Outline

Week 7: Rotations, projections and reflections in 2D; matrix representation and composition of linear transformations; random walks; transpose.

Course Notes: 4.2, 4.3, 4.4

Goals: Understand that a linear transformation of a vector can always be achieved by matrix multiplication; use specific examples of linear transformations.





 $f(v) = \|v\|$



 $f(v) = \|v\|$



f(v) = 3v



f(v) = 3v



 $f(u,v) = u \times v$



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 $f(x) = x^2$

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 $f(2+3) = 25$
 $f(2) + f(3) = 4 + 9 = 13$

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```

Definition

A transformation T is called **linear** if, for any \mathbf{x}, \mathbf{y} in the domain of T, and any scalar s,

$$T(\mathbf{x} + \mathbf{y}) = T(\mathbf{x}) + T(\mathbf{y})$$

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$$T(s\mathbf{x}) = sT(\mathbf{x}).$$

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of a vector **x** is linear.

Is every line (f(x) = mx + b) a linear transformation?





























 $\cos(\theta + \phi) = \cos\theta\cos\phi - \sin\theta\sin\phi$

 $\sin(\theta + \phi) = \sin\theta\cos\phi + \cos\theta\sin\phi$



$$v = [v_1, v_2];$$

 $x = \|v\| \cos(\theta + \phi) \qquad y$ = $\|v\| (\cos \theta \cos \phi - \sin \phi \sin \theta)$ = $v_1 \cos \phi - v_2 \sin \phi$

$$y = \|v\|\sin(\theta + \phi)$$

T(v) = [x, v]

 $= \|v\|(\sin\theta\cos\phi + \cos\theta\sin\phi)$

$$= v_1 \sin \phi + v_2 \cos \phi$$

 $v = [v_1, v_2];$ T(v) = [x, y]

$$\begin{aligned} x &= \|v\|\cos(\theta + \phi) \\ &= \|v\|(\cos\theta\cos\phi - \sin\phi\sin\theta) \\ &= v_1\cos\phi - v_2\sin\phi \end{aligned}$$

$$y = ||v|| \sin(\theta + \phi)$$

= ||v||(\sin \theta \cos \phi + \cos \theta \sin \phi)
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$$\begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} \cos \phi & -\sin \phi \\ \sin \phi & \cos \phi \end{bmatrix} \begin{bmatrix} v_1 \\ v_2 \end{bmatrix}$$

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The matrix is called a rotation matrix, Rot_ϕ

$$\mathsf{Rot}_{\phi} = egin{bmatrix} \cos \phi & -\sin \phi \ \sin \phi & \cos \phi \end{bmatrix}$$

What matrix should you multiply $\begin{bmatrix} 4 \\ 2 \end{bmatrix}$ by to rotate it 90 degrees?
$$\mathsf{Rot}_{\phi} = \begin{bmatrix} \cos \phi & -\sin \phi \\ \sin \phi & \cos \phi \end{bmatrix}$$

What matrix should you multiply $\begin{bmatrix} 4\\2 \end{bmatrix}$ by to rotate it 90 degrees? Rot_{$\pi/2$} = $\begin{bmatrix} 0 & -1\\1 & 0 \end{bmatrix}$

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Are rotations commutative?

















Computing Projections

Let $\mathbf{a} = [a_1, a_2]$ and $\mathbf{x} = [x_1, x_2]$.

$$proj_{\mathbf{a}}\mathbf{x} = rac{1}{a_1^2 + a_2^2} \begin{bmatrix} a_1^2 & a_1a_2 \\ a_1a_2 & a_2^2 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$$

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Let $\mathbf{a} = [1, 1]$ and $\mathbf{x} = [2, 3]$. Calculate *proj*_a \mathbf{x} two ways.

 $T(\mathbf{x}) = proj_{\mathbf{b}}(proj_{\mathbf{a}}\mathbf{x})$

Is the projection of a projection a projection? (Is there a vector **c** so that $T(\mathbf{x}) = proj_{\mathbf{c}}\mathbf{x}$?)

Example:
$$\mathbf{a} = \begin{bmatrix} 1 \\ 2 \end{bmatrix}, \mathbf{b} = \begin{bmatrix} 1 \\ 5 \end{bmatrix}$$













$$Ref(\mathbf{x}) = \mathbf{x} + 2(proj_a\mathbf{x} - \mathbf{x}) = 2proj_a\mathbf{x} - \mathbf{x}$$

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Identity:

$$\begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$$

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Projections:

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$$Ref(\mathbf{x}) = 2proj_{\mathbf{a}}\mathbf{x} - \mathbf{x}$$
$$= \begin{bmatrix} \frac{2a_1^2}{a_1^2 + a_2^2} - 1 & \frac{2a_1a_2}{a_1^2 + a_2^2} \\ \frac{2a_1a_2}{a_1^2 + a_2^2} & \frac{2a_2^2}{a_1^2 + a_2^2} - 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$$

Cleanup

$$Ref(\mathbf{x}) = \begin{bmatrix} \frac{2a_1^2}{a_1^2 + a_2^2} - 1 & \frac{2a_1a_2}{a_1^2 + a_2^2} \\ \frac{2a_1a_2}{a_1^2 + a_2^2} & \frac{2a_2^2}{a_1^2 + a_2^2} - 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$$

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If **a** is a unit vector, then $a_1^2 + a_2^2 = 1$. Then:

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And if **a** makes angle θ with the x-axis, then $a_1 = \cos \theta$ and $a_2 = \sin \theta$, so:

$$\textit{Ref}_{ heta}(\mathbf{x}) = egin{bmatrix} \cos(2 heta) & \sin(2 heta) \ \sin(2 heta) & -\cos(2 heta) \end{bmatrix} egin{bmatrix} x_1 \ x_2 \end{bmatrix}$$

$$\cos^2 \theta = \frac{1 + \cos 2\theta}{2}$$
 $\sin^2 \theta = \frac{1 - \cos 2\theta}{2}$ $\sin 2\theta = 2\sin \theta \cos \theta$

To reflect **x** across the line through the origin that makes angle θ with the *x*-axis:

$$Ref_{\theta}(\mathbf{x}) = \begin{bmatrix} \cos(2\theta) & \sin(2\theta) \\ \sin(2\theta) & -\cos(2\theta) \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$$

To reflect **x** across the line through the origin that makes angle θ with the *x*-axis:

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Example: find the reflection of the vector [2, 4] across the line through the origin that makes an angle of 15 degrees with the *x*-axis.

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Example: find the reflection of the vector [2, 4] across the line through the origin that makes an angle of 15 degrees with the *x*-axis.

$$\begin{bmatrix} \cos(2(\pi/12)) & \sin(2(\pi/12)) \\ \sin(2(\pi/12)) & -\cos(2(\pi/12)) \end{bmatrix} \begin{bmatrix} 2 \\ 4 \end{bmatrix} = \begin{bmatrix} \cos(\pi/6) & \sin(\pi/6) \\ \sin(\pi/6) & -\cos(\pi/6)) \end{bmatrix} \begin{bmatrix} 2 \\ 4 \end{bmatrix}$$
$$= \begin{bmatrix} \frac{\sqrt{3}}{2} & \frac{1}{2} \\ \frac{1}{2} & -\frac{\sqrt{3}}{2} \end{bmatrix} \begin{bmatrix} 2 \\ 4 \end{bmatrix} \approx \begin{bmatrix} 3.7 \\ -2.4 \end{bmatrix}$$

To reflect **x** across the line through the origin that makes angle θ with the *x*-axis:

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What happens when we do two reflections?

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$$= \begin{bmatrix} \cos(2\theta)\cos(2\phi) + \sin(2\theta)\sin(2\phi) & \cos(2\theta)\sin(2\phi) - \sin(2\theta)\cos(2\phi) \\ \sin(2\theta)\cos(2\phi) - \cos(2\theta)\sin(2\phi) & \sin(2\theta)\sin(2\phi) + \cos(2\theta)\cos(2\phi) \end{bmatrix}$$
$$= \begin{bmatrix} \cos(2(\theta - \phi)) & -\sin(2(\theta - \phi)) \\ \sin(2(\theta - \phi)) & \cos(2(\theta - \phi)) \end{bmatrix} = Rot_{2(\theta - \phi)}$$

To reflect **x** across the line through the origin that makes angle θ with the *x*-axis:

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Are reflections commutative?

To reflect **x** across the line through the origin that makes angle θ with the *x*-axis:

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Are reflections commutative?

Are reflections commutative with rotations?

Reflections and Rotations

Try the following with a cell phone or book:

- 1. Rotate 90 degrees clockwise
- 2. Flip 180 degrees vertically

Alternately:

- 1. Flip 180 degrees vertically
- 2. Rotate 90 degrees clockwise

Summary: Examples of Linear Transformations

To compute the rotation of the vector \mathbf{x} by θ , multiply \mathbf{x} by the matrix

$$Rot_{\theta} = \begin{bmatrix} \cos\theta & -\sin\theta\\ \sin\theta & \cos\theta \end{bmatrix}$$
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$$proj_{[a_1,a_2]} = \begin{bmatrix} \frac{a_1^2}{a_1^2 + a_2^2} & \frac{a_1a_2}{a_1^2 + a_2^2} \\ \frac{a_1a_2}{a_1^2 + a_2^2} & \frac{a_2a_2}{a_1^2 + a_2^2} \end{bmatrix}$$

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To compute the reflection of the vector **x** across the line through the origin that makes an angle of ϕ with the x-axis, multiply **x** by the matrix

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Theorem

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Extended Theorem

Suppose T is a linear transformation that transforms vectors of \mathbb{R}^n into vectors of \mathbb{R}^m . If e_1, \ldots, e_n is the standard basis of \mathbb{R}^n , then:

$$T\left(\begin{bmatrix}x_1\\x_2\\\vdots\\x_n\end{bmatrix}\right) = \begin{bmatrix}|&|&&|\\T(e_1) \quad T(e_2) \quad \cdots \quad T(e_n)\\|&|&&|\end{bmatrix} \begin{bmatrix}x_1\\x_2\\\vdots\\x_n\end{bmatrix}$$



$$\begin{cases} \begin{bmatrix} 1\\0\\0 \end{bmatrix}, \begin{bmatrix} 0\\1\\0 \end{bmatrix}, \begin{bmatrix} 0\\0\\1 \end{bmatrix} \end{cases}$$

$$T\left(\begin{bmatrix} 1\\0\\0 \end{bmatrix} \right) = \begin{bmatrix} 1\\1\\1 \end{bmatrix}, T\left(\begin{bmatrix} 0\\1\\0 \end{bmatrix} \right) = \begin{bmatrix} 2\\2\\2 \end{bmatrix}, T\left(\begin{bmatrix} 0\\0\\1 \end{bmatrix} \right) = \begin{bmatrix} 3\\3\\3 \end{bmatrix}$$

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$$T\left(\begin{bmatrix} 1\\0\\0\\1 \end{bmatrix} \right) = \begin{bmatrix} 1\\1\\1 \end{bmatrix}, T\left(\begin{bmatrix} 0\\1\\0\\1 \end{bmatrix} \right) = \begin{bmatrix} 2\\2\\2 \end{bmatrix}, T\left(\begin{bmatrix} 0\\0\\1\\1 \end{bmatrix} \right) = \begin{bmatrix} 3\\3\\3 \end{bmatrix}$$
$$T\left(\begin{bmatrix} x\\y\\z \end{bmatrix} \right) = x \begin{bmatrix} 1\\1\\1\\1 \end{bmatrix} + y \begin{bmatrix} 2\\2\\2 \end{bmatrix} + z \begin{bmatrix} 3\\3\\3\\3 \end{bmatrix} = \begin{bmatrix} 1 & 2 & 3\\1 & 2 & 3\\1 & 2 & 3 \end{bmatrix} \begin{bmatrix} x\\y\\z \end{bmatrix}$$

 $T: \mathbb{R}^n \to \mathbb{R}^n$ linear

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Standard basis of \mathbb{R}^n :

$$\left\{e_{1} = \begin{bmatrix}1\\0\\\vdots\\0\end{bmatrix}, e_{2} = \begin{bmatrix}0\\1\\\vdots\\0\end{bmatrix}, \dots, e_{n} = \begin{bmatrix}0\\0\\\vdots\\1\end{bmatrix}\right\}$$

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Suppose a linear transformation T from \mathbb{R}^2 to \mathbb{R}^2 has the following properties:

$$T\left(\begin{bmatrix} 1\\0 \end{bmatrix} \right) = \begin{bmatrix} 1\\2 \\ \end{bmatrix} \\ T\left(\begin{bmatrix} 0\\1 \end{bmatrix} \right) = \begin{bmatrix} 7\\7 \end{bmatrix}$$

Give a matrix A so that T(x) = Ax for every vector x in \mathbb{R}^2 .

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Suppose T is a transformation from \mathbb{R}^2 to \mathbb{R}^3 , where T(x) = Ax for the matrix

$$A = \begin{bmatrix} 1 & 2 \\ 3 & 4 \\ 5 & 6 \end{bmatrix}$$

Which vector
$$x = \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$$
 has $T(x) = \begin{bmatrix} 4 \\ 10 \\ 16 \end{bmatrix}$?

Which vector
$$y = \begin{bmatrix} y_1 \\ y_2 \end{bmatrix}$$
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Characterize vectors that can come out ot T.

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•Fixed probability $p_{i,j}$ of moving to state *i* if you are in state *j*.

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Examples: https://en.wikipedia.org/wiki/Random_walk model Brownian Motion (Wiener process)

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An ideal penguin has three states: sleeping, fishing, and playing. It is observed once per hour.

from to	sleeping	fishing	playing	
sleeping	.5	.7	.4	
fishing	.25	0	.3	
playing	.25	.3	.3	
	5	1		

Sleeping: https://pixabay.com/en/penguin-linux-sleeping-animal-159784/ Fishing: By Mimooh (Own work), via Wikimedia Commons Playing: By Silvermoonlight217 http://silvermoonlight217.deviantart.com/art/Penguin-Sledding-262107547

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from	clooping	fiching	nlaving	
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Let x_n be the vector describing the probability that the penguin is sleeping/fishing/playing after n hours.

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Random Walks

In general:

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P: "transition matrix"



Rob, https://www.flickr.com/photos/rh1985/22218233156

from to	Left ground	Rope	Right ground
Left ground			
Rope			
Right ground			

from to	Left ground	Rope	Right ground
Left ground	1		
Rope			
Right ground			

from to	Left ground	Rope	Right ground
Left ground	1		
Rope	0		
Right ground			
from to	Left ground	Rope	Right ground
--------------	-------------	------	--------------
Left ground	1		
Rope	0		
Right ground	0		

from to	Left ground	Rope	Right ground
Left ground	1	0.05	
Rope	0		
Right ground	0		

from to	Left ground	Rope	Right ground
Left ground	1	0.05	
Rope	0	0.94	
Right ground	0		

from to	Left ground	Rope	Right ground
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-			
Rope	0	0.94	
Right ground	0	0.01	
Night ground	0	0.01	

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Suppose you are learning to walk on a tight rope, but you are not very good yet. With every step you take, your chances of falling to the right are 1%, and your changes of falling to the left are 5%, because of an old math-related injury that causes you to lean left when you're scared. When you fall, you stay on the ground.

from to	Left ground	Rope	Right ground
Left ground	1	0.05	0
Rope	0	0.94	0
Right ground	0	0.01	1

Where are you after 100 steps?

Random Walk Example: Error Messages

Suppose you are using a buggy program. You start up without a problem.

- If you have never encountered an error message, your odds of encountering an error message with your next click are 0.01.
- If you have already encountered exactly one error message, your odds of encountering a second on your next click are 0.05.
- If you have encountered two error messages, the odds of encountering a third on your next click are 0.1.
- After the third error message, you uninstall the program.

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from to	0	1	2	3	и
0	.99	0	0	0	0
1	.01	.95	0	0	0
2	0	.05	.9	0	0
3	0	0	.1	0	0
и	0	0	0	1	1

Transpose: rows \leftrightarrow columns.

$$A = \begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \end{bmatrix} \qquad A^{T} = \begin{bmatrix} 1 & 4 \\ 2 & 5 \\ 3 & 6 \end{bmatrix}$$

Ξ.

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$$AB = \begin{bmatrix} 6 & 12 & 18 \\ 15 & 30 & 45 \end{bmatrix} \qquad BA = DNE$$

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$$B^{T}A^{T} = \begin{bmatrix} 6 & 15 \\ 12 & 30 \\ 18 & 45 \end{bmatrix} \qquad AB = (B^{T}A^{T})$$

Previous example of noncommutativity of matrix multiplication:

$$\begin{bmatrix} 1 & 2 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} 7 & 5 \\ 3 & 0 \end{bmatrix} = \begin{bmatrix} 13 & 5 \\ 0 & 0 \end{bmatrix}$$
$$\begin{bmatrix} 7 & 5 \\ 3 & 0 \end{bmatrix} \begin{bmatrix} 1 & 2 \\ 0 & 0 \end{bmatrix} = \begin{bmatrix} 7 & 14 \\ 3 & 6 \end{bmatrix}$$

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$$\begin{bmatrix} 7 & 3 \\ 5 & 0 \end{bmatrix} \begin{bmatrix} 1 & 0 \\ 2 & 0 \end{bmatrix} = \begin{bmatrix} 13 & 0 \\ 5 & 0 \end{bmatrix}$$

Transpose and Dot Product

$$\mathbf{y} \cdot (A\mathbf{x}) = (A^T \mathbf{y}) \cdot \mathbf{x}$$

where A is an *m*-by-*n* matrix, $\mathbf{x} \in \mathbb{R}^n$ and $\mathbf{y} \in \mathbb{R}^m$.

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$$\begin{bmatrix} 1\\2\\3 \end{bmatrix} \cdot \left(\begin{bmatrix} 1 & 0\\0 & 1\\-1 & 1 \end{bmatrix} \begin{bmatrix} 8\\9 \end{bmatrix} \right) = \begin{bmatrix} 1\\2\\3 \end{bmatrix} \cdot \begin{bmatrix} 8\\9\\1 \end{bmatrix} = 8 + 18 + 3 = 29$$
$$\begin{bmatrix} 1\\0 & 1 & 1 \end{bmatrix} \begin{bmatrix} 1\\2\\3 \end{bmatrix} \right) \cdot \begin{bmatrix} 8\\9 \end{bmatrix} = \begin{bmatrix} -2\\5 \end{bmatrix} \cdot \begin{bmatrix} 8\\9 \end{bmatrix} = -16 + 45 = 29$$

Summary

- Transpose swaps rows and columns
- $AB = (B^T A^T)^T$
- $\mathbf{y} \cdot (A\mathbf{x}) = (A^T \mathbf{y}) \cdot \mathbf{x}$

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$$(A^T)^T = A$$

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$$\left(\left(\left(\left(A^{T}\right)^{T}\right)^{T}\right)^{T}\right)^{T} = A$$

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