

20 Sept. 2018

Summary

- A set B is a basis for (X, \mathcal{F}) if
 - B is linearly independent
 - $\text{span}\{B\} = X$
- (X, \mathcal{F}) has dimension $n \geq 1$ if \exists a linearly indep set with n elements and every set with $n+1$ elements is linearly dependent
- $\dim(X, \mathcal{F}) = \infty$ if $\forall n \geq 1$, \exists a lin. indep set with n elements. $\dim\{\emptyset\} = 0$.
- Suppose $\dim(X, \mathcal{F}) = n \geq 1$ and $\{v_1, \dots, v^n\}$ is a basis. For $x \in X$

$$[x]_{v_i} = \begin{bmatrix} x_1 \\ \vdots \\ x_n \end{bmatrix} \in \mathbb{F}^n \iff x = \alpha_1 v_1 + \dots + \alpha_n v_n$$

Representation of x with respect to $v = \{v_1, \dots, v^n\}$.

Thm (Change of Basis Matrix) $\dim(X, \mathcal{F}) = n \geq 1$.
 Let $u = \{u_1, \dots, u^n\}$ and $\bar{u} = \{\bar{u}_1, \dots, \bar{u}^n\}$ be two bases.
 Then \exists $n \times n$ invertible matrix P such that

$$[x]_{\bar{u}} = P [x]_u \quad \text{and}$$

$$P = [P_1 | \dots | P_n], \quad P_i = [u^i]_{\bar{u}}.$$

Follows: $[x]_u = \bar{P} [x]_{\bar{u}}$, $\bar{P} = [\bar{P}_1, \dots, \bar{P}_n]$,

$$\bar{P}_i = [\bar{u}^i]_u \quad \text{AND} \quad \bar{P} = P^{-1}.$$

$\left\{ \therefore \text{Compute either } P \text{ or } \bar{P} \text{ and get the other by matrix inversion.} \right\}$

Today: Example (Posted on Canvas)

Def. Let (X, \mathbb{F}) and (Y, \mathbb{F}) be two vector spaces (over the same field).

$L: X \rightarrow Y$ is a linear operator

if $\forall \alpha, \beta \in \mathbb{F}$, $\forall x, z \in X$,

$$L(\alpha x + \beta z) = \alpha L(x) + \beta L(z).$$

Equivalent: $L(x+z) = L(x) + L(z)$ (additive)

$$L(\alpha x) = \alpha L(x)$$
 (homogeneous)

Examples \mathbb{F} = field.

1. $A \in \mathbb{F}^{n \times m}$ ($n \times m$ matrix coeff in \mathbb{F})

Then $L: \mathbb{F}^m \rightarrow \mathbb{F}^n$ by $\forall x \in \mathbb{F}^m$,

$L(x) = Ax$ is a linear operator.

2. $X = P_3(t) = \{ \text{poly's of degree } \leq 3 \}$,

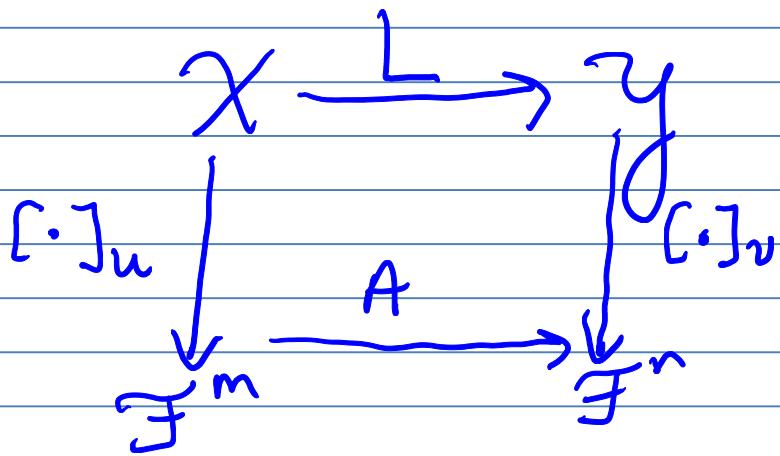
$\mathbb{F} = \mathbb{R}$, $y = P_3(t)$. Then $L: X \rightarrow Y$

by $\forall p \in X$, $L(p) = \frac{dp}{dt}$ is

a linear operator.

Def. Let (X, \mathcal{F}) and (Y, \mathcal{F}) be finite-dimensional vector spaces with bases $\{u^1, \dots, u^m\}$ for X and $\{v^1, \dots, v^n\}$ for Y . Let $L: X \rightarrow Y$ be a linear operator. Then \exists a matrix $A: \mathbb{F}^m \rightarrow \mathbb{F}^n$ such that $\forall x \in X, [L(x)]_{\{v\}} = A[x]_{\{u\}}$.

A is called the matrix representation of L .



Thm. $(X, \mathcal{F}), (Y, \mathcal{G})$ finite.

dim vector spaces with bases

$\{u^1, \dots, u^m\}$ for X and $\{v^1, \dots, v^n\}$ for

y . Let $L: X \rightarrow Y$ be a linear operator. Then $\exists A: \mathcal{F}^m \rightarrow \mathcal{F}^n$, the matrix representation of L , and $A = [A_1 | A_2 | \dots | A_m]$ and

How to
compute
matrix rep. $\rightarrow A_i = [L(u^i)]_{\{v^j\}}$.

Example, then the proof!

$\mathcal{F} = \mathbb{R}, X = P_3(t), Y = P_3(t)$.

Basis for X is $u = \{1, t, t^2, t^3\}$

and for Y is $v = \{1, t, t^2, t^3\}$.

$L: X \rightarrow Y$, $L(p) = \frac{dp}{dt} p$.

Find the matrix rep. of L !

$A = [A_1 | A_2 | A_3 | A_4], A_i = \left[\frac{d}{dt} u^i \right]_{\{v^j\}}$.

$$A_1 = [L(1)]_{\{1, t, t^2, t^3\}} = \begin{bmatrix} 0 \\ 0 \\ 0 \\ 0 \end{bmatrix}$$

$$A_2 = [L(t)]_{\{1, t, t^2, t^3\}} = \begin{bmatrix} 1 \\ 0 \\ 0 \\ 0 \end{bmatrix}$$

$$A_3 = [L(t^2)]_{\{1, t, t^2, t^3\}} = \begin{bmatrix} 0 \\ 2 \\ 0 \\ 0 \end{bmatrix}$$

$$A_4 = [L(t^3)]_{\{1, t, t^2, t^3\}} = \begin{bmatrix} 0 \\ 0 \\ 3 \\ 0 \end{bmatrix}$$

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

Does this make sense?

$$p(t) = a_0 + a_1 t + a_2 t^2 + a_3 t^3$$

and

$$[p(t)]_{\{1, t, t^2, t^3\}} = \begin{bmatrix} a_0 \\ a_1 \\ a_2 \\ a_3 \end{bmatrix}$$

$$A[p(t)]_{\{1, t, t^2, t^3\}} = \begin{bmatrix} 0 & 1 & 0 & 0 \\ 0 & 0 & 2 & 0 \\ 0 & 0 & 0 & 3 \\ 0 & 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} a_0 \\ a_1 \\ a_2 \\ a_3 \end{bmatrix} = \begin{bmatrix} a_1 \\ 2a_2 \\ 3a_3 \\ 0 \end{bmatrix}$$

Does this correspond to differentiating the polynomial $p(t)$? We see that

$$\frac{d}{dt} p(t) = a_1 + 2a_2 t + 3a_3 t^2$$

$$[\frac{d}{dt} p(t)]_{\{1, t, t^2, t^3\}} = \begin{bmatrix} a_1 \\ 2a_2 \\ 3a_3 \\ 0 \end{bmatrix}$$

and thus, yes indeed,

$$A[p(t)]_{\{1, t, t^2, t^3\}} = [\frac{d}{dt} p(t)]_{\{1, t, t^2, t^3\}}$$

**Exercise: change basis to
 $\{(1, t, \frac{t^2}{2!}, \frac{t^3}{3!})\}$. Find A.**

Remark: (X, \mathcal{F}) basis

$\{u^1, \dots, u^m\}$, (X, \mathcal{F}) with basis

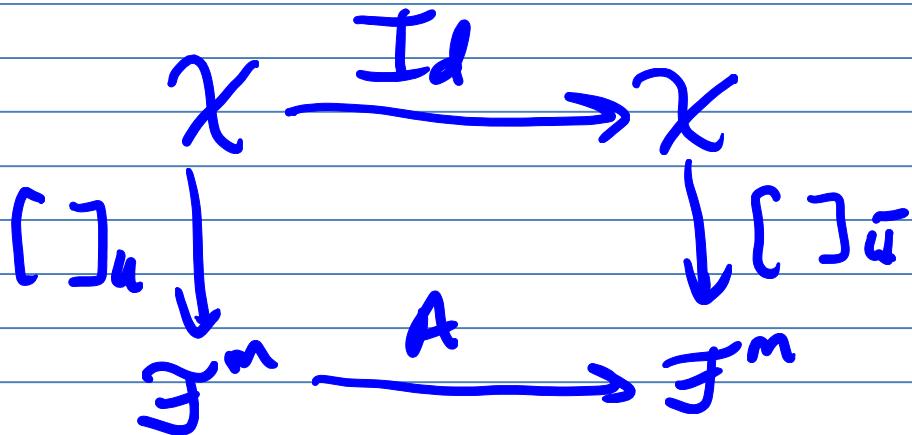
$\{\bar{u}^1, \dots, \bar{u}^m\}$. Define the identity

(linear) operator by $L(x) = x \quad \forall x \in X$.

$(L: X \rightarrow X)$. The matrix representation

of L is the change of basis
matrix $\begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}$

$$[L(u^i)]_{\{\bar{u}\}} = [u^i]_{\{\bar{u}\}}.$$



Quick proof of matrix rep.
theorem

$$[x]_u = \begin{bmatrix} \alpha_1 \\ \alpha_2 \\ \vdots \\ \alpha_m \end{bmatrix}$$

In the theorem

$$A_i = [L(u^i)]_v \quad 1 \leq i \leq m$$

$$\begin{aligned} L(x) &= [(\alpha_1 u^1 + \alpha_2 u^2 + \dots + \alpha_m u^m)]_v \\ &= \alpha_1 [L(u^1)]_v + \alpha_2 [L(u^2)]_v + \dots + \alpha_m [L(u^m)]_v \end{aligned}$$

Now, compute representations in y
of both sides

$$\begin{aligned} [L(x)]_v &= \alpha_1 [L(u^1)]_v + \dots + \alpha_m [L(u^m)]_v \\ &= \alpha_1 A_1 + \alpha_2 A_2 + \dots + \alpha_m A_m \\ &= [A_1 | A_2 | \dots | A_m] \begin{bmatrix} \alpha_1 \\ \alpha_2 \\ \vdots \\ \alpha_m \end{bmatrix} \end{aligned}$$

$$[L(x)]_v = A [x]_u$$

Eigenvalues and Eigenvectors

Def Let A be an $n \times n$ matrix with complex coefficients. [Real matrix is a special case]. $\lambda \in \mathbb{C}$ is an eigenvalue of A (ϵ -value) if $\exists (v \in \mathbb{C}^n, v \neq 0)$ such that $Av = \lambda v$. The vector $v \in \mathbb{C}^n$ is called an eigenvector (ϵ -vector) corresponding to λ .

Fact λ is an ϵ -value $\Leftrightarrow \det(\lambda I - A) = 0$

Example $A = \begin{bmatrix} 0 & 1 \\ -1 & 0 \end{bmatrix}$ $\det(\lambda I - A) = \lambda^2 + 1 = 0$

$$\Leftrightarrow \lambda_1 = i \text{ and } \lambda_2 = -i. \quad (\text{A red,})$$

but ϵ -values not necessarily real! (Complex conjugate pairs).

Moreover

$$V = \begin{bmatrix} i \\ j \end{bmatrix} \text{ and } \begin{bmatrix} i \\ -j \end{bmatrix} \quad \left. \begin{array}{l} \text{Complex} \\ \text{conjugate} \\ \text{pairs} \end{array} \right\}$$

Def. $\Delta(\lambda) : \det(\lambda I - A)$ characteristic polynomial. $\det(\lambda I - A) = 0$ characteristic equation.

Fundamental Thm of Algebra

says that

$$\Delta(\lambda) = (\lambda - \lambda_1)^{m_1} (\lambda - \lambda_2)^{m_2} \dots (\lambda - \lambda_p)^{m_p}$$

where $\{\lambda_1, \dots, \lambda_p\}$ are distinct and $m_1 + m_2 + \dots + m_p = n$.

m_i is called the multiplicity of λ_i .

Theorem A be $n \times n$ with complex root. Suppose $m_1 = m_2 = \dots = m_n = 1$ (e-values are distinct) [$\lambda_i \neq \lambda_j$ for $i \neq j$]. Then the corresponding e-vectors form a basis for $(\mathbb{C}^n, \mathbb{C})$. That is, $\{v^1, \dots, v^n\}$ is linearly independent over \mathbb{C} .

Proof to be posted here!

(You are not responsible for the proof)

Remark: Restatement of the theorem: If $\{\lambda_1, \dots, \lambda_n\}$ are distinct then $\{v^1, \dots, v^n\}$ is a basis for $(\mathbb{C}^n, \mathbb{C})$.

Proof: We prove the contrapositive and show there is a repeated e-value ($\lambda_i = \lambda_j$ for some $i \neq j$).

$\{v^1, \dots, v^n\}$ linearly dependent $\Rightarrow \exists \alpha_1, \dots, \alpha_n \in \mathbb{C}$, not all zero, such that $\alpha_1 v^1 + \dots + \alpha_n v^n = 0$ (*).

Without loss of generality, we can suppose $\alpha_1 \neq 0$. (that is, we can always reorder of e-values so that the first coefficient is nonzero.)

Because v^i is an e-vector,

$$(A - \lambda_j I)v^i = Av^i - \lambda_j v^i = \lambda_i v^i - \lambda_j v^i = (\lambda_i - \lambda_j)v^i$$

Side Note: It is an easy exercise to show

$$(A - \lambda_2 I)(A - \lambda_3 I) \cdots (A - \lambda_n I)v^i = (\lambda_i - \lambda_2)(\lambda_i - \lambda_3) \cdots (\lambda_i - \lambda_n)v^i, 2 \leq i \leq n$$

Let $i = 1$

$$(\lambda_1 - \lambda_2)(\lambda_1 - \lambda_3) \cdots (\lambda_1 - \lambda_n)v^1$$

Let $i = 2$

$$(\lambda_2 - \lambda_3)(\lambda_2 - \lambda_4) \cdots (\lambda_2 - \lambda_n)v^2 = 0$$

Etc.

Combining the above with (*), we obtain

$$\begin{aligned} 0 &= (A - \lambda_2 I)(A - \lambda_3 I) \cdots (A - \lambda_n I)(\alpha_1 v^1 + \cdots + \alpha_n v^n) \\ &= \alpha_1(\lambda_1 - \lambda_2)(\lambda_1 - \lambda_3) \cdots (\lambda_1 - \lambda_n)v^1 \end{aligned}$$

We know $\alpha_1 \neq 0$, as stated above, and $v^1 \neq 0$, by definition of e-vectors.

$$\therefore 0 = (\lambda_1 - \lambda_2)(\lambda_1 - \lambda_3) \cdots (\lambda_1 - \lambda_n)$$

At least one the terms $(\lambda_1 - \lambda_k)$, $2 \leq k \leq n$, must be zero, and thus there is a repeated e-value $\lambda_1 = \lambda_k$ for some $2 \leq k \leq n$. \square

Def. Let $(\mathcal{X}, \mathcal{F})$ and $(\mathcal{Y}, \mathcal{F})$ be vector spaces. $\mathcal{L} : \mathcal{X} \rightarrow \mathcal{Y}$ is a linear operator if for all $x, z \in \mathcal{X}$, $\alpha, \beta \in \mathcal{F}$,

$$\mathcal{L}(\alpha x + \beta z) = \alpha \mathcal{L}(x) + \beta \mathcal{L}(z)$$

Equivalently,

$$\begin{aligned} \mathcal{L}(x + z) &= \mathcal{L}(x) + \mathcal{L}(z) \\ \mathcal{L}(\alpha x) &= \alpha \mathcal{L}(x) \end{aligned}$$

Easy Facts on Representations:

1. Addition of vectors in $(\mathcal{X}, \mathcal{F}) \equiv$ Addition of the representations in $(\mathcal{F}^n, \mathcal{F})$.

$$[x + y]_v = [x]_v + [y]_v$$

2. Scalar multiplication in $(\mathcal{X}, \mathcal{F}) \equiv$ Scalar multiplication with the representations in $(\mathcal{F}^n, \mathcal{F})$.

$$[\alpha x]_v = \alpha[x]_v$$

3. Once a basis is chosen, any n-dimensional vector space $(\mathcal{X}, \mathcal{F})$ "looks like" $(\mathcal{F}^n, \mathcal{F})$.

Change of Basis Matrix: Let $\{u^1, \dots, u^n\}$ and $\{\bar{u}^1, \dots, \bar{u}^n\}$ be two bases for $(\mathcal{X}, \mathcal{F})$. Is there a relation between $[x]_u$ and $[x]_{\bar{u}}$?

Theorem: \exists an invertible matrix P , with coefficients in \mathcal{F} , such that $\forall x \in (\mathcal{X}, \mathcal{F})$, $[x]_{\bar{u}} = P[x]_u$. Moreover, $P = [P_1 | P_2 | \dots | P_n]$ with $P_i = [u^i]_{\bar{u}} \in \mathcal{F}^n$ where P_i is the i^{th} column of the matrix P and $[u^i]_{\bar{u}}$ is the representation of u^i with respect to \bar{u} .

Proof: Let $x = \alpha_1 u^1 + \dots + \alpha_n u^n = \bar{\alpha}_1 \bar{u}^1 + \dots + \bar{\alpha}_n \bar{u}^n$.

$$\alpha = \begin{bmatrix} \alpha_1 \\ \alpha_2 \\ \vdots \\ \alpha_n \end{bmatrix} = [x]_u$$

$$\bar{\alpha} = \begin{bmatrix} \bar{\alpha}_1 \\ \bar{\alpha}_2 \\ \vdots \\ \bar{\alpha}_n \end{bmatrix} = [x]_{\bar{u}}$$

$$\bar{\alpha} = [x]_{\bar{u}} = \left[\sum_{i=1}^n \alpha_i u^i \right]_{\bar{u}} = \sum_{i=1}^n \alpha_i [u^i]_{\bar{u}} = \sum_{i=1}^n \alpha_i P_i = P\alpha.$$

Therefore, $\bar{\alpha} = P\alpha = P[x]_u$.

Now we need to show that P is invertible:

Define $\bar{P} = [\bar{P}_1 | \bar{P}_2 | \dots | \bar{P}_n]$ with $\bar{P}_i = [\bar{u}^i]_u$.

Do the same calculations and obtain $\alpha = \bar{P}\bar{\alpha}$.

Then, we can obtain that $\alpha = \bar{P}P\alpha$ and $\bar{\alpha} = P\bar{P}\bar{\alpha}$.

Therefore, $P\bar{P} = \bar{P}P = I$.

In conclusion, \bar{P} is the inverse of P ($\bar{P} = P^{-1}$). \square

Example: $\mathcal{X} = \{2 \times 2 \text{ matrices with real coefficients}\}$, $\mathcal{F} = \mathbb{R}$.

$$u = \left\{ \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 0 \\ 1 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix} \right\}$$

$$\bar{u} = \left\{ \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 1 \\ -1 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix} \right\}$$

We have following relations:

$$\alpha = P\bar{\alpha}, P_i = [u^i]_{\bar{u}}, \quad \bar{\alpha} = \bar{P}\alpha, \bar{P}_i = [\bar{u}^i]_u$$

$$\bar{P}^{-1} = P, P^{-1} = \bar{P}$$

Typically, compute the easier of P or \bar{P} , and compute the other by inversion. For this example, we choose to compute \bar{P}

$$\bar{P}_1 = [\bar{u}^1]_u = \begin{bmatrix} 1 \\ 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\bar{P}_2 = [\bar{u}^2]_u = \begin{bmatrix} 0 \\ 1 \\ 1 \\ 0 \end{bmatrix}$$

$$\bar{P}_3 = [\bar{u}^3]_u = \begin{bmatrix} 0 \\ 1 \\ -1 \\ 0 \end{bmatrix}$$

$$\bar{P}_4 = [\bar{u}^4]_u = \begin{bmatrix} 0 \\ 0 \\ 0 \\ 1 \end{bmatrix}$$

$$\text{Therefore, } \bar{P} = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 1 & 0 \\ 0 & 1 & -1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix} \text{ and } P = \bar{P}^{-1} = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & .5 & .5 & 0 \\ 0 & .5 & -.5 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}$$

What if we did it the other direction?

$$P_1 = [u^1]_{\bar{u}} = \begin{bmatrix} 1 \\ 0 \\ 0 \\ 0 \end{bmatrix} \leftrightarrow \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix} = 1 \cdot \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix} + 0 \cdot \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix} + 0 \cdot \begin{bmatrix} 0 & 1 \\ -1 & 0 \end{bmatrix} + 0 \cdot \begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix}$$

$$P_2 = [u^2]_{\bar{u}} = \begin{bmatrix} 0 \\ .5 \\ .5 \\ 0 \end{bmatrix} \leftrightarrow \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix} = 0 \cdot \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix} + 0.5 \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix} + .5 \begin{bmatrix} 0 & 1 \\ -1 & 0 \end{bmatrix} + 0 \cdot \begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix}$$

$$P_3 = [u^3]_{\bar{u}} = \begin{bmatrix} 0 \\ -.5 \\ -.5 \\ 0 \end{bmatrix} \leftrightarrow \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix} = 0 \cdot \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix} + 0.5 \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix} - .5 \begin{bmatrix} 0 & 1 \\ -1 & 0 \end{bmatrix} + 0 \cdot \begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix}$$

$$P_4 = [u^4]_{\bar{u}} = \begin{bmatrix} 0 \\ 0 \\ 0 \\ 1 \end{bmatrix} \leftrightarrow \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix} = 0 \cdot \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix} + 0 \cdot \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix} + 0 \cdot \begin{bmatrix} 0 & 1 \\ -1 & 0 \end{bmatrix} + 1 \cdot \begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix}$$

$$\text{Therefore, } P = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & .5 & .5 & 0 \\ 0 & .5 & -.5 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix} \text{ and } \bar{P} = P^{-1} = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 1 & 0 \\ 0 & 1 & -1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}$$

$$\begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix} = \alpha_1 \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix} + \alpha_2 \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix} + \alpha_3 \begin{bmatrix} 0 & 1 \\ -1 & 0 \end{bmatrix} + \alpha_4 \begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix} \iff$$

$$\begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix} = \begin{bmatrix} \alpha_1 & \alpha_2 + \alpha_3 \\ \alpha_2 - \alpha_3 & \alpha_4 \end{bmatrix} \Leftrightarrow \begin{bmatrix} 0 \\ 1 \\ 0 \\ 0 \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 1 & 0 \\ 0 & 1 & -1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} \alpha_1 \\ \alpha_2 \\ \alpha_3 \\ \alpha_4 \end{bmatrix}$$

Four equations in four unknowns.