

MATH 311

Topics in Applied Mathematics I

Lecture 20:

**Matrix of a linear transformation.
Similar matrices.**

Matrix transformations

Theorem Suppose $L : \mathbb{R}^n \rightarrow \mathbb{R}^m$ is a linear map. Then there exists an $m \times n$ matrix A such that $L(\mathbf{x}) = A\mathbf{x}$ for all $\mathbf{x} \in \mathbb{R}^n$. Columns of A are vectors $L(\mathbf{e}_1), L(\mathbf{e}_2), \dots, L(\mathbf{e}_n)$, where $\mathbf{e}_1, \mathbf{e}_2, \dots, \mathbf{e}_n$ is the standard basis for \mathbb{R}^n .

$$\mathbf{y} = A\mathbf{x} \iff \begin{pmatrix} y_1 \\ y_2 \\ \vdots \\ y_m \end{pmatrix} = \begin{pmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ a_{21} & a_{22} & \dots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{m1} & a_{m2} & \dots & a_{mn} \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{pmatrix}$$

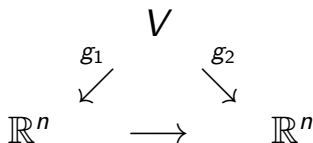
$$\iff \begin{pmatrix} y_1 \\ y_2 \\ \vdots \\ y_m \end{pmatrix} = x_1 \begin{pmatrix} a_{11} \\ a_{21} \\ \vdots \\ a_{m1} \end{pmatrix} + x_2 \begin{pmatrix} a_{12} \\ a_{22} \\ \vdots \\ a_{m2} \end{pmatrix} + \dots + x_n \begin{pmatrix} a_{1n} \\ a_{2n} \\ \vdots \\ a_{mn} \end{pmatrix}$$

Change of coordinates (revisited)

Let V be a vector space.

Let $\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_n$ be a basis for V and $g_1 : V \rightarrow \mathbb{R}^n$ be the coordinate mapping corresponding to this basis.

Let $\mathbf{u}_1, \mathbf{u}_2, \dots, \mathbf{u}_n$ be another basis for V and $g_2 : V \rightarrow \mathbb{R}^n$ be the coordinate mapping corresponding to this basis.



The composition $g_2 \circ g_1^{-1}$ is a linear mapping of \mathbb{R}^n to itself. Hence it's represented as $\mathbf{x} \mapsto U\mathbf{x}$, where U is an $n \times n$ matrix.

U is called the **transition matrix** from $\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_n$ to $\mathbf{u}_1, \mathbf{u}_2, \dots, \mathbf{u}_n$. Columns of U are coordinates of the vectors $\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_n$ with respect to the basis $\mathbf{u}_1, \mathbf{u}_2, \dots, \mathbf{u}_n$.

Matrix of a linear transformation

Let V, W be vector spaces and $f : V \rightarrow W$ be a linear map.

Let $\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_n$ be a basis for V and $g_1 : V \rightarrow \mathbb{R}^n$ be the coordinate mapping corresponding to this basis.

Let $\mathbf{w}_1, \mathbf{w}_2, \dots, \mathbf{w}_m$ be a basis for W and $g_2 : W \rightarrow \mathbb{R}^m$ be the coordinate mapping corresponding to this basis.

$$\begin{array}{ccc} V & \xrightarrow{f} & W \\ g_1 \downarrow & & \downarrow g_2 \\ \mathbb{R}^n & \longrightarrow & \mathbb{R}^m \end{array}$$

The composition $g_2 \circ f \circ g_1^{-1}$ is a linear mapping of \mathbb{R}^n to \mathbb{R}^m . Hence it's represented as $\mathbf{x} \mapsto A\mathbf{x}$, where A is an $m \times n$ matrix.

A is called the **matrix of f** with respect to bases $\mathbf{v}_1, \dots, \mathbf{v}_n$ and $\mathbf{w}_1, \dots, \mathbf{w}_m$. Columns of A are coordinates of vectors $f(\mathbf{v}_1), \dots, f(\mathbf{v}_n)$ with respect to the basis $\mathbf{w}_1, \dots, \mathbf{w}_m$.

Examples. • $D : \mathcal{P}_3 \rightarrow \mathcal{P}_2$, $(Dp)(x) = p'(x)$.

Let A_D be the matrix of D with respect to the bases $1, x, x^2$ and $1, x$. Columns of A_D are coordinates of polynomials $D1, Dx, Dx^2$ w.r.t. the basis $1, x$.

$$D1 = 0, Dx = 1, Dx^2 = 2x \implies A_D = \begin{pmatrix} 0 & 1 & 0 \\ 0 & 0 & 2 \end{pmatrix}$$

• $L : \mathcal{P}_3 \rightarrow \mathcal{P}_3$, $(Lp)(x) = p(x + 1)$.

Let A_L be the matrix of L w.r.t. the basis $1, x, x^2$.

$$L1 = 1, Lx = 1 + x, Lx^2 = (x + 1)^2 = 1 + 2x + x^2.$$

$$\implies A_L = \begin{pmatrix} 1 & 1 & 1 \\ 0 & 1 & 2 \\ 0 & 0 & 1 \end{pmatrix}$$

Problem. Consider a linear operator L on the vector space of 2×2 matrices given by

$$L \begin{pmatrix} x & y \\ z & w \end{pmatrix} = \begin{pmatrix} 1 & 2 \\ 3 & 4 \end{pmatrix} \begin{pmatrix} x & y \\ z & w \end{pmatrix}.$$

Find the matrix of L with respect to the basis

$$E_1 = \begin{pmatrix} 1 & 0 \\ 0 & 0 \end{pmatrix}, E_2 = \begin{pmatrix} 0 & 1 \\ 0 & 0 \end{pmatrix}, E_3 = \begin{pmatrix} 0 & 0 \\ 1 & 0 \end{pmatrix}, E_4 = \begin{pmatrix} 0 & 0 \\ 0 & 1 \end{pmatrix}.$$

Let M_L denote the desired matrix.

It follows from the definition that M_L is a 4×4 matrix whose columns are coordinates of the matrices

$$L(E_1), L(E_2), L(E_3), L(E_4)$$

with respect to the basis E_1, E_2, E_3, E_4 .

$$L(E_1) = \begin{pmatrix} 1 & 2 \\ 3 & 4 \end{pmatrix} \begin{pmatrix} 1 & 0 \\ 0 & 0 \end{pmatrix} = \begin{pmatrix} 1 & 0 \\ 3 & 0 \end{pmatrix} = 1E_1 + 0E_2 + 3E_3 + 0E_4,$$

$$L(E_2) = \begin{pmatrix} 1 & 2 \\ 3 & 4 \end{pmatrix} \begin{pmatrix} 0 & 1 \\ 0 & 0 \end{pmatrix} = \begin{pmatrix} 0 & 1 \\ 0 & 3 \end{pmatrix} = 0E_1 + 1E_2 + 0E_3 + 3E_4,$$

$$L(E_3) = \begin{pmatrix} 1 & 2 \\ 3 & 4 \end{pmatrix} \begin{pmatrix} 0 & 0 \\ 1 & 0 \end{pmatrix} = \begin{pmatrix} 2 & 0 \\ 4 & 0 \end{pmatrix} = 2E_1 + 0E_2 + 4E_3 + 0E_4,$$

$$L(E_4) = \begin{pmatrix} 1 & 2 \\ 3 & 4 \end{pmatrix} \begin{pmatrix} 0 & 0 \\ 0 & 1 \end{pmatrix} = \begin{pmatrix} 0 & 2 \\ 0 & 4 \end{pmatrix} = 0E_1 + 2E_2 + 0E_3 + 4E_4.$$

Therefore

$$M_L = \begin{pmatrix} 1 & 0 & 2 & 0 \\ 0 & 1 & 0 & 2 \\ 3 & 0 & 4 & 0 \\ 0 & 3 & 0 & 4 \end{pmatrix}.$$

Thus the relation

$$\begin{pmatrix} x_1 & y_1 \\ z_1 & w_1 \end{pmatrix} = \begin{pmatrix} 1 & 2 \\ 3 & 4 \end{pmatrix} \begin{pmatrix} x & y \\ z & w \end{pmatrix}$$

is equivalent to the relation

$$\begin{pmatrix} x_1 \\ y_1 \\ z_1 \\ w_1 \end{pmatrix} = \begin{pmatrix} 1 & 0 & 2 & 0 \\ 0 & 1 & 0 & 2 \\ 3 & 0 & 4 & 0 \\ 0 & 3 & 0 & 4 \end{pmatrix} \begin{pmatrix} x \\ y \\ z \\ w \end{pmatrix}.$$

Problem. Consider a linear operator $L : \mathbb{R}^2 \rightarrow \mathbb{R}^2$,

$$L \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} 1 & 1 \\ 0 & 1 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix}.$$

Find the matrix of L with respect to the basis

$$\mathbf{v}_1 = (3, 1), \quad \mathbf{v}_2 = (2, 1).$$

Let N be the desired matrix. Columns of N are coordinates of the vectors $L(\mathbf{v}_1)$ and $L(\mathbf{v}_2)$ w.r.t. the basis $\mathbf{v}_1, \mathbf{v}_2$.

$$L(\mathbf{v}_1) = \begin{pmatrix} 1 & 1 \\ 0 & 1 \end{pmatrix} \begin{pmatrix} 3 \\ 1 \end{pmatrix} = \begin{pmatrix} 4 \\ 1 \end{pmatrix}, \quad L(\mathbf{v}_2) = \begin{pmatrix} 1 & 1 \\ 0 & 1 \end{pmatrix} \begin{pmatrix} 2 \\ 1 \end{pmatrix} = \begin{pmatrix} 3 \\ 1 \end{pmatrix}.$$

Clearly, $L(\mathbf{v}_2) = \mathbf{v}_1 = 1\mathbf{v}_1 + 0\mathbf{v}_2$.

$$L(\mathbf{v}_1) = \alpha\mathbf{v}_1 + \beta\mathbf{v}_2 \iff \begin{cases} 3\alpha + 2\beta = 4 \\ \alpha + \beta = 1 \end{cases} \iff \begin{cases} \alpha = 2 \\ \beta = -1 \end{cases}$$

Thus $N = \begin{pmatrix} 2 & 1 \\ -1 & 0 \end{pmatrix}$.

Change of basis for a linear operator

Let $L : V \rightarrow V$ be a linear operator on a vector space V .

Let A be the matrix of L relative to a basis $\mathbf{a}_1, \mathbf{a}_2, \dots, \mathbf{a}_n$ for V . Let B be the matrix of L relative to another basis $\mathbf{b}_1, \mathbf{b}_2, \dots, \mathbf{b}_n$ for V .

Let U be the transition matrix from the basis $\mathbf{a}_1, \mathbf{a}_2, \dots, \mathbf{a}_n$ to $\mathbf{b}_1, \mathbf{b}_2, \dots, \mathbf{b}_n$.

$$\begin{array}{ccc} \boxed{\mathbf{a}\text{-coordinates of } \mathbf{v}} & \xrightarrow{A} & \boxed{\mathbf{a}\text{-coordinates of } L(\mathbf{v})} \\ U \downarrow & & \downarrow U \\ \boxed{\mathbf{b}\text{-coordinates of } \mathbf{v}} & \xrightarrow{B} & \boxed{\mathbf{b}\text{-coordinates of } L(\mathbf{v})} \end{array}$$

It follows that $UA\mathbf{x} = BU\mathbf{x}$ for all $\mathbf{x} \in \mathbb{R}^n \implies UA = BU$.
Then $A = U^{-1}BU$ and $B = UAU^{-1}$.

Problem. Consider a linear operator $L : \mathbb{R}^2 \rightarrow \mathbb{R}^2$,

$$L \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} 1 & 1 \\ 0 & 1 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix}.$$

Find the matrix of L with respect to the basis $\mathbf{v}_1 = (3, 1)$, $\mathbf{v}_2 = (2, 1)$.

Let S be the matrix of L with respect to the standard basis, N be the matrix of L with respect to the basis $\mathbf{v}_1, \mathbf{v}_2$, and U be the transition matrix from $\mathbf{v}_1, \mathbf{v}_2$ to $\mathbf{e}_1, \mathbf{e}_2$. Then $N = U^{-1}SU$.

$$S = \begin{pmatrix} 1 & 1 \\ 0 & 1 \end{pmatrix}, \quad U = \begin{pmatrix} 3 & 2 \\ 1 & 1 \end{pmatrix},$$

$$\begin{aligned} N &= U^{-1}SU = \begin{pmatrix} 1 & -2 \\ -1 & 3 \end{pmatrix} \begin{pmatrix} 1 & 1 \\ 0 & 1 \end{pmatrix} \begin{pmatrix} 3 & 2 \\ 1 & 1 \end{pmatrix} \\ &= \begin{pmatrix} 1 & -1 \\ -1 & 2 \end{pmatrix} \begin{pmatrix} 3 & 2 \\ 1 & 1 \end{pmatrix} = \begin{pmatrix} 2 & 1 \\ -1 & 0 \end{pmatrix}. \end{aligned}$$

Similarity of matrices

Definition. An $n \times n$ matrix B is said to be **similar** to an $n \times n$ matrix A if $B = S^{-1}AS$ for some nonsingular $n \times n$ matrix S .

Remark. Two $n \times n$ matrices are similar if and only if they represent the same linear operator on \mathbb{R}^n with respect to different bases.

Theorem Similarity is an *equivalence relation*, which means that

- (i) any square matrix A is similar to itself;
- (ii) if B is similar to A , then A is similar to B ;
- (iii) if A is similar to B and B is similar to C , then A is similar to C .

Corollary The set of $n \times n$ matrices is partitioned into disjoint subsets (called *similarity classes*) such that all matrices in the same subset are similar to each other while matrices from different subsets are never similar.

Theorem Similarity is an *equivalence relation*, i.e.,

- (i) any square matrix A is similar to itself;
- (ii) if B is similar to A , then A is similar to B ;
- (iii) if A is similar to B and B is similar to C , then A is similar to C .

Proof: (i) $A = I^{-1}AI$.

(ii) If $B = S^{-1}AS$ then $A = SBS^{-1} = (S^{-1})^{-1}BS^{-1} = S_1^{-1}BS_1$, where $S_1 = S^{-1}$.

(iii) If $A = S^{-1}BS$ and $B = T^{-1}CT$ then
 $A = S^{-1}(T^{-1}CT)S = (S^{-1}T^{-1})C(TS) = (TS)^{-1}C(TS) = S_2^{-1}CS_2$, where $S_2 = TS$.

Theorem If A and B are similar matrices then they have the same (i) determinant, (ii) trace = the sum of diagonal entries, (iii) rank, and (iv) nullity.