

## MATH223 COURSE REVIEW

### VECTOR SPACE

All 10 conditions must hold for  $V$  to be a vector space:

$$A1. u+v \in V$$

$$S1. \alpha u \in V$$

$$A2. u+v = v+u$$

$$S2. \alpha(u+v) = \alpha u + \alpha v$$

$$A3. (u+v)+w = u+(v+w)$$

$$S3. (\alpha+\beta)u = \alpha u + \beta u$$

$$A4. \exists 0_V \text{ s.t. } u+0_V = u$$

$$S4. (\alpha\beta)u = \alpha(\beta u)$$

$$A5. \exists -u \text{ s.t. } u+(-u) = 0_V$$

$$S5. 1u = u$$

Some properties:

- $0_V$  is unique

- $0 \cdot u = 0_V$

- $\alpha 0_V = 0_V$

- $-u = -1 \cdot u$ ,  $u$  unique

- $u+v = u+w \Leftrightarrow v=w$

- $\alpha u = 0_V \Leftrightarrow \alpha = 0 \text{ or } u = 0_V$

COURSE QUESTIONS: A51 Q1

### SUBSPACE

If  $W$  is a subspace of  $V$ :

1.  $0_V \in W$  ( $W$  contains the zero vector)

2.  $\alpha u + \beta v \in W$ ,  $\alpha, \beta \in \mathbb{R}$ ,  $u, v \in V$  (closed under vector addition and scalar multiplication)

In the course: A51 ~~Q2, 3, 4, 5, 6, 7, 8, 9, 10~~ Q2, 5, 6, 3, MIDTERM Q2

Eg: A51 Q2a Is  $U = \{f \in F(\mathbb{N}) \mid \exists \alpha \text{ such that } f(k+1) = \alpha + f(k), k \geq 0\}$  a subspace of  $F(\mathbb{N})$ ?

1. Let  $\alpha = 0$ ,  $f(k) = 0 \forall k \in \mathbb{N}$ .

$$f(k+1) = 0 + 0 = 0$$

$$f = 0 \in U.$$

2. Let  $f_1, f_2 \in U$ , ie  $f_i(k+1) = \alpha_i + f_i(k)$ ,  $i=1, 2$ ,  $\forall k \geq 0$

$$(f_1 + f_2)(k+1) = f_1(k+1) + f_2(k+1)$$

$$= (\alpha_1 + \alpha_2) + (f_1 + f_2)(k)$$

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$$\therefore f_1 + f_2 \in U$$

3. Let  $\beta \in \mathbb{R}$

$$\begin{aligned}(\beta f)(k+1) &= \beta f(k+1) \\&= \beta (\alpha + f(k)) \\&= \alpha\beta + (\beta f)(k)\end{aligned}$$

$$\therefore \beta f \in U$$

Hence,  $U$  is a subspace since it contains the zero function and is closed under vector addition and scalar multiplication.

eg A1 Q5 Prove that  $V = \{f \in F(N) \mid f(n) = f(n+3), n \geq 0\}$  is a subspace of  $F(N)$ .

$$1. f(n) = f(n+3) = 0 \quad \therefore f \equiv 0 \in V$$

$$2. f, g \in V$$

$$\begin{aligned}(f+g)(n) &= f(n) + g(n) \\&= f(n+3) + g(n+3) \\&= (f+g)(n+3)\end{aligned}$$

$$\Rightarrow f+g \in V$$

$$3. \alpha \in \mathbb{R} :$$

$$\begin{aligned}(\alpha f)(n) &= \alpha f(n) \\&= \alpha f(n+3) \\&= (\alpha f)(n+3)\end{aligned}$$

$$\Rightarrow \alpha f \in V$$

### SPANNING SETS

Vectors  $\{u_1, \dots, u_n\}$  are said to span  $V$  if every  $v \in V$  is a linear combination  $v = \alpha_1 u_1 + \dots + \alpha_n u_n$  for some scalars  $\alpha_i$ .

In the course : A1 Q4, 5, 8, MIDTERM Q2,

eg A1 Q4  $D = \{1, 2, 3, 4\}$ . What is the spanning set of  $F(D)$ ?

Idea:  $\forall f \in F(D)$ ,  $f$  maps to  $f(1), f(2), f(3)$ , or  $f(4) \in \mathbb{R}$ .

Consider the functions :

$$f_i(x) = \begin{cases} 1 & \text{if } x=1 \\ 0 & \text{if } x=2, 3, 4 \end{cases}$$

$$f_1(x) = \begin{cases} 1 & \text{if } x=2 \\ 0 & \text{if } x=1, 3, 4 \end{cases}$$

$$f_2(x) = \begin{cases} 1 & \text{if } x=3 \\ 0 & \text{if } x=1, 2, 4 \end{cases}$$

$$f_3(x) = \begin{cases} 1 & \text{if } x=4 \\ 0 & \text{if } x=1, 2, 3 \end{cases}$$

$$\text{Hence, } f = f_1 f(1) + f_2 f(2) + f_3 f(3) + f_4 f(4)$$

$$F(D) = \text{Span}\{f_1, f_2, f_3, f_4\}$$

eg MIDTERM Q2b  $U = \{f \in P_3 \mid f(1) + f(-1) = 0\}$  is a subspace of  $P_3$ .

Find its ~~spanning~~ basis.

$$f \in U: f(x) = ax^3 + bx^2 + cx + d, a, b, c, d \in \mathbb{R}.$$

$$f(1) = a + b + c + d$$

$$f(-1) = -a + b - c + d$$

$$f(1) + f(-1) = 0 \Rightarrow b = -d$$

$$\therefore f(x) = ax^3 + b(x^2 - 1) + cx$$

$$U = \text{Span}\{x^3, x^2 - 1, x\}$$

As the ~~set~~ span is linearly independent, that set is also  $U$ 's basis.

!! Approach for identifying spans of functions:

#1: identify what  $f$  can be represented as

#2: what is the pattern? define a function to tell us which  $f(n)$  to map to

#3: sum them up; this gives you the span.

### LINEAR INDEPENDENCE, BASIS

$S = \{u_1, \dots, u_n\}$  is linearly independent iff  $\sum_{i=1}^n \alpha_i u_i = 0$ ,  $\alpha_1 = \dots = \alpha_n = 0$ .

Properties:

- $\{0_v\}$  is linearly dependent. Any set containing  $0_v$  is linearly dependent.
- $\{u\}$  is linearly independent iff  $u \neq 0_v$ .

The basis is the maximal linearly independent set / the minimal spanning set.

The number of vectors in the basis is the dimension of the vector space.

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in the course : A1 1 & f, A1 2 & 1, 2, 5 , MIDTERM Q2, 3 b

### 1.1) Approach for finding basis:

#1. Find spanning set

#2. Check for linear independence, adjust set accordingly.

eg MIDTERM Q3b : T/F - If  $\{u, v\}$  is a linearly independent subset of a vector space  $V$  then  $\dim(\text{Span}\{u+v, u-2v, 3u+v\}) = 3$ .

check if the spanning set is L.I.:

$$\begin{bmatrix} 1 & 1 & 3 \\ 1 & -2 & 1 \end{bmatrix} \xrightarrow{\text{RREF}} \begin{bmatrix} 1 & 0 & \frac{7}{3} \\ 0 & 1 & \frac{2}{3} \end{bmatrix}$$

The spanning set is not L.I. as  $3u+v = \frac{7}{3}(u+v) + \frac{2}{3}(u-2v)$ .

The basis is  $\{u+v, u-2v\}$ , dimension of the space it spans is 2.

$\therefore$  statement is False.

eg lecture :  $W = \{p \in P_3 \mid p(1) = p'(1) = p''(1)\}$ . Find basis and dimension of  $W$ .

Recall Taylor polynomial:  $f(x) = f(a) + \frac{f'(a)}{1!}(x-a) + \frac{f''(a)}{2!}(x-a)^2 + \dots$

$$\begin{aligned} p \in W: p(x) &= p(1) + \frac{p'(1)}{1!}(x-1) + \frac{p''(1)}{2!}(x-1)^2 + \frac{p'''(1)}{3!}(x-1)^3 \\ &= 0 + 0 + \frac{p''(1)}{2!}(x-1)^2 + \frac{p'''(1)}{3!}(x-1)^3. \end{aligned}$$

$$W = \text{Span}\{(x-1)^2, (x-1)^3\}$$

$$\alpha(x-1)^2 + \beta(x-1)^3 = 0 \Leftrightarrow \alpha = \beta = 0$$

Since spanning set is L.I. if is also a basis,  $\dim(W) = 2$ .

eg A1 Q8 :  $U = \{M \in M_{2 \times 2} \mid MJ = JM^T, \forall J \in M_{2 \times 2}\}$ . Find basis and dimension.

for  $MJ = JM^T$  to hold for every  $J$ , it is enough to show that it holds for two elementary matrices of  $M_{2 \times 2}$ .

$$\text{let } J_1 = \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix}, J_2 = \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix}, J_3 = \begin{bmatrix} 0 & 0 \\ 1 & 0 \end{bmatrix}, J_4 = \begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix}, M = \begin{bmatrix} a & b \\ c & d \end{bmatrix}$$

$$MJ_1 = \begin{bmatrix} a & 0 \\ c & 0 \end{bmatrix}, J_1 M^T = \begin{bmatrix} a & c \\ 0 & 0 \end{bmatrix} \Rightarrow c = 0$$

$$MJ_2 = \begin{bmatrix} 0 & a \\ 0 & c \end{bmatrix}, J_2 M^T = \begin{bmatrix} b & d \\ 0 & 0 \end{bmatrix} \Rightarrow b = 0, a = d$$

$$\therefore U = \text{Span}\left\{\begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}\right\}, \dim(U) = 1.$$

## SUM AND DIRECT SUM

let  $E$  and  $F$  be 2 subspaces of  $V$ .  $E+F = \{u+v \mid u \in E, v \in F\}$ .

If  $E \cap F = \{0_V\}$ ,  $E \oplus F$  is the direct sum of  $E$  and  $F$ .

$E+F$  is a subspace of  $V$ .

spanning sets:  $E = \text{Span}\{B\}$ ,  $F = \text{Span}\{S\}$ . For  $E+F$ , the spanning set is  $B \cup S$ . If  $B$  and  $S$  are both linearly independent sets,  $B \cup S$  is linearly independent too iff  $E \cap F = \{0_V\}$ .

For  $V$ , a finite-dimensional vector space,  $\exists$  a subspace  $E$  of  $V$  such that  $V = E \oplus E$ .

If  $E$  and  $F$  are finite-dimensional subspaces of a vector space  $V$ , then  $\dim(E+F) = \dim(E) + \dim(F) - \dim(E \cap F)$ .

If  $E \cap F = \{0_V\}$ ,  $\dim(E \oplus F) = \dim(E) + \dim(F)$ .

In the course: As 2 Q3, 4, 6, MIDTERM Q3a, d, As 3 Q2

!! Approach for proving sum

#1 check intersection of subspaces (direct sum?)

#2 If we can show that  $\dim(E+F) = \dim(V)$ , this proves  $E+F = V$ .

e.g. MIDTERM Q3a T/F — For  $V = \{f \in P_2 \mid f(1) = f(-1) = 0\}$ ,  $P_2 = V + P_1$ .

$P_1 = \text{Span}\{1, x\}$ ,  $\dim(P_1) = 2$

$$f \in V: f(x) = ax^2 + bx + c$$

$$f(1) = a + b + c$$

$$f(-1) = a - b + c$$

$$f(1) = f(-1) = 0 \Rightarrow b = 0, a = -c \Rightarrow f(x) = a(x^2 - 1)$$

$$V = \text{Span}\{x^2 - 1\}, \dim(V) = 1$$

$$V \cap P_1 = \{0\}$$

$$\dim(P_2) = 3 = \dim(P_1) + \dim(V)$$

$\therefore P_2 = V \oplus P_1$  is true.

eg MIDTERM Q3d  $T: F \rightarrow E, F$  and  $G$  are subspaces of  $\mathbb{R}^2$  such that

$$E \oplus F = E \oplus G \Rightarrow F = G.$$

consider  $E = \text{Span} \left\{ \begin{bmatrix} 1 \\ 0 \end{bmatrix} \right\}$ ,  $F = \text{Span} \left\{ \begin{bmatrix} 0 \\ 1 \end{bmatrix} \right\}$ ,  $G = \text{Span} \left\{ \begin{bmatrix} 1 \\ 1 \end{bmatrix} \right\}$

It is true that  $E \oplus F = E \oplus G = \mathbb{R}^2$

But  $F \neq G$ .

Hence the statement is false.

eg A13 Q2b let  $T: V \rightarrow V$  be a linear transformation such that  $T^2 - I = 0$ .

Prove that  $V = \ker(T - I) \oplus \ker(T + I)$

Note that  $T^2 - I = 0 \Rightarrow (T - I) \circ (T + I) = (T + I) \circ (T - I) = 0$

$\ker(T - I) \cap \ker(T + I) = \{0\}$ :

$u \in \ker(T - I) \cap \ker(T + I) \Rightarrow (T(u) - u) = (T(u) + u) = 0$

$u = -u$  thus  $u = 0$ .

also  $u = \underbrace{\frac{1}{2}(T(u) + u)}_{\in \text{Im}(T+I)} + \underbrace{\frac{1}{2}(u - T(u))}_{\in \text{Im}(T-I)}$

$\in \ker(T+I)$

$\in \ker(T-I)$

It follows that  $\ker(T+I) \oplus \ker(T-I) = V$

## LINEAR TRANSFORMATION

A function  $T: V \rightarrow W$  is a linear transformation if  $T(\alpha_1 v_1 + \alpha_2 v_2) = \alpha_1 T(v_1) + \alpha_2 T(v_2)$  for  $v_1, v_2 \in V, \alpha_1, \alpha_2 \in \mathbb{R}$ .

Properties:

1.  $T(0_V) = 0_W$

2.  $(\alpha_1 T_1 + \alpha_2 T_2)(v) = \alpha_1 T_1(v) + \alpha_2 T_2(v)$  is a linear transformation from  $V$  to  $W$  too.

Kernel of  $T$ :  $\ker(T) = \{u \in V \mid T(u) = 0_W\}$

Image of  $T$ :  $\text{Im}(T) = \{w \in W \mid w = T(u), u \in V\}$

In general,  $\text{Im}(T) = \text{Span}\{T(u_1), T(u_2), \dots, T(u_n)\}$ ,

$u_i$  are the vectors in the basis of  $V$ .



Approach: finding Kernel: what does an element in  $\ker(T)$  look like?

finding image: transform basis of  $V$ , find span to get  $\text{Im}(T)$ .

Given  $T: V \rightarrow W$ , a linear transformation is said to be

- one-to-one / injective if whenever  $T(u_1) = T(u_2)$ ,  $u_1 = u_2$ .
- $\text{Ker}(T) = \{0_V\} \Leftrightarrow T$  is one-to-one
- A L.I. subset in  $V$  transformed is still L.I. in  $W$ .
- onto / surjective if  $\text{Im}(T) = W$
- $\text{Im}(T) = \text{Span}\{T(u_i), \forall i\} = W$
- isomorphic if  $T$  is one-to-one AND onto
- $\dim(V) = \dim(W)$

In the course: Ar 2 Q7, MIDTERM Q1, Ar Q1

eg MT Q1  $T: P_3 \rightarrow \mathbb{R}^2$  such that  $T(f) = \begin{bmatrix} f(1) + f(-1) \\ f(0) \end{bmatrix}$  is a linear transformation.

Find a basis of  $\text{Ker}(T)$  and  $\text{Im}(T)$ .

$$\text{Ker}(T) = \{p \in P_3 \mid T(p) = 0\}$$

$$p(x) = ax^3 + bx^2 + cx + d$$

$$T(p) = \begin{bmatrix} 2b + 2d \\ d \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix} \Rightarrow d = b = 0$$

$$\therefore p = ax^3 + cx \Rightarrow \text{Ker}(T) = \text{Span}\{x^3, x\} \quad (\text{basis, since L.I.})$$

Basis of  $P_3$ :  $\{1, x, x^2, x^3\}$

$$T(1) = \begin{bmatrix} 2 \\ 1 \end{bmatrix}$$

$$T(x) = \begin{bmatrix} 0 \\ 0 \end{bmatrix} = T(x^3)$$

$$T(x^2) = \begin{bmatrix} 2 \\ 0 \end{bmatrix}$$

$$\text{Im}(T) = \text{Span}\{\begin{bmatrix} 2 \\ 1 \end{bmatrix}, \begin{bmatrix} 0 \\ 0 \end{bmatrix}, \begin{bmatrix} 2 \\ 0 \end{bmatrix}\} \Rightarrow \text{basis: } \left\{ \begin{bmatrix} 2 \\ 1 \end{bmatrix}, \begin{bmatrix} 2 \\ 0 \end{bmatrix} \right\}$$

eg Ar 2 Q7  $T: M_{2 \times 2} \rightarrow P_2$ ,  $T\left(\begin{bmatrix} a & b \\ c & d \end{bmatrix}\right) = \text{tr}(A)x^2 + c(x-1) + b$ .

Find a basis of  $\text{Ker}(T)$  and  $\text{Im}(T)$ .

$$\text{Ker}(T) = \{M \in M_{2 \times 2} \mid T(M) = 0\}$$

$$M \in \text{Ker}(T) : (a+d)x^2 + c(x-1) + b = 0 \Rightarrow a+d=0, b=c=0$$

$$M = a \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \Rightarrow \text{Ker}(T) = \text{Span}\left\{\begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}\right\}$$

$$\text{Basis of } M_{2 \times 2} : \left\{ \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix}, \begin{bmatrix} 0 & 0 \\ 1 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 0 \\ 0 & 0 \end{bmatrix} \right\}$$

$$T\left(\begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix}\right) = T(e_4) = x^2$$

$$T(e_2) = 1$$

$$T(e_3) = x-1$$

$$\text{Im}(T) = \text{Span}\{1, x-1, x^2\}$$

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### COMPOSITION OF LIN. TRANSF.

Let  $T_1: V_1 \rightarrow V_2$  and  $T_2: V_2 \rightarrow V_3$  be linear transformations.

The function  $T_2 \circ T_1: V_1 \rightarrow V_3$  is also a linear transformation.

$$V_1 \xrightarrow{T_1} V_2 \xrightarrow{T_2} V_3$$

$$T_2 \circ T_1$$

Let  $T: V \rightarrow W$  be an isomorphism.  $T^{-1}: W \rightarrow V$  is also a linear transformation.

$$T \circ T^{-1} = \text{Id}_W \quad W \xrightarrow{T} V \xrightarrow{T^{-1}} W$$

$$T^{-1} \circ T = \text{Id}_V \quad V \xrightarrow{T} W \xrightarrow{T^{-1}} V$$

In the course: As 3 Q 6

Eg for previous section As 3 Q1:  $V$  is the set  $\{x \in \mathbb{R} \mid x > 0\}$ , equipped with  $x \oplus y = xy$  and  $\alpha \odot x = x^\alpha$ . Find an explicit isomorphism between  $V$  and  $\mathbb{R}$ .

$$T: V \rightarrow \mathbb{R}, T(x) = \ln x, \forall x \in V$$

$$\begin{aligned} 1. T \text{ is linear: } T(\alpha_1 \odot x_1 \oplus \alpha_2 \odot x_2) &= T(x_1^{\alpha_1} \oplus x_2^{\alpha_2}) \\ &= T(x_1^{\alpha_1} x_2^{\alpha_2}) \\ &= \ln(x_1^{\alpha_1} x_2^{\alpha_2}) \\ &= \alpha_1 \ln(x_1) + \alpha_2 \ln(x_2) \\ &= \alpha_1 T(x_1) + \alpha_2 T(x_2) \end{aligned}$$

2.  $T$  is one-to-one and onto  $\Rightarrow T$  is isomorphic.

Eg As 3 Q6a T/F - If  $S$  and  $T$  are 2 isomorphisms from  $V$  into  $V$ , then  $S+T$  is also an isomorphism.

False. Consider  $S = I$  and  $T = -I$ .

Eg As 3 Q6b T/F -  $V$  is a finite-dimensional vector space. If  $S$  and  $T$  are linear transformations from  $V$  into  $V$  s.t.  $S \circ T = 0$ , then  $\text{rank}(T) + \text{rank}(S) \geq n$ .

False. Consider  $V = \mathbb{R}^2$ ,  $S = 0$ ,  $T = \begin{bmatrix} 1 & 1 \\ 0 & 0 \end{bmatrix}$  so  $\text{rank}(S) = 0$ ,  $\text{rank}(T) = 1$ .

$\text{rank}(T) + \text{rank}(S) = 1 < 2$ .

## RANK-NULLITY THEOREM

Let  $V$  be of finite dimension,  $T: V \rightarrow W$  is a linear transformation.

$$\text{Then } \dim(V) = \dim(\ker(T)) + \dim(\text{Im}(T))$$

$$= \text{nullity}([T]) + \text{rank}([T])$$

In the course : As 3 Q3

eg As 3 Q3  $\dim(V) = n$ ,  $T: V \rightarrow W$  linear,  $E$  is a subspace of  $V$  and  $F$  is a subspace of  $W$ . Let  $T^{-1}(F) = \{u \in V \mid T(u) \in F\}$  and  $T(E) = \{w \in W \mid w = T(u) \text{ for some } u \in E\}$ .

a) Prove that  $\dim(T^{-1}(F)) = \dim(\ker(T)) + \dim(F \cap \text{Im}(T))$

let  $T_1$  be the restriction of  $T$  to  $T^{-1}(F)$  :  $\text{Im}(T_1) = F \cap \text{Im}(T)$

If  $w \in F \cap \text{Im}(T)$  :  $w = T(u)$  and  $w \in F$ .

Thw  $u \in T^{-1}(F) \Rightarrow w = T_1(u)$ ,  $w \in \text{Im}(T_1)$

$\ker(T_1) = \ker(T)$  as  $\ker(T) \subseteq T^{-1}(F)$ .

Applying Rank-Nullity Theorem,  $\dim(T^{-1}(F)) = \dim(\ker(T)) + \dim(F \cap \text{Im}(T))$   $\square$

b) Prove that  $\dim(E) = \dim(T(E)) + \dim(\ker(T) \cap E)$

let  $T_2$  be the restriction of  $T$  to  $E$  :  $\text{Im}(T_2) = T(E)$ ,  $\ker(T_2) = \ker(T) \cap E$ .

Hence by Rank-Nullity Theorem,  $\dim(E) = \dim(T(E)) + \dim(\ker(T) \cap E)$   $\square$

## COORDINATE REPRESENTATION

Given  $B = \{u_1, \dots, u_n\}$  a basis of  $V$ , for every  $v \in V$ ,  $v$  can be written as  $v = \sum_{i=1}^n x_i u_i$ . The vector  $\begin{bmatrix} x_1 \\ \vdots \\ x_n \end{bmatrix}$  is the coordinate vector of  $v$  relative to  $B$ ,  $[v]_B$ .

In the course : As 2 Q5

eg As 2 Q5  $D = \{-2, -1, 0, 1, 2\}$ .  $U = \{f \in F(D) \mid f(-x) = f(x)\}$ .

$S = \{g_1, g_2, g_3\}$  is a basis of  $U$ , where  $g_1 = 1$ ,  $g_2 = \frac{1}{4}x^2(1-x^2)$  and  $g_3 = \frac{1}{3}x^3(4-x^2)$ . Let  $g$  be a function in  $F(D)$  defined as

$g(2) = g(-2) = 3$ ,  $g(1) = g(-1) = g(0) = 2$ . Find  $[g]_S$ .

$[g]_S \in \mathbb{R}^3$ ,  $g = ag_1 + bg_2 + cg_3$ ,  $a, b, c \in \mathbb{R}$ .

$$g(0) = ag_1(0) + bg_2(0) + cg_3(0) = 2 \Rightarrow a = 2$$

$$g(1) = 2g_1(1) + bg_2(1) + cg_3(1) = 2 \Rightarrow c = 2$$

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$$g(2) = 2g_1(2) + b g_2(2) \Rightarrow 3 = 2 + b \Rightarrow b = -\frac{1}{3}$$

Hence,  $[g]_S = \begin{bmatrix} 2 \\ -\frac{1}{3} \\ 0 \end{bmatrix}$

### TRANSITION MATRIX

Let  $B = \{u_1, \dots, u_n\}$  and  $S = \{v_1, \dots, v_m\}$  be 2 bases of a vector space  $V$ . There exists a unique matrix denoted  $P_{B,S}$ , the transition matrix from  $B$  to  $S$  s.t.  $\forall w \in V$ ,  $[w]_S = P_{B,S} [w]_B$ .

$$P_{B,S} = [u_1]_S \ [u_2]_S \ \dots \ [u_n]_S$$

$i^{\text{th}}$  column of  $P_{B,S}$  is the  $S$ -coordinate of the  $i^{\text{th}}$  vector in basis  $B$ .

$$P_{B,S} \cdot P_{S,B} = I_m$$

$$(P_{B,S}^{-1} = P_{S,B})$$

### MATRIX REP. OF LIN. TRANSF.

$T: V \rightarrow V$  a linear transformation,  $B = \{u_1, \dots, u_n\}$  is a basis for vector space  $V$ .  $\exists$  a unique  $n \times n$  matrix  $[T]_B$ , the matrix of  $T$  relative to  $B$  such that  $[T]_B [u]_B = [T(u)]_B$ ,  $\forall u \in V$ .

$$[T]_B = [T(u_1)]_B \ [T(u_2)]_B \ \dots \ [T(u_n)]_B$$

In the course : **A13 Q4**

eg A13 Q4b  $T: P_2 \rightarrow P_2$ ,  $T(p)(x) = p'(x) + xp''(x)$ .  $B = \{x^2-x, x+1, x-1\}$

Find  $[T]_B$ .

$$\text{let } p_1 = x^2-x, \ p_2 = x+1, \ p_3 = x-1$$

$$T(p_1)(x) = (2x-1) + x(2x-1) = 2x^2 + x - 1 = 2p_1 + p_2 + 2p_3$$

$$T(p_2)(x) = 1+x = p_2$$

$$T(p_3)(x) = 1+x = p_2$$

$$\text{Hence } [T]_B = [T(p_1)]_B \ [T(p_2)]_B \ [T(p_3)]_B = \begin{bmatrix} 2 & 0 & 0 \\ 1 & 1 & 1 \\ 2 & 0 & 0 \end{bmatrix}$$

## DIAGONALIZATION OF $[T]_B$

Given  $T: V \rightarrow V$ ,  $B$  and  $S$  are 2 bases of  $V$ ,  $[T]_B$  and  $[T]_S$  are similar. i.e.  $[T]_B$  is diagonalizable and  $[T]_S$  is diagonal.

$$[T]_B = P_{S,B} [T]_S P_{S,B}^{-1}$$

Approach for understanding the question: "Is there a basis  $S$  s.t.  $[T]_S$  is diagonal?"  $\equiv$  "Is  $[T]_B$  diagonalizable?"

In the course: As 3 Q2c, 4, 5

e.g. As 3 Q5  $B = \{u, v, w\}$  is a basis of a vector space  $V$ .  $T: V \rightarrow V$  s.t.  $T(u) = v + w$ ,  $T(w) = u + v$ ,  $T(v) = u + w$ . Find a basis  $S$  s.t.  $[T]_S$  is diagonal.

$$[T]_B = [[T(u)]_B \ [T(w)]_B \ [T(v)]_B]$$

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

$$\det([T]_B - \lambda I) = \det \begin{pmatrix} -\lambda & 1 & 1 \\ 1 & -\lambda & 1 \\ 1 & 1 & -\lambda \end{pmatrix} = -(\lambda+1)^2 (\lambda-2) = 0$$

$$\lambda_1 = 2, \lambda_2 = \lambda_3 = -1$$

Eigenvectors are:  $\begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}, \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix}, \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix}$

$$\therefore [T]_B = P D P^{-1}, D = \begin{bmatrix} 2 & 0 & 0 \\ 0 & -1 & 0 \\ 0 & 0 & -1 \end{bmatrix}, P = \begin{bmatrix} 1 & 1 & 1 \\ 1 & 1 & 0 \\ 1 & 0 & 1 \end{bmatrix}$$

As  $[T]_B$  and  $[T]_S$  are similar, i.e.  $[T]_B = P_{S,B} [T]_S P_{S,B}^{-1}$ ,

$$D = [T]_S, P = P_{S,B}$$

Recall that  $P_{S,B} = [[s_1]_B \ [s_2]_B \ [s_3]_B]$ ,  $s_i$  are vectors in basis  $S$ .  
Hence,  $S = \{u+v+w, -u+v, -u+w\}$ .

$T: V \rightarrow V$  is an isomorphism iff  $[T]_B$  is invertible.

$$[T']_B = ([T]_B)^{-1}$$

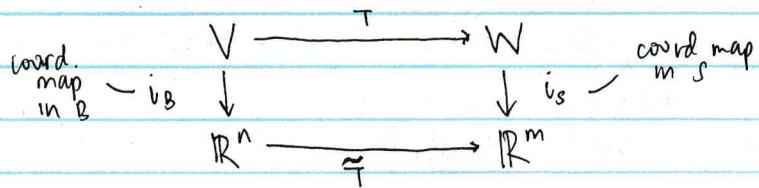
### MATRIX REP. OF GENERAL LIN. TRANSF.

$T: V \rightarrow W$ ,  $B$  is a basis of  $V$ ,  $B = \{u_1, \dots, u_n\}$  and  $S$  is a basis of  $W$ ,  $S = \{q_1, \dots, q_m\}$ . The vectors  $T(u_1), T(u_2), \dots, T(u_n)$  are in  $W$ , and hence can be represented as a linear combination of  $q_i$ .

$[T]_{B,S}$  is the matrix representation of  $T$  relative to  $B$  and  $S$ , such that  $[T(u)]_S = [T]_{B,S} [u]_B \quad \forall u \in V$

$$[T]_{B,S} = \begin{bmatrix} [T(u_1)]_S & [T(u_2)]_S & \dots & [T(u_n)]_S \end{bmatrix}$$

$\underbrace{\hspace{10em}}_{S \text{ coordinates of } T(u_i)}$



$$\leftarrow (\tilde{T} \circ i_B)(u) \equiv (i_S \circ T)(u) \rightarrow$$

$$[T]_{B,S} [u]_B = [T(u)]_S$$

In the course: A1 4 Q2

eg A1 4 Q2 let  $B = \{x^2, x, 1\}$  and  $S = \{x^2+x, x-1, x+1\}$  be 2 bases of  $P_2$ .  $T: P_2 \rightarrow P_2$  such that  $[T]_{B,S} = \begin{bmatrix} 1 & 1 & 1 \\ 0 & -1 & 2 \\ 2 & 2 & 2 \end{bmatrix}$ .

a) Prove that  $\text{Ker}(T) = i_B^{-1}(\text{null}([T]_{B,S}))$

$$\text{let } \underline{x} \in \text{null}([T]_{B,S}) \Leftrightarrow [T]_{B,S} \underline{x} = \underline{0}$$

$$[T]_{B,S} [i_B^{-1}(\underline{x})]_B = \underline{0}$$

$$[T(i_B^{-1}(\underline{x}))]_S = \underline{0}$$

$$T(i_B^{-1}(\underline{x})) = \underline{0} \quad (\text{in } P_2)$$

$$\therefore i_B^{-1}(\underline{x}) \in \text{Ker}(T)$$

$$\text{Thus, } i_B^{-1}(\text{null}([T]_{B,S})) = \text{Ker}(T).$$

b) Prove that  $\text{Im}(T) = i_S^{-1}(\text{col}([T]_{B,S}))$

$$\text{let } v \in \text{Im}(T) \Leftrightarrow v = T(u), \quad [v]_S = [T]_{B,S} [u]_B$$

$$[v]_S = i_S(v) \in \text{col}([T]_{B,S})$$

$$\Rightarrow v \in i_s^{-1}(\text{col}([\tau]_{B,S}))$$

$$\text{Thw, } \text{Im}(\tau) = i_s^{-1}(\text{col}([\tau]_{B,S}))$$

eg lecture  $V = P_2$ ,  $W = M_{2x2}$ ,  $\tau: V \rightarrow W$  such that  $\tau(p)(x) = \begin{bmatrix} ax^2 & b \\ c & a \end{bmatrix}$  for  $p(x) = ax^2 + bx + c$ . Using the canonical bases, find  $[\tau]_{B,S}$ .

$$[\tau]_{B,S} = \left[ [\tau(u_1)]_S, [\tau(u_2)]_S, [\tau(u_3)]_S \right], \quad u_i - i \text{ vector in basis of } V.$$

$$B = \{1, x, x^2\}$$

$$\tau(1) = \begin{bmatrix} 0 & 0 \\ 1 & 0 \end{bmatrix}$$

$$\tau(x) = \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix}$$

$$\tau(x^2) = \begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix}$$

$$\text{Hence, } [\tau]_{B,S} = \begin{bmatrix} 0 & 1 & 1 \\ 0 & 1 & 0 \\ 1 & 0 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

eg lecture  $\tau: P_3 \rightarrow P_2$ ,  $B = \{x^3 + 2x, x^2 + 2, 1+x, 1-x\}$  basis of  $P_3$  and

$$S = \{x^2, x, 1\} \text{ basis of } P_2. \quad [\tau]_{B,S} = \begin{bmatrix} 1 & 2 & -1 & 6 \\ 2 & -1 & 3 & 2 \\ 1 & 0 & 1 & 2 \end{bmatrix}. \quad \text{Find Ker}(\tau) \text{ and Im}(\tau).$$

note that  $\text{Ker}(\tau) = i_B^{-1}(\text{null}([\tau]_{B,S}))$ ,  $\text{Im}(\tau) = i_S^{-1}(\text{col}([\tau]_{B,S}))$ .

$$\begin{bmatrix} 1 & 2 & -1 & 6 \\ 2 & -1 & 3 & 2 \\ 1 & 0 & 1 & 2 \end{bmatrix} \xrightarrow{\text{REF}} \begin{bmatrix} 1 & 0 & 1 & 2 \\ 0 & 1 & -1 & 2 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

$$a = -c - 2d, \quad b = c - 2d$$

$$\text{null}([\tau]_{B,S}) = \text{Span} \left\{ \begin{bmatrix} -1 \\ 0 \\ 1 \\ 0 \end{bmatrix}, \begin{bmatrix} -2 \\ 0 \\ 0 \\ 1 \end{bmatrix} \right\}$$

$$\text{Ker}(\tau) = \text{Span} \left\{ i_B^{-1} \left( \begin{bmatrix} -1 \\ 0 \\ 1 \\ 0 \end{bmatrix} \right), i_B^{-1} \left( \begin{bmatrix} -2 \\ 0 \\ 0 \\ 1 \end{bmatrix} \right) \right\}$$

$$= \text{Span} \left\{ -x^3 + x^2 - x + 3, -2x^3 - 2x^2 - 5x - 3 \right\}$$

$$\text{col}([\tau]_{B,S}) = \text{Span} \left\{ \begin{bmatrix} 1 \\ 2 \\ 0 \end{bmatrix}, \begin{bmatrix} 2 \\ 0 \\ 1 \end{bmatrix} \right\}$$

$$\text{Im}(\tau) = \text{Span} \left\{ i_S^{-1} \left( \begin{bmatrix} 1 \\ 2 \\ 0 \end{bmatrix} \right), i_S^{-1} \left( \begin{bmatrix} 2 \\ 0 \\ 1 \end{bmatrix} \right) \right\}$$

$$= \text{Span} \left\{ x^2 + 2x + 1, 2x^2 - x \right\}$$

### INNER PRODUCT

The map that assigns a real number to a pair of vectors,  $u, v \in V$ , is an inner product  $\langle u, v \rangle$  if the following conditions hold:

1. linearity:  $\langle d_1 u_1 + d_2 u_2, v \rangle = d_1 \langle u_1, v \rangle + d_2 \langle u_2, v \rangle$

2. symmetric:  $\langle u, v \rangle = \langle v, u \rangle$

3. positive definite:  $\langle u, u \rangle \geq 0$  and  $\langle u, u \rangle = 0 \iff u = 0$ .

Hilroy

let  $A$  be a symmetric matrix.  $A$  is said to be positive definite if:

1.  $\forall u \in \mathbb{R}^n, u^T A u \geq 0$

2.  $u^T A u = 0 \iff u = 0$ .

In general,  $A$  is positive definite if its eigenvalues are positive and it is a symmetric matrix.

in the course: A1 4 Q1

eg A1 4 Q1 let  $\langle u, v \rangle = u^T A v$ . Is  $\langle u, v \rangle$  an inner product for the following  $A$ s?

a)  $A = \begin{bmatrix} 3 & 0 \\ 1 & 3 \end{bmatrix}$

No, as  $A$  is not symmetric, so  $\langle u, v \rangle \neq \langle v, u \rangle$

b)  $A = \begin{bmatrix} 1 & -2 \\ -2 & 1 \end{bmatrix}$

$A$  must be positive definite:  $\langle u, u \rangle = u^T A u \geq 0$ .

$$\det(A - \lambda I) = \det \begin{pmatrix} 1-\lambda & -2 \\ -2 & 1-\lambda \end{pmatrix} \\ = (1-\lambda)^2 - 4 = 0$$

$\lambda_1 = -1, \lambda_2 = 3 \Rightarrow$  not positive definite, not inner product.

c)  $A = \begin{bmatrix} 3 & 2 & 2 \\ 2 & 3 & 2 \\ 2 & 2 & 3 \end{bmatrix}$

$A$  is both symmetric and positive definite, hence  $\langle u, v \rangle$  is an inner prod.

### ORTHOGONAL VECTORS

The norm of  $u \in V$ ,  $V$  is an inner product space, is denoted

$$\|u\| = \sqrt{\langle u, u \rangle}$$

Orthogonality: 2 vectors,  $u, v \in V$ , are said to be orthogonal when  $\langle u, v \rangle = 0$ .

Properties:

- Cauchy-Schwarz inequality:  $|\langle u, v \rangle| \leq \sqrt{\langle u, u \rangle} \cdot \sqrt{\langle v, v \rangle}$

- Pythagorean equality: if  $\langle u, v \rangle = 0$ ,  $\|u+v\|^2 = \|u\|^2 + \|v\|^2$

## ORTHOGONAL BASIS

Some definitions:

- an orthogonal set is a set wherein any 2 elements are orthogonal to each other.  $S = \{u_1, \dots, u_n\}$ ,  $\langle u_i, u_j \rangle = 0$ ,  $i \neq j$
- proper orthogonal set: orthogonal set excluding  $O_V$
- orthonormal set: normalized orthogonal set,  $\|u_i\| = 1 \quad \forall i$

Every finite (proper) orthogonal set is linearly independent.

An orthogonal basis of  $V$  is the orthogonal set with  $n$  vectors,  $\dim(V) = n$ . Let  $B = \{u_1, \dots, u_n\}$  be an orthogonal basis of  $V$ . Every  $v \in V$  can be written as:  $v = \sum_{i=1}^n \frac{\langle v, u_i \rangle}{\langle u_i, u_i \rangle} u_i$

When  $B$  is orthonormal, this simplifies to  $v = \sum_{i=1}^n \langle v, u_i \rangle u_i$ .

e.g. lecture  $V = P_1$ ,  $\langle f, g \rangle = \int_1^1 f(t) g(t) dt$ . Find an orthogonal basis of  $V$ , then an orthonormal basis.

Let  $p_1(x) = 1$ . Want to find  $p_2(x)$  s.t.  $\langle p_1, p_2 \rangle = 0$ .

Let  $p_2(x) = ax + b$ .  $\Rightarrow \langle p_1, p_2 \rangle = \int_1^1 ax + b dx = 2b \Rightarrow b = 0$

$p_2(x) = x$

$B = \{1, x\}$  is an orthogonal basis of  $V$ .

$$\|p_1\| = \sqrt{\langle p_1, p_1 \rangle} = \sqrt{2}$$

$$\|p_2\| = \sqrt{\langle p_2, p_2 \rangle} = \sqrt{\frac{2}{3}}$$

Hence, the orthonormal basis of  $V$  is  $\left\{ \frac{1}{\sqrt{2}}, \frac{\sqrt{\frac{2}{3}}}{\sqrt{2}}x \right\}$

e.g. A4 Q4  $V$  is finite-dimensional inner product space.  $T: V \rightarrow \mathbb{R}$ . Show that there exists a unique vector  $u_0$  such that  $T(v) = \langle u_0, v \rangle$ ,  $\forall v \in V$ .

Let  $B = \{u_1, u_2, \dots, u_n\}$  be an orthonormal basis of  $B$ .

Hence  $v \in V$  can be expressed as  $v = \sum_{i=1}^n \langle v, u_i \rangle u_i$ .

$$T(v) = T\left(\sum_{i=1}^n \langle v, u_i \rangle u_i\right)$$

~~$= \sum_{i=1}^n T(u_i) \langle u_i, v \rangle$~~

$$= \langle \sum_{i=1}^n T(u_i) u_i, v \rangle$$

$$\text{Thus, } u_0 = \sum_{i=1}^n T(u_i) u_i$$

Hilroy

This  $u_0$  is unique:

Assume that  $\langle v, u_1 \rangle = \langle v, u_2 \rangle = T(v)$ ,  $\forall v \in V$

$$\langle v, u_1 \rangle - \langle v, u_2 \rangle = 0 \Rightarrow \langle v, u_1 - u_2 \rangle = 0$$

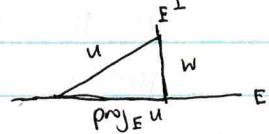
$$u_1 - u_2 = 0 \Rightarrow u_1 = u_2.$$

### ORTHOGONAL PROJECTION

Let  $V$  be a vector space equipped with an inner product.  $E$  is a subspace of  $V$ ,  $\dim(E) = n$ ,  $B = \{u_1, \dots, u_n\}$  is an orthogonal basis of  $E$ .

For all  $u \in V$ , there is a unique vector  $p$  in  $E$  such that the vector  $w = u - p$  is orthogonal to every vector in  $E$ .  $p$  is the projection of  $u$  onto  $E$ :

$$\text{proj}_E u = \sum_{i=1}^n \frac{\langle u, u_i \rangle}{\langle u_i, u_i \rangle} u_i$$



$$\text{If } B \text{ is an orthonormal basis, } \text{proj}_E u = \sum_{i=1}^n \langle u, u_i \rangle u_i$$

Some properties:

$$1. \text{ Bessel inequality: } \|u\|^2 \geq \sum_{i=1}^n \frac{\langle u, u_i \rangle^2}{\langle u_i, u_i \rangle}, \quad \forall u \in V$$

$$2. \text{ Parseval inequality: } \|u\|^2 = \sum_{i=1}^n \frac{\langle u, u_i \rangle^2}{\langle u_i, u_i \rangle}, \quad \forall u \in E.$$

e.g. A14 Q3  $D = \{-1, 0, 1\}$ . The inner product on  $F(D)$  is defined as

$$\langle f, g \rangle = f(-1)g(-1) + 2f(0)g(0) + 4f(1)g(1).$$

$E$  is the subspace of all even functions defined on  $D$ .

$$g(x) = x^2 + x, \quad \forall x \in D. \quad \text{Find } \text{proj}_E g.$$

Note: even functions:  $f(1) = f(-1)$

$$\text{Basis of } E = \{f_1, f_2\}, \text{ where } f_1 = \begin{cases} 1 & \text{if } x=1 \text{ or } -1 \\ 0 & \text{if } x=0 \end{cases}$$

$$\text{and } f_2 = \begin{cases} 1 & \text{if } x=0 \\ 0 & \text{if } x=1 \text{ or } -1 \end{cases}$$

$$\langle f_1, f_2 \rangle = 0, \text{ so this is an orthogonal basis.}$$

$$\begin{aligned} \text{proj}_E g &= \sum_{i=1}^2 \frac{\langle f_i, g \rangle}{\langle f_i, f_i \rangle} f_i = \frac{\langle f_1, g \rangle}{\langle f_1, f_1 \rangle} f_1 + \frac{\langle f_2, g \rangle}{\langle f_2, f_2 \rangle} f_2 \\ &= \frac{8}{5} f_1 + 0 f_2 \\ &= \frac{8}{5} f_1 \end{aligned}$$

### GRAM-SCHMIDT ORTHOGONALIZATION PROCESS

Suppose  $B = \{u_1, u_2, \dots, u_n\}$  is a basis of  $V$ , an inner product space. With the Gram-Schmidt algorithm, we can use  $B$  to construct an orthogonal basis  $\{v_1, v_2, \dots, v_n\}$  of  $V$ :

$$1. \text{ set } v_1 = u_1$$

$$2. \quad v_2 = u_2 - \frac{\langle u_2, v_1 \rangle}{\langle v_1, v_1 \rangle} v_1$$

⋮

$$v_n = u_n - \frac{\langle u_n, v_1 \rangle}{\langle v_1, v_1 \rangle} v_1 - \frac{\langle u_n, v_2 \rangle}{\langle v_2, v_2 \rangle} v_2 - \dots - \frac{\langle u_n, v_{n-1} \rangle}{\langle v_{n-1}, v_{n-1} \rangle} v_{n-1}$$

$$\text{In general, } v_k = u_k - \text{proj}_{E_{k-1}} u_k$$

e.g. lecture  $V = P_2$ ,  $\langle f, g \rangle = \int_1^2 f(t) g(t) dt$ .  $B = \{1, x, x^2\}$  is a basis of  $P_2$ . Find an orthogonal basis for  $V$ .

Set orthogonal basis  $\{q_1, q_2, q_3\}$ .

$$\text{Set } q_1 = 1$$

$$q_2 = x - \frac{\langle p_2, q_1 \rangle}{\langle q_1, q_1 \rangle} q_1$$

$$= x$$

$$q_3 = x^2 - \frac{\langle p_3, q_1 \rangle}{\langle q_1, q_1 \rangle} q_1 - \frac{\langle p_3, q_2 \rangle}{\langle q_2, q_2 \rangle} q_2$$

$$= x^2 - \frac{1}{3}$$

$$\text{orthogonal basis} = \{1, x, x^2 - \frac{1}{3}\}$$

$$\|q_1\| = \sqrt{2}$$

$$\|q_2\| = \sqrt{\frac{2}{3}}$$

$$\|q_3\| = \sqrt{\frac{8}{45}}$$

$$\text{orthonormal basis} = \left\{ \frac{1}{\sqrt{2}}, \sqrt{\frac{2}{3}}x, \sqrt{\frac{45}{8}}(x^2 - \frac{1}{3}) \right\}$$

### ORTHOGONAL DIAGONALIZATION

Given an  $n \times n$  symmetric  $A$ ,  $A = PDP^{-1}$ ,  $P^T = P^{-1}$ .

If  $\lambda_1$  and  $\lambda_2$  are distinct eigenvalues of  $A$ ,  $x_1$  and  $x_2$ , the corresponding eigenvectors are orthogonal i.e.  $x_1^T x_2 = 0$ .

!! Approach for orthogonal diagonalization

1. diagonalize  $A$  as usual:  $A = Q D Q^{-1}$
2. use columns of  $Q$  as ~~orthogonal~~ vectors in a basis
3. apply Gram-Schmidt to find the orthonormal basis, ~~which make up the columns of  $P$~~  such that  $A = P D P^T$  and then normalize it
4. the orthonormal basis makes up the columns of  $P$  such that  $A = P D P^T$ .

e.g. A4 Q5  $A = \begin{bmatrix} 1 & 2 & 2 \\ 2 & 1 & 2 \\ 2 & 2 & 1 \end{bmatrix}$ . Find  $P$  and  $D$  for  $A = P D P^T$ .

$$\det(A - \lambda I) = \det \begin{bmatrix} 1-\lambda & 2 & 2 \\ 2 & 1-\lambda & 2 \\ 2 & 2 & 1-\lambda \end{bmatrix}$$

$$= (1-\lambda)^3 - 12(1-\lambda) + 16 = 0$$

$$\lambda = 5 \text{ or } \lambda = -1$$

eigenvectors:  $\lambda = 5$ :  $\begin{bmatrix} -4 & 2 & 2 \\ 2 & -4 & 2 \\ 2 & 2 & -4 \end{bmatrix} \xrightarrow{\text{RREF}} \begin{bmatrix} 1 & 0 & -1 \\ 0 & 1 & -1 \\ 0 & 0 & 0 \end{bmatrix} \Rightarrow \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}$

$$\lambda = -1: \begin{bmatrix} 2 & 2 & 2 \\ 2 & 2 & 2 \\ 2 & 2 & 2 \end{bmatrix} \xrightarrow{\text{RREF}} \begin{bmatrix} 1 & 1 & 1 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix} \Rightarrow \begin{bmatrix} 1 \\ -1 \\ 0 \end{bmatrix}, \begin{bmatrix} 1 \\ 0 \\ -1 \end{bmatrix}$$

$$A = Q D Q^{-1}, \quad D = \begin{bmatrix} 5 & 0 & 0 \\ 0 & -1 & 0 \\ 0 & 0 & 1 \end{bmatrix}, \quad Q = \begin{bmatrix} 1 & 1 & 1 \\ 1 & -1 & 0 \\ 1 & 0 & -1 \end{bmatrix}$$

Let  $u_i = i^{\text{th}}$  column in  $Q$ :

$$p_1 = u_1 = \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}$$

$$p_2 = u_2 - \frac{p_1 \cdot u_2}{p_1 \cdot p_1} p_1 = \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}$$

$$p_3 = u_3 - \frac{p_1 \cdot u_3}{p_1 \cdot p_1} p_1 - \frac{p_2 \cdot u_3}{p_2 \cdot p_2} p_2 = \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix} - \frac{1}{2} \begin{bmatrix} 1 \\ -1 \\ 0 \end{bmatrix} = \begin{bmatrix} 1/2 \\ 1/2 \\ -1 \end{bmatrix}$$

$$\|p_1\| = \sqrt{3}$$

$$\|p_2\| = \sqrt{2}$$

$$\|p_3\| = \sqrt{\frac{3}{2}}$$

Hence,  $A = P D P^T$ ,  $D = \begin{bmatrix} 5 & 0 & 0 \\ 0 & -1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$

$$P = \begin{bmatrix} \frac{1}{\sqrt{3}} & \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{6}} \\ \frac{1}{\sqrt{3}} & -\frac{1}{\sqrt{2}} & \frac{1}{\sqrt{6}} \\ \frac{1}{\sqrt{3}} & 0 & -\frac{2}{\sqrt{6}} \end{bmatrix}$$

## ORTHOGONAL COMPLEMENTS

Let  $S$  be a subset of  $V$ , an inner product space. The orthogonal set to  $S$  is denoted  $S^\perp = \{v \in V \mid \langle u, v \rangle = 0, \forall u \in S\}$

$S^\perp$  is a subspace of  $V$ .

Assuming  $S$  is finite,  $S^\perp = (\text{Span}\{S\})^\perp$

For  $E$ , a subspace of  $V$  with finite dimension,  $E \oplus E^\perp = V$ ,  $E^\perp$  is the orthogonal complement of  $E$ .

In most cases,  $(E^\perp)^\perp = E$ .

e.g. lecture  $V = P_2$ ,  $\langle f, g \rangle = \int_{-1}^1 f(t)g(t) dt$ ,  $E = \{f \in P_2 \mid f(1) = f(-1) = 0\}$ .

Find a basis of  $E^\perp$ .

$$E = \text{Span}\{x^2 - 1\}$$

$$E^\perp = \{p \in P_2 \mid \langle p, f \rangle = 0\}, f = x^2 - 1$$

$$p(x) = ax^2 + bx + c \Rightarrow \langle p, f \rangle = \int_{-1}^1 (ax^2 + bx + c)(x^2 - 1) dx = 0 \\ \Rightarrow a + 5c = 0$$

$$p(x) = (-5c)x^2 + bx + c = c(1 - 5x^2) + bx$$

$$\text{Hence, } E^\perp = \text{Span}\{1 - 5x^2, x\}$$

e.g. lecture  $V = M_{2 \times 2}$ ,  $\langle A, B \rangle = \text{tr}(AB^T)$ .  $E = \{M \in V \mid M = M^T\}$ . Hence,

$$E = \text{Span}\left\{\begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix}, \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix}\right\}. \text{Find } E^\perp \text{'s basis.}$$

$$E^\perp = \{M \in V \mid \text{tr}(MA_1^T) = \text{tr}(MA_2^T) = \text{tr}(MA_3^T) = 0\}$$

$$\text{let } M = \begin{bmatrix} a & b \\ c & d \end{bmatrix} : \text{tr}(MA_1^T) = 0 \Rightarrow a = 0$$

$$\text{tr}(MA_2^T) = 0 \Rightarrow d = 0$$

$$\text{tr}(MA_3^T) = 0 \Rightarrow b = -c$$

$$\text{Hence, } E^\perp = \text{Span}\left\{\begin{bmatrix} 0 & 1 \\ -1 & 0 \end{bmatrix}\right\}$$