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

Comets Midterm Exam Design Idea

Midterm Exam Common Issues
\n
$$
Q_{p0}a
$$

\n $Q_{p0}a$
\n $Q_{p1}a$
\n $Q_{p1}a$
\n $Q_{p2}a$
\n $Q_{p2}a$
\n

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 $f(\alpha \mathbf{x} + \beta \mathbf{y}) = \alpha f(\mathbf{x}) + \beta f(\mathbf{y}), \quad \forall \alpha, \beta \in \mathbb{R}, \forall \mathbf{x}, \mathbf{y} \in \mathbb{R}^n$. $(\nexists \mathbf{x})$ i
L In words, transformed LC of vectors = LC of transformed vectors. Examples: $\mathcal{T}(\mathsf{x}) = 2\mathsf{X},$ $f(x + \beta y) = 2(\alpha x + \beta y) = \alpha (2x) + \beta (2y) = \alpha f(x) + \beta f(y)$ Non-examples: $f(x) = x^2$, $f(\alpha x + \beta y) = (\alpha x + \beta y)^2 = \alpha^2 x^2 + \beta^2 y (+2\alpha \beta x y)$ $\frac{1}{2}ax^{2}+\rho y^{2}=\sigma f(x)+\rho f(y)$

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

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.

 $\mathbf{\Omega}$

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

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

Special case: $\widehat{\mathsf{Suppose}\, f_i(\mathbf{x})}$ 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).

S.P.
Superposition ==> Linear Transformation

Theorem 20.1 *f* a mapping f from \mathbb{R}^n to \mathbb{R}^m satisfies $f(\alpha x + \beta y) = \alpha f(x) + \beta f(y)$, $\forall \alpha, \beta \in \mathbb{R}, \forall x, y \in \mathbb{R}^n$, Then \widetilde{f} is a linear transformation from \mathbb{R}^n to \mathbb{R}^m . $S.P \geq C T \int_{M\times R} f(x) = f(T) \cdot \frac{1}{L}$

Proof for m = 1

Proposition 20.1 $(n=1 \text{ case})$ for Thm 20.1) *if* a function $f: \mathbb{R}^n \to \mathbb{R}$ satisfies $f(\alpha \mathbf{x} + \beta \mathbf{y}) = \alpha f(\mathbf{x}) + \beta f(\mathbf{y}), \quad \forall \alpha, \beta \in \mathbb{R}, \forall \mathbf{x}, \mathbf{y} \in \mathbb{R}^n,$ $f(x) = a^T x$ *for some a.* $|x|$ Exercise 1: Prove that if $f: \mathbb{R} \rightarrow \mathbb{R}$ satisfies $(*)$ for $n=1$, then $f(x) = ax$, $bxeR$ for some $a \in R$. HMt: What is $f(2)$? $f(3)$? $f(2.5)$? Exercise 2 : Prove that if $f: \mathbb{R}^2 \rightarrow \mathbb{R}$ satisfies (*), then $2x1$ $f(x) = \alpha_1 x_1 + \alpha_2 x_2$ for some $\alpha_1, \alpha_2 \in \mathbb{R}$.

Proof for
$$
m=1
$$
, $n=2$

Condivtimes:
$$
f(\alpha x) = \alpha f(x)
$$
, 0 $f(x+y) = f(x) + f(y)$, 0 $f(\alpha x+y)$

\nWhat: $f(\begin{bmatrix} x_1 \\ x_2 \end{bmatrix}) = 0, x_1 + 0_2 x_2$ for some $0_1, 0_2$.

\nAndges:

\n
$$
f([\begin{bmatrix} 1 \\ 2 \end{bmatrix}), f([\begin{bmatrix} 2 \\ 5 \end{bmatrix}) = ?
$$
\n
$$
f([\begin{bmatrix} 1 \\ 2 \end{bmatrix}) + 2[\begin{bmatrix} 0 \\ 1 \end{bmatrix}) = 2
$$
\n
$$
f([\begin{bmatrix} 1 \\ 2 \end{bmatrix}) = \int (2e_1 + 3e_2) = 2f(e_1) + 2f(e_2)
$$
\n
$$
f([\begin{bmatrix} 2 \\ 3 \end{bmatrix}) = \int (2e_1 + 3e_2) = 2f(e_1) + 3f(e_2)
$$
\n
$$
[\begin{bmatrix} 0 \\ 0 \end{bmatrix} = a[\begin{bmatrix} 1 \\ 0 \end{bmatrix} + b[\begin{bmatrix} 0 \\ 1 \end{bmatrix})
$$
\n
$$
[the $f([\begin{bmatrix} x_1 \\ x_2 \end{bmatrix})] = f(\begin{bmatrix} x_1 e_1 \\ x_2 e_2 \end{bmatrix}) = f(\begin{bmatrix} x_1 e_1 \\ x_2 e_2 \end{bmatrix}) = f(\begin{bmatrix} x_1 e_1 \\ x_2 e_2 \end{bmatrix})$ \nProof, $f(\begin{bmatrix} x_1 \\ x_2 \end{bmatrix}) = f(\begin{bmatrix} x_1 e_1 \\ x_2 e_2 \end{bmatrix}) = f(\begin{bmatrix} x_1 e_1 \\ x_2 e_2 \end{bmatrix})$

\nThe $f([\begin{bmatrix} x_1 \\ x_2 \end{bmatrix})] = f(\begin{bmatrix} x_1 e_1 \\ x_2 e_2 \end{bmatrix}) = f(\begin{bmatrix} x_1 e_1 \\ x_2 e_2 \end{bmatrix})$
$$

,一个人的人都是一个人的人,而且,他们的人都是一个人的人,而且,他们的人都是一个人的人,而且,他们的人都是一个人的人,而且,他们的人都是一个人的人,而且,他们的人

Then
$$
f([\begin{matrix}x_1\\ x_2\end{matrix}]) = f(\begin{matrix}x_1e_1 + x_2e_2\\ \frac{ex}{2}\end{matrix})
$$

= $\emptyset_1 \begin{matrix}x_1 + x_2 + e_1\\ x_2 + x_3\end{matrix}$ where $\emptyset_1 = f(e_1), 0_2$ (16)

Proof for *m*=1, general n

$$
Cond: times: f(\alpha x) = \alpha f(x), D f(x+y) = f(x) + f(y). D. f: R^{n} \rightarrow R
$$

Wont: $f(x) = a^{T}x, yx \in R^{n}, for some a \in R^{n}$.

$$
\text{Proof: } f\left(\begin{bmatrix} x_i \\ x_i \end{bmatrix}\right) = f(x_i e_1 + \dots + x_n e_n)
$$
\n
$$
= x_i f(e_i) + \dots + x_n f(e_n)
$$
\n
$$
= a_i x_i + \dots + a_n x_n,
$$
\nwhere a_i : $f(e_i)$, b_i

 \blacksquare

Proof for general m, general n

Condutsins:
$$
f(\alpha x) = \alpha f(x) \oplus f(x+y) = f(x) + f(y) \oplus f: R^{n-1}R^{m}
$$

\nWhat: $f(x) = AX$, $Yx \in R^{m}$, for some $A \in R^{m \times n}$.

\nProof: Suppose $f(x) = \begin{pmatrix} f(x) \\ f(x) \\ f(x) \end{pmatrix}$.

\nFrom $0, \emptyset$, $u\neq \emptyset$ et $(f w \oplus \alpha f(x))$

\n $f_{i}(\alpha x) = \alpha f_{i}(x)$, $f_{i}(x+y) = f_{i}(\alpha) + f_{i}(y)$

\nFrom $Prop$, 20.1 , $u\neq \emptyset$ et l

\nThen $f(x) = \begin{pmatrix} a_{i}^{T} \\ a_{m}^{T} \\ f_{m}(\alpha) \end{pmatrix} = \begin{pmatrix} a_{i}^{T}x \\ a_{m}^{T}x \end{pmatrix} = A \cdot X$.

\nThen $f(x) = \begin{bmatrix} f_{i}(\alpha) \\ f_{m}(\alpha) \end{bmatrix} = \begin{bmatrix} a_{i}^{T}x \\ a_{m}^{T}x \end{bmatrix} = A \cdot X$.

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

 $f(\alpha x + \beta y) = \alpha f(x) + \beta f(y)$ yeometrol every of chechos

Checking Linear Transformation: Intuition

Question 1: Is it a linear transformation?

Rule 1: Lines to Lines. *f*(*α***x** + *β***y**) = *αf*(**x**) + *βf*(**y**), ∀*α*, *β* ∈ ℝ, ∀**x**, **y** ∈ ℝ*ⁿ* Fix **x**, **y**, consider all *α*, *β* ∈ ℝ . **Rule 3: Origin to Origin. Rule 2**: **Equally spaced points to equally space points.** *α* + *β* = 1 *α* = *β* = 0 ⼀ ⼀ ⇐ ⼀ →Imiddlept emiddep f ¹ - 10 - 0 - ⁰¹ -⁰ .

Derivation of "Lines to Lines"

The superposition property implies
\n
$$
\langle f(\alpha \vec{x} + \beta \vec{y}) : \alpha + \beta = 1 \rangle = \langle \alpha f(\vec{x}) + \beta f(\vec{y}) : \alpha + \beta = 1 \rangle
$$
\n(1)
\n(2)
\n
$$
\Omega_1 \triangleq \{ \alpha \vec{x} + \beta \vec{y} | \alpha + \beta = 1 \} \qquad \Omega_2 \triangleq \{ \alpha f(\vec{x}) + \beta f(\vec{y}) | \alpha + \beta = 1 \}
$$
\n(2)
\n
$$
\Omega_3 \triangleq \{ \alpha \vec{x} + \beta \vec{y} | \alpha + \beta = 1 \}
$$
\n(3)
\n
$$
\Omega_4 \triangleq \{ \alpha \vec{x} + \beta \vec{y} | \alpha + \beta = 1 \}
$$
\n(4)
\n
$$
\Omega_5 \triangleq \{ \alpha \vec{x} + \beta \}
$$
\n(5)
\n
$$
\Omega_6 \triangleq \{ \beta \vec{y} \}
$$
\n(6)
\n
$$
\Omega_7 \triangleq \{ \alpha \vec{x} + \beta \}
$$
\n(7)
\n
$$
\Omega_8 \triangleq \{ \beta \vec{y} \}
$$
\n(8)
\n
$$
\Omega_9 \triangleq \{ \alpha \vec{x} + \beta \}
$$
\n(9)
\n
$$
\Omega_1 \triangleq \{ \alpha \vec{x} + \beta \}
$$
\n(1)
\n
$$
\Omega_2 \triangleq \{ \alpha f(\vec{x}) + \beta f(\vec{y}) | \alpha + \beta = 1 \}
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\n(1)
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\Omega_1 \triangleq \{ \alpha \vec{x} + \beta \}
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\Omega_2 \triangleq \{ \alpha f(\vec{x}) + \beta f(\vec{y}) | \alpha + \beta = 1 \}
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\Omega_1 \triangleq \{ \alpha \vec{x} + \beta \}
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\Omega_2 \triangleq \{ \alpha f(\vec{x}) + \beta f(\vec{y}) | \alpha + \beta = 1 \}
$$
\n(5)
\n
$$
\Omega_1 \triangleq \{ \alpha \vec{x} + \beta \}
$$
\n(6)
\n
$$
\Omega_2 \triangleq \{ \alpha f(\vec{x}) + \beta f(\vec{y}) | \alpha + \beta = 1 \}
$$
\

Q2: Math Form of Rotation

Q2: How to derive its expression?

Reading: Direct Derivation ($hgh \simeq hog$) $strdud$)										
\n $Method 1$.\n	\n $Ww4: the relation of$ \n $\pi(x,y) = (rcos(\alpha+0), rsch(\alpha+0))$ \n $\pi(x,y) = (rcos(\alpha, rs)hog)$ \n	\n $(x,y) = (rcos(\alpha, rs)hog)$ \n	\n $(x,y) = (rcos(\alpha, rs)hog)$ \n	\n $(x,y) = [rcos(\alpha+0)]$ \n						
\n $lim_{\alpha \to 0} \frac{r}{r} = [r cos(\alpha+0)]$ \n	\n $lim_{\alpha \to 0} \frac{r}{r} = [r cos(\alpha+0)]$ \n	\n $(x,y) = [rcos(\alpha+0)]$ \n								
\n $lim_{\alpha \to 0} \frac{r}{r} = [r cos(\alpha+0)]$ \n	\n $lim_{\alpha \to 0} \frac{r}{r} = [r cos(\alpha+0)]$ \n	\n $lim_{\alpha \to 0} \frac{r}{r} = [r cos(\alpha+0)]$ \n								
\n $lim_{\alpha \to 0} \frac{r}{r} = [r cos(\alpha+0)]$ \n	\n $lim_{\alpha \to 0} \frac{r}{r} = [r cos(\alpha+0)]$ \n	\n $lim_{\alpha \to 0} \frac{r}{r} = [r cos(\alpha+0)]$ \n								
\n $lim_{\alpha \to 0} \frac{r$										

Special Case: Rotating by 90 degree

Example: Rotation by 90^o

Special Case: Rotating by 90 degree

Example: Rotation by 90^o

$$
L_{1} \times \rightarrow y = Ax
$$
\n
\n1) Change basis
\n2, -, ln \rightarrow T(e), ..., T(e,)
\n2) could make stay
\n
$$
y = \int_{0}^{\infty} \overline{T(e)}, \dots, \overline{T(e_{n})} \overline{x}
$$

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

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

Algorithm 20.1

 $\mathsf{Step 2: Compute } f(\mathbf{e}_i) \in \mathbb{R}^m, \forall i.$

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

 $f(\mathbf{x}) = \sum x_i f(\mathbf{e}_i)$ *i* Enough to compute $f(x)$. But if want to write $f(x) = Ax$, need extra step.

Subset of the standard conduct the standard basis {e₁, …, **e**_n} of \mathbb{R}^n .
 Step 1: Pick the standard basis {**e**₁, …, **e**_n} of \mathbb{R}^n .
 Step 1: Pick the standard basis {**e**₁, …, **e**_n} of \mathbb{R}

Matrix of Linear Transformation

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

$$
f(\mathbf{x}) = \sum_i x_i f(\mathbf{e}_i) \in \mathbb{R}^m.
$$

$$
\frac{Qz}{f(x)}\lim_{\Delta s}\frac{dw}{f(x)}=Ax
$$

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

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

Computing Linear Transformation

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

$$
(affrnetrmeferndu, f(x) = Ax+b).
$$

 $(Ax=b; shiftedhemgne)$

Analyzing Transformation: Eg2

Analyzing Transformation: Eg3

Eg: Let
$$
L : \mathbb{R}^2 \to \mathbb{R}
$$
 be a mapping defined as:
\n
$$
L((x, y)^T) = \sqrt{x^2 + y^2}
$$
\nIs it a linear transformation?
\nIf so, find A such that $T(x) = Ax$ $\left| \vec{v} \right| = ||\vec{v}||$

L is not a linear transformation since

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

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

Eg: Projection onto Circles

Transformation T: Given a circle C.

\nFor any
$$
X \in \mathbb{R}^2
$$
, connect OX, and denote the intersection of OX and C as X'.

\nThis X' is defined as $T(X)$.

\nQuestion: Is T a linear transformation?

(Propping apples to certh)

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: Deriving Expression of Linear transformation (Euclidean space) Find basis; Find the transformed vectors. Put in columns of a matrix. \rightarrow Matrix of linear transformation. ① Two defhitions of lheortrensformctlom . $\boldsymbol{\omega}$

Linear transformaBon between two linear spaces. -1 for \mathcal{S} of \mathcal{S} and \mathcal{S} and \mathcal{S} —Differen1a1on is a linear transforma1on. $-\frac{1}{2}$, the transformed input basis elements; Find their vector representa1ons under output basis; Combine these vectors to get a matrix. One sentence summary:

We learned general linear transformation and h

to "express" it.

Detailed summary: \overline{U} \overline{U} ω def^{luitions} of *Linear*

Deriving Expression of Linear transformation (Euclidean sp

Find