

# LINEAR ALGEBRA II

COURSE CODE: MTH202

LECTURER: M. O. OKONE

## Course Contents

Systems of Linear Equation Change of Basis. . . . .

Equivalence and Similarities . . . . .

Eigenvalues and Eigenvectors . . . . .

Minimum and Characteristics Polynomials of a Linear Transformation. . . . .

. . . . .

Caley-Hamilton Theorem. . . . .

Bilinear and Quadratic form. . . . .

Orthogonal Diagonalisation. . . . .

Canonical Forms. . . . .

Similar Matrices. . . . .

# Chapter 1

## Systems of Linear Equation Change of Basis

### 1.1. Matrix Representation of a Linear Operator

The matrix representation of a linear operator (transformation)  $T$  is written in the form

$$M_S[T] = [T]_S = [[T(u)_1]_S, [T(u)_2]_S, \dots, [T(u)_n]_S]$$

That is the column of  $M(T)$  are the coordinate vectors of  $T(u)_1, T(u)_2, \dots, T(u)_n$  respectively

Where

$$[T(u)_1] = a_{11}u_1 + a_{12}u_2 + \dots + a_{1n}u_n$$

$$[T(u)_2] = a_{21}u_1 + a_{22}u_2 + \dots + a_{2n}u_n$$

⋮

$$[T(u)_n] = a_{n1}u_1 + a_{n2}u_2 + \dots + a_{nn}u_n$$

Example 1

Let  $F = R^2 \rightarrow R^2$  be the linear operator defined by  $F(x, y) = (2x + 3y, 4x - 5y)$

- i. find the matrix representation of  $F$  relative to the basis  $S = \{u_1, u_2\} = \{(1, 2), (2, 5)\}$
- ii. find the matrix representation of  $F$  relative to the (usual) basis

$$S = \{e_1, e_2\} = \{(1, 0), (0, 1)\}$$

Example 2

Let  $V$  be the vector space of functions with basis  $S = \{\sin t, \cos t, e^{3t}\}$  and let  $D: V \rightarrow V$  be the differential operator defined by  $D(f(t)) = \frac{d(f, t)}{dt}$ . Find the matrix representing  $D$  in the basis  $S$ .

### 1.2. Matrix Mapping and their Matrix Representation.

### Example 3

Consider the following matrix  $A$  which may be viewed as a linear operator on  $R^2$ , and basis  $S$  of  $R^2$

$A = \begin{bmatrix} 3 & -2 \\ 4 & -5 \end{bmatrix}$  and  $S = \{u_1, u_2\} = \left\{ \begin{bmatrix} 1 \\ 2 \end{bmatrix}, \begin{bmatrix} 2 \\ 5 \end{bmatrix} \right\}$ . Find the matrix representation of  $A$  relative to the basis  $S$

### Exercise 1

Find the matrix representation of  $A$  relative to the usual basis  $S = \{e_1, e_2\} = \{(1, 0), (0, 1)\}$

**Note:**

$[A]_E$  is the original matrix  $A$ . This result is true in general.

The matrix representation of any  $n \times n$  square matrix  $A$  over a field  $K$  relative to the usual basis  $E$  of  $K^n$  is the matrix  $A$  itself, that is  $[A]_E = A$

## 1.3. Properties of Matrix Representation

### Theorem 1.1

Let  $T: V \rightarrow V$  be a linear operator and let  $S$  be a (finite) basis of  $V$ . Then, for any vector  $v$  in  $V$ ,

$$[T]_S[v]_S = [[T(v)]_S]$$

### Example 4

Consider the linear operator  $F$  on  $R^2$  and the basis  $S$  given as  $F(x, y) = (2x + 3y, 4x - 5y)$  and  $S = \{u_1, u_2\} = \{(1, -2), (2, -5)\}$

Let

$$v = (5, -7)$$

Show that the action of an individual linear operator  $F$  on a vector  $v$  is preserved by its matrix representation.

### Example 5

Let  $G$  be a linear operator on  $R^3$  defined by  $G(x, y, z) = (2y + z, x - 4y, 3x)$

(a) Find the matrix representation of  $G$  relative to the basis

$$S = \{w_1, w_2, w_3\} = \{(1, 1, 1), (1, 1, 0), (1, 0, 0)\}$$

(b) Verify that  $[G][v] = [G(v)]$  for any vector  $v$  in  $R^3$ .

### Theorem 1.2

Let  $V$  be an  $n$ -dimensional vector space over  $K$ , let  $S$  be a basis of  $V$ , and let  $M$  be the algebra of  $n \times n$  matrices over  $K$ . Then the mapping:

$$m: A(V) \rightarrow M \text{ defined by } m(T) = [T]_S$$

is a vector space isomorphism.

That is, for any  $F, G \in A(V)$  and any  $k \in K$ ,

- I.  $m(F + G) = m(F) + m(G)$  or  $[F + G] = [F] + [G]$
- II.  $m(kF) = km(F)$  or  $[kF] = k[F]$
- III.  $m$  is bijective (one-to-one and onto)

### Theorem 1.3

For any linear operators  $F, G \in A(V)$

$$m(G \circ F) = m(G)m(F) \text{ or } [G \circ F] = [G][F]$$

## 1.4. CHANGE OF BASIS

In this section, we shall answer the question “how do our representation change if we select another basis”

**Definition:** Let  $S = \{u_1, u_2, \dots, u_n\}$  be a basis of vector space  $V$ , and let  $S' = \{v_1, v_2, \dots, v_n\}$  be another basis. (for reference, we will call  $S$  the “old” basis and  $S'$  the “new” basis.) since  $S$  is a basis, each vector in the new basis  $S'$  can be written uniquely as a linear combination of the vectors in  $S$ ; say,

$$v_1 = a_{11}u_1 + a_{12}u_2 + \dots + a_{1n}u_n$$

$$v_2 = a_{21}u_1 + a_{22}u_2 + \dots + a_{2n}u_n$$

⋮

$$v_n = a_{n1}u_1 + a_{n2}u_2 + \cdots + a_{nn}u_n$$

Let  $P$  be the transpose of the above matrix of coefficients; that is, let  $P = [p_{ij}]$ , where  $p_{ij} = a_{ji}$ . Then  $P$  is called the change-of-basis matrix (or transition matrix) from the "old" basis  $S$  to the "new" basis  $S'$ .

The following remarks are in order.

**Remark 1:** The above change-of-basis matrix  $P$  may also be viewed as the matrix whose columns are, respectively, the coordinate column vectors of the "new" basis vectors  $v_i$  relative to the "old" basis  $S$ ; namely,

$$P = [[v_1]_S, [v_2]_S, \dots, [v_n]_S]$$

**Remark 2:** Analogously, there is a change-of-basis matrix  $Q$  from the "new" basis  $S'$  to the "old" basis  $S$ . Similarly,  $Q$  may be viewed as the matrix whose columns are, respectively, the coordinate column vectors of the "old" basis vectors  $u_i$  relative to the "new" basis  $S'$ ; namely,

$$Q = [[u_1]_{S'}, [u_2]_{S'}, \dots, [u_n]_{S'}]$$

**Remark 3:** Since the vectors  $v_1, v_2, \dots, v_n$  in the new basis  $S'$  are linearly independent, the matrix  $P$  is invertible. Similarly,  $Q$  is invertible. In fact, we have the following proposition.

**Proposition 1:** Let  $P$  and  $Q$  be the above change-of-basis matrices. Then  $Q = P^{-1}$ .

### Example 6

Consider the following two bases of  $R^2$

$$S = \{u_1, u_2\} = \{(1, 2), (3, 5)\} \text{ and } S' = \{v_1, v_2\} = \{(1, -1), (1, -2)\}$$

- Find the change of basis matrix  $P$  from  $S$  to the new basis  $S'$
- Find the change of basis matrix  $Q$  from the new basis  $S'$  to the old basis  $S$

**Example 7**

Consider the following bases of  $R^3$

$$E = \{e_1, e_2, e_3\} = \{(1, 0, 0), (0, 1, 0), (0, 0, 1)\}, \quad S = \{u_1, u_2, u_3\} = \{(1, 0, 1), (2, 1, 2), (1, 2, 2)\}.$$

- a) Find the change of basis matrix  $P$  from the basis  $E$  to the basis  $S$
- b) Find the change of basis matrix  $Q$  from the basis  $S$  to the basis  $E$

**1.5.**

