F})$.

For any function $T: V \to W$, we call V the **domain** and W the **codomain** of the function. (Be careful, the codomain of T is usually not the same as the range of T.)

A linear transformation is a function $T:V\to W$ satisfying two conditions.

Addition Condition

Addition Condition.

We say T satisfies the **addition condition** if

$$T(\mathbf{v} + \mathbf{v}') = T(\mathbf{v}) \oplus T(\mathbf{v}')$$
 for all $\mathbf{v}, \mathbf{v}' \in V$.

That is

$$\mathbf{v}, \mathbf{v}' \xrightarrow{T} T(\mathbf{v}), T(\mathbf{v}')$$

$$+ \downarrow \qquad \qquad \downarrow \oplus$$

$$\mathbf{v} + \mathbf{v}' \xrightarrow{T} T(\mathbf{v} + \mathbf{v}') = T(\mathbf{v}) \oplus T(\mathbf{v}')$$

Informally, we end up with the same result no matter whether we add the vectors first or we perform the transformation first.

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Scalar Multiplication Condition

Scalar Multiplication Condition.

We say T satisfies the scalar multiplication condition if

$$T(\lambda * \mathbf{v}) = \lambda \otimes T(\mathbf{v})$$
 for all $\lambda \in \mathbb{F}$ and $\mathbf{v} \in V$.

That is

Informally, we end up with the same result no matter whether we perform the scalar multiplication first or we perform the transformation first.

Definition of a linear transformation

If there is no confusion about the operations used in V and W, we simply use the + for addition in both V and in W, and we will omit the scalar multiplication sign.

Definition

Let V and W be two vector spaces over the same field \mathbb{F} . A function $T:V\to W$ is called a **linear map** or a **linear transformation** if the following two conditions are satisfied:

Addition Condition

$$T(\mathbf{v} + \mathbf{v}') = T(\mathbf{v}) + T(\mathbf{v}')$$
 for all $\mathbf{v}, \mathbf{v}' \in V$,

and

Scalar Multiplication Condition

$$T(\lambda \mathbf{v}) = \lambda T(\mathbf{v})$$
 for all $\lambda \in \mathbb{F}$ and $\mathbf{v} \in V$.

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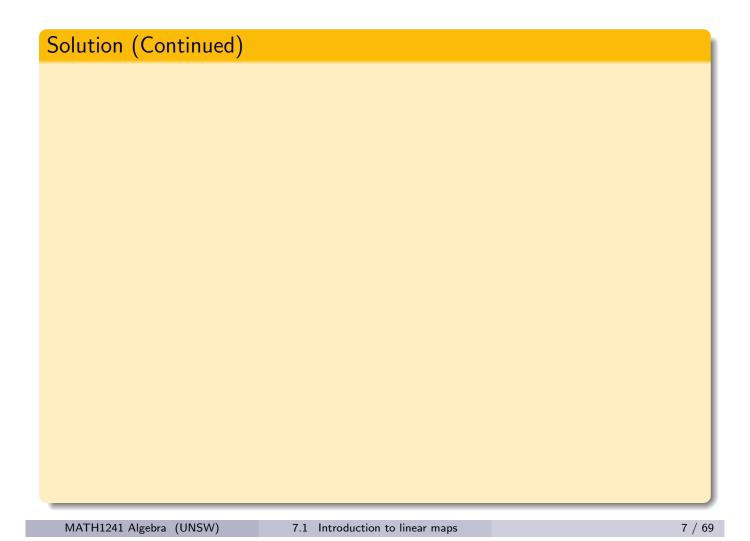
To prove that a function is linear.

Example

Show that the function $T:\mathbb{R}^3 \to \mathbb{R}^2$ defined by

$$T(\mathbf{x}) = \begin{pmatrix} 4x_2 - 3x_3 \\ x_1 + 2x_2 \end{pmatrix}$$
 for $\mathbf{x} = \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} \in \mathbb{R}^3$

is a linear map.



Example

The function $T:\mathbb{R}^3\longrightarrow\mathbb{P}_1$ is defined by

tion
$$T:\mathbb{R}^3 \longrightarrow \mathbb{P}_1$$
 is defined by $Tegin{pmatrix} a \ b \ c \end{pmatrix} = (a+2b) + (b-2c)x, \quad ext{for all } egin{pmatrix} a \ b \ c \end{pmatrix} \in \mathbb{R}^3.$ at T is linear.

Prove that T is linear

Solution

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Solution (Continued)

To prove that a function is not linear.

Proposition.

If $T: V \to W$ is a linear map, then $T(\mathbf{0}) = \mathbf{0}$.

Proof.

That is, if $T(\mathbf{0})$ is not the zero vector in W then T is not linear.

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Example

Show that the function $T: \mathbb{R}^2 \to \mathbb{R}^3$ defined by $T \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} x_1 + x_2 \\ x_2 - 2 \\ x_1 \end{pmatrix}$ is not linear.

However, $T(\mathbf{0}) = \mathbf{0}$ does not mean that T is linear.

Example

Show that the function $T: \mathbb{R}^2 \to \mathbb{R}^2$ defined by

$$T\begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} x_1 + x_2 \\ x_2^2 \end{pmatrix}$$

is not linear.

Solution

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Properties of linear maps

Theorem

Suppose that V and W are vector spaces over \mathbb{F} . The function $T:V\to W$ is a linear map if and only if for all $\lambda_1,\lambda_2\in\mathbb{F}$ and $\mathbf{v}_1,\mathbf{v}_2\in V$,

$$T(\lambda_1 \mathbf{v}_1 + \lambda_2 \mathbf{v}_2) = \lambda_1 T(\mathbf{v}_1) + \lambda_2 T(\mathbf{v}_2).$$

Proof.

Proof (Continued).

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Theorem

If $T: V \to W$ is a linear map, $S = \{\mathbf{v}_1, \dots, \mathbf{v}_n\}$ is a subset of V and $\lambda_1, \dots, \lambda_n$ are scalars, then

$$T(\lambda_1 \mathbf{v}_1 + \cdots + \lambda_n \mathbf{v}_n) = \lambda_1 T(\mathbf{v}_1) + \cdots + \lambda_n T(\mathbf{v}_n).$$

Example

Let $T: \mathbb{R}^2 \to \mathbb{R}^2$ be a function such that

$$T\begin{pmatrix}2\\1\end{pmatrix}=\begin{pmatrix}1\\2\end{pmatrix}, \quad T\begin{pmatrix}1\\1\end{pmatrix}=\begin{pmatrix}1\\-1\end{pmatrix}, \quad T\begin{pmatrix}3\\1\end{pmatrix}=\begin{pmatrix}3\\2\end{pmatrix}.$$

Show that T is not linear.

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Example

Given that T is a linear map and

$$\mathcal{T} \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix} = \begin{pmatrix} 1 \\ 1 \end{pmatrix}, \ \mathcal{T} \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix} = \begin{pmatrix} 2 \\ -1 \end{pmatrix}, \ \mathcal{T} \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix} = \begin{pmatrix} 0 \\ 3 \end{pmatrix},$$

find $T \begin{pmatrix} x \\ y \\ z \end{pmatrix}$.

The previous example illustrates that we only need the function values of the standard basis of the domain to determine a linear map. More generally:

Theorem

For a linear map, the function values for every vector in the domain are known iff the function values for a basis of the domain are known.

Attempt Problems 7.1.

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Matrices define linear maps

Theorem

For each $m \times n$ matrix A, the function $T_A : \mathbb{R}^n \to \mathbb{R}^m$, defined by

$$T_A(\mathbf{x}) = A\mathbf{x}$$
 for $\mathbf{x} \in \mathbb{R}^n$,

is a linear map.

Proof.

Example

Let $A = \begin{pmatrix} 1 & 2 & -1 \\ 2 & 0 & 3 \end{pmatrix}$. Find the linear map T_A defined in the previous theorem.

Solution

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Matrix Representation Theorem

Conversely, given a linear transformation $T : \mathbb{R}^n \to \mathbb{R}^m$, we can find an $m \times n$ matrix A such that $T(\mathbf{x}) = A\mathbf{x}$ for all $\mathbf{x} \in \mathbb{R}^n$.

Example

Given that $T: \mathbb{R}^2 \longrightarrow \mathbb{R}^3$ defined by $T \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} x+2y \\ 2x-y \\ y \end{pmatrix}$ is linear. Find the matrix A such that $T(\mathbf{x}) = A\mathbf{x}$ for all $\mathbf{x} \in \mathbb{R}^2$.

What if a linear map is not defined by such a simple formula?

Theorem (Matrix Representation Theorem)

Let $T: \mathbb{R}^n \to \mathbb{R}^m$ be a linear map and let the vectors \mathbf{e}_j for $1 \leqslant j \leqslant n$ be the standard basis vectors for \mathbb{R}^n . Then the $m \times n$ matrix A whose columns are given by

$$\mathbf{a}_j = T(\mathbf{e}_j)$$
 for $1 \leqslant j \leqslant n$

has the property that

$$T(\mathbf{x}) = A\mathbf{x}$$
 for all $\mathbf{x} \in \mathbb{R}^n$.

Proof.

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Example

Use the Matrix Representation Theorem to find the matrix A such that $T(\mathbf{x}) = A\mathbf{x}$ for the linear map $T : \mathbb{R}^3 \to \mathbb{R}^2$ defined by

$$T\begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} 3x_1 - 2x_2 + x_3 \\ 4x_2 + 3x_3 \end{pmatrix}.$$

Solution

Attempt Problems 7.2.

Theorem (General Matrix Representation Theorem)

Let $T: V \to W$ be a linear map where dim(V) = n and dim(W) = m.

Fix an ordered basis $B = \{\mathbf{v}_1, \dots, \mathbf{v}_n\}$ for V and an ordered basis $C = \{\mathbf{w}_1, \dots, \mathbf{w}_m\}$ for W.

Let A be the $m \times n$ matrix with columns $[T(\mathbf{v}_1)_C, \dots, [T(\mathbf{v}_n)]_C$. Then for all $\mathbf{x} \in V$,

$$[T(\mathbf{x})]_C = A[\mathbf{x}]_B$$

for $j = 1, \ldots, n$.

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Example

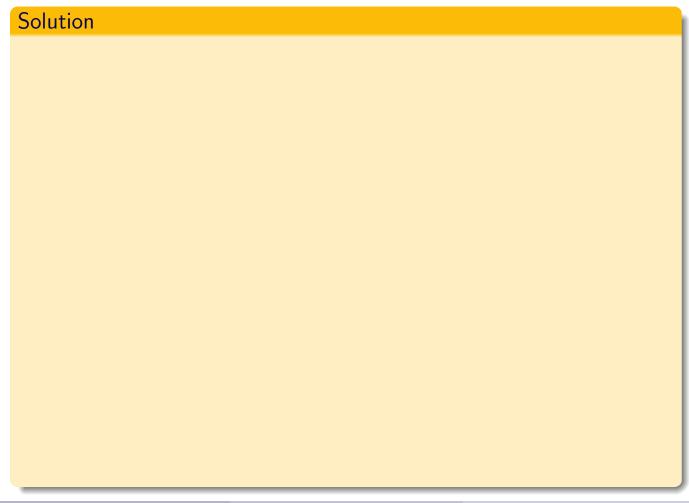
The function $T: \mathbb{P}_2 \to M_{22}(\mathbb{R})$ given by

$$T(p) = \begin{pmatrix} p(0) & p(1) \\ p(2) & p(3) \end{pmatrix}$$

is linear. (Exercise: check!) Use the General Matrix Representation Theorem to find the matrix A which represents T with respect to the standard ordered bases

$$B = \{1, x, x^2\}, \qquad C = \left\{ \begin{pmatrix} 1 & 0 \\ 0 & 0 \end{pmatrix}, \begin{pmatrix} 0 & 1 \\ 0 & 0 \end{pmatrix}, \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix}, \begin{pmatrix} 0 & 0 \\ 0 & 1 \end{pmatrix} \right\}$$

of \mathbb{P}_2 and $M_{22}(\mathbb{R})$, respectively.



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Geometric examples

In this section we examine some of the geometric mappings which can be represented by linear maps and matrices.

Example (Reflection)

Find the mapping $T: \mathbb{R}^3 \to \mathbb{R}^3$ which maps \mathbf{x} to \mathbf{x}' , where \mathbf{x} (respectively, \mathbf{x}') is the position vector of a point X (respectively, X') such that X' is the reflection of X in the xy-plane.

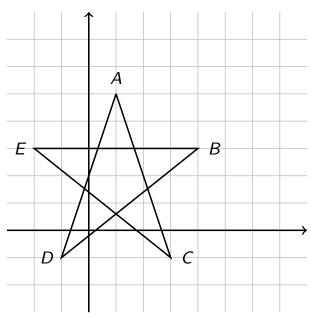
Prove that there exists a matrix A such that $A\mathbf{x} = T(\mathbf{x})$ for all $\mathbf{x} \in \mathbb{R}^3$.

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7.3 Geometric examples

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Stretching and Compressing



A 5-pointed star with vertices A(1,5), B(4,3), C(3,-1), D(-1,-1) and E(-2,3).

Example

Find and draw the image of the 5-pointed star under the linear map T_M defined by the matrix $M = \begin{pmatrix} 0.5 & 0 \\ 0 & 2 \end{pmatrix}$.

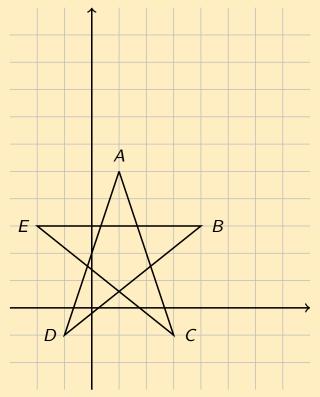
Solution

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7.3 Geometric examples

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Solution (Continued)



Rotation

Let R_{α} be the transformation which rotates the \mathbb{R}^2 plane through an angle α anticlockwise about the origin. Is R_{α} linear?

Let \mathbf{a} , \mathbf{b} be two vectors, and λ be a scalar. If we rotate \mathbf{a} and \mathbf{b} first then add up the results, we get the same vector as we rotate $\mathbf{a} + \mathbf{b}$. So the map satisfies the addition condition.

Similarly, if we rotate **a** first then multiply it by λ , we get the same result as we rotate $\lambda \mathbf{a}$. So the map also satisfies the scalar multiplication condition.

Hence R_{α} is a linear map.

Example

For the linear map R_{α} defined above, find the matrix A such that $A\mathbf{x} = R_{\alpha}(\mathbf{x})$ for all $\mathbf{x} \in \mathbb{R}^2$.

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7.3 Geometric examples

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Projection

Example

Let
$${f b}=egin{pmatrix}1\\2\\2\end{pmatrix}$$
 and $T:\mathbb{R}^3\to\mathbb{R}^3$ be the mapping defined by
$$T({f x})=\mathsf{proj}_{f b}{f x}.$$

$$T(\mathbf{x}) = \operatorname{proj}_{\mathbf{b}} \mathbf{x}.$$

Show that T is linear and find the matrix A such that $A\mathbf{x} = T(\mathbf{x})$ for all $\mathbf{x} \in \mathbb{R}^3$.

Solution

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7.3 Geometric examples

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Solution (Continued)

Attempt Problems 7.3.

Subspaces associated with linear maps

There are two very important sets associated with a linear map T.

Definition (Kernel and image of a linear transformation)

Let $T: V \to W$ be a linear map.

The **kernel** of T, written ker(T), is the set of all *vectors which map to zero under T*. That is,

$$\ker(T) = \{\mathbf{v} \in V : T(\mathbf{v}) = \mathbf{0}\}.$$

The **image** of T, written im(T), is the set of all *function values of* T. That is,

$$\operatorname{im}(T) = \{ \mathbf{w} \in W : \mathbf{w} = T(\mathbf{v}) \text{ for some } \mathbf{v} \in V \}.$$

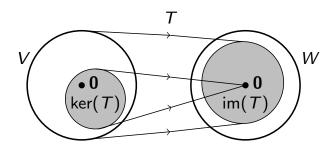
The kernel is a subset of the domain V while the image is a subset of the codomain W. Later, we will prove that they are, in fact, subspaces.

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7.4 Subspaces associated with linear maps

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Checking membership of the kernel (or image).



Example

Let $T: \mathbb{R}^3 \to \mathbb{R}^3$ be a linear map defined by

$$T\begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} x_1 + 2x_2 - x_3 \\ x_1 + x_2 + x_3 \\ x_2 - 2x_3 \end{pmatrix}.$$

Is
$$\begin{pmatrix} -3\\2\\1 \end{pmatrix}$$
 in ker(T). How about im(T)? Also try $\begin{pmatrix} -3\\2\\-5 \end{pmatrix}$.

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7.4 Subspaces associated with linear maps



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7.4 Subspaces associated with linear maps

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Example

The function $T:\mathbb{R}^3\longrightarrow \mathbb{P}_1$ defined by

$$Tegin{pmatrix} a \ b \ c \end{pmatrix} = (a+2b) + (b-2c)x, \quad ext{for all } egin{pmatrix} a \ b \ c \end{pmatrix} \in \mathbb{R}^3$$

is linear. Find ker(T) and Im(T).

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Kernel and image of a matrix

We have seen that, for a linear map $T: \mathbb{R}^n \to \mathbb{R}^m$, the matrix A with columns $T(\mathbf{e}_i)$ represents T, where $\{\mathbf{e}_1, \ldots, \mathbf{e}_n\}$ is the standard basis for the domain. Conversely, for any matrix A, we can associate with it a linear map T_A such that $T_A(\mathbf{x}) = A\mathbf{x}$. This motives the following definition.

Definition (Kernel and image of a matrix)

The **kernel** of an $m \times n$ matrix A is the subset of \mathbb{R}^n defined by

$$\ker(A) = \{ \mathbf{x} \in \mathbb{R}^n : A\mathbf{x} = \mathbf{0} \}.$$

The **image** of an $m \times n$ matrix A is the subset of \mathbb{R}^m defined by

$$\operatorname{im}(A) = \{ \mathbf{b} \in \mathbb{R}^m : \mathbf{b} = A\mathbf{x} \text{ for some } \mathbf{x} \in \mathbb{R}^n \}.$$

Definition (Kernel and image of a matrix)

The **kernel** of an $m \times n$ matrix A is the subset of \mathbb{R}^n defined by

$$\ker(A) = \{ \mathbf{x} \in \mathbb{R}^n : A\mathbf{x} = \mathbf{0} \}.$$

The **image** of an $m \times n$ matrix A is the subset of \mathbb{R}^m defined by

$$\operatorname{im}(A) = \{ \mathbf{b} \in \mathbb{R}^m : \mathbf{b} = A\mathbf{x} \text{ for some } \mathbf{x} \in \mathbb{R}^n \}.$$

Suppose that A is the matrix representing T with respect to standard bases (or, equivalently, $T = T_A$ is the linear map associated with the matrix A, as defined above). Then $\ker(T) = \ker(A)$ and $\operatorname{im}(T) = \operatorname{im}(A)$.

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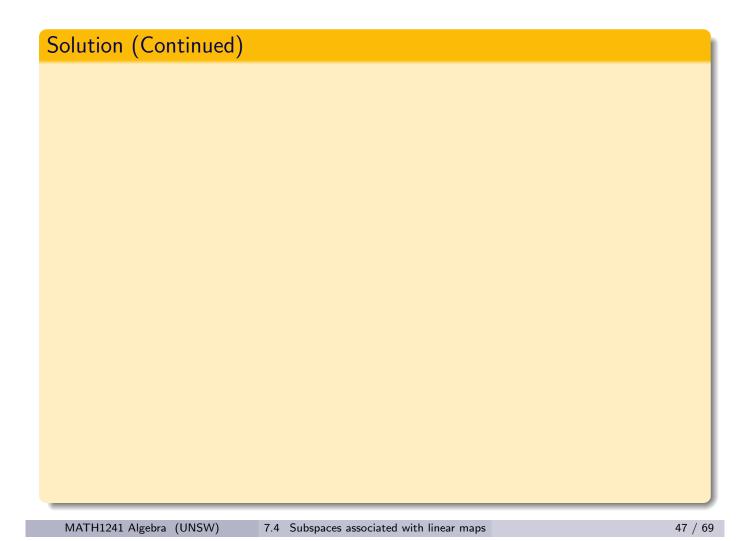
7.4 Subspaces associated with linear maps

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Finding kernels and images of matrices.

Example

Let
$$A = \begin{pmatrix} 1 & 2 & 3 & 1 \\ 2 & 4 & 7 & 1 \\ 1 & 2 & 2 & 2 \end{pmatrix}$$
. Find $ker(A)$ and $im(A)$.



Kernel and image are subspaces.

In the previous example, both ker(A) and im(A) are subspaces. This is true in general.

Theorem

Let $T:V\to W$ be a linear map. Then $\ker(T)$ is a subspace of the domain V and $\operatorname{im}(T)$ is a subspace of the codomain W.

Let A be an $m \times n$ matrix. Then ker(A) is a subspace of \mathbb{R}^n and im(A) is a subspace of \mathbb{R}^m .

Proof.		

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Proof (Continued).



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Rank and nullity

Since kernels and images are subspaces, we are also interested in their dimensions.

Definition

The **nullity** of a linear map T is the dimension of ker(T).

The **nullity** of a matrix A is the dimension of ker(A).

The **rank** of a linear map T is the dimension of im(T).

The **rank** of a matrix A is the dimension of im(A).

Example (Continued from the example on p.46)

Let
$$A = \begin{pmatrix} 1 & 2 & 3 & 1 \\ 2 & 4 & 7 & 1 \\ 1 & 2 & 2 & 2 \end{pmatrix}$$
 as in the example on p.46.

- a) Find a basis for ker(A), and nullity(A).
- b) Find a basis for im(A), and rank(A).

Solution

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Rank-Nullity Theorem

Remarks

Let A be an $m \times n$ matrix. Suppose that the columns of A are $\mathbf{v}_1, \ldots, \mathbf{v}_n$ and A reduces to a row-echelon form matrix U.

- **1** $\ker(A)$ is the solution set of $A\mathbf{x} = \mathbf{0}$.
- 2 A basis for ker(A) is a basis for the solution set of Ax = 0.
- 3 The dimension of the solution set is the number of (independent) parameters used in the solution, so

 $\operatorname{nullity}(A) = \operatorname{the number of non-leading columns of } U.$

im(A) is the set of all vectors of the form

$$A\mathbf{x}=x_1\mathbf{v}_1+\cdots+x_n\mathbf{v}_n.$$

Hence im(A) = col(A).

- **3** A maximal set of linearly independent columns of A forms a basis for im(A). In particular, the set of vectors which are columns of A corresponding to the leading columns of U is a basis for im(A).
- o rank(A) = the maximal number of independent columns of A = the number of leading columns of <math>U.

Theorem (Rank-Nullity Theorem for Matrices)

If A is an $m \times n$ matrix, then

$$rank(A) + nullity(A) = n.$$

Proof.

In fact, the theorem is true for any linear map between finite dimensional vector spaces.

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Theorem (Rank-Nullity Theorem for linear maps)

Suppose V and W are finite dimensional vector spaces. If T : V \rightarrow W is a linear map then

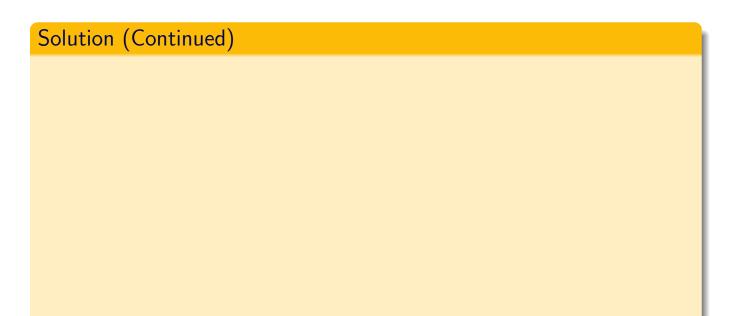
$$rank(T) + nullity(T) = dim(V).$$

Example

Let $T:\mathbb{R}^3 o \mathbb{R}$ be a linear map defined by

$$T(\mathbf{x}) = \mathbf{x} \cdot \begin{pmatrix} 1 \\ 2 \\ -1 \end{pmatrix}$$
.

Find ker(T), and hence find nullity(T) and rank(T).



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Example

Prove that if $T: \mathbb{R}^n \to \mathbb{R}^m$ is linear then the following are equivalent.

- a) For all $\mathbf{x}, \mathbf{y} \in \mathbb{R}^n$, $T(\mathbf{x}) = T(\mathbf{y}) \Leftrightarrow \mathbf{x} = \mathbf{y}$.
- b) rank(T) = n.

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Rank, nullity and solutions of $A\mathbf{x} = \mathbf{b}$

Theorem

The equation $A\mathbf{x} = \mathbf{b}$ has:

- no solution if $rank(A) \neq rank([A|\mathbf{b}])$, and
- 2 at least one solution if $rank(A) = rank([A|\mathbf{b}])$. Further,
 - i) If nullity(A) = 0 then the solution is unique.
 - ii) If $nullity(A) = \nu > 0$ then the general solution is of the form

$$\mathbf{x} = \mathbf{x}_p + \lambda_1 \mathbf{k}_1 + \dots + \lambda_{\nu} \mathbf{k}_{\nu}$$
 for $\lambda_1, \dots, \lambda_{\nu} \in \mathbb{R}$,

where $\{\mathbf{k}_1, \dots, \mathbf{k}_{\nu}\}$ is a basis for ker(A), and \mathbf{x}_p is any solution of $A\mathbf{x} = \mathbf{b}$.

Example

Let A be a 5 \times 4 matrix with real entries, and let ${\bf b}$ be the second column of A. It is given that

$$\ker(A) = \left\{ \mathbf{x} : \mathbf{x} = \mu egin{pmatrix} 1 \\ 2 \\ 2 \\ 1 \end{pmatrix}, ext{ for some } \mu \in \mathbb{R}
ight\}.$$

- a) Find a solution \mathbf{x}_p to $A\mathbf{x} = \mathbf{b}$.
- b) Find the general solution to $A\mathbf{x} = \mathbf{b}$. Give a geometric interpretation of the general solution.
- c) Find rank(A). Give reasons.

Solution

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Solution (Continued)

Attempt Problems 7.4.

Matrix arithmetic and linear maps

Suppose that $S, T : \mathbb{R}^n \to \mathbb{R}^m$, such that

$$S(\mathbf{x}) = A\mathbf{x}$$
 and $T(\mathbf{x}) = B\mathbf{x}$

for all $x \in \mathbb{R}^n$. That is, A is the matrix which represents S and B is the matrix which represents T (with respect to the standard bases of \mathbb{R}^n , \mathbb{R}^m).

Facts:

With respect to the standard bases of \mathbb{R}^n and \mathbb{R}^m ,

- The matrix which represents S + T is A + B.
- The matrix which represents λS is λA , for any $\lambda \in \mathbb{F}$.

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7.7 Matrix arithmetic and linear maps

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Theorem (Composition of linear maps)

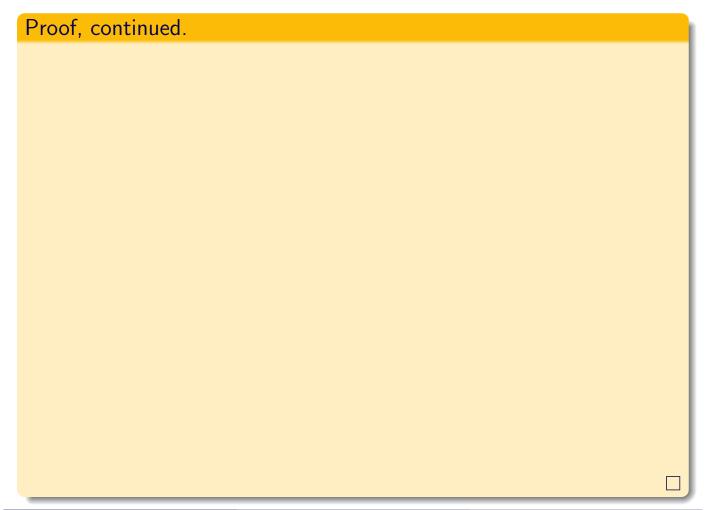
(i) Suppose that V, W and U are vector spaces over a field \mathbb{F} . If $T:V\to W$ and $S:W\to U$ are linear maps then the composition

$$S \circ T : V \rightarrow U$$

is a linear map.

(ii) Suppose that $T: \mathbb{R}^n \to \mathbb{R}^m$ and $S: \mathbb{R}^m \to \mathbb{R}^p$ are linear maps. Let A, B be the matrices which represent S and T with respect to the standard bases. Then the matrix which represents $S \circ T$ is AB.

Proof.



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7.7 Matrix arithmetic and linear maps

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Vector space isomorphism

Recall that a function $f: X \to Y$ is **one-to-one** if for all $y \in Y$ there is at most one $x \in X$ such that f(x) = y.

Also recall that f is **onto** if for all $y \in Y$ there is at least one $x \in X$ such that f(x) = y.

If f is both one-to-one and onto then it is a **bijection**.

Definition

Suppose that V, W are vector spaces over a field \mathbb{F} and $T:V\to W$ is a linear map. If T is also a bijection then we say that T is a **vector space isomorphism**, and we say that V and W are **isomorphic**.

Example

Let V be a vector space over a field \mathbb{F} with ordered basis $B = \{\mathbf{v}_1, \dots, \mathbf{v}_n\}$. Let $T : V \to \mathbb{F}^n$ be defined by

$$T(\mathbf{x}) = [\mathbf{x}]_B$$

which maps $\mathbf{x} \in V$ to its coordinate vector $[\mathbf{x}]_B$. Then T is a vector space isomorphism.

Hence any *n*-dimensional vector space over \mathbb{F} is isomorphic to \mathbb{R}^n (!!!).

Proof.

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7.8 Vector space isomorphism

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Proof, continued.

End of Chapter 7