A **transformation** T from R^n to R^n is a mapping/function that associates each vector $\mathbf{v} = \langle v_1, \dots, v_n \rangle$ with another vector $\mathbf{v}' = \langle v_1', \dots, v_n' \rangle$. We write $T(\mathbf{v}) = \mathbf{v}'$, or

$$V_1' = f_1(v_1, ..., v_n)$$
 $T: v_2' = f_2(v_1, ..., v_n)$
 $...$
 $v_n' = f_n(v_1, ..., v_n)$

Linear transformation

Definition

A transformation $\mathbf{v}' = T(\mathbf{v})$ of R^n to R^n is **linear** if for every pair of vectors \mathbf{u} and \mathbf{v} in R^n , and every real number c, the following two conditions are satisfied:

$$T(\mathbf{u} + \mathbf{v}) = T(\mathbf{u}) + T(\mathbf{v})$$

 $T(c\mathbf{v}) = c[T(\mathbf{v})]$

Definition

A transformation $\mathbf{v}' = T(\mathbf{v})$ of R^n to R^n is **linear** if the components of \mathbf{v}' are linear combinations of those of \mathbf{v} ; that is, if

$$v'_{1} = a_{11}v_{1} + a_{12}v_{2} + \dots + a_{1n}v_{n}$$

$$v'_{2} = a_{21}v_{1} + a_{22}v_{2} + \dots + a_{2n}v_{n}$$

$$\dots$$

$$v'_{n} = a_{n1}v_{1} + a_{n2}v_{2} + \dots + a_{nn}v_{n}$$

$$(1)$$

Let T be the linear transformation given by Equations (1). We define the **matrix associated with** T as

$$A = \begin{bmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \cdots & \cdots & \cdots & \cdots \\ a_{n1} & a_{n2} & \cdots & a_{nn} \end{bmatrix}.$$

With column vectors representing \mathbf{v} and \mathbf{v}' ,

$$\mathbf{v} = \begin{bmatrix} v_1 \\ \vdots \\ v_n \end{bmatrix}$$
 and $\mathbf{v}' = \begin{bmatrix} v_1' \\ \vdots \\ v_n' \end{bmatrix}$,

the linear transformation T can be written in matrix form: $\mathbf{v}' = A\mathbf{v}$.

Theorem

The i^{th} column of the matrix associated with a linear transformation T is the image of the vector whose components are all 0 except for a 1 in the i^{th} position.

An **eigenvector v** of a linear transformation T is a nonzero vector \mathbf{v} that does not change direction when mapped by T, i.e., $T(\mathbf{v}) = \lambda \mathbf{v}$ for some constant λ .

The scalar λ is called an **eigenvalue** of T; the nonzero vector \mathbf{v} is called an eigenvector corresponding to the eigenvalue λ ; together (λ, \mathbf{v}) is called an eigenpair.

Theorem

Let T be a linear transformation and A be the matrix associated with T. Then λ is an eigenvalue of T if and only if it is a root of the **characteristic equation** of A:

$$|A - \lambda I| = 0.$$

A square matrix A is said to be **symmetric** if $A^T = A$.

In R^n , we define the **dot/inner product** of $\mathbf{u} = \langle u_1, u_2, \dots, u_n \rangle$ and $\mathbf{v} = \langle v_1, v_2, \dots, v_n \rangle$ as

$$\mathbf{u}\cdot\mathbf{v}=u_1v_1+u_2v_2+\cdots+u_nv_n.$$

Two nonzero vectors \mathbf{u} and \mathbf{v} are said to be **orthogonal** if $\mathbf{u} \cdot \mathbf{v} = 0$. Orthogonality and perpendicularity are the same in R^2 and R^3 .

Theorem

If A is a real, symmetric matrix, then:

- (1) all eigenvalue of A are real;
- (2) eigenvectors corresponding to different eigenvalues are orthogonal.