

MA-GY7033 Linear Algebra I

Deane Yang

Courant Institute of Mathematical Sciences
New York University

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Outline

1. Systems of Linear Equations

2. Linear Functions and Maps

Examples of Systems of Linear Equations

- ▶ The system

$$2x - 3y = 5$$

$$x + y = -1$$

$$3x + 5y = 0$$

can be written as

$$\begin{bmatrix} 2 & -3 \\ 1 & 1 \\ 3 & 5 \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} 5 \\ -1 \\ 0 \end{bmatrix}$$

- ▶ The system

$$x + y + z = 1$$

$$3y - 5z = 2$$

can be written as

$$\begin{bmatrix} 1 & 1 & 1 \\ 0 & 3 & -5 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 1 \\ 2 \end{bmatrix}$$

General System of Linear Equations

- ▶ A linear system

$$a_1^1 x^1 + \cdots + a_m^1 x^m = b^1$$

$$\vdots$$

$$a_1^n x^1 + \cdots + a_m^n x^m = b^n$$

- ▶ Can be written using vectors and a matrix as

$$\begin{bmatrix} a_1^1 & \cdots & a_m^1 \\ \vdots & & \vdots \\ a_1^n & \cdots & a_m^n \end{bmatrix} \begin{bmatrix} x^1 \\ \vdots \\ x^m \end{bmatrix} = \begin{bmatrix} b^1 \\ \vdots \\ b^n \end{bmatrix} \text{ or } Ax = b,$$

where

$$x = \begin{bmatrix} x^1 \\ \vdots \\ x^m \end{bmatrix} \in \mathbb{F}^m, \quad b = \begin{bmatrix} b^1 \\ \vdots \\ b^n \end{bmatrix} \in \mathbb{F}^n, \quad A = \begin{bmatrix} a_1^1 & \cdots & a_m^1 \\ \vdots & & \vdots \\ a_1^n & \cdots & a_m^n \end{bmatrix} \in \mathcal{M}_{n \times m}$$

- ▶ This is a system of n equations in m unknowns

Really Easy Examples

- ▶ 1 equation in 1 unknown (exactly one solution):

$$x = b \iff \begin{bmatrix} 1 \end{bmatrix} \begin{bmatrix} x \end{bmatrix} = \begin{bmatrix} b \end{bmatrix}$$

- ▶ 1 equation in 2 unknowns (infinitely many solutions):

$$x = b \iff \begin{bmatrix} 1 & 0 \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} b \end{bmatrix}$$

- ▶ 2 equations in 1 unknown (Zero or one solutions)

$$\begin{matrix} x = 1 \\ x = 0 \end{matrix} \iff \begin{bmatrix} 1 \\ 1 \end{bmatrix} \begin{bmatrix} x \end{bmatrix} = \begin{bmatrix} 1 \\ 0 \end{bmatrix}$$

- ▶ 2 equations in 2 unknowns (Zero, exactly one, or infinitely many solutions):

$$\begin{matrix} x = a \\ y = b \end{matrix} \iff \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} a \\ b \end{bmatrix}$$

Solving a Linear System (Part 1)

- Suppose we want to solve

$$2x - 4y + 6z = 12$$

$$3x + 12y + 24z = 36$$

- Rescale first equation to make x coefficient equal to 1

$$x - 2y + 3z = 6$$

$$3x + 12y + 24z = 36$$

- Subtract appropriate multiple of first equation from second equation to eliminate x from the second equation

$$x - 2y + 3z = 6$$

$$18y + 15z = 18$$

- Rescale second equation to make y coefficient equal to 1

$$x - 2y + 3z = 6$$

$$y + \frac{5}{6}z = 1$$

Solving a Linear System (Part 2)



$$x - 2y + 3z = 6$$

$$y + \frac{5}{6}z = 1$$

- ▶ Subtract appropriate multiple of second equation from first equation to eliminate y from the first equation

$$x + \frac{14}{3}z = 8$$

$$y + \frac{5}{6}z = 1$$

- ▶ There are infinitely many solutions

$$x = 8 - \frac{14}{3}z$$

$$y = 1 - \frac{5}{6}z$$

$$z = z$$

Solving a Linear System Using the Matrix Equation



$$\begin{array}{rcl} 2x - 4y + 6z = 12 & & 2x - 4y + 6z - 12 = 0 \\ 3x + 12y + 24z = 36 & \iff & 3x + 12y + 24z - 36 = 0 \end{array}$$

$$\iff \left[\begin{array}{ccc|c} 2 & -4 & 6 & 12 \\ 3 & 12 & 24 & 36 \end{array} \right] \begin{bmatrix} x \\ y \\ z \\ -1 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

▶ Allowed operations

- ▶ Switch order of equations $\iff$ Switch rows of matrix
- ▶ Rescale coefficients of an equation $\iff$ Rescale a row of matrix
- ▶ Add scalar multiple of one equation to another $\iff$ Add scalar multiple of one row to another

▶ The right side consists of elementary row operations

Example (Part 1)

$$x^1 + 2x^2 + 3x^3 + 5x^4 + x^5 = 1$$

$$x^3 + 5x^4 = 2$$

$$-3x^5 = 9$$

$$\Leftrightarrow \left[\begin{array}{ccccc|c} 1 & 2 & 3 & 5 & 1 & 1 \\ 0 & 0 & 1 & 5 & 0 & 2 \\ 0 & 0 & 0 & 0 & -3 & 9 \end{array} \right] \begin{bmatrix} x^1 \\ x^2 \\ x^3 \\ x^4 \\ x^5 \\ -1 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

Example (Part 2)

$$\begin{array}{ccc} \left[\begin{array}{ccccc|c} x^1 & x^2 & x^3 & x^4 & x^5 & \\ \hline 1 & 2 & 3 & 5 & 1 & 1 \\ 0 & 0 & 1 & 5 & 0 & 2 \\ 0 & 0 & 0 & 0 & -3 & 9 \end{array} \right] & \rightarrow & \left[\begin{array}{ccccc|c} x^1 & x^2 & x^3 & x^4 & x^5 & \\ \hline 1 & 2 & 3 & 5 & 1 & 1 \\ 0 & 0 & 1 & 5 & 0 & 2 \\ 0 & 0 & 0 & 0 & 1 & -3 \end{array} \right] \\ \rightarrow \left[\begin{array}{ccccc|c} x^1 & x^2 & x^3 & x^4 & x^5 & \\ \hline 1 & 2 & 3 & 5 & 0 & 4 \\ 0 & 0 & 1 & 5 & 0 & 2 \\ 0 & 0 & 0 & 0 & 1 & -3 \end{array} \right] & \rightarrow & \left[\begin{array}{ccccc|c} x^1 & x^2 & x^3 & x^4 & x^5 & \\ \hline 1 & 2 & 0 & -10 & 0 & -2 \\ 0 & 0 & 1 & 5 & 0 & 2 \\ 0 & 0 & 0 & 0 & 1 & -3 \end{array} \right] \end{array}$$

Example

- ▶ Left matrix is upper triangular

$$\begin{array}{rcl} 2x + y + z & = & 3 \\ y - 3z & = & 4 \\ -z & = & 2 \end{array} \Rightarrow \left[\begin{array}{ccc|c} 2 & 1 & 1 & 3 \\ 0 & 1 & -3 & 4 \\ 0 & 0 & -1 & 2 \end{array} \right] \begin{bmatrix} x \\ y \\ z \\ -1 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

- ▶ Work from bottom up:

$$\begin{aligned} & \left[\begin{array}{ccc|c} 2 & 1 & 1 & 3 \\ 0 & 1 & -3 & 4 \\ 0 & 0 & -1 & 2 \end{array} \right] \Rightarrow \left[\begin{array}{ccc|c} 2 & 1 & 1 & 3 \\ 0 & 1 & -3 & 4 \\ 0 & 0 & 1 & -2 \end{array} \right] \\ \Rightarrow & \left[\begin{array}{ccc|c} 2 & 1 & 0 & 5 \\ 0 & 1 & 0 & -2 \\ 0 & 0 & 1 & -2 \end{array} \right] \Rightarrow \left[\begin{array}{ccc|c} 2 & 0 & 0 & 7 \\ 0 & 1 & 0 & -2 \\ 0 & 0 & 1 & -2 \end{array} \right] \\ \Rightarrow & \left[\begin{array}{ccc|c} 1 & 0 & 0 & \frac{7}{2} \\ 0 & 1 & 0 & -2 \\ 0 & 0 & 1 & -2 \end{array} \right] \Rightarrow \begin{array}{l} x = \frac{7}{2} \\ y = -2 \\ z = -2 \end{array} \end{aligned}$$

Solution Strategies

- ▶ Suppose you want to solve $Ax = b$, where A is square
- ▶ Above procedure is slow
- ▶ LU decomposition
 - ▶ Try to write $A = LU$, where L is lower triangular and U is upper triangular
 - ▶ First solve for y such that $Ly = b$
 - ▶ Then solve for x such that $Ux = y$
 - ▶ It follows that $LUx = Ly = b$
- ▶ Sparse matrix
 - ▶ A matrix is sparse if many of its entries are zero
 - ▶ Even better is if there is a pattern in where the zeros are
 - ▶ There are more efficient strategies to solving $Ax = b$ if A is sparse
 - ▶ See [slides by Aleksandar Donev \(Courant\)](#)

Normalization of a Linear System and Matrix

- ▶ Row operations
 - ▶ Switch two rows
 - ▶ Rescale a row
 - ▶ Add a scalar multiple of a row to another row
- ▶ Column operation
 - ▶ Linear system: Change order or names of variables
 - ▶ Matrix: Change order of columns

Possible Outcomes of Normalization 1

$$I_{m \times m} \begin{bmatrix} x^1 \\ x^2 \\ \vdots \\ x^m \end{bmatrix} = \begin{bmatrix} b^1 \\ b^2 \\ \vdots \\ b^m \end{bmatrix}$$

which is equivalent to

$$\begin{aligned} x^1 &= b^1 \\ &\vdots \\ x^m &= b^m \end{aligned}$$

Possible Outcomes of Normalization 2

$$\left[I_{k \times k} \mid A_{k \times m-k} \right] \frac{\begin{bmatrix} x^1 \\ \vdots \\ x^k \\ x^{k+1} \\ \vdots \\ x^m \end{bmatrix}}{x^{k+1}} = \begin{bmatrix} b^1 \\ \vdots \\ b^k \end{bmatrix},$$

which is equivalent to

$$\begin{aligned} x^1 + a_{k+1}^1 x^{k+1} + \dots + a_m^1 x^m &= b^1 \\ &\vdots \\ x^k + a_{k+1}^k x^{k+1} + \dots + a_m^k x^m &= b^k \end{aligned}$$

Possible Outcomes of Normalization 3

$$\begin{bmatrix} I_{k \times k} \\ 0_{n-k \times k} \end{bmatrix} \begin{bmatrix} x^1 \\ \vdots \\ x^k \end{bmatrix} = \begin{bmatrix} b^1 \\ \vdots \\ b^k \\ b^{k+1} \\ \vdots \\ b^n \end{bmatrix},$$

which is equivalent to

$$x^1 = b^1$$

$$\vdots$$

$$x^k = b^k$$

$$0 = b^{k+1}$$

$$\vdots$$

$$0 = b^n$$

Possible Outcomes of Normalization 4

$$\left[\begin{array}{c|c} I_{k \times k} & A_{k \times m-k} \\ \hline 0_{n-k \times k} & 0_{n-k \times m-k} \end{array} \right] \begin{bmatrix} x^1 \\ \vdots \\ x^k \\ x^{k+1} \\ \vdots \\ x^m \end{bmatrix} = \begin{bmatrix} b^1 \\ \vdots \\ b^k \\ b^{k+1} \\ \vdots \\ b^n \end{bmatrix},$$

which is equivalent to

$$x^1 + a_{k+1}^1 x^{k+1} + \cdots + a_m^1 x^m = b^1$$

$$\vdots$$

$$x^k + a_{k+1}^k x^{k+1} + \cdots + a_m^k x^m = b^k$$

$$0 = b^{k+1}$$

$$\vdots$$

$$0 = b^n$$

Linear Functions and Maps

- ▶ If V is a vector space, then a function $\ell : V \rightarrow \mathbb{F}$ is *linear*, if for any $v, v_1, v_2 \in V$ and $s \in \mathbb{F}$,

$$\begin{aligned}\ell(v_1 + v_2) &= \ell(v_1) + \ell(v_2) \\ \ell(sv) &= s\ell(v)\end{aligned}$$

- ▶ Easy to check that $\ell(0_V) = 0$
- ▶ If V and W are vector spaces, then a map $L : V \rightarrow W$ is *linear*, if for any $v, v_1, v_2 \in V$ and $s \in \mathbb{F}$,

$$\begin{aligned}L(v_1 + v_2) &= L(v_1) + L(v_2) \\ L(sv) &= sL(v)\end{aligned}$$

- ▶ Easy to check that $L(0_V) = 0_W$

Abstract Example of a Linear Map

- ▶ Let $(v_1, \dots, v_n)$ be a basis of V
- ▶ Let $w_1, \dots, w_n \in W$
- ▶ Define $L : V \rightarrow W$ as follows:
 - ▶ Set $L(v_i) = w_i$, for each $1 \leq i \leq n$
 - ▶ Since L is linear, it follows that given any

$$v = a^1 v_1 + \dots + a^n v_n \in V,$$

the following must hold:

$$\begin{aligned} L(v) &= L(a^1 v_1 + \dots + a^n v_n) \\ &= a^1 L(v_1) + \dots + a^n L(v_n) \\ &= a^1 w_1 + \dots + a^n w_n \end{aligned}$$

Concrete Example of a Linear Map

- Define a map $L : \mathbb{F}^2 \rightarrow \mathbb{F}^2$ as follows:

$$L((v^1, v^2)) = (3v^1 - 2v^2, 5v^1 + 6v^2)$$

- For example,

$$L(1, 1) = (3 - 2, 5 + 6) = (1, 11)$$

$$L(-2, 3) = (-6 - 6, -10 + 18) = (-12, 8)$$

- Easy to check this is a linear map
- Using matrix multiplication, this can be written as

$$L\left(\begin{bmatrix} v^1 \\ v^2 \end{bmatrix}\right) = \begin{bmatrix} 3 & -2 \\ 5 & 6 \end{bmatrix} \begin{bmatrix} v^1 \\ v^2 \end{bmatrix}$$

Differentiation is a Linear Map

- ▶ Let $C^0(\mathbb{R})$ be the space of functions $f : \mathbb{R} \rightarrow \mathbb{R}$ that are continuous
- ▶ Let $C^1(\mathbb{R})$ be the space of functions $f : \mathbb{R} \rightarrow \mathbb{R}$ such that f and f' are continuous
- ▶ Both $C^0(\mathbb{R})$ and $C^1(\mathbb{R})$ are vector spaces
- ▶ The differentiation map is

$$\begin{aligned} D : C^1(\mathbb{R}) &\rightarrow C^0(\mathbb{R}) \\ f &\mapsto f' \end{aligned}$$

- ▶ By the sum and constant factor rules of differentiation,

$$\begin{aligned} D(f_1 + f_2) &= (f_1 + f_2)' \\ &= f_1' + f_2' \\ &= D(f_1) + D(f_2) \\ D(rf) &= (rf)' \\ &= rf' \\ &= rD(f) \end{aligned}$$

Linear Maps From $\mathbb{F}^2$ To $\mathbb{F}^3$

- ▶ Suppose $L : \mathbb{F}^2 \rightarrow \mathbb{F}^3$ is linear
- ▶ Suppose

$$L((1, 0)) = (a^1, a^2, a^3)$$

$$L((0, 1)) = (b^1, b^2, b^3)$$

- ▶ Given any vector $v = (v^1, v^2) \in \mathbb{F}^2$,

$$\begin{aligned} L(v) &= L(v^1(1, 0) + v^2(0, 1)) \\ &= v^1 L((1, 0)) + v^2 L((0, 1)) \\ &= v^1(a^1, a^2, a^3) + v^2(b^1, b^2, b^3) \\ &= \begin{bmatrix} a^1 & b^1 \\ a^2 & b^2 \\ a^3 & b^3 \end{bmatrix} \begin{bmatrix} v^1 \\ v^2 \end{bmatrix} \end{aligned}$$

- ▶ Any linear map $L : \mathbb{F}^2 \rightarrow \mathbb{F}^3$ is given by a matrix $A \in \mathcal{M}_{3 \times 2}$, where

$$L(v) = Av$$

Linear Maps from $\mathbb{F}^m$ to $\mathbb{F}^n$

- ▶ Consider a linear map $L : \mathbb{F}^m \rightarrow \mathbb{F}^n$
- ▶ Let $e_1, \dots, e_m$ be the standard basis of $\mathbb{F}^m$
- ▶ For each $1 \leq k \leq m$, let $A_k = L(e_k) \in \mathbb{F}^n$
- ▶ For every $v = (v^1, \dots, v^m) = v^1 e_1 + \dots + v^m e_m \in \mathbb{F}^m$,

$$\begin{aligned} L(v) &= L(v^1 e_1 + \dots + v^m e_m) \\ &= v^1 L(e_1) + \dots + v^m L(e_m) \\ &= v^1 A_1 + \dots + v^m A_m \\ &= [A_1 \quad \dots \quad A_m] \begin{bmatrix} v^1 \\ \vdots \\ v^m \end{bmatrix} \\ &= Av \end{aligned}$$

Space of All Linear Maps from $\mathbb{F}^m$ to $\mathbb{F}^n$

- ▶ Let $\mathcal{L}(\mathbb{F}^m, \mathbb{F}^n)$ be the space of all linear maps from $\mathbb{F}^m$ to $\mathbb{F}^n$
- ▶ If $L_1, L_2 \in \mathcal{L}(\mathbb{F}^m, \mathbb{F}^n)$, then $L_1 + L_2 \in \mathcal{L}(\mathbb{F}^m, \mathbb{F}^n)$
- ▶ If $L \in \mathcal{L}(\mathbb{F}^m, \mathbb{F}^n)$ and $r \in \mathbb{F}$, then $rL \in \mathcal{L}(\mathbb{F}^m, \mathbb{F}^n)$
- ▶ Therefore, $\mathcal{L}(\mathbb{F}^m, \mathbb{F}^n)$ is a vector space
- ▶ There is a bijective linear map

$$\mathcal{L}(\mathbb{F}^m, \mathbb{F}^n) \rightarrow \mathcal{M}_{n \times m}$$

$$L \mapsto A, \text{ where, for any } v \in \mathbb{F}^m, L(v) = Av$$

Linear Maps

- ▶ If V and W are vector spaces, then a map $L : V \rightarrow W$ is *linear*, if for any $v_1, v_2 \in V$ and $s^1, s^2 \in \mathbb{F}$,

$$L(s^1 v_1 + s^2 v_2) = s^1 L(v_1) + s^2 L(v_2)$$

- ▶ Example: $T : \mathbb{F}^2 \rightarrow \mathbb{F}^3$, where

$$T\left(\begin{bmatrix} a^1 \\ a^2 \end{bmatrix}\right) = \begin{bmatrix} 2a^1 - a^2 \\ a^1 + a^2 \\ -a^1 + 3a^2 \end{bmatrix} = \begin{bmatrix} 2 & -1 \\ 1 & 1 \\ -1 & 3 \end{bmatrix} \begin{bmatrix} a^1 \\ a^2 \end{bmatrix}$$

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

Abstract Linear Map

- ▶ Given
 - ▶ Finite dimensional vector spaces V, W
 - ▶ A linear map $L : V \rightarrow W$
 - ▶ a basis $(e_1, \dots, e_m)$ of V
 - ▶ a basis $(f_1, \dots, f_n)$ of W
- ▶ Each $L(e_k)$ is a linear combination of $(f_1, \dots, f_n)$:

$$L(e_1) = M_1^1 f_1 + \dots + M_1^n f_n$$

$$\vdots$$

$$L(e_m) = M_m^1 f_1 + \dots + M_m^n f_n$$

- ▶ This can be written as

$$L \left(\begin{bmatrix} e_1 & \dots & e_m \end{bmatrix} \right) = \begin{bmatrix} f_1 & \dots & f_n \end{bmatrix} \begin{bmatrix} M_1^1 & \dots & M_m^1 \\ \vdots & & \vdots \\ M_1^n & \dots & M_m^n \end{bmatrix}$$

Abstract Linear Map With Respect To Bases (Part 1)

- ▶ Given
 - ▶ a basis $E = [e_1 \ \cdots \ e_m]$ of V
 - ▶ a basis $F = [f_1 \ \cdots \ f_n]$ of W
 - ▶ a linear map $L : V \rightarrow W$
- ▶ There is a matrix

$$M = \begin{bmatrix} M_1^1 & \cdots & M_m^1 \\ \vdots & & \vdots \\ M_1^n & \cdots & M_m^n \end{bmatrix}$$

such that

$$L([e_1 \ \cdots \ e_m]) = [f_1 \ \cdots \ f_n] \begin{bmatrix} M_1^1 & \cdots & M_m^1 \\ \vdots & & \vdots \\ M_1^n & \cdots & M_m^n \end{bmatrix}$$

- ▶ I.e.,

$$L(E) = FM$$

Abstract Linear Map With Respect to Bases (Part 2)

- ▶ Given any vector

$$v = e_1 a^1 + \cdots + e_m a^m = \begin{bmatrix} e_1 & \cdots & e_m \end{bmatrix} \begin{bmatrix} a^1 \\ \vdots \\ a^m \end{bmatrix} = Ea \in V,$$

$$\begin{aligned} L(v) &= L(e_1 a^1 + \cdots + e_m a^m) \\ &= L(e_1) a^1 + \cdots + L(e_m) a^m \\ &= (f_1 M_1^1 + \cdots + f_n M_1^n) a^1 + \cdots + (f_1 M_m^1 + \cdots + f_n M_m^n) a^m \\ &= f_1 (M_1^1 a^1 + \cdots + M_m^1 a^m) + \cdots + f_n (M_1^n a^1 + \cdots + M_m^n a^m) \end{aligned}$$

- ▶ I.e.,

$$L(v) = L(Ea) = L(E)a = (FM)a = F(Ma)$$

Abstract Linear Map With Respect to Bases (Part 3)

- ▶ Upshot
 - ▶ Given
 - ▶ A linear map $L : V \rightarrow W$
 - ▶ A basis of V
 - ▶ A basis of W
 - ▶ There is a matrix that describes what the map L is
- ▶ If E is a basis of V and F is a basis of W , then there is a matrix M such that

$$L(E) = FM$$

- ▶ If $v = Ea$, then

$$L(v) = F(Ma)$$

Composition of Linear Maps

- ▶ Let $L_1 : V_0 \rightarrow V_1$ and $L_2 : V_1 \rightarrow V_2$ be linear maps
- ▶ The composition of L_2 and L_1 is the map

$$\begin{aligned} L_2 \circ L_1 : V_0 &\rightarrow V_2 \\ v_0 &\mapsto L_2(L_1(v_0)) \end{aligned}$$

- ▶ Let E_0 be a basis of V_0 , E_1 a basis of V_1 , E_2 a basis of V_2
- ▶ Let M_1 and M_2 be the matrices where

$$L_1(E_0) = E_1 M_1 \text{ and } L_2(E_1) = E_2 M_2$$

- ▶ It follows that

$$\begin{aligned} (L_2 \circ L_1)(E_0) &= L_2(L_1(E_0)) = L_2(E_1 M_1) = (L_2(E_1)) M_1 \\ &= (E_2 M_2) M_1 = E_2 (M_2 M_1) \end{aligned}$$

- ▶ And therefore, if $v = E_0 a \in V_0$, then

$$\begin{aligned} (L_2 \circ L_1)(v) &= (L_2 \circ L_1)(E_0 a) = (L_2 \circ L_1)(E_0) a \\ &= E_2 (M_2 M_1) a = E_2 (M_2 M_1 a) \end{aligned}$$

Inverse Map

- ▶ A linear map $L : V \rightarrow W$ is **invertible** if, for every $w \in W$, there is a unique $v \in V$ such that

$$L(v) = w$$

- ▶ Equivalently: L satisfies the following two properties:
 - ▶ L is onto: For any $w \in W$, there exists $v \in V$ such that

$$L(v) = w$$

- ▶ L is 1-to-1:

$$L(v_1) = L(v_2) \implies v_1 = v_2$$

- ▶ Consequence: If

$$E = [e_1 \quad \cdots \quad e_m] \text{ is a basis of } V,$$

then

$$L(E) = [L(e_1) \quad \cdots \quad L(e_m)] \text{ is a basis of } W$$

- ▶ This implies $\dim(V) = \dim(W)$

Matrix of Inverse Map

- ▶ If $L : V \rightarrow W$ is an invertible linear map, then there exists a map $K : W \rightarrow V$ such that $K \circ L = I_V$ and $L \circ K = I_W$
- ▶ (Prove:) K is a linear map
- ▶ We shall denote the map K by L^{-1}
- ▶ If E is a basis of V , F is a basis of W , and M, N are matrices such that

$$L(E) = FM \text{ and } L^{-1}(F) = EN,$$

then

$$F = I_W(F) = L(L^{-1}(F)) = L(EN) = L(E)N = FMN$$

$$E = I_V(E) = L^{-1}(L(E)) = L^{-1}(FM) = L^{-1}(F)M = ENM,$$

which implies that $MN = NM = I$

- ▶ We will denote N by M^{-1} and call it the inverse matrix of M

Change of Basis for Linear Map

- ▶ Let $L : V \rightarrow W$ be a linear map
- ▶ Given bases E of V and F of W , there is a matrix M such that

$$L(E) = FM$$

- ▶ Given bases E' of V and F' of W , there is a matrix M' such that

$$L(E') = F'M'$$

- ▶ Suppose $E' = EA$ and $F' = FB$ and therefore $E = E'A^{-1}$ and $F = F'B^{-1}$
- ▶ Then

$$L(E') = L(EA) = L(E)A = FMA = F'B^{-1}MA,$$

which implies that

$$M' = B^{-1}MA$$