Lecture 16

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March 10, 2003

1 Image and kernel

Last lecture we studied image and kernel of a linear function. Now we will prove one of the properties of image and kernel. First let's consider kernel.

Let $f: V \to U$ be a linear function, and let its kernel be Ker f — set of all elements v from V which map to **0**. Then we can state the following properties of it.

Existence of zero. The zero vector **0** belongs to kernel of f, since $f(\mathbf{0}) = \mathbf{0}$ — maps to **0**, so **0** is in kernel.

Summation. Let vectors v and u belong to kernel, so, f(v) = 0 and f(u) = 0. Then

$$f(v+u) = f(v) + f(u) = \mathbf{0},$$

and thus u + v belongs to Ker f.

Multiplication by a scalar. Let vector v belongs to the kernel of f. Then we know that f(v) = 0. Now for any constant k we have:

$$f(kv) = kf(v) = k \cdot \mathbf{0} = \mathbf{0},$$

thus kv belongs to Ker f.

So, we proved the following theorem:

Theorem 1.1. The kernel of linear function $f: V \to U$ is a vector subspace in V.

Example 1.2. Consider the projection function f(x, y, z) = (x, y, 0). It's kernel consists of vectors of the form (0, 0, c) for any constant c. Geometrically speaking, this is a z-axis in the 3-dimensional space. This is a vector subspace.

Now let's consider the image. Let $f: V \to U$ be a linear function, and it's image Im f is the set of all vectors from U where we can get by applying a function to vectors from V. We'll state some properties of it.

Existence of zero. The zero vector is in Im f since by taking $f(\mathbf{0})$ we can get to $\mathbf{0}$: $f(\mathbf{0}) = \mathbf{0}$.

Addition. Let u_1 and u_2 be elements from the image of f, so there exist v_1 and v_2 from V such that $f(v_1) = u_1$ and $f(v_2) = u_2$. Now we can consider the element $v_1 + v_2$ from V. We have:

$$f(v_1 + v_2) = f(v_1) + f(v_2) = u_1 + u_2,$$

and thus $u_1 + u_2$ belongs to Im f.

Multiplication by a scalar. Let u be a vector from Im f. Then there exists a vector v from V such that f(v) = u. So, let's consider an element kv for any constant k. We have:

$$f(kv) = kf(v) = ku,$$

thus ku belongs to Im f.

As for the kernel, we proved the following theorem:

Theorem 1.3. The image of a linear function $f: V \to U$ is a vector subspace in U.

Example 1.4. Consider the projection function f(x, y, z) = (x, y, 0). It's image consists of vectors of the form (x, y, 0) for all $x, y \in \mathbb{R}$. Geometrically speaking, this is an xy-plane in the 3-dimensional space. This is a vector subspace.

In order to continue studies of image and kernel, we would like to know more about linear functions.

2 Matrix of a linear function

When we studied linear function for the first time we considered the following example. If A is an $m \times n$ matrix, then we can define a linear function $F_A : \mathbb{R}^n \to \mathbb{R}^m$ by the following formula: $F_A(x) = Ax$ for any vector $x \in \mathbb{R}^n$. In this part we can see, that it is one of the general cases of linear functions.

Let's consider any linear function $f: V \to W$. Let vectors e_1, e_2, \ldots, e_n form a basis in the space V. And let we know the values $f(e_1), f(e_2), \ldots, f(e_n)$. Then we can compute the function f for any vector from V using only these given values. To show it let's note, that is e_i 's form a basis, then any vector v from V can be represented as a linear combination of them:

$$v = a_1e_1 + a_2e_2 + \dots + a_ne_n.$$

Now let's show how to compute the value f(v):

$$f(v) = f(a_1e_1 + a_2e_2 + \dots + a_ne_n)$$

= $f(a_1e_1) + f(a_2e_2) + \dots + f(a_ne_n)$
= $a_1f(e_1) + a_2f(e_2) + \dots + a_nf(e_n).$

So as we stated, function f can be computed for any vector v is we know its values on basis vectors.

Example 2.1. Let's consider \mathbb{R}^3 and a standard basis $e_1 = (1, 0, 0), e_2 = (0, 1, 0), and e_3 = (0, 0, 1)$. For projection function f(x, y, z) = (x, y, 0) we have:

$$f(1,0,0) = (1,0,0)$$

$$f(0,1,0) = (0,1,0)$$

$$f(0,0,1) = (0,0,0)$$

So, for any vector v = (a, b, c) = a(1, 0, 0) + b(0, 1, 0) + c(0, 0, 1) one can compute f:

$$f(v) = af(1,0,0) + bf(0,1,0) + cf(0,0,1)$$

= $a(1,0,0) + b(0,1,0) + c(0,0,0)$
= $(a,b,0).$

Now we'll make a trick: we'll write the coordinates of $f(e_1), f(e_2), \ldots, f(e_n)$ as columns of matrix:

$$A_{f} = \begin{pmatrix} \vdots & \vdots & \vdots \\ \vdots & \vdots & \vdots \\ f(e_{1}) & f(e_{2}) & \dots & f(e_{n}) \\ \vdots & \vdots & \vdots \\ \vdots & \vdots & \vdots \end{pmatrix}$$

This matrix is called a **matrix of a linear function**. Now we can compute the value of f(x) for any vector x by writing coordinates of x in column, and multiplying the matrix A_f by vector-column x.

Example 2.2. For projection function f(x, y, z) = (x, y, 0) the matrix is

$$A_f = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 0 \end{pmatrix}$$

For example, to compute f(1,2,3) we can multiply A_f by $\begin{pmatrix} 1\\ 2\\ 3 \end{pmatrix}$:

$$A_f x = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 0 \end{pmatrix} \begin{pmatrix} 1 \\ 2 \\ 3 \end{pmatrix} = \begin{pmatrix} 1 \\ 2 \\ 0 \end{pmatrix}$$

Example 2.3. Now let's consider the function of taking a derivative in the space \mathbb{P}_2 : $D(at^2 + bt + c) = 2at + b$. Let's take the standard basis in the space of polynomials \mathbb{P}_2 and compute values of function on basis vectors:

- $e_1 = t^2$, and $D(e_1) = D(t^2) = 2t$. The coordinates are (0, 2, 0) since it is equal to $0t^2 + 2t + 0$.
- $e_2 = t$, and $D(e_2) = D(t) = 1$. The coordinates are (0, 0, 1) since it is equal to $0t^2 + 0t + 1$.
- $e_3 = 1$, and $D(e_3) = D(1) = 0$. The coordinates are (0, 0, 0) since it is equal to $0t^2 + 0t + 0$.

So, the matrix is

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

For example, let's take a derivative of $3t^2+5t+7$. We'll write this polynomial as a column-vector $\begin{pmatrix} 3\\5 \end{pmatrix}$ and multiply A by it:

 $\begin{pmatrix} 3\\5\\7 \end{pmatrix}, and multiply A_D by it:$

$$\begin{pmatrix} 0 & 0 & 0 \\ 2 & 0 & 0 \\ 0 & 1 & 0 \end{pmatrix} \begin{pmatrix} 3 \\ 5 \\ 7 \end{pmatrix} = \begin{pmatrix} 0 \\ 6 \\ 5 \end{pmatrix}$$

So, the derivative of this polynomial 6t + 5.

2.1 Proof

Let's prove that if a matrix A_f is constructed using the method provided here, then

$$f(x) = A_f x.$$

Proof. Let's take any vector $x = (x_1, x_2, \ldots, x_n) = x_1e_1 + x_2e_2 + \cdots + x_ne_n$. Since we have that

$$f(e_j) = (a_{1j}, a_{2j}, \dots, a_{mj})$$

-j-th column of the matrix A, then

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

= $x_1(a_{11}, a_{21}, \dots, a_{m1}) + \dots + x_n(a_{1n}, a_{2n}, \dots, a_{mn})$
= $(a_{11}x_1 + a_{12}x_2 + \dots + a_{1n}x_n, \dots, a_{m1}x_1 + a_{m2}x_2 + \dots + a_{mn}x_n)$
= $(\sum_j a_{1j}x_j, \sum_j a_{2j}x_j, \dots, \sum_j a_{mj}x_j).$

Comparing this with the formal definition of matrix multiplication, we get that

$$f(x) = A_f x.$$