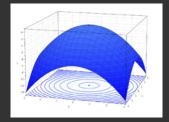
Lecture 9 - Linear Mappings Part 2

COMP1046 - Maths for Computer Scientists

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Learning outcomes

By the end of this lecture we will have learned:

- Endomorphisms and Kernel
- Injectivity
- Rank and Nullity of Linear Mappings

Based on Sections 10.3 and 10.4 of textbook (Neri 2018).

Endomorphism and Kernel

Endomorphism

Definition

Let f be a linear mapping $E \to F$. If E = F, i.e. $f : E \to E$, the linear mapping is said *endomorphism*.

Example

The linear mapping $f : \mathbb{R} \to \mathbb{R}$, f(x) = 2x is an endomorphism since both the sets are \mathbb{R} .

Null mapping

Definition

A *null mapping* $O : E \rightarrow F$ is a mapping defined in the following way:

$$\forall \mathbf{v} \in E : O(\mathbf{v}) = \mathbf{o}_{\mathbf{F}}.$$

It can easily be proved that a null mapping is linear.

Example

The linear mapping $f : \mathbb{R} \to \mathbb{R}$, f(x) = 0 is a null mapping.

Identity mapping

Definition

An *identity mapping* $I : E \rightarrow F$ is a mapping defined in the following way:

$$\forall \mathbf{v} \in E : I(\mathbf{v}) = \mathbf{v}.$$

It can easily be proved that an identity mapping is linear and is an endomorphism.

Example

The linear mapping $f : \mathbb{R} \to \mathbb{R}$, f(x) = x is an identity mapping.

Definition

Let $f : E \to F$ be a linear mapping. The *kernel* of f is the set

$$\ker(f) = \{\mathbf{v} \in E \mid f(\mathbf{v}) = \mathbf{o}_{\mathbf{F}}\}.$$

Example

Let us consider the linear mapping $f : \mathbb{R}^2 \to \mathbb{R}$ defined as f(x,y) = 5x - y.

To find the kernel means to find the (x, y) values such that f(x, y) = 0, i.e. those (x, y) values that satisfy the equation

$$5x - y = 0.$$

This is an equation in two variables. For the Rouché Capelli Theorem this equation has ∞^1 solutions. These solutions are $(\alpha, 5\alpha)$ for any $\alpha \in \mathbb{R}$.

Therefore the kernel is

$$\ker(f) = \{(\alpha, 5\alpha) \mid \alpha \in \mathbb{R}\}.$$

Example

Consider now the linear mapping $f : \mathbb{R}^3 \to \mathbb{R}^3$ defined as

$$f(x,y,z) = (x + y + z, x - y - z, 2x + 2y + 2z).$$

To find the kernel means to solve the following system of linear equations:

$$\begin{cases} x + y + z = 0 \\ x - y - z = 0 \\ 2x + 2y + 2z = 0. \end{cases}$$

Continued...

Example

We can easily verify that

$$\det \begin{pmatrix} 1 & 1 & 1 \\ 1 & -1 & -1 \\ 2 & 2 & 2 \end{pmatrix} = 0$$

and the rank of the system is $\rho = 2$. Thus, this system is undetermined and has ∞^1 solutions. If we pose $y = \alpha$ we find out that the infinite solutions of the system are α (0, 1, -1), $\forall \alpha \in \mathbb{R}$. Thus, the kernel of the mapping is

$$\ker(f) = \{\alpha(0, 1, -1) \mid \alpha \in \mathbb{R}\}.$$

Kernel is a vector subspace

Theorem

Let $f: E \to F$ be a linear mapping. The triple $(\ker(f), +, \cdot)$ is a vector subspace of $(E, +, \cdot)$.

Proof.

Let us consider two vectors $\mathbf{v}, \mathbf{v}' \in \ker(f)$. If a vector $\mathbf{v} \in \ker(f)$ then $f(\mathbf{v}) = \mathbf{o}_{\mathbf{F}}$. Thus,

$$f(\mathbf{v} + \mathbf{v}') = f(\mathbf{v}) + f(\mathbf{v}') = \mathbf{o}_{\mathbf{F}} + \mathbf{o}_{\mathbf{F}} = \mathbf{o}_{\mathbf{F}}$$

and $\mathbf{v} + \mathbf{v}' \in \ker(f)$. Thus, $\ker(f)$ is closed with respect to the first composition law. *continued...*

Kernel is a vector subspace

Proof.

Let us consider a generic scalar $\lambda \in \mathbb{K}$ and calculate

$$f(\lambda \mathbf{v}) = \lambda f(\mathbf{v}) = \lambda \mathbf{o}_{\mathbf{F}} = \mathbf{o}_{\mathbf{F}}.$$

Hence, $\lambda \mathbf{v} \in \ker(f)$ and $\ker(f)$ is closed with respect to the second composition law.

This means that $(\ker(f), +, \cdot)$ is a vector subspace of $(E, +, \cdot)$.

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Theorem

Let $f: E \to F$ be a linear mapping and $\mathbf{u}, \mathbf{v} \in E$. It follows that $f(\mathbf{u}) = f(\mathbf{v})$ if and only if $\mathbf{u} - \mathbf{v} \in \ker(f)$.

Proof.

If
$$f(\mathbf{u}) = f(\mathbf{v})$$
 then

$$f(\mathbf{u}) - f(\mathbf{v}) = \mathbf{o}_{\mathbf{F}} \Rightarrow f(\mathbf{u}) + f(-\mathbf{v}) = \mathbf{o}_{\mathbf{F}} \Rightarrow f(\mathbf{u} - \mathbf{v}) = \mathbf{o}_{\mathbf{F}}.$$

From the definition of kernel $\mathbf{u} - \mathbf{v} \in \ker(f)$.

If
$$\mathbf{u} - \mathbf{v} \in \ker(f)$$
 then
$$f(\mathbf{u} - \mathbf{v}) = \mathbf{o}_{\mathbf{F}} \Rightarrow f(\mathbf{u}) - f(\mathbf{v}) = \mathbf{o}_{\mathbf{F}} \Rightarrow f(\mathbf{u}) = f(\mathbf{v}).$$

Exercise 1: Kernels

Consider
$$f: \mathbb{R}^3 \to \mathbb{R}^2: f(x, y, z) = (2z, x + 2y)$$
.

- 1. Compute ker(f).
- 2. Show that ker(f) is a vector space by showing closure with respect to the internal and external composition laws.

Exercise 1: Solution

To be completed.

Injectivity

Theorem

Let $f: E \to F$ be a linear mapping. Let $\mathbf{v_1}, \mathbf{v_2}, \dots, \mathbf{v_n}$ be n linearly independent vectors $\in E$.

If f is injective then $f(v_1)$, $f(v_2)$,..., $f(v_n)$ are also linearly independent vectors $\in F$.

Proof.

Let us assume, by contradiction that

$$\exists \lambda_1, \lambda_2, \dots, \lambda_n \neq 0, 0, \dots, 0$$
 such that

$$\mathbf{o}_{\mathbf{F}} = \lambda_1 f(\mathbf{v}_1) + \lambda_2 f(\mathbf{v}_2) + \cdots + \lambda_n f(\mathbf{v}_n).$$

Proof.

From the Proposition on Slide 16 of Lecture 8 and the linearity of f we can write this expression as

$$f(\mathbf{o}_{\mathrm{E}}) = f(\lambda_1 \mathbf{v_1} + \lambda_2 \mathbf{v_2} + \cdots + \lambda_n \mathbf{v_n}).$$

Since for hypothesis f is injective, it follows that

$$\mathbf{o_E} = \lambda_1 \mathbf{v_1} + \lambda_2 \mathbf{v_2} + \dots + \lambda_n \mathbf{v_n}$$

with
$$\lambda_1, \lambda_2, \ldots, \lambda_n \neq 0, 0, \ldots, 0$$
.

This is impossible because $\mathbf{v_1}, \mathbf{v_2}, \dots, \mathbf{v_n}$ are linearly independent. Hence we reached a contradiction and $f(\mathbf{v_1}), f(\mathbf{v_2}), \dots, f(\mathbf{v_n})$ must be linearly independent.

Example

Let us consider the injective mapping $f: \mathbb{R}^3 \to \mathbb{R}^3$ defined as

$$f(x,y,z) = (x + y + z, x - y - z, x + y + 2z)$$

and the following linearly independent vectors of \mathbb{R}^3 with transformations:

$$\mathbf{u} = (1,0,0)$$
 $f(\mathbf{u}) = (1,1,1)$
 $\mathbf{v} = (0,1,0)$ $f(\mathbf{v}) = (1,-1,1)$
 $\mathbf{w} = (0,0,1)$ $f(\mathbf{w}) = (1,-1,2)$.

Example

Let us check their linear dependence by finding, if they exist, the values of λ , μ , ν such that

$$\mathbf{o} = \lambda f(\mathbf{u}) + \mu f(\mathbf{v}) + \nu f(\mathbf{w}).$$

This is equivalent to solving the following homogeneous system of linear equations:

$$\begin{cases} \lambda + \mu + \nu = 0 \\ \lambda - \mu - \nu = 0 \\ \lambda + \mu + 2\nu = 0. \end{cases}$$

The system is determined; thus, its only solution is (0,0,0). It follows that the vectors are linearly independent.

Injectivity and the Kernel

Theorem

Let $f: E \to F$ be a linear mapping. The mapping f is injective if and only if

$$\ker(f) = {\mathbf{o}_{\mathbf{E}}}.$$

Proof.

Let us assume that f is injective and, by contradiction, let us assume that $\exists \mathbf{v} \in \ker(f)$ with $\mathbf{v} \neq \mathbf{o}_{\mathbf{E}}$.

For definition of kernel

$$\forall \mathbf{v} \in \ker(f) : f(\mathbf{v}) = \mathbf{o}_{\mathbf{F}}.$$

On the other hand, $f(\mathbf{o_E}) = \mathbf{o_F}$continued

Injectivity and the Kernel

Proof.

Thus,

$$f(\mathbf{v}) = f(\mathbf{o}_{\mathbf{E}}).$$

Since f is injective, for definition of injective mapping this means that $\mathbf{v} = \mathbf{o}_{E}$. We have reached a contradiction.

Hence, every vector \mathbf{v} in the kernel is \mathbf{o}_E , i.e.

$$\ker\left(f\right)=\left\{\mathbf{o}_{\mathbf{E}}\right\}.$$

Let us assume that $\ker(f) = \{\mathbf{o}_{\mathbf{E}}\}$ and let us consider two vectors $\mathbf{u}, \mathbf{v} \in E$ such that $f(\mathbf{u}) = f(\mathbf{v})$. It follows that

$$f(\mathbf{u}) = f(\mathbf{v}) \Rightarrow f(\mathbf{u}) - f(\mathbf{v}) = \mathbf{o_F}.$$

...continued

Injectivity and the Kernel

Proof.

It follows from the linearity of f that $f(\mathbf{u} - \mathbf{v}) = \mathbf{o}_{\mathbf{F}}$.

For the definition of kernel, $\mathbf{u} - \mathbf{v} \in \ker(f)$.

However, since for hypothesis, $\ker(f) = \{\mathbf{o}_E\}$, $\mathbf{u} - \mathbf{v} = \mathbf{o}_E$. Hence, $\mathbf{u} = \mathbf{v}$.

Since, $\forall \mathbf{u}, \mathbf{v} \in E$ such that $f(\mathbf{u}) = f(\mathbf{v})$ it follows that $\mathbf{u} = \mathbf{v}$ then f is injective. \square

The curious null vector space

- ⊚ Notice that $\{o_E\}$ is a vector subspace, since $o_E + o_E = o_E$ and $\lambda o_E = o_E$ shows closure.
 - The basis of $\{o_E\}$ is empty since the only vector in $\{o_E\}$ in o_E and this is linearly dependent (by definition).
- ⊚ It immediately follows that $dim({o_E}) = 0$.

Rank and Nullity of Linear Mappings

Rank and Nullity

Definition

Let $f : E \to F$ be a linear mapping and Im(f) its image. The dimension of the image, dim(Im(f)) is said *rank* of a mapping.

Definition

Let $f: E \to F$ be a linear mapping and $\ker(f)$ its kernel. The dimension of the kernel, $\dim(\ker(f))$ is said *nullity* of a mapping.

Theorem

Let $f: E \to F$ be a linear mapping where $(E, +, \cdot)$ and $(F, +, \cdot)$ are vector spaces defined on the same scalar field \mathbb{K} . Let $(E, +, \cdot)$ be a finite-dimensional vector space whose dimension is $\dim(E) = n$.

Under these hypotheses the sum of rank and nullity of a mapping is equal to the dimension of the vector space $(E, +, \cdot)$:

$$\dim (\ker (f)) + \dim (Im (f)) = \dim (E).$$

Usually, dim(Im(f)) is the hardest to calculate directly. This theorem allows an easy way to compute it as

$$\dim(E) - \dim(\ker(f)).$$

Proof.

The proof is long (11 slides!) and structured into three parts:

- Well-posedness of the equality
- Special (degenerate) cases
- General case

Well-posedness of the equality.

At first, let us prove that the equality considers only finite numbers. In order to prove this fact, since

$$\dim(E) = n$$

is a finite number we have to prove that also dim $(\ker(f))$ and dim $(\operatorname{Im}(f))$ are finite numbers. *continued...*

Proof.

Since, by definition of kernel, the ker (f) is a subset of E, then

$$\dim (\ker (f)) \leq \dim (E) = n.$$

Hence, dim $(\ker(f))$ is a finite number.

Since $(E, +, \cdot)$ is finite-dimensional,

$$\exists$$
 a basis $B = \{\mathbf{e_1}, \mathbf{e_2}, \dots, \mathbf{e_n}\}$

such that every vector $\mathbf{v} \in E$ can be expressed as

$$\mathbf{v} = \lambda_1 \mathbf{e_1} + \lambda_2 \mathbf{e_2} + \ldots + \lambda_n \mathbf{e_n}.$$

Proof.

Let us apply the linear transformation f to both the terms in the equation

$$f(\mathbf{v}) = f(\lambda_1 \mathbf{e_1} + \lambda_2 \mathbf{e_2} + \dots + \lambda_n \mathbf{e_n}) =$$

= $\lambda_1 f(\mathbf{e_1}) + \lambda_2 f(\mathbf{e_2}) + \dots + \lambda_n f(\mathbf{e_n}).$

Thus, remembering *L* denotes linear span,

$$\operatorname{Im}(f) = L(f(\mathbf{e}_1), f(\mathbf{e}_2), \dots, f(\mathbf{e}_n)).$$

It follows (from Steinitz's Lemma) that

$$\dim (\operatorname{Im} (f)) \leq n.$$

Hence, the equality contains only finite numbers. *continued...*

Proof.

Special cases.

Let us consider now two special cases:

- 1. dim $(\ker(f)) = 0$
- 2. $\dim (\ker (f)) = n$

If dim $(\ker(f)) = 0$, i.e. $\ker(f) = \{\mathbf{o_E}\}$, then f injective. Hence, if a basis of $(E, +, \cdot)$ is $B = \{\mathbf{e_1}, \mathbf{e_2}, \dots, \mathbf{e_n}\}$, also the vectors

$$f(\mathbf{e_1}), f(\mathbf{e_2}), \dots, f(\mathbf{e_n}) \in \operatorname{Im}(f)$$

are linearly independent from Theorem on Slide 16. Since these vectors also span $(\text{Im }(f), +, \cdot)$, they compose a basis. *continued...*

Proof.

It follows that dim $(\operatorname{Im}(f)) = n$ and dim $(\ker(f)) + \dim(\operatorname{Im}(f)) = \dim(E)$.

If dim $(\ker(f)) = n$, i.e. $\ker(f) = E$ (from Lecture 7, slide 29). Hence,

$$\forall \mathbf{v} \in E : f(\mathbf{v}) = \mathbf{o}_{\mathbf{F}}$$

and

$$\operatorname{Im}\left(f\right)=\left\{\mathbf{o_{F}}\right\}.$$

Thus,

$$\dim\left(\operatorname{Im}\left(f\right)\right)=0$$

and dim $(\ker(f))$ + dim $(\operatorname{Im}(f))$ = dim (E). *continued...*

Proof.

General case.

In the remaining cases, dim $(\ker(f)) \neq 0$ and $\neq n$. We can write

$$\dim (\ker (f)) = r \Rightarrow \exists B_{\ker} = \{\mathbf{u}_1, \mathbf{u}_2, \dots \mathbf{u}_r\}$$
$$\dim (\operatorname{Im} (f)) = s \Rightarrow \exists B_{\operatorname{Im}} = \{\mathbf{w}_1, \mathbf{w}_2, \dots \mathbf{w}_s\}$$

with 0 < r < n and 0 < s < n where B_{ker} and B_{Im} are bases for ker(f) and Im(f) respectively.

We have $\mathbf{w_i} = f(\mathbf{v_i})$ for some $\mathbf{v_i} \in E$. *continued...*

Proof.

 $\forall \mathbf{x} \in E$, express the linear mapping $f(\mathbf{x})$ as linear combination of the elements of B_{Im} by means of the scalars h_1, h_2, \dots, h_s ,

$$f(\mathbf{x}) = h_1 \mathbf{w_1} + h_2 \mathbf{w_2} + \dots + h_s \mathbf{w_s} =$$

$$= h_1 f(\mathbf{v_1}) + h_2 f(\mathbf{v_2}) + \dots + h_s f(\mathbf{v_s}) =$$

$$= f(h_1 \mathbf{v_1} + h_2 \mathbf{v_2} + \dots + h_s \mathbf{v_s}).$$

We know that f is not injective because $r \neq 0$. On the other hand, for the Theorem on Slide 12,

$$\mathbf{u} = \mathbf{x} - h_1 \mathbf{v_1} - h_2 \mathbf{v_2} - \dots - h_s \mathbf{v_s} \in \ker(f)$$
.

Proof.

If we express **u** as a linear combination of the elements of B_{ker} by means of the scalars l_1, l_2, \ldots, l_r , we can rearrange the equality as

$$\mathbf{x} = h_1 \mathbf{v_1} + h_2 \mathbf{v_2} + \dots + h_s \mathbf{v_s} + l_1 \mathbf{u_1} + l_2 \mathbf{u_2} + \dots + l_r \mathbf{u_r}.$$

Since x has been arbitrarily chosen, we can conclude that the vectors $v_1, v_2, \ldots, v_s, u_1, u_2, \ldots, u_r$ span E:

$$E = L(\mathbf{v_1}, \mathbf{v_2}, \dots, \mathbf{v_s}, \mathbf{u_1}, \mathbf{u_2}, \dots, \mathbf{u_r}).$$

Proof.

Let us check the linear independence of these vectors.

Consider scalars $a_1, a_2, \dots a_s, b_1, b_2, \dots, b_r$ and let us express the null vector as linear combination of the other vectors

$$\mathbf{o_E} = a_1 \mathbf{v_1} + a_2 \mathbf{v_2} + \dots + a_s \mathbf{v_s} + b_1 \mathbf{u_1} + b_2 \mathbf{u_2} + \dots + b_r \mathbf{u_r}.$$

Then apply the linear properties, $f(\mathbf{o}_{E}) = \mathbf{o}_{F} =$

$$= f(a_{1}\mathbf{v}_{1} + a_{2}\mathbf{v}_{2} + \dots + a_{s}\mathbf{v}_{s} + b_{1}\mathbf{u}_{1} + b_{2}\mathbf{u}_{2} + \dots + b_{r}\mathbf{u}_{r})$$

$$= a_{1}f(\mathbf{v}_{1}) + a_{2}f(\mathbf{v}_{2}) + \dots + a_{s}f(\mathbf{v}_{s})$$

$$+b_{1}f(\mathbf{u}_{1}) + b_{2}f(\mathbf{u}_{2}) + \dots + b_{r}f(\mathbf{u}_{r})$$

$$= a_{1}\mathbf{w}_{1} + a_{2}\mathbf{w}_{2} + \dots + a_{s}\mathbf{w}_{s}$$

$$+b_{1}f(\mathbf{u}_{1}) + b_{2}f(\mathbf{u}_{2}) + \dots + b_{r}f(\mathbf{u}_{r}).$$

Proof.

We know that since $\mathbf{u}_1, \mathbf{u}_2, \dots, \mathbf{u}_r \in \ker(f)$ then

$$f(\mathbf{u}_1) = \mathbf{o}_F, \quad f(\mathbf{u}_2) = \mathbf{o}_F, \quad \dots \quad f(\mathbf{u}_r) = \mathbf{o}_F.$$

It follows that $f(\mathbf{o}_{\mathbf{E}}) = \mathbf{o}_{\mathbf{F}} = a_1 \mathbf{w}_1 + a_2 \mathbf{w}_2 + \cdots + a_s \mathbf{w}_s$.

Since $\mathbf{w_1}, \mathbf{w_2}, \dots, \mathbf{w_s}$ compose a basis, they are linearly independent. It follows that $a_1, a_2, \dots, a_s = 0, 0, \dots, 0$ and that

$$\mathbf{o_E} = a_1 \mathbf{v_1} + a_2 \mathbf{v_2} + \dots + a_s \mathbf{v_s} + b_1 \mathbf{u_1} + b_2 \mathbf{u_2} + \dots + b_r \mathbf{u_r} = b_1 \mathbf{u_1} + b_2 \mathbf{u_2} + \dots + b_r \mathbf{u_r}.$$

Since $\mathbf{u}_1, \mathbf{u}_2, \dots, \mathbf{u}_r$ compose a basis, they are linearly independent. Hence, also $b_1, b_2, \dots, b_r = 0, 0, \dots, 0$. *continued...*

Proof.

It follows that $v_1, v_2, \ldots, v_s, u_1, u_2, \ldots, u_r$ are linearly independent.

Since these vectors also span E, they compose a basis. We know, for the hypothesis, that $\dim(E) = n$ and we know that this basis is composed of r + s vectors, that is $\dim(\ker(f)) + \dim(\operatorname{Im}(f))$. Hence,

$$\dim (\ker (f)) + \dim (\operatorname{Im} (f)) = r + s = n = \dim (E).$$

Example

Consider the following mapping $f_2 : \mathbb{R}^2 \to \mathbb{R}$,

$$f_2(x,y)=x+y.$$

The kernel is calculated as

$$x + y = 0 \Rightarrow (x, y) = \alpha (1, -1), \alpha \in \mathbb{R}$$

so
$$\ker (f_2) = \alpha (1, -1) \Rightarrow \dim (\ker (f_2)) = 1.$$

Since dim (\mathbb{R}^2) = 2, it follows that dim $(\operatorname{Im}(f_2))$ = 1.

This means that the mapping f_2 transforms the points of the plane (\mathbb{R}^2) into the points of a line in the plane.

Example

Let us consider the linear mapping $\mathbb{R}^3 \to \mathbb{R}^3$ defined as

$$f(x,y,z) = (x+2y+z, 3x+6y+3z, 5x+10y+5z).$$

The kernel of this linear mapping is the set of points (x, y, z) such that

$$\begin{cases} x + 2y + z = 0 \\ 3x + 6y + 3z = 0 \\ 5x + 10y + 5z = 0. \end{cases}$$

It can be checked that the rank of this homogeneous system of linear equations is $\rho = 1$. Thus ∞^2 solutions exists.

Example

If we pose $x = \alpha$ and $z = \gamma$ with $\alpha, \gamma \in \mathbb{R}$ we have that the solution of the system of linear equations is

$$(x,y,z) = \left(\alpha, -\frac{\alpha+\gamma}{2}, \gamma\right),$$

that is also the kernel of the mapping:

$$\ker(f) = \left(\alpha, -\frac{\alpha + \gamma}{2}, \gamma\right).$$

It follows that dim $(\ker(f), +, \cdot) = 2$. Since dim $(\mathbb{R}^3, +, \cdot) = 3$, it follows from the rank-nullity theorem that dim $(\operatorname{Im}(f)) = 1$. We can conclude that the mapping f transforms the points of the space (\mathbb{R}^3) into the points of a line of the space.

Exercise 2: Rank-Nullity Theorem

Consider
$$f : \mathbb{R}^3 \to \mathbb{R}^3$$
, $f(x, y, z) = (2x - y + z, x + y + z, x - 2y)$.

Compute $\dim(\ker(f))$ and $\dim(\operatorname{Im}(f))$.

Exercise 2: Solution

To be completed.

Summary and next lecture

Summary

- Endomorphisms and Kernel
- Injectivity
- Rank and Nullity of Linear Mappings

The next lecture

We will learn about Geometric Mappings.