

## Math 223, lecture 21

$$\begin{pmatrix} 1 & 2 \\ 3 & 4 \end{pmatrix} \quad \begin{pmatrix} 1 & 2 \\ 3 & 4 \end{pmatrix} \quad (13 \ 24)$$

$$\begin{pmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{pmatrix} \rightarrow \begin{pmatrix} 1 & 4 & 7 \\ 2 & 5 & 6 \\ 3 & 8 & 9 \end{pmatrix} \quad \begin{pmatrix} 1 & 3 \\ 2 & 4 \end{pmatrix}$$

$$\begin{vmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{vmatrix} = 1 \begin{vmatrix} 5 & 6 \\ 8 & 9 \end{vmatrix} - 2 \begin{vmatrix} 4 & 6 \\ 7 & 8 \end{vmatrix} + 3 \begin{vmatrix} 4 & 5 \\ 7 & 8 \end{vmatrix}$$

$$\begin{vmatrix} 1 & 4 & 7 \\ 2 & 5 & 6 \\ 3 & 8 & 9 \end{vmatrix} = 1 \begin{vmatrix} 5 & 6 \\ 8 & 9 \end{vmatrix} - 2 \begin{vmatrix} 4 & 7 \\ 8 & 9 \end{vmatrix} + 3 \begin{vmatrix} 4 & 7 \\ 5 & 6 \end{vmatrix}$$

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Next section: Eigenvalues & Eigenvectors

Preliminary point: change of basis and similarity.

Let  $T$  be a linear map  $T: V \rightarrow V$ .

Fix a basis  $\{v_i\}_{i=1}^n \subset V$ . Then the matrix of  $T$  in basis  $v_i$  is determined by

$$T v_j = \sum_{i=1}^n a_{ij} v_i$$

let  $\{u_k\}_{k=1}^n \subset V$  be another basis.

Then  $T$  has a matrix wrt <sup>this</sup> basis too.

How are they related?

say the matrices are

$$T v_j = \sum_i a_{ij} v_i$$

$$T u_\ell = \sum_k b_{k\ell} v_k$$

expand  $v_i = \sum_k s_{ki} u_k$  (matrix of map  $\{u_i = v_i \text{ in } \mathbb{R}^n\}$  basis)

$$\text{then } \sum_\ell s_{\ell j} T u_\ell = \sum_k \left( \sum_i s_{ki} a_{ij} \right) v_k$$

~~sum~~ multiply by  $(s^{-1})_{jm}$  and sum

$$\sum ( \sum s_{oi} s^{-1}_{im} ) T u_\ell$$

$$\begin{aligned}
 & \left( \begin{array}{c} \ell \\ \vdots \\ j \\ \vdots \\ m \end{array} \right) = \sum_k \left( \sum_i \sum_j S_{ki} a_{ij} S_{jm}^{-1} \right) \underline{u}_k \\
 & \Rightarrow \sum_\ell \delta_{\ell m} T \underline{u}_\ell = T \underline{u}_m
 \end{aligned}$$

$$\Rightarrow T \underline{u}_m = \sum_k \left( \sum_{ij} S_{ki} a_{ij} S_{jm}^{-1} \right) \underline{u}_k$$

$$\Rightarrow T \underline{u}_m = \sum_k b_{km} \underline{u}_k$$

$$\Rightarrow B = S A S^{-1}$$

This is called 'change of basis.

If  $A =$  matrix of  $T$  in basis  $\{ \underline{u}_i \}$

$\{ \underline{u}_k \}$  new basis,

Matrix of  $T$  in basis  $\{ \underline{u}_k \} = S A S^{-1}$

or  $(S^{-1})^{-1} A S^{-1}$ , where

Columns of  $S =$  coeffs of  $\underline{v}_j$  in basis  $\{ \underline{u}_k \}$

columns of  $S^{-1}$  = coeff of  $u_i$  in  $L_i$ 's  $\{L_i\}$

E.g.: start with basis  $\left\{ \begin{pmatrix} 1 \\ 0 \end{pmatrix}, \begin{pmatrix} 0 \\ 1 \end{pmatrix} \right\}$

linear map with matrix  $A = \begin{pmatrix} 26 & -18 \\ 36 & -28 \end{pmatrix}$

try basis  $\left\{ \begin{pmatrix} 3 \\ 4 \end{pmatrix}, \begin{pmatrix} 2 \\ 3 \end{pmatrix} \right\}$  instead

$$\begin{pmatrix} 3 \\ 4 \end{pmatrix} = 3 \begin{pmatrix} 1 \\ 0 \end{pmatrix} + 4 \begin{pmatrix} 0 \\ 1 \end{pmatrix}, \quad \begin{pmatrix} 2 \\ 3 \end{pmatrix} = 2 \begin{pmatrix} 1 \\ 0 \end{pmatrix} + 3 \begin{pmatrix} 0 \\ 1 \end{pmatrix}$$

What is the matrix of the linear map in  $\mathbb{R}$  new basis? let  $S = \begin{pmatrix} 3 & 2 \\ 4 & 3 \end{pmatrix}$

① Using formula above, it is

$$\begin{pmatrix} 3 & -2 \\ -4 & 3 \end{pmatrix} \begin{pmatrix} 26 & -18 \\ 36 & -28 \end{pmatrix} \begin{pmatrix} 3 & 2 \\ 4 & 3 \end{pmatrix} \leftarrow S$$

$$\begin{array}{c} \uparrow \quad \uparrow \\ \quad S^{-1} \end{array} \quad \begin{array}{c} \uparrow \quad \uparrow \\ \text{cols = new basis in terms} \\ \text{of old} \end{array}$$

$$3 \begin{pmatrix} 3 \\ 4 \end{pmatrix} - 4 \begin{pmatrix} 2 \\ 3 \end{pmatrix} = \begin{pmatrix} 1 \\ 0 \end{pmatrix}$$

$$-2 \begin{pmatrix} 3 \\ 4 \end{pmatrix} + 3 \begin{pmatrix} 2 \\ 3 \end{pmatrix} = \begin{pmatrix} 0 \\ 1 \end{pmatrix}$$

$$= \begin{pmatrix} 2 & 0 \\ 0 & -1 \end{pmatrix}$$

$$\sim \dots \quad \dots \quad \dots \quad \dots \quad \dots$$

(2) Directly:  $\begin{pmatrix} 26 & -18 \\ 36 & -25 \end{pmatrix} \begin{pmatrix} 2 \\ 3 \end{pmatrix} = \begin{pmatrix} 4 \\ 8 \end{pmatrix} = 2 \begin{pmatrix} 2 \\ 4 \end{pmatrix}$

$$\begin{pmatrix} 26 & -18 \\ 36 & -25 \end{pmatrix} \begin{pmatrix} 2 \\ 3 \end{pmatrix} = \begin{pmatrix} -2 \\ -3 \end{pmatrix} = - \begin{pmatrix} 2 \\ 3 \end{pmatrix}$$

so matrix is  $\begin{pmatrix} 2 & \\ & -1 \end{pmatrix}$ .

What is the matrix of  $(2A)^{1000}$ ? it is  $A^{1000}$ .

In basis  $\left\{ \begin{pmatrix} 3 \\ 4 \end{pmatrix}, \begin{pmatrix} 2 \\ 3 \end{pmatrix} \right\}$ , the matrix is  $\begin{pmatrix} 2^{1000} & \\ & (-1)^{1000} \end{pmatrix}$   
 $= \begin{pmatrix} 2^{1000} & \\ & 1 \end{pmatrix}$ .

so in the basis  $\begin{pmatrix} 1 \\ 0 \end{pmatrix}, \begin{pmatrix} 0 \\ 1 \end{pmatrix}$  it is

$$S \begin{pmatrix} 2^{1000} & \\ & 1 \end{pmatrix} S^{-1} \quad (\text{because we change basis the other way})$$

$$= \begin{pmatrix} 3 & 2 \\ 4 & 3 \end{pmatrix} \begin{pmatrix} 2^{1000} & \\ & 1 \end{pmatrix} \begin{pmatrix} 3 & -2 \\ 4 & 3 \end{pmatrix}$$

Different way:  $A = S^{-1} \begin{pmatrix} 2 & \\ & -1 \end{pmatrix} S$

$$A^{1000} = \underbrace{(S^{-1} D S)}_{S^{-1} D S} \underbrace{(S^{-1} D S)}_{S^{-1} D S} \underbrace{(S^{-1} D S)}_{S^{-1} D S} \underbrace{(S^{-1} D S)}_{S^{-1} D S} \dots$$

$S S^{-1} = I$

$$= S^{-1} D^n S$$

Def: Two matrices / linear maps  $A, B: V \rightarrow V$  are similar if there is an invertible map  $S: V \rightarrow V$  s.t.

$$B = S^{-1} A S.$$

just saw similar matrices represent same linear map in different basis

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Eigenvalues:

Diagonal matrices are "easy":

Call a linear map "diagonalizable" if it has a basis in which the matrix is diagonal

(a matrix is diagonalizable if it's similar to a diagonal matrix)

Important tool in linear algebra:

"diagonalization"

= finding a basis (if it exists) where

a linear map/matrix is diagonal'

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Q: What can the matrix of  $T: V \rightarrow V$  be?

choose a basis  $\{v_i\} \subset V$  "source",

use  $\{w_i\} \subset V$  as basis of "image".

$A =$  matrix of  $T$  wrt  $\{v_i\}, \{v_i\}$

$AS =$  " " " "  $\{v_i\}, \{w_i\}$

$S^{-1}AS =$  " " " "  $\{w_i\}, \{w_i\}$

(for  $AB$  to be matrix of  $XY$   
need <sup>same</sup> basis ~~used~~ for target of  $Y$ , source of  $X$ )

$\psi: U \rightarrow V, \quad \chi: V \rightarrow W.$

later:  $\begin{pmatrix} 1 & 1 \\ 0 & 1 \end{pmatrix}$  not similar to a diagonal matrix

$$\begin{pmatrix} 1 & x \\ 0 & 1 \end{pmatrix} \begin{pmatrix} 1 & y \\ 0 & 1 \end{pmatrix} = \begin{pmatrix} 1 & x+y \\ 0 & 1 \end{pmatrix} \text{ so } \begin{pmatrix} 1 & x \\ 0 & 1 \end{pmatrix}^{-1} = \begin{pmatrix} 1 & -x \\ 0 & 1 \end{pmatrix}.$$