

Linear Transformations

Mongi BLEL

King Saud University

October 12, 2018

Table of contents

- 1 Definition of Linear Transformation
- 2 Kernel and Image of a Linear Transformation
- 3 Matrix of Linear Transformation and the Change of Basis

Definition of Linear Transformation

Definition

Let V and W be two vector spaces and let $T: V \rightarrow W$ be an application. We say that T is a linear transformation if for all $u, v \in V, \alpha \in \mathbb{R}$

- 1 $T(u + v) = T(u) + T(v).$
- 2 $T(\alpha u) = \alpha T(u).$

Remarks

If $T: V \rightarrow W$ is a linear transformation then

- 1 $T(0) = 0$.
- 2 $T(-u) = -T(u)$.
- 3 $T(u - v) = T(u) - T(v)$.

Example

Select from the following functions which is a linear transformation

$$T_1: \mathbb{R}^3 \rightarrow \mathbb{R}^2, \quad T_1(x, y, z) = (x + y + z, x - z + y)$$

$$T_2: \mathbb{R}^3 \rightarrow \mathbb{R}^2, \quad T_2(x, y, z) = (xy, z)$$

$$T_3: \mathbb{R}^3 \rightarrow \mathbb{R}^2, \quad T_3(x, y, z) = (x + y - 3z, z + y - 1)$$

$$T_4: \mathbb{R}^3 \rightarrow \mathbb{R}^3, \quad T_4(x, y, z) = (x + y, z + y, x^2)$$

$$T_5: \mathbb{R}^3 \rightarrow \mathbb{R}^3, \quad T_5(x, y, z) = (x + y, z + y, 0)$$

$$T_6: \mathbb{R}^3 \rightarrow \mathbb{R}^3, \quad T_6(x, y, z) = (-x + 2z, y + 2z, 2x + 2y)$$

$$T_7: \mathbb{R}^3 \rightarrow \mathbb{R}, \quad T_7(x, y, z) = x + y - z.$$

Solution

T_1 is a linear transformation .

T_2 is not a linear transformation

T_3 is not a linear transformation because $T(0) \neq 0$.

T_4 is not a linear transformation

T_5 is a linear transformation .

T_6 is a linear transformation .

T_7 is a linear transformation .

Example

Let the vector space $V = M_n(\mathbb{R})$. We define the function $T: V \rightarrow \mathbb{R}$ as follows: $T(A) = \det A$.

The function T is not linear because $\det(A + B) \neq \det A + \det B$.

Theorem

If $T: V \rightarrow W$ is a mapping, then T is a linear transformation if and only if

$$T(\alpha u + \beta v) = \alpha T(u) + \beta T(v) \quad \forall u, v \in V, \alpha, \beta \in \mathbb{R}.$$

Remarks

- 1 If $T: V \rightarrow W$ is a linear transformation, then
$$T(\alpha_1 u_1 + \dots + \alpha_n u_n) = \alpha_1 T(u_1) + \dots + \alpha_n T(u_n).$$
- 2 If $T: V \rightarrow W$ is a linear transformation and $S = \{u_1, \dots, u_n\}$ is a basis of the vector space V .
The linear transformation is well defined if $T(u_1), \dots, T(u_n)$ are defined.
- 3 The unique linear transformations $T: \mathbb{R} \rightarrow \mathbb{R}$ are
$$T(x) = ax, a \in \mathbb{R}.$$
- 4 The unique linear transformations $T: \mathbb{R}^2 \rightarrow \mathbb{R}$ are
$$T(x, y) = ax + by, a, b \in \mathbb{R}.$$

Theorem

If $A \in M_{m,n}(\mathbb{R})$, then the mapping $T_A: \mathbb{R}^n \rightarrow \mathbb{R}^m$ defined by:
 $T_A(X) = AX$ for all $X \in \mathbb{R}^n$ is a linear transformation and called
the linear transformation associated to the matrix A .

Theorem

Let $T: \mathbb{R}^n \rightarrow \mathbb{R}^m$ be a linear transformation and let $B = (e_1, \dots, e_n)$ be a basis of the vector space \mathbb{R}^n and $C = (u_1, \dots, u_m)$ a basis of the vector space \mathbb{R}^m . Then $T = T_A$, where $A = [a_{i,j}] \in M_{m,n}(\mathbb{R})$ and its columns are in order $[T(e_1)]_C, \dots, [T(e_n)]_C$.

The matrix A is called the matrix of the linear transformation T with respect to the basis B and C .

Theorem

Let V, W be two vector spaces and $S = \{v_1, \dots, v_n\}$ a basis of the vector space V and $\{w_1, \dots, w_n\}$ a set of vectors in the vector space W .

There is a unique linear transformation $T: V \rightarrow W$ such that $T(v_j) = w_j$ for all $1 \leq j \leq n$.

Definition

Let $T: V \rightarrow W$ be a linear transformation . The set $\{v \in V; T(v) = 0\}$ is called the kernel of the linear transformation T and denoted by: $\ker(T)$.

The set $\{T(v); v \in V\}$ is called the image of the linear transformation T denoted by: $\text{Im}(T)$.

Theorem

If $T: V \rightarrow W$ is a linear transformation, then $\ker(T)$ is a vector sub-space of V and $\text{Im}(T)$ is a vector sub-space of W .

Definition

If $T: V \rightarrow W$ is a linear transformation then dimension the vector space $\ker(T)$ is called the nullity of the linear transformation T and denoted by: $(\text{nullity}(T))$.

The dimension of the vector space $\text{Im}(T)$ is called the rank of the linear transformation T and denoted by: $(\text{rank}(T))$.

Example

If $A \in M_{m,n}(\mathbb{R})$ and $T_A: \mathbb{R}^n \rightarrow \mathbb{R}^m$ the linear transformation defined by: $T_A(X) = AX$, then $\text{rank}(T) = \text{rank}A$, and $\text{Im}(T) = \text{col}A$.

Example

Let $T: \mathbb{R}^3 \rightarrow \mathbb{R}^2$ be the linear transformation defined by the following:

$$T(x, y, z) = (2x - y + 3z, x - 2y + z).$$

$$(x, y, z) \in \ker(T) \iff \begin{cases} 2x - y + 3z = 0 \\ x - 2y + z = 0 \end{cases}$$

The extended matrix of this linear system is: $\left[\begin{array}{ccc|c} 2 & -1 & 3 & 0 \\ 1 & -2 & 1 & 0 \end{array} \right]$.

Then

$$(x, y, z) \in \ker(T) \iff x = 5y, z = -3y.$$

$$\ker(T) = \langle (5, 1, -3) \rangle.$$

$$T(x, y, z) = x(2, 1) + y(-1, -2) + z(3, 1).$$

Then

$$\text{Im}(T) = \langle (2, 1), (-1, -2), (3, 1) \rangle = \langle (2, 1), (-1, -2) \rangle.$$

Theorem

If $T: V \rightarrow W$ is a linear transformation and $\{v_1, \dots, v_n\}$ is a basis of the vector space V , then the set $\{T(v_1), \dots, T(v_n)\}$ generates the vector space $\text{Im}(T)$.

The Dimension Theorem of the Linear Transformations

If $T: V \rightarrow W$ is a linear transformation and if $\dim V = n$, then

$$\text{nullity}(T) + (\text{rank}(T)) = n.$$

i.e.

$$\dim \ker(T) + \dim \text{Im}(T) = n.$$

Definition

If $T: V \rightarrow W$ is a linear transformation,

- 1 We say that T is injective if for all $u, v \in V$,

$$T(u) = T(v) \Rightarrow u = v.$$

- 2 We say that T is surjective if $\text{Im}(T) = W$.

Theorem

If $T: V \rightarrow W$ is a linear transformation. The linear transformation T is injective if and only if $\ker(T) = \{0\}$.

Corollary

If $T: V \rightarrow W$ is a linear transformation and $\dim V = \dim W = n$. Then the linear transformation T is injective if and only if T is surjective.

Example

Give a basis of the image of and of the kernel of the following linear transformation $T: \mathbb{R}^4 \rightarrow \mathbb{R}^4$ defined by following:

$$T(x, y, z, t) = (x - y, 2z + 3t, y + 4z + 3t, x + 6z + 6t).$$

Solution

$$(x, y, z, t) \in \text{Ker}(T) \iff x = y = 3t = -2z.$$

Then $(6, 6, -3, 2)$ is a basis the kernel of the linear transformation.

The image of the linear transformation T is spanned by columns of the following matrix

$$\begin{pmatrix} 1 & -1 & 0 & 0 \\ 0 & 0 & 2 & 3 \\ 0 & 1 & 4 & 3 \\ 1 & 0 & 6 & 6 \end{pmatrix}$$

and the matrix

$$\begin{pmatrix} 1 & -1 & 0 & 0 \\ 0 & 1 & 4 & 3 \\ 0 & 0 & 1 & \frac{3}{2} \\ 0 & 0 & 0 & 0 \end{pmatrix}$$

is a row reduced form of this matrix. Then

$$\{(1, 0, 0, 1), (-1, 0, 1, 0), (0, 2, 4, 6)\}$$

is a basis of the image of the linear transformation.

Example

Let V, W be two vector spaces and $T: V \rightarrow W$ a linear transformation.

If the linear transformation is injective and $S = \{u_1, \dots, u_n\}$ is a set of linearly independent vectors, then the set $\{T(u_1), \dots, T(u_n)\}$ is a set of linearly independent vectors.

Solution

$$\begin{aligned} a_1 T(u_1) + \dots + a_n T(u_n) = 0 &\iff T(a_1 u_1 + \dots + a_n u_n) = 0 \\ &\iff a_1 u_1 + \dots + a_n u_n = 0 \end{aligned}$$

since T is injective and since the set S is linearly independent, then $a_1 = \dots = a_n = 0$.

Theorem

Let $T: V \rightarrow W$ be a linear transformation and let $B = (u_1, \dots, u_n)$ be a basis of the vector space V and $C = (v_1, \dots, v_m)$ basis of the vector space W . Then there is a unique matrix $[T]_B^C$ such that its columns $[T(u_1)]_C, \dots, [T(u_n)]_C$. The matrix $[T]_B^C$ is called the matrix of the linear transformation T with respect to the basis B and the basis C . and satisfies

$$[T(v)]_C = [T]_B^C [v]_B; \quad \forall v \in V.$$

If $V = W$ and $B = C$ we write the matrix $[T]_C$ instead of $[T]_B^C$.

Example

Let $T: \mathbb{R}^3 \rightarrow \mathbb{R}^2$ be the linear transformation defined by the following:

$$T(x, y, z) = (2x - y + 3z, x - 2y + z).$$

The matrix of the linear transformation T with respect to the standard basis of the vector space \mathbb{R}^3 is: $\begin{pmatrix} 2 & -1 & 3 \\ 1 & -2 & 1 \end{pmatrix}$

Example

Find the matrix of the linear transformation with respect to the standard basis of the vector space \mathbb{R}^3 and find $T_j(x, y, z)$ if

$$\textcircled{1} \quad T_1((1, 0, 0)) = (1, 1, 1), \quad T_1((0, 1, 0)) = (1, 2, 2), \\ T_1((0, 0, 1)) = (1, 2, 3)$$

$$\textcircled{2} \quad T_2((1, 0, 0)) = (1, -1, 1), \quad T_2((0, 1, 0)) = (-1, 1, 1), \\ T_2((0, 0, 1)) = (-1, -1, 1)$$

$$\textcircled{3} \quad T_3((1, 0, 0)) = (1, 1, 1), \quad T_3((0, 1, 0)) = (1, 2, 1), \\ T_3((0, 0, 1)) = (2, -2, 1).$$

Solution

$$\textcircled{1} \begin{pmatrix} 1 & 1 & 1 \\ 1 & 2 & 2 \\ 1 & 2 & 3 \end{pmatrix},$$

$$T_1(x, y, z) = (x + y + z, x + 2y + 2z, x + 2y + 3z).$$

$$\textcircled{2} \begin{pmatrix} 1 & -1 & -1 \\ -1 & 1 & -1 \\ 1 & 1 & 1 \end{pmatrix},$$

$$T_2(x, y, z) = (x - y - z, -x + y - z, x + y + z).$$

$$\textcircled{3} \begin{pmatrix} 1 & 1 & 2 \\ 1 & 2 & -2 \\ 1 & 1 & 1 \end{pmatrix},$$

$$T_3(x, y, z) = (x + y + 2z, x + 2y - 2z, x + y + z).$$

Theorem

If $T: V \rightarrow V$ is a linear transformation and B and C are basis of the vector space V , then

$$[T]_B = {}_B P_C [T]_C {}_C P_B.$$

Example

Let $T: \mathbb{R}^3 \rightarrow \mathbb{R}^3$ be the linear transformation such that its matrix with respect to the standard basis C of the vector space \mathbb{R}^3 is

$$[T]_C = \begin{pmatrix} -3 & 2 & 2 \\ -5 & 4 & 2 \\ 1 & -1 & 1 \end{pmatrix}$$

Find the matrix of the linear transformation $[T]_B$ with respect to the following basis B

$$B = \{u = (1, 1, 1), v = (1, 1, 0), w = (0, 1, -1)\}.$$

Solution

The matrix of the linear transformation with respect to the basis B and C is

$${}_C P_B = \begin{pmatrix} 1 & 1 & 0 \\ 1 & 1 & 1 \\ 1 & 0 & -1 \end{pmatrix}$$

Then the matrix of the linear transformation with respect to the basis S and the basis B is

$${}_B P_C = {}_S P_B^{-1} = \begin{pmatrix} -1 & 1 & 1 \\ 2 & -1 & -1 \\ -1 & 1 & 0 \end{pmatrix}$$

and

$$[T]_B = {}_B P_C [T]_C {}_C P_B = \begin{pmatrix} 1 & 0 & 0 \\ 0 & -1 & 0 \\ 0 & 0 & 2 \end{pmatrix}.$$

Example

Let the linear transformation $T: \mathbb{R}^3 \rightarrow \mathbb{R}^3$ defined by the following:

$$T(x, y, z) = (3x + 2y, 3y + 2z, 9x - 4z).$$

- 1 Give the matrix of the linear transformation T .
- 2 Give the kernel of and image of the linear transformation T .
- 3 Find the matrix the linear transformation T with respect to the basis $S = \{(0, 0, 1), (0, 1, 1), (1, 1, 1)\}$.

Solution

- 1 The matrix of the linear transformation T is

$$A = \begin{pmatrix} 3 & 2 & 0 \\ 0 & 3 & 2 \\ 9 & 0 & -4 \end{pmatrix}$$

- 2 The extended matrix of the linear system $AX = 0$ is:

$$\left[\begin{array}{ccc|c} 3 & 2 & 0 & 0 \\ 0 & 3 & 2 & 0 \\ 9 & 0 & -4 & 0 \end{array} \right]. \text{ This matrix is equivalent to the matrix}$$

$$\left[\begin{array}{ccc|c} 3 & 2 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \end{array} \right].$$

Then $\ker(T) = \{0\}$ and the image of the linear transformation T is: \mathbb{R}^3 .

- 3 Let $P = \begin{pmatrix} 0 & 0 & 1 \\ 0 & 1 & 1 \end{pmatrix}$

Example

Let $u_1 = \frac{1}{3}(1, 2, 2)$, $u_2 = \frac{1}{3}(2, 1, -2)$, $u_3 = \frac{1}{3}(2, -2, 1)$.

- 1 Prove that $\{u_1, u_2, u_3\}$ is an orthonormal basis of the vector space \mathbb{R}^3 .

- 2 We define the linear transformation $T: \mathbb{R}^3 \mapsto \mathbb{R}^3$ by the following:

$T(e_1) = u_1$, $T(e_2) = u_2$ and $T(e_3) = u_3$, where $\{e_1, e_2, e_3\}$ the standard basis of the vector space \mathbb{R}^3 .

Find P the matrix of the linear transformation T with respect to the basis $\{e_1, e_2, e_3\}$ and find $T(x, y, z)$.

- 3 We define the linear transformation $S: \mathbb{R}^3 \mapsto \mathbb{R}^3$ by the following:

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

Prove that S is a linear transformation and find its matrix A with respect to the basis $\{e_1, e_2, e_3\}$.

Solution

- 1 As the determinant

$$\begin{vmatrix} 1 & 2 & 2 \\ 2 & 1 & -2 \\ 2 & -2 & 1 \end{vmatrix} = -27$$

then $\{u_1, u_2, u_3\}$ is a basis and as $\|u_1\| = \|u_2\| = \|u_3\| = 1$
and $\langle u_1, u_2 \rangle = \langle u_1, u_3 \rangle = \langle u_2, u_3 \rangle = 0$,

then $\{u_1, u_2, u_3\}$ is an orthonormal basis of the vector space \mathbb{R}^3 .

- 2

$$P = \frac{1}{3} \begin{pmatrix} 1 & 2 & 2 \\ 2 & 1 & -2 \\ 2 & -2 & 1 \end{pmatrix}$$

and

Example

Let the matrix $A = \begin{pmatrix} 2 & -2 & 3 \\ -2 & 2 & 3 \\ 3 & 3 & -3 \end{pmatrix}$. We define the linear transformation $T: \mathbb{R}^3 \mapsto \mathbb{R}^3$ defined by the matrix A with respect to the standard basis (e_1, e_2, e_3) of the vector space \mathbb{R}^3 .

- 1 Find $T(x, y, z)$.
- 2 Find an orthogonal basis (u_1, u_2, u_3) of the vector space \mathbb{R}^3 such that $T(u_1) = 3u_1$ and $T(u_2) = 4u_2$.
- 3 Find the matrix of the linear transformation T with respect to the basis (u_1, u_2, u_3) .
- 4 We define the linear transformation $S: \mathbb{R}^3 \rightarrow \mathbb{R}^3$ by the following: $S(e_1) = u_1$, $S(e_2) = u_2$ and $S(e_3) = u_3$. Find the matrix P of the linear transformation S with respect to standard basis.

- 1 Prove that the matrix P has an inverse and find P^{-1} .
- 2 Let the linear transformation U defined by the matrix P^{-1} with respect to the standard basis.
Find $U(u_k)$ for all $k = 1, 2, 3$.
- 3 Let $F = U \circ T \circ S$.
Find $F(e_1)$, $F(e_2)$, $F(e_3)$.
Find the matrix of the linear transformation F and conclude the value A^n for all $n \in \mathbb{N}$.

Solution

①

$$T(x, y, z) = (2x - 2y + 3z, -2x + 2y + 3z, 3x + 3y - 3z).$$

②

Let $u = (x, y, z)$.

$$T(u) = 3u \iff \begin{cases} -x - 2y + 3z = 0 \\ -2x - y + 3z \\ 3x + 3y - 6z = 0 \end{cases} \iff x = y = z.$$

We take $u_1 = (1, 1, 1)$.

$$T(u) = 4u \iff \begin{cases} -2x - 2y + 3z = 0 \\ -2x - 2y + 3z \\ 3x + 3y - 7z = 0 \end{cases} \iff \begin{cases} x = -y \\ z = 0 \end{cases}.$$

- ① the matrix P has an inverse, then (u_1, u_2, u_3) is a basis .

$$P^{-1} = \frac{1}{6} \begin{pmatrix} 2 & 2 & 2 \\ 3 & -3 & 0 \\ 1 & 1 & -2 \end{pmatrix}.$$

- ② $U(u_1) = (1, 0, 0)$, $U(u_2) = (0, 1, 0)$, $U(u_3) = (0, 0, 1)$.

- ③ $F = U \circ T \circ S$.

$$F(e_1) = U \circ T(u_1) = 3U(u_1) = 3(1, 0, 0),$$

$$F(e_2) = U \circ T(u_2) = 4U(u_2) = 4(0, 1, 0),$$

$$F(e_3) = U \circ T(u_3) = -6U(u_3) = -6(0, 0, 1).$$

The matrix of the linear transformation F is

$$D = \begin{pmatrix} 3 & 0 & 0 \\ 0 & 4 & 0 \\ 0 & 0 & -6 \end{pmatrix}.$$

$$A^n = PD^nP^{-1}.$$