

# Connection between linear function and matrix vector multiplication...

Simple example  $f: \mathbb{R}^3 \rightarrow \mathbb{R}^2$   
linear function

$$f\left(\begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix}\right) = \begin{bmatrix} 2x_1 - x_2 + 4x_3 \\ -x_1 + 2x_2 - x_3 \end{bmatrix}$$

A function that satisfies

- (1)  $f(x+y) = f(x) + f(y)$
- (2)  $f(\alpha x) = \alpha f(x)$

is a linear function...

Note that  $f(x) = Ax$

where  $A = \begin{bmatrix} 2 & -1 & 4 \\ -1 & 2 & -1 \end{bmatrix} \in \mathbb{R}^{2 \times 3}$  and  $x = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix}$

*2 rows* (pointing to the first column of A), *3 cols* (pointing to the first row of A), *This is a 2x3 matrix* (pointing to the matrix A)

Any function that satisfies (1) & (2) can be written as  $f(x) = Ax$ .

Let  $f: \mathbb{R}^n \rightarrow \mathbb{R}^m$  that's linear...

find the matrix A...

Let  $x \in \mathbb{R}^n$  then

$$(e_1 = \begin{bmatrix} 1 \\ 0 \\ \vdots \\ 0 \end{bmatrix}, e_2 = \begin{bmatrix} 0 \\ 1 \\ \vdots \\ 0 \end{bmatrix}, \dots)$$

$$x = \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix} = x_1 \underbrace{\begin{bmatrix} 1 \\ 0 \\ \vdots \\ 0 \end{bmatrix}}_{e_1} + x_2 \underbrace{\begin{bmatrix} 0 \\ 1 \\ \vdots \\ 0 \end{bmatrix}}_{e_2} + \dots + x_n \underbrace{\begin{bmatrix} 0 \\ \vdots \\ 0 \\ 1 \end{bmatrix}}_{e_n}$$

$$x = x_1 e_1 + x_2 e_2 + \dots + x_n e_n$$

$$f(x) = x_1 f(e_1) + x_2 f(e_2) + \dots + x_n f(e_n)$$

So to find  $f(x)$ , it's only necessary to know the values of  $f(e_1), f(e_2), \dots, f(e_n)$ .

$$f: \mathbb{R}^n \rightarrow \mathbb{R}^m$$

Note that is matrix-vector mult. (by definition)

What are dimensions of  $A$  in general?

$$A = \begin{bmatrix} \underbrace{f(e_1)}_{n\text{-cols}} & \underbrace{f(e_2)}_{n\text{-cols}} & \dots & \underbrace{f(e_n)}_{n\text{-cols}} \end{bmatrix} \in \mathbb{R}^{m \times n}$$

$$x = \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix}$$

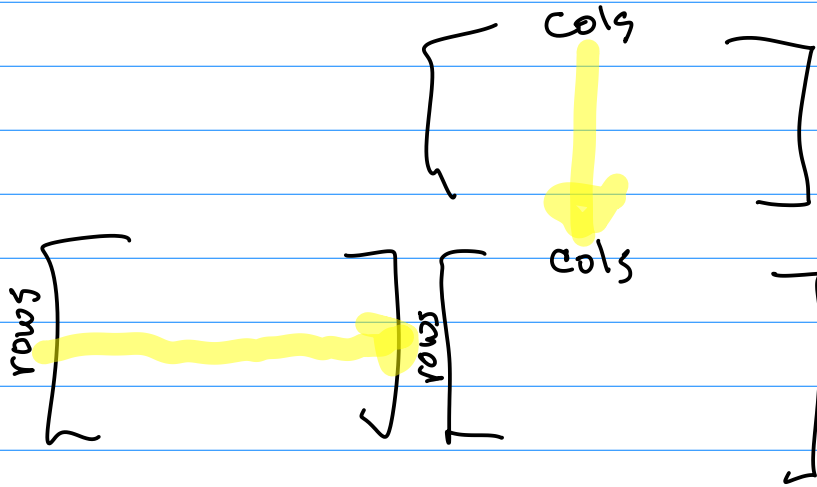
Then

$$Ax = \begin{bmatrix} f(e_1) & f(e_2) & \dots & f(e_n) \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix}$$

$$= f(e_1)x_1 + f(e_2)x_2 + \dots + f(e_n)x_n = f(x)$$

## Chapter 2.

### 2.1 Matrix-Matrix Multiplication



### 2.2 Inverse Matrices...

If  $A$  is the matrix for the linear func.  
 $f(x) = Ax$ .

Then  $A^{-1}$  should be the matrix for the (lin.) func.  
 $g(x)$  such that  $(f \circ g)(x) = x$  and  $(g \circ f)(x) = x$ .

Do  $(f \circ g)(x) = x$  and  $(g \circ f)(x) = x$   
 mean the same thing?

Simple example from regular algebra II involving  $f(x) = \sqrt{x}$  and  $g(x) = x^2$ .

Note there are not linear functions  
But serve as an example of what  
can go wrong with inverses...

$$(f \circ g)(x) = f(g(x)) = f(x^2) = \sqrt{x^2} = |x|$$

$$(g \circ f)(x) = g(f(x)) = g(\sqrt{x}) = (\sqrt{x})^2 = x$$

$\uparrow$   
 domain of  $\sqrt{x}$   
 is  $x \in [0, \infty)$

• domain of  $x^2$   
is all real numbers

Same problem with linear functions...

$$f: \mathbb{R}^3 \rightarrow \mathbb{R}^2$$

Suppose I wanted  $(f \circ g)(x) = x$  what about  $g$ ?

$$\mathbb{R}^2 \xrightarrow{g} \mathbb{R}^3 \xrightarrow{f} \mathbb{R}^2 \quad \text{then} \quad g: \mathbb{R}^2 \rightarrow \mathbb{R}^3$$

Suppose I wanted  $(g \circ f)(x) = x$  what about  $g$ ?

$$\mathbb{R}^3 \xrightarrow{f} \mathbb{R}^2 \xrightarrow{g} \mathbb{R}^3 \quad \text{again} \quad g: \mathbb{R}^2 \rightarrow \mathbb{R}^3$$