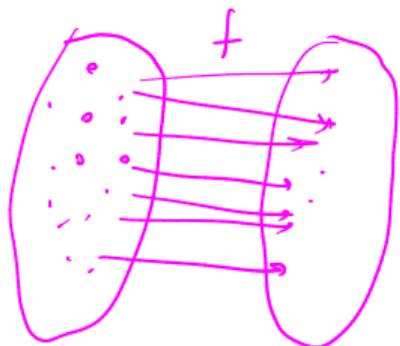




01204211 Discrete Mathematics

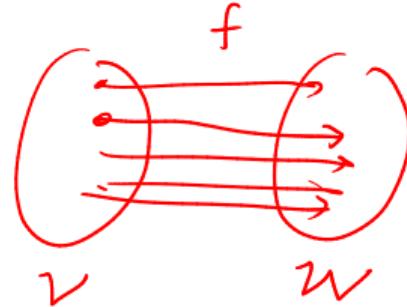
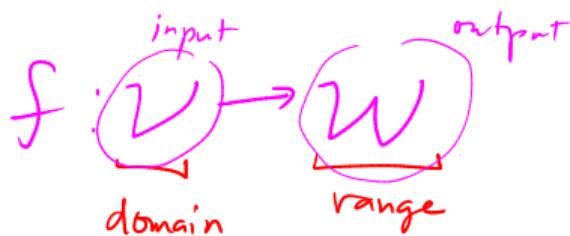
Lecture 12b: Linear functions (I)

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Linear functions

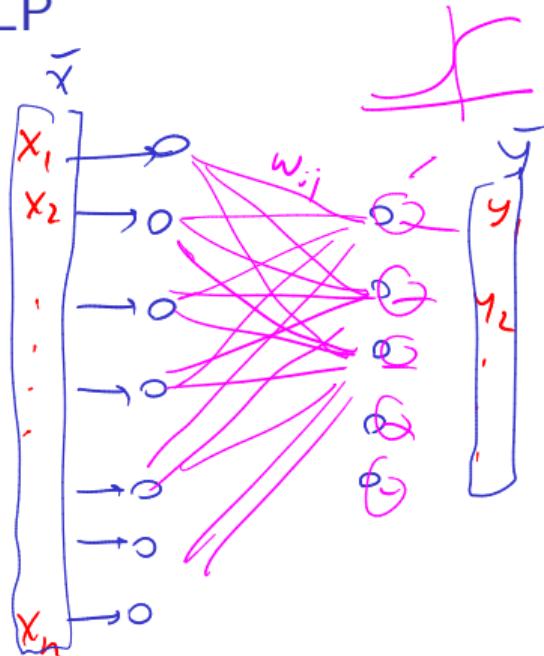


Linear functions

Consider vector spaces \mathcal{V} and \mathcal{W} over \mathbb{R} . A function $f : \mathcal{V} \rightarrow \mathcal{W}$ is **linear** if

1. for all $x, y \in \mathcal{V}$, $f(\underline{x} + \underline{y}) = \underline{f(x)} + \underline{f(y)}$ and
2. for all $\alpha \in \mathbb{R}$ and $x \in \mathcal{V}$, $f(\underline{\alpha x}) = \underline{\alpha f(x)}$.

Example 1 - MLP



$$y_i = \sum_{j=0}^n w_{ji} x_j$$

$$\bar{y} = W\bar{x}$$

$$\underline{\alpha \bar{y}} = W \underline{\alpha \bar{x}} = \underline{\alpha}(W\bar{x})$$

$$\underline{W(\bar{x}_1 + \bar{x}_2)} = (\underline{W\bar{x}_1}) + (\underline{W\bar{x}_2})$$

Example 2 - Page rank (1)

Example 2 - Page rank (2)

Matrix-vector multiplication

Given an $m \times n$ matrix M over \mathbb{R} , consider a product

$$M\mathbf{x}.$$

Note that for the multiplication to work, \mathbf{x} must be in \mathbb{R}^n and the result vector is in \mathbb{R}^m . Therefore, we can define a function $f : \mathbb{R}^n \rightarrow \mathbb{R}^m$ as

$$f(\mathbf{x}) = M\mathbf{x}.$$

Note that f is linear because:

$$f(\mathbf{x} + \mathbf{y}) = M(\mathbf{x} + \mathbf{y}) = M\mathbf{x} + M\mathbf{y} = f(\mathbf{x}) + f(\mathbf{y}),$$

and

$$f(\alpha\mathbf{x}) = M(\alpha\mathbf{x}) = \alpha M\mathbf{x} = \alpha f(\mathbf{x}).$$

The converse

Lemma 1

For any linear function $f : \mathbb{R}^n \rightarrow \mathbb{R}^m$, there exists an $m \times n$ matrix M such that

$$f(\mathbf{x}) = M\mathbf{x}.$$

Proof.

Consider any $x \in \mathbb{R}^n$. Let $\mathbf{x} = [x_1, x_2, \dots, x_n]$. Note that

$$\mathbf{x} = [x_1, 0, \dots, 0] + [0, x_2, 0, \dots, 0] + \cdots + [0, \dots, 0, x_n].$$

Let $e_1, e_2, \dots, e_n \in \mathbb{R}^n$ be standard generators, i.e., e_i be a vector with 1 at the i -th row and 0 at every other positions. (For example $e_1 = [1, 0, \dots, 0]$ and $e_3 = [0, 0, 1, 0, \dots, 0]$.)

We thus have

$$\mathbf{x} = x_1 e_1 + x_2 e_2 + \cdots + x_n e_n.$$

Since f is linear, this implies that

$$f(\mathbf{x}) = x_1 f(e_1) + x_2 f(e_2) + \cdots + x_n f(e_n).$$



Proof (cont.)

Define M as follows

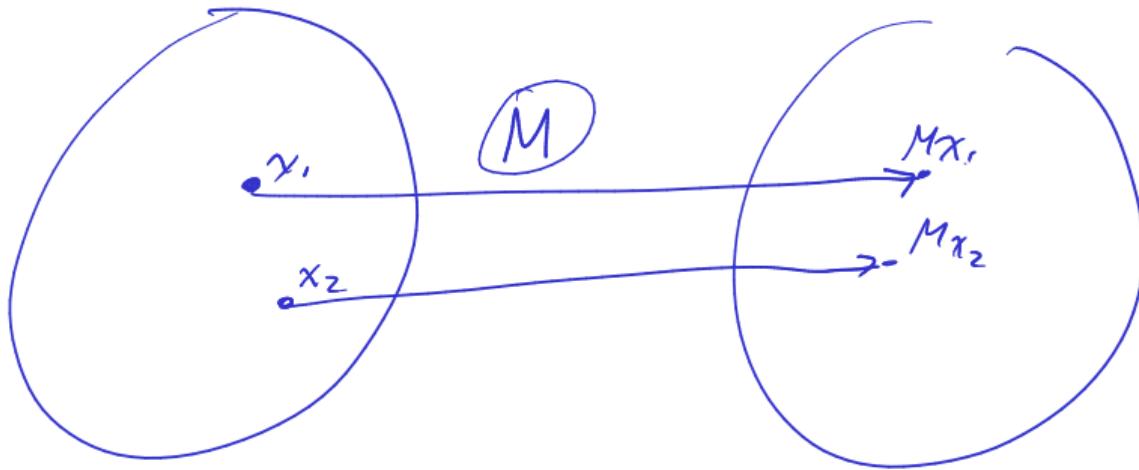
$$M = \left[\begin{array}{c|c|c|c} f(\mathbf{e}_1) & f(\mathbf{e}_2) & \cdots & f(\mathbf{e}_n) \end{array} \right].$$

Hence,

$$\begin{aligned} M\mathbf{x} &= \left[\begin{array}{c|c|c|c} f(\mathbf{e}_1) & f(\mathbf{e}_2) & \cdots & f(\mathbf{e}_n) \end{array} \right] \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix} \\ &= x_1 f(\mathbf{e}_1) + x_2 f(\mathbf{e}_2) + \cdots + x_n f(\mathbf{e}_n) = f(\mathbf{x}), \end{aligned}$$

as required. □

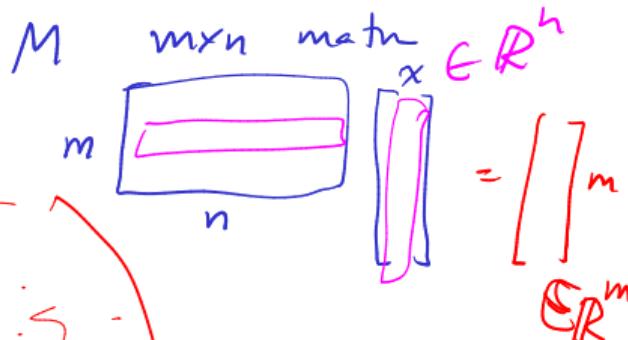
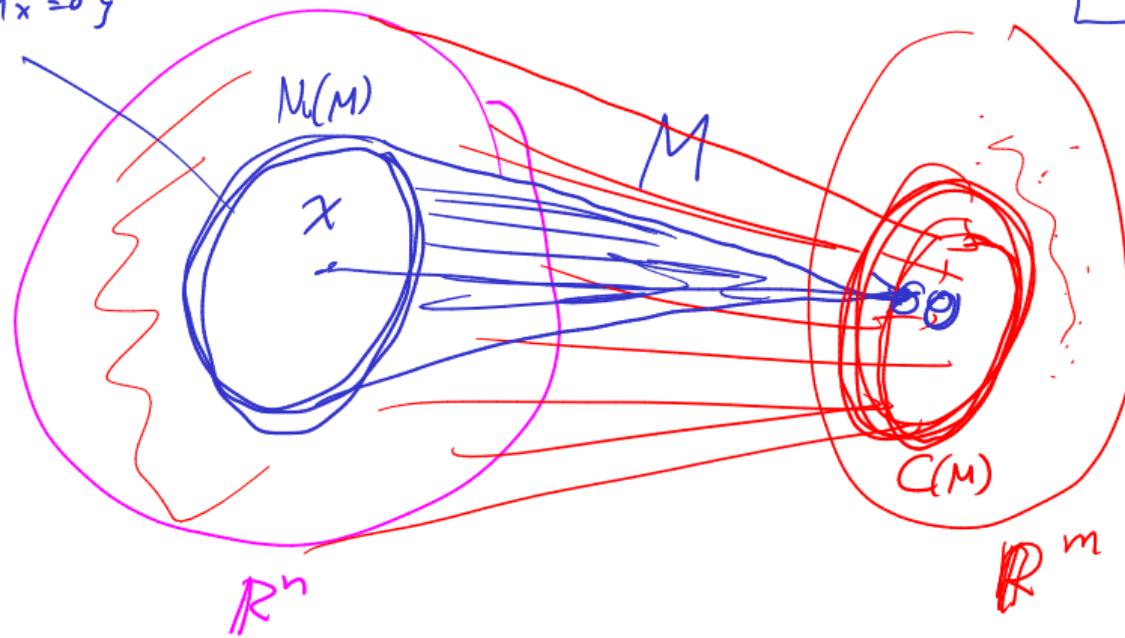
Structures of linear functions (overview)



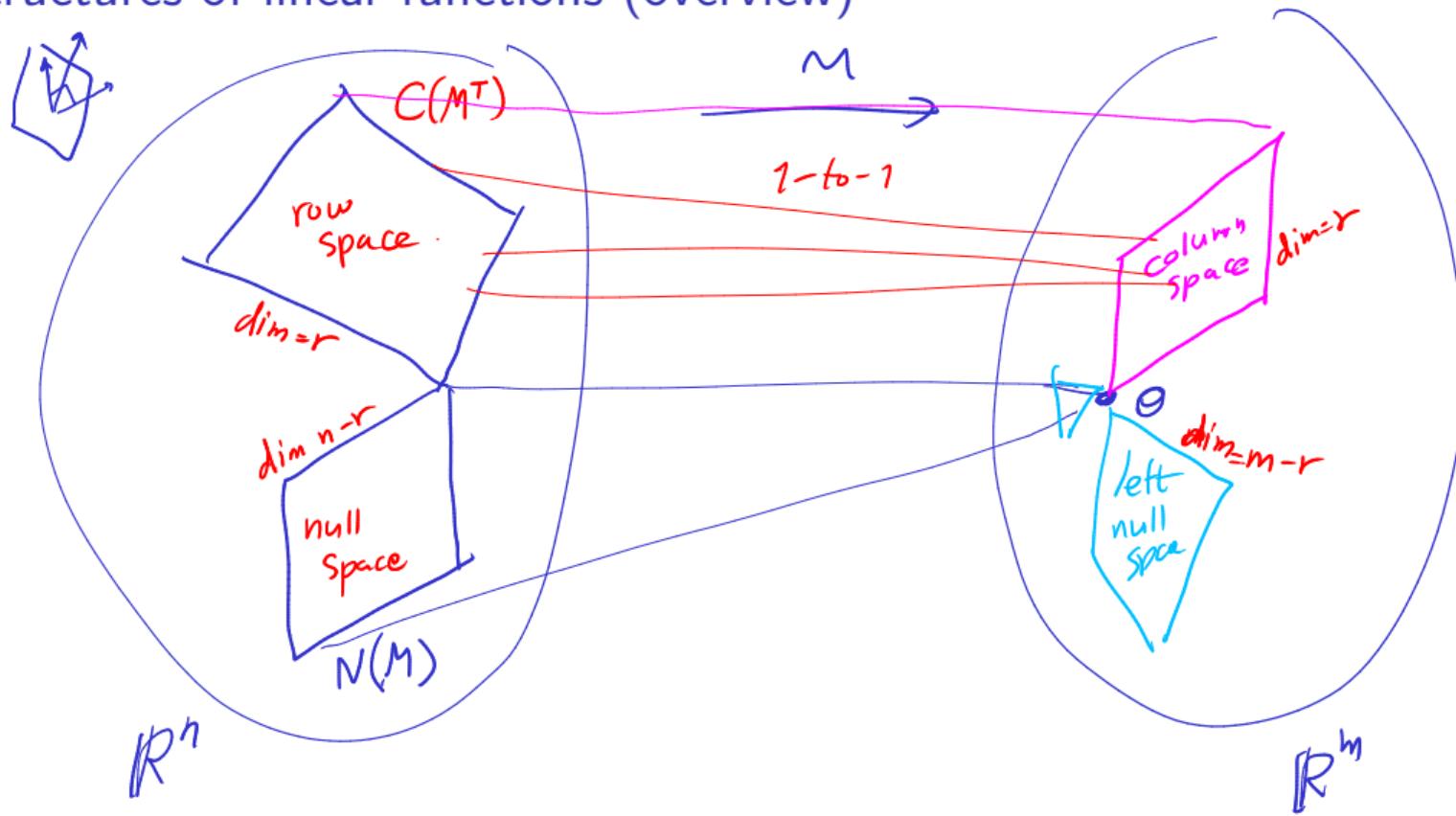
$$\begin{bmatrix} c_1 \\ c_2 \end{bmatrix} M = \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = x_1 \begin{bmatrix} c_1 \\ c_2 \end{bmatrix} + x_2 \begin{bmatrix} c_1 \\ c_2 \end{bmatrix}$$

Structures of linear functions (overview)

$$\{x \mid Mx = 0\}$$



Structures of linear functions (overview)



Structures of linear functions (overview)

