

4. Linear Transformations

DEFINITION 47. Let V and U be vector spaces. A linear transformation from V to U is a map

$$T : V \rightarrow U$$

with the following two properties for all $\mathbf{v}, \mathbf{w} \in V$ and all scalars r :

$$\begin{aligned} T(r\mathbf{v}) &= rT(\mathbf{v}) \\ T(\mathbf{v} + \mathbf{w}) &= T(\mathbf{v}) + T(\mathbf{w}) \end{aligned}$$

EXAMPLE 72. As before, if $V = \mathfrak{R}^n$ and $U = \mathfrak{R}^m$, and if M is a matrix with n columns and m rows, then $\vec{v} \mapsto M\vec{v}$ is linear.

EXAMPLE 73. If $V = C[0, 1]$, the vector space of continuous functions on $[0, 1]$, then the map $I : C[0, 1] \rightarrow \mathfrak{R}$ defined by

$$I(f) = \int_0^1 f(t) dt$$

is linear.

$$\begin{aligned} I(rf) &= \int_0^1 (rf(t)) dt \\ &= r \int_0^1 f(t) dt \\ &= rI(f) \end{aligned}$$

$$\begin{aligned} I(f + g) &= \int_0^1 (f(t) + g(t)) dt \\ &= \int_0^1 f(t) dt + \int_0^1 g(t) dt \\ &= I(f) + I(g) \end{aligned}$$

EXAMPLE 74. If $V = C[0, 1]$, and if $r \in [0, 1]$, then the map $\varepsilon_r : C[0, 1] \rightarrow \mathfrak{R}$ defined by

$$\varepsilon_r(f) = f(r)$$

is linear.

$$\begin{aligned} \varepsilon_r(sf) &= (sf)(r) \\ &= sf(r) \\ &= s\varepsilon_r(f) \end{aligned}$$

$$\begin{aligned} \varepsilon_r(f + g) &= (f + g)(r) \\ &= f(r) + g(r) \\ &= \varepsilon_r(f) + \varepsilon_r(g) \end{aligned}$$

EXAMPLE 75. If $V = C[0, 1]$, and if $g \in C[0, 1]$ is a fixed continuous map, then the map $T_g : C[0, 1] \rightarrow C[0, 1]$ defined by

$$T_g(f)(x) = \int_0^x g(t) f(t) dt$$

is linear. - For example, we could take $g(x) = x^2$. Then

$$\begin{aligned} T_g(\sin \sigma)(x) &= \int_0^x g(t) \sin(t) dt = \int_0^x t^2 \sin(t) dt \\ &= -x^2 \cos x + 2 \cos x + 2x \sin x - 2 \end{aligned}$$

- If $g(x) = x^3$. Then

$$\begin{aligned} T_g(1 - x + x^2)(x) &= \int_0^x t^3 (1 - t + t^2) dt \\ &= \int_0^x (t^3 - t^4 + t^5) dt \\ &= \left[\frac{1}{4}t^4 - \frac{1}{5}t^5 + \frac{1}{6}t^6 \right]_0^x \\ &= \frac{1}{4}x^4 - \frac{1}{5}x^5 + \frac{1}{6}x^6 \end{aligned}$$

This map is linear:

$$\begin{aligned} T_g(rf)(x) &= \int_0^x g(t) (rf(t)) dt \\ &= \int_0^x rg(t) f(t) dt \\ &= r \int_0^x g(t) f(t) dt \\ &= rT_g(f)(x) \end{aligned}$$

$$\begin{aligned} T_g(f + h)(x) &= \int_0^x g(t) (f(t) + h(t)) dt \\ &= \int_0^x [g(t) f(t) + g(t) h(t)] dt \\ &= \int_0^x g(t) f(t) dt + \int_0^x g(t) h(t) dt \\ &= T_g(f)(x) + T_g(h)(x) \end{aligned}$$

EXAMPLE 76. If $V = C_1[0, 1]$, the vector space of all continuously differentiable functions defined on $[0, 1]$, then the map $d : V \rightarrow C[0, 1]$ defined by

$$d(f) = \frac{df}{dx}$$

is linear.

$$\begin{aligned} d(rf) &= \frac{d}{dx}(rf) \\ &= r \frac{df}{dx} \\ &= r df \end{aligned}$$

$$\begin{aligned}
d(f+g) &= \frac{d}{dx}(f+g) \\
&= \frac{df}{dx} + \frac{dg}{dx} \\
&= df + dg
\end{aligned}$$

4.1. Properties of Linear Transformation.

PROPOSITION 21. *If $T : V \rightarrow U$ is a linear transformation, then*

- (1) $T(\mathbf{o}) = \mathbf{o}$, and
- (2) $T(-\mathbf{v}) = -T(\mathbf{v})$.

PROOF. We compute:

$$\begin{aligned}
T(\mathbf{o}) &= T(\mathbf{o} + \mathbf{o}) \\
&= T(\mathbf{o}) + T(\mathbf{o}) \quad (2\text{nd property})
\end{aligned}$$

So

$$T(\mathbf{o}) = \mathbf{o} \quad (\text{subtract } T(\mathbf{o}) \text{ from both sides})$$

And

$$\begin{aligned}
T(-\mathbf{v}) &= T((-1)\mathbf{v}) \\
&= (-1)T(\mathbf{v}) \quad (1\text{st property of linear maps}) \\
&= -T(\mathbf{v})
\end{aligned}$$

□

PROPOSITION 22. *If $T : W \rightarrow V$ and $S : V \rightarrow U$ are linear transformation, then $S \circ T : W \rightarrow U$ is linear.*

PROOF. We compute:

$$\begin{aligned}
(S \circ T)(r\mathbf{v}) &= S(T(r\mathbf{v})) \quad \text{def. of composition} \\
&= S(rT(\mathbf{v})) \quad \text{1st property of linearity applied to } T \\
&= rS(T(\mathbf{v})) \quad \text{1st property of linearity applied to } S \\
&= r(S \circ T)(\mathbf{v}) \quad \text{def. of composition}
\end{aligned}$$

and

$$\begin{aligned}
(S \circ T)(\mathbf{u} + \mathbf{v}) &= S(T(\mathbf{u} + \mathbf{v})) \quad \text{def. of composition} \\
&= S(T(\mathbf{u}) + T(\mathbf{v})) \quad \text{2nd property of linearity applied to } T \\
&= S(T(\mathbf{u})) + S(T(\mathbf{v})) \quad \text{2nd property of linearity applied to } S \\
&= (S \circ T)(\mathbf{u}) + (S \circ T)(\mathbf{v}) \quad \text{def. of composition}
\end{aligned}$$

□

DEFINITION 48. *Let U and V be vector spaces. An isomorphism from U to V is a bijective linear transformation $T : U \rightarrow V$*

Bijjective means: The map is one-to-one (injective), and onto (surjective).

One-to-one: If $T(x_1) = T(x_2)$ then $x_1 = x_2$.

Onto: For every given $\mathbf{v} \in V$ there is an element $\mathbf{u} \in U$ so that $T(\mathbf{u}) = \mathbf{v}$.

Bijjective maps T have inverses T^{-1}

$$T(\mathbf{u}) = \mathbf{v} \iff \mathbf{u} = T^{-1}(\mathbf{v})$$

PROPOSITION 23. *If $T : U \rightarrow V$ is an isomorphism, then $T^{-1} : V \rightarrow U$ is also linear and therefore an isomorphism.*

PROOF. We have to show that

$$T^{-1}(r\mathbf{v}) = rT^{-1}(\mathbf{v})$$

Both are vectors in U , and

$$T(T^{-1}(r\mathbf{v})) = r\mathbf{v}$$

$$T(rT^{-1}(\mathbf{v})) = rTT^{-1}(\mathbf{v}) = r\mathbf{v}$$

Since T is one-to-one, it follows that $T^{-1}(r\mathbf{v}) = rT^{-1}(\mathbf{v})$.

The same method gives the second property of linearity (see homework). \square

THEOREM 58. *If U is a vector space with a finite basis $B = (\mathbf{b}_1, \dots, \mathbf{b}_n)$, then $\mathbf{v} \mapsto [\mathbf{v}]_B : U \rightarrow \mathbb{R}^n$ is an isomorphism. This inverse of this isomorphism is the linear transformation $c_B : \mathbb{R}^n \rightarrow U$.*