

MATH223 COURSE REVIEW

VECTOR SPACE

All 10 conditions must hold for V to be a vector space:

- | | |
|--------------------------------------|--|
| A1. $u+v \in V$ | S1. $\alpha u \in V$ |
| A2. $u+v = v+u$ | S2. $\alpha(u+v) = \alpha u + \alpha v$ |
| A3. $(u+v)+w = u+(v+w)$ | S3. $(\alpha+\beta)u = \alpha u + \beta u$ |
| A4. $\exists 0_V$ s.t. $u+0_V = u$ | S4. $(\alpha\beta)u = \alpha(\beta u)$ |
| A5. $\exists -u$ s.t. $u+(-u) = 0_V$ | S5. $1u = u$ |

Some properties:

- 0_V is unique
- $0 \cdot u = 0_V$
- $\alpha 0_V = 0_V$
- $-u = -1 \cdot u$, u unique
- $u+v = u+w \Leftrightarrow v=w$
- $\alpha u = 0_V \Leftrightarrow \alpha=0$ or $u=0_V$

Course questions: A5 | Q1

SUBSPACE

If W is a subspace of V :

1. $0_V \in W$ (W contains the zero vector)
2. $\alpha u + \beta v \in W$, $\alpha, \beta \in \mathbb{R}$, $u, v \in W$ (closed under vector addition and scalar multiplication)

In the course: A5 | ~~Q1, Q2, Q3, Q4, Q5~~ Q2, 5, 6, 3, MIDTERM Q2

eg: A5 | Q2a Is $U = \{f \in \mathbb{R}^{\mathbb{N}} \mid \exists \alpha \text{ such that } f(k+1) = \alpha + f(k), k \geq 0\}$ a subspace of $\mathbb{R}^{\mathbb{N}}$?

1. Let $\alpha=0$, $f(k)=0 \forall k \in \mathbb{N}$.
 $f(k+1) = 0 + 0 = 0$
 $f=0 \in U$.
2. Let $f_1, f_2 \in U$, i.e. $f_i(k+1) = \alpha_i + f_i(k)$, $i=1,2, \forall k \geq 0$
 $(f_1 + f_2)(k+1) = f_1(k+1) + f_2(k+1)$
 $= (\alpha_1 + \alpha_2) + (f_1 + f_2)(k)$

Hilroy

$$\therefore f_1 + f_2 \in U$$

3. let $\beta \in \mathbb{R}$

$$\begin{aligned} (\beta f)(k+1) &= \beta f(k+1) \\ &= \beta (\alpha + f(k)) \\ &= \alpha\beta + (\beta f)(k) \end{aligned}$$

$$\therefore \beta f \in U$$

Hence, U is a subspace since it contains the zero function and is closed under vector add. and scalar multiplication.

eg As 1 Q5 Prove that $V = \{ f \in F(\mathbb{N}) \mid f(n) = f(n+3), n \geq 0 \}$ is a subspace of $F(\mathbb{N})$.

1. $f(n) = f(n+3) = 0 \quad \therefore f = 0 \in V$

2. $f, g \in V$:

$$\begin{aligned} (f+g)(n) &= f(n) + g(n) \\ &= f(n+3) + g(n+3) \\ &= (f+g)(n+3) \end{aligned}$$

$$\Rightarrow f+g \in V$$

3. $\alpha \in \mathbb{R}$:

$$\begin{aligned} (\alpha f)(n) &= \alpha f(n) \\ &= \alpha f(n+3) \\ &= (\alpha f)(n+3) \end{aligned}$$

$$\Rightarrow \alpha f \in V$$

SPANNING SETS

Vectors $\{ u_1, \dots, u_n \}$ are said to span V if every $v \in V$ is a linear combination $v = \alpha_1 u_1 + \dots + \alpha_n u_n$ for some scalars α_i .

in the course : As 1 Q4, 5, 8 , MIDTERM Q2.

eg As 1 Q4 $D = \{ 1, 2, 3, 4 \}$. What is the spanning set of $F(D)$?

idea: $\forall f \in F(D)$, f maps to $f(1), f(2), f(3),$ or $f(4) \in \mathbb{R}$.

Consider the functions :

$$f_i(x) = \begin{cases} 1 & \text{if } x = i \\ 0 & \text{if } x = 2, 3, 4 \end{cases}$$

$$f_2(x) = \begin{cases} 1 & \text{if } x=2 \\ 0 & \text{if } x=1, 3, 4 \end{cases}$$

$$f_3(x) = \begin{cases} 1 & \text{if } x=3 \\ 0 & \text{if } x=1, 2, 4 \end{cases}$$

$$f_4(x) = \begin{cases} 1 & \text{if } x=4 \\ 0 & \text{if } x=1, 2, 3 \end{cases}$$

Hence, $f = f_1 f(1) + f_2 f(2) + f_3 f(3) + f_4 f(4)$

$$F(D) = \text{Span} \{ f_1, f_2, f_3, f_4 \}$$

eg MIDTERM Q2b $U = \{ f \in P_3 \mid f(1) + f(-1) = 0 \}$ is a subspace of P_3 .

Find its ~~spanning set~~ basis.

$$f \in U: f(x) = ax^3 + bx^2 + cx + d, \quad a, b, c, d \in \mathbb{R}.$$

$$f(1) = a + b + c + d$$

$$f(-1) = -a + b - c + d$$

$$f(1) + f(-1) = 0 \Rightarrow b = -d$$

$$\therefore f(x) = ax^3 + b(x^2 - 1) + cx$$

$$U = \text{Span} \{ x^3, x^2 - 1, x \}$$

As the ~~span~~ span is linearly independent, that set is also U 's basis.

!! Approach for identifying spans of functions:

#1: identify what f can be represented as

#2: what is the pattern? define a function to tell us which $f(x)$ to map to

#3: sum them up; this gives you the span.

LINEAR INDEPENDENCE, BASIS

$S = \{ u_1, \dots, u_n \}$ is linearly independent iff $\sum_{i=1}^n \alpha_i u_i = 0_v$, $\alpha_1 = \dots = \alpha_n = 0$.

Properties:

- $\{ 0_v \}$ is linearly dependent. Any set containing 0_v is linearly dependent.
- $\{ u \}$ is linearly independent iff $u \neq 0_v$.

The basis is the maximal linearly independent set / the minimal spanning set.

The number of vectors in the basis is the dimension of the vector space.

Hilroy

in the course: A1 Q8, A2 Q1, 2, 5, MIDTERM Q2, 3b

!!! Approach for finding basis:

#1. Find spanning set

#2. Check for linear independence, adjust set accordingly.

eg MIDTERM Q3b: T/F - If $\{u, v\}$ is a linearly independent subset of a vector space V then $\dim(\text{Span}\{u+v, u-2v, 3u+v\}) = 3$.

check if the spanning set is L.I.:

$$\begin{bmatrix} 1 & 1 & 3 \\ 1 & -2 & 1 \end{bmatrix} \xrightarrow{\text{REF}} \begin{bmatrix} 1 & 0 & 7/3 \\ 0 & 1 & 2/3 \end{bmatrix}$$

The spanning set is not L.I. as $3u+v = 7/3(u+v) + 2/3(u-2v)$.

The basis is $\{u+v, u-2v\}$, dimension of the space it spans is 2.

\therefore statement is False.

eg lecture: $W = \{p \in \mathcal{P}_3 \mid p(1) = p'(1) = p(0)\}$. Find basis and dimension of W .

recall Taylor polynomial: $f(x) = f(a) + \frac{f'(a)}{1!}(x-a) + \frac{f''(a)}{2!}(x-a)^2 + \dots$

$$\begin{aligned} p \in W: p(x) &= p(1) + \frac{p'(1)}{1!}(x-1) + \frac{p''(1)}{2!}(x-1)^2 + \frac{p^{(3)}(1)}{3!}(x-1)^3 \\ &= 0 + 0 + \frac{p''(1)}{2!}(x-1)^2 + \frac{p^{(3)}(1)}{3!}(x-1)^3 \end{aligned}$$

$$W = \text{Span}\{(x-1)^2, (x-1)^3\}$$

$$\alpha(x-1)^2 + \beta(x-1)^3 = 0 \iff \alpha = \beta = 0$$

Since spanning set is L.I., it is also a basis, $\dim(W) = 2$.

eg A1 Q8: $U = \{M \in M_{2 \times 2} \mid MJ = JM^T, \forall J \in M_{2 \times 2}\}$. Find basis and dimension.

for $MJ = JM^T$ to hold for every J , it is enough to show that it holds for the elementary matrices of $M_{2 \times 2}$.

$$\text{let } J_1 = \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix}, J_2 = \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix}, J_3 = \begin{bmatrix} 0 & 0 \\ 1 & 0 \end{bmatrix}, J_4 = \begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix}, M = \begin{bmatrix} a & b \\ c & d \end{bmatrix}$$

$$MJ_1 = \begin{bmatrix} a & 0 \\ c & 0 \end{bmatrix}, J_1 M^T = \begin{bmatrix} a & c \\ 0 & 0 \end{bmatrix} \Rightarrow c = 0$$

$$MJ_2 = \begin{bmatrix} 0 & a \\ 0 & c \end{bmatrix}, J_2 M^T = \begin{bmatrix} b & d \\ 0 & 0 \end{bmatrix} \Rightarrow b = 0, a = d$$

$$\therefore U = \text{Span}\left\{ \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \right\}, \dim(U) = 1.$$

SUM AND DIRECT SUM

Let E and F be 2 subspaces of V . $E + F = \{u + v \mid u \in E, v \in F\}$.

If $E \cap F = \{0_V\}$, $E \oplus F$ is the direct sum of E and F .

$E + F$ is a subspace of V .

Spanning sets: $E = \text{Span}\{B\}$, $F = \text{Span}\{S\}$. For $E + F$, the spanning set is $B \cup S$. If B and S are both linearly independent sets, $B \cup S$ is linearly independent too iff $E \cap F = \{0_V\}$.

For V , a finite-dimensional vector space, \exists a subspace E of V such that $V = E \oplus E^\perp$.

If E and F are finite-dimensional subspaces of a vector space V , then $\dim(E + F) = \dim(E) + \dim(F) - \dim(E \cap F)$.

If $E \cap F = \{0_V\}$, $\dim(E \oplus F) = \dim(E) + \dim(F)$.

in the course: $A_1, 2, 3, 4, 6$, MIDTERM Q3a, d, $A_1, 3, 2$

!! Approach for proving sum

#1 check intersection of subspaces (direct sum?)

#2 If we can show that $\dim(E + F) = \dim(V)$, this proves $E + F = V$.

eg MIDTERM Q3a T/F — For $V = \{f \in P_2 \mid f(1) = f(-1) = 0\}$, $P_2 = V + P_1$.

$P_1 = \text{Span}\{1, x\}$, $\dim(P_1) = 2$

$f \in V$: $f(x) = ax^2 + bx + c$

$$f(1) = a + b + c$$

$$f(-1) = a - b + c$$

$$f(1) = f(-1) = 0 \Rightarrow b = 0, a = -c \Rightarrow f(x) = a(x^2 - 1)$$

$V = \text{Span}\{x^2 - 1\}$, $\dim(V) = 1$

$$V \cap P_1 = \{0\}$$

$$\dim(P_2) = 3 = \dim(P_1) + \dim(V)$$

$\therefore P_2 = V \oplus P_1$ is true.

eg MIDTERM Q3d TIF - E, F and G are subspaces of \mathbb{R}^2 such that
 $E \oplus F = E \oplus G \Rightarrow F = G$.

consider $E = \text{Span} \left\{ \begin{bmatrix} 1 \\ 0 \end{bmatrix} \right\}$, $F = \text{Span} \left\{ \begin{bmatrix} 0 \\ 1 \end{bmatrix} \right\}$, $G = \text{Span} \left\{ \begin{bmatrix} 1 \\ 1 \end{bmatrix} \right\}$

It is true that $E \oplus F = E \oplus G = \mathbb{R}^2$

But $F \neq G$.

Hence the statement is false.

eg A13 Q2b Let $T: V \rightarrow V$ be a linear transformation such that $T^2 - I = 0$.

Prove that $V = \text{Ker}(T - I) \oplus \text{Ker}(T + I)$

Note that $T^2 - I = 0 \Rightarrow (T - I) \circ (T + I) = (T + I) \circ (T - I) = 0$

$\text{Ker}(T - I) \cap \text{Ker}(T + I) = \{0\}$:

$u \in \text{Ker}(T - I) \cap \text{Ker}(T + I) \Rightarrow (T(u) - u) = (T(u) + u) = 0$

$u = -u$ thus $u = 0$.

also $u = \underbrace{\frac{1}{2}(T(u) + u)}_{\substack{\in \text{Im}(T+I) \\ \in \text{Ker}(T-I)}} + \underbrace{\frac{1}{2}(u - T(u))}_{\substack{\in \text{Im}(T-I) \\ \in \text{Ker}(T+I)}}$

It follows that $\text{Ker}(T + I) \oplus \text{Ker}(T - I) = V$

LINEAR TRANSFORMATION

A function $T: V \rightarrow W$ is a linear transformation if $T(\alpha_1 v_1 + \alpha_2 v_2) = \alpha_1 T(v_1) + \alpha_2 T(v_2)$ for $v_1, v_2 \in V$, $\alpha_1, \alpha_2 \in \mathbb{R}$.

properties:

- $T(0_V) = 0_W$
- $(\alpha_1 T_1 + \alpha_2 T_2)(v) = \alpha_1 T_1(v) + \alpha_2 T_2(v)$ is a linear transformation from V to W too.

Kernel of T : $\text{Ker}(T) = \{u \in V \mid T(u) = 0_W\}$

Image of T : $\text{Im}(T) = \{w \in W \mid w = T(u), u \in V\}$

In general, $\text{Im}(T) = \text{Span}\{T(u_1), T(u_2), \dots, T(u_n)\}$,
 u_i are the vectors in the basis of V .

!! Approach: finding kernel: what does an element in $\text{Ker}(T)$ look like?
 finding image: transform basis of V , find span to get $\text{Im}(T)$.

Given $T: V \rightarrow W$, a linear transformation is said to be

- one-to-one / injective if whenever $T(u_1) = T(u_2)$, $u_1 = u_2$.
 - $\text{Ker}(T) = \{0_V\} \Leftrightarrow T$ is one-to-one
 - A L.I. subset in V transformed is still L.I. in W .
- onto / surjective if $\text{Im}(T) = W$
 - $\text{Im}(T) = \text{Span}\{T(u_i), \forall i\} = W$
- Isomorphic if T is one-to-one AND onto
 - $\dim(V) = \dim(W)$

In the course: As 2 Q7, MIDTERM Q1, As Q1

eg MT Q1 $T: P_3 \rightarrow \mathbb{R}^2$ such that $T(f) = \begin{bmatrix} f(1) + f(-1) \\ f(0) \end{bmatrix}$ is a linear transformation
Find a basis of $\text{Ker}(T)$ and $\text{Im}(T)$.

$$\text{Ker}(T) = \{p \in P_3 \mid T(p) = \mathbf{0}\}$$

$$p(x) = ax^3 + bx^2 + cx + d$$

$$T(p) = \begin{bmatrix} 2b + 2d \\ d \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix} \Rightarrow d = b = 0$$

$$\therefore p = ax^3 + cx \Rightarrow \text{Ker}(T) = \text{Span}\{x^3, x\} \text{ (basis, since L.I.)}$$

$$\text{Basis of } P_3: \{1, x, x^2, x^3\}$$

$$T(1) = \begin{bmatrix} 2 \\ 1 \end{bmatrix}$$

$$T(x) = \begin{bmatrix} 0 \\ 0 \end{bmatrix} = T(x^3)$$

$$T(x^2) = \begin{bmatrix} 2 \\ 0 \end{bmatrix}$$

$$\text{Im}(T) = \text{Span}\left\{\begin{bmatrix} 2 \\ 1 \end{bmatrix}, \begin{bmatrix} 2 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 0 \end{bmatrix}\right\} \Rightarrow \text{basis: } \left\{\begin{bmatrix} 2 \\ 1 \end{bmatrix}, \begin{bmatrix} 2 \\ 0 \end{bmatrix}\right\}$$

eg As 2 Q7 $T: M_{2 \times 2} \rightarrow P_2$, $T\left(\begin{bmatrix} a & b \\ c & d \end{bmatrix}\right) = \text{tr}(A)x^2 + c(x-1) + b$.

Find a basis of $\text{Ker}(T)$ and $\text{Im}(T)$.

$$\text{Ker}(T) = \{M \in M_{2 \times 2} \mid T(M) = 0\}$$

$$M \in \text{Ker}(T): (a+d)x^2 + c(x-1) + b = 0 \Rightarrow a+d=0, b=c=0$$

$$M = a \begin{bmatrix} 1 & 0 \\ 0 & -1 \end{bmatrix} \Rightarrow \text{Ker}(T) = \text{Span}\left\{\begin{bmatrix} 1 & 0 \\ 0 & -1 \end{bmatrix}\right\}$$

$$\text{Basis of } M_{2 \times 2}: \left\{\begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 0 \\ 1 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix}\right\}$$

$$T\left(\begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix}\right) = T(e_4) = x^2$$

$$T(e_2) = 1$$

$$T(e_3) = x-1$$

$$\text{Im}(T) = \text{Span}\{1, x-1, x^2\}.$$

COMPOSITIONS OF LIN. TRANSF.

Let $T_1: V_1 \rightarrow V_2$ and $T_2: V_2 \rightarrow V_3$ be linear transformations.

The function $T_2 \circ T_1: V_1 \rightarrow V_3$ is also a linear transformation.

$$\begin{array}{ccccc} V_1 & \xrightarrow{T_1} & V_2 & \xrightarrow{T_2} & V_3 \\ & & & \searrow & \\ & & & & T_2 \circ T_1 \end{array}$$

Let $T: V \rightarrow W$ be an isomorphism. $T^{-1}: W \rightarrow V$ is also a linear transformation.

$$T \circ T^{-1} = \text{Id}_W$$

$$W \xrightarrow{T^{-1}} V \xrightarrow{T} W$$

$$T^{-1} \circ T = \text{Id}_V$$

$$V \xrightarrow{T} W \xrightarrow{T^{-1}} V$$

in the course: **As 3 Q 6**

eg for previous section **As 3 Q 1**: V is the set $\{x \in \mathbb{R} \mid x > 0\}$, equipped with $x \otimes y = xy$ and $\alpha \otimes x = x^\alpha$. Find an explicit isomorphism between V and \mathbb{R} .

$$T: V \rightarrow \mathbb{R}, T(x) = \ln x, \forall x \in \mathbb{R}$$

$$1. T \text{ is linear: } T(\alpha_1 \otimes x_1 \oplus \alpha_2 \otimes x_2) = T(x_1^{\alpha_1} \otimes x_2^{\alpha_2})$$

$$= T(x_1^{\alpha_1} x_2^{\alpha_2})$$

$$= \ln(x_1^{\alpha_1} x_2^{\alpha_2})$$

$$= \alpha_1 \ln(x_1) + \alpha_2 \ln(x_2)$$

$$= \alpha_1 T(x_1) + \alpha_2 T(x_2)$$

2. T is one-to-one and onto $\Rightarrow T$ is isomorphic.

eg **As 3 Q 6a** T/F - If S and T are 2 isomorphisms from V into V , then

$S+T$ is also an isomorphism.

False. Consider $S=I$ and $T=-I$.

eg **As 3 Q 6b** T/F - V is a finite-dimensional vector space. If S and T are

linear transformations from V into V s.t. $S \circ T = 0$, then

$$\text{rank}(T) + \text{rank}(S) \geq n.$$

False. Consider $V = \mathbb{R}^2$. $S=0$, $T = \begin{bmatrix} 1 & 1 \\ 0 & 0 \end{bmatrix}$ so $\text{rank}(S) = 0$, $\text{rank}(T) = 1$.

$$\text{rank}(T) + \text{rank}(S) = 1 < 2.$$

RANK-NULLITY THEOREM

Let V be of finite dimension, $T: V \rightarrow W$ is a linear transformation.

$$\begin{aligned} \text{Then } \dim(V) &= \dim(\text{Ker}(T)) + \dim(\text{Im}(T)) \\ &= \text{nullity}(T) + \text{rank}(T) \end{aligned}$$

in the course: As 3 Q3

eg As 3 Q3 $\dim(V) = n$, $T: V \rightarrow W$ linear, E is a subspace of V and F is a subspace of W . Let $T^{-1}(F) = \{u \in V \mid T(u) \in F\}$ and $T(E) = \{w \in W \mid w = T(u) \text{ for some } u \in E\}$.

a) Prove that $\dim(T^{-1}(F)) = \dim(\text{Ker}(T)) + \dim(F \cap \text{Im}(T))$

Let T_1 be the restriction of T to $T^{-1}(F)$: $\text{Im}(T_1) = F \cap \text{Im}(T)$

If $w \in F \cap \text{Im}(T)$: $w = T(u)$ and $w \in F$.

Then $u \in T^{-1}(F) \Rightarrow w = T_1(u)$, $w \in \text{Im}(T_1)$

$\text{Ker}(T_1) = \text{Ker}(T)$ as $\text{Ker}(T) \subseteq T^{-1}(F)$.

Applying Rank-Nullity Theorem, $\dim(T^{-1}(F)) = \dim(\text{Ker}(T)) + \dim(F \cap \text{Im}(T))$

b) Prove that $\dim(E) = \dim(T(E)) + \dim(\text{Ker}(T) \cap E)$

Let T_2 be the restriction of T to E : $\text{Im}(T_2) = T(E)$, $\text{Ker}(T_2) = \text{Ker}(T) \cap E$.

Hence by Rank-Nullity Theorem, $\dim(E) = \dim(T(E)) + \dim(\text{Ker}(T) \cap E)$

COORDINATE REPRESENTATION

Given $B = \{u_1, \dots, u_n\}$ a basis of V , for every $u \in V$, u can be written as $u = \sum_{i=1}^n x_i u_i$. The vector $\begin{bmatrix} x_1 \\ \vdots \\ x_n \end{bmatrix}$ is the coordinate vector of u relative to B , $[u]_B$.

in the course: As 2 Q5

eg As 2 Q5 $D = \{-2, -1, 0, 1, 2\}$. $U = \{f \in F(D) \mid f(-x) = f(x)\}$.

$\mathcal{B} = \{g_1, g_2, g_3\}$ is a basis of U , where $g_1 = 1$, $g_2 = \frac{1}{4}x^2(1-x^2)$

and $g_3 = \frac{1}{3}x^2(4-x^2)$. Let g be a function in $F(D)$ defined as

$g(2) = g(-2) = 3$, $g(1) = g(-1) = g(0) = 2$. Find $[g]_{\mathcal{B}}$.

$[g]_{\mathcal{B}} \in \mathbb{R}^3$, $g = ag_1 + bg_2 + cg_3$, $a, b, c \in \mathbb{R}$.

$g(0) = a g_1(0) + b g_2(0) + c g_3(0) = 2 \Rightarrow a = 2$

$g(1) = 2 g_1(1) + b g_2(1) + c g_3(1) = 2 \Rightarrow c = 2$

Hilroy

$$g(2) = 2g_1(2) + b g_2(2) = 3 \Rightarrow b = -\frac{1}{3}$$

$$\text{Hence, } [g]_S = \begin{bmatrix} 2 \\ -\frac{1}{3} \\ 0 \end{bmatrix}$$

TRANSITION MATRIX

Let $B = \{u_1, \dots, u_n\}$ and $S = \{v_1, \dots, v_m\}$ be 2 bases of a vector space V . There exists a unique matrix denoted $P_{B,S}$, the transition matrix from B to S s.t. $\forall w \in V$, $[w]_S = P_{B,S} [w]_B$.

$$P_{B,S} = \begin{bmatrix} [u_1]_S & [u_2]_S & \dots & [u_n]_S \end{bmatrix}$$

i^{th} column of $P_{B,S}$ is the S -coordinate of the i^{th} vector in basis B .

$$P_{B,S} \cdot P_{S,B} = I_n$$

$$(P_{B,S}^{-1} = P_{S,B})$$

MATRIX REP. OF LIN. TRANSF.

$T: V \rightarrow V$ a linear transformation, $B = \{u_1, \dots, u_n\}$ is a basis for vector space V . \exists a unique $n \times n$ matrix $[T]_B$, the matrix of T relative to B and that $[T]_B [u]_B = [T(u)]_B$, $\forall u \in V$.

$$[T]_B = \begin{bmatrix} [T(u_1)]_B & [T(u_2)]_B & \dots & [T(u_n)]_B \end{bmatrix}$$

in the course: **A13 Q4**

eg **A13 Q4b** $T: P_2 \rightarrow P_2$, $T(p)(x) = p'(x) + xp'(x)$. $B = \{x^2 - x, x + 1, x - 1\}$

Find $[T]_B$.

$$\text{let } p_1 = x^2 - x, \quad p_2 = x + 1, \quad p_3 = x - 1$$

$$T(p_1)(x) = (2x - 1) + x(2x - 1) = 2x^2 + x - 1 = 2p_1 + p_2 + 2p_3$$

$$T(p_2)(x) = 1 + x = p_2$$

$$T(p_3)(x) = 1 + x = p_2$$

$$\text{Hence } [T]_B = \begin{bmatrix} [T(p_1)]_B & [T(p_2)]_B & [T(p_3)]_B \end{bmatrix} = \begin{bmatrix} 2 & 0 & 0 \\ 1 & 1 & 1 \\ 2 & 0 & 0 \end{bmatrix}$$

DIAGONALIZATION OF $[T]_B$

Given $T: V \rightarrow V$, B and S are 2 bases of V , $[T]_B$ and $[T]_S$ are similar. i.e. $[T]_B$ is diagonalizable and $[T]_S$ is diagonal.

$$[T]_B = P_{S,B} [T]_S P_{S,B}^{-1}$$

!! Approach for understanding the question: "Is there a basis S s.t. $[T]_S$ is diagonal?" \equiv "Is $[T]_B$ diagonalizable?"

in the course: As3 Q2c, 4, 5

eg As3 Q5 $B = \{u, v, w\}$ is a basis of a vector space V . $T: V \rightarrow V$ s.t.
 $T(u) = v + w$, $T(v) = u + v$, $T(w) = u + w$. Find a basis S s.t.

$[T]_S$ is diagonal.

$$[T]_B = \begin{bmatrix} [T(u)]_B & [T(v)]_B & [T(w)]_B \end{bmatrix} \\ = \begin{bmatrix} 0 & 1 & 1 \\ 1 & 0 & 1 \\ 1 & 1 & 0 \end{bmatrix}$$

$$\det([T]_B - \lambda I) = \det \begin{bmatrix} -\lambda & 1 & 1 \\ 1 & -\lambda & 1 \\ 1 & 1 & -\lambda \end{bmatrix} \\ = -(\lambda+1)^2 (\lambda-2) = 0$$

$$\lambda_1 = 2, \quad \lambda_2 = \lambda_3 = -1$$

eigenvectors are: $\begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}, \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}, \begin{bmatrix} -1 \\ 0 \\ 1 \end{bmatrix}$

$$\therefore [T]_B = P D P^{-1}, \quad D = \begin{bmatrix} 2 & 0 & 0 \\ 0 & -1 & 0 \\ 0 & 0 & -1 \end{bmatrix}, \quad P = \begin{bmatrix} 1 & 1 & -1 \\ 1 & 1 & 0 \\ 1 & 0 & 1 \end{bmatrix}$$

As $[T]_B$ and $[T]_S$ are similar, i.e. $[T]_B = P_{S,B} [T]_S P_{S,B}^{-1}$,

$$D = [T]_S, \quad P = P_{S,B}$$

Recall that $P_{S,B} = \begin{bmatrix} [s_1]_B & [s_2]_B & [s_3]_B \end{bmatrix}$, s_i are vectors in basis S .

Hence, $S = \{u+v+w, -u+v, -u+w\}$.

$T: V \rightarrow V$ is an isomorphism iff $[T]_B$ is invertible.

$$[T^{-1}]_B = ([T]_B)^{-1}$$

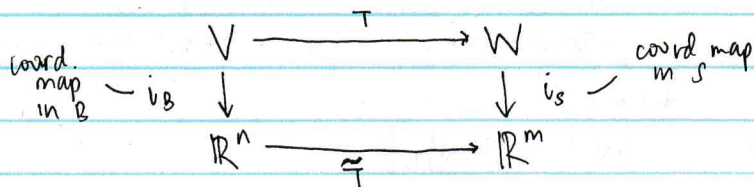
MATRIX REP. OF GENERAL LIN. TRANSF.

$T: V \rightarrow W$, B is a basis of V , $B = \{u_1, \dots, u_n\}$ and S is a basis of W , $S = \{q_1, \dots, q_m\}$. The vectors $T(u_1), T(u_2), \dots, T(u_n)$ are in W , and hence can be represented as a linear combination of q_i .

$[T]_{B,S}$ is the matrix representation of T relative to B and S , such that $[T(u)]_S = [T]_{B,S} [u]_B \quad \forall u \in V$

$$[T]_{B,S} = \begin{bmatrix} [T(u_1)]_S & [T(u_2)]_S & \dots & [T(u_n)]_S \end{bmatrix}$$

S coordinates of $T(u_i)$



$$\begin{aligned} \leftarrow [i_S \circ T] (u) &= [i_S \circ T] (u) \rightarrow \\ [T]_{B,S} [u]_B &= [T(u)]_S \end{aligned}$$

In the course: A14 Q2

eg A14 Q2 let $B = \{x^2, x, 1\}$ and $S = \{x^2+x, x-1, x+1\}$ be 2 bases of P_2 . $T: P_2 \rightarrow P_2$ such that $[T]_{B,S} = \begin{bmatrix} 1 & 1 & 1 \\ 0 & 1 & 1 \\ 2 & 2 & 2 \end{bmatrix}$.

a) Prove that $\text{Ker}(T) = i_B^{-1}(\text{null}([T]_{B,S}))$

$$\text{let } x \in \text{null}([T]_{B,S}) \Leftrightarrow [T]_{B,S} x = 0$$

$$[T]_{B,S} [i_B^{-1}(x)]_B = 0$$

$$[T(i_B^{-1}(x))]_S = 0$$

$$T(i_B^{-1}(x)) = 0 \quad (\text{in } P_2)$$

$$\therefore i_B^{-1}(x) \in \text{Ker}(T)$$

Thus, $i_B^{-1}(\text{null}([T]_{B,S})) = \text{Ker}(T)$.

b) Prove that $\text{Im}(T) = i_S^{-1}(\text{col}([T]_{B,S}))$

$$\text{let } v \in \text{Im}(T) \Leftrightarrow v = T(u), \text{ i.e. } [v]_S = [T]_{B,S} [u]_B$$

$$[v]_S = i_S(v) \in \text{col}([T]_{B,S})$$

$$\Rightarrow v \in i_s^{-1}(\text{col}([T]_{B,S}))$$

$$\text{Thm, } \text{Im}(T) = i_s^{-1}(\text{col}([T]_{B,S})) \quad \square$$

eg lecture $V = \mathbb{P}_2$, $W = M_{2 \times 2}$, $T: V \rightarrow W$ such that $T(p)(x) = \begin{bmatrix} ax+b & b \\ c & a \end{bmatrix}$ for $p(x) = ax^2 + bx + c$. Using the canonical bases, find $[T]_{B,S}$.

$$[T]_{B,S} = \left[[T(u_1)]_S \quad [T(u_2)]_S \quad [T(u_3)]_S \right], \quad u_i = i \text{ vector in basis of } V.$$

$$B = \{1, x, x^2\}$$

$$T(1) = \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix}$$

$$T(x) = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$$

$$T(x^2) = \begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix}$$

$$\left. \begin{array}{l} T(1) = \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix} \\ T(x) = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \\ T(x^2) = \begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix} \end{array} \right\} \text{Hence, } [T]_{B,S} = \begin{bmatrix} 0 & 1 & 1 \\ 0 & 1 & 0 \\ 1 & 0 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

eg lecture $T: \mathbb{P}_3 \rightarrow \mathbb{P}_3$, $B = \{x^3 + 2x, x^2 + 2, 1 + x, 1 - x\}$ basis of \mathbb{P}_3 and $S = \{x^2, x, 1\}$ basis of \mathbb{P}_2 . $[T]_{B,S} = \begin{bmatrix} 1 & 2 & -1 & 6 \\ 2 & -1 & 3 & 2 \\ 1 & 0 & 1 & 2 \end{bmatrix}$. Find $\text{Ker}(T)$ and $\text{Im}(T)$.

Note that $\text{Ker}(T) = i_B^{-1}(\text{null}([T]_{B,S}))$, $\text{Im}(T) = i_S^{-1}(\text{col}([T]_{B,S}))$.

$$\begin{bmatrix} 1 & 2 & -1 & 6 \\ 2 & -1 & 3 & 2 \\ 1 & 0 & 1 & 2 \end{bmatrix} \xrightarrow{\text{REF}} \begin{bmatrix} 1 & 0 & 1 & 2 \\ 0 & 1 & 1 & 2 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

$$a = -c - 2d, \quad b = c - 2d$$

$$\text{null}([T]_{B,S}) = \text{Span} \left\{ \begin{bmatrix} -1 \\ 0 \\ 1 \\ 0 \end{bmatrix}, \begin{bmatrix} -2 \\ -1 \\ 0 \\ 1 \end{bmatrix} \right\}$$

$$\text{Ker}(T) = \text{Span} \left\{ i_B^{-1} \left(\begin{bmatrix} -1 \\ 0 \\ 1 \\ 0 \end{bmatrix} \right), i_B^{-1} \left(\begin{bmatrix} -2 \\ -1 \\ 0 \\ 1 \end{bmatrix} \right) \right\}$$

$$= \text{Span} \{ -x^3 + x^2 - x + 3, -2x^3 - 2x^2 - 5x - 3 \}$$

$$\text{col}([T]_{B,S}) = \text{Span} \left\{ \begin{bmatrix} 1 \\ 2 \\ 1 \end{bmatrix}, \begin{bmatrix} 2 \\ -1 \\ 0 \end{bmatrix} \right\}$$

$$\text{Im}(T) = \text{Span} \left\{ i_S^{-1} \left(\begin{bmatrix} 1 \\ 2 \\ 1 \end{bmatrix} \right), i_S^{-1} \left(\begin{bmatrix} 2 \\ -1 \\ 0 \end{bmatrix} \right) \right\}$$

$$= \text{Span} \{ x^2 + 2x + 1, 2x^2 - x \}$$

INNER PRODUCT

The map that assigns a real number to a pair of vectors, $u, v \in V$, is an inner product $\langle u, v \rangle$ if the following conditions hold:

1. linearity: $\langle \alpha_1 u_1 + \alpha_2 u_2, v \rangle = \alpha_1 \langle u_1, v \rangle + \alpha_2 \langle u_2, v \rangle$
2. symmetric: $\langle u, v \rangle = \langle v, u \rangle$
3. positive definite: $\langle u, u \rangle \geq 0$ and $\langle u, u \rangle = 0 \Leftrightarrow u = 0$.

Hilroy

Let A be a symmetric matrix. A is said to be positive definite if:

1. $\forall u \in \mathbb{R}^n, u^T A u \geq 0$

2. $u^T A u = 0 \iff u = 0$.

In general, A is positive definite if its eigenvalues are positive and it is a symmetric matrix.

In the course: A14 Q1

eg A14 Q1 let $\langle u, v \rangle = u^T A v$. Is $\langle u, v \rangle$ an inner product for the following A 's?

a) $A = \begin{bmatrix} 3 & 0 \\ 1 & 3 \end{bmatrix}$

no, as A is not symmetric, so $\langle u, v \rangle \neq \langle v, u \rangle$

b) $A = \begin{bmatrix} 1 & -2 \\ -2 & 1 \end{bmatrix}$

A must be positive definite = $\langle u, u \rangle = u^T A u \geq 0$.

$$\det(A - \lambda I) = \det \begin{pmatrix} 1-\lambda & -2 \\ -2 & 1-\lambda \end{pmatrix} \\ = (1-\lambda)^2 - 4 = 0$$

$\lambda_1 = -1, \lambda_2 = 3 \Rightarrow$ not positive definite, not inner product.

c) $A = \begin{bmatrix} 3 & 2 & 2 \\ 2 & 3 & 2 \\ 2 & 2 & 3 \end{bmatrix}$

A is both symmetric and positive definite, hence $\langle u, v \rangle$ is an inner product.

ORTHOGONAL VECTORS

The norm of $u \in V$, V is an inner product space, is denoted

$$\|u\| = \sqrt{\langle u, u \rangle}$$

Orthogonality: 2 vectors, $u, v \in V$, are said to be orthogonal when $\langle u, v \rangle = 0$.

properties:

- Cauchy-Schwarz inequality: $|\langle u, v \rangle| \leq \sqrt{\langle u, u \rangle} \sqrt{\langle v, v \rangle}$

- Pythagorean equality: if $\langle u, v \rangle = 0$, $\|u+v\|^2 = \|u\|^2 + \|v\|^2$

ORTHOGONAL BASIS

Some definitions:

- an orthogonal set is a set wherein any 2 elements are orthogonal to each other. $S = \{u_1, \dots, u_n\}$, $\langle u_i, u_j \rangle = 0$, $i \neq j$
- proper orthogonal set: orthogonal set excluding 0_V
- orthonormal set: normalized orthogonal set, $\|u_i\| = 1 \quad \forall i$

Every finite (proper) orthogonal set is linearly independent.

An orthogonal basis of V is the orthogonal set with n vectors, $\dim(V) = n$.

Let $B = \{u_1, \dots, u_n\}$ be an orthogonal basis of V . Every $v \in V$ can be written as: $v = \sum_{i=1}^n \frac{\langle v, u_i \rangle}{\langle u_i, u_i \rangle} u_i$

When B is orthonormal, this simplifies to $v = \sum_{i=1}^n \langle v, u_i \rangle u_i$

eg lecture $V = P_1$, $\langle f, g \rangle = \int_{-1}^1 f(t)g(t) dt$. Find an orthogonal basis of V , then an orthonormal basis.

Let $p_1(x) = 1$. want to find $p_2(x)$ s.t. $\langle p_1, p_2 \rangle = 0$

Let $p_2(x) = ax + b$. $\Rightarrow \langle p_1, p_2 \rangle = \int_{-1}^1 ax + b dx = 2b \Rightarrow b = 0$

$$p_2(x) = x$$

$B = \{1, x\}$ is an orthogonal basis of V .

$$\|p_1\| = \sqrt{\langle p_1, p_1 \rangle} = \sqrt{2}$$

$$\|p_2\| = \sqrt{\langle p_2, p_2 \rangle} = \sqrt{\frac{2}{3}}$$

Hence, the orthonormal basis of V is $\left\{ \frac{1}{\sqrt{2}}, \sqrt{\frac{3}{2}}x \right\}$

eg A1.4 Q4 V is finite-dimensional inner product space. $T: V \rightarrow \mathbb{R}$. Show that there exists a unique vector u_0 such that $T(v) = \langle u_0, v \rangle$, $\forall v \in V$.

Let $B = \{u_1, u_2, \dots, u_n\}$ be an orthonormal basis of B .

Hence $v \in V$ can be expressed as $v = \sum_{i=1}^n \langle v, u_i \rangle u_i$.

$$T(v) = T\left(\sum_{i=1}^n \langle v, u_i \rangle u_i\right)$$

$$= \sum_{i=1}^n \langle v, u_i \rangle T(u_i)$$

$$= \left\langle \sum_{i=1}^n T(u_i) u_i, v \right\rangle$$

$$\text{Thus, } u_0 = \sum_{i=1}^n T(u_i) u_i$$

This u_0 is unique:

Assume that $\langle v, u_1 \rangle = \langle v, u_2 \rangle = T(v)$, $\forall v \in V$

$$\langle v, u_1 \rangle - \langle v, u_2 \rangle = 0 \Rightarrow \langle v, u_1 - u_2 \rangle = 0$$

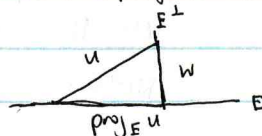
$$u_1 - u_2 = 0 \Rightarrow u_1 = u_2.$$

ORTHOGONAL PROJECTION

Let V be a vector space equipped with an inner product. E is a subspace of V , $\dim(E) = n$, $B = \{u_1, \dots, u_n\}$ is an orthogonal basis of E .

For all $u \in V$, there is a unique vector p in E such that the vector $w = u - p$ is orthogonal to every vector in E . p is the projection of u onto E :

$$\text{proj}_E u = \sum_{i=1}^n \frac{\langle u, u_i \rangle}{\langle u_i, u_i \rangle} u_i$$



If B is an orthonormal basis, $\text{proj}_E u = \sum_{i=1}^n \langle u, u_i \rangle u_i$

Some properties:

1. Bessel inequality: $\|u\|^2 \geq \sum_{i=1}^n \frac{\langle u, u_i \rangle^2}{\langle u_i, u_i \rangle}$, $\forall u \in V$

2. Parseval inequality: $\|u\|^2 = \sum_{i=1}^n \frac{\langle u, u_i \rangle^2}{\langle u_i, u_i \rangle}$, $\forall u \in E$.

eg A1.4 Q3 $D = \{-1, 0, 1\}$. The inner product on $F(D)$ is defined as

$$\langle f, g \rangle = f(-1)g(-1) + 2f(0)g(0) + 4f(1)g(1).$$

E is the subspace of all even functions defined on D .

$$g(x) = x^2 + x, \forall x \in D. \text{ Find } \text{proj}_E g.$$

note: even functions: $f(1) = f(-1)$

Basis of $E = \{f_1, f_2\}$, where $f_1 = \begin{cases} 1 & \text{if } x = 1 \text{ or } -1 \\ 0 & \text{if } x = 0 \end{cases}$

$$\text{and } f_2 = \begin{cases} 1 & \text{if } x = 0 \\ 0 & \text{if } x = 1 \text{ or } -1 \end{cases}$$

$\langle f_1, f_2 \rangle = 0$, so this is an orthogonal basis.

$$\text{proj}_E g = \sum_{i=1}^2 \frac{\langle f_i, g \rangle}{\langle f_i, f_i \rangle} f_i = \frac{\langle f_1, g \rangle}{\langle f_1, f_1 \rangle} f_1 + \frac{\langle f_2, g \rangle}{\langle f_2, f_2 \rangle} f_2$$

$$= \frac{8}{5} f_1 + 0 f_2$$

$$= \frac{8}{5} f_1$$

GRAM-SCHMIDT ORTHOGONALIZATION PROCESS

Suppose $B = \{u_1, u_2, \dots, u_n\}$ is a basis of V , an inner product space. With the Gram-Schmidt algorithm, we can use B to construct an orthogonal basis $\{v_1, v_2, \dots, v_n\}$ of V :

1. set $v_1 = u_1$

2. $v_2 = u_2 - \frac{\langle u_2, v_1 \rangle}{\langle v_1, v_1 \rangle} v_1$

\vdots

$$v_n = u_n - \frac{\langle u_n, v_1 \rangle}{\langle v_1, v_1 \rangle} v_1 - \frac{\langle u_n, v_2 \rangle}{\langle v_2, v_2 \rangle} v_2 - \dots - \frac{\langle u_n, v_{n-1} \rangle}{\langle v_{n-1}, v_{n-1} \rangle} v_{n-1}$$

In general, $v_k = u_k - \text{proj}_{E_{k-1}} u_k$

eg. let $V = P_2$, $\langle f, g \rangle = \int_{-1}^1 f(x)g(x) dx$. $B = \{1, x, x^2\}$ is a basis of P_2 . Find an orthogonal basis for V .

Let orthogonal basis be $\{q_1, q_2, q_3\}$.

Set $q_1 = 1$

$$q_2 = x - \frac{\langle P_2, q_1 \rangle}{\langle q_1, q_1 \rangle} q_1$$

$$= x$$

$$q_3 = x^2 - \frac{\langle P_3, q_1 \rangle}{\langle q_1, q_1 \rangle} q_1 - \frac{\langle P_3, q_2 \rangle}{\langle q_2, q_2 \rangle} q_2$$

$$= x^2 - \frac{1}{3}$$

orthogonal basis = $\{1, x, x^2 - \frac{1}{3}\}$

$$\|q_1\| = \sqrt{2}$$

$$\|q_2\| = \sqrt{\frac{2}{3}}$$

$$\|q_3\| = \sqrt{\frac{8}{45}}$$

orthonormal basis = $\{\frac{1}{\sqrt{2}}, \sqrt{\frac{3}{2}}x, \sqrt{\frac{45}{8}}(x^2 - \frac{1}{3})\}$

ORTHOGONAL DIAGONALIZATION

Given an $n \times n$ symmetric A , $A = PDP^T$, $P^T = P^{-1}$.

If λ_1 and λ_2 are distinct eigenvalues of A , x_1 and x_2 , the corresponding eigenvectors are orthogonal i.e. $x_1^T x_2 = 0$.

!! Approach for orthogonal diagonalization

1. diagonalize A as usual: $A = QDQ^{-1}$
2. use columns of Q as ~~ortho~~ vectors in a basis
3. apply Gram-Schmidt to find the orthogonal basis, ~~which make up the columns of P such that $A = PDP^T$~~ and then normalize it
4. the orthonormal basis makes up the columns of P such that $A = PDP^T$.

eg As 4 Q5 $A = \begin{bmatrix} 1 & 2 & 2 \\ 2 & 1 & 2 \\ 2 & 2 & 1 \end{bmatrix}$. Find P and D for $A = PDP^T$.

$$\det(A - \lambda I) = \det \begin{pmatrix} 1-\lambda & 2 & 2 \\ 2 & 1-\lambda & 2 \\ 2 & 2 & 1-\lambda \end{pmatrix} \\ = (1-\lambda)^3 - 12(1-\lambda) + 16 = 0$$

$$\lambda = 5 \text{ or } \lambda = -1$$

$$\text{eigenvectors: } \lambda = 5: \begin{bmatrix} -4 & 2 & 2 \\ 2 & -4 & 2 \\ 2 & 2 & -4 \end{bmatrix} \xrightarrow{\text{RREF}} \begin{bmatrix} 1 & 0 & -1 \\ 0 & 1 & 1 \\ 0 & 0 & 0 \end{bmatrix} \Rightarrow \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}$$

$$\lambda = -1: \begin{bmatrix} 2 & 2 & 2 \\ 2 & 2 & 2 \\ 2 & 2 & 2 \end{bmatrix} \xrightarrow{\text{RREF}} \begin{bmatrix} 1 & 1 & 1 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix} \Rightarrow \begin{bmatrix} 1 \\ -1 \\ 0 \end{bmatrix}, \begin{bmatrix} 1 \\ 0 \\ -1 \end{bmatrix}$$

$$A = QDQ^{-1}, \quad D = \begin{bmatrix} 5 & 0 & 0 \\ 0 & -1 & 0 \\ 0 & 0 & -1 \end{bmatrix}, \quad Q = \begin{bmatrix} 1 & 1 & 1 \\ 1 & -1 & 0 \\ 1 & 0 & -1 \end{bmatrix}$$

let $u_i = i^{\text{th}}$ column in Q :

$$p_1 = u_1 = \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}$$

$$p_2 = u_2 - \frac{p_1 \cdot u_2}{p_1 \cdot p_1} p_1 = \begin{bmatrix} 1 \\ -1 \\ 0 \end{bmatrix}$$

$$p_3 = u_3 - \frac{p_1 \cdot u_3}{p_1 \cdot p_1} p_1 - \frac{p_2 \cdot u_3}{p_2 \cdot p_2} p_2 = \begin{bmatrix} 1 \\ 0 \\ -1 \end{bmatrix} - \frac{1}{2} \begin{bmatrix} 1 \\ -1 \\ 0 \end{bmatrix} = \begin{bmatrix} \frac{1}{2} \\ \frac{1}{2} \\ -1 \end{bmatrix}$$

$$\|p_1\| = \sqrt{3}$$

$$\|p_2\| = \sqrt{2}$$

$$\|p_3\| = \sqrt{\frac{5}{2}}$$

$$\text{Hence, } A = PDP^T, \quad D = \begin{bmatrix} 5 & 0 & 0 \\ 0 & -1 & 0 \\ 0 & 0 & -1 \end{bmatrix}$$

$$P = \begin{bmatrix} \frac{1}{\sqrt{3}} & \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{6}} \\ \frac{1}{\sqrt{3}} & -\frac{1}{\sqrt{2}} & \frac{1}{\sqrt{6}} \\ \frac{1}{\sqrt{3}} & 0 & -\frac{2}{\sqrt{6}} \end{bmatrix}$$

ORTHOGONAL COMPLEMENTS

Let S be a subset of V , an inner product space. The orthogonal set to S is denoted $S^\perp = \{v \in V \mid \langle u, v \rangle = 0, \forall u \in S\}$

S^\perp is a subspace of V .

Assuming S is finite, $S^\perp = (\text{Span}\{S\})^\perp$

For E , a subspace of V with finite dimension, $E \oplus E^\perp = V$, E^\perp is the orthogonal complement of E .

In most cases, $(E^\perp)^\perp = E$.

eg lecture $V = P_2$, $\langle f, g \rangle = \int_{-1}^1 f(x)g(x) dx$, $E = \{f \in P_2 \mid f(1) = f(-1) = 0\}$.

Find a basis of E^\perp .

$$E = \text{Span}\{x^2 - 1\}$$

$$E^\perp = \{p \in P_2 \mid \langle p, f \rangle = 0\}, \quad f = x^2 - 1$$

$$p(x) = ax^2 + bx + c \Rightarrow \langle p, f \rangle = \int_{-1}^1 (ax^2 + bx + c)(x^2 - 1) dx = 0$$

$$\Rightarrow a + 5c = 0$$

$$p(x) = (-5c)x^2 + bx + c = c(1 - 5x^2) + bx$$

$$\text{Hence, } E^\perp = \text{Span}\{1 - 5x^2, x\}$$

eg lecture $V = M_{2 \times 2}$, $\langle A, B \rangle = \text{tr}(AB^T)$, $E = \{M \in V \mid M = M^T\}$. Hence,

$$E = \text{Span}\left\{\begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix}, \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix}\right\}. \text{ Find } E^\perp \text{ 's basis.}$$

$$E^\perp = \{M \in V \mid \text{tr}(MA_1^T) = \text{tr}(MA_2^T) = \text{tr}(MA_3^T) = 0\}$$

$$\text{let } M = \begin{bmatrix} a & b \\ c & d \end{bmatrix} : \text{tr}(MA_1^T) = 0 \Rightarrow a = 0$$

$$\text{tr}(MA_2^T) = 0 \Rightarrow d = 0$$

$$\text{tr}(MA_3^T) = 0 \Rightarrow b = -c$$

$$\text{Hence, } E^\perp = \text{Span}\left\{\begin{bmatrix} 0 & 1 \\ -1 & 0 \end{bmatrix}\right\}$$