

数学背景知识: 线性代数

陈仁杰

中国科学技术大学

Vector Spaces

Vectors



Vectors are arrows in space

Classically: 2 or 3 dim. Euclidean space



"Adding" Vectors: concatenation

Vector Operations 2.0 · **v** 1.5 · **v** V -1.0 · **v**

Scalar Multiplication:

Scaling vectors (incl. mirroring)

You can combine it…



Linear Combinations:

This is basically all you can do.

$$\boldsymbol{r} = \sum_{i=1}^n \lambda_i \boldsymbol{v}_i$$

Vector Spaces

- Definition: A *vector space* over a field F (e.g. \mathbb{R}) is a set V together with two operations
 - Addition of vectors u = v + w
 - Multiplication with scalars $w = \lambda v$ such that
 - 1. $\forall u, v, w \in V: (u + v) + w = u + (v + w)$
 - 2. $\forall u, v \in V: u + v = v + u$
 - 3. $\exists \mathbf{0}_V \in V : \forall v \in V : v + \mathbf{0}_V = v$
 - 4. $\forall \boldsymbol{v} \in V : \exists \boldsymbol{w} \in V : \boldsymbol{v} + \boldsymbol{w} = \boldsymbol{0}_V$



- 5. $\forall \boldsymbol{v} \in V, \lambda, \mu \in F: \lambda(\mu \boldsymbol{v}) = (\lambda \mu) \boldsymbol{v}$
- 6. for $1_F \in F: \forall v \in V: 1_F v = v$
- 7. $\forall \lambda \in F : \forall v, w \in V : \lambda(v + w) = \lambda v + \lambda w$
- 8. $\forall \lambda, \mu \in F, v \in V: (\lambda + \mu)v = \lambda v + \mu v$

The multiplication is compatible with the addition

Vector spaces

Subspaces

- A non-empty subset $W \subset V$ is a *subspace* if W is a vector space (w.r.t the induced addition and scalar multiplication).
- Only need to check if the addition and scalar multiplication are closed. $v, w \in W \qquad \Rightarrow v + w \in W$ $v \in W, \lambda \in F \qquad \Rightarrow \lambda v = W$
- What are the subspaces of \mathbb{R}^3 ?

Examples Spaces

• Function spaces:

- Space of all functions $f : \mathbb{R} \to \mathbb{R}$
- Addition: (f + g)(x) = f(x) + g(x)
- Scalar multiplication: $(\lambda f)(x) = \lambda f(x)$
- Check the definition



Examples Spaces

• Function spaces:

- Domains and codomain need to be $\ensuremath{\mathbb{R}}$
- For example: space of all functions $f: [0,1]^5 \to \mathbb{R}^8$
- Codomain must be a vector space (Why?)



Examples of Subspaces

Continuous / differentiable functions

- The continuous / differentiable functions form a subspace of the space of all functions $f: D \subset \mathbb{R}^m \to \mathbb{R}^n$
- Why?

Polynomials

- The polynomials form a subspace of the space of functions $f: \mathbb{R} \to \mathbb{R}$
- The polynomials of degree $\leq n$ again form a subspace
- Adding polynomials

$$\sum_{i=1}^{n} a_i x^i + \sum_{i=1}^{n} b_i x^i = \sum_{i=1}^{n} (a_i + b_i) x^i$$

Constructing Spaces

Linear Span

- The *linear span* of a subset $S \subset V$ is the "smallest subspace" of V that contains S
- What does that mean?
 - For any subspace W such that $S \subset W \subset V$, we have $span(S) \subset W$
- Construction: Any $v \in span(S)$ is a finite linear combination of elements of S

$$v = \sum_{i=1}^{n} \lambda_i s^i$$

Spanning set

• A subset $S \subset V$ is a *spanning set* of V if span(S) = V

Vector spaces

• Linear independence

• A subset $S \subset V$ is *linearly independent* if no vector of S is a finite linear combination of the other vectors of S

• Basis

• A *basis* of a vector space is a linearly independent spanning set.

Dimension

• Lemma

• If V has a finite basis of n elements, then all bases of V have n elements

Dimension

- If *V* has a finite basis, then the dimension of *V* is the number of elements of the basis
- If V has no finite basis, then the dimension of V is infinite

Examples

- Polynomials of degree $\leq n$
 - A basis? What is the dimension? Solution:
 - An example of a basis is $\{1, x, x^2, ..., x^n\}$
 - Dimension is n + 1

Space of all polynomials

- A basis? What is the dimension? Solution:
- An example of a basis is $\{1, x, x^2, ...\}$
- Dimension is infinite

Finite dimensional vector spaces

Vector spaces

- Any finite-dim., real vector space is isomorphic to \mathbb{R}^n
 - Array of numbers
 - Behave like arrows in a flat (Euclidean) geometry
- Proof:
 - Construct basis
 - Represent as span of basis vectors

Isomorphism is not unique, since we can choose different bases

Another Example of a Vector Space

Representation of a triangle mesh in \mathbb{R}^3

- Vertices : a finite set $\{v_1, \dots, v_n\}$ of points in \mathbb{R}^3
- Faces: a list of triplets, e.g. {{2,34,7}, ..., {14,7,5}}

Number of Vertices		34835		
Index	Х	Y	Z	
□ 0	-0.0378297	0.12794	0.00447467	:≲
□ 1	-0.0447794	0.128887	0.00190497	:≲
□ 2	-0.0680095	0.151244	0.0371953	-3
□ 3	-0.00228741	0.13015	0.0232201	-3
↓ □ 4	-0.0226054	0.126675	0.00715587	-3
Center		0.0	0.0 0.0	
Number of Elements				
Number of E	lements	69473		
Number of E Vertices per	lements Element	69473 3		
Number of E Vertices per Index	ilements Element 0	69473 3 1	2	
Number of E Vertices per Index	Elements Element 0 10645	69473 3 1 10769	2	ŝ
Number of E Vertices per Index 1640	Elements 0 10645 10644	69473 3 1 10769 10645	2 10768 10768	83 83 83
Number of E Vertices per Index Index Index Index Index Index Index Index Index Index Index	Elements Element 0 10645 10644 780	69473 3 10769 10645 10996	2 10768 10768 10992	65 65 65 65
Number of E Vertices per Index 1640 1640 1640 1640	Elements Element 0 10645 10644 780 9978	69473 3 10769 10645 10996 9765	2 10768 10768 10992 8572	87 87 87 87 87 87 87 87 87 87 87 87 87 8



Another Example of a Vector Space

• Shape space

- Vary the vertices, but keep the face list fixed
- Is isomorphic to \mathbb{R}^{3n}

Definition

- A map $L: V \rightarrow W$ between vector spaces V, W is linear if
 - $\forall v_1, v_2 \in V$: $L(v_1 + v_2) = L(v_1) + L(v_2)$
 - $\forall v \in V, \lambda \in F$: $L(\lambda v) = \lambda L(v)$

This means that L is compatible with the linear structure of V and W

Definition

- A map $L: V \rightarrow W$ between vector spaces V, W is linear if
 - $\forall v_1, v_2 \in V$: $L(v_1 + v_2) = L(v_1) + L(v_2)$
 - $\forall v \in V, \lambda \in F$: $L(\lambda v) = \lambda L(v)$

Some properties

- $L(0_V) = 0_W$
- Proof: $L(0_V) = L(0 \ 0_v) = 0L(0_V) = 0_W$

Definition

- A map $L: V \to W$ between vector spaces V, W is linear if
 - $\forall v_1, v_2 \in V$: $L(v_1 + v_2) = L(v_1) + L(v_2)$
 - $\forall v \in V, \lambda \in F$: $L(\lambda v) = \lambda L(v)$

Some properties

- The image L(V) is a subspace of W
- Proof: Show addition and scalar multiplication is closed

 $L(v_1) + L(v_2) = L(v_1 + v_2) \in W$ $\lambda L(v) = L(\lambda v) \in W$

Definition

- A map $L: V \rightarrow W$ between vector spaces V, W is linear if
 - $\forall v_1, v_2 \in V$: $L(v_1 + v_2) = L(v_1) + L(v_2)$
 - $\forall v \in V, \lambda \in F$: $L(\lambda v) = \lambda L(v)$

Some properties

- The set of linear maps from *V* to *W* forms a **subspace** of the space of all functions
- Proof: If L, \tilde{L} are linear, then $L + \tilde{L}$ is linear If L is linear, then λL is linear

Linear Map Representation

Construction

- A linear map $L: V \to W$ is uniquely determined if we specify the image of each basis vector of a basis of V
- Proof: We have $v = \sum_{j} \alpha_{j} v_{j}$, hence $L(v) = L\left(\sum_{j} \alpha_{j} v_{j}\right) = \sum_{j} \alpha_{j} L(v_{j})$

Matrix Representation

- Let V and W be vector spaces with respective bases $v = (v_1, v_2, ..., v_n)$ and $w = (w_1, w_2, ..., w_m)$
- Suppose $L: V \to W$ is a linear mapping, such that $L(v_1) = a_{11}w_1 + a_{21}w_2 + \dots + a_{m1}w_m$

 $L(v_n) = a_{1n}w_1 + a_{2n}w_2 + \dots + a_{mn}w_m$

• The matrix representation of L w.r.t. the basis v and w is

$$A = \begin{pmatrix} a_{11} & \cdots & a_{1n} \\ \vdots & \ddots & \vdots \\ a_{m1} & \cdots & a_{mn} \end{pmatrix}$$

The j^{th} -column of A is formed by the coefficients of $L(v_j)$

Example

- $L: \mathbb{R}^2 \to \mathbb{R}^3$, s. t. $(x, y) \to (x + 3y, 2x + 5y, 7x + 9y)$
- Find the matrix representation of L w.r.t the standard bases of \mathbb{R}^2 and \mathbb{R}^3
- Answer: L(1,0) = (1,2,7), L(0,1) = (3,5,9), hence the matrix of L, w.r.t the standard bases is the 3×2 matrix

$$\begin{pmatrix} 1 & 3 \\ 2 & 5 \\ 7 & 9 \end{pmatrix}$$

Matrix Representation

Explicitely

• The coefficients α_j and β_i are related by $\beta_i = \sum_j a_{ij} \alpha_j$

$$L(v) = L\left(\sum_{j} \alpha_{j} v_{j}\right) = \sum_{j} \alpha_{j} L(v_{j}) = \sum_{j} \alpha_{j} \sum_{i} \alpha_{ij} w_{i}$$
$$= \sum_{i} \left(\sum_{j} \alpha_{ij} \alpha_{j}\right) w_{i} = \sum_{i} \beta_{i} w_{i} = w$$

This can be written as a matrix-vector product

$$\begin{pmatrix} a_{11} & \cdots & a_{1n} \\ \vdots & \ddots & \vdots \\ a_{m1} & \cdots & a_{mn} \end{pmatrix} \begin{pmatrix} \alpha_1 \\ \vdots \\ \alpha_n \end{pmatrix} = \begin{pmatrix} \beta_1 \\ \vdots \\ \beta_m \end{pmatrix}$$

Example Matrices

Shearing

- Consider the standard basis of \mathbb{R}^2

A

- Matrix?
- First row

$$A\begin{pmatrix}1\\0\end{pmatrix} = \begin{pmatrix}1\\0\end{pmatrix}$$

 $A\begin{pmatrix}0\\1\end{pmatrix} = \begin{pmatrix}1.3\\1\end{pmatrix}$

• Second row



Example Matrices

Shearing

- Consider the standard basis of \mathbb{R}^2
 - Matrix?
 - First row

$$A\begin{pmatrix}1\\0\end{pmatrix} = \begin{pmatrix}1\\0\end{pmatrix}$$

 $A\begin{pmatrix}0\\1\end{pmatrix} = \begin{pmatrix}1.3\\1\end{pmatrix}$

• Second row



$$A = \begin{pmatrix} 1 & 1.3 \\ 0 & 1 \end{pmatrix}$$

Reminder: Properties of Matrices

Symmetric $\cdot A^T = A$

Orthogonal $A^T = A^{-1}$

Product is not commutive!

• Find an example with $AB \neq BA$

Product of symmetric matrices may not be symmetric

• Find an example

Product of orthogonal matrices *is* orthogonal $(AB)^T = B^T A^T = B^{-1} A^{-1} = (AB)^{-1}$

Example of Matrices

Rotation of the plane

- Linear?
- Consider standard basis of \mathbb{R}^2 Matrix?

 $(\cos \alpha - \sin \alpha)$ $(\sin \alpha - \cos \alpha)$



• Transposition reverse orientation of the rotation

 $\left(\begin{array}{c} \cos \alpha & \sin \alpha \\ -\sin \alpha & \cos \alpha \end{array} \right)$

Hence matrix is orthogonal $A^T = A^{-1}$

Examples of Linear Maps

Linear operators on a function space

Derivatives

• Differentiation maps functions to functions

$$\frac{\partial}{\partial x} : C^{i}(\mathbb{R}) \mapsto C^{i-1}(\mathbb{R})$$
$$f \mapsto \frac{\partial}{\partial x} f$$

Why is it linear?

• Basic rules of differentiation

$$\frac{\partial}{\partial x}(f+g) = \frac{\partial}{\partial x}f + \frac{\partial}{\partial x}g$$
 and $\frac{\partial}{\partial x}(\lambda f) = \lambda \frac{\partial}{\partial x}f$

Matrix Representation

Derivative on a space of polynomials

- Consider polynomials of degree ≤ 3 and the monomial basis
- What is the matrix representation of the derivative?
- Solution: Evaluate $\frac{\partial}{\partial x}$ on the basis

•
$$\frac{\partial}{\partial x} 1 = 0$$
, $\frac{\partial}{\partial x} x = 1$, $\frac{\partial}{\partial x} x^2 = 2x$, $\frac{\partial}{\partial x} x^3 = 3x^2$

Results are the columns of the matrix

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

Examples of Linear Maps

Integrals on $C^0([a, b])$

• Integration maps a continuous function to a number

$$I: C^{0}([a, b]) \mapsto \mathbb{R}$$
$$I(f) = \int_{a}^{b} f dx$$

• The map is linear:

$$\int_{a}^{b} (f+g)dx = \int_{a}^{b} fdx + \int_{a}^{b} gdx$$
$$\int_{a}^{b} \lambda fdx = \lambda \int_{a}^{b} fdx$$

Matrix Representation

Integrals on a space of polynomials

- Consider polynomials of degree≤ 3 over the interval [0,1] and the monomial basis.
- What is the matrix representation of the integral?
- Solution: Evaluate $\int_0^1 dx$ on the basis

$$\int_0^1 1 dx = 1, \qquad \int_0^1 x dx = \frac{1}{2}, \qquad \int_0^1 x^2 dx = \frac{1}{3}, \qquad \int_0^1 x^3 dx = \frac{1}{4}$$

Results are the columns of the matrix

$$\left(1 \quad \frac{1}{2} \quad \frac{1}{3} \quad \frac{1}{4}\right)$$

Matrix representation of *L*



• *M* maps e_i to $\Phi_B^{-1} \circ L \circ \Phi_A(e_i)$

• Basis transformation





Basis Transformations М \mathbb{R}^m \mathbb{R}^{n} Φ_A Φ_B S T W $\Phi_{ ilde{B}}$ $\Phi_{\tilde{A}}$ \mathbb{R}^{n} \mathbb{R}^{m} $\widetilde{M} = SMT^{-1}$

In the special case that V equals W:

