

# Linear Algebra and Applications

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References:

**-Elementary Linear Algebra-Applications Version",**  
Howard Anton and Chris Rorres, 9<sup>th</sup> Edition, Wiley, 2010.

# Definitions

- If  $\mathbf{v}$  and  $\mathbf{w}$  are any two vectors, then the **sum**  $\mathbf{v} + \mathbf{w}$  is the vector determined as follows:
  - Position the vector  $\mathbf{w}$  so that its initial point coincides with the terminal point of  $\mathbf{v}$ . The vector  $\mathbf{v} + \mathbf{w}$  is represented by the arrow from the initial point of  $\mathbf{v}$  to the terminal point of  $\mathbf{w}$ .
- If  $\mathbf{v}$  and  $\mathbf{w}$  are any two vectors, then the **difference** of  $\mathbf{w}$  from  $\mathbf{v}$  is defined by  $\mathbf{v} - \mathbf{w} = \mathbf{v} + (-\mathbf{w})$ .
- If  $\mathbf{v}$  is a nonzero vector and  $k$  is nonzero real number (scalar), then the product  $k\mathbf{v}$  is defined to be the vector whose length is  $|k|$  times the length of  $\mathbf{v}$  and whose direction is the same as that of  $\mathbf{v}$  if  $k > 0$  and opposite to that of  $\mathbf{v}$  if  $k < 0$ . We define  $k\mathbf{v} = \mathbf{0}$  if  $k = 0$  or  $\mathbf{v} = \mathbf{0}$ .
- A vector of the form  $k\mathbf{v}$  is called a **scalar multiple**.

# Norm of a Vector

- The **length** of a vector  $\mathbf{u}$  is often called the **norm** of  $\mathbf{u}$  and is denoted by  $\|\mathbf{u}\|$ .
- It follows from the Theorem of Pythagoras that the norm of a vector  $\mathbf{u} = (u_1, u_2, u_3)$  in 3-space is

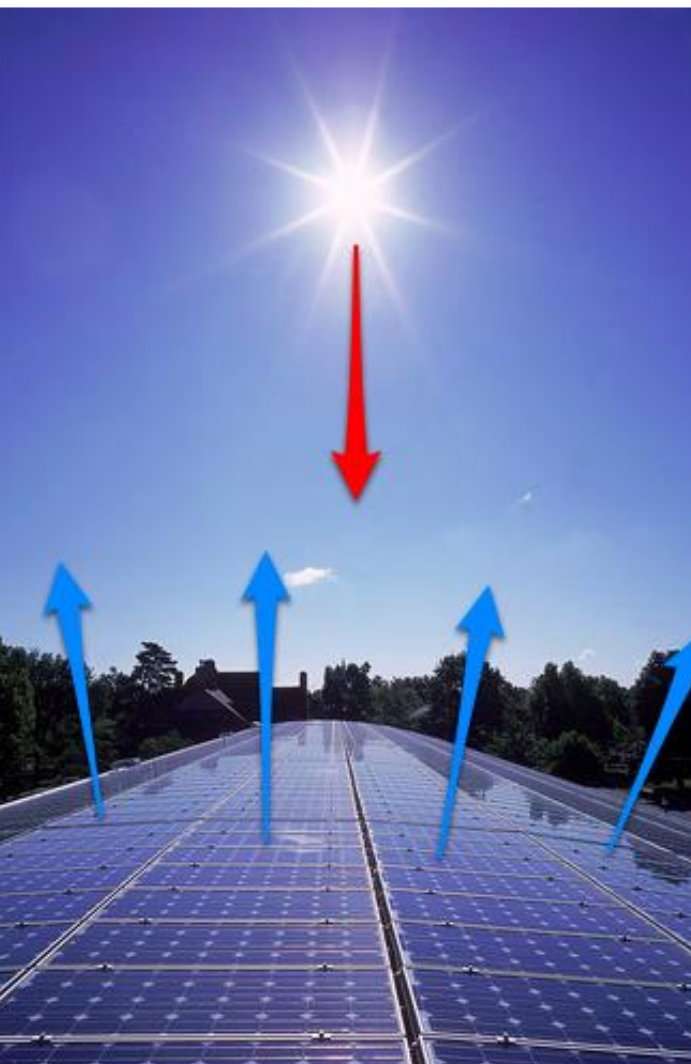
$$\|\mathbf{u}\| = \sqrt{u_1^2 + u_2^2 + u_3^2}$$

- A vector of norm 1 is called a **unit vector**.
- The distance between two points is the norm of the vector.
- The length of the vector  $k\mathbf{u} = \|k\mathbf{u}\| = |k| \|\mathbf{u}\|$ .

# Definitions

- Let  $\mathbf{u}$  and  $\mathbf{v}$  be two nonzero vectors in 2-space or 3-space, and assume these vectors have been positioned so their initial points coincided. By the **angle between  $\mathbf{u}$  and  $\mathbf{v}$** , we shall mean the angle  $\theta$  determined by  $\mathbf{u}$  and  $\mathbf{v}$  that satisfies  $0 \leq \theta \leq \pi$ .
- If  $\mathbf{u}$  and  $\mathbf{v}$  are vectors in 2-space or 3-space and  $\theta$  is the angle between  $\mathbf{u}$  and  $\mathbf{v}$ , then the **dot product or Euclidean inner product  $\mathbf{u} \cdot \mathbf{v}$**  is defined by

$$\mathbf{u} \cdot \mathbf{v} = \begin{cases} \|\mathbf{u}\| \|\mathbf{v}\| \cos \theta & \text{if } \mathbf{u} \neq \mathbf{0} \text{ and } \mathbf{v} \neq \mathbf{0} \\ 0 & \text{if } \mathbf{u} = \mathbf{0} \text{ or } \mathbf{v} = \mathbf{0} \end{cases}$$



# Example

- If the angle between the vectors  $\mathbf{u} = (0,0,1)$  and  $\mathbf{v} = (0,2,2)$  is  $45^\circ$ , then

$$\mathbf{u} \cdot \mathbf{v} = \|\mathbf{u}\| \|\mathbf{v}\| \cos \theta = \sqrt{0+0+1} \sqrt{0+4+4} \cdot \left( \frac{1}{\sqrt{2}} \right) = 2$$

$$\mathbf{u} \cdot \mathbf{v} = (u_1, u_2, u_3) \cdot (v_1, v_2, v_3) = u_1 v_1 + u_2 v_2 + u_3 v_3 = 2$$

$$\cos \theta = \frac{\mathbf{u} \cdot \mathbf{v}}{\|\mathbf{u}\| \|\mathbf{v}\|} = \frac{2}{\sqrt{0+0+1} \sqrt{0+4+4}} = \frac{1}{\sqrt{2}}$$

# Theorems

$$\mathbf{u} \cdot \mathbf{v} = \begin{cases} \|\mathbf{u}\| \|\mathbf{v}\| \cos \theta & \text{if } \mathbf{u} \neq \mathbf{0} \text{ and } \mathbf{v} \neq \mathbf{0} \\ 0 & \text{if } \mathbf{u} = \mathbf{0} \text{ or } \mathbf{v} = \mathbf{0} \end{cases}$$

## ■ Theorem 3.3.1

□ Let  $\mathbf{u}$  and  $\mathbf{v}$  be vectors in 2- or 3-space.

■  $\mathbf{v} \cdot \mathbf{v} = \|\mathbf{v}\|^2$ ; that is,  $\|\mathbf{v}\| = (\mathbf{v} \cdot \mathbf{v})^{1/2}$

■ If the vectors  $\mathbf{u}$  and  $\mathbf{v}$  are nonzero and  $\theta$  is the angle between them, then

□  $\theta$  is acute if and only if  $\mathbf{u} \cdot \mathbf{v} > 0$

□  $\theta$  is obtuse if and only if  $\mathbf{u} \cdot \mathbf{v} < 0$

□  $\theta = \pi/2$  if and only if  $\mathbf{u} \cdot \mathbf{v} = 0$

## ■ Theorem 3.3.2 (Properties of the Dot Product)

□ If  $\mathbf{u}$ ,  $\mathbf{v}$  and  $\mathbf{w}$  are vectors in 2- or 3-space, and  $k$  is a scalar, then

■  $\mathbf{u} \cdot \mathbf{v} = \mathbf{v} \cdot \mathbf{u}$

■  $\mathbf{u} \cdot (\mathbf{v} + \mathbf{w}) = \mathbf{u} \cdot \mathbf{v} + \mathbf{u} \cdot \mathbf{w}$

■  $k(\mathbf{u} \cdot \mathbf{v}) = (k\mathbf{u}) \cdot \mathbf{v} = \mathbf{u} \cdot (k\mathbf{v})$

■  $\mathbf{v} \cdot \mathbf{v} > 0$  if  $\mathbf{v} \neq \mathbf{0}$ , and  $\mathbf{v} \cdot \mathbf{v} = 0$  if  $\mathbf{v} = \mathbf{0}$

# Orthogonal Vectors

## ■ Definition

- Perpendicular vectors are also called **orthogonal** vectors.
- Two **nonzero** vectors are orthogonal if and only if their dot product is zero.
- To indicate that **u** and **v** are orthogonal vectors we write

$$\mathbf{u} \perp \mathbf{v}.$$

## ■ Example

- Show that in 2-space the nonzero vector  $\mathbf{n} = (a,b)$  is perpendicular to the line  $ax + by + c = 0$ .



## Solution

Let  $P_1(x_1, y_1)$  and  $P_2(x_2, y_2)$  be distinct points on the line, so that

$$ax_1 + by_1 + c = 0$$

$$ax_2 + by_2 + c = 0$$

Since the vector  $\overrightarrow{P_1P_2} = (x_2 - x_1, y_2 - y_1)$  runs along the line (Figure 3.3.5), we need only show that  $\mathbf{n}$  and  $\overrightarrow{P_1P_2}$  are perpendicular. But on subtracting the equations in (6), we obtain

$$a(x_2 - x_1) + b(y_2 - y_1) = 0$$

which can be expressed in the form

$$(a, b) \cdot (x_2 - x_1, y_2 - y_1) = 0 \quad \text{or} \quad \mathbf{n} \cdot \overrightarrow{P_1P_2} = 0$$

Thus  $\mathbf{n}$  and  $\overrightarrow{P_1P_2}$  are perpendicular.

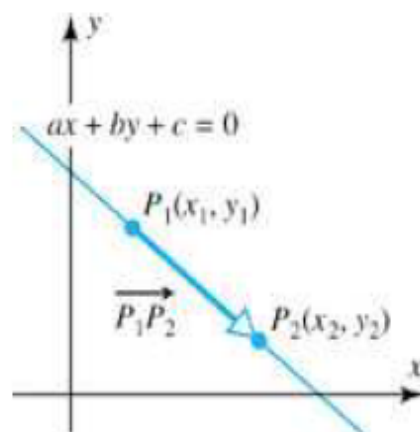
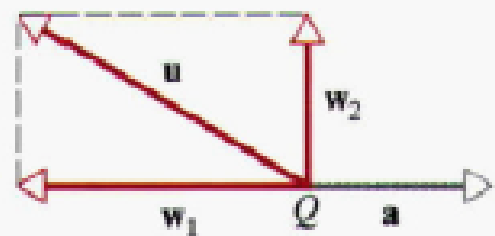
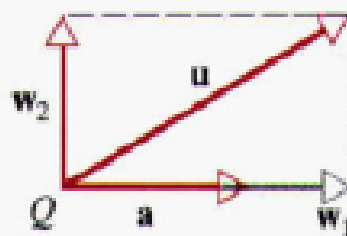
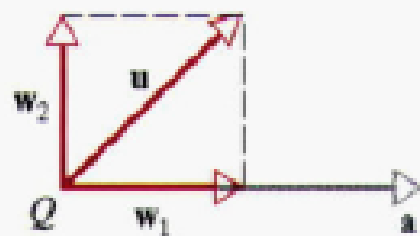


Figure 3.3.5

# An Orthogonal Projection

- To "decompose" a vector  $\mathbf{u}$  into a sum of two terms, one *parallel* to a specified nonzero vector  $\mathbf{a}$  and the other *perpendicular* to  $\mathbf{a}$ .
- We have  $\mathbf{w}_2 = \mathbf{u} - \mathbf{w}_1$  and  $\mathbf{w}_1 + \mathbf{w}_2 = \mathbf{w}_1 + (\mathbf{u} - \mathbf{w}_1) = \mathbf{u}$
- The vector  $\mathbf{w}_1$  is called the orthogonal projection of  $\mathbf{u}$  on  $\mathbf{a}$  or sometimes the *vector component of  $\mathbf{u}$  along  $\mathbf{a}$* , and denoted by  $\text{proj}_{\mathbf{a}} \mathbf{u}$
- The vector  $\mathbf{w}_2$  is called the *vector component of  $\mathbf{u}$  orthogonal to  $\mathbf{a}$* , and denoted by  $\mathbf{w}_2 = \mathbf{u} - \text{proj}_{\mathbf{a}} \mathbf{u}$



# Theorem 3.3.3

$$w_1 = \text{proj}_a u$$

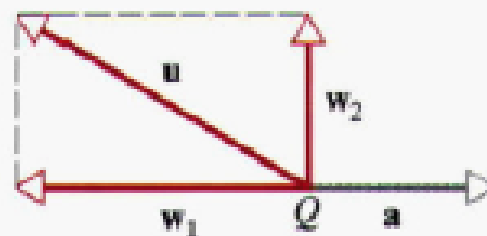
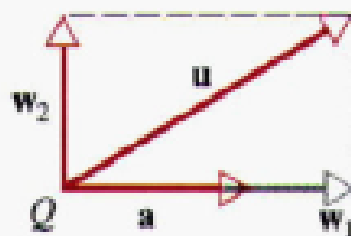
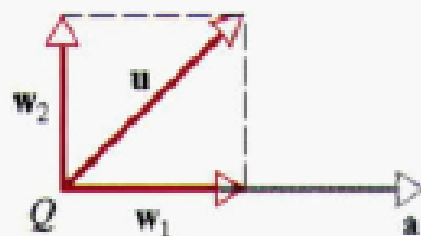
$$w_2 = u - \text{proj}_a u$$

- If  $u$  and  $a$  are vectors in 2-space or 3-space and if  $a \neq 0$ , then

$$\text{proj}_a u = \frac{u \cdot a}{\|a\|^2} a \quad (\text{vector component of } u \text{ along } a)$$

$$u - \text{proj}_a u = u - \frac{u \cdot a}{\|a\|^2} a \quad (\text{vector component of } u \text{ orthogonal to } a)$$

$$\|\text{proj}_a u\| = \frac{|u \cdot a|}{\|a\|} = \|u\| |\cos \theta|$$



# Example

$$\text{proj}_a u = \frac{u \cdot a}{\|a\|^2} a$$
$$u - \text{proj}_a u = u - \frac{u \cdot a}{\|a\|^2} a$$

Let  $u = (2, -1, 3)$  and  $a = (4, -1, 2)$ . Find the vector component of  $u$  along  $a$  and the vector component of  $u$  orthogonal to  $a$ .

■ Solution:

$$u \cdot a = (2)(4) + (-1)(-1) + (3)(2) = 15$$

$$\|a\|^2 = 4^2 + (-1)^2 + 2^2 = 21$$

Thus, the vector component of  $u$  along  $a$  is

$$\text{proj}_a u = \frac{u \cdot a}{\|a\|^2} a = \frac{15}{21} (4, -1, 2) = \left(\frac{20}{7}, -\frac{5}{7}, \frac{10}{7}\right)$$

and the vector component of  $u$  orthogonal to  $a$  is

$$u - \text{proj}_a u = (2, -1, 3) - \left(\frac{20}{7}, -\frac{5}{7}, \frac{10}{7}\right) = \left(-\frac{6}{7}, -\frac{2}{7}, \frac{11}{7}\right)$$

Verify that the vector  $u - \text{proj}_a u$  and  $a$  are perpendicular by showing that their dot product is zero.

# Cross Product

## ■ Definition

- If  $\mathbf{u} = (u_1, u_2, u_3)$  and  $\mathbf{v} = (v_1, v_2, v_3)$  are vectors in 3-space, then the cross product  $\mathbf{u} \times \mathbf{v}$  is the vector defined by

$$\mathbf{u} \times \mathbf{v} = (u_2 v_3 - u_3 v_2, u_3 v_1 - u_1 v_3, u_1 v_2 - u_2 v_1)$$

or in determinant notation

$$\mathbf{u} \times \mathbf{v} = \left( \begin{vmatrix} u_2 & u_3 \\ v_2 & v_3 \end{vmatrix}, -\begin{vmatrix} u_1 & u_3 \\ v_1 & v_3 \end{vmatrix}, \begin{vmatrix} u_1 & u_2 \\ v_1 & v_2 \end{vmatrix} \right)$$

## ■ Example

- Find  $\mathbf{u} \times \mathbf{v}$ , where  $\mathbf{u} = (1, 2, -2)$  and  $\mathbf{v} = (3, 0, 1)$ .

$$\begin{aligned} \mathbf{u} \times \mathbf{v} &= \left( \begin{vmatrix} 2 & -2 \\ 0 & 1 \end{vmatrix}, -\begin{vmatrix} 1 & -2 \\ 3 & 1 \end{vmatrix}, \begin{vmatrix} 1 & 2 \\ 3 & 0 \end{vmatrix} \right) \\ &= (2, -7, -6) \end{aligned}$$

# Theorems

## ■ Theorem 3.4.1 (Relationships Involving Cross Product and Dot Product)

□ If  $\mathbf{u}$ ,  $\mathbf{v}$  and  $\mathbf{w}$  are vectors in 3-space, then

■  $\mathbf{u} \cdot (\mathbf{u} \times \mathbf{v}) = 0$

■  $\mathbf{v} \cdot (\mathbf{u} \times \mathbf{v}) = 0$

■  $\|\mathbf{u} \times \mathbf{v}\|^2 = \|\mathbf{u}\|^2\|\mathbf{v}\|^2 - (\mathbf{u} \cdot \mathbf{v})^2$  (Lagrange's identity)

■  $\mathbf{u} \times (\mathbf{v} \times \mathbf{w}) = (\mathbf{u} \cdot \mathbf{w}) \mathbf{v} - (\mathbf{u} \cdot \mathbf{v}) \mathbf{w}$  (relationship between cross & dot product)

■  $(\mathbf{u} \times \mathbf{v}) \times \mathbf{w} = (\mathbf{u} \cdot \mathbf{w}) \mathbf{v} - (\mathbf{v} \cdot \mathbf{w}) \mathbf{u}$  (relationship between cross & dot product)

## ■ Theorem 3.4.2 (Properties of Cross Product)

□ If  $\mathbf{u}$ ,  $\mathbf{v}$  and  $\mathbf{w}$  are any vectors in 3-space and  $k$  is any scalar, then

■  $\mathbf{u} \times \mathbf{v} = -(\mathbf{v} \times \mathbf{u})$

■  $\mathbf{u} \times (\mathbf{v} + \mathbf{w}) = \mathbf{u} \times \mathbf{v} + \mathbf{u} \times \mathbf{w}$

■  $(\mathbf{u} + \mathbf{v}) \times \mathbf{w} = \mathbf{u} \times \mathbf{w} + \mathbf{v} \times \mathbf{w}$

■  $k(\mathbf{u} \times \mathbf{v}) = (k\mathbf{u}) \times \mathbf{v} = \mathbf{u} \times (k\mathbf{v})$

■  $\mathbf{u} \times \mathbf{0} = \mathbf{0} \times \mathbf{u} = \mathbf{0}$

■  $\mathbf{u} \times \mathbf{u} = \mathbf{0}$

# Standard Unit Vectors

- The vectors

$$\mathbf{i} = (1,0,0), \mathbf{j} = (0,1,0), \mathbf{k} = (0,0,1)$$

have length 1 and lie along the coordinate axes. They are called the **standard unit vectors** in 3-space.

- Every vector  $\mathbf{v} = (v_1, v_2, v_3)$  in 3-space is expressible in terms of  $\mathbf{i}$ ,  $\mathbf{j}$ ,  $\mathbf{k}$  since we can write

$$\mathbf{v} = (v_1, v_2, v_3) = v_1(1,0,0) + v_2(0,1,0) + v_3(0,0,1) = v_1\mathbf{i} + v_2\mathbf{j} + v_3\mathbf{k}$$

- For example,  $(2, -3, 4) = 2\mathbf{i} - 3\mathbf{j} + 4\mathbf{k}$

- Note that

$$\begin{aligned}\mathbf{i} \times \mathbf{i} &= \mathbf{0}, & \mathbf{j} \times \mathbf{j} &= \mathbf{0}, & \mathbf{k} \times \mathbf{k} &= \mathbf{0} \\ \mathbf{i} \times \mathbf{j} &= \mathbf{k}, & \mathbf{j} \times \mathbf{k} &= \mathbf{i}, & \mathbf{k} \times \mathbf{i} &= \mathbf{j} \\ \mathbf{j} \times \mathbf{i} &= -\mathbf{k}, & \mathbf{k} \times \mathbf{j} &= -\mathbf{i}, & \mathbf{i} \times \mathbf{k} &= -\mathbf{j}\end{aligned}$$

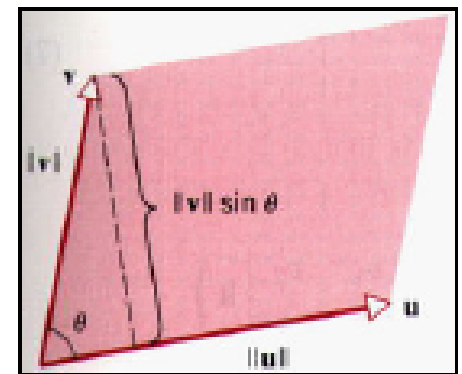
# Cross Product

- A cross product can be represented symbolically in the form of  $3 \times 3$  determinant:

$$\mathbf{u} \times \mathbf{v} = \begin{vmatrix} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ u_1 & u_2 & u_3 \\ v_1 & v_2 & v_3 \end{vmatrix} = \begin{vmatrix} u_2 & u_3 \\ v_2 & v_3 \end{vmatrix} \mathbf{i} - \begin{vmatrix} u_1 & u_3 \\ v_1 & v_3 \end{vmatrix} \mathbf{j} + \begin{vmatrix} u_1 & u_2 \\ v_1 & v_2 \end{vmatrix} \mathbf{k}$$

- Geometric interpretation of cross product:
  - From Lagrange's identity, we have

$$\|\mathbf{u} \times \mathbf{v}\| = \|\mathbf{u}\| \|\mathbf{v}\| \sin \theta$$





$$\mathbf{u} \times \mathbf{v} = \begin{vmatrix} \textcircled{i} & \textcircled{j} & \textcircled{k} \\ 1 & 2 & 1 \\ 0 & -1 & 2 \end{vmatrix} - \begin{vmatrix} 1 & 2 & 1 \\ 0 & -1 & 2 \end{vmatrix} + \begin{vmatrix} 1 & 2 & 1 \\ 0 & -1 & 2 \end{vmatrix}$$

$$= i ( 2 \times 2 - 1 \times (-1) ) - j ( 1 \times 2 - 1 \times 0 ) + k ( 1 \times (-1) - 2 \times 0 )$$

$$= 5i - 2j - 1k = (5, -2, -1)^T$$

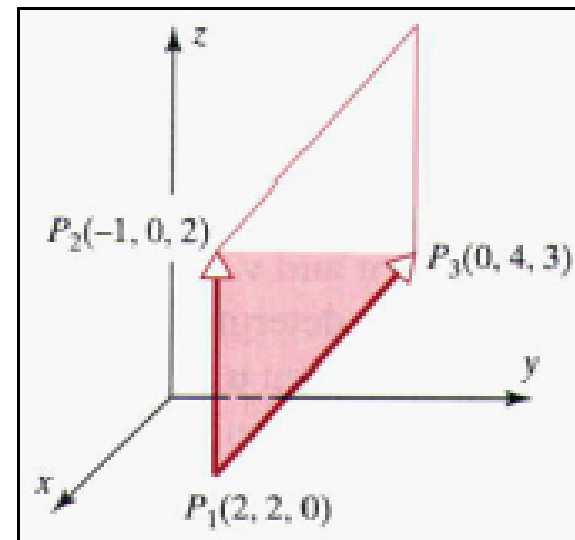
# Area of a Parallelogram

## ■ Theorem 3.4.3 (Area of a Parallelogram)

- If  $\mathbf{u}$  and  $\mathbf{v}$  are vectors in 3-space, then  $\|\mathbf{u} \times \mathbf{v}\|$  is equal to the area of the parallelogram determined by  $\mathbf{u}$  and  $\mathbf{v}$ .

## ■ Example

- Find the area of the triangle determined by the point  $(2,2,0)$ ,  $(-1,0,2)$ , and  $(0,4,3)$ .



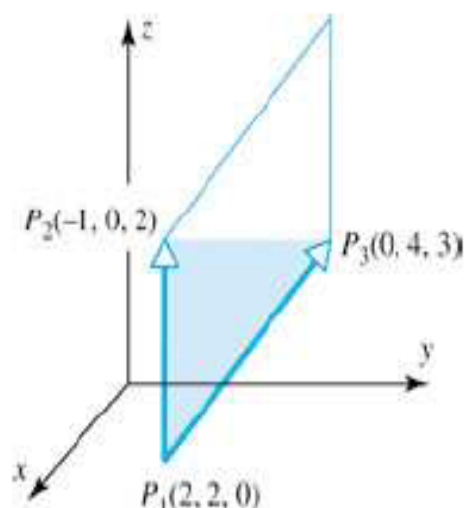
### Solution

The area  $A$  of the triangle is  $\frac{1}{2}$  the area of the parallelogram determined by the vectors  $\overrightarrow{P_1P_2}$  and  $\overrightarrow{P_1P_3}$  (Figure 3.4.5). Using the method discussed in Example 2 of Section 3.1,  $\overrightarrow{P_1P_2} = (-3, -2, 2)$  and  $\overrightarrow{P_1P_3} = (-2, 2, 3)$ . It follows that

$$\overrightarrow{P_1P_2} \times \overrightarrow{P_1P_3} = (-10, 5, -10)$$

and consequently,

$$A = \frac{1}{2} \|\overrightarrow{P_1P_2} \times \overrightarrow{P_1P_3}\| = \frac{1}{2}(15) = \frac{15}{2}$$



# Triple Product

## ■ Definition

- If  $\mathbf{u}$ ,  $\mathbf{v}$  and  $\mathbf{w}$  are vectors in 3-space, then  $\mathbf{u} \cdot (\mathbf{v} \times \mathbf{w})$  is called the scalar triple product of  $\mathbf{u}$ ,  $\mathbf{v}$  and  $\mathbf{w}$ .

$$\mathbf{u} \cdot (\mathbf{v} \times \mathbf{w}) = \begin{vmatrix} u_1 & u_2 & u_3 \\ v_1 & v_2 & v_3 \\ w_1 & w_2 & w_3 \end{vmatrix}$$

## ■ Remarks:

- The symbol  $(\mathbf{u} \cdot \mathbf{v}) \times \mathbf{w}$  make no sense.
- $\mathbf{u} \cdot (\mathbf{v} \times \mathbf{w}) = \mathbf{w} \cdot (\mathbf{u} \times \mathbf{v}) = \mathbf{v} \cdot (\mathbf{w} \times \mathbf{u})$

## Theorem 3.4.4

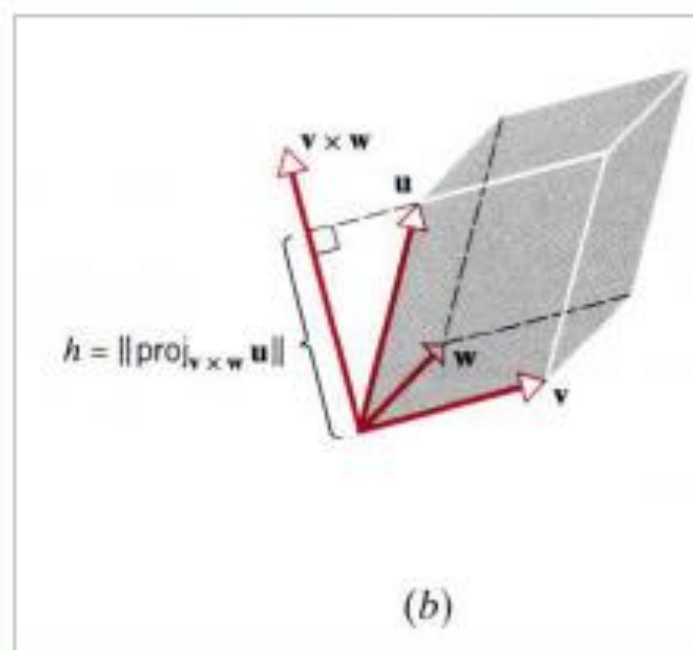
- The absolute value of the determinant  $\det \begin{bmatrix} u_1 & u_2 \\ v_1 & v_2 \end{bmatrix}$  is equal to the area of the parallelogram in 2-space determined by the vectors  $\mathbf{u} = (u_1, u_2)$ , and  $\mathbf{v} = (v_1, v_2)$ ,
- The absolute value of the determinant  $\det \begin{bmatrix} u_1 & u_2 & u_3 \\ v_1 & v_2 & v_3 \\ w_1 & w_2 & w_3 \end{bmatrix}$  is equal to the volume of the parallelepiped in 3-space determined by the vectors  $\mathbf{u} = (u_1, u_2, u_3)$ ,  $\mathbf{v} = (v_1, v_2, v_3)$ , and  $\mathbf{w} = (w_1, w_2, w_3)$ ,

# Remark

$$V = \left| \det \begin{bmatrix} u_1 & u_2 & u_3 \\ v_1 & v_2 & v_3 \\ w_1 & w_2 & w_3 \end{bmatrix} \right|$$

$$V = \left[ \begin{array}{l} \text{volume of parallelepiped} \\ \text{determined by } \mathbf{u}, \mathbf{v}, \text{ and } \mathbf{w} \end{array} \right] = |\mathbf{u} \cdot (\mathbf{v} \times \mathbf{w})|$$

$$\mathbf{u} \cdot (\mathbf{v} \times \mathbf{w}) = \begin{vmatrix} u_1 & u_2 & u_3 \\ v_1 & v_2 & v_3 \\ w_1 & w_2 & w_3 \end{vmatrix}$$



# Theorem 3.4.5

- If the vectors  $\mathbf{u} = (u_1, u_2, u_3)$ ,  $\mathbf{v} = (v_1, v_2, v_3)$ , and  $\mathbf{w} = (w_1, w_2, w_3)$  have the same initial point, then they lie in the same plane if and only if

$$\mathbf{u} \cdot (\mathbf{v} \times \mathbf{w}) = \begin{vmatrix} u_1 & u_2 & u_3 \\ v_1 & v_2 & v_3 \\ w_1 & w_2 & w_3 \end{vmatrix} = 0$$

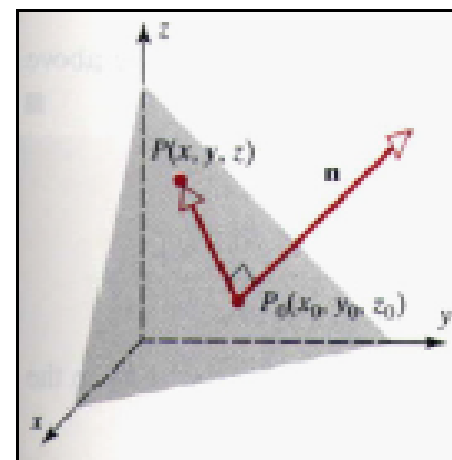
# Planes in 3-Space

- One can specify a plane in 3-space by giving its inclination and specifying one of its points.
- A convenient method for a plane is to specify a nonzero vector, called a **normal**, that is perpendicular to the plane.
- The **point-normal** form of the equation of a plane:

$$\mathbf{n} = (a, b, c)$$

$$\mathbf{n} \cdot \overrightarrow{P_0P} = 0$$

$$a(x-x_0) + b(y-y_0) + c(z-z_0) = 0$$





## Example

Find an equation of the plane passing through the point  $(3, -1, 7)$  and perpendicular to the vector  $\mathbf{n} = (4, 2, -5)$ .

*Solution.*

From (2) a point-normal form is

$$4(x - 3) + 2(y + 1) - 5(z - 7) = 0$$



By multiplying out and collecting terms, (2) can be rewritten in the form

$$ax + by + cz + d = 0$$

where  $a$ ,  $b$ ,  $c$ , and  $d$  are constants, and  $a$ ,  $b$ , and  $c$  are not all zero. For example, the equation in Example 1 can be rewritten as

$$4x + 2y - 5z + 25 = 0$$

# Theorem 3.5.1

- If  $a$ ,  $b$ ,  $c$ , and  $d$  are constants and  $a$ ,  $b$ , and  $c$  are not all zero, then the graph of the equation

$$ax + by + cz + d = 0$$

is a plane having the vector  $\mathbf{n} = (a, b, c)$  as a normal.

- Remark:

- The above equation is a linear equation in  $x$ ,  $y$ , and  $z$ ; it is called the **general form** of the equation of a plane.

- Theorem 3.5.2 (Distance between a Point and a Plane)

- The distance  $D$  between a point  $P_0(x_0, y_0, z_0)$  and the plane  $ax + by + cz + d = 0$  is

$$D = \frac{|ax_0 + by_0 + cz_0 + d|}{\sqrt{a^2 + b^2 + c^2}}$$

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## Example

Find the equation of the plane passing through the points  $P_1(1, 2, -1)$ ,  $P_2(2, 3, 1)$ , and  $P_3(3, -1, 2)$ .

*Solution.*

Since the three points lie in the plane, their coordinates must satisfy the general equation  $ax + by + cz + d = 0$  of the plane. Thus,

$$a + 2b - c + d = 0$$

$$2a + 3b + c + d = 0$$

$$3a - b + 2c + d = 0$$

## Example

Solving this system gives  $a = -\frac{9}{16}t$ ,  $b = -\frac{1}{16}t$ ,  $c = \frac{5}{16}t$ ,  $d = t$ . Letting  $t = -16$ , for example, yields the desired equation

$$9x + y - 5z - 16 = 0$$

We note that any other choice of  $t$  gives a multiple of this equation, so that any value of  $t \neq 0$  would also give a valid equation of the plane.

### *Alternative Solution.*

Since the points  $P_1(1, 2, -1)$ ,  $P_2(2, 3, 1)$ , and  $P_3(3, -1, 2)$  lie in the plane, the vectors  $\overrightarrow{P_1P_2} = (1, 1, 2)$  and  $\overrightarrow{P_1P_3} = (2, -3, 3)$  are parallel to the plane. Therefore, the equation  $\overrightarrow{P_1P_2} \times \overrightarrow{P_1P_3} = (9, 1, -5)$  is normal to the plane, since it is perpendicular to both  $\overrightarrow{P_1P_2}$  and  $\overrightarrow{P_1P_3}$ . From this and the fact that  $P_1$  lies in the plane, a point-normal form for the equation of the plane is

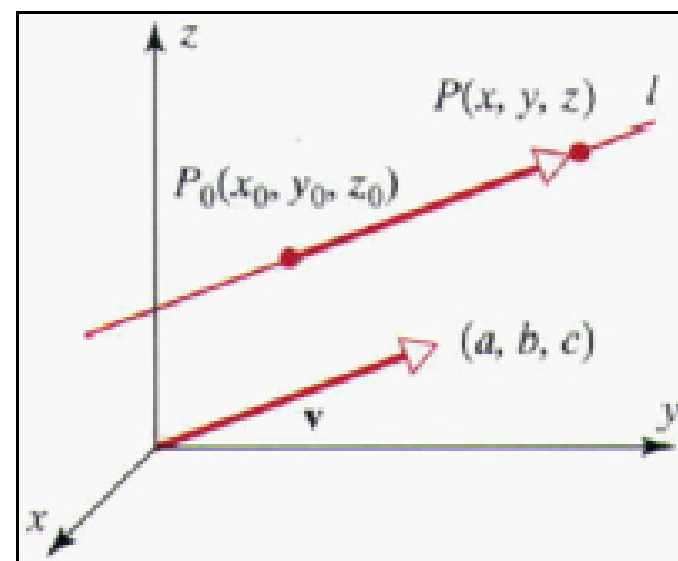
$$9(x - 1) + (y - 2) - 5(z + 1) = 0 \quad \text{or} \quad 9x + y - 5z - 16 = 0$$



# Line in 3-Space

- Suppose that  $l$  is the line in 3-space through the point  $P_0(x_0, y_0, z_0)$  and parallel to the nonzero vector  $\mathbf{v} = (a, b, c)$ .
- $l$  consists precisely of those points  $P(x, y, z)$  for which the vector  $\overrightarrow{P_0P}$  is parallel to  $\mathbf{v}$ , that is, for which there is a scalar  $t$  such that  $\overrightarrow{P_0P} = t\mathbf{v}$
- Parametric equations for  $l$ :

$$x = x_0 + ta, \quad y = y_0 + tb, \quad z = z_0 + tc$$



# Example

## ■ Parametric equations of a line

The line through the point  $(1, 2, -3)$  and parallel to the vector  $\mathbf{v} = (4, 5, -7)$  has parametric equations

$$x = 1 + 4t, \quad y = 2 + 5t, \quad z = -3 - 7t \quad (-\infty < t < +\infty)$$



## Example (Intersection of a Line and the $xy$ -Plane)

- (a) Find parametric equations for the line  $l$  passing through the points  $P_1(2, 4, -1)$  and  $P_2(5, 0, 7)$ .
- (b) Where does the line intersect the  $xy$ -plane?

*Solution (a).* Since the vector  $\overrightarrow{P_1P_2} = (3, -4, 8)$  is parallel to  $l$  and  $P_1(2, 4, -1)$  lies on  $l$ , the line  $l$  is given by

$$x = 2 + 3t, \quad y = 4 - 4t, \quad z = -1 + 8t \quad (-\infty < t < +\infty)$$

*Solution (b).* The line intersects the  $xy$ -plane at the point where  $z = -1 + 8t = 0$ , that is, where  $t = \frac{1}{8}$ . Substituting this value of  $t$  in the parametric equations for  $l$  yields as the point of intersection

$$(x, y, z) = \left(\frac{19}{8}, \frac{7}{2}, 0\right)$$



## Example (Line of Intersection of Two Planes)

Find parametric equations for the line of intersection of the planes

$$3x + 2y - 4z - 6 = 0 \quad \text{and} \quad x - 3y - 2z - 4 = 0$$

*Solution.*

The line of intersection consists of all points  $(x, y, z)$  that satisfy the two equations in the system

$$3x + 2y - 4z = 6$$

$$x - 3y - 2z = 4$$

Solving this system gives  $x = \frac{26}{11} + \frac{16}{11}t$ ,  $y = -\frac{6}{11} - \frac{2}{11}t$ ,  $z = t$ . Therefore, the line of intersection can be represented by the parametric equations

$$x = \frac{26}{11} + \frac{16}{11}t, \quad y = -\frac{6}{11} - \frac{2}{11}t, \quad z = t \quad (-\infty < t < +\infty)$$






# Example

- A line parallel to a given vector

The equation

$$(x, y, z) = (-2, 0, 3) + t(4, -7, 1) \quad (-\infty < t < +\infty)$$

is the vector equation of the line through the point  $(-2, 0, 3)$  that is parallel to the vector  $\mathbf{v} = (4, -7, 1)$ . 

## Theorem 3.5.2 (Distance Between a Point and a Plane)

- The distance  $D$  between a point  $P_0(x_0, y_0, z_0)$  and the plane  $ax + by + cz + d = 0$  is

$$D = \frac{|ax_0 + by_0 + cz_0 + d|}{\sqrt{a^2 + b^2 + c^2}}$$

## Example (Distance Between a Point and a Plane)

Find the distance  $D$  between the point  $(1, -4, -3)$  and the plane  $2x - 3y + 6z = -1$ .

*Solution.*

To apply (9), we first rewrite the equation of the plane in the form

$$2x - 3y + 6z + 1 = 0$$

Then

$$D = \frac{|2(1) + (-3)(-4) + 6(-3) + 1|}{\sqrt{2^2 + (-3)^2 + 6^2}} = \frac{|-3|}{7} = \frac{3}{7}$$

## Example (Distance Between Parallel Planes)

The planes

$$x + 2y - 2z = 3 \quad \text{and} \quad 2x + 4y - 4z = 7$$

are parallel since their normals,  $(1, 2, -2)$  and  $(2, 4, -4)$ , are parallel vectors. Find the distance between these planes.

*Solution.*

To find the distance  $D$  between the planes, we may select an arbitrary point in one of the planes and compute its distance to the other plane. By setting  $y = z = 0$  in the equation  $x + 2y - 2z = 3$ , we obtain the point  $P_0(3, 0, 0)$  in this plane. From (9), the distance between  $P_0$  and the plane  $2x + 4y - 4z = 7$  is

$$D = \frac{|2(3) + 4(0) + (-4)(0) - 7|}{\sqrt{2^2 + 4^2 + (-4)^2}} = \frac{1}{6}$$



# Euclidian Vector Spaces

# Definitions

- If  $n$  is a positive integer, then an **ordered  $n$ -tuple** is a sequence of  $n$  real numbers  $(a_1, a_2, \dots, a_n)$ . The set of all ordered  $n$ -tuple is called  **$n$ -space** and is denoted by  $R^n$ .
- Two vectors  $\mathbf{u} = (u_1, u_2, \dots, u_n)$  and  $\mathbf{v} = (v_1, v_2, \dots, v_n)$  in  $R^n$  are called **equal** if

$$u_1 = v_1, u_2 = v_2, \dots, u_n = v_n$$

The **sum**  $\mathbf{u} + \mathbf{v}$  is defined by

$$\mathbf{u} + \mathbf{v} = (u_1 + v_1, u_2 + v_2, \dots, u_n + v_n)$$

and if  $k$  is any scalar, the **scalar multiple**  $k\mathbf{u}$  is defined by

$$k\mathbf{u} = (ku_1, ku_2, \dots, ku_n)$$

# Remarks

- The operations of addition and scalar multiplication in this definition are called the *standard operations* on  $R^n$ .
- The zero vector in  $R^n$  is denoted by  $\mathbf{0}$  and is defined to be the vector  $\mathbf{0} = (0, 0, \dots, 0)$ .
- If  $\mathbf{u} = (u_1, u_2, \dots, u_n)$  is any vector in  $R^n$ , then the negative (or additive inverse) of  $\mathbf{u}$  is denoted by  $-\mathbf{u}$  and is defined by  $-\mathbf{u} = (-u_1, -u_2, \dots, -u_n)$ .
- The difference of vectors in  $R^n$  is defined by

$$\mathbf{v} - \mathbf{u} = \mathbf{v} + (-\mathbf{u}) = (v_1 - u_1, v_2 - u_2, \dots, v_n - u_n)$$

## Theorem 4.1.1 (Properties of Vector in $R^n$ )

- If  $\mathbf{u} = (u_1, u_2, \dots, u_n)$ ,  $\mathbf{v} = (v_1, v_2, \dots, v_n)$ , and  $\mathbf{w} = (w_1, w_2, \dots, w_n)$  are vectors in  $R^n$  and  $k$  and  $l$  are scalars, then:
  - $\mathbf{u} + \mathbf{v} = \mathbf{v} + \mathbf{u}$
  - $\mathbf{u} + (\mathbf{v} + \mathbf{w}) = (\mathbf{u} + \mathbf{v}) + \mathbf{w}$
  - $\mathbf{u} + \mathbf{0} = \mathbf{0} + \mathbf{u} = \mathbf{u}$
  - $\mathbf{u} + (-\mathbf{u}) = \mathbf{0}$ ; that is  $\mathbf{u} - \mathbf{u} = \mathbf{0}$
  - $k(l\mathbf{u}) = (kl)\mathbf{u}$
  - $k(\mathbf{u} + \mathbf{v}) = k\mathbf{u} + k\mathbf{v}$
  - $(k+l)\mathbf{u} = k\mathbf{u} + l\mathbf{u}$
  - $1\mathbf{u} = \mathbf{u}$



# Euclidean Inner Product

## ■ Definition

- If  $\mathbf{u} = (u_1, u_2, \dots, u_n)$ ,  $\mathbf{v} = (v_1, v_2, \dots, v_n)$  are vectors in  $R^n$ , then the Euclidean inner product  $\mathbf{u} \cdot \mathbf{v}$  is defined by

$$\mathbf{u} \cdot \mathbf{v} = u_1 v_1 + u_2 v_2 + \dots + u_n v_n$$

## ■ Example

- The Euclidean inner product of the vectors  $\mathbf{u} = (-1, 3, 5, 7)$  and  $\mathbf{v} = (5, -4, 7, 0)$  in  $R^4$  is

$$\mathbf{u} \cdot \mathbf{v} = (-1)(5) + (3)(-4) + (5)(7) + (7)(0) = 18$$

# Properties of Euclidean Inner Product

## ■ Theorem 4.1.2

□ If  $\mathbf{u}$ ,  $\mathbf{v}$  and  $\mathbf{w}$  are vectors in  $R^n$  and  $k$  is any scalar, then

■  $\mathbf{u} \cdot \mathbf{v} = \mathbf{v} \cdot \mathbf{u}$

■  $(\mathbf{u} + \mathbf{v}) \cdot \mathbf{w} = \mathbf{u} \cdot \mathbf{w} + \mathbf{v} \cdot \mathbf{w}$

■  $(k \mathbf{u}) \cdot \mathbf{v} = k(\mathbf{u} \cdot \mathbf{v})$

■  $\mathbf{v} \cdot \mathbf{v} \geq 0$ ; Further,  $\mathbf{v} \cdot \mathbf{v} = 0$  if and only if  $\mathbf{v} = \mathbf{0}$

## ■ Example

□  $(3\mathbf{u} + 2\mathbf{v}) \cdot (4\mathbf{u} + \mathbf{v})$

$$= (3\mathbf{u}) \cdot (4\mathbf{u} + \mathbf{v}) + (2\mathbf{v}) \cdot (4\mathbf{u} + \mathbf{v})$$

$$= (3\mathbf{u}) \cdot (4\mathbf{u}) + (3\mathbf{u}) \cdot \mathbf{v} + (2\mathbf{v}) \cdot (4\mathbf{u}) + (2\mathbf{v}) \cdot \mathbf{v}$$

$$= 12(\mathbf{u} \cdot \mathbf{u}) + 11(\mathbf{u} \cdot \mathbf{v}) + 2(\mathbf{v} \cdot \mathbf{v})$$

# Norm and Distance in Euclidean $n$ -Space

- We define the **Euclidean norm** (or Euclidean length) of a vector  $\mathbf{u} = (u_1, u_2, \dots, u_n)$  in  $R^n$  by

$$\|\mathbf{u}\| = (\mathbf{u} \cdot \mathbf{u})^{1/2} = \sqrt{u_1^2 + u_2^2 + \dots + u_n^2}$$

- Similarly, the Euclidean distance between the points  $\mathbf{u} = (u_1, u_2, \dots, u_n)$  and  $\mathbf{v} = (v_1, v_2, \dots, v_n)$  in  $R^n$  is defined by

$$d(\mathbf{u}, \mathbf{v}) = \|\mathbf{u} - \mathbf{v}\| = \sqrt{(u_1 - v_1)^2 + (u_2 - v_2)^2 + \dots + (u_n - v_n)^2}$$

- Example

- If  $\mathbf{u} = (1, 3, -2, 7)$  and  $\mathbf{v} = (0, 7, 2, 2)$ , then in the Euclidean space  $R^4$

$$\|\mathbf{u}\| = \sqrt{(1)^2 + (3)^2 + (-2)^2 + (7)^2} = \sqrt{63} = 3\sqrt{7}$$

$$d(\mathbf{u}, \mathbf{v}) = \sqrt{(1-0)^2 + (3-7)^2 + (-2-2)^2 + (7-2)^2} = \sqrt{58}$$

# Theorems

- Theorem 4.1.3 (Cauchy-Schwarz Inequality in  $R^n$ )

- If  $\mathbf{u} = (u_1, u_2, \dots, u_n)$  and  $\mathbf{v} = (v_1, v_2, \dots, v_n)$  are vectors in  $R^n$ , then

$$|\mathbf{u} \cdot \mathbf{v}| \leq \|\mathbf{u}\| \|\mathbf{v}\|$$

- Theorem 4.1.4 (Properties of Length in  $R^n$ )

- If  $\mathbf{u}$  and  $\mathbf{v}$  are vectors in  $R^n$  and  $k$  is any scalar, then

- $\|\mathbf{u}\| \geq 0$

- $\|\mathbf{u}\| = 0$  if and only if  $\mathbf{u} = \mathbf{0}$

- $\|k\mathbf{u}\| = |k| \|\mathbf{u}\|$

- $\|\mathbf{u} + \mathbf{v}\| \leq \|\mathbf{u}\| + \|\mathbf{v}\|$  (Triangle inequality)

# Theorems

## ■ Theorem 4.1.5 (Properties of Distance in $R^n$ )

□ If  $\mathbf{u}$ ,  $\mathbf{v}$ , and  $\mathbf{w}$  are vectors in  $R^n$  and  $k$  is any scalar, then

- $d(\mathbf{u}, \mathbf{v}) \geq 0$
- $d(\mathbf{u}, \mathbf{v}) = 0$  if and only if  $\mathbf{u} = \mathbf{v}$
- $d(\mathbf{u}, \mathbf{v}) = d(\mathbf{v}, \mathbf{u})$
- $d(\mathbf{u}, \mathbf{v}) \leq d(\mathbf{u}, \mathbf{w}) + d(\mathbf{w}, \mathbf{v})$  (Triangle inequality)

## ■ Theorem 4.1.6

□ If  $\mathbf{u}$ ,  $\mathbf{v}$ , and  $\mathbf{w}$  are vectors in  $R^n$  with the Euclidean inner product, then

$$\mathbf{u} \cdot \mathbf{v} = \frac{1}{4} \|\mathbf{u} + \mathbf{v}\|^2 - \frac{1}{4} \|\mathbf{u} - \mathbf{v}\|^2$$

# Orthogonality

- Definition

- Two vectors  $\mathbf{u}$  and  $\mathbf{v}$  in  $R^n$  are called orthogonal if  $\mathbf{u} \cdot \mathbf{v} = 0$

- Example

- In the Euclidean space  $R^4$  the vectors

$$\mathbf{u} = (-2, 3, 1, 4) \text{ and } \mathbf{v} = (1, 2, 0, -1)$$

are orthogonal, since  $\mathbf{u} \cdot \mathbf{v} = (-2)(1) + (3)(2) + (1)(0) + (4)(-1) = 0$

- Theorem 4.1.7 (Pythagorean Theorem in  $R^n$ )

- If  $\mathbf{u}$  and  $\mathbf{v}$  are orthogonal vectors in  $R^n$  which the Euclidean inner product, then

$$\| \mathbf{u} + \mathbf{v} \|^2 = \| \mathbf{u} \|^2 + \| \mathbf{v} \|^2$$

# Matrix Formulae for the Dot Product

- If we use column matrix notation for the vectors

$$\mathbf{u} = [u_1 \ u_2 \ \dots \ u_n]^T \text{ and } \mathbf{v} = [v_1 \ v_2 \ \dots \ v_n]^T ,$$

or

$$\mathbf{u} = \begin{bmatrix} u_1 \\ \vdots \\ u_n \end{bmatrix} \quad \text{and} \quad \mathbf{v} = \begin{bmatrix} v_1 \\ \vdots \\ v_n \end{bmatrix}$$

then

$$\mathbf{u} \cdot \mathbf{v} = \mathbf{v}^T \mathbf{u}$$

$$A\mathbf{u} \cdot \mathbf{v} = \mathbf{u} \cdot A^T \mathbf{v}$$

$$\mathbf{u} \cdot A\mathbf{v} = A^T \mathbf{u} \cdot \mathbf{v}$$

# A Dot Product View of Matrix Multiplication

- If  $A = [a_{ij}]$  is an  $m \times r$  matrix and  $B = [b_{ij}]$  is an  $r \times n$  matrix, then the  $ij$ -th entry of  $AB$  is

$$a_{i1}b_{1j} + a_{i2}b_{2j} + a_{i3}b_{3j} + \dots + a_{ir}b_{rj}$$

which is the dot product of the  $i$ th row vector of  $A$  and the  $j$ th column vector of  $B$

- Thus, if the row vectors of  $A$  are  $\mathbf{r}_1, \mathbf{r}_2, \dots, \mathbf{r}_m$  and the column vectors of  $B$  are  $\mathbf{c}_1, \mathbf{c}_2, \dots, \mathbf{c}_n$ , then the matrix product  $AB$  can be expressed as

$$AB = \begin{bmatrix} \mathbf{r}_1 \cdot \mathbf{c}_1 & \mathbf{r}_1 \cdot \mathbf{c}_2 & \cdots & \mathbf{r}_1 \cdot \mathbf{c}_n \\ \mathbf{r}_2 \cdot \mathbf{c}_1 & \mathbf{r}_2 \cdot \mathbf{c}_2 & \cdots & \mathbf{r}_2 \cdot \mathbf{c}_n \\ \vdots & \vdots & & \vdots \\ \mathbf{r}_m \cdot \mathbf{c}_1 & \mathbf{r}_m \cdot \mathbf{c}_2 & \cdots & \mathbf{r}_m \cdot \mathbf{c}_n \end{bmatrix}$$



# Functions from $R^n$ to $R$

- A **function** is a rule  $f$  that associates with each element in a set  $A$  one and only one element in a set  $B$ .
- If  $f$  associates the element  $b$  with the element  $a$ , then we write  $b = f(a)$  and say that  $b$  is the **image** of  $a$  under  $f$  or that  $f(a)$  is the value of  $f$  at  $a$ .
- The set  $A$  is called the **domain** of  $f$  and the set  $B$  is called the **codomain** of  $f$ .
- The subset of  $B$  consisting of all possible values for  $f(a)$  as  $a$  varies over  $A$  is called the **range** of  $f$ .

# Examples

Formula	Example	Classification	Description
$f(x)$	$f(x) = x^2$	Real-valued function of a real variable	Function from $R$ to $R$
$f(x, y)$	$f(x, y) = x^2 + y^2$	Real-valued function of two real variable	Function from $R^2$ to $R$
$f(x, y, z)$	$f(x, y, z) = x^2 + y^2 + z^2$	Real-valued function of three real variable	Function from $R^3$ to $R$
$f(x_1, x_2, \dots, x_n)$	$f(x_1, x_2, \dots, x_n) = x_1^2 + x_2^2 + \dots + x_n^2$	Real-valued function of n real variable	Function from $R^n$ to $R$

# Function from $R^n$ to $R^m$

- If the domain of a function  $f$  is  $R^n$  and the codomain is  $R^m$ , then  $f$  is called a map or transformation from  $R^n$  to  $R^m$ . We say that the function  $f$  maps  $R^n$  into  $R^m$ , and denoted by  $f: R^n \rightarrow R^m$ .
- If  $m = n$  the transformation  $f: R^n \rightarrow R^m$  is called an **operator** on  $R^n$ .
- Suppose  $f_1, f_2, \dots, f_m$  are real-valued functions of  $n$  real variables, say

$$w_1 = f_1(x_1, x_2, \dots, x_n)$$

$$w_2 = f_2(x_1, x_2, \dots, x_n)$$

...

$$w_m = f_m(x_1, x_2, \dots, x_n)$$

These  $m$  equations assign a unique point  $(w_1, w_2, \dots, w_m)$  in  $R^m$  to each point  $(x_1, x_2, \dots, x_n)$  in  $R^n$  and thus define a transformation from  $R^n$  to  $R^m$ . If we denote this transformation by  $T: R^n \rightarrow R^m$  then

$$T(x_1, x_2, \dots, x_n) = (w_1, w_2, \dots, w_m)$$

# Linear Transformations from $R^n$ to $R^m$

- A linear transformation (or a linear operator if  $m = n$ )  $T: R^n \rightarrow R^m$  is defined by equations of the form

$$\begin{array}{l} w_1 = a_{11}x_1 + a_{12}x_2 + \dots + a_{1n}x_n \\ w_2 = a_{21}x_1 + a_{22}x_2 + \dots + a_{2n}x_n \\ \vdots \quad \quad \quad \vdots \quad \quad \quad \vdots \quad \quad \quad \vdots \\ w_m = a_{m1}x_1 + a_{m2}x_2 + \dots + a_{mn}x_n \end{array} \quad \text{or} \quad \begin{bmatrix} w_1 \\ w_2 \\ \vdots \\ w_m \end{bmatrix} = \begin{bmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & \vdots & & \vdots \\ a_{m1} & a_{m2} & \cdots & a_{mn} \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix}$$

or

$$\mathbf{w} = A\mathbf{x}$$

- The matrix  $A = [a_{ij}]$  is called the standard matrix for the linear transformation  $T$ , and  $T$  is called multiplication by  $A$ .

# Example (Transformation and Linear Transformation)

- The equations

$$w_1 = x_1 + x_2$$

$$w_2 = 3x_1x_2$$

$$w_3 = x_1^2 - x_2^2$$

define a transformation  $T: R^2 \rightarrow R^3$ .

$$T(x_1, x_2) = (x_1 + x_2, 3x_1x_2, x_1^2 - x_2^2)$$

Thus, for example,  $T(1, -2) = (-1, -6, -3)$ .

- The linear transformation  $T: R^4 \rightarrow R^3$  defined by the equations

$$w_1 = 2x_1 - 3x_2 + x_3 - 5x_4$$

$$w_2 = 4x_1 + x_2 - 2x_3 + x_4$$

$$w_3 = 5x_1 - x_2 + 4x_3$$

the standard matrix for  $T$  (i.e.,  $w = Ax$ ) is  $A = \begin{bmatrix} 2 & -3 & 1 & -5 \\ 4 & 1 & -2 & 1 \\ 5 & -1 & 4 & 0 \end{bmatrix}$

# Remarks

## ■ Notations:

- If it is important to emphasize that  $A$  is the standard matrix for  $T$ . We denote the linear transformation  $T: R^n \rightarrow R^m$  by  $T_A: R^n \rightarrow R^m$ . Thus,

$$T_A(\mathbf{x}) = A\mathbf{x}$$

- We can also denote the standard matrix for  $T$  by the symbol  $[T]$ , or

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

## ■ Remark:

- We have establish a correspondence between  $m \times n$  matrices and linear transformations from  $R^n$  to  $R^m$  :
  - To each matrix  $A$  there corresponds a linear transformation  $T_A$  (multiplication by  $A$ ), and to each linear transformation  $T: R^n \rightarrow R^m$ , there corresponds an  $m \times n$  matrix  $[T]$  (the standard matrix for  $T$ ).

# Examples

## ■ Zero Transformation from $R^n$ to $R^m$

- If  $0$  is the  $m \times n$  zero matrix and  $0$  is the zero vector in  $R^n$ , then for every vector  $\mathbf{x}$  in  $R^n$

$$T_0(\mathbf{x}) = 0\mathbf{x} = 0$$

- So multiplication by zero maps every vector in  $R^n$  into the zero vector in  $R^m$ . We call  $T_0$  the zero transformation from  $R^n$  to  $R^m$ .

## ■ Identity Operator on $R^n$

- If  $I$  is the  $n \times n$  identity, then for every vector in  $R^n$

$$T_I(\mathbf{x}) = I\mathbf{x} = \mathbf{x}$$

- So multiplication by  $I$  maps every vector in  $R^n$  into itself.
- We call  $T_I$  the identity operator on  $R^n$ .

# Reflection Operators

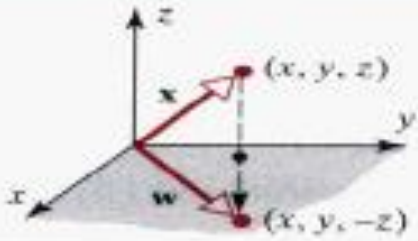
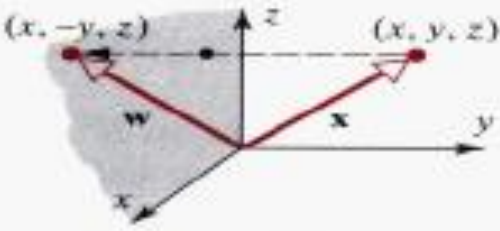
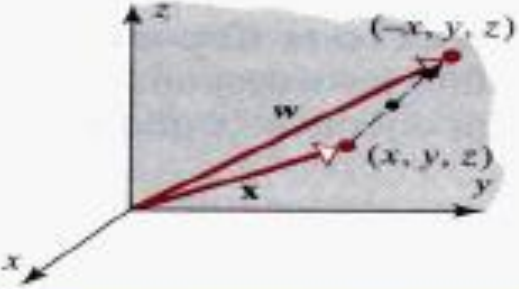
- In general, operators on  $R^2$  and  $R^3$  that map each vector into its symmetric image about some line or plane are called reflection operators.
- Such operators are linear.



# Reflection Operators (2-Space)

Operator	Illustration	Equations	Standard Matrix
Reflection about the $y$ -axis	<p>A 2D coordinate system with <math>x</math> and <math>y</math> axes. A vector <math>\mathbf{x}</math> originates from the origin and points to the point <math>(x, y)</math>. A second vector <math>\mathbf{w} = T(\mathbf{x})</math> originates from the origin and points to the point <math>(-x, y)</math>. Dashed lines indicate the reflection across the <math>y</math>-axis.</p>	$w_1 = -x$ $w_2 = y$	$\begin{bmatrix} -1 & 0 \\ 0 & 1 \end{bmatrix}$
Reflection about the $x$ -axis	<p>A 2D coordinate system with <math>x</math> and <math>y</math> axes. A vector <math>\mathbf{x}</math> originates from the origin and points to the point <math>(x, y)</math>. A second vector <math>\mathbf{w} = T(\mathbf{x})</math> originates from the origin and points to the point <math>(x, -y)</math>. Dashed lines indicate the reflection across the <math>x</math>-axis.</p>	$w_1 = x$ $w_2 = -y$	$\begin{bmatrix} 1 & 0 \\ 0 & -1 \end{bmatrix}$
Reflection about the line $y = x$	<p>A 2D coordinate system with <math>x</math> and <math>y</math> axes. A line <math>y = x</math> is drawn. A vector <math>\mathbf{x}</math> originates from the origin and points to the point <math>(x, y)</math>. A second vector <math>\mathbf{w} = T(\mathbf{x})</math> originates from the origin and points to the point <math>(y, x)</math>. Dashed lines show the perpendicular distances from the points to the line <math>y = x</math>.</p>	$w_1 = y$ $w_2 = x$	$\begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix}$

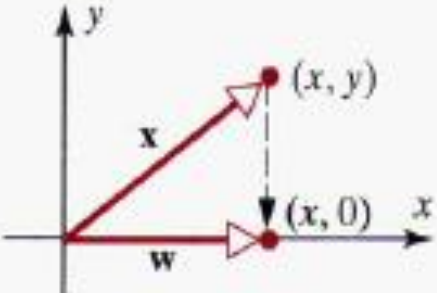
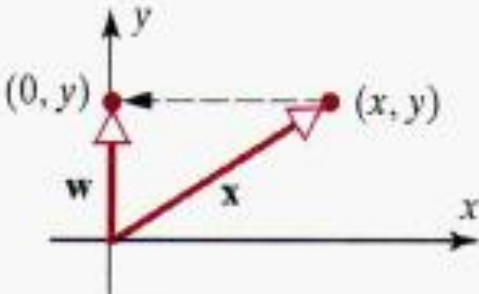
# Reflection Operators (3-Space)

Operator	Illustration	Equations	Standard Matrix
Reflection about the $xy$ -plane		$w_1 = x$ $w_2 = y$ $w_3 = -z$	$\begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & -1 \end{bmatrix}$
Reflection about the $xz$ -plane		$w_1 = x$ $w_2 = -y$ $w_3 = z$	$\begin{bmatrix} 1 & 0 & 0 \\ 0 & -1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$
Reflection about the $yz$ -plane		$w_1 = -x$ $w_2 = y$ $w_3 = z$	$\begin{bmatrix} -1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$

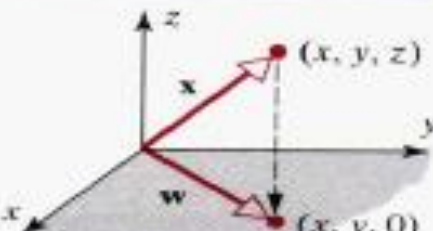
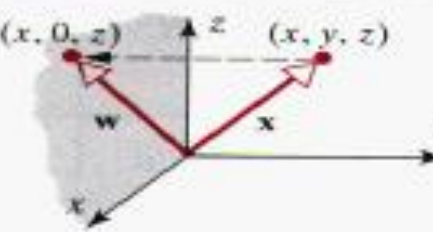

# Projection Operators

- In general, a projection operator (or more precisely an orthogonal projection operator) on  $R^2$  or  $R^3$  is any operator that maps each vector into its orthogonal projection on a line or plane through the origin.
- The projection operators are linear.

# Projection Operators

Operator	Illustration	Equations	Standard Matrix
Orthogonal projection on the $x$ -axis	 <p>A 2D Cartesian coordinate system with <math>x</math> and <math>y</math> axes. A vector <math>\mathbf{x}</math> originates from the origin and points to a point labeled <math>(x, y)</math>. A dashed vertical line segment connects this point to the <math>x</math>-axis at the point <math>(x, 0)</math>. A vector <math>\mathbf{w}</math> originates from the origin and points to <math>(x, 0)</math> along the <math>x</math>-axis.</p>	$w_1 = x$ $w_2 = 0$	$\begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix}$
Orthogonal projection on the $y$ -axis	 <p>A 2D Cartesian coordinate system with <math>x</math> and <math>y</math> axes. A vector <math>\mathbf{x}</math> originates from the origin and points to a point labeled <math>(x, y)</math>. A dashed horizontal line segment connects this point to the <math>y</math>-axis at the point <math>(0, y)</math>. A vector <math>\mathbf{w}</math> originates from the origin and points to <math>(0, y)</math> along the <math>y</math>-axis.</p>	$w_1 = 0$ $w_2 = y$	$\begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix}$

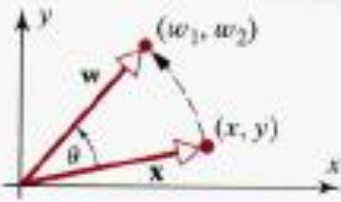
# Projection Operators

Operator	Illustration	Equations	Standard Matrix
Orthogonal projection on the $xy$ -plane		$w_1 = x$ $w_2 = y$ $w_3 = 0$	$\begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 0 \end{bmatrix}$
Orthogonal projection on the $xz$ -plane		$w_1 = x$ $w_2 = 0$ $w_3 = z$	$\begin{bmatrix} 1 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 1 \end{bmatrix}$
Orthogonal projection on the $yz$ -plane		$w_1 = 0$ $w_2 = y$ $w_3 = z$	$\begin{bmatrix} 0 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$



# Rotation Operators

- An operator that rotate each vector in  $R^2$  through a fixed angle  $\theta$  is called a rotation operator on  $R^2$ .

Operator	Illustration	Equations	Standard Matrix
Rotation through an angle $\theta$		$w_1 = x \cos \theta - y \sin \theta$ $w_2 = x \sin \theta + y \cos \theta$	$\begin{bmatrix} \cos \theta & -\sin \theta \\ \sin \theta & \cos \theta \end{bmatrix}$

# Example

- If each vector in  $R^2$  is rotated through an angle of  $\pi/6$  ( $30^\circ$ ), then the image  $\mathbf{w}$  of a vector

$$\mathbf{x} = \begin{bmatrix} x \\ y \end{bmatrix}$$

$$\text{is } \mathbf{w} = \begin{bmatrix} \cos \pi/6 & -\sin \pi/6 \\ \sin \pi/6 & \cos \pi/6 \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} \sqrt{3}/2 & -1/2 \\ 1/2 & \sqrt{3}/2 \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} \sqrt{3}/2 x - 1/2 y \\ 1/2 x + \sqrt{3}/2 y \end{bmatrix}$$

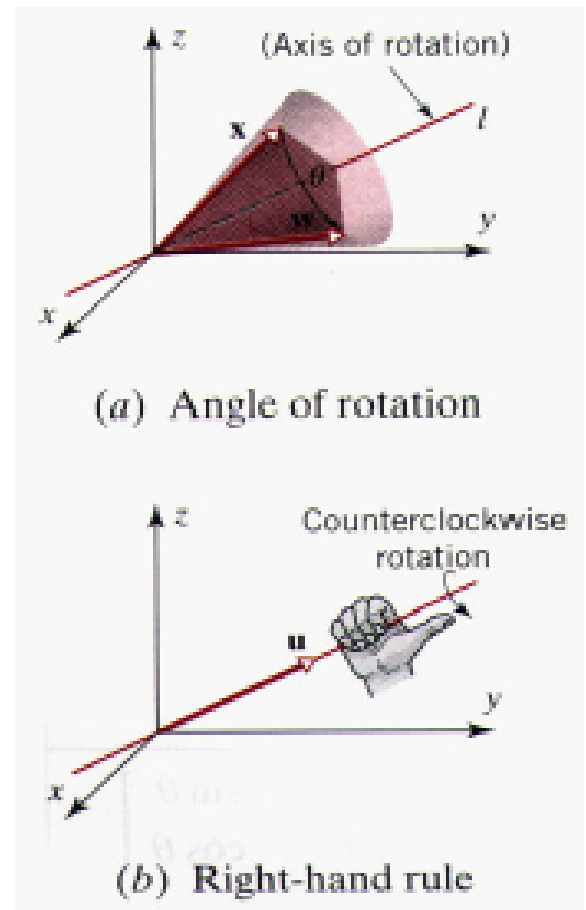
- For example, the image of the vector

$$\mathbf{x} = \begin{bmatrix} 1 \\ 1 \end{bmatrix} \quad \text{is} \quad \mathbf{w} = \begin{bmatrix} \frac{\sqrt{3} - 1}{2} \\ \frac{1 + \sqrt{3}}{2} \end{bmatrix}$$

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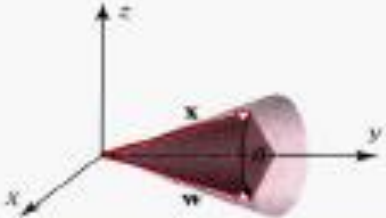
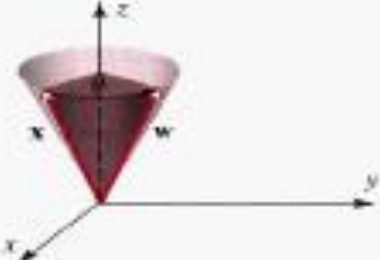
# A Rotation of Vectors in $R^3$

- A rotation of vectors in  $R^3$  is usually described in relation to a ray emanating from the origin, called the **axis of rotation**.
- As a vector revolves around the axis of rotation it sweeps out some portion of a cone.
- The **angle of rotation** is described as "clockwise" or "counterclockwise" in relation to a viewpoint that is along the axis of rotation *looking toward the origin*.
- The axis of rotation can be specified by a nonzero vector  $\mathbf{u}$  that runs along the axis of rotation and has its initial point at the origin.
- The counterclockwise direction for a rotation about its axis can be determined by a "right-hand rule".



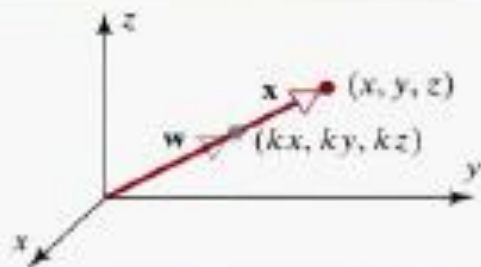
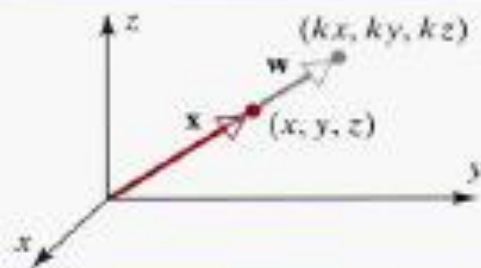


# A Rotation of Vectors in $R^3$

Operator	Illustration	Equations	Standard Matrix
Counterclockwise rotation about the positive $x$ -axis through an angle $\theta$		$w_1 = x$ $w_2 = y \cos \theta - z \sin \theta$ $w_3 = y \sin \theta + z \cos \theta$	$\begin{bmatrix} 1 & 0 & 0 \\ 0 & \cos \theta & -\sin \theta \\ 0 & \sin \theta & \cos \theta \end{bmatrix}$
Counterclockwise rotation about the positive $y$ -axis through an angle $\theta$		$w_1 = x \cos \theta + z \sin \theta$ $w_2 = y$ $w_3 = -x \sin \theta + z \cos \theta$	$\begin{bmatrix} \cos \theta & 0 & \sin \theta \\ 0 & 1 & 0 \\ -\sin \theta & 0 & \cos \theta \end{bmatrix}$
Counterclockwise rotation about the positive $z$ -axis through an angle $\theta$		$w_1 = x \cos \theta - y \sin \theta$ $w_2 = x \sin \theta + y \cos \theta$ $w_3 = z$	$\begin{bmatrix} \cos \theta & -\sin \theta & 0 \\ \sin \theta & \cos \theta & 0 \\ 0 & 0 & 1 \end{bmatrix}$

# Dilation and Contraction Operators

- If  $k$  is a nonnegative scalar, the operator on  $R^2$  or  $R^3$  is called a contraction with factor  $k$  if  $0 \leq k \leq 1$  and a dilation with factor  $k$  if  $k \geq 1$ .

Operator	Illustration	Equations	Standard Matrix
Contraction with factor $k$ on $R^3$ ( $0 \leq k \leq 1$ )		$w_1 = kx$ $w_2 = ky$ $w_3 = kz$	$\begin{bmatrix} k & 0 & 0 \\ 0 & k & 0 \\ 0 & 0 & k \end{bmatrix}$
Dilation with factor $k$ on $R^3$ ( $k \geq 1$ )		$w_1 = kx$ $w_2 = ky$ $w_3 = kz$	

# Compositions of Linear Transformations

- If  $T_A : R^n \rightarrow R^k$  and  $T_B : R^k \rightarrow R^m$  are linear transformations, then for each  $\mathbf{x}$  in  $R^n$  one can first compute  $T_A(\mathbf{x})$ , which is a vector in  $R^k$ , and then one can compute  $T_B(T_A(\mathbf{x}))$ , which is a vector in  $R^m$ .
- Thus, the application of  $T_A$  followed by  $T_B$  produces a transformation from  $R^n$  to  $R^m$ .
- This transformation is called the composition of  $T_B$  with  $T_A$  and is denoted by  $T_B \circ T_A$ . Thus

$$(T_B \circ T_A)(\mathbf{x}) = T_B(T_A(\mathbf{x}))$$

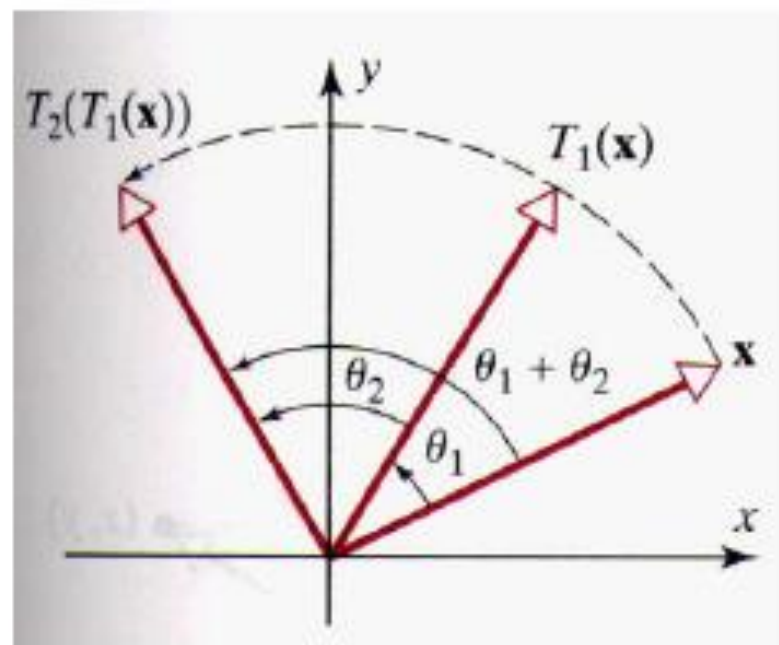
- The composition  $T_B \circ T_A$  is linear since

$$(T_B \circ T_A)(\mathbf{x}) = T_B(T_A(\mathbf{x})) = B(A\mathbf{x}) = (BA)\mathbf{x}$$

- The standard matrix for  $T_B \circ T_A$  is  $BA$ . That is,  $T_B \circ T_A = T_{BA}$
- *Multiplying matrices is equivalent to composing the corresponding linear transformations in the right-to-left order of the factors.*

# Composition of Two Rotations

- Let  $T_1 : R^2 \rightarrow R^2$  and  $T_2 : R^2 \rightarrow R^2$  be linear operators that rotate vectors through the angle  $\theta_1$  and  $\theta_2$ , respectively.
- The operation  
$$(T_2 \circ T_1)(\mathbf{x}) = (T_2(T_1(\mathbf{x})))$$
first rotates  $\mathbf{x}$  through the angle  $\theta_1$ , then rotates  $T_1(\mathbf{x})$  through the angle  $\theta_2$ .
- It follows that the net effect of  
$$T_2 \circ T_1$$
is to rotate each vector in  $R^2$  through the angle  $\theta_1 + \theta_2$

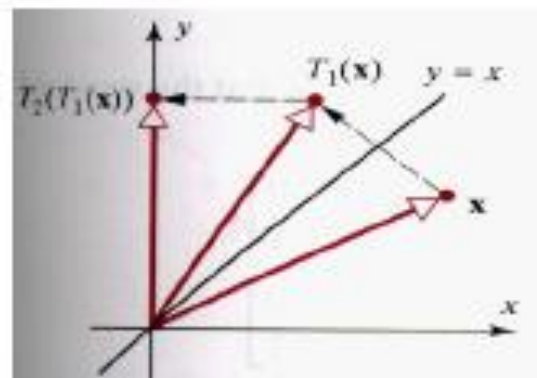


# Composition Is Not Commutative

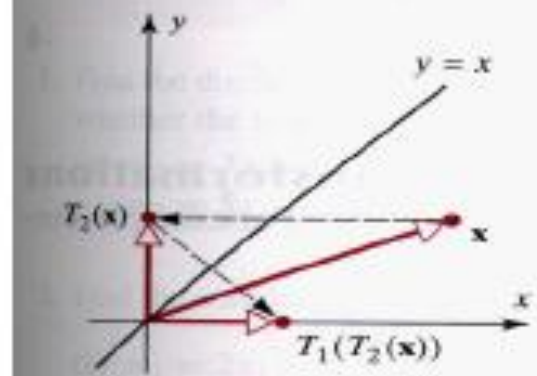
$$[T_1 \circ T_2] = [T_1][T_2] = \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix} \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix} = \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix}$$

$$[T_2 \circ T_1] = [T_2][T_1] = \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix} = \begin{bmatrix} 0 & 0 \\ 1 & 0 \end{bmatrix}$$

so  $[T_1 \circ T_2] \neq [T_2 \circ T_1]$



(a)  $T_2 \circ T_1$



(b)  $T_1 \circ T_2$

# Compositions of Three or More Linear Transformations

- Consider the linear transformations

$$T_1: R^n \rightarrow R^k, \quad T_2: R^k \rightarrow R^l, \quad T_3: R^l \rightarrow R^m$$

- We can define the composition  $(T_3 \circ T_2 \circ T_1): R^n \rightarrow R^m$  by

$$(T_3 \circ T_2 \circ T_1)(\mathbf{x}) : T_3(T_2(T_1(\mathbf{x})))$$

- This composition is a linear transformation and the standard matrix for  $T_3 \circ T_2 \circ T_1$  is related to the standard matrices for  $T_1, T_2$ , and  $T_3$  by

$$[T_3 \circ T_2 \circ T_1] = [T_3][T_2][T_1]$$

- If the standard matrices for  $T_1, T_2$ , and  $T_3$  are denoted by  $A, B$ , and  $C$ , respectively, then we also have

$$T_C \circ T_B \circ T_A = T_{CBA}$$

# Example

- Find the standard matrix for the linear operator  $T : R^3 \rightarrow R^3$  that first rotates a vector counterclockwise about the  $z$ -axis through an angle  $\theta$ , then reflects the resulting vector about the  $yz$ -plane, and then projects that vector orthogonally onto the  $xy$ -plane.

$$[T_1] = \begin{bmatrix} \cos \theta & -\sin \theta & 0 \\ \sin \theta & \cos \theta & 0 \\ 0 & 0 & 1 \end{bmatrix}, \quad [T_2] = \begin{bmatrix} -1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}, \quad [T_3] = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 0 \end{bmatrix}$$

$$[T] = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} -1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} \cos \theta & -\sin \theta & 0 \\ \sin \theta & \cos \theta & 0 \\ 0 & 0 & 1 \end{bmatrix} = \begin{bmatrix} -\cos \theta & \sin \theta & 0 \\ \sin \theta & \cos \theta & 0 \\ 0 & 0 & 0 \end{bmatrix}$$



# One-to-One Linear transformations

## ■ Definition

- A linear transformation  $T : R^n \rightarrow R^m$  is said to be **one-to-one** if  $T$  maps distinct vectors (points) in  $R^n$  into distinct vectors (points) in  $R^m$

## ■ Remark:

- That is, for each vector  $w$  in the range of a one-to-one linear transformation  $T$ , there is exactly one vector  $x$  such that  $T(x) = w$ .



# Theorem 4.3.1 (Equivalent Statements)

- If  $A$  is an  $n \times n$  matrix and  $T_A: R^n \rightarrow R^n$  is multiplication by  $A$ , then the following statements are equivalent.
  - $A$  is invertible
  - The range of  $T_A$  is  $R^n$
  - $T_A$  is one-to-one

# Examples

- The rotation operator  $T : R^2 \rightarrow R^2$  is one-to-one

- The standard matrix for  $T$  is 
$$[T] = \begin{bmatrix} \cos \theta & -\sin \theta \\ \sin \theta & \cos \theta \end{bmatrix}$$

- $[T]$  is invertible since

$$\det \begin{vmatrix} \cos \theta & -\sin \theta \\ \sin \theta & \cos \theta \end{vmatrix} = \cos^2 \theta + \sin^2 \theta = 1 \neq 0$$

- The projection operator  $T : R^3 \rightarrow R^3$  is not one-to-one

- The standard matrix for  $T$  is 
$$[T] = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 0 \end{bmatrix}$$

- $[T]$  is invertible since  $\det[T] = 0$

# Inverse of a One-to-One Linear Operator

- Suppose  $T_A: R^n \rightarrow R^n$  is a one-to-one linear operator  
 $\Rightarrow$  The matrix  $A$  is invertible.  
 $\Rightarrow T_A^{-1}: R^n \rightarrow R^n$  is itself a linear operator; it is called the **inverse of  $T_A$** .  
 $\Rightarrow T_A(T_A^{-1}(\mathbf{x})) = AA^{-1}\mathbf{x} = I\mathbf{x} = \mathbf{x}$     and     $T_A^{-1}(T_A(\mathbf{x})) = A^{-1}A\mathbf{x} = I\mathbf{x} = \mathbf{x}$   
 $\Rightarrow T_A \circ T_A^{-1} = T_{AA^{-1}} = T_I$     and     $T_A^{-1} \circ T_A = T_{A^{-1}A} = T_I$
- If  $\mathbf{w}$  is the image of  $\mathbf{x}$  under  $T_A$ , then  $T_A^{-1}$  maps  $\mathbf{w}$  back into  $\mathbf{x}$ , since
$$T_A^{-1}(\mathbf{w}) = T_A^{-1}(T_A(\mathbf{x})) = \mathbf{x}$$
- When a one-to-one linear operator on  $R^n$  is written as  $T: R^n \rightarrow R^n$ , then the inverse of the operator  $T$  is denoted by  $T^{-1}$ .
- Thus, by the standard matrix, we have  $[T^{-1}] = [T]^{-1}$

# Example

- Let  $T : R^2 \rightarrow R^2$  be the operator that rotates each vector in  $R^2$  through the angle  $\theta$ :

$$[T] = \begin{bmatrix} \cos \theta & -\sin \theta \\ \sin \theta & \cos \theta \end{bmatrix}$$

- Undo the effect of  $T$  means rotate each vector in  $R^2$  through the angle  $-\theta$ .
- This is exactly what the operator  $T^{-1}$  does: the standard matrix  $T^{-1}$  is
$$[T^{-1}] = [T]^{-1} = \begin{bmatrix} \cos \theta & \sin \theta \\ -\sin \theta & \cos \theta \end{bmatrix} = \begin{bmatrix} \cos(-\theta) & -\sin(-\theta) \\ \sin(-\theta) & \cos(-\theta) \end{bmatrix}$$
- The only difference is that the angle  $\theta$  is replaced by  $-\theta$

# Example

- Show that the linear operator  $T : \mathbb{R}^2 \rightarrow \mathbb{R}^2$  defined by the equations

$$w_1 = 2x_1 + x_2$$

$$w_2 = 3x_1 + 4x_2$$

is one-to-one, and find  $T^{-1}(w_1, w_2)$ .

- Solution:

$$\begin{bmatrix} w_1 \\ w_2 \end{bmatrix} = \begin{bmatrix} 2 & 1 \\ 3 & 4 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} \Rightarrow [T] = \begin{bmatrix} 2 & 1 \\ 3 & 4 \end{bmatrix} \Rightarrow [T^{-1}] = [T]^{-1} = \begin{bmatrix} \frac{4}{5} & -\frac{1}{5} \\ -\frac{3}{5} & \frac{2}{5} \end{bmatrix}$$

$$\Rightarrow [T^{-1}] \begin{bmatrix} w_1 \\ w_2 \end{bmatrix} = \begin{bmatrix} \frac{4}{5} & -\frac{1}{5} \\ -\frac{3}{5} & \frac{2}{5} \end{bmatrix} \begin{bmatrix} w_1 \\ w_2 \end{bmatrix} = \begin{bmatrix} \frac{4}{5}w_1 - \frac{1}{5}w_2 \\ -\frac{3}{5}w_1 + \frac{2}{5}w_2 \end{bmatrix}$$

$$\Rightarrow T^{-1}(w_1, w_2) = \left( \frac{4}{5}w_1 - \frac{1}{5}w_2, -\frac{3}{5}w_1 + \frac{2}{5}w_2 \right)$$

# Linearity Properties

## ■ Theorem 4.3.2 (Properties of Linear Transformations)

- A transformation  $T : R^n \rightarrow R^m$  is linear if and only if the following relationships hold for all vectors  $\mathbf{u}$  and  $\mathbf{v}$  in  $R^n$  and every scalar  $c$ .
  - $T(\mathbf{u} + \mathbf{v}) = T(\mathbf{u}) + T(\mathbf{v})$
  - $T(c\mathbf{u}) = cT(\mathbf{u})$

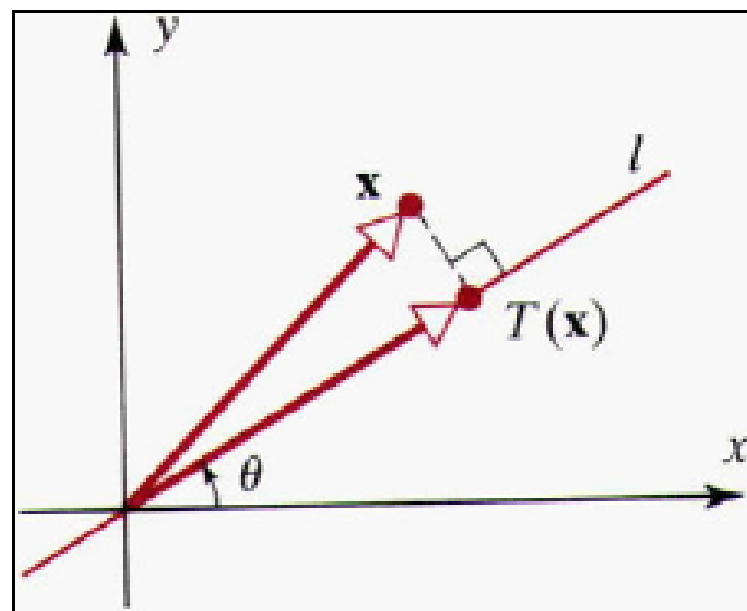
## ■ Theorem 4.3.3

- If  $T : R^n \rightarrow R^m$  is a linear transformation, and  $\mathbf{e}_1, \mathbf{e}_2, \dots, \mathbf{e}_n$  are the standard basis vectors for  $R^n$ , then the standard matrix for  $T$  is

$$A = [T] = [T(\mathbf{e}_1) \mid T(\mathbf{e}_2) \mid \dots \mid T(\mathbf{e}_n)]$$

## Example (Standard Matrix for a Projection Operator)

- Let  $l$  be the line in the  $xy$ -plane that passes through the origin and makes an angle  $\theta$  with the positive  $x$ -axis, where  $0 \leq \theta \leq \pi$ . Let  $T: \mathbb{R}^2 \rightarrow \mathbb{R}^2$  be a linear operator that maps each vector into orthogonal projection on  $l$ .
  - Find the standard matrix for  $T$ .
  - Find the orthogonal projection of the vector  $\mathbf{x} = (1, 5)$  onto the line through the origin that makes an angle of  $\theta = \pi/6$  with the positive  $x$ -axis.



# Example

- The standard matrix for  $T$  can be written as

$$[T] = [T(\mathbf{e}_1) \mid T(\mathbf{e}_2)]$$

- Consider the case  $0 \leq \theta \leq \pi/2$ .

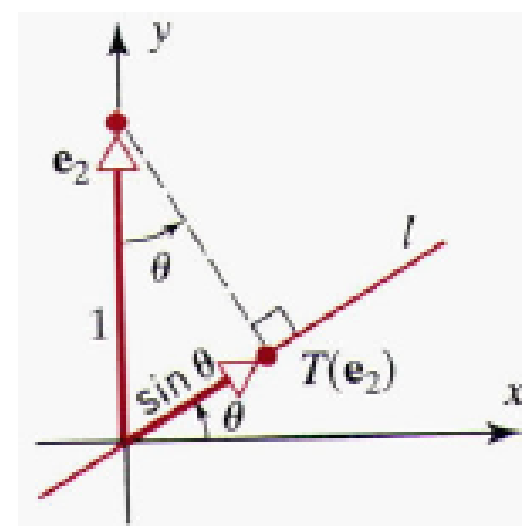
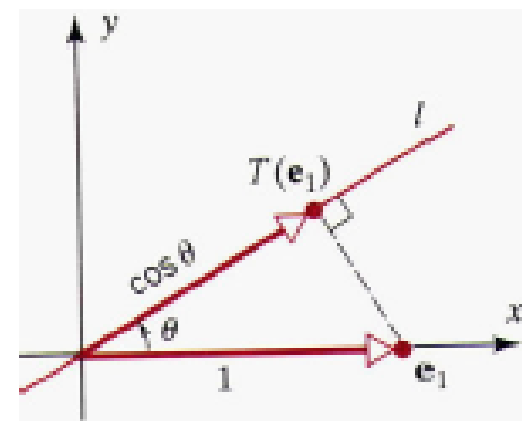
- $\|T(\mathbf{e}_1)\| = \cos \theta$

$$\Rightarrow T(\mathbf{e}_1) = \begin{bmatrix} \|T(\mathbf{e}_1)\| \cos \theta \\ \|T(\mathbf{e}_1)\| \sin \theta \end{bmatrix} = \begin{bmatrix} \cos^2 \theta \\ \sin \theta \cos \theta \end{bmatrix}$$

- $\|T(\mathbf{e}_2)\| = \sin \theta$

$$\Rightarrow T(\mathbf{e}_2) = \begin{bmatrix} \|T(\mathbf{e}_2)\| \cos \theta \\ \|T(\mathbf{e}_2)\| \sin \theta \end{bmatrix} = \begin{bmatrix} \sin \theta \cos \theta \\ \sin^2 \theta \end{bmatrix}$$

$$\Rightarrow [T] = \begin{bmatrix} \cos^2 \theta & \sin \theta \cos \theta \\ \sin \theta \cos \theta & \sin^2 \theta \end{bmatrix}$$





# Example

$$[T] = \begin{bmatrix} \cos^2 \theta & \sin \theta \cos \theta \\ \sin \theta \cos \theta & \sin^2 \theta \end{bmatrix}$$

- Since  $\sin(\pi/6) = 1/2$  and  $\cos(\pi/6) = \sqrt{3}/2$ , it follows from part (a) that the standard matrix for this projection operator is

$$[T] = \begin{bmatrix} 3/4 & \sqrt{3}/4 \\ \sqrt{3}/4 & 1/4 \end{bmatrix}$$

Thus,

$$T\left(\begin{bmatrix} 1 \\ 5 \end{bmatrix}\right) = \begin{bmatrix} 3/4 & \sqrt{3}/4 \\ \sqrt{3}/4 & 1/4 \end{bmatrix} \begin{bmatrix} 1 \\ 5 \end{bmatrix} = \begin{bmatrix} \frac{3+5\sqrt{3}}{4} \\ \frac{\sqrt{3}+5}{4} \end{bmatrix}$$

# Eigenvalue and Eigenvector

## ■ Definition

- If  $T: R^n \rightarrow R^n$  is a linear operator, then a scalar  $\lambda$  is called an **eigenvalue** of  $T$  if there is a nonzero  $\mathbf{x}$  in  $R^n$  such that

$$T(\mathbf{x}) = \lambda \mathbf{x}$$

Those nonzero vectors  $\mathbf{x}$  that satisfy this equation are called the **eigenvectors** of  $T$  corresponding to  $\lambda$

## ■ Remarks:

- If  $A$  is the standard matrix for  $T$ , then the equation becomes

$$A\mathbf{x} = \lambda \mathbf{x}$$

- The eigenvalues of  $T$  are precisely the **eigenvalues** of its standard matrix  $A$
- $\mathbf{x}$  is an eigenvector of  $T$  corresponding to  $\lambda$  if and only if  $\mathbf{x}$  is an eigenvector of  $A$  corresponding to  $\lambda$
- If  $\lambda$  is an eigenvalue of  $A$  and  $\mathbf{x}$  is a corresponding eigenvector, then  $A\mathbf{x} = \lambda \mathbf{x}$ , so multiplication by  $A$  maps  $\mathbf{x}$  into a scalar multiple of itself

# Example

- Let  $T : \mathbb{R}^2 \rightarrow \mathbb{R}^2$  be the linear operator that rotates each vector through an angle  $\theta$ .
- If  $\theta$  is a multiple of  $\pi$ , then every nonzero vector  $\mathbf{x}$  is mapped onto the same line as  $\mathbf{x}$ , so every nonzero vector is an eigenvector of  $T$ .
- The standard matrix for  $T$  is  $A = \begin{bmatrix} \cos \theta & -\sin \theta \\ \sin \theta & \cos \theta \end{bmatrix}$
- The eigenvalues of this matrix are the solutions of the characteristic equation
$$\det(\lambda I - A) = \begin{vmatrix} \lambda - \cos \theta & \sin \theta \\ -\sin \theta & \lambda - \cos \theta \end{vmatrix} = 0$$
- That is,  $(\lambda - \cos \theta)^2 + \sin^2 \theta = 0$ .

# Example

$$(\lambda - \cos \theta)^2 + \sin^2 \theta = 0$$

- If  $\theta$  is not a multiple of  $\pi$ 
  - $\Rightarrow \sin^2 \theta > 0$
  - $\Rightarrow$  no real solution for  $\lambda$
  - $\Rightarrow A$  has no real eigenvectors.
- If  $\theta$  is a multiple of  $\pi$ 
  - $\Rightarrow \sin \theta = 0$  and  $\cos \theta = \pm 1$
- In the case that  $\sin \theta = 0$  and  $\cos \theta = 1$ 
  - $\Rightarrow \lambda = 1$  is the only eigenvalue
  - $\Rightarrow A = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$
- Thus, for all  $\mathbf{x}$  in  $R^2$ ,  $T(\mathbf{x}) = A\mathbf{x} = I\mathbf{x} = \mathbf{x}$
- So  $T$  maps every vector to itself, and hence to the same line.
- In the case that  $\sin \theta = 0$  and  $\cos \theta = -1$ ,
  - $\Rightarrow A = -I$  and  $T(\mathbf{x}) = -\mathbf{x}$
  - $\Rightarrow T$  maps every vector to its negative.

# Example

- Let  $T : \mathbb{R}^3 \rightarrow \mathbb{R}^3$  be the orthogonal projection on  $xy$ -plane.
- Vectors in the  $xy$ -plane are mapped into themselves under  $T$ , so each nonzero vector in the  $xy$ -plane is an eigenvector corresponding to the eigenvalue  $\lambda = 1$ .
- Every vector  $\mathbf{x}$  along the  $z$ -axis is mapped into  $\mathbf{0}$  under  $T$ , which is on the same line as  $\mathbf{x}$ , so every nonzero vector on the  $z$ -axis is an eigenvector corresponding to the eigenvalue.
- Vectors not in the  $xy$ -plane or along the  $z$ -axis are mapped into  $\lambda = 0$  scalar multiples of themselves, so there are no other eigenvectors or eigenvalues.
- The standard matrix for  $T$  is  $A = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 0 \end{bmatrix}$

# Example

- The characteristic equation of  $A$  is

$$\det(\lambda I - A) = \begin{vmatrix} \lambda - 1 & 0 & 0 \\ 0 & \lambda - 1 & 0 \\ 0 & 0 & \lambda \end{vmatrix} = 0 \quad \text{or} \quad (\lambda - 1)^2 \lambda = 0$$

- The eigenvectors of the matrix  $A$  corresponding to an eigenvalue  $\lambda$  are the nonzero solutions of

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

- If  $\lambda = 0$ , this system is

$$\begin{bmatrix} -1 & 0 & 0 \\ 0 & -1 & 0 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix} \quad \Rightarrow \quad \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ t \end{bmatrix}$$

- The vectors are along the  $z$ -axis

# Example

- If  $\lambda = 1$ , the system is

$$\begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix} \quad \Rightarrow \quad \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} s \\ t \\ 0 \end{bmatrix}$$

- The vectors are along the  $xy$ -plane

## Theorem 4.3.4 (Equivalent Statements)

- If  $A$  is an  $n \times n$  matrix, and if  $T_A : R^n \rightarrow R^n$  is multiplication by  $A$ , then the following are equivalent.
    - $A$  is invertible
    - $A\mathbf{x} = \mathbf{0}$  has only the trivial solution
    - The reduced row-echelon form of  $A$  is  $I_n$
    - $A$  is expressible as a product of elementary matrices
    - $A\mathbf{x} = \mathbf{b}$  is consistent for every  $n \times 1$  matrix  $\mathbf{b}$
    - $A\mathbf{x} = \mathbf{b}$  has exactly one solution for every  $n \times 1$  matrix  $\mathbf{b}$
    - $\det(A) \neq 0$
    - The range of  $T_A$  is  $R^n$
    - $T_A$  is one-to-one
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