

Outline

Week 6: Matrix Multiplication and Linear Transformation

Course Notes: 4.1,4.2

Goals: Learn the mechanics of matrix multiplication and linear transformation, and use matrix multiplication to describe linear transformations.

Matrix Anatomy

$$A = \begin{bmatrix} 1 & 2 & 3 & 4 \\ 2 & 4 & 6 & 8 \\ 3 & 6 & 9 & 12 \end{bmatrix}$$

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Here, $a_{3,2} = 6$

Addition and Scalar Multiplication

Addition and scalar multiplication work the way you want them to.

$$A = \begin{bmatrix} 1 & 2 & 3 & 4 \\ 2 & 4 & 6 & 8 \\ 3 & 6 & 9 & 12 \end{bmatrix}, \quad B = \begin{bmatrix} 2 & 1 & 5 & -1 \\ 8 & 6 & 6 & 2 \\ 3 & -1 & 2 & -3 \end{bmatrix}$$

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$$A + B = \begin{bmatrix} 1+2 & 2+1 & 3+5 & 4-1 \\ 2+8 & 4+6 & 6+6 & 8+2 \\ 3+3 & 6-1 & 9+2 & 12-3 \end{bmatrix} = \begin{bmatrix} 3 & 3 & 8 & 3 \\ 10 & 10 & 12 & 10 \\ 6 & 5 & 11 & 9 \end{bmatrix}$$

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$$10A = \begin{bmatrix} 10 & 20 & 30 & 40 \\ 20 & 40 & 60 & 80 \\ 30 & 60 & 90 & 120 \end{bmatrix}$$

Mobile money minimization: matrix multiplication motivation

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	Text	Minute	GB
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Plan 2	0	0.05	3
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Plan 2	Row 2 · Col 1	Row 2 · Col 2
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Matrix Multiplication

$$\begin{bmatrix} 1 & 2 & 3 \\ 2 & 4 & 6 \end{bmatrix} \cdot \begin{bmatrix} 1 & 0 \\ 2 & 1 \\ 0 & 3 \end{bmatrix} = \begin{bmatrix} 5 & 11 \\ 10 & 22 \end{bmatrix}$$

In the product, the entry in the i th row and j th column comes from dotting the i th row and j th column of the matrices being multiplied.

$$[1, 2, 3] \cdot [1, 2, 0] = 5$$

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$$[1, 2, 3] \cdot [1, 2, 0] = 5$$

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$$[2, 4, 6] \cdot [1, 2, 0] = 10$$

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Another Example

$$\begin{bmatrix} 0 & 1 & 3 \\ 1 & 0 & 2 \\ 1 & 1 & 1 \end{bmatrix} \begin{bmatrix} 2 & 3 \\ 3 & 0 \\ 1 & 2 \end{bmatrix} =$$

Another Example

$$\begin{bmatrix} 0 & 1 & 3 \\ 1 & 0 & 2 \\ 1 & 1 & 1 \end{bmatrix} \begin{bmatrix} 2 & 3 \\ 3 & 0 \\ 1 & 2 \end{bmatrix} = \begin{bmatrix} 6 & 6 \\ 4 & 7 \\ 6 & 5 \end{bmatrix}$$

Another Example

$$\begin{bmatrix} 2 & 5 \\ 0 & 1 \\ 1 & 1 \end{bmatrix} \cdot \begin{bmatrix} 1 & 0 & 3 & 1 \\ 0 & 1 & 1 & 1 \end{bmatrix} =$$

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Wait but... why

$$\begin{bmatrix} 1x_1 + 2x_2 + 3x_3 + 4x_4 \\ 5x_1 + 6x_2 + 7x_3 + 8x_4 \end{bmatrix} = \begin{bmatrix} 0 \\ 2 \end{bmatrix}$$

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$$\left[\begin{array}{cccc|c} 1 & 2 & 3 & 4 & 0 \\ 5 & 6 & 7 & 8 & 2 \end{array} \right]$$

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$$\left[\begin{array}{cccc|c} 1 & 2 & 3 & 4 & 0 \\ 5 & 6 & 7 & 8 & 2 \end{array} \right]$$

$$A = \begin{bmatrix} 1 & 2 & 3 & 4 \\ 5 & 6 & 7 & 8 \end{bmatrix}, \quad x = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix}, \quad b = \begin{bmatrix} 0 \\ 2 \end{bmatrix}$$

$$Ax = b$$

Dimensions

$$\begin{bmatrix} * & * & * & * \\ * & * & * & * \end{bmatrix} \begin{bmatrix} * & * & * & * & * & * \\ * & * & * & * & * & * \\ * & * & * & * & * & * \\ * & * & * & * & * & * \end{bmatrix} = \begin{bmatrix} * & * & * & * & * & * \\ * & * & * & * & * & * \end{bmatrix}$$

We can only take the dot product of two vectors that have the same length.

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If A is an m -by- n matrix, and B is an r -by- c matrix, then AB is only defined if $n = r$. If $n = r$, then AB is an m -by- c matrix.

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If A is an m -by- n matrix, and B is an r -by- c matrix, then AB is only defined if $n = r$. If $n = r$, then AB is an m -by- c matrix.

Can you always multiply a matrix by itself?

Properties of Matrix Multiplication

One important property DOESN'T hold.

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

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Properties of Matrix Multiplication

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$$\begin{bmatrix} 1 & 2 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} 7 & 5 \\ 3 & 0 \end{bmatrix} = \begin{bmatrix} 13 & 5 \\ 0 & 0 \end{bmatrix}$$

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Matrix multiplication is not commutative. *Order matters.*

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Suppose the matrix product AB exists. Does the product BA also have to exist?

Properties of Matrix Algebra

The other properties hold as you would like. (Page 128, notes.)

1. $A + B = B + A$
2. $A + (B + C) = (A + B) + C$
3. $s(A + B) = sA + sB$
4. $(s + t)A = sA + tA$
5. $(st)A = s(tA)$
6. $1A = A$
7. $A + \mathbf{0} = A$ (where $\mathbf{0}$ is the matrix of all zeros)
8. $A - A = A + (-1)A = \mathbf{0}$
9. $A(B + C) = AB + AC$
10. $(A + B)C = AC + BC$
11. $A(BC) = (AB)C$
12. $s(AB) = (sA)B = A(sB)$

Examples

Simplify the following expressions.

$$1) \begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 1 & 2 & 3 \end{bmatrix} \begin{bmatrix} 8 & 9 & 8 \\ 9 & 8 & 9 \\ 8 & 9 & 8 \end{bmatrix} + \begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 1 & 2 & 3 \end{bmatrix} \begin{bmatrix} -8 & -9 & -8 \\ -9 & -8 & -9 \\ -8 & -9 & -8 \end{bmatrix}$$

$$2) \left(\begin{bmatrix} 33 & 44 \\ 55 & 66 \end{bmatrix} \begin{bmatrix} 5 & 1 \\ 7 & 0 \end{bmatrix} \right) \begin{bmatrix} 0 & 0 \\ 1 & 1 \end{bmatrix}$$

$$3) 2.8 \begin{bmatrix} 15 & 0 & 38 \\ 9 & 10 & 11 \\ 8 & 7 & 6 \end{bmatrix} + 5.6 \begin{bmatrix} -2.5 & 0 & 1 \\ 0.5 & 0 & -0.5 \\ 1 & 1.5 & 2 \end{bmatrix}$$

More on Dimensions

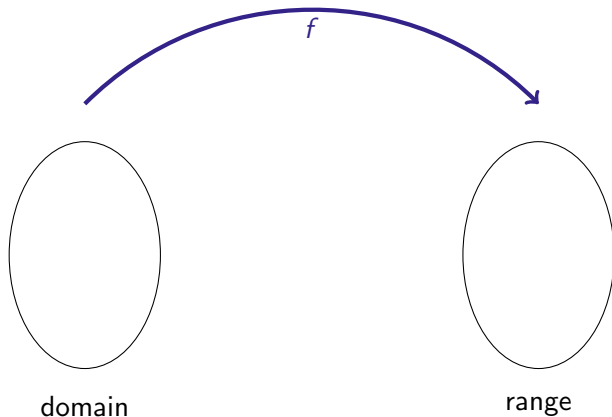
Suppose A is an m -by- n matrix, and B is an r -by- c matrix.

If we want to multiply A and B ,
what has to be true about m , n , r , and c ?

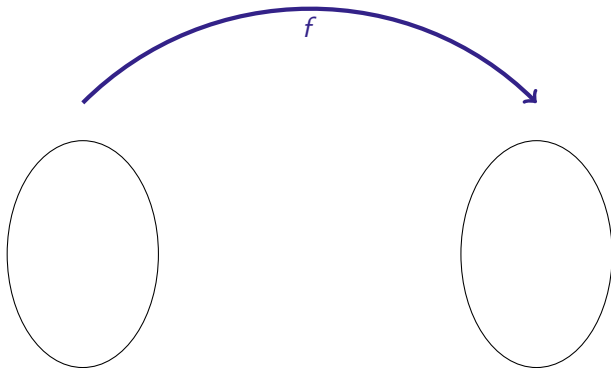
If we want to add A and B ,
what has to be true about m , n , r , and c ?

If we want to compute $(A + B)A$,
what has to be true about m , n , r , and c ?

Functions and Transformations

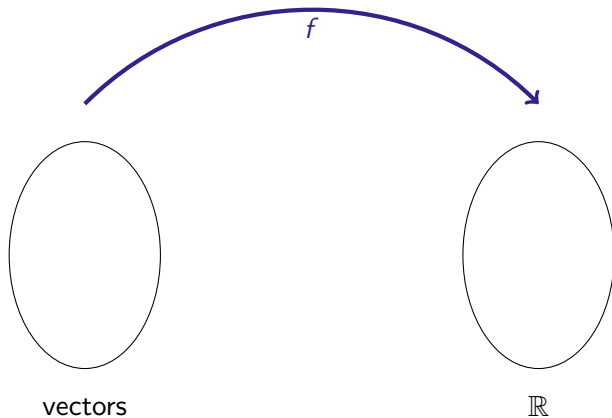


Functions and Transformations



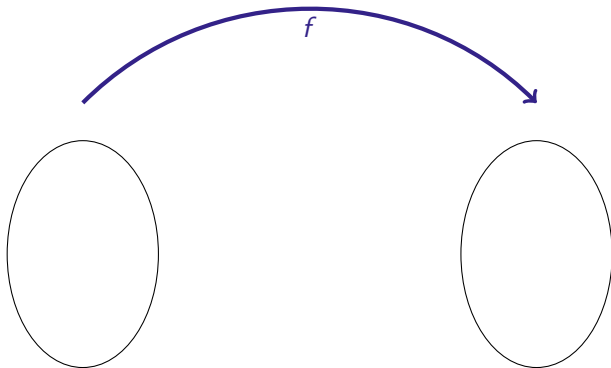
$$f(v) = \|v\|$$

Functions and Transformations



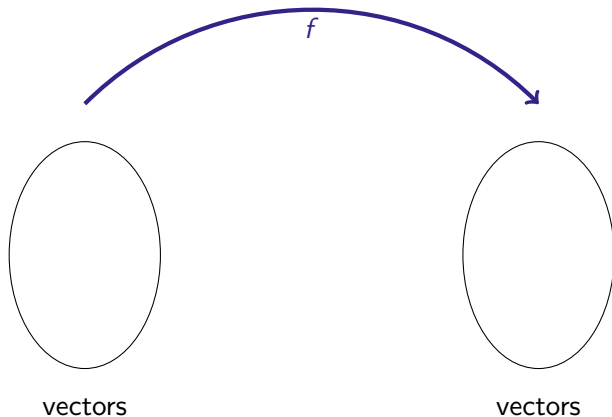
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Functions and Transformations



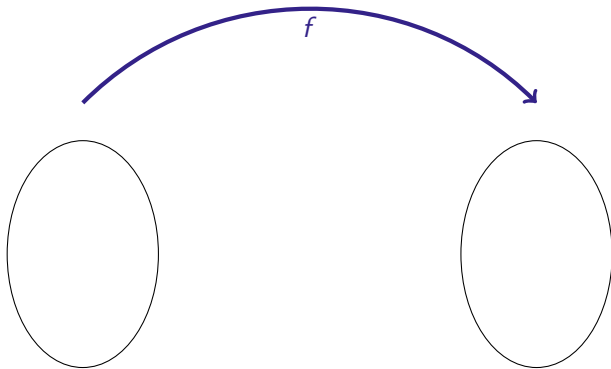
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Functions and Transformations



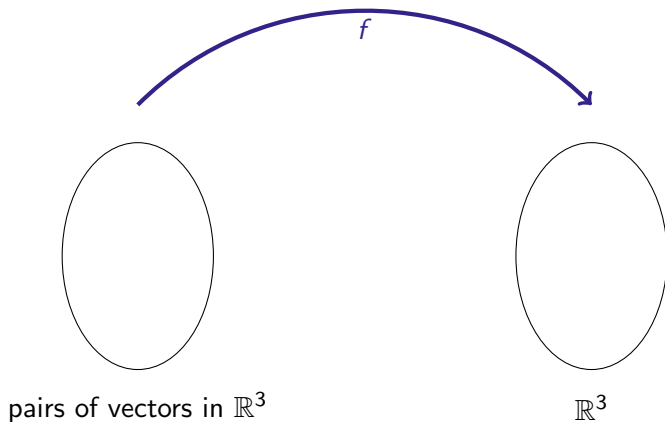
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Functions and Transformations



$$f(u, v) = u \times v$$

Functions and Transformations



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Linear Transformations

$$f(x) = x^2$$

Linear Transformations

$$f(2 + 3) = 25$$

$$f(x) = x^2$$

$$f(2) + f(3) = 4 + 9 = 13$$

Linear Transformations

$$f(2 + 3) = 25$$

$$f(2 * 3) = 36$$

$$f(x) = x^2$$

$$f(2) + f(3) = 4 + 9 = 13$$

$$2f(3) = 2 \cdot 9 = 18$$

Linear Transformations

$$f(x) = x^2$$

$$f(2 + 3) = 25$$

$$f(2 * 3) = 36$$

$$f(2) + f(3) = 4 + 9 = 13$$

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$$g(x) = 5x$$

$$g(2 + 3) = 25$$

$$g(2) + g(3) = 10 + 15 = 25$$

Linear Transformations

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$$g(x + y) = 5(x + y) = 5x + 5y = g(x) + g(y)$$

$$g(xy) = 5(xy) = x(5y) = xg(y)$$

Linear Transformations

Definition

A transformation T is called **linear** if, for any \mathbf{x}, \mathbf{y} in the domain of T , and any scalar s ,

$$T(\mathbf{x} + \mathbf{y}) = T(\mathbf{x}) + T(\mathbf{y})$$

and

$$T(s\mathbf{x}) = sT(\mathbf{x}).$$

Linear Transformations

Definition

A transformation T is called **linear** if, for any \mathbf{x}, \mathbf{y} in the domain of T , and any scalar s ,

$$T(\mathbf{x} + \mathbf{y}) = T(\mathbf{x}) + T(\mathbf{y})$$

and

$$T(s\mathbf{x}) = sT(\mathbf{x}).$$

Is differentiation $T(f(x)) = \frac{d}{dx}[f(x)]$ (of functions whose derivatives exist everywhere) a linear transformation?

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Checking scalar multiplication:

$$T\left(s \begin{bmatrix} x \\ y \end{bmatrix}\right) = T\left(\begin{bmatrix} sx \\ sy \end{bmatrix}\right) = \begin{bmatrix} sx + sy \\ 2sx \end{bmatrix}$$

$$sT\left(\begin{bmatrix} x \\ y \end{bmatrix}\right) = s \begin{bmatrix} x + y \\ 2x \end{bmatrix} = \begin{bmatrix} sx + sy \\ 2sx \end{bmatrix} = T\left(s \begin{bmatrix} x \\ y \end{bmatrix}\right)$$

So, this property holds

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Checking addition:

$$T\left(\begin{bmatrix} a \\ b \end{bmatrix} + \begin{bmatrix} c \\ d \end{bmatrix}\right) = T\left(\begin{bmatrix} a + c \\ b + d \end{bmatrix}\right) = \begin{bmatrix} a + b + c + d \\ 2(a + c) \end{bmatrix}$$

$$T\left(\begin{bmatrix} a \\ b \end{bmatrix}\right) + T\left(\begin{bmatrix} c \\ d \end{bmatrix}\right) = \begin{bmatrix} a + b \\ 2a \end{bmatrix} + \begin{bmatrix} c + d \\ 2c \end{bmatrix} = \begin{bmatrix} a + b + c + d \\ 2(a + c) \end{bmatrix}$$

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Are the following linear transformations?

$$S \left(\begin{bmatrix} x \\ y \\ z \end{bmatrix} \right) = \begin{bmatrix} z \\ y \\ x \end{bmatrix} \cdot \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix}$$

$$T(\mathbf{x}) = \|\mathbf{x}\|, \mathbf{x} \text{ in } \mathbb{R}^2$$

$$R \left(\begin{bmatrix} x \\ y \end{bmatrix} \right) = \begin{bmatrix} x \\ -1 \\ y \end{bmatrix} \times \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix}$$

$$S \left(\begin{bmatrix} x \\ y \\ z \end{bmatrix} \right) = \begin{bmatrix} z \\ y \\ x \end{bmatrix} \cdot \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix}$$

There are two ways to do this: checking directly, or using properties of the dot product. First we check directly.

Checking scalar multiplication:

$$S \left(s \begin{bmatrix} x \\ y \\ z \end{bmatrix} \right) = S \left(\begin{bmatrix} sx \\ sy \\ sz \end{bmatrix} \right) = \begin{bmatrix} sz \\ sy \\ sx \end{bmatrix} \cdot \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix} = sz + 2sy + 3sx =$$

$$s(z + 2y + 3x) = s \left(\begin{bmatrix} z \\ y \\ x \end{bmatrix} \cdot \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix} \right) = sS \left(\begin{bmatrix} x \\ y \\ z \end{bmatrix} \right)$$

This property holds.

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Checking addition:

$$S \left(\begin{bmatrix} a \\ b \\ c \end{bmatrix} + \begin{bmatrix} d \\ e \\ f \end{bmatrix} \right) = S \left(\begin{bmatrix} a+d \\ b+e \\ c+f \end{bmatrix} \right) = \begin{bmatrix} c+f \\ b+e \\ a+d \end{bmatrix} \cdot \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix} =$$

$$(c+f) + 2(b+e) + 3(a+d) = (c+2b+3a) + (f+2e+3d) =$$

$$\begin{bmatrix} c \\ b \\ a \end{bmatrix} \cdot \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix} + \begin{bmatrix} f \\ e \\ d \end{bmatrix} \cdot \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix} = S \left(\begin{bmatrix} a \\ b \\ c \end{bmatrix} \right) + S \left(\begin{bmatrix} d \\ e \\ f \end{bmatrix} \right) =$$

$$s \left(\begin{bmatrix} z \\ y \\ x \end{bmatrix} \cdot \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix} \right) = sT \left(\begin{bmatrix} x \\ y \\ z \end{bmatrix} \right)$$

This property holds.

$$S\left(\begin{bmatrix} x \\ y \\ z \end{bmatrix}\right) = \begin{bmatrix} z \\ y \\ x \end{bmatrix} \cdot \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix}$$

So, S is a linear transformation.

$$S \left(\begin{bmatrix} x \\ y \\ z \end{bmatrix} \right) = \begin{bmatrix} z \\ y \\ x \end{bmatrix} \cdot \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix}$$

We can also note that $S \left(\begin{bmatrix} x \\ y \\ z \end{bmatrix} \right) = \begin{bmatrix} x \\ y \\ z \end{bmatrix} \cdot \begin{bmatrix} 3 \\ 2 \\ 1 \end{bmatrix}$. Using properties of dot products, for any vectors \mathbf{x} , \mathbf{y} , and \mathbf{v} , and any scalar s :

$$S(s\mathbf{x}) = (s\mathbf{x}) \cdot (\mathbf{v}) = s(\mathbf{x} \cdot \mathbf{v}) = sS(\mathbf{x})$$

$$S(\mathbf{x} + \mathbf{y}) = (\mathbf{x} + \mathbf{y}) \cdot (\mathbf{v}) = (\mathbf{x} \cdot \mathbf{v}) + (\mathbf{y} \cdot \mathbf{v}) = S(\mathbf{x}) + S(\mathbf{y})$$

So, S is a linear transformation.

$$T(\mathbf{x}) = \|\mathbf{x}\|$$

Let's remember some logic: a statement is true if it is ALWAYS true, and false if it is EVER false. So, to prove that something IS a linear transformation, we have to show the two properties ALWAYS hold. To show something IS NOT a linear transformation, it is enough to show that ONE of the two properties fails at ONE time.

If $\mathbf{x} = \begin{bmatrix} 1 \\ 0 \end{bmatrix}$ and $\mathbf{y} = \begin{bmatrix} -1 \\ 0 \end{bmatrix}$, then $T(\mathbf{x} + \mathbf{y}) = T(\mathbf{0}) = 0$, but

$T(\mathbf{x}) + T(\mathbf{y}) = 1 + 1 \neq 0$. So, T is not a linear transformation.

$$R\left(\begin{bmatrix} x \\ y \end{bmatrix}\right) = \begin{bmatrix} x \\ -1 \\ y \end{bmatrix} \times \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix}$$

Let's remember some logic: a statement is true if it is ALWAYS true, and false if it is EVER false. So, to prove that something IS a linear transformation, we have to show the two properties ALWAYS hold. To show something IS NOT a linear transformation, it is enough to show that ONE of the two properties fails at ONE time.

$$R\left(0 \begin{bmatrix} x \\ y \end{bmatrix}\right) = R\left(\begin{bmatrix} 0 \\ 0 \end{bmatrix}\right) = \begin{bmatrix} 0 \\ -1 \\ 0 \end{bmatrix} \times \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix} \neq \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix} \quad (\text{because those}$$

vectors aren't parallel)

$$\text{On the other hand, } 0R\left(\begin{bmatrix} x \\ y \end{bmatrix}\right) = 0 \left(\begin{bmatrix} x \\ -1 \\ y \end{bmatrix} \times \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix} \right) = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

So, R is not a linear transformation.

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Is the transformation $T\left(\begin{bmatrix} x \\ y \end{bmatrix}\right) = \begin{bmatrix} 0 & 1 \\ 1 & 0 \\ 1 & 1 \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix}$ linear?

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Is the transformation $T\left(\begin{bmatrix} x \\ y \end{bmatrix}\right) = \begin{bmatrix} 0 & 1 \\ 1 & 0 \\ 1 & 1 \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix}$ linear?

If A is a matrix, then the transformation

$$T(\mathbf{x}) = A\mathbf{x}$$

of a vector \mathbf{x} is linear.

Linear Transformations

Geometric Interpretation

We interpret a matrix geometrically as a **function** from some vectors to some other vectors.

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If $T(\mathbf{x}) = A\mathbf{x}$ for some 3×5 matrix A (and a vector \mathbf{x}), what are the domain and range of the function T ?

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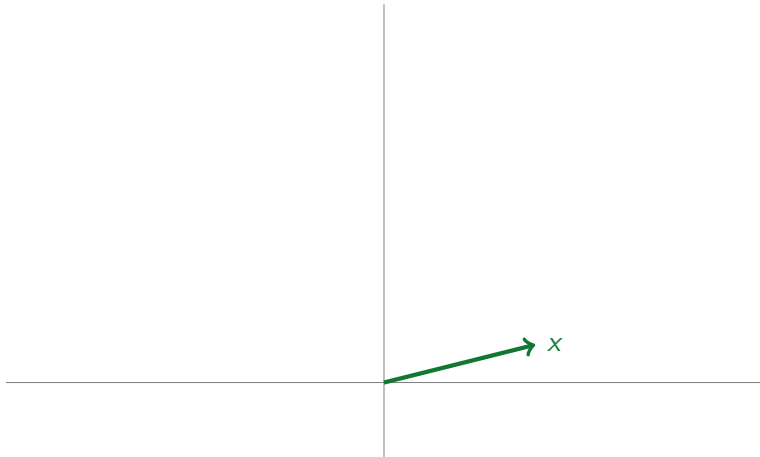
In particular, the function is a **linear transformation**, so it preserves addition and scalar multiplication.

If $T(\mathbf{x}) = A\mathbf{x}$ for some 3×5 matrix A (and a vector \mathbf{x}), what are the domain and range of the function T ?

If $A\mathbf{x}$ is defined for a vector \mathbf{x} , then if A has dimensions $m \times n$, \mathbf{x} must be in \mathbb{R}^n , and $A\mathbf{x}$ is in \mathbb{R}^m . So, our domain is \mathbb{R}^n and our range is in \mathbb{R}^m .

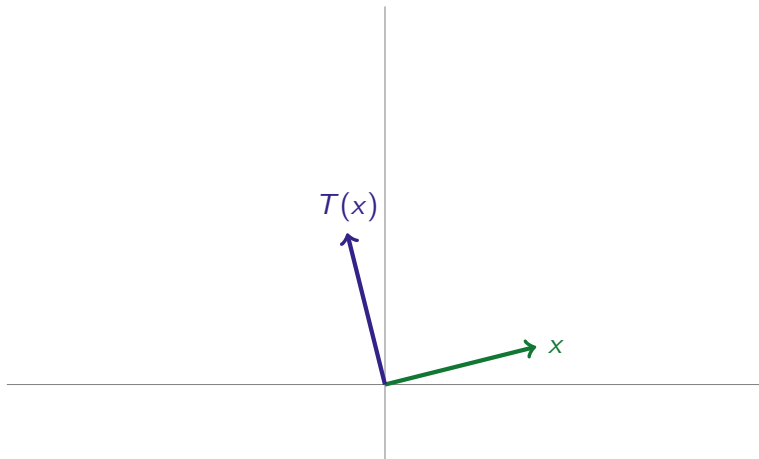
Example

Let $T(x)$ be the rotation of x by ninety degrees.



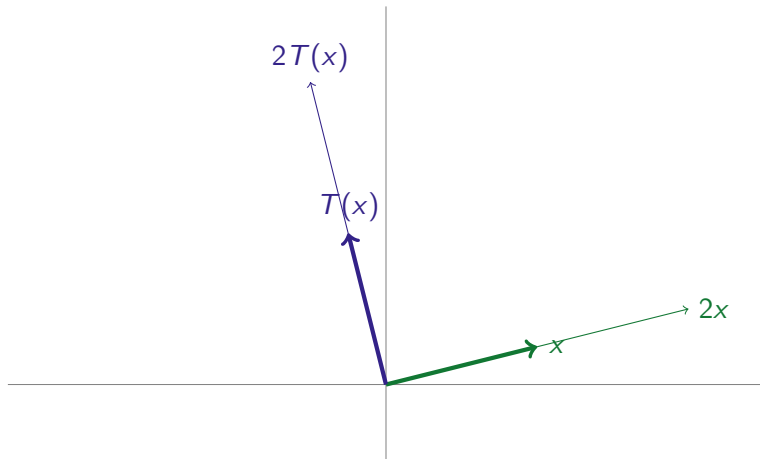
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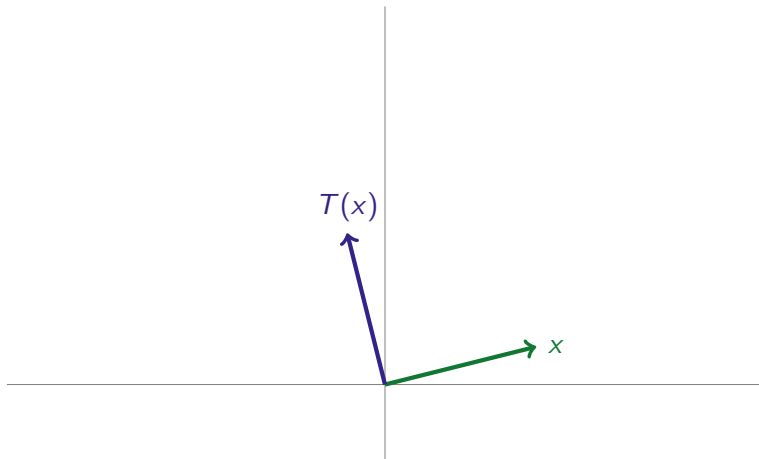
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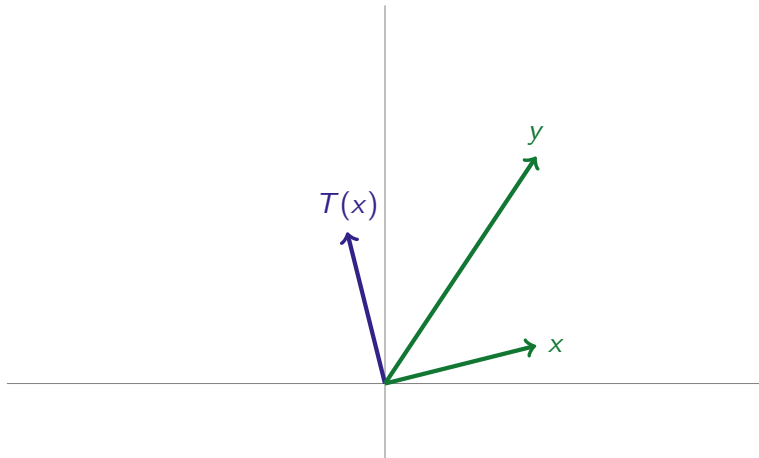
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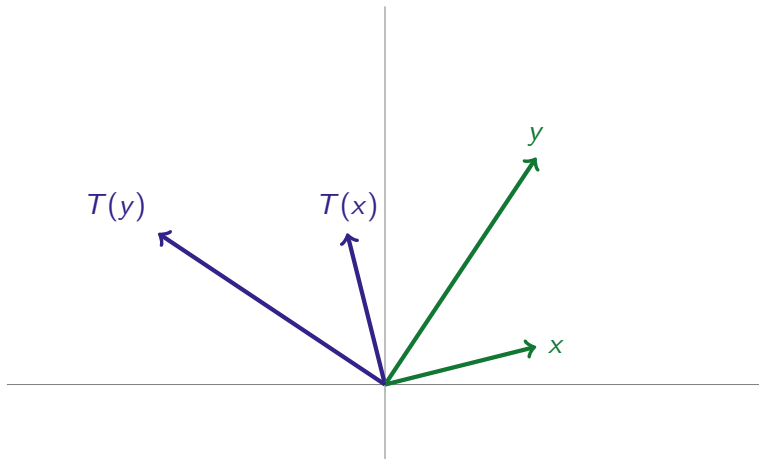
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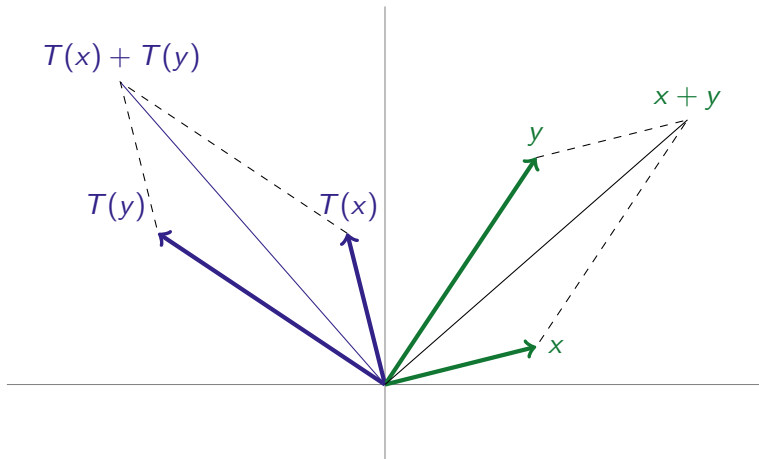
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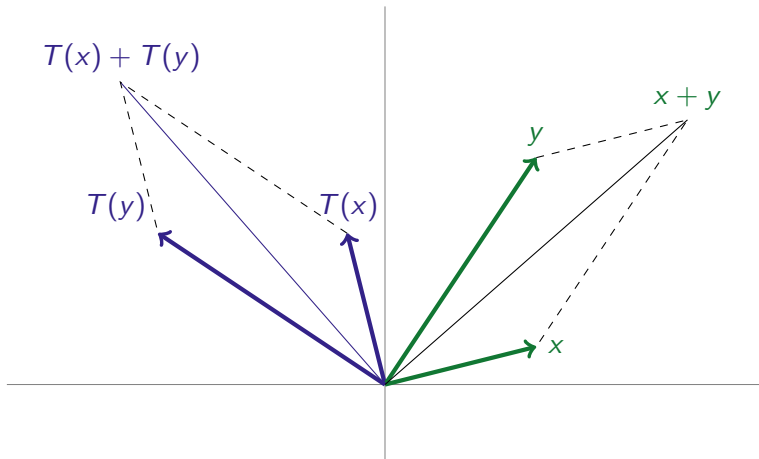
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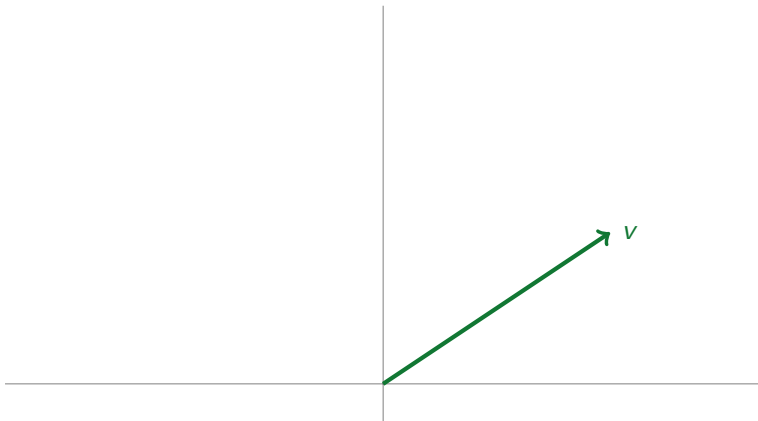
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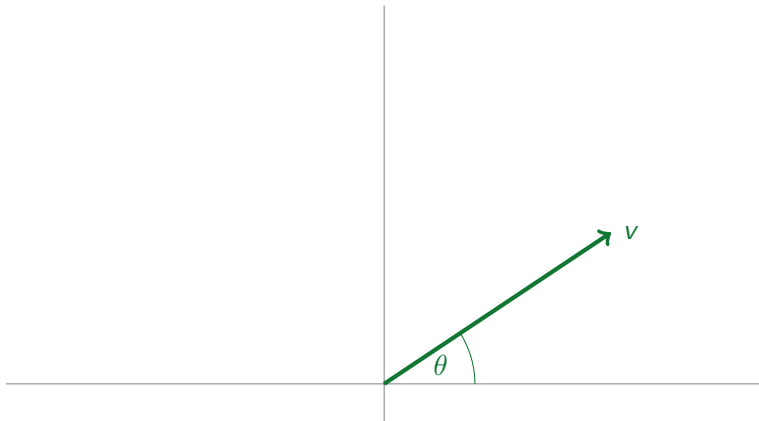


Rotation by a fixed angle is a linear transformation.

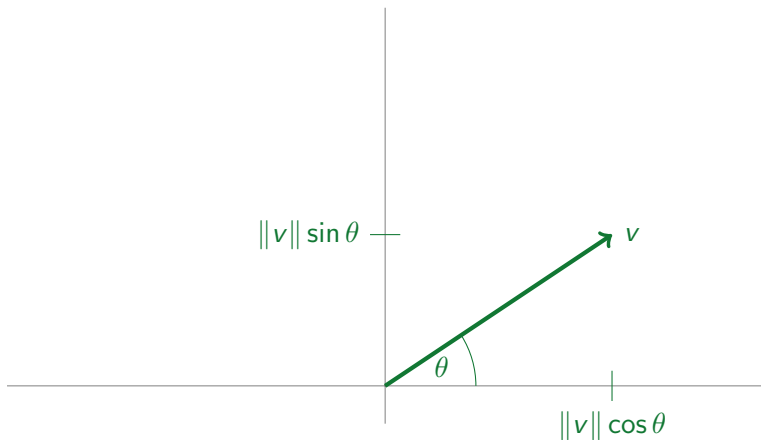
Computing a rotations of ϕ radians (ϕ fixed)



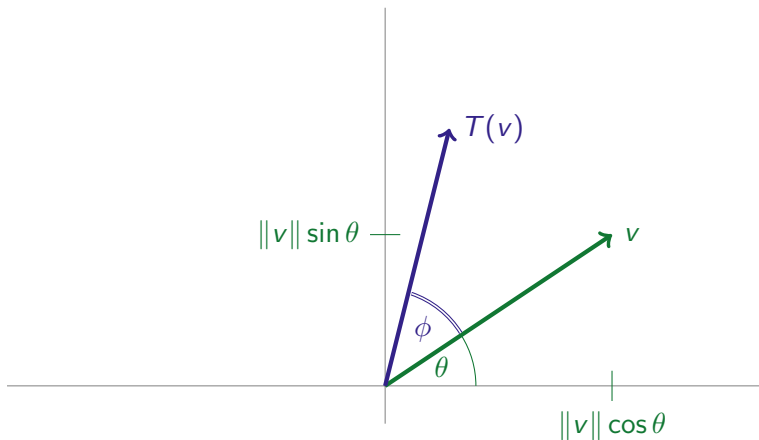
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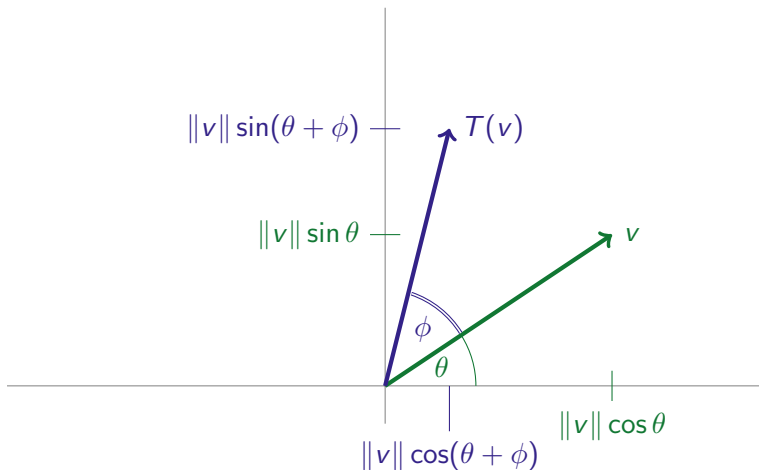
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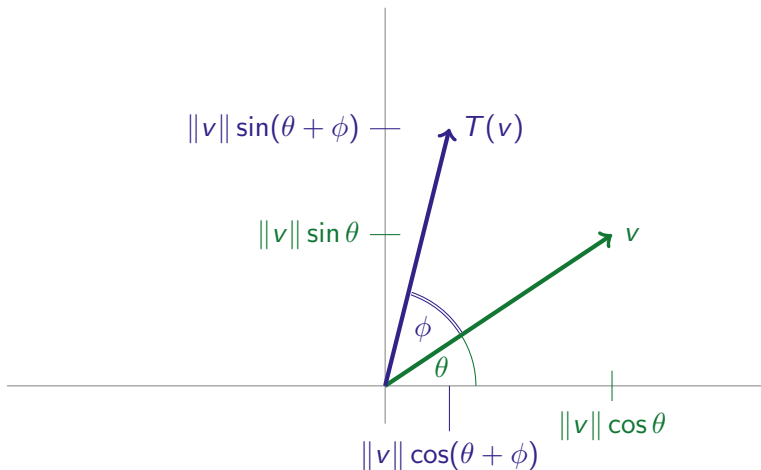
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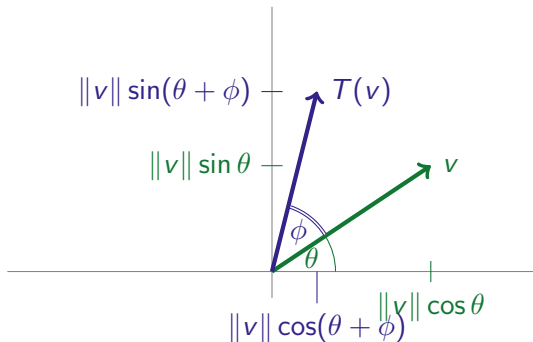
Computing a rotations of ϕ radians (ϕ fixed)



$$\cos(\theta + \phi) = \cos \theta \cos \phi - \sin \theta \sin \phi$$

$$\sin(\theta + \phi) = \sin \theta \cos \phi + \cos \theta \sin \phi$$

Computing Rotations



$$v = [v_1, v_2]; \quad T(v) = [x, y]$$

$$\begin{aligned}
 x &= \|v\| \cos(\theta + \phi) & y &= \|v\| \sin(\theta + \phi) \\
 &= \|v\|(\cos \theta \cos \phi - \sin \phi \sin \theta) & &= \|v\|(\sin \theta \cos \phi + \cos \theta \sin \phi) \\
 &= v_1 \cos \phi - v_2 \sin \phi & &= v_1 \sin \phi + v_2 \cos \phi
 \end{aligned}$$

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Computationally nice! Compute the constants in the matrix only one time, then you can rotate any vector you like, in the entire xy -plane.

Computing Rotations

$$\text{Rot}_\phi = \begin{bmatrix} \cos \phi & -\sin \phi \\ \sin \phi & \cos \phi \end{bmatrix}$$

What matrix should you multiply $\begin{bmatrix} 4 \\ 2 \end{bmatrix}$ by to rotate it 90 degrees ($\pi/2$ radians)?

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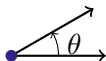
Are rotations commutative?

Let \mathbf{a} be a vector in \mathbb{R}^2 .

(1) Rotate the vector \mathbf{a} by θ radians, then by ϕ radians.

(2) Rotate the vector \mathbf{a} by ϕ radians, then by θ radians.

Will you always end up with the same thing?



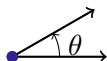
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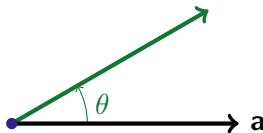
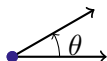
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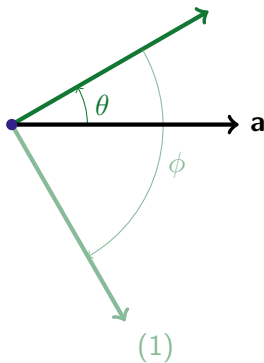
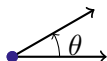
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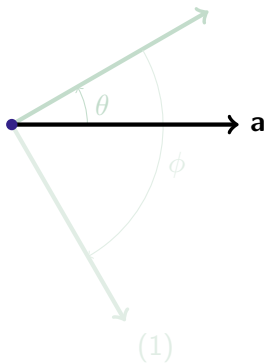
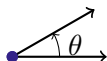
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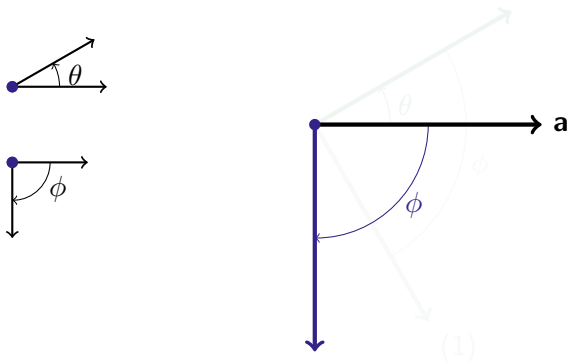
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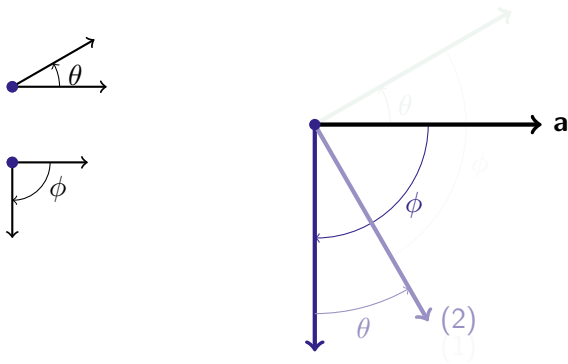
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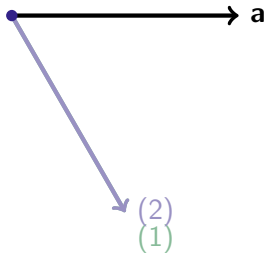
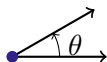
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Let \mathbf{a} be a vector in \mathbb{R}^2 .

(1) Rotate the vector \mathbf{a} by θ radians, then by ϕ radians.

(1a) \mathbf{a} rotated by θ radians is $\text{Rot}_\theta \mathbf{a}$.

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That is, will

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for every θ , every ϕ , and every \mathbf{a} in \mathbb{R}^2 ?

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$$\text{Rot}_{\theta+\phi} = \begin{bmatrix} \cos(\theta + \phi) & -\sin(\theta + \phi) \\ \sin(\theta + \phi) & \cos(\theta + \phi) \end{bmatrix}$$