

Chapter 3—Linear Transformations (§3.1)

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§ 3.1 Linear Transformations

Story.

We now introduce linear transformations
the objects that we shall study in most of the remainder
of this book (course?).

The reader may find it helpful to read (or reread)
the discussion of functions in the Appendix
(since this chapter uses that terminology
freely)

Me: I haven't yet, but we will stop and revisit it
if something becomes unclear as we read.

Let us start with the definition of a linear transformation

Definition.

Let V and W be vector spaces over the field F .

A linear transformation from V into W
is a function T from V to W such that

$$T(c\alpha + \beta) = c(T\alpha) + T\beta$$

for all α and β in V and all scalars c in F .

Story.

Why this definition will hopefully become clear.

Let us start by looking at some examples that satisfy this definition.

Example 1.

If V is any vector space
the identity transformation, I
defined by $I\alpha = \alpha$
is a linear transformation from V to V .

The **zero transformation** 0
defined by $0\alpha = 0$
is a linear transformation from
 V into V .

Example 2.

Let F be a field and let V be the space of polynomial functions
 f from F to F , given by

$$f(x) = c_0 + c_1x + \cdots + c_kx^k$$

Let

$$(Df)(x) := c_1 + 2c_2x + \cdots + kc_kx^{k-1}.$$

Then D is a linear transformation from V to V
(the differentiation transformation).

Example 3.

Let A be a fixed
 $m \times n$ matrix with entries in some field F .

The function T defined by

$$T(X) = AX$$

is a linear transformation from $F^{n \times 1}$ to $F^{m \times 1}$.

The function U defined by $U(\alpha) = \alpha A$
is a linear transformation from F^m to F^n .

Example 4.

Let P be a fixed $m \times m$ matrix
with entries in the field F .

Let Q be a fixed $n \times n$ matrix over R .

Define a function T from $F^{m \times n}$ to itself by

$$T(A) = PAQ.$$

Then T is a linear transformation because

$$\begin{aligned} T(cA + B) &= P(cA + B)Q \\ &= (cPA + PB)Q \\ &= cPAQ + PBQ \\ &= cT(A) + T(B). \end{aligned}$$

Example 5.

Let R be the field of real numbers

Let V be the space of all functions from R to R
(that are continuous).

Define by T the transformation

$$(Tf)(x) = \int_0^x f(t)dt.$$

Then,

T is a linear transformation from V to V .

NB: The function Tf is not only continuous
but also a continuous first derivative.

Remark: Linearity of integration
is one of its fundamental properties.

Story:

- The book says: the reader should have no difficulty verifying that the transformations in Examples 1, 2, 3 and 5 are linear.
(HW)
- We will expand our list of examples considerably as we learn more about linear transformations.

NB. Note that if T is a linear transformation from V to W

then $T(0) = 0$

(this follows from the definition:

$$T(0) = T(0 + 0) = T(0) + T(0).$$

Remark:

- What we are calling linear may be slightly different from what is considered in say physics etc.

For instance, suppose V is just the real line.

Then one might call a particular transformation T (from V to V) to be linear if its graph is a straight line.

But for us, the straight line must pass through the origin.

Story:

- In addition to the $T(0) = 0$ property, we also observe another important property of linear transformations.

NB.

A linear transformation 'preserves' linear combinations,

i.e.

if $\alpha_1, \dots, \alpha_n$ are vectors in V

and

$c_1 \dots c_n$ are scalars

then

$$T(c_1\alpha_1 + \dots + c_n\alpha_n) = c_1(T\alpha_1) + \dots + c_n(T\alpha_n).$$

This follows readily from the definition.

E.g.

$$\begin{aligned} T(c_1\alpha_1 + c_2\alpha_2) &= c_1(T\alpha_1) + T(c_2\alpha_2) \\ &= c_1(T\alpha_1) + c_2(T\alpha_2). \end{aligned}$$

Theorem 1.

Let

$$T: V \rightarrow W$$

- V be a finite-dimensional vector space over the field F
- $\{\alpha_1 \dots \alpha_n\}$ be an ordered basis for V .
- W be a vector space over the same field F and
- β_1, \dots, β_n be any vectors in W .

Then

there is precisely one linear transformation T from V to W such that

$$T\alpha_j = \beta_j \text{ for } j \in \{1 \dots n\}.$$

Proof.

Strategy:

To prove there is some linear transformation

T with $T\alpha_j = \beta_j$ we proceed as follows

- (i) we first define a map T
- (ii) show that this map does the required mapping
- (iii) show that T is linear
- (iv) show that T is unique.

NB: Given α in V

there is a unique n -tuple $(x_1 \dots x_n)$ such that

$$\alpha = x_1\alpha_1 + \dots + x_n\alpha_n.$$

Defn.

For this vector α , define

$$T\alpha = x_1\beta_1 + \dots + x_n\beta_n.$$

NB.

T is a well-defined rule for associating with each vector α in V a vector $T\alpha$ in W .

NB2.

From the definition of T

$$\text{it is clear that } T\alpha_j = \beta_j \text{ for each } j.$$

Story: So this means the mapping is as we would like it to be
It remains to show that the transformation T is linear.

Claim: T is a linear transformation.

Proof.

Let $\beta = y_1\alpha_1 + \cdots + y_n\alpha_n$
be in V and let c be any scalar.

Now, we have that

$$c\alpha + \beta = (cx_1 + y_1)\alpha_1 + \cdots + (cx_n + y_n)\alpha_n$$

and so by definition

$$T(c\alpha + \beta) = (cx_1 + y_1)\beta_1 + \cdots + (cx_n + y_n)\beta_n$$

On the other hand

$$c(T\alpha) + T\beta = c \sum_i x_i\beta_i + \sum_i y_i\beta_i = \sum_i (cx_i + y_i)\beta_i$$

and therefore

$$T(c\alpha + \beta) = c(T\alpha) + T\beta.$$

□

Story: The final step is to show uniqueness of T .

Claim: T is unique.

Proof

Suppose U is a linear transformation
from V to W with
 $U\alpha_j = \beta_j$ for $j \in \{1 \dots n\}$.

Then, for the vector

$$\alpha = \sum_{i=1}^n x_i\alpha_i$$

it holds that

$$U\alpha = U\left(\sum_i x_i\alpha_i\right) = \sum_i x_i(U\alpha_i) = \sum_i x_i\beta_i$$

But this is exactly the rule/map T that we defined above.

This shows that the linear transformation T
with $T\alpha_j = \beta_j$ is unique.

□

Story:

- Theorem 1
 - as must be evident
 - is very elementary
 - Yet, it is so basic that the book has stated it formally.
- The concept of a function is very general.
 - If V and W are (non-zero) vector spaces
 - then there are very many functions
 - from V to W .
- Theorem 1 helps establish that
 - the ones that are linear
 - are extremely special.

Example 6.

The vectors

$\alpha_1 = (1,2)$ and $\alpha_2 = (3,4)$
are linearly independent and
therefore form a basis for R^2 .

According to Theorem 1,
there is a unique linear transformation
from R^2 to R^3 such that

$$T\alpha_1 = (3, 2, 1)$$

$$T\alpha_2 = (6, 5, 4).$$

We should therefore be able to find $T(\epsilon_1)$, i.e. $T(1,0)$.

To this end,
we find scalars c_1, c_2 such that
 $\epsilon_1 = c_1\alpha_1 + c_2\alpha_2$ and then

we know that $T\epsilon_1 = c_1 T\alpha_1 + c_2 T\alpha_2$.

Using $(1,0) = c_1(1,2) + c_2(3,4)$
we get $c_1 = -2$ and $c_2 = 1$.

Thus

$$T(1,0) = -2(3,2,1) + (6,5,4) = (0,1,2).$$