Lecture 20

Linear Transformation II

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Main topic: Linear transformation II

- 1. Two Definitions of Linear Transformation
- 2. How to Derive Expression of Linear Transformation

3. Linear Transformation on General Linear Spaces

Strang's book: Sec 8.1, 8.2

After the lecture, you should be able to

1. Tell two definitions and why they are equivalent

2. Verify linear transformation and compute it for Euclidean spaces

3. Tell the relation of linear transformation and matrix

4. Verify linear transformation and compute it for general linear spaces

Connets Midterm Exam Design dea

Midterm Exam Common Issues

$$C(A) = C_1 a_1 + ... + C_n a_n$$
 vector $C_{HHKSZ} = Professor.$
Issue: Confuse space and vectors.
 $Prote C(A) = n - dim(N(A))$. number
Issue: LHS is a space, RHS is "dimension" which is a number.
Cannot be the same
 $C([A,B]) = \{a_1, ..., a_n, b_1, ..., b_n\}$
 $Space$
 $Spac$

Review

Transformation: Vector Input, Vector Output





How to rotate photos on iPhone





Motivating Question



Part I Another Definition of Linear Transformation

Linear Transformation ==> Superposition (叠加)

Property 19.1 [superposition property] If f is a linear transformation from from \mathbb{R}^n to \mathbb{R}^m , then $f(\alpha \mathbf{x} + \beta \mathbf{y}) = \alpha f(\mathbf{x}) + \beta f(\mathbf{y}), \quad \forall \alpha, \beta \in \mathbb{R}, \forall \mathbf{x}, \mathbf{y} \in \mathbb{R}^n. \checkmark$ f = LC = LC = fIn words, transformed LC of vectors = LC of transformed vectors. Examples: T(x) = 2X, $f(\alpha x + \beta y) = 2(\alpha x + \beta y) = \alpha (2x) + \beta (2y) = \alpha f(x) - \beta f(y)$ Non-examples: $f(x) = \chi^2$, $f(\alpha x + \beta y) = (\alpha x + \beta y)^2 = \alpha^2 x^2 + \beta^2 y + 2\alpha \beta x y$ $= \frac{1}{2} \alpha x^2 + (y^2)^2 (= \alpha f(x) + (\beta f(y)))$

Linear Transformation ==> Superposition (叠加)

Property 19.1 [superposition property]

If *f* is a linear transformation from from \mathbb{R}^n to \mathbb{R}^m , then $f(\alpha \mathbf{x} + \beta \mathbf{y}) = \alpha f(\mathbf{x}) + \beta f(\mathbf{y}), \quad \forall \alpha, \beta \in \mathbb{R}, \forall \mathbf{x}, \mathbf{y} \in \mathbb{R}^n.$ ($\not\prec$)

In words, transformed LC of vectors = LC of transformed vectors.



Mapping

Definition 20.1 (Mapping)

Let V and W be two sets.

If for any $v \in V$, there is a unique $w = T(v) \in W$, then we say T is a mapping from V to W.

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V is called the **domain** of the mapping.

W is called the **codomain** of the mapping.

Special case: Suppose $f_i(\mathbf{x})$ is a function from \mathbb{R}^n to \mathbb{R} , i = 1, ..., m. $f(\mathbf{x}) = (f_1(\mathbf{x}), ..., f_m(\mathbf{x}))$ is called a mapping from \mathbb{R}^n to \mathbb{R}^m . Remark: Can also call it "vector function" (向量函数).

$\int \Rightarrow S.P.$ Superposition ==> Linear Transformation

Theorem 20.1 If a mapping f from \mathbb{R}^n to \mathbb{R}^m satisfies $f(\alpha \mathbf{x} + \beta \mathbf{y}) = \alpha f(\mathbf{x}) + \beta f(\mathbf{y}), \quad \forall \alpha, \beta \in \mathbb{R}, \forall \mathbf{x}, \mathbf{y} \in \mathbb{R}^n,$ Then f is a linear transformation from \mathbb{R}^n to \mathbb{R}^m . $S.P \implies LT$ $f(x) = A \cdot X$ $f(x) = A \cdot X$

Proof for m = 1

Proposition 20.1 (n=1 case for Thm 20.1) If a function $f : \mathbb{R}^n \to \mathbb{R}$ satisfies $f(\alpha \mathbf{x} + \beta \mathbf{y}) = \alpha f(\mathbf{x}) + \beta f(\mathbf{y}), \quad \forall \alpha, \beta \in \mathbb{R}, \forall \mathbf{x}, \mathbf{y} \in \mathbb{R}^n,$ then we must have $f(\mathbf{x}) = (\mathbf{a}^T \mathbf{x})$ for some \mathbf{a} . 1×1 Exercise 1: Prove that if f:R-1R satisfies (*) for n=1, then f(x) = ax, V x E R for some AER. HMt: What is f(2)? f(3)? f(2.5)? Exercise 2: Prove that if f: R -> R satisfies (*), then $f(x) = a_1 x_1 + a_2 x_2 \text{ for some } a_1, a_2 \in \mathbb{R}.$



Conditions:
$$f(\alpha \times i) = \alpha f(x), 0 f(x+y) = f(x) + f(y), 2 f(x \times i + y)$$

Want: $f(\begin{bmatrix} x_1 \\ x_2 \end{bmatrix}) = \alpha_1 \times_1 + \alpha_2 \times_2$ for some α_1, α_2 .
Analysis. $f(\begin{bmatrix} 1 \\ 2 \end{bmatrix}), f(\begin{bmatrix} 2 \\ 3 \end{bmatrix}) = ?$ $f(\begin{bmatrix} 1 \\ 2 \end{bmatrix}) = ?$ $f(\begin{bmatrix} 1 \\ 2 \end{bmatrix}) = f(1 \cdot \begin{bmatrix} 1 \\ 0 \end{bmatrix} + 2\begin{bmatrix} 0 \\ 1 \end{bmatrix}) = 1 f(e_1) + 2f(e_3)$
 $f(\begin{bmatrix} 2 \\ 3 \end{bmatrix}) = f(2e_1 + 3e_3) = 2f(e_1) + 3f(e_2)$
Proof, Denote

Then
$$f(\begin{bmatrix} x_1 \\ x_2 \end{bmatrix}) = f(X_1 e_1 + X_2 e_2)$$

 $\stackrel{(*)}{=} X_1 f(e_1) + X_2 f(e_2)$
 $= 0_1 X_1 + 0_2 X_2, \text{ where } 0_1 = f(e_1), 0_2 = f(e_2)$

Proof for *m***=1**, general n

Conditions:
$$f(\alpha x) = \alpha f(x)$$
, $\mathcal{D} f(x+y) = f(x) + f(y)$. $\mathcal{D} f(x+y) = f(x) + f(y)$. $\mathcal{D} f(x+y) = \mathcal{D} f(x) + \mathcal{D} f(y)$.
Want: $f(x) = \alpha^{T} x$, $\forall x \in \mathbb{R}^{n}$, for some $\alpha \in \mathbb{R}^{n}$.

Proof:
$$f(\begin{bmatrix} x_1 \\ x_n \end{bmatrix}) = f(x_1 e_1 + \cdots + x_n e_n)$$

 $\equiv X_1 f(e_1) + \cdots + X_n f(e_n)$
 $= a_1 x_1 + \cdots + a_n x_n$,
Where $a_i = f(e_i)$, H_i' .

/

Proof for general m, general n

Conditions:
$$f(\alpha \times x) = \alpha f(x), 0 \quad f(x+y) = f(x) + f(y), 0, \quad f:\mathbb{R}^{n} + \mathbb{R}^{n}$$

Want: $f(x) = AX, \forall x \in \mathbb{R}^{n}, \text{ for some } A \in \mathbb{R}^{n \times n}$.
Proof: Suppose $f(x) = \begin{pmatrix} f_{i}(x) \\ f_{i}(x) \\ \vdots \\ f_{i}(x) \end{pmatrix}$.
From $0, 0, ue get$ (for each $f_{i}(x)$)
 $f_{i}(\alpha \times) = \alpha \quad f_{i}(x), \quad f_{i}(x+y) = \quad f_{i}(x) + \quad f_{i}(y)$.
From Prop. 20.1, we get:
Denote $A = \begin{bmatrix} \alpha_{i}^{T} \\ \alpha_{i}^{T} \end{bmatrix} = \begin{bmatrix} \alpha_{i}^{T} \times, & \text{for some } A_{i} \in \mathbb{R}^{n \times 1} \\ \alpha_{i}^{T} \times & \alpha_{i}^{T} \times \end{bmatrix} = A \cdot X$.

Another Definition

Definition 20.2 (alternative definition of LT):

If a mapping f from \mathbb{R}^n to \mathbb{R}^m satisfies $f(\alpha \mathbf{x} + \beta \mathbf{y}) = \alpha f(\mathbf{x}) + \beta f(\mathbf{y}), \quad \forall \alpha, \beta \in \mathbb{R}, \forall \mathbf{x}, \mathbf{y} \in \mathbb{R}^n$, Then we say f is a linear transformation from \mathbb{R}^n to \mathbb{R}^m .

Equivalent definition to Def 20.1.

Using properties to define sth.

Linear Transformation in Euclidean Space: Two Definitions



Why Equivalent



Part II Expression of Linear Transformation





Q1 How to Check Linear Transforrmation

Question 1: Is it a linear transformation?

Check: It satisfies Property 19.1

 $f(axt(3y)) = \alpha f(x) + pf(y)$ algebraic. geometrial overy of checking

Checking Linear Transformation: Intuition

Question 1: Is it a linear transformation?

$$f(\alpha \mathbf{x} + \beta \mathbf{y}) = \alpha f(\mathbf{x}) + \beta f(\mathbf{y}), \quad \forall \alpha, \beta \in \mathbb{R}, \forall \mathbf{x}, \mathbf{y} \in \mathbb{R}^{n}$$

Fix \mathbf{x}, \mathbf{y} , consider all $\alpha, \beta \in \mathbb{R}$.

$$\alpha + \beta = 1$$

Rule 1: Lines to Lines.
Rule 2: Equally spaced points to
equally space points.

$$\alpha = \beta = 0$$

$$- \text{ middle pt}$$

$$w = \frac{1}{\sqrt{100}}$$

$$f(0) = 0 + 0 = 0$$

]

Derivation of "Lines to Lines"

The superposition property implies

$$\begin{cases}
f(\alpha \overline{x} + \beta \overline{y}): \alpha + \beta = i \\
(i) \iff \Omega, \quad f \rightarrow S_{2} \quad (f(\overline{x}) + \beta f(\overline{y}); \alpha + \beta = i) \\
\Omega_{1} \triangleq \{\alpha x + \beta y \mid \alpha + \beta = 1\} \quad \Omega_{2} \triangleq \{\alpha f(x) + \beta f(y) \mid \alpha + \beta = 1\} \\
To show \quad \Omega_{1} = I he \quad (2) \quad \Omega_{2} \triangleq \{\alpha f(x) + \beta f(y) \mid \alpha + \beta = 1\} \\
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To show \quad \Omega_{1} = I he \quad (2) \quad (2) \quad (2) \quad (3) \quad$$



Q2: Math Form of Rotation



Q2: How to derive its expression?

Reading: Direct Derivation (frgh schol studie)
Method 1.

$$\begin{array}{c}
 Method 1.
 Whot's the relation of T(x,y) and (x,y)?
 T(x,y) = (rcosor, rsinor)
 for some a, some rso.
 T(x,y) = (rcosor, rsinor)
 T(x,y) = (rcosor, rsinor)
 T(x,y) = [rcosor, rsinor, rsinor$$

Special Case: Rotating by 90 degree

Example: Rotation by 90°



Special Case: Rotating by 90 degree

Example: Rotation by 90°





LT:
$$X \rightarrow Y = AX$$
.
1) Charge basis
 $e_1, \dots, e_n \longrightarrow T(e_1), \dots, T(e_n)$.
2) coordinate stay
 $Y = (T(e_1), \dots, T(e_n) = X$.

Q2: Math Form of Rotation





Computing Linear Transformation

Proposition 20.1

If f is a linear transformation from from \mathbb{R}^n to \mathbb{R}^m , then

$$f(\sum_{i=1}^{k} \alpha_i \mathbf{v}_i) = \sum_{i=1}^{k} \alpha_i f(\mathbf{v}_i), \quad \forall \alpha_i \in \mathbb{R}, \forall \mathbf{v}_i \in \mathbb{R}^n, i = 1, \dots, k.$$

Algorithm 20.1

Step 1: Pick the standard basis $\{\mathbf{e}_1, \dots, \mathbf{e}_n\}$ of \mathbb{R}^n . **Step 2**: Compute $f(\mathbf{e}_i) \in \mathbb{R}^m, \forall i$.

Step 3 (?): For any $\mathbf{x} \in \mathbb{R}^n$, we have

 $f(\mathbf{x}) = \sum_{i} x_{i} f(\mathbf{e}_{i}).$ Enough to compute f(x). But if want to write f(x) = Ax, need extra step.

Q1: How to Compute f? (If you know f V3 L.T.)

Matrix of Linear Transformation

Step 3 (?): For any
$$\mathbf{x} \in \mathbb{R}^n$$
, we have $f(\mathbf{x}) = \sum_i x_i f(\mathbf{e}_i) \in \mathbb{R}^m$.

QZ How to write
$$f(x) as f(x) = Ax?$$

This formula computes $f(\mathbf{x})$ for any \mathbf{x} .

Can we write it as $f(\mathbf{x}) = A\mathbf{x}$ for some A?

$$f(x) = x_{i} f(e_{i}) + \dots + x_{n} f(e_{n})$$

$$\sum \left[f(e_{i}), - - f(e_{n}) \right] \begin{bmatrix} x_{i} \\ \vdots \\ x_{n} \end{bmatrix}$$

$$A$$

Computing Linear Transformation

Algorithm 20.1 (2nd variant) Answer Q2. What is A Step 1: Pick the standard basis $\{\mathbf{e}_1, \dots, \mathbf{e}_n\}$ of \mathbb{R}^n . If $f(\mathbf{x}) = A \mathbf{x}^n$. **Step 2**: Compute $f(\mathbf{e}_i) \in \mathbb{R}^m, \forall i$. Step 3: Form a matrix $A = [f(\mathbf{e}_1), f(\mathbf{e}_2), \dots, f(\mathbf{e}_n)] \in \mathbb{R}^{m \times n}$ **Conclusion:** For any $\mathbf{x} \in \mathbb{R}^n$, we have $f(\mathbf{x}) = \sum x_i f(\mathbf{e}_i) = A\mathbf{x}$. A is the matrix of the linear transformation f. For rotation, we've used Algorithm 20,1 to find A.

Analyzing Transformation: Eg1

Eg (translation, 平移): Suppose $T(x_1, x_2) = (x_1 + 1, x_2)$ Is it a linear transformation? If so, find A such that T(x) = Ax



Intuition: Lines to lines; but origin NOT to origin .

Analyzing Transformation: Eg2



Analyzing Transformation: Eg3

Eq: Let
$$L : \mathbb{R}^2 \to \mathbb{R}$$
 be a mapping defined as:
 $L((x, y)^T) = \sqrt{x^2 + y^2}$
Is it a linear transformation?
If so, find A such that $T(x) = Ax$
 $L(v) = |v||$

L is not a linear transformation since

$$L(-\vec{v}) = L(-(x,y)^{T}) = L((-x,-y)^{T})$$

= $\sqrt{(-x)^{2} + (-y)^{2}} = \sqrt{x^{2} + y^{2}} \neq -L((x,y)^{T})$
= $||\vec{v}|| = L(\vec{v}) \neq (-i), L(\vec{v})$

Eg: Projection onto Circles

Transformation T: Given a circle C.
For any
$$X \in \mathbb{R}^2$$
, connect OX, and denote the intersection of OX and C as X'.
This X' is defined as $T(X)$.
Question: Is T a linear transformation?





(Propping apples to earth)

Summary Today (Write Your Own)

One sentence summary:

Detailed summary:

Summary Today (Write Your Own)

One sentence summary:

We learned general linear transformation and how to "express" it.

Detailed summary: D Two definitions of Linear transformation. Deriving Expression of Linear transformation (Euclidean space) Find basis; Find the transformed vectors. Put in columns of a matrix. —> Matrix of linear transformation.

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