Imperial College London

Maths for Signals and Systems

Linear Algebra in Engineering

Lectures 19-20, Tuesday 25st November 2014

DR TANIA STATHAKI

READER (ASSOCIATE PROFFESOR) IN SIGNAL PROCESSING

IMPERIAL COLLEGE LONDON

Linear transformations

- Consider the parameters/functions/vectors/other mathematical quantities denoted by u and v.
- A transformation is an operator applied on the above quantities, i.e., $T(u), T(v)$.
- A linear transformation possesses the following two properties:
  - $T(u+v) = T(u) + T(v)$
  - $T(cv) = cT(v)$ where c is a scalar.
- By grouping the above two conditions we get

$$T(c_1 u + c_2 v) = c_1 T(u) + c_2 T(v)$$

- The zero vector in a linear transformation is always mapped to zero.

Examples of transformations

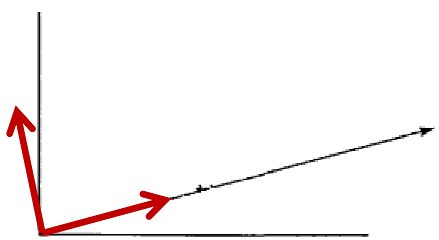
- Is the transformation T: $R^2 \rightarrow R^2$, which carries out projection of any vector of the 2-D plane on a specific straight line, a linear transformation?
- Is the transformation T: $R^2 \rightarrow R^2$, which shifts the entire plane by a vector v_0, a linear transformation?
- Is the transformation T: $R^3 \rightarrow R$, which takes as input a vector and produces as output its length, a linear transformation?
- Is the transformation T: $R^2 \rightarrow R^2$, which rotates a vector by 45° a linear transformation?
- Is the transformation $T(v) = Av$, where A is a matrix, a linear transformation?

Examples of transformations

- Consider a transformation $T\colon R^3 \to R^2$.
- In case $T(v) = Av$, then A is a matrix of size 2×3.
- If we know the outputs of the transformation if applied on a set of vectors $v_1, v_2, \dots, v_n$ which form a basis of some space, then we know the output to any vector that belongs to that space.
- **Recall: The coordinates of a system are based on its basis!**
- Most of the time when we talk about coordinates we think about the "standard" basis, which consists of the rows (columns) of the identity matrix.
- Another popular basis consists of the eigenvectors of a matrix.

Examples of transformations: Projection

- Consider the matrix A that represents a linear transformation T.
- Most of the times the required transformation is of the form $T\colon\ R^n \to R^m$.
- I need to choose two bases, one for R^n, denoted by $v_1, v_2, \dots, v_n$ and one for R^m denoted by $w_1, w_2, \dots, w_m$.
- I am looking for a transformation that if applied on a vector described with the input coordinates produces the output co-ordinates.
- Consider R^2 and the transformation which projects any vector on the line shown on the figure below.
- I consider as basis for R^2 the vectors shown with red below and not the "standard" vectors $\begin{bmatrix}1\\0\end{bmatrix}$ and $\begin{bmatrix}0\\1\end{bmatrix}$.
- On of the basis vectors lies on the required line and the other is perpendicular to the former.



Examples of transformations: Projection (cont)

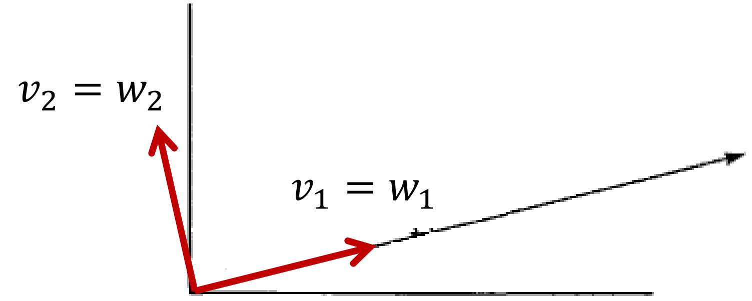
- I consider as basis for R^2 the vectors shown with red below both before and after the transformation.
- Any vector v in R^2 can be written as $v = c_1 v_1 + c_2 v_2$.
- We are looking for $T(\cdot)$ such that

  $T(v_1) = v_1$ and $T(v_2) = 0$.

  Furthermore,

  $T(v) = c_1 T(v_1) + c_2 T(v_2) = c_1 v_1$

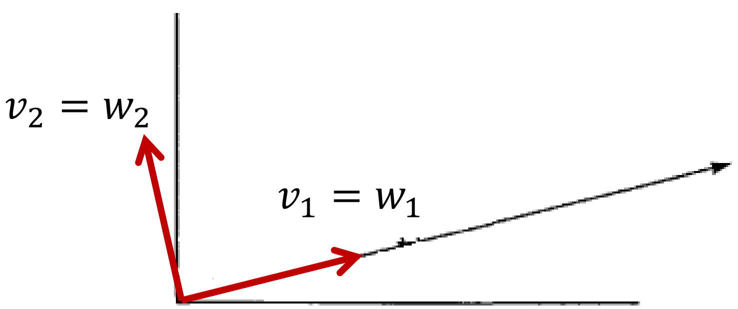
  $$\begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} c_1 \\ c_2 \end{bmatrix} = \begin{bmatrix} c_1 \\ 0 \end{bmatrix}$$



- The matrix in that case is Λ. This is the “good” matrix.

Examples of transformations: Projection (cont)

- I now consider as basis for R^2 the "standard" basis.
- $v_1 = \begin{bmatrix} 1 \\ 0 \end{bmatrix}$ and $v_2 = \begin{bmatrix} 0 \\ 1 \end{bmatrix}$.
- Consider projections on to 45^o line.
- In this example the required matrix is
  $P = \frac{aa^T}{a^Ta} = \begin{bmatrix} 1/2 & 1/2 \\ 1/2 & 1/2 \end{bmatrix}$



- Here we didn't choose the "best" basis, we chose the "handiest" basis.

Rule for finding matrix A

- Suppose we are given the bases $v_1, v_2, \dots, v_n$ and $w_1, w_2, \dots, w_n$.
- How do I find the first column of A? The first column of A should tell me what happens to the first basis vector. Therefore, we apply $T(v_1)$. This should give

$$T(v_1) = a_{11}w_1 + a_{21}w_2 \dots a_{m1}w_m = \sum_{i=1}^{m} a_{i1}w_i$$

- We observe that $\{a_{i1}\}$ form the first column of the matrix A.
- In general $T(v_j) = a_{1j}w_1 + a_{2j}w_2 \dots a_{mj}w_m = \sum_{i=1}^{m} a_{ij}w_i$

Examples of transformations: Derivative of a function

- Consider a linear transformation that takes the derivative of a function. (The derivative is a linear transformation!)
- $T = \frac{d(\cdot)}{dx}$
- Consider input $c_1 + c_2x + c_3x^2$. Basis consists of the functions $1, x, x^2$.
- The output should be $c_2 + 2c_3x$. Basis consists of the functions $1, x$.
- I am looking for a matrix A such that $A\begin{bmatrix} c_1 \\ c_2 \\ c_3 \end{bmatrix} = \begin{bmatrix} c_2 \\ 2c_3 \end{bmatrix}$.

This is $A = \begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 2 \end{bmatrix}$.

Types of matrix inverses

- **2-sided inverse (or simply inverse)**

$r = m = n$ (full rank) $AA^{-1} = I = A^{-1}A$

- **Left inverse. (Note that a rectangular matrix cannot have a 2-sided inverse!)**

$r = n < m$

(full column rank)
independent columns
nullspace = $\{0\}$
0 or 1 solutions to $Ax = b$

$A^T A$
$n\ x\ n$
invertible

$$\underbrace{(A^T A)^{-1} A^T}_{A^{-1}_{left}} A = I$$

$$\underset{n\ x\ m}{A^{-1}_{left}} \ \underset{m\ x\ n}{A} = I$$

- **Right inverse**

$r = m < n$
$n - m$ free variables

(full row rank)
independent rows
$N(A^T) = \{0\}$
∞ solutions to $Ax = b$

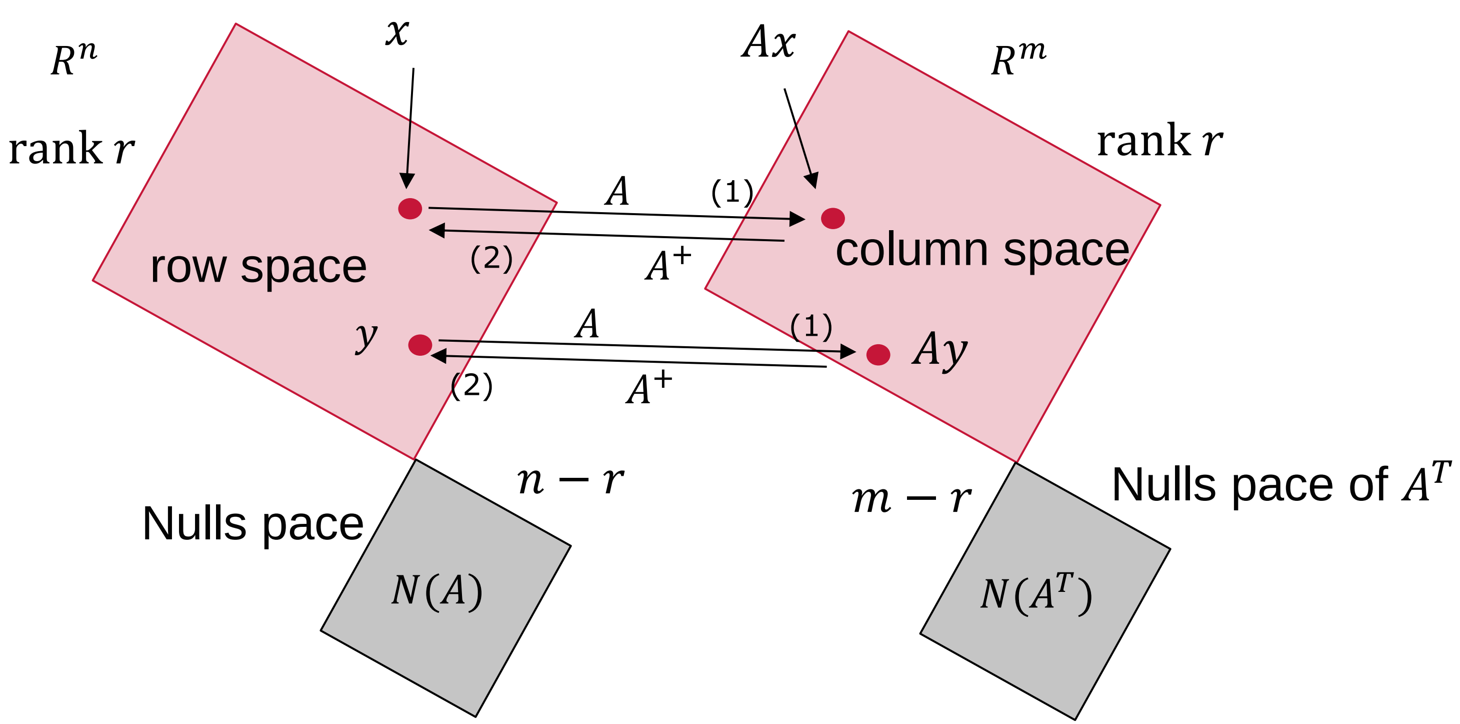
AA^T
$m\ x\ m$
invertible

$$A \underbrace{A^T (AA^T)^{-1}}_{A^{-1}_{right}} = I$$

$$\underset{m\ x\ n}{A} \ \underset{n\ x\ m}{A^{-1}_{right}} = I$$

Pseudo-inverse. The case for $r < m, r < n$

- The multiplication of a vector from the row space x with a matrix A gives a vector Ax in the column space (1)
- The multiplication of a vector from the column space Ax with the pseudo inverse of A (i.e. A^+) gives the vector $x = A^+Ax$ (2)



Pseudo-inverse

- If $x \neq y$ are different vectors in the row space then the vectors Ax, Ay are vectors in the column space. We can show that $Ax \neq Ay$.

  Proof

  Suppose $Ax = Ay$.

  Then $A(x - y) = 0$ is in the null space.

  But we know x, y and $x - y$ are in the row space.

  Therefore $x - y$ is the zero vector and $x = y$ so $Ax = Ay$.

- Therefore a matrix A is a mapping from row space to column space and vice-versa. For that particular mapping the inverse of A is denoted by A^{+} and is called pseudo-inverse.

Find the Pseudo-inverse

- How can we find the pseudo-inverse A^+
- Starting from SVD, $A = U\,\Sigma\,\mathrm{V}^T$ with $\Sigma = \begin{bmatrix} \sigma_1 & 0 & 0 \\ 0 & \sigma_r & 0 \\ 0 & 0 & 0 \end{bmatrix}$ of size $m \times n$ and rank r.
- The pseudo-inverse is $A^+ = \mathrm{V}\,\Sigma^+\,\mathrm{U}^T$, $\Sigma^+ = \begin{bmatrix} 1/\sigma_1 & 0 & 0 \\ 0 & 1/\sigma_r & 0 \\ 0 & 0 & 0 \end{bmatrix}$ of size $n \times m$ and rank r.
- Note that $\Sigma\,\Sigma^+ = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 0 \end{bmatrix}$ of size $m\ x\ m$ and is a projection matrix onto the column space.
- Note also that $\Sigma^+\Sigma = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 0 \end{bmatrix}$ of size $n\ x\ n$ is a projection matrix onto the row space.
- $\Sigma\,\Sigma^+ \neq I \neq \Sigma^+\,\Sigma$.