

1 Last time: multiplying vectors matrices

Given a matrix $A = \begin{bmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{m1} & a_{m2} & \cdots & a_{mn} \end{bmatrix}$ and a vector $v = \begin{bmatrix} v_1 \\ v_2 \\ \vdots \\ v_n \end{bmatrix} \in \mathbb{R}^n$ we define

$$Av = v_1 \begin{bmatrix} a_{11} \\ a_{21} \\ \vdots \\ a_{m1} \end{bmatrix} + v_2 \begin{bmatrix} a_{12} \\ a_{22} \\ \vdots \\ a_{m2} \end{bmatrix} + \cdots + v_n \begin{bmatrix} a_{1n} \\ a_{2n} \\ \vdots \\ a_{mn} \end{bmatrix}.$$

We refer to Av as the product of A and v , or the vector given by multiplying v by A .

Example. We have $\begin{bmatrix} 1 & 2 & 3 \\ 5 & 6 & 7 \end{bmatrix} \begin{bmatrix} -1 \\ 0 \\ 1 \end{bmatrix} = \begin{bmatrix} -1 + 0 + 3 \\ -5 + 0 + 7 \end{bmatrix} = \begin{bmatrix} 2 \\ 2 \end{bmatrix}$.

If A is an $m \times n$ matrix and $x = \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix}$ and $b \in \mathbb{R}^m$, then we call $Ax = b$ a *matrix equation*.

A matrix equation $Ax = b$ has the same solutions as the linear system with augmented matrix $[A \ b]$.

Theorem. Let A be an $m \times n$ matrix. The following are equivalent:

1. $Ax = b$ has a solution for any $b \in \mathbb{R}^m$.
2. The span of the columns of A is all of \mathbb{R}^m .
3. A has a pivot position in every row.

Example. The matrix equation

$$\begin{bmatrix} 1 & 3 & 4 \\ -4 & 2 & -6 \\ -3 & -2 & -7 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} b_1 \\ b_2 \\ b_3 \end{bmatrix}$$

may fail to have a solution since

$$\text{RREF} \left(\begin{bmatrix} 1 & 3 & 4 \\ -4 & 2 & -6 \\ -3 & -2 & -7 \end{bmatrix} \right) = \begin{bmatrix} 1 & 0 & * \\ 0 & 1 & * \\ 0 & 0 & 0 \end{bmatrix}$$

has pivot positions only in rows 1 and 2.

A *homogeneous* linear system is one that can be written $Ax = 0$.

Such a system has one *trivial solution* given by $x = 0$.

A homogeneous linear system has a nontrivial solution if and only if it has at least one free variable.

A homogeneous linear system has a free variable if not every column is a pivot column in its *coefficient matrix*, which is the augmented matrix without the last column.

2 Linear independence

We briefly introduced the notion of linear independence last time.

Vectors $v_1, v_2, \dots, v_p \in \mathbb{R}^n$ are *linearly independent* if the homogeneous matrix equation

$$\begin{bmatrix} v_1 & v_2 & \dots & v_p \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_p \end{bmatrix} = 0$$

has no nontrivial solution.

If $c_1v_1 + c_2v_2 + \dots + c_pv_p = 0$ where $c_1, c_2, \dots, c_p \in \mathbb{R}$ and some $c_i \neq 0$, then we refer to “ $c_1v_1 + c_2v_2 + \dots + c_pv_p = 0$ ” as a *linear dependence* among the vectors v_1, v_2, \dots, v_p .

Vectors are *linearly independent* if there is no linear dependence among them.

Vectors which are not linearly independent are *linearly dependent*.

How to determine if $v_1, v_2, \dots, v_p \in \mathbb{R}^n$ are linear independent.

- Form the $n \times p$ matrix $A = \begin{bmatrix} v_1 & v_2 & \dots & v_p \end{bmatrix}$.
- Reduce A to echelon form (or to reduced echelon form) to find its pivot columns.
- If every column of A is a pivot column, then the vectors are linearly independent.

If some column of A is not a pivot column, then the vectors are linearly dependent.

Example. The vectors $\begin{bmatrix} 1 \\ 0 \\ -1 \end{bmatrix}$, $\begin{bmatrix} 2 \\ 3 \\ 5 \end{bmatrix}$, and $\begin{bmatrix} 5 \\ 9 \\ 16 \end{bmatrix}$ are linear dependent since

$$A = \begin{bmatrix} 1 & 2 & 5 \\ 0 & 3 & 9 \\ -1 & 5 & 16 \end{bmatrix} \sim \begin{bmatrix} 1 & 2 & 5 \\ 0 & 3 & 9 \\ 0 & 7 & 21 \end{bmatrix} \sim \begin{bmatrix} 1 & 2 & 5 \\ 0 & 1 & 3 \\ 0 & 1 & 3 \end{bmatrix} \sim \begin{bmatrix} 1 & 0 & -1 \\ 0 & 1 & 3 \\ 0 & 0 & 0 \end{bmatrix} = \text{RREF}(A)$$

where \sim denotes row equivalence. The last matrix has no pivot position in column 3. In fact, we have

$$-\begin{bmatrix} 1 \\ 0 \\ -1 \end{bmatrix} + 3\begin{bmatrix} 2 \\ 3 \\ 5 \end{bmatrix} - \begin{bmatrix} 5 \\ 9 \\ 16 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix} = 0.$$

The vectors $\begin{bmatrix} 1 \\ 0 \\ -1 \end{bmatrix}$, $\begin{bmatrix} 2 \\ 3 \\ 5 \end{bmatrix}$, and $\begin{bmatrix} 5 \\ 9 \\ 15 \end{bmatrix}$ are linearly independent, since

$$A = \begin{bmatrix} 1 & 2 & 5 \\ 0 & 3 & 9 \\ -1 & 5 & 15 \end{bmatrix} \sim \begin{bmatrix} 1 & 2 & 5 \\ 0 & 3 & 9 \\ 0 & 7 & 20 \end{bmatrix} \sim \begin{bmatrix} 1 & 2 & 5 \\ 0 & 1 & 3 \\ 0 & 0 & -1 \end{bmatrix} \sim \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} = \text{RREF}(A)$$

Every column of A contains a pivot position, so the linear system with coefficient matrix A has no free variables, so $Ax = 0$ have no nontrivial solutions, meaning the columns of A are linearly independent.

Facts about linear independence.

1. A single vector v is linearly independent if and only if $v \neq 0$.
A list of vectors is linearly dependent if it includes the 0 vector.
2. Vectors $v_1, v_2, \dots, v_p \in \mathbb{R}^n$ are linearly dependent if and only if some vector v_i is a linear combination of the other vectors $v_1, \dots, v_{i-1}, v_{i+1}, \dots, v_p$.

We saw this in the previous example:
$$\begin{bmatrix} 5 \\ 9 \\ 16 \end{bmatrix} = 3 \begin{bmatrix} 2 \\ 3 \\ 5 \end{bmatrix} - \begin{bmatrix} 1 \\ 0 \\ -1 \end{bmatrix}.$$

The last thing we'll note about linear independence (for now) is this useful, non-obvious fact:

Theorem. Assume $p > n$ and $v_1, v_2, \dots, v_p \in \mathbb{R}^n$. Then these vectors are linearly dependent.

Proof. Let $A = [v_1 \ v_2 \ \dots \ v_p]$.

This matrix has more columns than rows.

Each row contains at most one pivot position, so there are fewer pivot positions than columns.

Therefore some column is not a pivot column.

This means the linear system $Ax = 0$ has a free variable, so has a nontrivial solution.

This implies that v_1, v_2, \dots, v_p , the columns of A , are linearly dependent. □

Example. The vectors $v_1 = \begin{bmatrix} 1 \\ 2 \end{bmatrix}$, $v_2 = \begin{bmatrix} 1 \\ 3 \end{bmatrix}$, and $v_3 = \begin{bmatrix} 5 \\ 60 \end{bmatrix}$ are linearly dependent since $3 > 2$.

3 Linear transformations

A function f (like the ones we see in calculus) takes an input x from some set X (for example, \mathbb{R}) and produces an output $f(x)$ in another set Y

We write $f : X \rightarrow Y$ to mean that f is a function that takes inputs from X and gives outputs in Y .

X is called the *domain* of the function f .

Y is sometimes called the *codomain* of f .

For every x in the domain X of f , we get an output $f(x)$.

It is possible that some values y in the codomain Y may never occur as outputs of f , however.

The *image* of an input x in X under f is the output $f(x)$.

Define the *image* or *range* of the function f to be the subset $\{f(x) : x \in X\}$ of the codomain Y . This is the set of all possible outputs of f . We denote the range of f by $\text{range}(f)$.

Definition. Let $f : \mathbb{R}^n \rightarrow \mathbb{R}^m$ be a function whose domain and codomain are sets of vectors. The function f is a *linear transformation* or a *linear function* if both of these properties hold:

- (1) $f(u + v) = f(u) + f(v)$ for all vectors $u, v \in \mathbb{R}^n$.
- (2) $f(cv) = cf(v)$ for all vectors $v \in \mathbb{R}^n$ and scalars $c \in \mathbb{R}$.

Example. If A is an $m \times n$ matrix and $T : \mathbb{R}^n \rightarrow \mathbb{R}^m$ is the function with $T(v) = Av$ for $v \in \mathbb{R}^n$, then T is a linear function.

Linear transformations have the following additional properties:

Proposition. If $f : \mathbb{R}^n \rightarrow \mathbb{R}^m$ is a linear transformation then

- (3) $f(0) = 0$.
- (4) $f(u - v) = f(u) - f(v)$ for $u, v \in \mathbb{R}^n$.
- (5) $f(au + bv) = af(u) + bf(v)$ for all $a, b \in \mathbb{R}$ and $u, v \in \mathbb{R}^n$.

Proof. (3) We have $f(0) = f(0 + 0) = 2f(0)$ so $f(0) = 0$.

(4) We have $f(u - v) = f(u) + f(-v) = f(u) + (-1)f(v) = f(u) - f(v)$.

(5) We have $f(au + bv) = f(au) + f(bv) = af(u) + bf(v)$. □

Example. Suppose $A = \begin{bmatrix} 1 & -3 \\ 3 & 5 \\ -1 & 7 \end{bmatrix}$ and $T : \mathbb{R}^2 \rightarrow \mathbb{R}^3$ is the function defined by $T(v) = Av$.

(a) The image of a vector $v \in \mathbb{R}^2$ under T is by definition $T(v) = Av$.

$$\text{The image of } v = \begin{bmatrix} 2 \\ -1 \end{bmatrix} \text{ under } T \text{ is } T\left(\begin{bmatrix} 2 \\ -1 \end{bmatrix}\right) = \begin{bmatrix} 1 & -3 \\ 3 & 5 \\ -1 & 7 \end{bmatrix} \begin{bmatrix} 2 \\ -1 \end{bmatrix} = \begin{bmatrix} 5 \\ 1 \\ -9 \end{bmatrix}.$$

(b) Is the range of T all of \mathbb{R}^3 ? If it was, then (from results last time) A would have to have a pivot position in every row. This is impossible since each column can only contain one pivot position, but A has three rows and only two columns. Therefore $\text{range}(T) \neq \mathbb{R}^3$.

The fundamental theorem relating matrices and linear transformations:

Theorem. Suppose $T : \mathbb{R}^n \rightarrow \mathbb{R}^m$ is a linear transformation. Then there is a unique $m \times n$ matrix A such that $T(v) = Av$ for all $v \in \mathbb{R}^n$.

Moral: Matrices uniquely represent all linear transformations $\mathbb{R}^n \rightarrow \mathbb{R}^m$.

Proof. Define $e_1, e_2, \dots, e_n \in \mathbb{R}^n$ as the vectors

$$e_1 = \begin{bmatrix} 1 \\ 0 \\ 0 \\ \vdots \\ 0 \end{bmatrix}, \quad e_2 = \begin{bmatrix} 0 \\ 1 \\ 0 \\ \vdots \\ 0 \end{bmatrix}, \quad \dots, \quad e_{n-1} = \begin{bmatrix} 0 \\ \vdots \\ 0 \\ 1 \\ 0 \end{bmatrix}, \quad \text{and} \quad e_n = \begin{bmatrix} 0 \\ \vdots \\ 0 \\ 0 \\ 1 \end{bmatrix}$$

so that e_i has a 1 in the i th row and 0 in all other rows.

Define $a_i = T(e_i) \in \mathbb{R}^m$ and $A = [a_1 \ a_2 \ a_3 \ \dots \ a_n]$.

If w is any vector $w = \begin{bmatrix} w_1 \\ w_2 \\ \vdots \\ w_n \end{bmatrix} \in \mathbb{R}^n$ then

$$\begin{aligned} T(w) &= T(w_1e_1 + w_2e_2 + \cdots + w_ne_n) \\ &= w_1T(e_1) + w_2T(e_2) + \cdots + w_nT(e_n) = w_1a_1 + w_2a_2 + \cdots + w_na_n = Aw. \end{aligned}$$

Thus A is one matrix such that $T(v) = Av$ for all vectors $v \in \mathbb{R}^n$.

To show that A is the only such matrix, suppose B is a $m \times n$ matrix with $T(v) = Bv$ for all $v \in \mathbb{R}^n$.

Then $T(e_i) = Ae_i = Be_i$ for all $i = 1, 2, \dots, n$.

But Ae_i and Be_i are the i th columns of A and B . For example,

$$\begin{bmatrix} 1 & 2 & 3 & 4 \\ 5 & 6 & 7 & 8 \end{bmatrix} e_3 = \begin{bmatrix} 1 & 2 & 3 & 4 \\ 5 & 6 & 7 & 8 \end{bmatrix} \begin{bmatrix} 0 \\ 0 \\ 1 \\ 0 \end{bmatrix} = \begin{bmatrix} 3 \\ 7 \end{bmatrix}.$$

Therefore A and B have the same columns, so they are the same matrix: $A = B$. □

We call the matrix A in this theorem the *standard matrix* of the linear transformation T .

Example. Suppose $T : \mathbb{R}^n \rightarrow \mathbb{R}^n$ is the function $T(v) = 3v$.

This is a linear transformation. (Why?) What is the standard matrix A of T ?

As we saw in the proof of the theorem, the standard matrix of $T : \mathbb{R}^n \rightarrow \mathbb{R}^n$ is

$$A = [T(e_1) \quad T(e_2) \quad \cdots \quad T(e_n)] = [3e_1 \quad 3e_2 \quad \cdots \quad 3e_n] = \begin{bmatrix} 3 & 0 & \cdots & 0 \\ 0 & 3 & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \cdots & 3 \end{bmatrix}.$$

In words, A is the matrix with 3 in each position $(1, 1), (2, 2), \dots, (n, n)$ and 0 in all other positions.

One calls such a matrix *diagonal*.

Example. Suppose $T : \mathbb{R}^n \rightarrow \mathbb{R}^n$ is the function

$$T \left(\begin{bmatrix} v_1 \\ v_2 \\ \vdots \\ v_n \end{bmatrix} \right) = [v_1 \quad v_2 \quad \cdots \quad v_n] \begin{bmatrix} v_1 \\ v_2 \\ \vdots \\ v_n \end{bmatrix} = v_1^2 + v_2^2 + \cdots + v_n^2.$$

This function is *not* linear: we have $T(2v) = 4T(v) \neq 2T(v)$ for any nonzero vector $v \in \mathbb{R}^n$.

Example. Suppose $T : \mathbb{R}^n \rightarrow \mathbb{R}^n$ is the function

$$T \left(\begin{bmatrix} v_1 \\ v_2 \\ \vdots \\ v_n \end{bmatrix} \right) = \begin{bmatrix} v_n \\ \vdots \\ v_2 \\ v_1 \end{bmatrix}.$$

Definition. A function $f : X \rightarrow Y$ is *onto* or *surjective* if $\text{range}(f) = \{f(x) : x \in X\} = Y$. In words: the range of f is equal to its codomain. If there is a value $y \in Y$ such that $f(x) \neq y$ for all $x \in X$, then f is *not onto*.

Example. Suppose again that $T : \mathbb{R}^3 \rightarrow \mathbb{R}^2$ is the linear transformation $T(v) = Av$ where

$$A = \begin{bmatrix} 1 & 2 & 5 \\ 0 & 5 & 3 \end{bmatrix}.$$

Is T onto? Yes: the columns of A span \mathbb{R}^2 if and only if A has a pivot position in every row, and we have

$$A = \begin{bmatrix} 1 & 2 & 5 \\ 0 & 5 & 3 \end{bmatrix} \sim \begin{bmatrix} 1 & 2 & 5 \\ 0 & 1 & 3/5 \end{bmatrix} \sim \begin{bmatrix} 1 & 0 & 19/5 \\ 0 & 1 & 3/5 \end{bmatrix} = \text{RREF}(A).$$

Theorem. If $T : \mathbb{R}^n \rightarrow \mathbb{R}^m$ is a linear transformation then T is onto if and only if the columns of the standard matrix A of T span \mathbb{R}^m .

Proof. The vectors in the range of T are precisely the linear combinations of the columns of A .

The range is \mathbb{R}^m precisely when the span of the columns of A is \mathbb{R}^m . □

Example. Suppose $T : \mathbb{R}^2 \rightarrow \mathbb{R}^3$ is the function

$$T\left(\begin{bmatrix} v_1 \\ v_2 \end{bmatrix}\right) = \begin{bmatrix} 3v_1 + v_2 \\ 5v_1 + 7v_2 \\ v_1 + 3v_2 \end{bmatrix}.$$

This function is a linear transformation. Its standard matrix is

$$A = \begin{bmatrix} 3 & 1 \\ 5 & 7 \\ 1 & 3 \end{bmatrix}.$$

To determine if T is one-to-one, we check if the columns of A linearly independent. To do this, we row reduce to echelon form:

$$A = \begin{bmatrix} 3 & 1 \\ 5 & 7 \\ 1 & 3 \end{bmatrix} \sim \begin{bmatrix} 1 & 3 \\ 5 & 7 \\ 3 & 1 \end{bmatrix} \sim \begin{bmatrix} 1 & 3 \\ 0 & -8 \\ 0 & -8 \end{bmatrix} \sim \begin{bmatrix} 1 & 0 \\ 0 & 1 \\ 0 & 0 \end{bmatrix} = \text{RREF}(A).$$

This shows that A has a pivot position in every column, which means $Ax = 0$ has only trivial solutions, which means the columns of A are linearly independent, which means T is one-to-one.

To determine if T is onto, we want to find out if the columns of A span \mathbb{R}^3 . From last time, we know that this happens if and only if A has a pivot position in every row. Since the third row of A has no pivot position, T is not onto.

Corollary. A linear transformation $T : \mathbb{R}^n \rightarrow \mathbb{R}^m$ is one-to-one only if $n \leq m$, and onto only if $n \geq m$.

Proof. Results last time show that T is one-to-one iff its standard matrix has a pivot position in every column, and onto iff its standard matrix has a pivot position in every row. The first case requires there to be more columns n than rows m , and the second case requires there to be more rows m than columns n (since each row and each column contains at most one pivot position). □

5 Geometric interpretations of linear transformations $\mathbb{R}^2 \rightarrow \mathbb{R}^2$

Suppose $T : \mathbb{R}^2 \rightarrow \mathbb{R}^2$ is a linear transformation with standard matrix A . We can illustrate T by drawing the parallelogram with sides $T(e_1)$ and $T(e_2)$. (Fill in these pictures yourself.)

<u>Standard matrix of T</u>	<u>Picture</u>	<u>Description of T</u>
$\begin{bmatrix} 1 & 0 \\ 0 & -1 \end{bmatrix}$		Reflect across the x -axis
$\begin{bmatrix} -1 & 0 \\ 0 & 1 \end{bmatrix}$		Reflect across y -axis
$\begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix}$		Reflect across $y = x$
$\begin{bmatrix} k & 0 \\ 0 & 1 \end{bmatrix}$ ($0 < k < 1$)		Horizontal contraction
$\begin{bmatrix} 1 & 0 \\ 0 & k \end{bmatrix}$ ($0 < k < 1$)		Vertical contraction
$\begin{bmatrix} 1 & k \\ 0 & 1 \end{bmatrix}$ ($k > 0$)		Horizontal sheering

6 Vocabulary

Keywords from today's lecture:

1. **Linearly independent** vectors.

Vectors $v_1, v_2, \dots, v_p \in \mathbb{R}^n$ are **linearly independent** if $x_1v_1 + \dots + x_pv_p = 0$ holds only if $x_1 = x_2 = \dots = x_p = 0$; or when $[v_1 \ v_2 \ \dots \ v_p]$ has a pivot position in every column.

Vectors that are not linearly independent are **linearly dependent**.

Example: The three vectors $\begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 2 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 0 \\ 3 \end{bmatrix}$ are linearly independent.

The four vectors $\begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 2 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 0 \\ 3 \end{bmatrix}, \begin{bmatrix} -1 \\ -2 \\ -3 \end{bmatrix}$ are linearly dependent.

2. **Domain** and **codomain** of a function $f : X \rightarrow Y$.

The **domain** X is the set of inputs for the function.

The **codomain** Y is a set that contains the output of the function. This set can also contain elements that are not outputs of the function.

Example: If A is an $m \times n$ matrix then the function $T(v) = Av$ has domain \mathbb{R}^n and codomain \mathbb{R}^m .

3. **Range** of a function $f : X \rightarrow Y$.

The set $\text{range}(f) = \{f(x) : x \in X\} \subset Y$ of all possible outputs of the function f .

Example: If $A = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 0 \end{bmatrix}$ and $T : \mathbb{R}^3 \rightarrow \mathbb{R}^3$ has $T(v) = Av$ then $\text{range}(T) = \left\{ \begin{bmatrix} x \\ y \\ 0 \end{bmatrix} : x, y \in \mathbb{R} \right\}$.

4. **Linear function** $f : \mathbb{R}^n \rightarrow \mathbb{R}^m$.

A function with $f(cv) = cf(v)$ and $f(u+v) = f(u) + f(v)$ for $c \in \mathbb{R}$ and $u, v \in \mathbb{R}^n$.

Example: Every such function has the form $f(v) = Av$ for a unique $m \times n$ matrix A .

The matrix A is called the **standard matrix** of f if $f(v) = Av$ for all $v \in \mathbb{R}^n$.

5. **Diagonal** matrix

A matrix which has 0 in position (i, j) if $i \neq j$.

Example: $\begin{bmatrix} 4 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & -1 & 0 \\ 0 & 0 & 0 & 9 \end{bmatrix}$.

6. **One-to-one** or **injective** function $f : X \rightarrow Y$.

A function with the property that if $f(u) = f(v)$ for $u, v \in X$ then $u = v$.

Example: The function $f : \mathbb{R} \rightarrow \mathbb{R}$ given by $f(x) = x^3$.

The function $f : \mathbb{R} \rightarrow \mathbb{R}$ given by $f(x) = x^2$ is not one-to-one: $f(-2) = f(2) = 4$.

7. **Onto** or **surjective** function $f : X \rightarrow Y$.

A function with the property that $y \in Y$ then there exists $x \in X$ with $f(x) = y$.

Example: The function $f : \mathbb{R} \rightarrow \mathbb{R}$ given by $f(x) = x^3$.

The function $f : \mathbb{R} \rightarrow \mathbb{R}$ given by $f(x) = x^2$ is not onto: no negative number is in its range.