

If a function f has the same domain as its range then you can compose it with itself:

$$f: \mathbb{R}^m \rightarrow \mathbb{R}^m \quad (\text{linear function})$$

If $m=n$ then $f \circ f(x) = f(f(x))$ makes sense.

If f is linear, then $f(x) = Ax$ for some matrix

If $m=n$ then A is a square matrix

$$A \in \mathbb{R}^{n \times n}$$

↑ rows (output) ↓ cols (input)

and it makes sense to write

$$A^2 = \underbrace{A}_{n \times n} \underbrace{A}_{n \times n} \in \mathbb{R}^{n \times n}$$

$$A^3 = AAA$$

$$A^k = \underbrace{A \cdots A}_{k \text{ times}} \quad \text{means } \underbrace{(f \circ \cdots \circ f)}_{\text{compose } f \text{ with itself } k \text{ times}}(x)$$

Review of powers from Calculus

$$\underbrace{a}_{\text{number}}^k = \underbrace{a \cdot a \cdots a}_{k \text{ times}}$$

Algebra

$$a^{-1} = \frac{1}{a}$$

why so that $a^x a^y = a^{x+y}$
 $a^{-1} a^1 = a^0 = 1$ and it really is

$$a^{-k} = \frac{1}{a^k}$$

Polynomial so
it's still
algebra

$$a^{1/2} = \sqrt{a} \quad \text{or the solution to } x^2 - a = 0$$

Note there are two solutions.

In other words $a^{1/2}$ is any number such that

$$(a^{1/2})(a^{1/2}) = a.$$

$$a^{p/q} = \sqrt[q]{a^p}$$

Thus

$$\underbrace{(a^{p/q}) \cdots (a^{p/q})}_{q \text{ times}} = a \cdots a_{p \text{ times}}$$

$$a^{\sqrt{2}}$$

problem: $\sqrt{2} \neq \frac{p}{q}$ for any p and q
because it's irrational...

And π is transcendental...

but what
does it
mean in
the
exponent...

$$a^x$$

has
meaning
using
algebra.
We know
what $\sqrt{2}$ is.

In calculus we write $a^{\sqrt{2}} = \lim_{\frac{p}{q} \rightarrow \sqrt{2}} a^{p/q}$

Calculus idea: define something using the
limit of approximations...

Things fit together and we find

$$a^{\sqrt{2}} = \exp((\ln a)\sqrt{2})$$

$$\ln a = \int_1^a \frac{1}{t} dt \quad \text{and exp is the inv of ln.}$$

Back to linear algebra..

A^{-1} is the matrix such that $A^{-1}A = I$

Suppose $f(x) = Ax$.., what is the matrix for $f^{-1}(y)$?
invertible.

If f is a linear function is it obvious that the inverse function is also linear (provided f^{-1} exists).

• Intuitively: f is a line and if you swap the x and y axis of the graph to find f^{-1} its still a line.

Algebraic masses: Let f be a linear function.

$$f(x) = y$$

$$f(w) = z$$

$$\text{so } \begin{cases} x = f^{-1}(y) \\ w = f^{-1}(z) \end{cases}$$

$$f(x) + f(w) = f(x+w) \quad \text{since } f \text{ is linear}$$

Since f^{-1} is assumed to exist, apply it to both sides.

$$f^{-1}(f(x) + f(w)) = f^{-1}(f(x+w)) \cong x+w$$

$$f^{-1}(y+z) = x+w$$

$$f^{-1}(y+z) = f^{-1}(y) + f^{-1}(z)$$

algebraic property for f^{-1} to be linear...

What's the other property needed to show f^{-1} is linear?

$$f^{-1}(\alpha y) = \alpha f^{-1}(y)$$

also need this

over the weekend think about this ↗

Finding the matrix A^{-1} that represents f^{-1} is possible because f^{-1} is linear and we do it by plugging e_1, e_2, \dots and so on...

$$v_1 = f^{-1}(e_1), v_2 = f^{-1}(e_2) \dots v_n = f^{-1}(e_n)$$

Then

$$A^{-1} = [v_1 | v_2 | \dots | v_n]$$

So what are the v_k 's and how to find them.

$$v_1 = f^{-1}(e_1), v_2 = f^{-1}(e_2) \dots v_n = f^{-1}(e_n)$$

means

$$f(v_1) = e_1, f(v_2) = e_2, \dots, f(v_n) = e_n$$

or

$$Av_1 = e_1, Av_2 = e_2, Av_n = e_n$$

these are systems of linear equations that can be solved...

We do this in section 2.2

But what about $A^{1/2}$?

How to find a matrix such that

$$(A^{1/2})(A^{1/2}) = A \quad ?$$

To find $A^{1/2}$ we first solve the eigenvalue-eigenvector problem for A .
Chapter 5 (I think)...

Note the eigenvalue-eigenvector problem basically converts matrix multiplication into scalar multiplication.
After that all the Calculus stuff to find things like $A^{1/2}$, $A^{\sqrt{2}}$ and more work.

In fact we end up with $\ln A$, $\exp(A)$ and $\sin A$, $\cos A$ and sorts of things where A is a matrix.

The last part of 2.) is about transposes...

transpose: switch rows with columns in a matrix.

$$Ax = \begin{bmatrix} 3 & 1 \\ 4 & 1 \\ 5 & 9 \end{bmatrix} \begin{bmatrix} 1 \\ -1 \end{bmatrix} = \begin{bmatrix} 2 \\ 3 \\ -4 \end{bmatrix}$$

dot the rows of the first matrix into the columns of the second...

If I want to write the first matrix second and the second first, yet still have the same dot products I need transpose the matrices.

$$x^T A^T = [1 \sim 1] \begin{bmatrix} 3 & 4 & 5 \\ 1 & 1 & 9 \end{bmatrix} = [2 \quad 3 \quad -4]$$

This is the transpose of the first answer

In symbols:

$$(Ax)^T = x^T A^T$$

One last thing

$$Ax \cdot y = (Ax)^T y = x^T A^T y = x \cdot A^T y$$

$$Ax \cdot y = x \cdot A^T y$$

Thus the transpose of A is what happens when the matrix jumps over the dot in the dot product.