DM554 Linear and Integer Programming

Lecture 8 Linear Transformations

Marco Chiarandini

Department of Mathematics & Computer Science University of Southern Denmark

Outline

Linear Transformations Coordinate Change

1. Linear Transformations

2. Coordinate Change

Resume

- Linear dependence and independence
- Determine linear dependency of a set of vertices, ie, find non-trivial lin. combination that equal zero
- Basis
- Find a basis for a linear space
- Find a basis for the null space, range and row space of a matrix (from its reduced echelon form)
- Dimension (finite, infinite)
- Rank-nullity theorem

Outline

1. Linear Transformations

2. Coordinate Change

Linear Transformations

Definition (Linear Transformation)

Let V and W be two vector spaces. A function $T : V \to W$ is linear if for all $\mathbf{u}, \mathbf{v} \in V$ and all $\alpha \in \mathbb{R}$:

- 1. $T(\mathbf{u} + \mathbf{v}) = T(\mathbf{u}) + T(\mathbf{v})$
- **2**. $T(\alpha \mathbf{u}) = \alpha T(\mathbf{u})$

A linear transformation is a linear function between two vector spaces

- If V = W also known as linear operator
- Equivalent condition: $T(\alpha \mathbf{u} + \beta \mathbf{v}) = \alpha T(\mathbf{u}) + \beta T(\mathbf{v})$
- for all $\mathbf{0} \in V, T(\mathbf{0}) = \mathbf{0}$

Example (Linear Transformations)

• vector space $V = \mathbb{R}$, $F_1(x) = px$ for any $p \in \mathbb{R}$

 $\forall x, y \in \mathbb{R}, \alpha, \beta \in \mathbb{R} : F_1(\alpha x + \beta y) = p(\alpha x + \beta y) = \alpha(px) + \beta(px)$ $= \alpha F_1(x) + \beta F_1(y)$

• vector space $V = \mathbb{R}$, $F_1(x) = px + q$ for any $p, q \in \mathbb{R}$ or $F_3(x) = x^2$ are not linear transformations

 $T(x+y) \neq T(x) + T(y) \forall x, y \in \mathbb{R}$

• vector spaces $V = \mathbb{R}^n$, $W = \mathbb{R}^m$, $m \times n$ matrix A, T(x) = Ax for $x \in \mathbb{R}^n$

$$T(\mathbf{u} + \mathbf{v}) = A(\mathbf{u} + \mathbf{v}) = A\mathbf{u} + A\mathbf{v} = T(\mathbf{u}) + T(\mathbf{v})$$

$$T(\alpha \mathbf{u}) = A(\alpha \mathbf{u}) = \alpha A\mathbf{u} = \alpha T(\mathbf{u})$$

Example (Linear Transformations)

• vector spaces $V = \mathbb{R}^n$, $W : f : \mathbb{R} \to \mathbb{R}$. $T : \mathbb{R}^n \to W$:

$$T(\mathbf{u}) = T\left(\begin{bmatrix} u_1 \\ u_2 \\ \vdots \\ u_n \end{bmatrix} \right) = p_{u_1, u_2, \dots, u_n} = p_{\mathbf{u}}$$

 $p_{u_1,u_2,...,u_n} = u_1 x^1 + u_2 x^2 + u_3 x^3 + \dots + u_n x^n$

$$p_{\mathbf{u}+\mathbf{v}}(x) = \cdots = (p_{\mathbf{u}} + p_{\mathbf{v}})(x)$$
$$p_{\alpha \mathbf{u}}(\mathbf{x}) = \cdots = \alpha p_{u}(x)$$

Linear Transformations and Matrices

- any $m \times n$ matrix A defines a linear transformation $T : \mathbb{R}^n \to \mathbb{R}^m \rightsquigarrow T_A$
- for every linear transformation $T : \mathbb{R}^n \to \mathbb{R}^m$ there is a matrix A such that $T(\mathbf{v}) = A\mathbf{v} \rightsquigarrow A_T$

Theorem

Let $T : \mathbb{R}^n \to \mathbb{R}^m$ be a linear transformation and $\{\mathbf{e}_1, \mathbf{e}_2, \dots, \mathbf{e}_n\}$ denote the standard basis of \mathbb{R}^n and let A be the matrix whose columns are the vectors $T(\mathbf{e}_1), T(\mathbf{e}_2), \dots, T(\mathbf{e}_n)$: that is,

 $A = \begin{bmatrix} T(\mathbf{e}_1) & T(\mathbf{e}_2) & \dots & T(\mathbf{e}_n \end{bmatrix}$

Then, for every $\mathbf{x} \in \mathbb{R}^n$, $T(\mathbf{x}) = A\mathbf{x}$.

Proof: write any vector $\mathbf{x} \in \mathbb{R}^n$ as lin. comb. of standard basis and then make the image of it.

Example

 $T: \mathbb{R}^3 \to \mathbb{R}^3$

$$T\left(\begin{bmatrix}x\\y\\z\end{bmatrix}\right) = \begin{bmatrix}x+y+z\\x-y\\x+2y-3z\end{bmatrix}$$

- The image of $\mathbf{u} = [1, 2, 3]^T$ can be found by substitution: $T(\mathbf{u}) = [6, -1, -4]^T$.
- to find A_T :

$$T(\mathbf{e}_1) = \begin{bmatrix} 1\\1\\1 \end{bmatrix} \quad T(\mathbf{e}_2) = \begin{bmatrix} 1\\-1\\2 \end{bmatrix} \quad T(\mathbf{e}_3) = \begin{bmatrix} 1\\0\\-3 \end{bmatrix}$$
$$A = [T(\mathbf{e}_1) \ T(\mathbf{e}_2) \ T(\mathbf{e}_n)] = \begin{bmatrix} 1 & 1 & 1\\1 & -1 & 0\\1 & 2 & -3 \end{bmatrix}$$
$$T(\mathbf{u}) = A\mathbf{u} = [6, -1, -4]^T.$$

Linear Transformation in \mathbb{R}^2

- We can visualize them!
- Reflection in the x axis:

$$T: \begin{bmatrix} x \\ y \end{bmatrix} \mapsto \begin{bmatrix} x \\ -y \end{bmatrix} \qquad A_T = \begin{bmatrix} 1 & 0 \\ 0 & -1 \end{bmatrix}$$

• Stretching the plane away from the origin

 $T(\mathbf{x}) = \begin{bmatrix} 2 & 0 \\ 0 & 3 \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix}$

• Rotation anticlockwise by an angle θ



we search the images of the standard basis vector $\boldsymbol{e}_1, \boldsymbol{e}_2$

$$T(\mathbf{e}_1) = \begin{bmatrix} a \\ c \end{bmatrix}, \quad T(\mathbf{e}_1) = \begin{bmatrix} d \\ b \end{bmatrix}$$

they will be orthogonal and with length 1.

$$A = \begin{bmatrix} a & b \\ c & d \end{bmatrix} = \begin{bmatrix} \cos \theta & -\sin \theta \\ \sin \theta & \cos \theta \end{bmatrix}$$

For $\pi/4$:
$$A = \begin{bmatrix} a & b \\ c & d \end{bmatrix} = \begin{bmatrix} \cos \theta & -\sin \theta \\ \sin \theta & \cos \theta \end{bmatrix} = \begin{bmatrix} \frac{1}{\sqrt{2}} & -\frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} \end{bmatrix}$$

(the matrix A is correct, in the lecture, I made a mistake placing the θ angle on the other side of e_2)

Identity and Zero Linear Transformations

- For T : V → V the linear transformation such that T(v) = v is called the identity.
- if $V = \mathbb{R}^n$, the matrix $A_T = I$ (of size $n \times n$)
- For T : V → W the linear transformation such that T(v) = 0 is called the zero transformation.
- If $V = \mathbb{R}^n$ and $W = \mathbb{R}^m$, the matrix A_T is an $m \times n$ matrix of zeros.

Composition of Linear Transformations

 Let T : V → W and S : W → U be linear transformations. The composition of ST is again a linear transformation given by:

$$ST(\mathbf{v}) = S(T(\mathbf{v})) = S(\mathbf{w}) = \mathbf{u}$$

where $\mathbf{w} = T(\mathbf{v})$

- *ST* means do *T* and then do *S*: $V \xrightarrow{T} W \xrightarrow{S} U$
- if $T : \mathbb{R}^n \to \mathbb{R}^m$ and $S : \mathbb{R}^m \to \mathbb{R}^p$ in terms of matrices:

 $ST(\mathbf{v}) = S(T(\mathbf{v})) = S(A_T\mathbf{v}) = A_SA_T\mathbf{v}$

note that composition is not commutative

Combinations of Linear Transformations

- If S, T : V → W are linear transformations between the same vector spaces, then S + T and αS, α ∈ ℝ are linear transformations.
- hence also $\alpha S + \beta T$, $\alpha, \beta \in \mathbb{R}$ is

Inverse Linear Transformations

 If V and W are finite-dimensional vector spaces of the same dimension, then the inverse of a lin. transf. T : V → W is the lin. transf such that

 $T^{-1}(T(v)) = \mathbf{v}$

• In \mathbb{R}^n if \mathcal{T}^{-1} exists, then its matrix satisfies:

 $T^{-1}(T(v)) = A_{T^{-1}}A_T \mathbf{v} = I\mathbf{v}$

that is, T^{-1} exists iff $(A_T)^{-1}$ exists and $A_{T^{-1}} = (A_T)^{-1}$ (recall that if BA = I then $B = A^{-1}$)

• In \mathbb{R}^2 for rotations:

$$A_{\mathcal{T}^{-1}} = \begin{bmatrix} \cos(-\theta) & -\sin(-\theta) \\ \sin(-\theta) & \cos(-\theta) \end{bmatrix} = \begin{bmatrix} \cos\theta & \sin\theta \\ -\sin\theta & \cos\theta \end{bmatrix}$$

Example

Is there an inverse to $\,\mathcal{T}:\mathbb{R}^3\to\mathbb{R}^3$

$$T\left(\begin{bmatrix}x\\y\\z\end{bmatrix}\right) = \begin{bmatrix}x+y+z\\x-y\\x+2y-3z\end{bmatrix}$$
$$A = \begin{bmatrix}1 & 1 & 1\\1 & -1 & 0\\1 & 2 & -3\end{bmatrix}$$

Since det(A) = 9 then the matrix is invertible, and T^{-1} is given by the matrix:

$$A^{-1} = \frac{1}{9} \begin{bmatrix} 3 & 5 & 1 \\ 3 & -4 & 1 \\ 3 & -1 & -2 \end{bmatrix} \qquad T^{-1} \left(\begin{bmatrix} u \\ v \\ w \end{bmatrix} \right) = \begin{bmatrix} \frac{1}{3}u + \frac{5}{9}v + \frac{1}{9}w \\ \frac{1}{3}u - \frac{4}{9}v + \frac{1}{9}w \\ \frac{1}{3}u + \frac{1}{9}v - \frac{2}{9}w \end{bmatrix}$$

Linear Transformations from V to W

Theorem

Let V be a finite-dimensional vector space and let T be a linear transformation from V to a vector space W. Then T is completely determined by what it does to a basis of V.

Proof

(unique representation in V implies unique representation in T)

- If both V and W are finite dimensional vector spaces, then we can find a matrix that represents the linear transformation:
- suppose V has dim(V) = n and basis B = {v₁, v₂,..., v_n} and W has dim(W) = m and basis S = {w₁, w₂,..., w_m};
- coordinates of v ∈ V are [v]_B coordinates of T(v) ∈ W are [T(v)]_S
- we search for a matrix A such that:

 $[T(\mathbf{v})]_S = A[\mathbf{v}]_B$

• we find it by:

$$[T(\mathbf{v})]_{S} = a_{1}[T(\mathbf{v}_{1})]_{S} + a_{2}[T(\mathbf{v}_{2})]_{S} + \dots + a_{n}[T(\mathbf{v}_{n})]_{S}$$
$$= [[T(\mathbf{v}_{1})]_{S} [T(\mathbf{v}_{2})]_{S} \cdots [T(\mathbf{v}_{n})]_{S}][\mathbf{v}]_{B}$$

where $[v]_B = [a_1, a_2, ..., a_n]^T$

Range and Null Space

Definition (Range and null space) $T: V \rightarrow W$. The range R(T) of T is: $R(T) = \{T(\mathbf{v}) \mid \mathbf{v} \in V\}$

and the null space (or kernel) N(T) of T is

 $N(T) = \{\mathbf{v} \in V \mid T(\mathbf{v}) = \mathbf{0}\}$

- the range is a subspace of W and the null space of V.
- Matrix case, $T : \mathbb{R}^n \to \mathbb{R}^m$ $R(T) = R(A) \ N(T) = N(A)$
- Rank-nullity theorem: rank(T) = dim(R(T)) nullity(T) = dim(N(T)) rank(T) + nullity(T) = dim(V)

Example

Construct a linear transformation $\,\mathcal{T}:\mathbb{R}^3\to\mathbb{R}^3$ with

$$N(T) = \left\{ t \begin{bmatrix} 1\\2\\3 \end{bmatrix} : t \in \mathbb{R} \right\}, \qquad R(T) = xy$$
-plane.

Outline

1. Linear Transformations

2. Coordinate Change

Coordinates

Recall:

Definition (Coordinates)

If $S = \{\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_n\}$ is a basis of a vector space V, then

- any vector $\mathbf{v} \in V$ can be expressed uniquely as $\mathbf{v} = \alpha_1 \mathbf{v}_1 + \dots + \alpha_n \mathbf{v}_n$
- and the real numbers $\alpha_1, \alpha_2, \ldots, \alpha_n$ are the coordinates of **v** wrt the basis *S*.

To denote the coordinate vector of \mathbf{v} in the basis S we use the notation

$$[\mathbf{v}]_{S} = \begin{bmatrix} \alpha_{1} \\ \alpha_{2} \\ \vdots \\ \alpha_{n} \end{bmatrix}_{S}$$

- In the standard basis the coordinates of v are precisely the components of the vector v: v = v₁e₁ + v₂e₂ + ··· + v_ne_n
- How to find coordinates of a vector \mathbf{v} wrt another basis?

Transition from Standard to Basis B

Definition (Transition Matrix)

Let $B = {\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_n}$ be a basis of \mathbb{R}^n . The coordinates of a vector **x** wrt B, $\mathbf{a} = [a, a_2, \dots, a_n]^T = [\mathbf{x}]_B$, are found by solving the linear system:

 $a_1\mathbf{v}_1 + a_2\mathbf{v}_2 + \ldots + a_n\mathbf{v}_n = \mathbf{x}$ that is $\mathbf{x} = [\mathbf{v}_1 \ \mathbf{v}_2 \ \cdots \mathbf{v}_n]\mathbf{a}$

We call P the matrix whose columns are the basis vectors:

 $P = [\mathbf{v}_1 \ \mathbf{v}_2 \ \cdots \mathbf{v}_n]$

Then for any vector $\mathbf{x} \in \mathbb{R}^n$

 $\mathbf{x} = P[\mathbf{x}]_B$ transition matrix from *B* coords to standard coords moreover *P* is invertible (columns are a basis):

 $[\mathbf{x}]_B = P^{-1}\mathbf{x}$ transition matrix from standard coords to B coords

Example

$$B = \left\{ \begin{bmatrix} 1\\2\\-1 \end{bmatrix}, \begin{bmatrix} 2\\-1\\4 \end{bmatrix}, \begin{bmatrix} 3\\2\\1 \end{bmatrix} \right\} \qquad [\mathbf{v}]_B = \begin{bmatrix} 4\\1\\-5 \end{bmatrix}$$
$$P = \begin{bmatrix} 1 & 2 & 3\\2 & -1 & 2\\-1 & 4 & 1 \end{bmatrix}$$

 $\det(P) = 4 \neq 0$ so B is a basis of \mathbb{R}^3 standard coordinates of **v**:

$$\mathbf{v} = 4 \begin{bmatrix} 1\\2\\-1 \end{bmatrix} + \begin{bmatrix} 2\\-1\\4 \end{bmatrix} - 5 \begin{bmatrix} 3\\2\\1 \end{bmatrix} = \begin{bmatrix} -9\\-3\\-5 \end{bmatrix}$$
$$\mathbf{v} = \begin{bmatrix} 1 & 2 & 3\\2 & -1 & 2\\-1 & 4 & 1 \end{bmatrix} \begin{bmatrix} 4\\1\\-5 \end{bmatrix}_{B} = \begin{bmatrix} -9\\-3\\-5 \end{bmatrix}$$

Example (cntd)

$$B = \left\{ \begin{bmatrix} 1\\2\\-1 \end{bmatrix}, \begin{bmatrix} 2\\-1\\4 \end{bmatrix}, \begin{bmatrix} 3\\2\\1 \end{bmatrix} \right\}, \qquad [\mathbf{x}] = \begin{bmatrix} 5\\7\\-3 \end{bmatrix}$$

B coordinates of vector **x**:

$$\begin{bmatrix} 5\\7\\-3 \end{bmatrix} = a_1 \begin{bmatrix} 1\\2\\-1 \end{bmatrix} + a_2 \begin{bmatrix} 2\\-1\\4 \end{bmatrix} + a_3 \begin{bmatrix} 3\\2\\1 \end{bmatrix}$$

either we solve Pa = x in a by Gaussian elimination or we find the inverse P^{-1} :

$$[\mathbf{x}]_B = P^{-1}\mathbf{x} = \begin{bmatrix} 1\\ -1\\ 2 \end{bmatrix}_B$$
 check the calculation

What are the B coordinates of the basis vector? ([1, 0, 0], [0, 1, 0], [0, 0, 1])

Change of Basis

Since $T(\mathbf{x}) = P\mathbf{x}$ then $T(\mathbf{e}_i) = \mathbf{v}_i$, ie, T maps standard basis vector to new basis vectors

Example

Rotate basis in \mathbb{R}^2 by $\pi/4$ anticlockwise, find coordinates of a vector wrt the new basis.

$$A_{T} = \begin{bmatrix} \cos\frac{\pi}{4} & -\sin\frac{\pi}{4} \\ \sin\frac{\pi}{4} & \cos\frac{\pi}{4} \end{bmatrix} = \begin{bmatrix} \frac{1}{\sqrt{2}} & -\frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} \end{bmatrix}$$

Since the matrix A_T rotates $\{\mathbf{e}_1, \mathbf{e}_2\}$, then $A_T = P$ and its columns tell us the coordinates of the new basis and $\mathbf{v} = P[\mathbf{v}]_B$ and $[\mathbf{v}]_B = P^{-1}\mathbf{v}$. The inverse is a rotation clockwise:

$$P^{-1} = \begin{bmatrix} \cos(-\frac{\pi}{4}) & -\sin(-\frac{\pi}{4}) \\ \sin(-\frac{\pi}{4}) & \cos(-\frac{\pi}{4}) \end{bmatrix} = \begin{bmatrix} \cos(\frac{\pi}{4}) & \sin(\frac{\pi}{4}) \\ -\sin(\frac{\pi}{4}) & \cos(\frac{\pi}{4}) \end{bmatrix} = \begin{vmatrix} \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} \\ -\frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} \end{vmatrix}$$

Example (cntd)

Find the new coordinates of a vector $\mathbf{x} = [1,1]^{\mathcal{T}}$

$$[\mathbf{x}]_B = P^{-1}\mathbf{x} = \begin{bmatrix} \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} \\ -\frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} \end{bmatrix} \begin{bmatrix} 1 \\ 1 \end{bmatrix} = \begin{bmatrix} \sqrt{2} \\ 0 \end{bmatrix}$$

Change of basis from B to B'

Given a basis B of \mathbb{R}^n with transition matrix P_B , and another basis B' with transition matrix $P_{B'}$, how do we change from coords in the basis B to coords in the basis B'?

coordinates in $B \xrightarrow{\mathbf{v}=P_{B}[\mathbf{v}]_{B}}$ standard coordinates $\xrightarrow{[\mathbf{v}]_{B'}=P_{B'}^{-1}\mathbf{v}}$ coordinates in B' $[\mathbf{v}]_{B'}=P_{B'}^{-1}P_{B}[\mathbf{v}]_{B}$

$$M = P_{B'}^{-1} P_B = P_{B'}^{-1} [\mathbf{v}_1 \ \mathbf{v}_2 \ \dots \ \mathbf{v}_n] \stackrel{\text{ex7sh3}}{=} [P_{B'}^{-1} \mathbf{v}_1 \ P_{B'}^{-1} \mathbf{v}_2 \ \dots \ P_{B'}^{-1} \mathbf{v}_n]$$

Theorem

If *B* and *B*' are two bases of \mathbb{R}^n , with

 $B = \{\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_n\}$

then the transition matrix from B coordinates to B' coordinates is given by

 $M = \begin{bmatrix} [\mathbf{v}_1]_{B'} & [\mathbf{v}_2]_{B'} & \cdots & [\mathbf{v}_n]_{B'} \end{bmatrix}$

(the columns of M are the B' coordinates of the basis B)

Example

$$B = \left\{ \begin{bmatrix} 1\\2 \end{bmatrix}, \begin{bmatrix} -1\\1 \end{bmatrix} \right\} \qquad S = \left\{ \begin{bmatrix} 3\\1 \end{bmatrix}, \begin{bmatrix} 5\\2 \end{bmatrix} \right\}$$

are basis of $\mathbb{R}^2,$ indeed the corresponding transition matrices from standard basis:

$$P = \begin{bmatrix} 1 & -1 \\ 2 & 1 \end{bmatrix} \qquad Q = \begin{bmatrix} 3 & 5 \\ 1 & 2 \end{bmatrix}$$

have det(P) = 3, det(Q) = 1. Hence, lin. indep. vectors. We are given

 $[\mathbf{x}]_B = \begin{bmatrix} 4\\ -1 \end{bmatrix}_B$

find its coordinates in S.

Example (cntd)

1. find first the standard coordinates of \boldsymbol{x}

$$\mathbf{x} = 4 \begin{bmatrix} 1 \\ 2 \end{bmatrix} - \begin{bmatrix} -1 \\ 1 \end{bmatrix} = \begin{bmatrix} 1 & -1 \\ 2 & 1 \end{bmatrix} \begin{bmatrix} 4 \\ -1 \end{bmatrix} = \begin{bmatrix} 5 \\ 7 \end{bmatrix}$$

and then find S coordinates:

$$[\mathbf{x}]_{\mathcal{S}} = Q^{-1}\mathbf{x} = \begin{bmatrix} 2 & -5\\ -1 & 3 \end{bmatrix} \begin{bmatrix} 5\\ 7 \end{bmatrix} = \begin{bmatrix} -25\\ 16 \end{bmatrix}_{\mathcal{S}}$$

2. use transition matrix M from B to S coordinates: $\mathbf{v} = P[\mathbf{v}]_B$ and $\mathbf{v} = Q[\mathbf{v}]_S \rightsquigarrow [\mathbf{v}]_S = Q^{-1}P[\mathbf{v}]_B$:

$$M = Q^{-1}P = \begin{bmatrix} 2 & -5\\ -1 & 3 \end{bmatrix} \begin{bmatrix} 1 & -1\\ 2 & 1 \end{bmatrix} = \begin{bmatrix} -8 & -7\\ 5 & 4 \end{bmatrix}$$
$$[\mathbf{x}]_{\mathcal{S}} = \begin{bmatrix} -8 & -7\\ 5 & 4 \end{bmatrix} \begin{bmatrix} 4\\ -1 \end{bmatrix} = \begin{bmatrix} -25\\ 16 \end{bmatrix}_{\mathcal{S}}$$