

# Outline

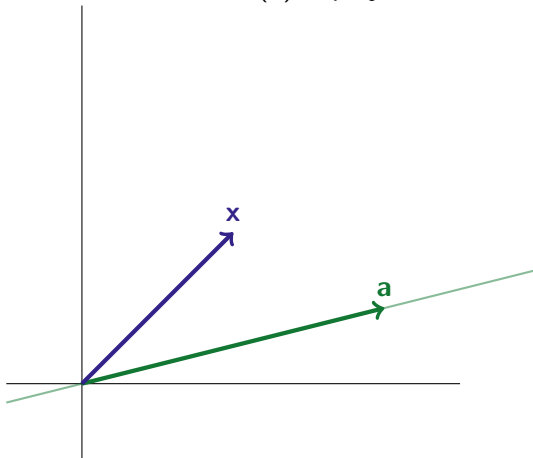
Week 7: Rotations, projections and reflections in 2D; matrix representation and composition of linear transformations; random walks; transpose.

Course Notes: 4.2, 4.3, 4.4

Goals: Understand that a linear transformation of a vector can always be achieved by matrix multiplication; use specific examples of linear transformations.

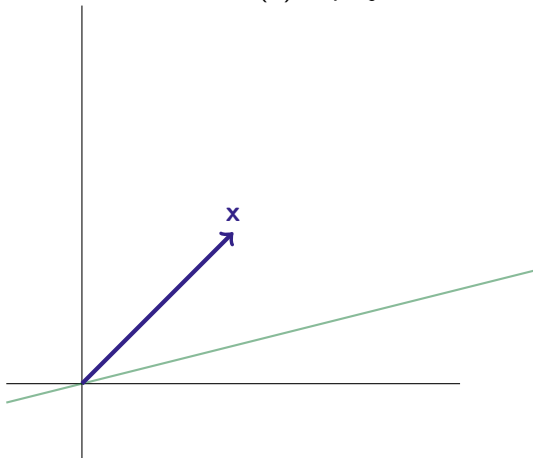
# Projections

For a fixed vector  $\mathbf{a}$  in  $\mathbb{R}^2$ , let  $T(\mathbf{x}) = \text{proj}_{\mathbf{a}}\mathbf{x}$



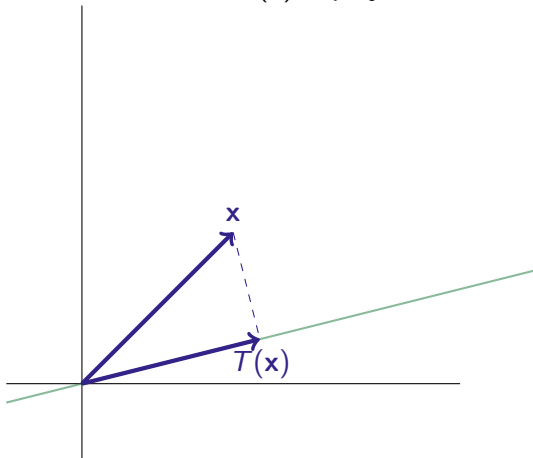
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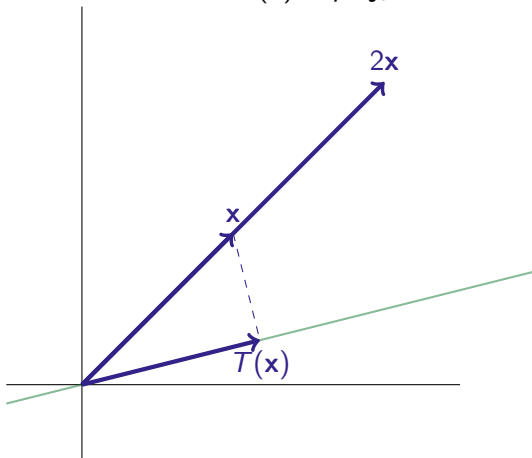
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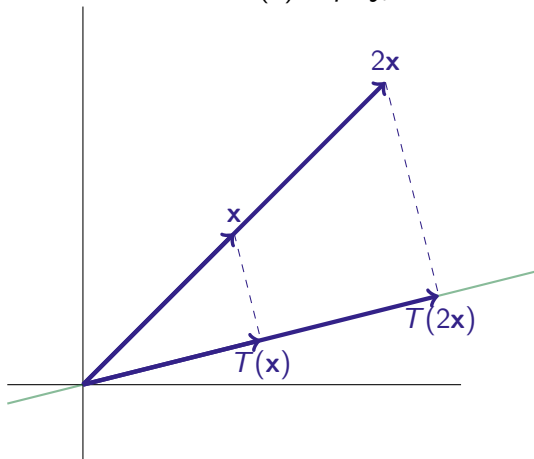
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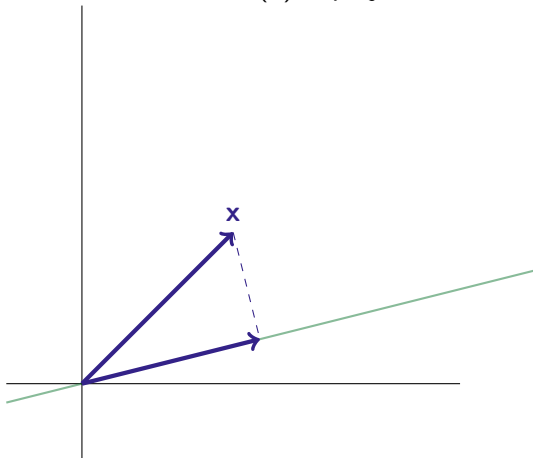
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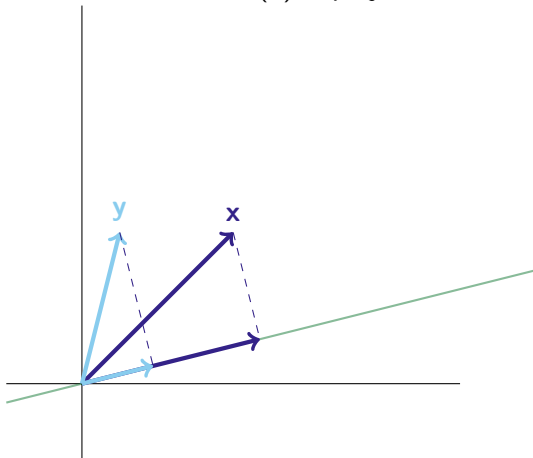
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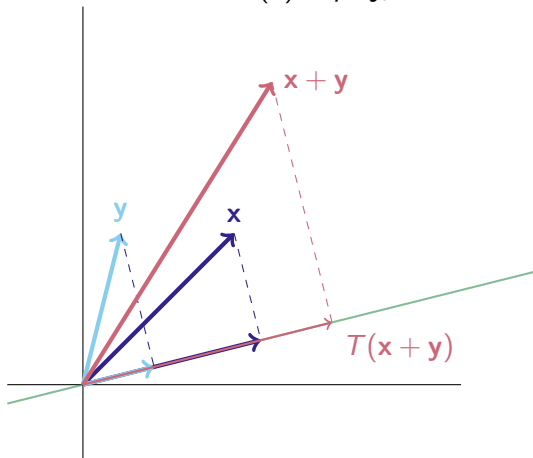
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# Computing Projections

Let  $\mathbf{a} = [a_1, a_2]$  and  $\mathbf{x} = [x_1, x_2]$ .

$$\text{proj}_{\mathbf{a}} \mathbf{x} = \frac{1}{a_1^2 + a_2^2} \begin{bmatrix} a_1^2 & a_1 a_2 \\ a_1 a_2 & a_2^2 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$$

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Since  $T(\mathbf{x}) = \text{proj}_{\mathbf{a}}\mathbf{x} = A\mathbf{x}$  for a matrix  $A$ , then  $T$  is a linear transformation.

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Let  $\mathbf{a} = [1, 1]$  and  $\mathbf{x} = [2, 3]$ . Calculate  $\text{proj}_{\mathbf{a}}\mathbf{x}$  two ways.

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$$T(\mathbf{x}) = \text{proj}_{\mathbf{b}}(\text{proj}_{\mathbf{a}}\mathbf{x})$$

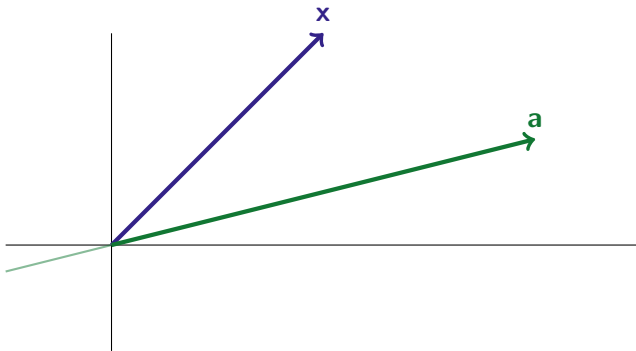
Is the projection of a projection a projection?

(Is there a vector  $\mathbf{c}$  so that  $T(\mathbf{x}) = \text{proj}_{\mathbf{c}}\mathbf{x}$ ?)

Example:  $\mathbf{a} = \begin{bmatrix} 1 \\ 2 \end{bmatrix}$ ,  $\mathbf{b} = \begin{bmatrix} 1 \\ 5 \end{bmatrix}$

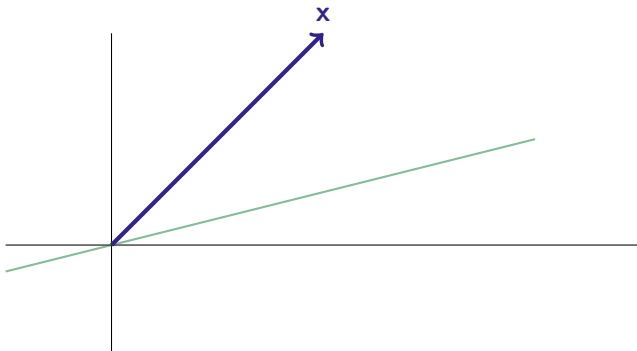
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For a fixed vector  $\mathbf{a}$ , let  $\text{Ref}(\mathbf{x})$  be the reflection of  $\mathbf{x}$  across the line through the origin in the direction of  $\mathbf{a}$ .



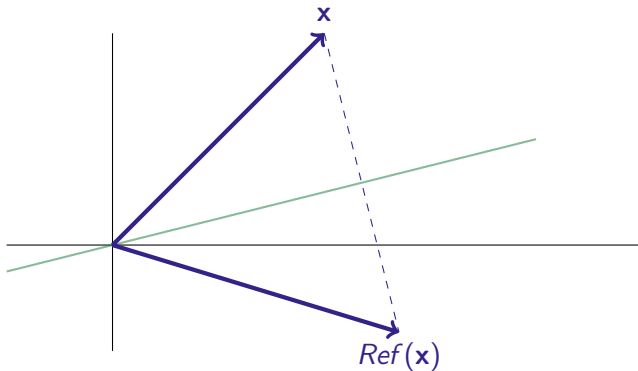
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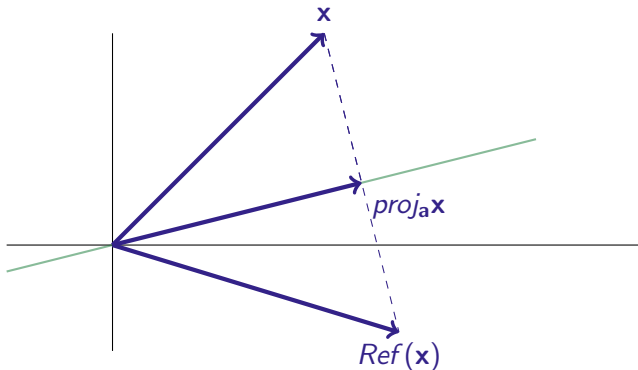
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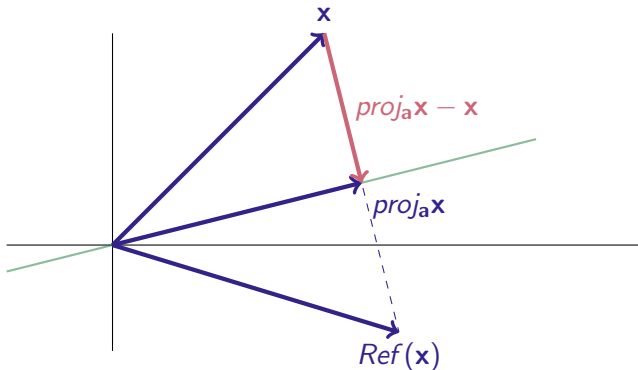
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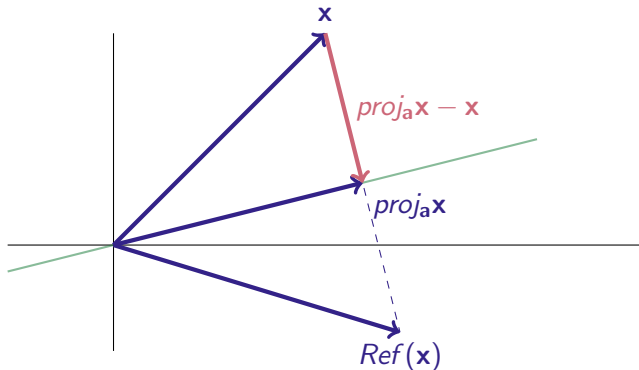
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$$\text{Ref}(\mathbf{x}) = \mathbf{x} + 2(\text{proj}_a \mathbf{x} - \mathbf{x}) = 2\text{proj}_a \mathbf{x} - \mathbf{x}$$

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Identity:

$$\begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$$

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$$= \begin{bmatrix} \frac{2a_1^2}{a_1^2 + a_2^2} - 1 & \frac{2a_1 a_2}{a_1^2 + a_2^2} \\ \frac{2a_1 a_2}{a_1^2 + a_2^2} & \frac{2a_2^2}{a_1^2 + a_2^2} - 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$$

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$$Ref(\mathbf{x}) = \begin{bmatrix} \frac{2a_1^2}{a_1^2 + a_2^2} - 1 & \frac{2a_1a_2}{a_1^2 + a_2^2} \\ \frac{2a_1a_2}{a_1^2 + a_2^2} & \frac{2a_2^2}{a_1^2 + a_2^2} - 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$$

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$$\text{Ref}_\theta(\mathbf{x}) =$$

$$\cos^2 \theta = \frac{1 + \cos 2\theta}{2}$$

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$$\sin 2\theta = 2 \sin \theta \cos \theta$$

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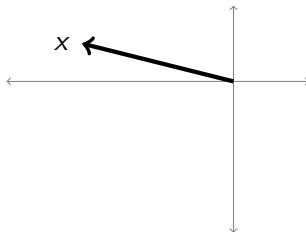
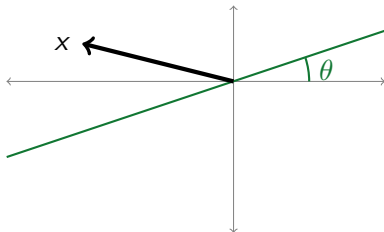
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# Reflections and Rotations

Compare:

$$Ref_{\theta}(\mathbf{x}) = \begin{bmatrix} \cos(2\theta) & \sin(2\theta) \\ \sin(2\theta) & -\cos(2\theta) \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$$

$$Rot_{\phi}(\mathbf{x}) = \begin{bmatrix} \cos \phi & -\sin \phi \\ \sin \phi & \cos \phi \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$$

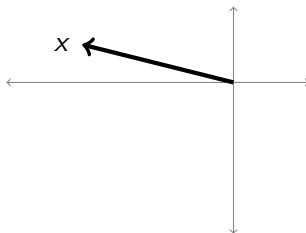
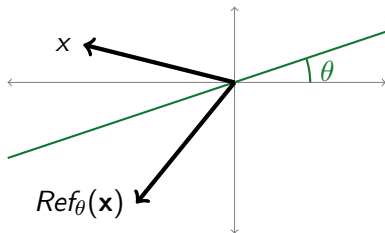


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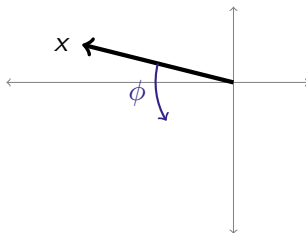
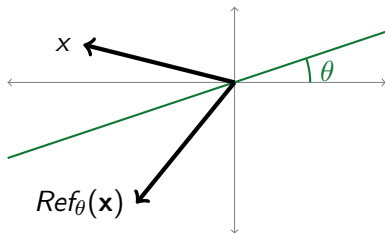


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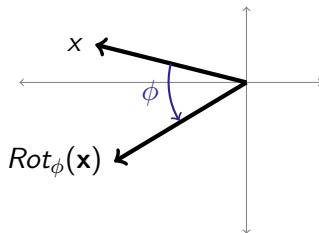
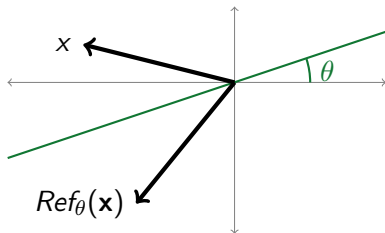


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# Reflections

To reflect  $\mathbf{x}$  across the line through the origin that makes angle  $\theta$  with the  $x$ -axis:

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Example: find the reflection of the vector  $[2, 4]$  across the line through the origin that makes an angle of 15 degrees ( $\pi/12$  radians) with the  $x$ -axis.



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$$\begin{aligned} \begin{bmatrix} \cos(2(\pi/12)) & \sin(2(\pi/12)) \\ \sin(2(\pi/12)) & -\cos(2(\pi/12)) \end{bmatrix} \begin{bmatrix} 2 \\ 4 \end{bmatrix} &= \begin{bmatrix} \cos(\pi/6) & \sin(\pi/6) \\ \sin(\pi/6) & -\cos(\pi/6) \end{bmatrix} \begin{bmatrix} 2 \\ 4 \end{bmatrix} \\ &= \begin{bmatrix} \frac{\sqrt{3}}{2} & \frac{1}{2} \\ \frac{1}{2} & -\frac{\sqrt{3}}{2} \end{bmatrix} \begin{bmatrix} 2 \\ 4 \end{bmatrix} = \begin{bmatrix} \sqrt{3} + 2 \\ 1 - 2\sqrt{3} \end{bmatrix} \approx \begin{bmatrix} 3.7 \\ -2.5 \end{bmatrix} \end{aligned}$$

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$$\begin{bmatrix} \cos(2\theta) & \sin(2\theta) \\ \sin(2\theta) & -\cos(2\theta) \end{bmatrix} \begin{bmatrix} \cos(2\phi) & \sin(2\phi) \\ \sin(2\phi) & -\cos(2\phi) \end{bmatrix}$$

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$$\begin{aligned} & \begin{bmatrix} \cos(2\theta) & \sin(2\theta) \\ \sin(2\theta) & -\cos(2\theta) \end{bmatrix} \begin{bmatrix} \cos(2\phi) & \sin(2\phi) \\ \sin(2\phi) & -\cos(2\phi) \end{bmatrix} \\ = & \begin{bmatrix} \cos(2\theta)\cos(2\phi) + \sin(2\theta)\sin(2\phi) & \cos(2\theta)\sin(2\phi) - \sin(2\theta)\cos(2\phi) \\ \sin(2\theta)\cos(2\phi) - \cos(2\theta)\sin(2\phi) & \sin(2\theta)\sin(2\phi) + \cos(2\theta)\cos(2\phi) \end{bmatrix} \end{aligned}$$

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What happens when we do two reflections?

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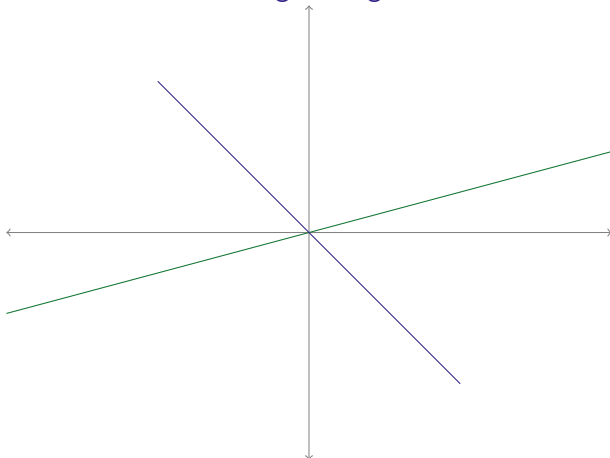
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# Two Reflections gives a Rotation

Consider:

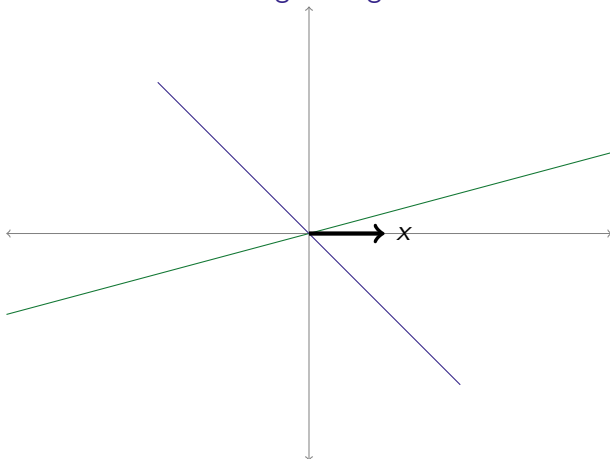
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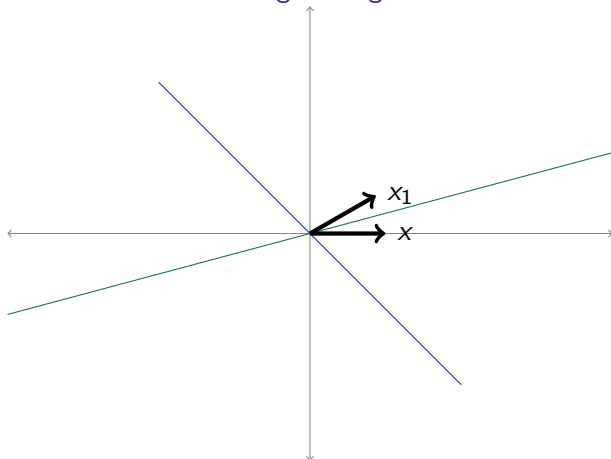




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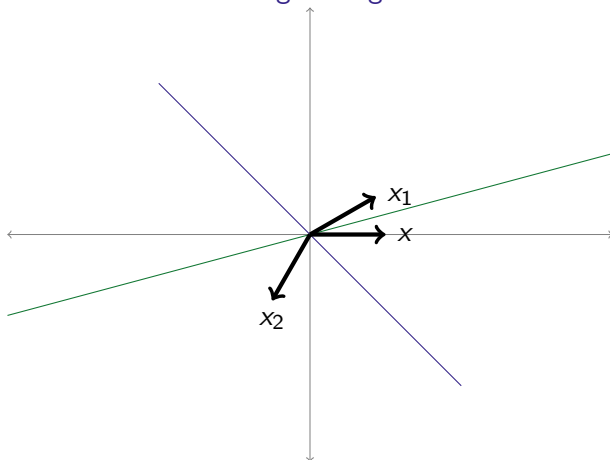
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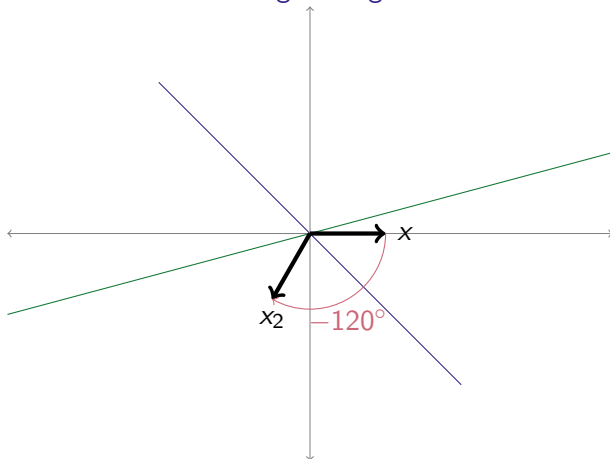
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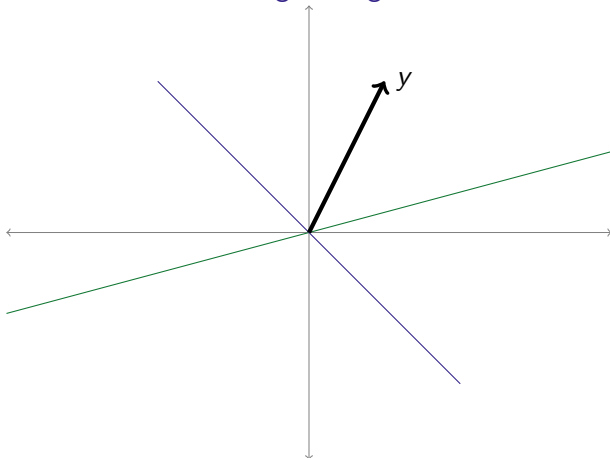
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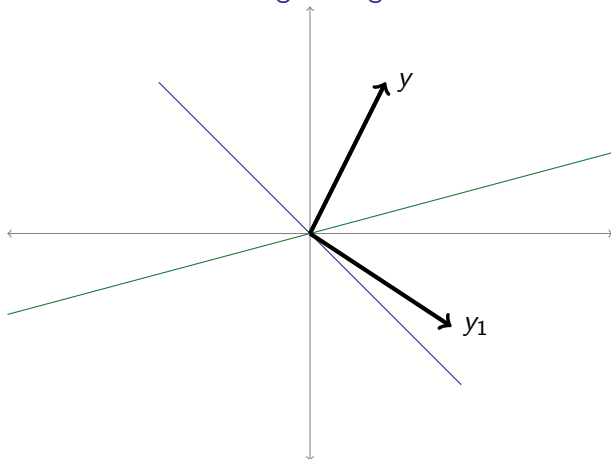
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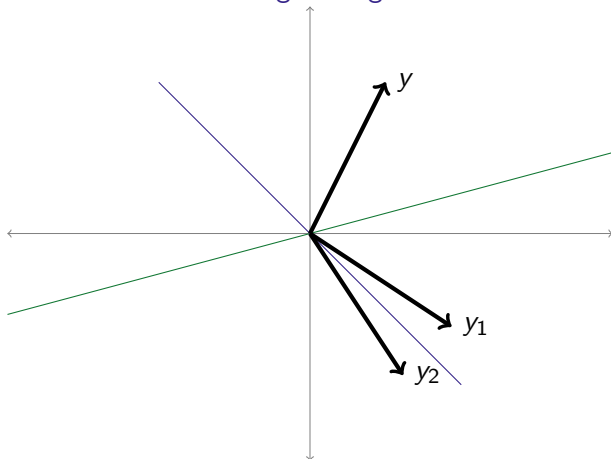
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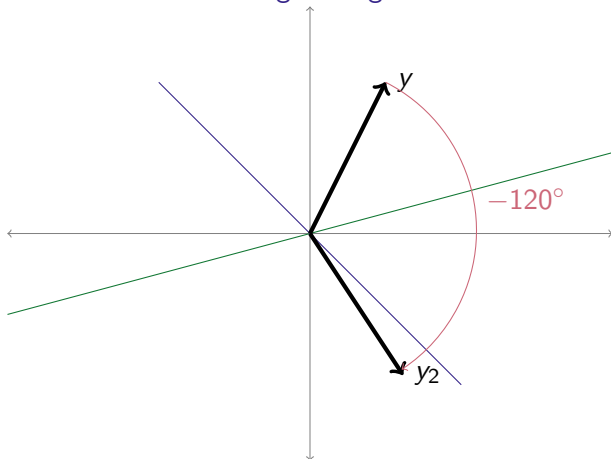
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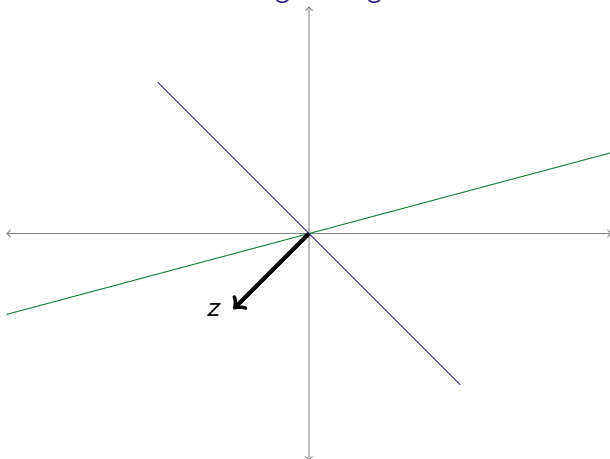
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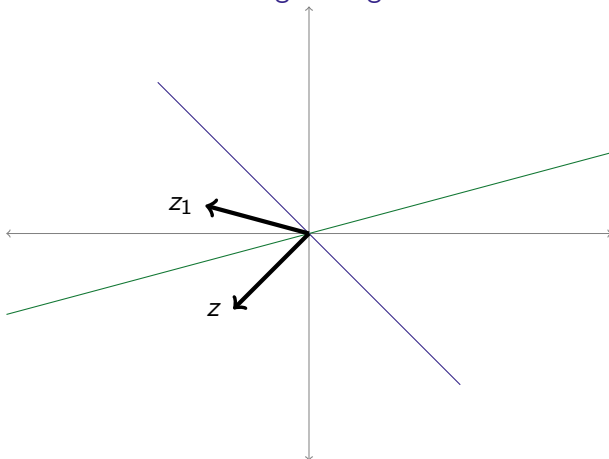




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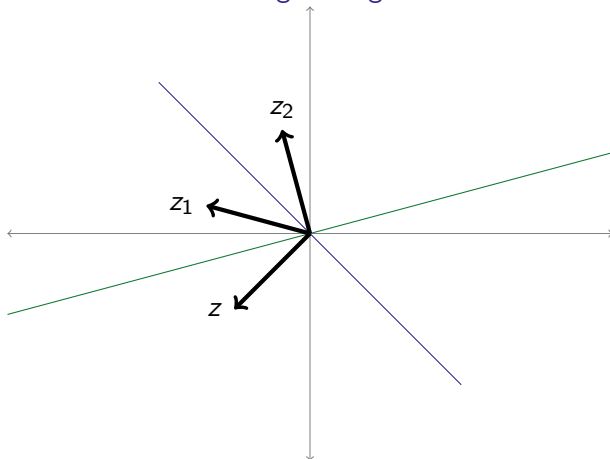
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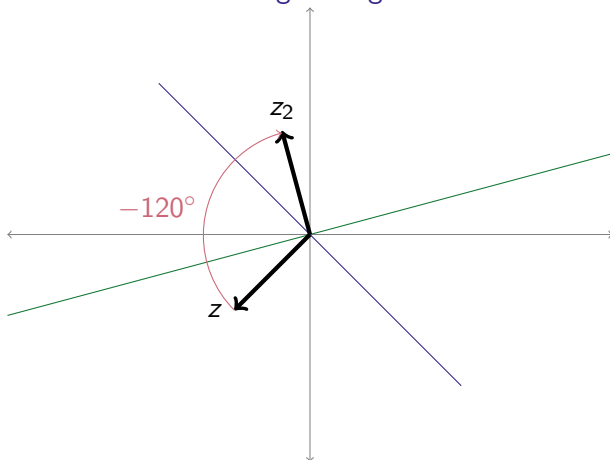
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To reflect  $\mathbf{x}$  across the line through the origin that makes angle  $\theta$  with the  $x$ -axis:

$$Ref_{\theta}(\mathbf{x}) = \begin{bmatrix} \cos(2\theta) & \sin(2\theta) \\ \sin(2\theta) & -\cos(2\theta) \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$$

What happens when we do two reflections?

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Try the following with a cell phone or book:

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To prove an operation IS commutative, we have to prove it is commutative ALWAYS.

To prove an operation IS NOT commutative, it suffices to find ONE EXAMPLE where it doesn't commute.

## Summary: Examples of Linear Transformations

To compute the rotation of the vector  $\mathbf{x}$  by  $\theta$ , multiply  $\mathbf{x}$  by the matrix

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- Suppose we know  $T\left(\begin{bmatrix} 1 \\ 0 \end{bmatrix}\right) = \begin{bmatrix} 1 \\ 2 \\ 3 \\ 4 \end{bmatrix}$  and  $T\left(\begin{bmatrix} 0 \\ 1 \end{bmatrix}\right) = \begin{bmatrix} 5 \\ 5 \\ 5 \\ 5 \end{bmatrix}$
- 

$$\begin{aligned}
 T\left(\begin{bmatrix} x \\ y \end{bmatrix}\right) &= T\left(x\begin{bmatrix} 1 \\ 0 \end{bmatrix} + y\begin{bmatrix} 0 \\ 1 \end{bmatrix}\right) = xT\left(\begin{bmatrix} 1 \\ 0 \end{bmatrix}\right) + yT\left(\begin{bmatrix} 0 \\ 1 \end{bmatrix}\right) \\
 &= x\begin{bmatrix} 1 \\ 2 \\ 3 \\ 4 \end{bmatrix} + y\begin{bmatrix} 5 \\ 5 \\ 5 \\ 5 \end{bmatrix} = \begin{bmatrix} 1x + 5y \\ 2x + 5y \\ 3x + 5y \\ 4x + 5y \end{bmatrix} = \begin{bmatrix} 1 & 5 \\ 2 & 5 \\ 3 & 5 \\ 4 & 5 \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix}
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- So:  $T(\mathbf{x})$  can be computed as a matrix multiplication,

$$T(\mathbf{x}) = \begin{bmatrix} \left| T\left(\begin{bmatrix} 1 \\ 0 \end{bmatrix}\right) \right| & \left| T\left(\begin{bmatrix} 0 \\ 1 \end{bmatrix}\right) \right| \end{bmatrix} \mathbf{x}$$



Suppose a linear transformation  $T$  from  $\mathbb{R}^3$  to  $\mathbb{R}^2$  satisfies the following:

$$T\left(\begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}\right) = \begin{bmatrix} 2 \\ 5 \end{bmatrix} \quad T\left(\begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix}\right) = \begin{bmatrix} 0 \\ 1 \end{bmatrix} \quad T\left(\begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix}\right) = \begin{bmatrix} 3 \\ -2 \end{bmatrix}$$

Then  $T(\mathbf{x}) = A\mathbf{x}$  for the matrix  $A =$

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Then  $T(\mathbf{x}) = A\mathbf{x}$  for the matrix  $A = \begin{bmatrix} 2 & 0 & 3 \\ 5 & 1 & -2 \end{bmatrix}$

Which transformations are equivalent to matrix multiplication?

### Theorem

Every linear transformation  $T$  that takes a vector as an input, and gives a vector as an output, is equivalent to a matrix multiplication.

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### Extended Theorem

Suppose  $T$  is a linear transformation that transforms vectors of  $\mathbb{R}^n$  into vectors of  $\mathbb{R}^m$ . If  $e_1, \dots, e_n$  is the standard basis of  $\mathbb{R}^n$ , then:

$$T \left( \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix} \right) = \begin{bmatrix} | & | & & | \\ T(e_1) & T(e_2) & \cdots & T(e_n) \\ | & | & & | \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix}$$

That is:  $e_1 = [1, 0, \dots, 0]$ ,  $e_2 = [0, 1, 0, \dots, 0]$ , etc.

Geometric interpretation of an  $n$ -by- $m$  matrix:

**linear transformation from  $\mathbb{R}^m$  to  $\mathbb{R}^n$ .**

Every matrix can be viewed as a linear transformation, and every linear transformation between  $\mathbb{R}^n$  and  $\mathbb{R}^m$  can be viewed as a matrix.

A matrix can be viewed as a particular kind of function.

# General Linear Transformations

$$T : \mathbb{R}^n \rightarrow \mathbb{R}^m \quad \text{linear}$$

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$$T \left( \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix} \right) = \begin{bmatrix} T(e_1) & T(e_2) & \dots & T(e_n) \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix}$$



## Examples

Suppose a linear transformation  $T$  from  $\mathbb{R}^2$  to  $\mathbb{R}^2$  has the following properties:

$$T\left(\begin{bmatrix} 1 \\ 0 \end{bmatrix}\right) = \begin{bmatrix} 1 \\ 2 \end{bmatrix}$$

$$T\left(\begin{bmatrix} 0 \\ 1 \end{bmatrix}\right) = \begin{bmatrix} 7 \\ 7 \end{bmatrix}$$

Give a matrix  $A$  so that  $T(x) = Ax$  for every vector  $x$  in  $\mathbb{R}^2$ .

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## Examples

Suppose a linear transformation  $T$  from  $\mathbb{R}^2$  to  $\mathbb{R}^3$  has the following properties:

$$T\left(\begin{bmatrix} 5 \\ 7 \end{bmatrix}\right) = \begin{bmatrix} 7 \\ 5 \\ 12 \end{bmatrix}$$

$$T\left(\begin{bmatrix} 4 \\ 6 \end{bmatrix}\right) = \begin{bmatrix} 6 \\ 4 \\ 10 \end{bmatrix}$$

Give a matrix  $A$  so that  $T(x) = Ax$  for every vector  $x$  in  $\mathbb{R}^2$ .

## Examples

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Give a matrix  $A$  so that  $T(x) = Ax$  for every vector  $x$  in  $\mathbb{R}^2$ .

$$A = \begin{bmatrix} 0 & 1 \\ 1 & 0 \\ 1 & 1 \end{bmatrix}$$

## Examples

Suppose  $T$  is a transformation from  $\mathbb{R}^2$  to  $\mathbb{R}^3$ , where  $T(x) = Ax$  for the matrix

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

Which vector  $x = \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$  has  $T(x) = \begin{bmatrix} 4 \\ 10 \\ 16 \end{bmatrix}$ ?

Which vector  $y = \begin{bmatrix} y_1 \\ y_2 \end{bmatrix}$  has  $T(y) = \begin{bmatrix} 1 \\ 2 \\ 1 \end{bmatrix}$ ?

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Characterize vectors that can come out of  $T$ .

# Random Walks: Another Use of Matrix Multiplication

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- Fixed probability  $p_{i,j}$  of moving to state  $i$  if you are in state  $j$ .

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use sampling to estimate properties of a large system

# Random Walks: Another Use of Matrix Multiplication

An ideal penguin has three states: sleeping, fishing, and playing. It is observed once per hour.

<i>from to</i>	<i>sleeping</i>	<i>fishing</i>	<i>playing</i>
<i>sleeping</i>	.5	.7	.4
<i>fishing</i>	.25	0	.3
<i>playing</i>	.25	.3	.3



Sleeping: <https://pixabay.com/en/penguin-linux-sleeping-animal-159784/>

Fishing: By Mimooh (Own work), via Wikimedia Commons

Playing: By Silvermoonlight217

<http://silvermoonlight217.deviantart.com/art/Penguin-Sledding-262107547>

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$$x_1: \begin{bmatrix} .5 \\ .25 \\ .25 \end{bmatrix}$$

$$x_2: \begin{bmatrix} .5 & .7 & .4 \\ .25 & 0 & .3 \\ .25 & .3 & .3 \end{bmatrix} \begin{bmatrix} .5 \\ .25 \\ .25 \end{bmatrix} = Px_1 =$$

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$$x_2: \begin{bmatrix} .5 & .7 & .4 \\ .25 & 0 & .3 \\ .25 & .3 & .3 \end{bmatrix} \begin{bmatrix} .5 \\ .25 \\ .25 \end{bmatrix} = P x_1 =$$

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# Random Walks

In general:

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$P$ : "transition matrix"

## Random Walk Example: Falling Down

You are learning to walk on a tight rope, but you are not very good yet. With every step you take, your chances of falling to the right are 1%, and your chances of falling to the left are 5%, because of an old math-related injury that causes you to lean left when you're scared. When you fall, you stay on the ground where you landed.





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<u>from</u> <u>to</u>	Left ground	Rope	Right ground
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Left ground	1		
Rope			
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<u>from</u> <u>to</u>	Left ground	Rope	Right ground
Left ground	1	0.05	
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<u>from</u> <u>to</u>	Left ground	Rope	Right ground
Left ground	1	0.05	
Rope	0	0.94	
Right ground	0		

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<u>from</u> <u>to</u>	Left ground	Rope	Right ground
Left ground	1	0.05	
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Right ground	0	0.01	

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Notice: columns add to 1; rows don't have to

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<i>from to</i>	Left ground	Rope	Right ground
Left ground	1	0.05	0
Rope	0	0.94	0
Right ground	0	0.01	1

Where are you after 100 steps?

You are learning to walk on a tight rope, but you are not very good yet. With every step you take, your chances of falling to the right are 1%, and your chances of falling to the left are 5%, because of an old math-related injury that causes you to lean left when you're scared. When you fall, you stay on the ground where you landed.

After 100 steps:

$x_{100}$

( left  
rope  
right )

We approximate this using software FOR NOW; later we'll learn analytical ways.

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After 100 steps:

$$x_{100} = P^{100}x_0 = \begin{bmatrix} 1 & 0.05 & 0 \\ 0 & 0.94 & 0 \\ 0 & 0.01 & 1 \end{bmatrix}^{100} \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix} \quad \left( \begin{array}{c} \text{left} \\ \text{rope} \\ \text{right} \end{array} \right)$$

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You are learning to walk on a tight rope, but you are not very good yet. With every step you take, your chances of falling to the right are 1%, and your chances of falling to the left are 5%, because of an old math-related injury that causes you to lean left when you're scared. When you fall, you stay on the ground where you landed.

After 100 steps:

$$x_{100} = P^{100}x_0 = \begin{bmatrix} 1 & 0.05 & 0 \\ 0 & 0.94 & 0 \\ 0 & 0.01 & 1 \end{bmatrix}^{100} \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix} \approx \begin{bmatrix} 0.8316209 \\ 0.0020549 \\ 0.1663242 \end{bmatrix} \quad \left( \begin{array}{c} \text{left} \\ \text{rope} \\ \text{right} \end{array} \right)$$

We approximate this using software FOR NOW; later we'll learn analytical ways.

## Random Walk Example: Error Messages

Suppose you are using a buggy program. You start up without a problem.

- If you have never encountered an error message, your odds of encountering an error message with your next click are 0.01.
- If you have already encountered exactly one error message, your odds of encountering a second on your next click are 0.05.
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<i>from to</i>	0	1	2	3	<i>u</i>
0	.99	0	0	0	0
1	.01	.95	0	0	0
2	0	.05	.9	0	0
3	0	0	.1	0	0
<i>u</i>	0	0	0	1	1

Again, notice:  
columns sum to 1,  
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Stay tuned for more Random Walks excitement

Application: Google!

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Transpose: rows  $\leftrightarrow$  columns.

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

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Previous example of noncommutativity of matrix multiplication:

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

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$$\mathbf{y} \cdot (A\mathbf{x}) = (A^T \mathbf{y}) \cdot \mathbf{x}$$

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$$\begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix} \cdot \left( \begin{bmatrix} 1 & 0 \\ 0 & 1 \\ -1 & 1 \end{bmatrix} \begin{bmatrix} 8 \\ 9 \end{bmatrix} \right) = \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix} \cdot \begin{bmatrix} 8 \\ 9 \\ 1 \end{bmatrix} = 8 + 18 + 3 = 29$$

$$\left( \begin{bmatrix} 1 & 0 & -1 \\ 0 & 1 & 1 \end{bmatrix} \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix} \right) \cdot \begin{bmatrix} 8 \\ 9 \end{bmatrix} = \begin{bmatrix} -2 \\ 5 \end{bmatrix} \cdot \begin{bmatrix} 8 \\ 9 \end{bmatrix} = -16 + 45 = 29$$

# True or False?

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- Transpose swaps rows and columns
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