

Plan

- Vector Space
- Subspace
- Linear Dependence and Linear Independence
- Basis and Dimension
- Linear Transformation
- Kernel and Range
- The Rank-Nullity Theorem
- Isomorphism
- The Matrix of a Linear Transformation

Vector Space

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- 1 $\mathbf{u} + \mathbf{v} \in \mathbb{R}^n$;
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The above properties are sufficient to do vector algebra in \mathbb{R}^n .

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- If $A, B, C, \mathbf{O} \in M_2(\mathbb{R})$ (set of all 2×2 real matrices) and $c, d \in \mathbb{R}$, we get all the previous ten properties.
- If $p(x), q(x), r(x), \mathbf{0} \in \mathbb{R}_2[x]$ (set of all polynomials of degree at most two with real coefficients) and $c, d \in \mathbb{R}$, we get all the previous ten properties.

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Example

Let $\mathbb{R}_2[x] = \{a + bx + cx^2 : a, b, c \in \mathbb{R}\}$. For $p(x) = a_0 + b_0x + c_0x^2$, $q(x) = a_1 + b_1x + c_1x^2 \in \mathbb{R}_2[x]$ and $k \in \mathbb{R}$, define

$$p(x) + q(x) = (a_0 + a_1) + (b_0 + b_1)x + (c_0 + c_1)x^2$$

$$k.p(x) = (ka_0) + (kb_0)x + (kc_0)x^2.$$

Then $\mathbb{R}_2[x]$ is a vector space over \mathbb{R} .

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$$c \cdot [x, y]^t = [cx, 0]^t \quad \text{for } [x, y]^t \in \mathbb{R}^2, c \in \mathbb{R}.$$

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- If there is no confusion, $c \cdot u$ is simply written as cu .

- We write $V(\mathbb{F})$ to denote that V is a vector space over \mathbb{F} .
- We call V a **real vector space** or **complex vector space** according as $\mathbb{F} = \mathbb{R}$ or $\mathbb{F} = \mathbb{C}$.

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Result

Let V be a vector space over \mathbb{F} . Let $\mathbf{u} \in V$ and $c \in \mathbb{F}$. Then

- 1 $0.\mathbf{u} = \mathbf{0}$;
- 2 $c.\mathbf{0} = \mathbf{0}$;
- 3 $(-1).\mathbf{u} = -\mathbf{u}$; and
- 4 *If $c.\mathbf{u} = \mathbf{0}$ then either $c = 0$ or $\mathbf{u} = \mathbf{0}$.*

Subspace: Let V be a vector space and $(\emptyset \neq) W \subseteq V$. Then W is called a **subspace** of V if and only if **$au + bv \in W$ for every $u, v \in W$ and for every $a, b \in \mathbb{F}$.**

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Let $W = \{[x, y, z]^t \in \mathbb{R}^3 : x + y - z = 0\}$. Then W is a subspace of \mathbb{R}^3 .

Spanning Set: Let $S = \{\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_k\}$ be a subset of a vector space $V(\mathbb{F})$. Then the set of all linear combinations of $\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_k$ is called the **span** of $\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_k$, and is denoted by $\text{span}(\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_k)$ or $\text{span}(S)$. That is,

$$\text{span}(S) = \{c_1\mathbf{v}_1 + c_2\mathbf{v}_2 + \dots + c_k\mathbf{v}_k \mid c_1, c_2, \dots, c_k \in \mathbb{F}\}.$$

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Result

Let S be a subset of a vector space $V(\mathbb{F})$. Then $\text{span}(S)$ is a **subspace** of V .

Linear Dependence: A set $\{\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_k\}$ of vectors in a vector space $V(\mathbb{F})$ is said to be **linearly dependent (LD)** if there are scalars c_1, c_2, \dots, c_k , **at least one of them non-zero**, such that **$c_1\mathbf{v}_1 + c_2\mathbf{v}_2 + \dots + c_k\mathbf{v}_k = \mathbf{0}$** .

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Linear Independence: The set S of vectors in a vector space $V(\mathbb{F})$ is said to be **linearly independent (LI)** if it is **not** linearly dependent. Thus

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- If $\mathbf{0} \in S$, then S is always **linearly dependent** as S contains a LD set $\{\mathbf{0}\}$.

Example

The set $\{A, B, C\}$ is linearly dependent in $M_2(\mathbb{R})$, where

$$A = \begin{bmatrix} 1 & 1 \\ 0 & 1 \end{bmatrix}, B = \begin{bmatrix} 1 & -1 \\ 1 & 0 \end{bmatrix} \text{ and } C = \begin{bmatrix} 2 & 0 \\ 1 & 1 \end{bmatrix}.$$

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Result

The vectors $\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_k$ in a vector space V are linearly dependent *iff* either $\mathbf{v}_1 = \mathbf{0}$ or *there is an integer r such that \mathbf{v}_r can be expressed as a linear combination of $\mathbf{v}_1, \dots, \mathbf{v}_{r-1}$.*

Basis: A subset B of a vector space V is said to be a **basis** for V if $\text{span}(B) = V$ and if B is **linearly independent**.

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$B = \{1 + x, x + x^2, 1 + x^2\}$ is a basis for $\mathbb{R}_2[x]$.

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● Note the correspondence

$$1+x \longleftrightarrow \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix}, \quad x+x^2 \longleftrightarrow \begin{bmatrix} 0 \\ 1 \\ 1 \end{bmatrix}, \quad 1+x^2 \longleftrightarrow \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix}.$$

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- $\{1+x, x+x^2, 1+x^2\}$ is LI iff $\left\{ \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \\ 1 \end{bmatrix}, \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix} \right\}$ is LI.

Coordinate: Let $B = \{\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_n\}$ be an **ordered** bssis for a vector space $V(\mathbb{F})$ and let $\mathbf{v} \in V$. Let

$\mathbf{v} = c_1\mathbf{v}_1 + c_2\mathbf{v}_2 + \dots + c_n\mathbf{v}_n$. Then the scalars c_1, c_2, \dots, c_n are called the **coordinates of \mathbf{v}** with respect to B , and the column vector

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★ Coordinate of a vector is always associated with an **ordered** basis.

Example

The coordinate vector $[p(x)]_B$ of $p(x) = 1 - 3x + 4x^2$ with respect to basis $B = \{1, x, x^2\}$ of $\mathbb{R}_2[x]$ is $[p(x)]_B = \begin{bmatrix} 1 \\ -3 \\ 4 \end{bmatrix}$.

Result

Let $B = \{\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_n\}$ be an ordered basis for a vector space V , let $\mathbf{u}, \mathbf{v} \in V$ and let $c \in \mathbb{F}$. Then

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Let $B = \{\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_n\}$ be a basis for a vector space V .

- ❶ Any set of *more than n vectors* in V must be *linearly dependent*.
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Example

$\dim(\mathbb{R}^n) = n$, $\dim \mathbb{C}(\mathbb{C}) = 1$, **$\dim \mathbb{C}(\mathbb{R}) = 2$** , **$\dim M_2(\mathbb{R}) = 4$** and **$\dim \mathbb{R}_n[x] = n + 1$** .

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- 5 Any linearly independent set in V *can be extended to* a basis for V .
- 6 Any spanning set for V *can be reduced to* a basis for V .

Change of Basis: Let $B = \{\mathbf{u}_1, \mathbf{u}_2, \dots, \mathbf{u}_n\}$ and $C = \{\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_n\}$ be bases for a vector space V . The $n \times n$ matrix whose columns are the coordinate vectors $[\mathbf{u}_1]_C, [\mathbf{u}_2]_C, \dots, [\mathbf{u}_n]_C$ is denoted by $P_{C \leftarrow B}$, and is called the **change of basis matrix** from B to C . That is,

$$P_{C \leftarrow B} = [[\mathbf{u}_1]_C, [\mathbf{u}_2]_C, \dots, [\mathbf{u}_n]_C].$$

Result

Let $B = \{\mathbf{u}_1, \mathbf{u}_2, \dots, \mathbf{u}_n\}$ and $C = \{\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_n\}$ be bases for a vector space V and let $P_{C \leftarrow B}$ be the change of basis matrix from B to C . Then

1 $P_{C \leftarrow B}[\mathbf{x}]_B = [\mathbf{x}]_C$ for all $\mathbf{x} \in V$;

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- 1 $P_{C \leftarrow B}[\mathbf{x}]_B = [\mathbf{x}]_C$ for all $\mathbf{x} \in V$;
- 2 $P_{C \leftarrow B}$ is the *unique matrix* P with the property that $P[\mathbf{x}]_B = [\mathbf{x}]_C$ for all $\mathbf{x} \in V$;

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Example

Find the change of basis matrix $P_{C \leftarrow B}$ and $P_{B \leftarrow C}$ for the bases $B = \{1, x, x^2\}$ and $C = \{1 + x, x + x^2, 1 + x^2\}$ of $\mathbb{R}_2[x]$. Then find the coordinate vector of $p(x) = 1 + 2x - x^2$ with respect to the basis C .

Linear Transformations

Linear Transformations

- Suppose $A \in \mathcal{M}_{m \times n}$. Take $\mathbf{v} \in \mathbb{R}^n$.

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or, equivalently, $F(\alpha\mathbf{u} + \mathbf{v}) = \alpha F(\mathbf{u}) + F(\mathbf{v})$. Such functions are called **linear transformations (LT)**.

Linear Transformation

Linear Transformation

Definition

A **linear transformation** from a vector space V into a vector space W is a mapping $T : V \rightarrow W$ such that **for all** $\mathbf{u}, \mathbf{v} \in V$ and **for all** $a \in \mathbb{F}$

$$T(a\mathbf{u} + \mathbf{v}) = aT(\mathbf{u}) + T(\mathbf{v}).$$

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$$T(a\mathbf{u} + \mathbf{v}) = aT(\mathbf{u}) + T(\mathbf{v}).$$

Example

Let A be an $m \times n$ matrix. Define $T : \mathbb{R}^n \rightarrow \mathbb{R}^m$ such that $T(\mathbf{x}) = A\mathbf{x}$ for all $\mathbf{x} \in \mathbb{R}^n$. Then T is a linear transformation from \mathbb{R}^n into \mathbb{R}^m .

Example

The map $T : \mathbb{R}^2 \rightarrow \mathbb{R}^2$, defined by $T([x, y]^t) = [2x, x + y]^t$ for all $[x, y]^t \in \mathbb{R}^2$, is a linear transformation.

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Let V and W be two vector spaces. The map $T_0 : V \rightarrow W$, defined by $T_0(\mathbf{v}) = \mathbf{0}$ for all $\mathbf{v} \in V$, is a linear transformation. The map T_0 is called the *zero transformation*.

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Let V be a vector space. The map $I : V \rightarrow V$, defined by $I(\mathbf{v}) = \mathbf{v}$ for all $\mathbf{v} \in V$, is a linear transformation. The map I is called the *identity transformation*.

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The map $T : \mathbb{R} \rightarrow \mathbb{R}$, defined by $T(x) = x + 1$ for all $x \in \mathbb{R}$, is *not* a linear transformation.

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Result

Let $T : V \rightarrow W$ be a linear transformation. Then

- 1 $T(\mathbf{0}) = \mathbf{0}$;
- 2 $T(-\mathbf{v}) = -T(\mathbf{v})$ for all $\mathbf{v} \in V$; and
- 3 $T(\mathbf{u} - \mathbf{v}) = T(\mathbf{u}) - T(\mathbf{v})$ for all $\mathbf{u}, \mathbf{v} \in V$.

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Example

Suppose $T : \mathbb{R}^2 \rightarrow \mathbb{R}_2[x]$ is a linear transformation such that $T[1, 0]^t = 2 - 3x + x^2$ and $T[0, 1]^t = 1 - x^2$. Find $T[2, 3]^t$ and $T[a, b]^t$.

Composition of Linear Transformation

Let $T : U \rightarrow V$ and $S : V \rightarrow W$ be two linear transformations. The **composition** of S with T is the mapping $S \circ T : U \rightarrow W$ defined by

$$(S \circ T)(\mathbf{u}) = S(T(\mathbf{u})) \quad \text{for all } \mathbf{u} \in U.$$

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Result

Let $T : U \rightarrow V$ and $S : V \rightarrow W$ be two linear transformations. Then the composition $S \circ T$ is also a **linear** transformation.

Inverse of a function: A function $f : X \rightarrow Y$ is said to be **invertible** if there is another function $g : Y \rightarrow X$ such that

$$g \circ f = I_X \quad \text{and} \quad f \circ g = I_Y.$$

- If f is invertible, the the function g satisfying $g \circ f = I_X, f \circ g = I_Y$ is called **inverse of f** .

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- **Inverse** of a linear transformation is **linear**.

Example

Let $T : \mathbb{R}^2 \rightarrow \mathbb{R}^2$ and $S : \mathbb{R}^2 \rightarrow \mathbb{R}^2$ be defined by

$$T[x, y]^t = [x - y, -3x + 4y]^t \quad \text{and} \quad S[x, y]^t = [4x + y, 3x + y]^t$$

for all $[x, y]^t \in \mathbb{R}^2$. Then **S is the inverse of T** .

Kernel and Range: Let $T : V \rightarrow W$ be a linear transformation. Then the **kernel** of T (null space of T), denoted $\ker(T)$, and the **range** of T , denoted $\text{range}(T)$, are defined as

$$\ker(T) = \{\mathbf{v} \in V : T(\mathbf{v}) = \mathbf{0}\}, \text{ and}$$

$$\text{range}(T) = \{\mathbf{w} \in W : \mathbf{w} = T(\mathbf{v}) \text{ for some } \mathbf{v} \in V\}.$$

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Result

Let $T : V \rightarrow W$ be a linear transformation and let $B = \{\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_k\}$ be a spanning set for V . Then $T(B) = \{T(\mathbf{v}_1), T(\mathbf{v}_2), \dots, T(\mathbf{v}_k)\}$ *spans the range* of T .

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Example

Let A be an $m \times n$ matrix. Define $T : \mathbb{R}^n \rightarrow \mathbb{R}^m$ such that $T(\mathbf{x}) = A\mathbf{x}$ for all $\mathbf{x} \in \mathbb{R}^n$. Then $\ker(T) = \text{null}(A)$ and $\text{range}(T) = \text{col}(A)$.

Result

Let $T : V \rightarrow W$ be a linear transformation. Then $\ker(T)$ is a subspace of V and $\text{range}(T)$ is a subspace of W .

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Definition

Let $T : V \rightarrow W$ be a linear transformation. We define

- $\text{rank}(T) = \text{dimension of } \text{range}(T)$; and
- $\text{nullity}(T) = \text{dimension of } \ker(T)$.

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Let $T : V \rightarrow W$ be a linear transformation. We define

- $\text{rank}(T) = \text{dimension of range}(T)$; and
- $\text{nullity}(T) = \text{dimension of ker}(T)$.

Example

Let $D : \mathbb{R}_3[x] \rightarrow \mathbb{R}_2[x]$ be defined by $D(p(x)) = \frac{d}{dx}p(x)$. Then $\text{rank}(D) = 3$ and $\text{nullity}(D) = 1$.

Result (The Rank-Nullity Theorem)

Let $T : V \rightarrow W$ be a linear transformation from a *finite dimensional* vector space V into a vector space W . Then

$$\text{rank}(T) + \text{nullity}(T) = \dim(V).$$

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- 1 T is called *one-one* if T maps distinct vectors in V into distinct vectors in W .

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Definition

Let $T : V \rightarrow W$ be a linear transformation. Then

- 1 T is called *one-one* if T maps distinct vectors in V into distinct vectors in W .
- 2 T is called *onto* if $\text{range}(T) = W$.

Let $T : V \rightarrow W$ be a linear transformation.

- For all $\mathbf{u}, \mathbf{v} \in V$, if $\mathbf{u} \neq \mathbf{v}$ implies that $T(\mathbf{u}) \neq T(\mathbf{v})$, then T is one-one.

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- For all $\mathbf{w} \in W$, if there is at least one $\mathbf{v} \in V$ such that $T(\mathbf{v}) = \mathbf{w}$, then T is onto.

Example

- $T : \mathbb{R} \rightarrow \mathbb{R}^2$ defined by $T(x) = [x, 0]^t$ for $x \in \mathbb{R}$ is *one-one* but *not onto*.

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- $T : \mathbb{R}^2 \rightarrow \mathbb{R}$ defined by $T[x, y]^t = x$, for $[x, y]^t \in \mathbb{R}^2$ is *onto* but *not one-one*.

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- $T : \mathbb{R}^2 \rightarrow \mathbb{R}^2$ defined by $T[x, y]^t = [-x, -y]^t$, for $[x, y]^t \in \mathbb{R}^2$ is *one-one* and *onto*.

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Result

A linear transformation $T : V \rightarrow W$ is *one-one* iff $\ker(T) = \{\mathbf{0}\}$.

Result

Let $\dim(V) = \dim(W)$. Then a linear transformation $T : V \rightarrow W$ is *one-one* iff T is *onto*.

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Let $T : V \rightarrow W$ be a *one-one* linear transformation. If

$S = \{\mathbf{v}_1, \dots, \mathbf{v}_k\}$ is a *linearly independent* set in V then

$T(S) = \{T(\mathbf{v}_1), \dots, T(\mathbf{v}_k)\}$ is a *linearly independent* set in W .

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Let $T : V \rightarrow W$ be a *one-one* linear transformation. If $S = \{\mathbf{v}_1, \dots, \mathbf{v}_k\}$ is a *linearly independent* set in V then $T(S) = \{T(\mathbf{v}_1), \dots, T(\mathbf{v}_k)\}$ is a *linearly independent* set in W .

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Isomorphism:

- A linear transformation $T : V \rightarrow W$ is called an *isomorphism* if it is *one-one* and *onto*.
- If $T : V \rightarrow W$ is an isomorphism then we say that V and W are isomorphic, and we write $V \cong W$.

Example

The vector spaces \mathbb{R}^3 and $\mathbb{R}_2[x]$ are *isomorphic*.

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The vector spaces \mathbb{R}^n and $\mathbb{R}_n[x]$ are *not* isomorphic.

The Matrix of a Linear Transformation

Result

Let V and W be two vector spaces with bases B and C respectively, where $B = \{\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_n\}$ and $\dim(W) = m$. If $T : V \rightarrow W$ is a linear transformation, then the $m \times n$ matrix A defined by

$$A = [[T(\mathbf{v}_1)]_C, [T(\mathbf{v}_2)]_C, \dots, [T(\mathbf{v}_n)]_C]$$

satisfies

$$A[\mathbf{v}]_B = [T(\mathbf{v})]_C \quad \text{for all } \mathbf{v} \in V.$$

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- The above matrix A is called the **matrix of T with respect to the bases B and C** .
- The matrix A is also written as $[T]_{C \leftarrow B}$.
- If $B = C$, then $[T]_{C \leftarrow B}$ is written as $[T]_B$.

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Example

Let $T : \mathbb{R}^3 \rightarrow \mathbb{R}^2$ be defined by

$$T([x, y, z]^t) = [x - 2y, x + y - 3z]^t \quad \text{for } [x, y, z]^t \in \mathbb{R}^3.$$

Let $B = \{\mathbf{e}_1, \mathbf{e}_2, \mathbf{e}_3\}$ and $C = \{\mathbf{e}_2, \mathbf{e}_1\}$ be bases for \mathbb{R}^3 and \mathbb{R}^2 , respectively. Find $[T]_{C \leftarrow B}$ and verify the previous result for $\mathbf{v} = [1, 3, -2]^t$.

Result

Let U , V and W be three vector spaces with bases B , C and D , respectively. Let $T : U \rightarrow V$ and $S : V \rightarrow W$ be linear transformations. Then

$$[S \circ T]_{D \leftarrow B} = [S]_{D \leftarrow C} [T]_{C \leftarrow B}.$$

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Let $T : V \rightarrow W$ be a linear transformation between two n -dimensional vector spaces V and W with bases B and C , respectively. Then T is invertible if and only if the matrix $[T]_{C \leftarrow B}$ is invertible. In this case,

$$([T]_{C \leftarrow B})^{-1} = [T^{-1}]_{B \leftarrow C}.$$

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Example

Let $T : \mathbb{R}^2 \rightarrow \mathbb{R}_1[x]$ be defined by $T([a, b]^t) = a + (a + b)x$ for $[a, b]^t \in \mathbb{R}^2$. Show that T is invertible, and hence find T^{-1} .