

26. Let V be the linear space of all real functions continuous on $[a, b]$. If $f \in V$, $g = T(f)$ means that

$$g(x) = \int_a^b f(t) \sin(x - t) dt \quad \text{for } a \leq x \leq b.$$

27. Let V be the space of all real functions twice differentiable on an open interval (a, b) . If $y \in V$, define $T(y) = y'' + Py' + Qy$, where P and Q are fixed constants.
 28. Let V be the linear space of all real convergent sequences $\{x_n\}$. Define a transformation $T: V \rightarrow V$ as follows: If $x = \{x_n\}$ is a convergent sequence with limit a , let $T(x) = \{y_n\}$, where $y_n = a - x_n$ for $n \geq 1$. Prove that T is linear and describe the null space and range of T .
 29. Let V denote the linear space of all real functions continuous on the interval $[-\pi, \pi]$. Let S be that subset of V consisting of all f satisfying the three equations

$$\int_{-\pi}^{\pi} f(t) dt = 0, \quad \int_{-\pi}^{\pi} f(t) \cos t dt = 0, \quad \int_{-\pi}^{\pi} f(t) \sin t dt = 0.$$

- (a) Prove that S is a subspace of V .
 (b) Prove that S contains the functions $f(x) = \cos nx$ and $f(x) = \sin nx$ for each $n = 2, 3, \dots$
 (c) Prove that S is infinite-dimensional.

Let $T: V \rightarrow V$ be the linear transformation defined as follows: If $f \in V$, $g = T(f)$ means that

$$g(x) = \int_{-\pi}^{\pi} \{1 + \cos(x - t)\} f(t) dt.$$

- (d) Prove that $T(V)$, the range of T , is finite-dimensional and find a basis for $T(V)$.
 (e) Determine the null space of T .
 (f) Find all real $c \neq 0$ and all nonzero f in V such that $T(f) = cf$. (Note that such an f lies in the range of T).
 30. Let $T: V \rightarrow W$ be a linear transformation of a linear space V into a linear space W . If V is infinite-dimensional, prove that at least one of $T(V)$ or $N(T)$ is infinite-dimensional.

[Hint: Assume $\dim N(T) = k$, $\dim T(V) = r$, let e_1, \dots, e_k be a basis for $N(T)$ and let $e_1, \dots, e_k, e_{k+1}, \dots, e_{k+n}$ be independent elements in V , where $n > r$. The elements $T(e_{k+1}), \dots, T(e_{k+n})$ are dependent since $n > r$. Use this fact to obtain a contradiction.]

2.5 Algebraic operations on linear transformations

Functions whose values lie in a given linear space W can be added to each other and can be multiplied by the scalars in W according to the following definition.

DEFINITION. Let $S: V \rightarrow W$ and $T: V \rightarrow W$ be two functions with a common domain V and with values in a linear space W . If c is any scalar in W , we define the sum $S + T$ and the product cT by the equations

$$(2.4) \quad (S + T)(x) = S(x) + T(x), \quad (cT)(x) = cT(x)$$

for all x in V .

We are especially interested in the case where V is also a linear space having the same scalars as W . In this case we denote by $\mathcal{L}(V, W)$ the set of all linear transformations of V into W .

If S and T are two linear transformations in $\mathcal{L}(V, W)$, it is an easy exercise to verify that $S + T$ and cT are also linear transformations in $\mathcal{L}(V, W)$. More than this is true. With the operations just defined, the set $\mathcal{L}(V, W)$ itself becomes a new linear space. The zero transformation serves as the zero element of this space, and the transformation $(-1)T$ is the negative of T . It is a straightforward matter to verify that all ten axioms for a linear space are satisfied. Therefore, we have the following.

THEOREM 2.4. *The set $\mathcal{L}(V, W)$ of all linear transformations of V into W is a linear space with the operations of addition and multiplication by scalars defined as in (2.4).*

A more interesting algebraic operation on linear transformations is *composition* or *multiplication* of transformations. This operation makes no use of the algebraic structure of a linear space and can be defined quite generally as follows.

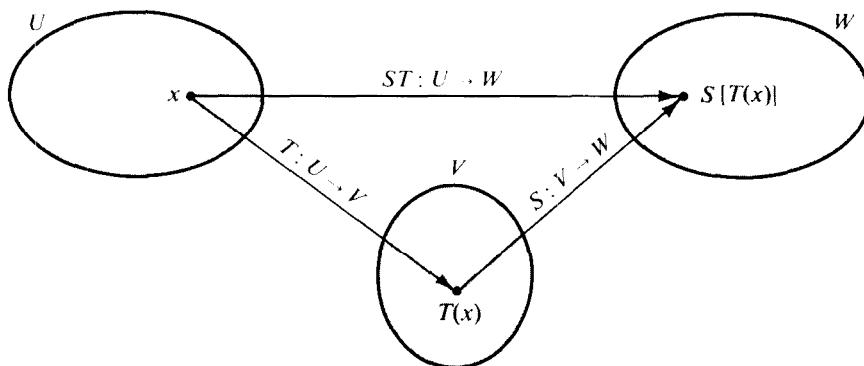


FIGURE 2.1 Illustrating the composition of two transformations.

DEFINITION. Let U, V, W be sets. Let $T: U \rightarrow V$ be a function with domain U and values in V , and let $S: V \rightarrow W$ be another function with domain V and values in W . Then the composition ST is the function $ST: U \rightarrow W$ defined by the equation

$$(ST)(x) = S[T(x)] \quad \text{for every } x \text{ in } U.$$

Thus, to map x by the composition ST , we first map x by T and then map $T(x)$ by S . This is illustrated in Figure 2.1.

Composition of real-valued functions has been encountered repeatedly in our study of calculus, and we have seen that the operation is, in general, not commutative. However, as in the case of real-valued functions, composition does satisfy an associative law.

THEOREM 2.5. *If $T: U \rightarrow V$, $S: V \rightarrow W$, and $R: W \rightarrow X$ are three functions, then we have*

$$R(ST) = (RS)T.$$

Proof. Both functions $R(ST)$ and $(RS)T$ have domain U and values in X . For each x in U , we have

$$[R(ST)](x) = R[(ST)(x)] = R[S[T(x)]] \quad \text{and} \quad [(RS)T](x) = (RS)[T(x)] = R[S[T(x)]],$$

which proves that $R(ST) = (RS)T$.

DEFINITION. Let $T: V \rightarrow V$ be a function which maps V into itself. We define integral powers of T inductively as follows:

$$T^0 = I, \quad T^n = TT^{n-1} \quad \text{for } n \geq 1.$$

Here I is the identity transformation. The reader may verify that the associative law implies the law of exponents $T^m T^n = T^{m+n}$ for all nonnegative integers m and n .

The next theorem shows that the composition of linear transformations is again linear.

THEOREM 2.6. If U, V, W are linear spaces with the same scalars, and if $T: U \rightarrow V$ and $S: V \rightarrow W$ are linear transformations, then the composition $ST: U \rightarrow W$ is linear.

Proof. For all x, y in U and all scalars a and b , we have

$$(ST)(ax + by) = S[T(ax + by)] = S[aT(x) + bT(y)] = aST(x) + bST(y).$$

Composition can be combined with the algebraic operations of addition and multiplication of scalars in $\mathcal{L}(V, W)$ to give us the following.

THEOREM 2.7. Let U, V, W be linear spaces with the same scalars, assume S and T are in $\mathcal{L}(V, W)$, and let c be any scalar.

(a) For any function R with values in V , we have

$$(S + T)R = SR + TR \quad \text{and} \quad (cS)R = c(SR).$$

(b) For any linear transformation $R: W \rightarrow U$, we have

$$R(S + T) = RS + RT \quad \text{and} \quad R(cS) = c(RS).$$

The proof is a straightforward application of the definition of composition and is left as an exercise.

2.6 Inverses

In our study of real-valued functions we learned how to construct new functions by inversion of monotonic functions. Now we wish to extend the process of inversion to a more general class of functions.

Given a function T , our goal is to find, if possible, another function S whose composition with T is the identity transformation. Since composition is in general not commutative, we have to distinguish between ST and TS . Therefore we introduce two kinds of inverses which we call left and right inverses.

DEFINITION. Given two sets V and W and a function $T: V \rightarrow W$. A function $S: T(V) \rightarrow V$ is called a left inverse of T if $S[T(x)] = x$ for all x in V , that is, if

$$ST = I_V,$$

where I_V is the identity transformation on V . A function $R: T(V) \rightarrow V$ is called a right inverse of T if $T[R(y)] = y$ for all y in $T(V)$, that is, if

$$TR = I_{T(V)},$$

where $I_{T(V)}$ is the identity transformation on $T(V)$.

EXAMPLE. A function with no left inverse but with two right inverses. Let $V = \{1, 2\}$ and let $W = \{0\}$. Define $T: V \rightarrow W$ as follows: $T(1) = T(2) = 0$. This function has two right inverses $R: W \rightarrow V$ and $R': W \rightarrow V$ given by

$$R(0) = 1, \quad R'(0) = 2.$$

It cannot have a left inverse S since this would require

$$1 = S[T(1)] = S(0) \quad \text{and} \quad 2 = S[T(2)] = S(0).$$

This simple example shows that left inverses need not exist and that right inverses need not be unique.

Every function $T: V \rightarrow W$ has at least one right inverse. In fact, each y in $T(V)$ has the form $y = T(x)$ for at least one x in V . If we select one such x and define $R(y) = x$, then $T[R(y)] = T(x) = y$ for each y in $T(V)$, so R is a right inverse. Nonuniqueness may occur because there may be more than one x in V which maps onto a given y in $T(V)$. We shall prove presently (in Theorem 2.9) that if each y in $T(V)$ is the image of exactly one x in V , then right inverses are unique.

First we prove that if a left inverse exists it is unique and, at the same time, is a right inverse.

THEOREM 2.8. A function $T: V \rightarrow W$ can have at most one left inverse. If T has a left inverse S , then S is also a right inverse.

Proof. Assume T has two left inverses, $S: T(V) \rightarrow V$ and $S': T(V) \rightarrow V$. Choose any y in $T(V)$. We shall prove that $S(y) = S'(y)$. Now $y = T(x)$ for some x in V , so we have

$$S[T(x)] = x \quad \text{and} \quad S'[T(x)] = x,$$

since both S and S' are left inverses. Therefore $S(y) = x$ and $S'(y) = x$, so $S(y) = S'(y)$ for all y in $T(V)$. Therefore $S = S'$ which proves that left inverses are unique.

Now we prove that every left inverse S is also a right inverse. Choose any element y in $T(V)$. We shall prove that $T[S(y)] = y$. Since $y \in T(V)$, we have $y = T(x)$ for some x in V . But S is a left inverse, so

$$x = S[T(x)] = S(y).$$

Applying T , we get $T(x) = T[S(y)]$. But $y = T(x)$, so $y = T[S(y)]$, which completes the proof.

The next theorem characterizes all functions having left inverses.

THEOREM 2.9. *A function $T: V \rightarrow W$ has a left inverse if and only if T maps distinct elements of V onto distinct elements of W ; that is, if and only if, for all x and y in V ,*

$$(2.5) \quad x \neq y \quad \text{implies} \quad T(x) \neq T(y).$$

Note: Condition (2.5) is equivalent to the statement

$$(2.6) \quad T(x) = T(y) \quad \text{implies} \quad x = y.$$

A function T satisfying (2.5) or (2.6) for all x and y in V is said to be *one-to-one* on V .

Proof. Assume T has a left inverse S , and assume that $T(x) = T(y)$. We wish to prove that $x = y$. Applying S , we find $S[T(x)] = S[T(y)]$ since $S[T(x)] = x$ and $S[T(y)] = y$, this implies $x = y$. This proves that a function with a left inverse is one-to-one on its domain.

Now we prove the converse. Assume T is one-to-one on V . We shall exhibit a function $S: T(V) \rightarrow V$ which is a left inverse of T . If $y \in T(V)$, then $y = T(x)$ for some x in V . By (2.6), there is *exactly* one x in V for which $y = T(x)$. Define $S(y)$ to be this x . That is, we define S on $T(V)$ as follows:

$$S(y) = x \quad \text{means that} \quad T(x) = y.$$

Then we have $S[T(x)] = x$ for each x in V , so $ST = I$. Therefore, the function S so defined is a left inverse of T .

DEFINITION. *Let $T: V \rightarrow W$ be one-to-one on V . The unique left inverse of T (which we know is also a right inverse) is denoted by T^{-1} . We say that T is invertible, and we call T^{-1} the inverse of T .*

The results of this section refer to arbitrary functions. Now we apply these ideas to linear transformations.

2.7 One-to-one linear transformations

In this section, V and W denote linear spaces with the same scalars, and $T: V \rightarrow W$ denotes a linear transformation in $\mathcal{L}(V, W)$. The linearity of T enables us to express the one-to-one property in several equivalent forms.

THEOREM 2.10. *Let $T: V \rightarrow W$ be a linear transformation in $\mathcal{L}(V, W)$. Then the following statements are equivalent.*

- (a) *T is one-to-one on V .*
- (b) *T is invertible and its inverse $T^{-1}: T(V) \rightarrow V$ is linear.*
- (c) *For all x in V , $T(x) = 0$ implies $x = 0$. That is, the null space $N(T)$ contains only the zero element of V .*

Proof. We shall prove that (a) implies (b), (b) implies (c), and (c) implies (a). First assume (a) holds. Then T has an inverse (by Theorem 2.9), and we must show that T^{-1} is linear. Take any two elements u and v in $T(V)$. Then $u = T(x)$ and $v = T(y)$ for some x and y in V . For any scalars a and b , we have

$$au + bv = aT(x) + bT(y) = T(ax + by),$$

since T is linear. Hence, applying T^{-1} , we have

$$T^{-1}(au + bv) = ax + by = aT^{-1}(u) + bT^{-1}(v),$$

so T^{-1} is linear.. Therefore (a) implies (b).

Next assume that (b) holds. Take any x in V for which $T(x) = 0$. Applying T^{-1} , we find that $x = T^{-1}(0) = 0$, since T^{-1} is linear. Therefore, (b) implies (c).

Finally, assume (c) holds. Take any two elements u and v in V with $T(u) = T(v)$. By linearity, we have $T(u - v) = T(u) - T(v) = 0$, so $u - v = 0$. Therefore, T is one-to-one on V , and the proof of the theorem is complete.

When V is finite-dimensional, the one-to-one property can be formulated in terms of independence and dimensionality, as indicated by the next theorem.

THEOREM 2.11. *Let $T: V \rightarrow W$ be a linear transformation in $\mathcal{L}(V, W)$ and assume that V is finite-dimensional, say $\dim V = n$. Then the following statements are equivalent.*

- (a) *T is one-to-one on V .*
- (b) *If e_1, \dots, e_p are independent elements in V , then $T(e_1), \dots, T(e_p)$ are independent elements in $T(V)$.*
- (c) *$\dim T(V) = n$.*
- (d) *If $\{e_1, \dots, e_n\}$ is a basis for V , then $\{T(e_1), \dots, T(e_n)\}$ is a basis for $T(V)$.*

Proof. We shall prove that (a) implies (b), (b) implies (c), (c) implies (d), and (d) implies (a). Assume (a) holds. Let e_1, \dots, e_p be independent elements of V and consider the

elements $T(e_1), \dots, T(e_p)$ in $T(V)$. Suppose that

$$\sum_{i=1}^p c_i T(e_i) = O$$

for certain scalars c_1, \dots, c_p . By linearity, we obtain

$$T\left(\sum_{i=1}^p c_i e_i\right) = O, \quad \text{and hence} \quad \sum_{i=1}^p c_i e_i = O$$

since T is one-to-one. But e_1, \dots, e_p are independent, so $c_1 = \dots = c_p = 0$. Therefore (a) implies (b).

Now assume (b) holds. Let $\{e_1, \dots, e_n\}$ be a basis for V . By (b), the n elements $T(e_1), \dots, T(e_n)$ in $T(V)$ are independent. Therefore, $\dim T(V) \geq n$. But, by Theorem 2.3, we have $\dim T(V) \leq n$. Therefore $\dim T(V) = n$, so (b) implies (c).

Next, assume (c) holds and let $\{e_1, \dots, e_n\}$ be a basis for V . Take any element y in $T(V)$. Then $y = T(x)$ for some x in V , so we have

$$x = \sum_{i=1}^n c_i e_i, \quad \text{and hence} \quad y = T(x) = \sum_{i=1}^n c_i T(e_i).$$

Therefore $\{T(e_1), \dots, T(e_n)\}$ spans $T(V)$. But we are assuming $\dim T(V) = n$, so $\{T(e_1), \dots, T(e_n)\}$ is a basis for $T(V)$. Therefore (c) implies (d).

Finally, assume (d) holds. We will prove that $T(x) = O$ implies $x = O$. Let $\{e_1, \dots, e_n\}$ be a basis for V . If $x \in V$, we may write

$$x = \sum_{i=1}^n c_i e_i, \quad \text{and hence} \quad T(x) = \sum_{i=1}^n c_i T(e_i).$$

If $T(x) = O$, then $c_1 = \dots = c_n = 0$, since the elements $T(e_1), \dots, T(e_n)$ are independent. Therefore $x = O$, so T is one-to-one on V . Thus, (d) implies (a) and the proof is complete.

2.8 Exercises

- Let $V = \{0, 1\}$. Describe all functions $T: V \rightarrow V$. There are four altogether. Label them as T_1, T_2, T_3, T_4 and make a multiplication table showing the composition of each pair. Indicate which functions are one-to-one on V and give their inverses.
- Let $V = \{0, 1, 2\}$. Describe all functions $T: V \rightarrow V$ for which $T(V) = V$. There are six altogether. Label them as T_1, \dots, T_6 and make a multiplication table showing the composition of each pair. Indicate which functions are one-to-one on V , and give their inverses.

In each of Exercises 3 through 12, a function $T: V_2 \rightarrow V_2$ is defined by the formula given for $T(x, y)$, where (x, y) is an arbitrary point in V_2 . In each case determine whether T is one-to-one on V_2 . If it is, describe its range $T(V_2)$; for each point (u, v) in $T(V_2)$, let $(x, y) = T^{-1}(u, v)$ and give formulas for determining x and y in terms of u and v .

- | | |
|-----------------------------|-----------------------------------|
| 3. $T(x, y) = (y, x)$. | 8. $T(x, y) = (e^x, e^y)$. |
| 4. $T(x, y) = (x, -y)$. | 9. $T(x, y) = (x, 1)$. |
| 5. $T(x, y) = (x, 0)$. | 10. $T(x, y) = (x + 1, y + 1)$. |
| 6. $T(x, y) = (x, x)$. | 11. $T(x, y) = (x - y, x + y)$. |
| 7. $T(x, y) = (x^2, y^2)$. | 12. $T(x, y) = (2x - y, x + y)$. |

In each of Exercises 13 through 20, a function $T: V_3 \rightarrow V_3$ is defined by the formula given for $T(x, y, z)$, where (x, y, z) is an arbitrary point in V_3 . In each case, determine whether T is one-to-one on V_3 . If it is, describe its range $T(V_3)$; for each point (u, v, w) in $T(V_3)$, let $(x, y, z) = T^{-1}(u, v, w)$ and give formulas for determining x, y , and z in terms of u, v , and w .

13. $T(x, y, z) = (z, y, x)$
 14. $T(x, y, z) = (x, y, 0)$
 15. $T(x, y, z) = (x, 2y, 3z)$
 16. $T(x, y, z) = (x, y, x + y + z)$.
 17. $T(x, y, z) = (x + 1, y + 1, z - 1)$.
 18. $T(x, y, z) = (x + 1, y + 2, z + 3)$.
 19. $T(x, y, z) = (x, x + y, x + y + z)$.
 20. $T(x, y, z) = (x + y, y + z, x + z)$.
21. Let $T: V \rightarrow V$ be a function which maps V into itself. Powers are defined inductively by the formulas $T^0 = I$, $T^n = TT^{n-1}$ for $n \geq 1$. Prove that the associative law for composition implies the law of exponents: $T^m T^n = T^{m+n}$. If T is invertible, prove that T^n is also invertible and that $(T^n)^{-1} = (T^{-1})^n$.
- In Exercises, 22 through 25, S and T denote functions with domain V and values in V . In general, $ST \neq TS$. If $ST = TS$, we say that S and T commute.
22. If S and T commute, prove that $(ST)^n = S^n T^n$ for all integers $n \geq 0$.
 23. If S and T are invertible, prove that ST is also invertible and that $(ST)^{-1} = T^{-1}S^{-1}$. In other words, the inverse of ST is the composition of inverses, taken in reverse order.
 24. If S and T are invertible and commute, prove that their inverses also commute.
 25. Let V be a linear space. If S and T commute, prove that

$$(S + T)^2 = S^2 + 2ST + T^2 \quad \text{and} \quad (S + T)^3 = S^3 + 3S^2T + 3ST^2 + T^3.$$

Indicate how these formulas must be altered if $ST \neq TS$.

26. Let S and T be the linear transformations of V_3 into V_3 defined by the formulas $S(x, y, z) = (z, y, x)$ and $T(x, y, z) = (x, x + y, x + y + z)$, where (x, y, z) is an arbitrary point of V_3 .
 (a) Determine the image of (x, y, z) under each of the following transformations : ST , TS , $ST - TS$, S^2 , T^2 , $(ST)^2$, $(TS)^2$, $(ST - TS)^2$.
 (b) Prove that S and T are one-to-one on V_3 and find the image of (u, v, w) under each of the following transformations : S^{-1} , T^{-1} , $(ST)^{-1}$, $(TS)^{-1}$.
 (c) Find the image of (x, y, z) under $(T - I)^n$ for each $n \geq 1$.
27. Let V be the linear space of all real polynomials $p(x)$. Let D denote the differentiation operator and let T denote the integration operator which maps each polynomial p onto the polynomial q given by $q(x) = \int_0^x p(t) dt$. Prove that $DT = I_V$ but that $TD \neq I_V$. Describe the null space and range of TD .
28. Let V be the linear space of all real polynomials $p(x)$. Let D denote the differentiation operator and let T be the linear transformation that maps $p(x)$ onto $xp'(x)$.
 (a) Let $p(x) = 2 + 3x - x^2 + 4x^3$ and determine the image of p under each of the following transformations: D , T , DT , TD , $DT - TD$, $T^2D^2 - D^2T^2$.
 (b) Determine those p in V for which $T(p) = p$.
 (c) Determine those p in V for which $(DT - 2D)(p) = 0$.
 (d) Determine those p in V for which $(DT - TD)^n(p) = D^n(p)$.
29. Let V and D be as in Exercise 28 but let T be the linear transformation that maps $p(x)$ onto $xp(x)$. Prove that $DT - TD = Z$ and that $DT^n - T^nD = nT^{n-1}$ for $n \geq 2$.
30. Let S and T be in $\mathcal{L}(V, V)$ and assume that $ST - TS = I$. Prove that $ST^n - T^nS = nT^{n-1}$ for all $n \geq 1$.
31. Let V be the linear space of all real polynomials $p(x)$. Let R , S , T be the functions which map an arbitrary polynomial $p(x) = c_0 + c_1x + \dots + c_nx^n$ in V onto the polynomials $u(x)$, $s(x)$,

and $t(x)$, respectively, where

$$r(x) = p(0), \quad s(x) = \sum_{k=1}^n c_k x^{k-1}, \quad t(x) = \sum_{k=0}^n c_k x^{k+1}.$$

- (a) Let $p(x) = 2 + 3x - x^2 + x^3$ and determine the image of p under each of the following transformations: R , S , T , ST , TS , $(TS)^2$, T^2S^2 , S^2T^2 , TRS , RST .
- (b) Prove that R , S , and T are linear and determine the null space and range of each.
- (c) Prove that T is one-to-one on V and determine its inverse.
- (d) If $n \geq 1$, express $(TS)^n$ and $S^n T^n$ in terms of I and R .
32. Refer to Exercise 28 of Section 2.4. Determine whether T is one-to-one on V . If it is, describe its inverse.

2.9 Linear transformations with prescribed values

If V is finite-dimensional, we can always construct a linear transformation $T: V \rightarrow W$ with prescribed values at the basis elements of V , as described in the next theorem.

THEOREM 2.12. *Let e_1, \dots, e_n be a basis for an n -dimensional linear space V . Let u_1, \dots, u_n be n arbitrary elements in a linear space W . Then there is one and only one linear transformation $T: V \rightarrow W$ such that*

$$(2.7) \quad T(e_k) = u_k \quad \text{for } k = 1, 2, \dots, n.$$

This T maps an arbitrary element x in V as follows:

$$(2.8) \quad \text{If } x = \sum_{k=1}^n x_k e_k, \quad \text{then} \quad T(x) = \sum_{k=1}^n x_k u_k.$$

Proof. Every x in V can be expressed uniquely as a linear combination of e_1, \dots, e_n , the multipliers x_1, \dots, x_n being the components of x relative to the ordered basis (e_1, \dots, e_n) . If we define T by (2.8), it is a straightforward matter to verify that T is linear. If $x = e_k$ for some k , then all components of x are 0 except the k th, which is 1, so (2.8) gives $T(e_k) = u_k$, are required.

To prove that there is only one linear transformation satisfying (2.7), let T' be another and compute $T'(x)$. We find that

$$T'(x) = T' \left(\sum_{k=1}^n x_k e_k \right) = \sum_{k=1}^n x_k T'(e_k) = \sum_{k=1}^n x_k u_k = T(x).$$

Since $T(x) = T'(x)$ for all x in V , we have $T' = T$, which completes the proof.

EXAMPLE. Determine the linear transformation $T: V_2 \rightarrow V_2$ which maps the basis elements $i = (1, 0)$ and $j = (0, 1)$ as follows:

$$T(i) = i + j, \quad T(j) = 2i - j.$$

Solution. If $x = x_1\mathbf{i} + x_2\mathbf{j}$ is an arbitrary element of V_2 , then $T(x)$ is given by

$$T(x) = x_1T(\mathbf{i}) + x_2T(\mathbf{j}) = x_1(\mathbf{i} + \mathbf{j}) + x_2(2\mathbf{i} - \mathbf{j}) = (x_1 + 2x_2)\mathbf{i} + (x_1 - x_2)\mathbf{j}.$$

2.10 Matrix representations of linear transformations

Theorem 2.12 shows that a linear transformation $T: V \rightarrow W$ of a finite-dimensional linear space V is completely determined by its action on a given set of basis elements e_1, \dots, e_n . Now, suppose the space W is also finite-dimensional, say $\dim W = m$, and let w_1, \dots, w_m be a basis for W . (The dimensions n and m may or may not be equal.) Since T has values in W , each element $T(e_k)$ can be expressed uniquely as a linear combination of the basis elements w_1, \dots, w_m , say

$$T(e_k) = \sum_{i=1}^m t_{ik}w_i,$$

where t_{1k}, \dots, t_{mk} are the components of $T(e_k)$ relative to the ordered basis (w_1, \dots, w_m) . We shall display the m -tuple (t_{1k}, \dots, t_{mk}) vertically, as follows:

$$(2.9) \quad \begin{bmatrix} t_{1k} \\ t_{2k} \\ \vdots \\ \vdots \\ t_{mk} \end{bmatrix}.$$

This array is called a *column vector* or a *column matrix*. We have such a column vector for each of the n elements $T(e_1), \dots, T(e_n)$. We place them side by side and enclose them in one pair of brackets to obtain the following rectangular array:

$$\begin{bmatrix} t_{11} & t_{12} & \cdots & t_{1n} \\ t_{21} & t_{22} & \cdots & t_{2n} \\ \vdots & \vdots & & \vdots \\ \vdots & \vdots & & \vdots \\ t_{m1} & t_{m2} & \cdots & t_{mn} \end{bmatrix}$$

This array is called a *matrix* consisting of m rows and n columns. We call it an m by n matrix, or an $m \times n$ matrix. The first row is the $1 \times n$ matrix $(t_{11}, t_{12}, \dots, t_{1n})$. The $m \times 1$ matrix displayed in (2.9) is the k th column. The scalars t_{ik} are indexed so the first subscript i indicates the *row*, and the second subscript k indicates the *column* in which t_{ik} occurs. We call t_{ik} the *ik-entry* or the *ik-element* of the matrix. The more compact notation

$$(t_{ik}), \quad \text{or} \quad (t_{ik})_{i,k=1}^{m,n},$$

is also used to denote the matrix whose ik-entry is t_{ik} .

Thus, every linear transformation T of an n -dimensional space V into an m -dimensional space W gives rise to an $m \times n$ matrix (t_{ik}) whose columns consist of the components of $T(e_1), \dots, T(e_n)$ relative to the basis (w_1, \dots, w_m) . We call this the *matrix representation* of T relative to the given choice of ordered bases (e_1, \dots, e_n) for V and (w_1, \dots, w_m) for W . Once we know the matrix (t_{ik}) , the components of any element $T(x)$ relative to the basis (w_1, \dots, w_m) can be determined as described in the next theorem.

THEOREM 2.13. *Let T be a linear transformation in $\mathcal{L}(V, W)$, where $\dim V = n$ and $\dim W = m$. Let (e_1, \dots, e_n) and (w_1, \dots, w_m) be ordered bases for V and W , respectively, and let (t_{ik}) be the $m \times n$ matrix whose entries are determined by the equations*

$$(2.10) \quad T(e_k) = \sum_{i=1}^m t_{ik} w_i, \quad \text{for } k = 1, 2, \dots, n.$$

Then an arbitrary element

$$(2.11) \quad x = \sum_{k=1}^n x_k e_k$$

in V with components (x_1, \dots, x_n) relative to (e_1, \dots, e_n) is mapped by T onto the element

$$(2.12) \quad T(x) = \sum_{i=1}^m y_i w_i$$

in W with components (y_1, \dots, y_m) relative to (w_1, \dots, w_m) . The y_i are related to the components of x by the linear equations

$$(2.13) \quad y_i = \sum_{k=1}^n t_{ik} x_k \quad \text{for } i = 1, 2, \dots, m.$$

Proof. Applying T to each member of (2.11) and using (2.10), we obtain

$$T(x) = \sum_{k=1}^n x_k T(e_k) = \sum_{k=1}^n x_k \sum_{i=1}^m t_{ik} w_i = \sum_{i=1}^m \left(\sum_{k=1}^n t_{ik} x_k \right) w_i = \sum_{i=1}^m y_i w_i,$$

where each y_i is given by (2.13). This completes the proof.

Having chosen a pair of bases (e_1, \dots, e_n) and (w_1, \dots, w_m) for V and W , respectively, every linear transformation $T: V \rightarrow W$ has a matrix representation (t_{ik}) . Conversely, if we start with any mn scalars arranged as a rectangular matrix (t_{ik}) and choose a pair of ordered bases for V and W , then it is easy to prove that there is exactly one linear transformation $T: V \rightarrow W$ having this matrix representation. We simply define T at the basis elements of V by the equations in (2.10). Then, by Theorem 2.12, there is one and only one linear transformation $T: V \rightarrow W$ with these prescribed values. The image $T(x)$ of an arbitrary point x in V is then given by Equations (2.12) and (2.13).

EXAMPLE 1. Construction of a linear transformation from a given matrix. Suppose we start with the 2×3 matrix

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

Choose the usual bases of unit coordinate vectors for V_3 and V_2 . Then the given matrix represents a linear transformation $T: V_3 \rightarrow V_2$ which maps an arbitrary vector (x_1, x_2, x_3) in V_3 onto the vector (y_1, y_2) in V_2 according to the linear equations

$$y_1 = 3x_1 + x_2 - 2x_3,$$

$$y_2 = x_1 + 0x_2 + 4x_3.$$

EXAMPLE 2. Construction of a matrix representation of a given linear transformation. Let V be the linear space of all real polynomials $p(x)$ of degree ≤ 3 . This space has dimension 4, and we choose the basis $(1, x, x^2, x^3)$. Let D be the differentiation operator which maps each polynomial $p(x)$ in V onto its derivative $p'(x)$. We can regard D as a linear transformation of V into W , where W is the 3-dimensional space of all real polynomials of degree ≤ 2 . In W we choose the basis $(1, x, x^2)$. To find the matrix representation of D relative to this (choice of bases, we transform (differentiate) each basis element of V and express it as a linear combination of the basis elements of W . Thus, we find that

$$D(1) = 0 = 0 + 0x + 0x^2, \quad D(x) = 1 = 1 + 0x + 0x^2,$$

$$D(x^2) = 2x = 0 + 2x + 0x^2, \quad D(x^3) = 3x^2 = 0 + 0x + 3x^2.$$

The coefficients of these polynomials determine the *columns* of the matrix representation of D . Therefore, the required representation is given by the following 3×4 matrix:

$$\begin{bmatrix} 0 & 1 & 0 & 0 \\ 0 & 0 & 2 & 0 \\ 0 & 0 & 0 & 3 \end{bmatrix}.$$

To emphasize that the matrix representation depends not only on the basis elements but also on their order, let us reverse the order of the basis elements in W and use, instead, the ordered basis $(x^2, x, 1)$. Then the basis elements of V are transformed into the same polynomials obtained above, but the components of these polynomials relative to the new basis $(x^2, x, 1)$ appear in reversed order. Therefore, the matrix representation of D now becomes

$$\begin{bmatrix} 0 & 0 & 0 & 3 \\ 0 & 0 & 2 & 0 \\ 0 & 1 & 0 & 0 \end{bmatrix}.$$

Let us compute a third matrix representation for D , using the basis $(1, 1 + x, 1 + x + x^2, 1 + x + x^2 + x^3)$ for V , and the basis $(1, x, x^2)$ for W . The basis elements of V are transformed as follows:

$$\begin{aligned} D(1) &= 0, & D(1+x) &= 1, & D(1+x+x^2) &= 1+2x, \\ D(1+x+x^2+x^3) &= 1+2x+3x^2, \end{aligned}$$

so the matrix representation in this case is

$$\left[\begin{array}{ccc|c} 0 & 1 & 1 & 1 \\ 0 & 0 & 2 & 2 \\ 0 & 0 & 0 & 3 \end{array} \right].$$

2.11 Construction of a matrix representation in diagonal form

Since it is possible to obtain different matrix representations of a given linear transformation by different choices of bases, it is natural to try to choose the bases so that the resulting matrix will have a particularly simple form. The next theorem shows that we can make all the entries 0 except possibly along the diagonal starting from the upper left-hand corner of the matrix. Along this diagonal there will be a string of ones followed by zeros, the number of ones being equal to the rank of the transformation. A matrix (t_{ik}) with all entries $t_{ik} = 0$ when $i \neq k$ is said to be a *diagonal matrix*.

THEOREM 2.14. *Let V and W be finite-dimensional linear spaces, with $\dim V = n$ and $\dim W = m$. Assume $T \in \mathcal{L}(V, W)$ and let $r = \dim T(V)$ denote the rank of T . Then there exists a basis (e_1, \dots, e_r) for V and a basis (w_1, \dots, w_m) for W such that*

$$(2.14) \quad T(e_i) = w_i \quad \text{for } i = 1, 2, \dots, r,$$

and

$$(2.15) \quad T(e_i) = 0 \text{ for } i = r+1, \dots, n.$$

Therefore, the matrix (t_{ik}) of T relative to these bases has all entries zero except for the r diagonal entries

$$t_{11} = t_{22} = \dots = t_{rr} = 1.$$

Proof. First we construct a basis for W . Since $T(V)$ is a subspace of W with $\dim T(V) = r$, the space $T(V)$ has a basis of r elements in W , say w_1, \dots, w_r . By Theorem 1.7, these elements form a subset of some basis for W . Therefore we can adjoin elements w_{r+1}, \dots, w_m so that

$$(2.16) \quad (w_1, \dots, w_r, w_{r+1}, \dots, w_m)$$

is a basis for W .

Now we construct a basis for V . Each of the first r elements w_i in (2.16) is the image of at least one element in V . Choose one such element in V and call it e_i . Then $T(e_i) = w_i$ for $i = 1, 2, \dots, r$ so (2.14) is satisfied. Now let k be the dimension of the null space $N(T)$. By Theorem 2.3 we have $n = k + r$. Since $\dim N(T) = k$, the space $N(T)$ has a basis consisting of k elements in V which we designate as e_{r+1}, \dots, e_{r+k} . For each of these elements, Equation (2.15) is satisfied. Therefore, to complete the proof, we must show that the ordered set

$$(2.17) \quad (e_1, \dots, e_r, e_{r+1}, \dots, e_{r+k})$$

is a basis for V . Since $\dim V = n = r + k$, we need only show that these elements are independent. Suppose that some linear combination of them is zero, say

$$(2.18) \quad \sum_{i=1}^{r+k} c_i e_i = O.$$

Applying T and using Equations (2.14) and (2.19), we find that

$$\sum_{i=1}^{r+k} c_i T(e_i) = \sum_{i=1}^r c_i w_i = O.$$

But w_1, \dots, w_r are independent, and hence $c_1 = \dots = c_r = 0$. Therefore, the first r terms in (2.18) are zero, so (2.18) reduces to

$$\sum_{i=r+1}^{r+k} c_i e_i = O.$$

But e_{r+1}, \dots, e_{r+k} are independent since they form a basis for $N(T)$, and hence $c_{r+1} = \dots = c_{r+k} = 0$. Therefore, all the c_i in (2.18) are zero, so the elements in (2.17) form a basis for V . This completes the proof.

EXAMPLE. We refer to Example 2 of Section 2.10, where D is the differentiation operator which maps the space V of polynomials of degree ≤ 3 into the space W of polynomials of degree ≤ 2 . In this example, the range $T(V) = W$, so T has rank 3. Applying the method used to prove Theorem 2.14, we choose any basis for W , for example the basis $(1, x, x^2)$. A set of polynomials in V which map onto these elements is given by $(x, \frac{1}{2}x^2, \frac{1}{3}x^3)$. We extend this set to get a basis for V by adjoining the constant polynomial 1, which is a basis for the null space of D . Therefore, if we use the basis $(x, \frac{1}{2}x^2, \frac{1}{3}x^3, 1)$ for V and the basis $(1, x, x^2)$ for W , the corresponding matrix representation for D has the diagonal form

$$\begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \end{bmatrix}.$$