510: Fall 2019

Lecture 4: Linear Maps & Matrix Representation Revisited

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References: Appendix A.4 of [C&D]; Chapter 3 of [Ax]

Last time we concluded with some examples which were leading up to representation of operations (transformations) on linear spaces with respect to a basis. Before we dive into this further, let us revisit the linear map concept from lecture 2.

1 Linear Maps

Recall the definition of a linear map: A linear map from V to W is a function $f:V\to W$ with the following properties:

additivity. f(x+z) = f(x) + f(z) for all $x, z \in V$.

homogeneity. f(ax) = af(x) for all $a \in \mathbb{F}$ and $x \in V$.

We denote by $\mathcal{L}(V, W)$ the set of all linear maps from V to W.

Suppose (v_1, \ldots, v_n) is a basis of V and $\mathcal{A}: V \to W$ is linear. If $v \in V$, then we can write v in the form

$$v = a_1 v_1 + \dots + a_n v_n$$

The linearity of A implies that

$$\mathcal{A}(v) = a_1 \mathcal{A}(v_1) + \dots + a_n \mathcal{A}(v_n)$$

That is, the values of $\mathcal{A}(v_i)$, $i \in \{1, \dots, n\}$ determine the values of \mathcal{A} on arbitrary vectors in V.

Converse: Construction of Linear Map. Linear maps can be constructed that take on arbitrary values on a basis. Indeed, given a basis (v_1, \ldots, v_n) of V and any choice of vectors $w_1, \ldots, w_n \in W$, we can construct a linear map $\mathcal{A}: V \to W$ such that $\mathcal{A}(v_j) = w_j$ for $j \in \{1, \ldots, n\}$. To do this, we define \mathcal{A} as follows:

$$\mathcal{A}\left(\sum_{i=1}^{n} a_i v_i\right) = \sum_{i=1}^{n} a_i w_i$$

where $a_i \in \mathbb{F}$, i = 1, ..., n are arbitrary elements of \mathbb{F} .

Fact. The set of all linear maps $\mathcal{L}(V, W)$ is a vector space.

2 Null and Range Spaces

There are several important spaces associated with linear maps.

Null Space. For $A \in \mathcal{L}(V, W)$, we define the **null space** of A to be the subset of V consisting of those vectors that map to zero under A—i.e.,

$$\ker(\mathcal{A}) = \mathcal{N}(\mathcal{A}) = \{ v \in V | \mathcal{A}(v) = 0 \}$$

Examples.

1. Consider the map $A \in \mathcal{L}(P(\mathbb{R}), P(\mathbb{R}))$, where $P(\mathbb{R})$ is the set of polynomials over the field \mathbb{R} , defined by

$$(\mathcal{A}p)(x) = x^2 p(x), \ p(x) \in P(\mathbb{R})$$

Hence,

$$\ker(\mathcal{A}) = \{0\}$$

The reason for this is that the only polynomial p(x) such that $p(x)x^2 = 0$ for all $x \in \mathbb{R}$ is the zero polynomial.

2. Recall that derivatives are linear maps. Indeed, consider $A \in \mathcal{L}(P(\mathbb{R}), P(\mathbb{R}))$ defined by

$$\mathcal{A}(p) = Dp$$

The only functions whose derivative equals the zero function are the constant functions, so in this case the null space of \mathcal{A} equals the set of constant functions.

Range Space. For $A \in \mathcal{L}(V, W)$ the **range** of A is the subset of W consisting of those vectors that are of the form A(v) for some $v \in V$ —i.e.

$$range(\mathcal{A}) = \mathcal{R}(\mathcal{A}) = \{\mathcal{A}(v) | v \in V\}$$

Examples.

1. Consider the map $A \in \mathcal{L}(P(\mathbb{R}), P(\mathbb{R}))$, defined by

$$(\mathcal{A}p)(x) = x^2 p(x), \ p(x) \in P(\mathbb{R})$$

Then the range of A is the set of polynomials of the form

$$a_2x^2 + \dots + a_mx^m$$

where $a_2, \ldots, a_m \in \mathbb{R}$.

2. Consider $A \in \mathcal{L}(P(\mathbb{R}), P(\mathbb{R}))$ defined by

$$\mathcal{A}(p) = Dp$$

Then

$$range(\mathcal{A}) = P(\mathbb{R})$$

since every polynomial $q \in P(\mathbb{R})$ is differentiable.

2.1 Some results on Null and Range Spaces

Proposition 1. If $A \in \mathcal{L}(V, W)$, then $\mathcal{N}(A)$ is a subspace of V.

Proof. **Q**: What do we need to check? **A**: (1) $0 \in V$, (2) $u, v \in V \implies u + v \in V$, (3) $u \in V$, $a \in \mathbb{F} \implies au \in V$. OR (1) check $\mathcal{N}(\mathcal{A}) \subset V$ and (2) $\forall u, v \in V, \forall a \in \mathbb{F}, av_1 + av_2 \in V$.

So, let's try the former:

(1). Suppose $A \in \mathcal{L}(V, W)$. By additivity,

$$\mathcal{A}(0) = \mathcal{A}(0+0) = \mathcal{A}(0) + \mathcal{A}(0) \implies \mathcal{A}(0) = 0 \implies 0 \in \mathcal{N}(\mathcal{A})$$

(2). Suppose $u, v \in \mathcal{N}(\mathcal{A})$, then

$$\mathcal{A}(u+v) = \mathcal{A}(u) + \mathcal{A}(v) = 0 + 0 = 0 \implies u+v \in \mathcal{N}(\mathcal{A})$$

(3). Suppose $u \in \mathcal{N}(\mathcal{A}), a \in \mathbb{F}$, then

$$\mathcal{A}(au) = a\mathcal{A}(u) = a \cdot 0 = 0 \implies au \in \mathcal{N}(\mathcal{A})$$

Definition 1. A linear map $A: V \to W$ is **injective** if for any $u, v \in V$

$$\mathcal{A}(u) = \mathcal{A}(v) \implies u = v$$

Because of the next proposition, only Example 1—i.e. $A(p) = x^2 p(x)$ —above is injective.

Proposition 2. Suppose $A \in \mathcal{L}(V, W)$.

$$\mathcal{A}$$
 injective $\iff \mathcal{N}(\mathcal{A}) = \{0\}$

DIY Exercise.

Proof. (\Longrightarrow) Suppose that \mathcal{A} is injective.

 $\underline{\text{WTS.}} \ \mathcal{N}(\mathcal{A}) = \{0\}.$

Prop 1
$$\implies$$
 $\{0\} \subset \mathcal{N}(\mathcal{A})$

It is sufficient to show that $\mathcal{N}(\mathcal{A}) \subset \{0\}$:

Suppose $v \in \mathcal{N}(\mathcal{A})$.

$$[\mathcal{A}(v) = 0 = \mathcal{A}(0)]$$
 and \mathcal{A} injective $\implies v = 0$

which shows the claim.

 (\Leftarrow) . Suppose that $\mathcal{N}(\mathcal{A}) = \{0\}$.

WTS. \mathcal{A} is injective.

Suppose $u, v \in V$ and $\mathcal{A}(u) = \mathcal{A}(v)$. Then,

$$0 = \mathcal{A}(u) - \mathcal{A}(v) = \mathcal{A}(u - v) \implies u - v \in \mathcal{N}(\mathcal{A}) = \{0\} \implies u - v = 0 \implies u = v$$

which shows the claim.

Proposition 3. For any $A \in \mathcal{L}(V, W)$, $\mathcal{R}(A)$ is a subspace of W.

DIY Exercise. proof.

Definition 2. A linear map $A: V \to W$ is **surjective** if its range is all of the co-domain W.

Recall Example 2—i.e., $\mathcal{A}(p) = Dp$. This map is surjective since $\mathcal{R}(\mathcal{A}) = P(\mathbb{R})$.

Combining the above propositions and definitions leads us to a key result in linear algebra which is worth internalizing.

Theorem 1. If V is finite dimensional and $A \in \mathcal{L}(V, W)$, then $\mathcal{R}(A)$ is a finite-dimensional subspace of W and

$$\dim(V) = \dim(\mathcal{N}(\mathcal{A})) + \dim(\mathcal{R}(\mathcal{A}))$$

Lemma 1. Every linearly independent list of vectors in a finite-dimensional vector space can be extended to a basis of the vector space.

Proof. Suppose V is a finite-dimensional vector space of dimension n. Let $A \in \mathcal{L}(V, W)$ and let (u_1, \ldots, u_m) be a basis of $\mathcal{N}(A)$ so that $\dim(\mathcal{N}(A)) = m$.

We can extend (u_1, \ldots, u_m) to a basis of V—that is, we can find n-m vectors u_{m+1}, \ldots, u_n such that

$$(u_1,\ldots,u_m,u_{m+1},\ldots,u_n)$$

is a basis for V.

WTS. $\mathcal{R}(A)$ is finite-dimensional with dimension n-m.

Claim. $(A(u_{m+1}), \ldots, A(u_n))$ is a basis for $\mathcal{R}(A)$.

Need to show: (1) the set spans $\mathcal{R}(\mathcal{A})$ and (2) it is linearly independent.

Let $v \in V$. Since span $(u_1, \ldots, u_m, u_{m+1}, \ldots, u_n) = V$,

$$v = \sum_{i=1}^{n} a_i u_i, \ a_i \in \mathbb{F}, \ \forall i$$

so that

$$\mathcal{A}(v) = \sum_{i=1}^{n} a_i \mathcal{A}(u_i) = \sum_{i=m+1}^{n} a_i \mathcal{A}(u_i)$$
(1)

since $u_1, \ldots, u_m \in \mathcal{N}(\mathcal{A})$. Now,

(1)
$$\implies$$
 span $(\mathcal{A}(u_j))_{j=m+1}^n = \mathcal{R}(\mathcal{A}).$

Let's show (2). Suppose that $c_{m+1}, \ldots, c_n \in \mathbb{F}$ and

$$c_{m+1}\mathcal{A}(u_{m+1}) + \dots + c_n\mathcal{A}(u_n) = 0 \implies \mathcal{A}(c_{m+1}u_{m+1} + \dots + c_nu_n) = 0 \implies \sum_{j=m+1}^n c_ju_j \in \mathcal{N}(\mathcal{A})$$

Now, since span $(u_1, \ldots, u_m) = \mathcal{N}(\mathcal{A})$ and $(u_j)_{j=1}^n$ are linearly independent,

$$\sum_{j=m+1}^{n} c_j u_j = \sum_{i=1}^{m} d_i u_i, \ d_i \in \mathbb{F} \implies c_j, d_i = 0 \ \forall i, j$$

This shows the claim and also that $\dim(\mathcal{R}(\mathcal{A})) = n - m$.

There are two corollaries to this theorem which are important and can be used as sanity checks.

Corollary 1. If V and W are finite-dimensional vector spaces such that $\dim(V) > \dim(W)$, then <u>no</u> linear map from V to W is injective.

Proof.

$$\dim(V) > \dim(W) \implies \dim(\mathcal{N}(\mathcal{A})) = \dim(V) - \dim(\mathcal{R}(\mathcal{A})) \ge \dim(V) - \dim(W) > 0$$

Corollary 2. If V and W are finite-dimensional vector spaces such that $\dim(V) < \dim(W)$, then <u>no</u> linear map from V to W is surjective.

Proof.

$$\dim(V) < \dim(W) \implies \dim(\mathcal{R}(\mathcal{A})) = \dim(V) - \dim(\mathcal{N}(\mathcal{A})) \le \dim(V) < \dim(W)$$

Implications for Systems of Linear Equations. Consider

$$a_{ji} \in \mathbb{F}, \ j \in \{1, \dots, m\}, \ i \in \{1, \dots, n\}$$

Define $\mathcal{A}: \mathbb{F}^n \to \mathbb{F}^m$ by

$$\mathcal{A}(x_1,\ldots,x_n) = \left(\sum_{i=1}^n a_{1i}x_i,\ldots,\sum_{i=1}^n a_{mi}x_i\right)$$

Consider A(x) = 0 so that

$$\sum_{i=1}^{n} a_{ji} x_i = 0, \ j \in \{1, \dots, m\}$$

Suppose we know the a_{ji} 's and want to find x's that satisfy these equations. There are clearly m equations and n unknowns. Trivially,

$$x_1 = \dots = x_n = 0$$

is a solution. Are there others? i.e.,

$$\dim(\mathcal{N}(\mathcal{A})) > \dim(\{0\}) = 0$$

This happens exactly when A is not injective which is equivalent to n > m.

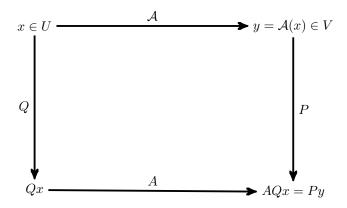
Take away: a homogeneous system of linear equations in which there are more variables than equations must have nonzero solutions.

Examining $\mathcal{A}(x) = c$ for some $c \in \mathbb{F}^m$, we can draw an analogous conclusion via similar reasoning.

Take away: an inhomogeneous system of linear equations in which there are more equations than variables has no solution for some choice of the constant terms.

3 More on the Matrix Representation Theorem

Key Idea: Any linear map between finite dimensional linear spaces can be represented as a matrix multiplication.



Let $\mathcal{A}: U \to V$ be a linear map from (U, F) to (V, F) where $\dim(U) = n$ and $\dim(V) = m$. Let $\mathcal{U} = \{u_j\}_{j=1}^n$ be a basis for U and let $\mathcal{V} = \{v_j\}_{j=1}^m$ be a basis for V.

We will get a matrix representation of A wrt to \mathcal{U} and \mathcal{V} in a few steps:

- (step 1) represent x in terms of a basis for U;
- (step 2) use linearity to get the map applied to each basis element for U
- (step 3) use the uniqueness of a representation wrt a basis to get a representation in terms of basis vectors for V for each map of the basis vectors of U
- (step 4) compile these representations to get a matrix

Now in detail...

(step 1) We showed last time that given a basis, the coordinate representation of each x is unique—that is, for any $x \in U$, $\exists ! \ \xi = (\xi_1, \dots, \xi_n) \in F^n$ such that

$$x = \sum_{j=1}^{n} \xi_j u_j$$

where $\xi \in F^n$ is the component vector.

(step 2) By linearity,

$$\mathcal{A}(x) = \mathcal{A}\left(\sum_{j=1}^{n} \xi_{j} u_{j}\right) = \sum_{j=1}^{n} \xi_{j} \mathcal{A}(u_{j})$$

(step 3) Now each $\mathcal{A}(u_j) \in V$, thus each $\mathcal{A}(u_j)$ has a unique representation in terms of the $\{v_j\}_{j=1}^m$ such that

$$\mathcal{A}(u_j) = \sum_{i=1}^m a_{ij} v_i \quad \forall \ j \in \{1, \dots, n\}$$

i.e.

$$\mathcal{A}(u_1) = \sum_{i=1}^{m} a_{i,1} v_i, \quad \mathcal{A}(u_2) = \sum_{i=1}^{m} a_{i,2} v_i, \quad \dots$$

remark: $(a_{ij})_i$ is the j-th column of A

Thus $\{a_{i,j}\}_{i=1}^m$ is the representation of $\mathcal{A}(u_j)$ in terms of $\{v_1, v_2, \dots, v_m\}$. In fact, each $\mathcal{A}(u_j)$ forms a column of the matrix representation

$$\mathcal{A}(u_j) \iff \begin{bmatrix} a_{1,j} \\ \vdots \\ a_{mj} \end{bmatrix}$$

Therefore,

$$\mathcal{A}(x) = \sum_{j=1}^{n} \xi_j \mathcal{A}(u_j) = \sum_{j=1}^{n} \xi_j \sum_{i=1}^{m} a_{ij} v_i = \sum_{i=1}^{m} \left(\sum_{j=1}^{n} a_{ij} \xi_j \right) v_i = \sum_{i=1}^{m} \eta_i v_i$$

Thus, the representation of $\mathcal{A}(x)$ with respect to $\{v_1, v_2, \dots, v_m\}$ is

$$\begin{bmatrix} \eta_1 \\ \eta_2 \\ \vdots \\ \eta_m \end{bmatrix} \in F^m$$

where

$$\eta_i = \sum_{j=1}^n a_{ij} \xi_j = \begin{bmatrix} a_{i1} & \cdots & a_{in} \end{bmatrix} \begin{bmatrix} \xi_1 \\ \vdots \\ \xi_n \end{bmatrix} \text{ for each } i \in \{1, \dots, m\}$$

so that

$$\eta = A\xi, \ a \in F^{m \times n}$$

(step 4) recall that the unique representation of x with respect to $\{u_1, u_2, \dots, u_n\}$ is

$$\begin{bmatrix} \xi_1 \\ \xi_2 \\ \vdots \\ \xi_n \end{bmatrix} \in F^n$$

And, we just argued that η was the unique representation of

$$(\mathcal{A}(u_1),\ldots,\mathcal{A}(u_n))$$

wrt \mathcal{V} . Hence, A is the matrix representation of the linear operator \mathcal{A} from U to V.

In most applications we replace vectors and linear maps by their representative, viz. component vectors and matrices, e.g., we write $\mathcal{N}(A)$ instead of $\mathcal{N}(A)$.

Theorem 2 (Matrix Representation). Let (U, F) have basis $\{u_j\}_{j=1}^n$ and let (V, F) have basis $\{v_i\}_{i=1}^m$. Let $\mathcal{A}: U \to V$ be a linear map. Then, w.r.t. these bases, the linear map A is represented by the $m \times n$ matrix

$$A = (a_{ij})_{i=1,j=1}^{m,n} = \begin{bmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ \vdots & \ddots & \ddots & \vdots \\ a_{m1} & a_{m2} & \cdots & a_{mn} \end{bmatrix} \in F^{m \times n}$$

where the j-th column of A is the component vector of $\mathcal{A}(u_j)$ w.r.t. the basis $\{v_i\}_{i=1}^m$.

Example. (Observable Canonical Form). Let $\mathcal{A}:(\mathbb{R}^n,\mathbb{R})\to(\mathbb{R}^n,\mathbb{R})$ be a linear map and suppose that

$$\mathcal{A}^n = -\alpha_1 \mathcal{A}^{n-1} - \alpha_2 \mathcal{A}^{n-2} - \dots - \alpha_{n-1} \mathcal{A} - \alpha_n I, \quad \alpha_i \in \mathbb{R}$$

where I is the identity map from \mathbb{R}^n to itself. Let $b \in \mathbb{R}^n$. Suppose

$$(b, \mathcal{A}(b), \dots, \mathcal{A}^{n-1}(b))$$

is a basis for \mathbb{R}^n . Show that, w.r.t. this basis, the vector b and the linear map \mathcal{A} are represented by

$$\bar{b} = \begin{bmatrix} 1 \\ 0 \\ \vdots \\ 0 \end{bmatrix}, \quad A = \begin{bmatrix} 0 & 0 & \cdots & 0 & -\alpha_n \\ 1 & 0 & \cdots & 0 & -\alpha_{n-1} \\ 0 & 1 & \cdots & 0 & -\alpha_{n-2} \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \cdots & 1 & -\alpha_1 \end{bmatrix}$$

Proof.

$$\bar{b} = 1 \cdot b + 0 \cdot \mathcal{A}(b) + \dots + 0 \cdot \mathcal{A}^{n-1}(b)) = \begin{bmatrix} 1 \\ 0 \\ \vdots \\ 0 \end{bmatrix}$$
 (1st column)

$$\mathcal{A}(b) = 0 \cdot b + 1 \cdot \mathcal{A}(b) + 0 \cdot \mathcal{A}^{2}(b) + \dots + 0 \cdot \mathcal{A}^{n-1}(b) \text{ (2nd column)}$$

$$\mathcal{A}(\mathcal{A}^{n-1}(b)) = \mathcal{A}^n(b) = -\alpha_n b - \alpha_{n-1} \mathcal{A}(b) + \dots - \alpha_1 \mathcal{A}^{n-1}(b) \text{ (n-th column)}$$

hence

$$A = \begin{bmatrix} 0 & 0 & \cdots \\ 1 & 0 & \cdots \\ 0 & 1 & \cdots \\ \vdots & \vdots & \cdots \\ 0 & 0 & \cdots \end{bmatrix}$$

as expected.

Remark. We will see later that this is the observable canonical form.

Fact. The composition of two linear operators is just matrix multiplication.

4 Change of Basis for Matrix Representation

We can apply this result to institute a change of basis.

Setup:

- Let $A: U \to V$, where U, V are vector spaces over the same field F, be a linear map with dim U = m and dim V = n.
- Let U with elements x have bases $\{u_j\}_{j=1}^m$ and $\{\bar{u}_j\}_{j=1}^m$ generating component vectors ξ and $\bar{\xi}$, resp., in F^m .
- Let V with elements y have bases $\{v_j\}_{j=1}^n$ and $\{\bar{v}_j\}_{j=1}^n$ generating component vectors η and $\bar{\eta}$, resp., in F^n .
- Let A be the matrix representation of $A: U \to V$ w.r.t. the bases $\{u_j\}_{j=1}^m$ and $\{v_j\}_{j=1}^n$.
- Let \bar{A} be the matrix representation of $A: U \to V$ w.r.t. the bases $\{\bar{u}_j\}_{j=1}^m$ and $\{\bar{v}_j\}_{j=1}^n$.

Note. A and \bar{A} are said to be equivalent, and $\bar{A} = QAP$ is said to be a similarity transform.

Moreover, if U = V and $\{\bar{v}_j\}_{j=1}^n = \{\bar{u}_j\}_{j=1}^n$, then

$$\bar{A} = P^{-1}AP$$

Then, by the above proposition, $x \in U$ has generating component vectors ξ and $\bar{\xi}$ for bases $\{u_j\}_{j=1}^m$ and $\{\bar{u}_j\}_{j=1}^m$, resp. Moreover,

$$\xi = P\bar{\xi}$$

with non-singular $P \in F^{m \times m}$ given by

$$P = \begin{bmatrix} u_1 & \cdots & u_m \end{bmatrix}^{-1} \begin{bmatrix} \bar{u}_1 & \cdots & \bar{u}_m \end{bmatrix}$$

Similarly, $y \in V$ has generating component vectors η and $\bar{\eta}$ for bases $\{v_i\}_{i=1}^n$ and $\{\bar{v}_i\}_{i=1}^n$, resp., and

$$\bar{\eta} = Q\eta$$

with non-singular $Q \in F^{n \times n}$ given by

$$Q = \begin{bmatrix} \bar{v}_1 & \cdots & \bar{v}_n \end{bmatrix}^{-1} \begin{bmatrix} v_1 & \cdots & v_n \end{bmatrix}$$

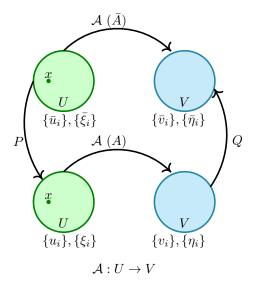


Figure 1: Change of Basis

By the matrix representation theorem (Theorem 2), we know that $\eta = A\xi$. Hence,

$$\bar{\eta} = Q\eta = QA\xi = QAP\bar{\xi} = \bar{A}\bar{\xi}$$

where $\bar{A} = QAP$.

So, if A is the matrix representation of \mathcal{A} with respect to $\{u_i\}, \{v_j\}$, then $\bar{A} = QAP$ is the matrix representation of \mathcal{A} with respect to $\{\bar{u}_i\}, \{\bar{v}_j\}$.

DIY Exercise. Let $\mathcal{A}: \mathbb{R}^3 \to \mathbb{R}^3$ be a linear map. Consider

$$B = \{b_1, b_2, b_3\} = \left\{ \begin{bmatrix} 1\\0\\0 \end{bmatrix}, \begin{bmatrix} 0\\1\\0 \end{bmatrix}, \begin{bmatrix} 0\\0\\1 \end{bmatrix} \right\}$$

and

$$C = \{c_1, c_2, c_3\} = \left\{ \begin{bmatrix} 1\\1\\0 \end{bmatrix}, \begin{bmatrix} 0\\1\\1 \end{bmatrix}, \begin{bmatrix} 1\\0\\1 \end{bmatrix} \right\}$$

Clearly, B and C are bases for \mathbb{R}^3 . Suppose A maps vectors in B in the following way:

$$\mathcal{A}(b_1) = \begin{bmatrix} 2 \\ -1 \\ 0 \end{bmatrix}, \ \mathcal{A}(b_2) = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}, \ \mathcal{A}(b_3) = \begin{bmatrix} 0 \\ 4 \\ 2 \end{bmatrix}$$

Write down the matrix representation of \mathcal{A} with respect to B and then C.