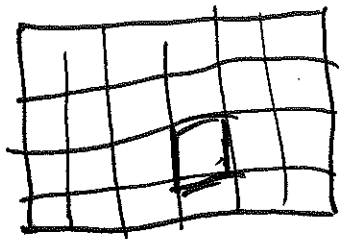


Last time:

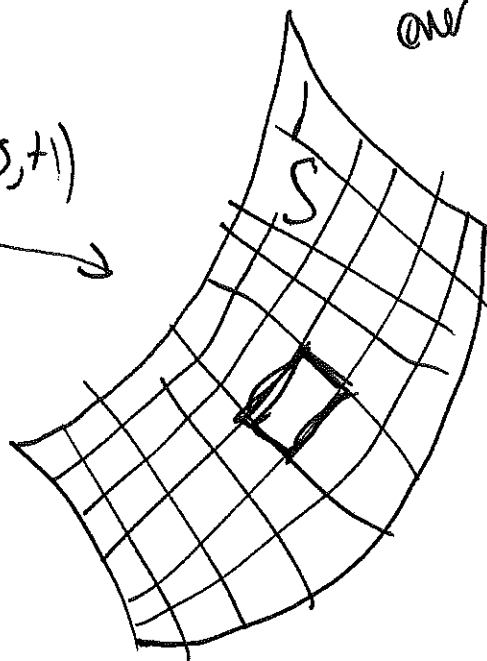
Want to integrate  
over  $S$ :



$$a \leq s \leq b$$

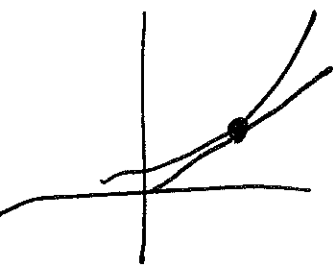
$$c \leq t \leq d$$

$$(x(s, t), y(s, t))$$



$$f(x + \Delta x) \approx f(x) + \Delta x f'(x)$$

2x2 matrix  
↙ "Jacobian"



$$\begin{pmatrix} x(s+ds, t+dt) \\ y(s+ds, t+dt) \end{pmatrix} \approx \begin{pmatrix} x(s, t) \\ y(s, t) \end{pmatrix} + \begin{pmatrix} x_s & x_t \\ y_s & y_t \end{pmatrix} \begin{pmatrix} ds \\ dt \end{pmatrix}$$

$$\iint_S f(x, y) dx dy = \int_{s=a}^b \int_{t=c}^d f(x(s, t), y(s, t)) \underbrace{(x_s y_t - x_t y_s)} ds dt$$

Example:

Let  $f\left(\begin{pmatrix} x \\ y \end{pmatrix}\right) = \begin{pmatrix} x^2 y + x \\ x y^3 - 7y \end{pmatrix}$  | Renamed:  $f\left(\begin{pmatrix} s \\ t \end{pmatrix}\right) = \begin{pmatrix} s^2 t + s \\ s t^3 - 7t \end{pmatrix} \begin{matrix} \leftarrow x(s,t) \\ \leftarrow y(s,t) \end{matrix}$

Approximate  $f\left(\begin{pmatrix} 2.01 \\ 2.99 \end{pmatrix}\right)?$  |  $f\left(\begin{pmatrix} 2.01 \\ 2.99 \end{pmatrix}\right)$

$x_s(2,3)$

$x_s = 2s + 1$     $y_s = t^3$

$x_t = s^2$     $y_t = 3s t^2 - 7$

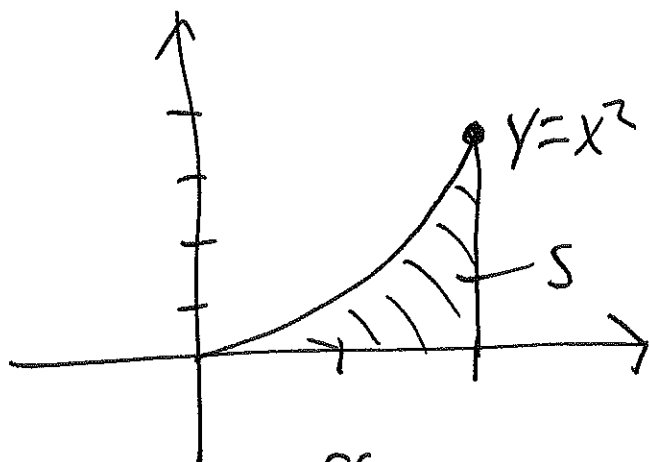
$x_s(2,3) = 13$     $y_s(2,3) = 27$

$x_t(2,3) = 4$     $y_t(2,3) = 47$  (?)

$f\left(\begin{pmatrix} 2.01 \\ 2.99 \end{pmatrix}\right) \approx \cancel{f\left(\begin{pmatrix} 2 \\ 3 \end{pmatrix}\right)} + \begin{pmatrix} x_s(2,3) & y_s(2,3) \\ x_t(2,3) & y_t(2,3) \end{pmatrix}$

$\approx f\left(\begin{pmatrix} 2 \\ 3 \end{pmatrix}\right) + \begin{pmatrix} x_s(2,3) & x_t(2,3) \\ y_s(2,3) & y_t(2,3) \end{pmatrix} \begin{pmatrix} 0.01 \\ -0.01 \end{pmatrix}$

$= \begin{pmatrix} 14 \\ 33 \end{pmatrix} + \begin{pmatrix} 13 & 4 \\ 27 & 47 \end{pmatrix} \begin{pmatrix} 0.01 \\ -0.01 \end{pmatrix} = \begin{pmatrix} 14.09 \\ 32.80 \end{pmatrix}$



$$f(x,y) = xy$$

$$0 \leq x \leq 2$$

$$\iint_S xy \, dx \, dy$$

$$\left(\frac{y^2}{2}\right) \Big|_0^{x^2} = \frac{x^4}{2}$$

$$\int_{x=0}^2 \int_{y=0}^{x^2} xy \, dy \, dx = \int_{x=0}^2 x \cdot \left( \int_{y=0}^{x^2} y \, dy \right) dx$$

$$= \int_{x=0}^2 \frac{x^5}{2} \, dx = \frac{x^6}{12} \Big|_0^2 = \frac{64}{12} = \frac{32}{6} = \frac{16}{3}$$

$$x \rightarrow 0 \leq s \leq 2$$

$$x(s,t) = s$$

$$y(s,t) = s^2 t$$

$$0 \leq t \leq 1$$

$$y(s,t) = s^2 t$$

proportion of the  
way you are from  
 $y=0$  to  $y=x^2$

$$x_s = 1 \quad x_t = 0$$

$$x_s y_t - x_t y_s = s^2$$

$$y_s = 2st \quad y_t = s^2$$

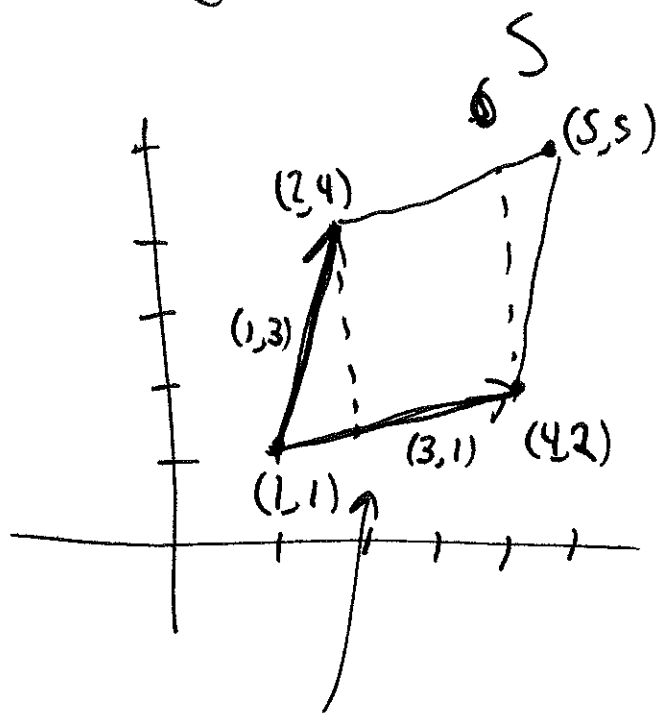
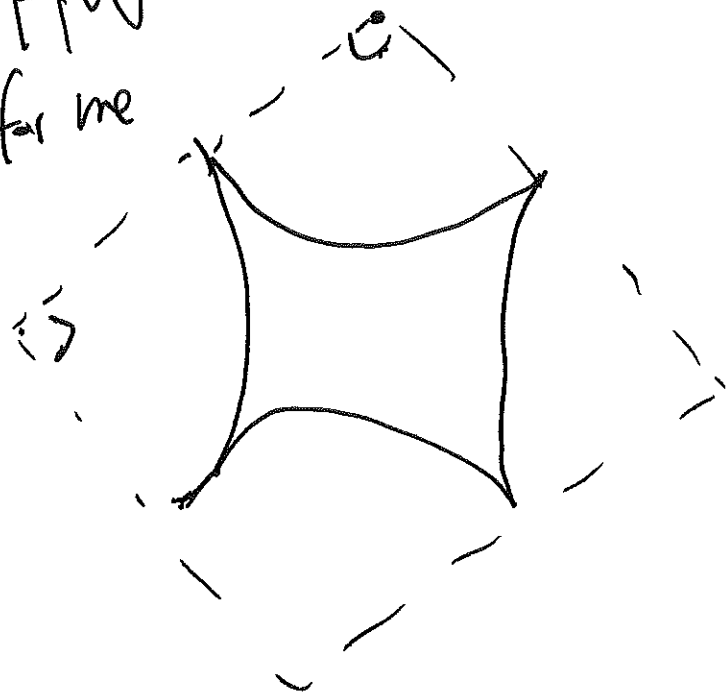
$$\iint_{s=0, t=0}^2 (s \cdot s^2 t) \cdot (s^2) \, dt \, ds$$

$\nwarrow$  =  $xy$ , our function

~~$$= \int_{s=0}^2 s^s ds \cdot \int_{t=0}^1 t dt$$~~

$$= \int_{s=0}^2 \int_{t=0}^1 s^s + dt ds = \int_{s=0}^2 \frac{1}{2} s^s ds = \frac{s^6}{12} \Big|_0^2 = \frac{64}{12} = \frac{16}{3}$$

HW  
for me



area is

$$\det \begin{pmatrix} 3 & 1 \\ 1 & 3 \end{pmatrix} = 8.$$

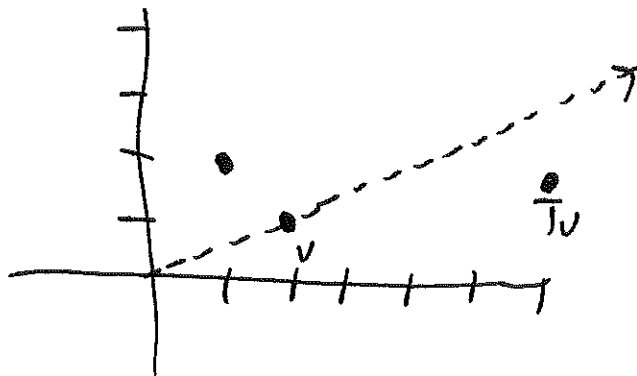
$$\begin{pmatrix} x \\ y \end{pmatrix}_{(s,t)} = \begin{pmatrix} 1 \\ 1 \end{pmatrix} + s \begin{pmatrix} 3 \\ 1 \end{pmatrix} + t \begin{pmatrix} 1 \\ 3 \end{pmatrix}$$

$$x(s,t) = 1 + 3s + t \quad 0 \leq s \leq 1$$

$$y(s,t) = 1 + s + 3t \quad 0 \leq t \leq 1$$

$$\begin{pmatrix} 3 & 0 \\ 0 & 2 \end{pmatrix}$$

$$T\left(\begin{pmatrix} x \\ y \end{pmatrix}\right) = \begin{pmatrix} 3x \\ 2y \end{pmatrix}$$



$T(v)$  not  
parallel to  
 $v$ !

e.g.  $v = \begin{pmatrix} 2 \\ 1 \end{pmatrix}$   $T(v) = \begin{pmatrix} 6 \\ 2 \end{pmatrix}$

not an eigenvector.

~~$w = \begin{pmatrix} 1 \\ 2 \end{pmatrix}$   $T(w) = \begin{pmatrix} 3 \\ 4 \end{pmatrix}$~~

$\begin{pmatrix} 3 \\ 0 \end{pmatrix}$  is an eigenvector!

In fact, any vector

$$T\begin{pmatrix} 3 \\ 0 \end{pmatrix} = \begin{pmatrix} 9 \\ 0 \end{pmatrix} = 3 \cdot \begin{pmatrix} 3 \\ 0 \end{pmatrix}$$

$\begin{pmatrix} x \\ 0 \end{pmatrix}$ ! Turns into  $\begin{pmatrix} 3x \\ 0 \end{pmatrix}$

so  $\lambda = 3$ .

The number  $\lambda$  is called the  
eigenvalue.

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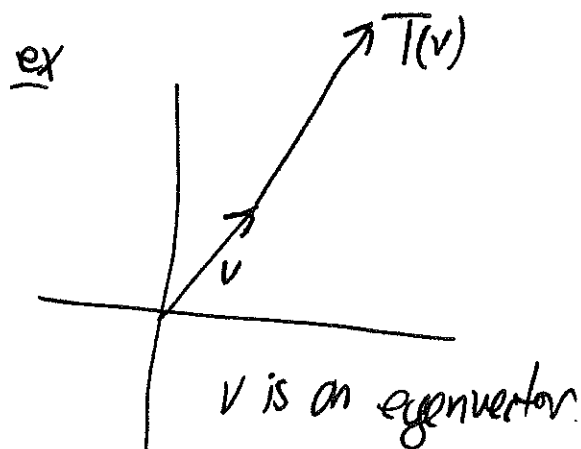
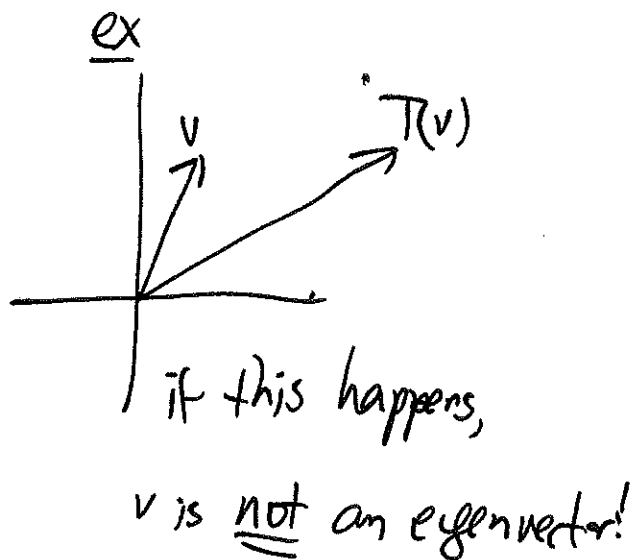
$\begin{pmatrix} 0 \\ y \end{pmatrix}$  is also eigenvector:  $T\begin{pmatrix} 0 \\ y \end{pmatrix} = \begin{pmatrix} 0 \\ 2y \end{pmatrix}$  so  $\lambda = 2$  for these.

# Eigenvectors:

If  $T\left(\begin{pmatrix} x \\ y \end{pmatrix}\right)$  is a linear transformation


ex  $T\left(\begin{pmatrix} x \\ y \end{pmatrix}\right) = \begin{pmatrix} 3x+2y \\ -x-7y \end{pmatrix}$ .

a vector  $v$  is called an eigenvector if  $T(v) = \lambda v$  for some scalar  $\lambda$ .  
for T "T(v) is parallel to v"




Adv Topics 2 (Lesieutre)  
September 1, 2021

**Problem 1.** For each of the following matrices  $T$ , choose a couple sample vectors  $\mathbf{v} = \begin{pmatrix} x \\ y \end{pmatrix}$  and compute  $T\mathbf{v}$ . What does the matrix do to a vector, geometrically? What does it do to the unit square?

a)  $\begin{pmatrix} 3 & 0 \\ 0 & 2 \end{pmatrix}$  

b)  $\begin{pmatrix} 1 & 3 \\ 0 & 1 \end{pmatrix}$

c)  ~~$\begin{pmatrix} 1 & 6 \\ 0 & 2 \end{pmatrix}$~~  

d)  $\begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix}$

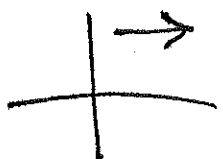
e)  $\begin{pmatrix} 1 & 0 \\ 0 & -1 \end{pmatrix}$

f)  $\begin{pmatrix} 1 & 0 \\ 0 & 0 \end{pmatrix}$

g)  ~~$\begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \end{pmatrix}$~~

h)  ~~$\begin{pmatrix} 0 & -1 & 0 \\ 1 & 0 & 0 \end{pmatrix}$~~

i)  $\begin{pmatrix} 0 & 1 \\ 1 & 1 \end{pmatrix}$  ???

  $T\left(\begin{pmatrix} x \\ y \end{pmatrix}\right) = \begin{pmatrix} x \\ y \end{pmatrix}$

reflects on  $y=x$

$(x, x) \quad t=1$   
 $(x, -x) \quad t=-1$

reflection on  $x$ -axis

$T(x, y) = (x, -y)$   $(x, 0) \quad t=1$   
 $(0, y) \quad t=-1$

projections

$(x, 0) \quad t=1$   
 $(0, x) \quad t=0$

**Problem 2.** For each of the linear maps described, write down the matrix for the corresponding transformation.

a) Reflection about the  $y$ -axis.

b) Rotation by  $45^\circ$  clockwise. What about other angles  $\theta$ ?

c) In 3D: rotation by an angle  $\theta$  around the  $z$ -axis.



$$b) \begin{pmatrix} 1 & 3 \\ 0 & 1 \end{pmatrix}$$

$$c) \begin{pmatrix} 1 & 6 \\ 0 & 2 \end{pmatrix}$$

$$(x, 0) \quad \lambda = 1.$$

that's the only  
option!

Suppose  $(a, b)$  is eigenvector

$$T(v) = \lambda v$$

$$\begin{pmatrix} a+3b \\ b \end{pmatrix} = \lambda \begin{pmatrix} a \\ b \end{pmatrix} \quad \left| \quad \begin{array}{l} a+3b = \lambda a \\ b = \lambda b \end{array} \right. \quad \begin{array}{l} a+3b = -1a \\ b = -1b \end{array} \quad \Rightarrow \quad b(1-1) = 0$$

$$\text{Either: } \lambda = 1 \quad \text{or} \quad b = 0$$

$$a+3b = a$$

$$3b = 0$$

$$b = 0 \quad \text{works!}$$

$$a = -1a$$

$$\text{either } a = 0 \text{ and } \begin{pmatrix} a \\ b \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$$

or  $\lambda = 1$  and we get same again.

$$\begin{pmatrix} a \\ 0 \end{pmatrix} \text{ eigenvector}$$

$$\lambda = 1. \quad \lambda = 1.$$



$$\begin{pmatrix} 1 & 6 \\ 0 & 2 \end{pmatrix}$$

$$T \begin{pmatrix} a \\ b \end{pmatrix} = \lambda \begin{pmatrix} a \\ b \end{pmatrix}$$

$$\begin{pmatrix} a+6b \\ 2b \end{pmatrix} = \begin{pmatrix} \lambda a \\ \lambda b \end{pmatrix}$$

$$a+6b = \lambda a$$

$$2b = \lambda b$$

$$(\lambda - 2)b = 0$$

So...  $\lambda = 2$  or  $b = 0$

$$\lambda = 2$$

$$a+6b = 2a$$

$$a = 6b$$

eigenvector is  $\begin{pmatrix} 6 \\ 1 \end{pmatrix}$  (or a mult of that)

$$\begin{pmatrix} 1 & 6 \\ 0 & 2 \end{pmatrix} \begin{pmatrix} 6 \\ 1 \end{pmatrix} = \begin{pmatrix} 12 \\ 2 \end{pmatrix} = 2 \cdot \begin{pmatrix} 6 \\ 1 \end{pmatrix}$$



$$b = 0$$

$\begin{pmatrix} a \\ 0 \end{pmatrix}$  is eigenvector,  $\lambda = 1$ .