Math 254: Introduction to Linear Algebra Notes #3.1 — Image & Kernel of a Linear Transform

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Spring 2022 (Revised: February 23, 2022)



— (1/36)

Outline

Student Learning Objectives

- SLOs: Image & Kernel of a Linear Transform
- **2** Subspaces of \mathbb{R}^n and Their Dimensions
 - Image & Kernel of a Linear Transformation

3 Suggested Problems

- Suggested Problems 3.1
- Lecture Book Roadmap

4 Supplemental Material

- Metacognitive Reflection
- Problem Statements 3.1



— (2/36)

SLOs 3.1

Image & Kernel of a Linear Transform

After this lecture you should:

- Be able to identify the *image* of a linear transformation (and its associated matrix) im(A)
- Be able to identify the kernel of a linear transformation (and its associated matrix) — ker(A)
- Know what the *span* of a set of vectors is.
- Know when ker(A) = { $\vec{0}$ }? and the implications [THE CHARACTERISTICS OF INVERTIBLE MATRICES]

Fair Warning

Things get quite "math-y" starting now.



- (3/36)

Image of a Linear Transformation

Definition (Image of a Function (Linear Transformation))

The **image** of a function consists of all the values the function takes in its target space. If $f : X \mapsto Y$, then

image(f) = {
$$f(x) : x \in X$$
 }
= { $b \in Y : b = f(x)$, for some $x \in X$ }

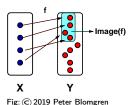


Figure: X is the *domain* of f; Y the *target space* of f; and the shaded subset of Y is the *image* of f.



- (4/36)

Notational Hazard!



Notational Warning: "Range"

Sometimes you see the term **range** in the literature; and depending on who is speaking (writing), it may refer to what we call the *image*, or (occasionally) the entire *target space*.

(In most literature range and image are the same.)





— (5/36)

Image & Kernel of a Linear Transformation

[NOT A LINEAR TRANSFORMATION]

Example $e^{\times} : \mathbb{R} \mapsto \mathbb{R}$

20 18 16 14 Y : the target space 12 10 8 6 4 2 In(10) 0 -2 -1 -3 0 1 2 3 X : the domain of f(x) = exp(x)

Figure: The image of $f(x) = e^x$ from \mathbb{R} to \mathbb{R} consists of \mathbb{R}^+ (all positive real numbers). Every positive number $b \in \mathbb{R}^+$ can be written as $b = e^{\ln(b)} = f(\ln(b))$.

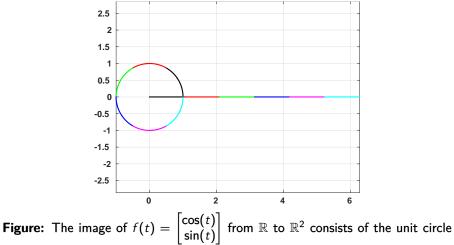
[Figure: Copyright © 2019 Peter Blomgren]



- (6/36)

Example: $f(t) = [\cos(t) \sin(t)]^{t}$

[NOT A LINEAR TRANSFORMATION]



centered at the origin; f is called the parametrization of the unit circle.

[Figure: Copyright © 2019 Peter Blomgren]





Image & Kernel of a Linear Transformation

Example: $f(t) = [\cos(t) \sin(t) \cos(2t)]^{T}$ [NOT A LINEAR TRANSFORMATION]

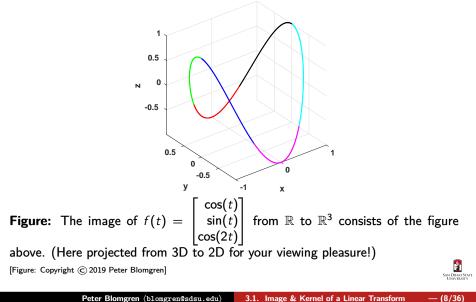


Image of an Invertible Function

Image of an Invertible Function

If the function f : X → Y is *invertible*, then the image of f is (all of) Y. "∀b ∈ Y∃x ∈ X : b = f(x)."

• In this case
$$x = f^{-1}(b)$$
:

$$b=f\left(f^{-1}\left(b\right)\right)$$

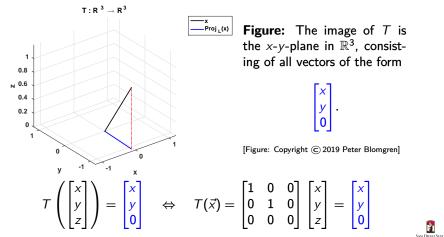
See also [Notes#2.4].



— (9/36)

Image of the Projection onto the x-y-Plane

Consider $T : \mathbb{R}^3 \mapsto \mathbb{R}^3$ that projects a vector \vec{v} orthogonally onto the *x*-*y*-plane:



— (10/36)

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

Consider
$$T(\vec{x}) = A\vec{x}$$
, with $\vec{x} \in \mathbb{R}^2$, and $A \in \mathbb{R}^{2 \times 2}$, where

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

The image is described by

$$\begin{bmatrix} 1 & 3 \\ 2 & 6 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = x_1 \begin{bmatrix} 1 \\ 2 \end{bmatrix} + x_2 \begin{bmatrix} 3 \\ 6 \end{bmatrix} = (x_1 + 3x_2) \begin{bmatrix} 1 \\ 2 \end{bmatrix}$$

which is the line of all scalings of $\begin{bmatrix} 1\\2 \end{bmatrix}$.

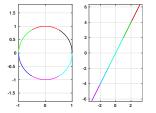


Figure: The unit circle in domain space $X = \mathbb{R}^2$, and the image of the unit circle in target space $Y = \mathbb{R}^2$. Note: we can fill $X = \mathbb{R}^2$ with circles of radii $r \in [0, \infty)$, so the image of T can be described by all scalings of the *image* of the unit circle; since $T(k\vec{x}) = Ak\vec{x} = kA\vec{x} = kT(\vec{x})$.

[Figure: Copyright © 2019 Peter Blomgren]



 $\mathbb{R}^2 \mapsto \mathbb{R}^2$

Image & Kernel of a Linear Transformation

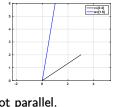
$T(\vec{x}) = A\vec{x}$

Consider $T(\vec{x}) = A\vec{x}$, with $\vec{x} \in \mathbb{R}^2$, and $A \in \mathbb{R}^{2 \times 2}$, where

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

The image is described by

$$\begin{bmatrix} 1 & 3 \\ 6 & 2 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = x_1 \begin{bmatrix} 1 \\ 6 \end{bmatrix} + x_2 \begin{bmatrix} 3 \\ 2 \end{bmatrix}$$



which fills out all of \mathbb{R}^2 since $\begin{bmatrix} 1\\6 \end{bmatrix}$ and $\begin{bmatrix} 3\\2 \end{bmatrix}$ are not parallel.

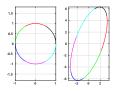


Figure: The unit circle in domain space $X = \mathbb{R}^2$, and the image of the unit circle in target space $Y = \mathbb{R}^2$. Note: we can fill $X = \mathbb{R}^2$ with circles of radii $r \in [0, \infty)$, so the image of T can be described by all scalings of the *image* of the unit circle; since $T(k\vec{x}) = Ak\vec{x} = kA\vec{x} = kT(\vec{x})$.

[Figure: Copyright © 2019 Peter Blomgren]



 $\mathbb{R}^2 \mapsto \mathbb{R}^2$

The Span

Describing the Linear Transformation

Definition (The Span)

Consider the vectors $\vec{v_1}$, $\vec{v_2}$, ..., $\vec{v_m} \in \mathbb{R}^n$. The set of all linear combinations

$$c_1\vec{v}_1 + c_2\vec{v}_2 + \dots + c_m\vec{v}_m, \quad c_1,\dots,c_m \in \mathbb{R}$$

of the vectors is called their span:

 $\operatorname{span}(\vec{v}_1, \vec{v}_2, \ldots, \vec{v}_m) = \{c_1\vec{v}_1 + c_2\vec{v}_2 + \cdots + c_m\vec{v}_m : c_1, c_2, \ldots, c_m \in \mathbb{R}\}.$



Image of a Linear Transformation — Image of A / Column Space of A

Theorem (Image of a Linear Transformation)

The image of a linear transformation $T(\vec{x}) = A\vec{x}$ is the span of the column vectors of A. We denote the image of T by im(T) or im(A).

Motational Hazard (Language)

Since im(A) is the span of the columns of A, it is sometimes referred to as the **Column Space of** A, denoted C(A) [GS5-3.1].



Describing the Linear Transformation

The theorem pretty much proves itself; it follows directly from how we multiply vectors and matrices:

$$T(\vec{x}) = A\vec{x} = \begin{bmatrix} \begin{vmatrix} & & \\ \vec{v}_1 & \dots & \vec{v}_m \\ \mid & & \mid \end{bmatrix} \begin{bmatrix} x_1 \\ \vdots \\ x_m \end{bmatrix} = x_1\vec{v}_1 + \dots + x_m\vec{v}_m.$$

The vertical bars are there to illustrate that we are expressing the matrix column-wise, using the \vec{v} -vectors.

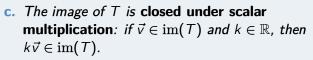


Properties of im(T)

Theorem (Properties of the Image)

The image of a linear transformation $T : \mathbb{R}^m \mapsto \mathbb{R}^n$ has the following properties:

- **a.** The zero vector $\vec{0}$ in \mathbb{R}^n is in the image of T.
- **b.** The image of T is closed under addition: if $\vec{v_1}$ and $\vec{v_2}$ are in the image of T, then so is $\vec{v_1} + \vec{v_2}$.





[PROOF IN THE SUPPLEMENTAL SLIDES]



[FOCUS :: MATH]

[Proof] Properties of im(T)

Properties of the Image.

a.
$$\vec{0} = A\vec{0} = T(\vec{0}).$$

b. $\exists \vec{w}_1, \vec{w}_2 \in \mathbb{R}^m: \vec{v}_1 = T(\vec{w}_1), \vec{v}_2 = T(\vec{w}_2).$ Then
 $\vec{v}_1 + \vec{v}_2 = T(\vec{w}_1) + T(\vec{w}_2) \stackrel{\text{L.T.}}{=} T(\vec{w}_1 + \vec{w}_2) \Rightarrow$
 $(\vec{v}_1 + \vec{v}_2) \in \text{im}(T).$
c. If $\vec{v} = T(\vec{w})$, then $k\vec{v} = kT(\vec{w}) \stackrel{\text{L.T.}}{=} T(k\vec{w}). \Rightarrow k\vec{v} \in \text{im}(T).$

 $[\mathbf{b}.] + [\mathbf{c}.] \Rightarrow \operatorname{im}(\mathcal{T})$ is closed under linear combinations.



[FOCUS :: MATH]

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[Parsing the Proof] Properties of im(T)

Properties of the Image.

- a. $\vec{0} = A\vec{0} = T(\vec{0}).$
 - This follows straight from how we compute matrix-vector products; given A ∈ ℝ^{n×m}, and T(x) = Ax, we immediately get A0m = 0n, where the subscript on the 0-vector indicates its number of components.

b.
$$\exists \vec{w}_1, \vec{w}_2 \in \mathbb{R}^m$$
: $\vec{v}_1 = T(\vec{w}_1), \vec{v}_2 = T(\vec{w}_2).$

Since v
₁ and v
₂ are in the image; there must exist ("∃") vectors v
₁, and v
₂ so that v
₁ = T(v
₁), v
₂ = T(v
₂) {some input must generate the output!}

Then $(\vec{v}_1 + \vec{v}_2) \stackrel{1}{=} T(\vec{w}_1) + T(\vec{w}_2) \stackrel{\text{L.T.}}{=} T(\vec{w}_1 + \vec{w}_2) \Rightarrow (\vec{v}_1 + \vec{v}_2) \in \text{im}(T).$

- First we write the vector we want to show is in the image $(\vec{v}_1 + \vec{v}_2)$; then
- $(\stackrel{"}{=}")$ we use the fact that each vector is in the image; followed by
- $\binom{L.T.}{=}$ the fact that T is a linear transformation; and we can conclude
- (" \Rightarrow ") that we wrote $(\vec{v_1} + \vec{v_2})$ as the linear transformation of some vector $\vec{w}^* = (\vec{w_1} + \vec{w_2})$, which makes $\vec{v}^* = (\vec{v_1} + \vec{v_2})$ a member of the image.

[Parsing the Proof] Properties of im(T)

Properties of the Image.

- c. If $\vec{v} = T(\vec{w})$, then $k\vec{v} = kT(\vec{w}) \stackrel{\text{L.T.}}{=} T(k\vec{w})$. $\Rightarrow k\vec{v} \in \text{im}(T)$.
 - This is very similar to part ., given a vector \vec{v} in the image; there must be a vector |vecw| in the domain, so that $\vec{v} = T(\vec{w})$
 - We want to show that $k\vec{v}$ is in the image; so we use $k\vec{v} = kT(\vec{w})$,
 - then the fact that T is a linear transformation: $kT(\vec{w}) = T(k\vec{w})$;
 - and conclude as in part b.



Focus :: MATH

The Kernel of a Linear Transformation

Definition (Kernel / Null Space)

The **kernel** (aka "null space") of a linear transformation $T(\vec{x}) = A\vec{x}$ from \mathbb{R}^m to \mathbb{R}^n consists of all zeros of the transformation; that is, the solutions of the equation $T(\vec{x}) = A\vec{x} = \vec{0}$.

In other words, the kernel of $\ensuremath{\mathcal{T}}$ is the solution of the set of linear equations

$$A\vec{x} = \vec{0}$$

We denote the kernel of T by ker(T) or ker(A).

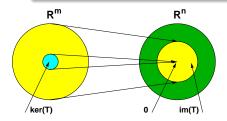


Figure: $\ker(\mathcal{T})$ are the elements in the domain that are transformed to 0 in the output space; the rest of the domain "paints" $\operatorname{im}(\mathcal{T})$. Notice that there may be element of the output space that are NOT part of $\operatorname{im}(\mathcal{T})$.

[Figure: Copyright © 2019 Peter Blomgren]



Subspaces of \mathbb{R}^n and Their Dimensions Suggested Problems Image & Kernel of a Linear Transformation

$$\operatorname{im}(T) \subset \mathbb{R}^n$$

$$\ker(T) \subset \mathbb{R}^m$$

For the linear transformation $T : \mathbb{R}^m \mapsto \mathbb{R}^n$,

 $T: \mathbb{R}^m \mapsto \mathbb{R}^n$

- $\operatorname{im}(T) = \{T(\vec{x}) : \vec{x} \in \mathbb{R}^m\}$ is a subset of the *target space* \mathbb{R}^n of T;
- $\ker(T) = \left\{ \vec{x} \in \mathbb{R}^m : T(\vec{x}) = \vec{0} \right\}$ is a subset of the *domain*.

Motational Hazard (Language)

[GS5-3.2] uses the notation N(A) for the null space (and [GS5-3.1] C(A) for the image / column space). We will use ker(A) and im(A) exclusively.

A more common notational variant for the kernel is null(A).



Projection onto the x-y plane in \mathbb{R}^3

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Consider, again, the linear transformation:

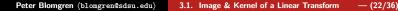
$$T\left(\begin{bmatrix}x\\y\\z\end{bmatrix}\right) = \begin{bmatrix}x\\y\\0\end{bmatrix} \quad \Leftrightarrow \quad T(\vec{x}) = \begin{bmatrix}1 & 0 & 0\\0 & 1 & 0\\0 & 0 & 0\end{bmatrix} \begin{bmatrix}x\\y\\z\end{bmatrix} = \begin{bmatrix}x\\y\\0\end{bmatrix}$$

Clearly,

$$T\left(\begin{bmatrix}0\\0\\z\end{bmatrix}\right) = \begin{bmatrix}0\\0\\0\end{bmatrix}, \quad \forall z \in \mathbb{R}.$$

Therefore,

$$\ker(T) = \left\{ \begin{bmatrix} 0\\0\\z \end{bmatrix} : \forall z \in \mathbb{R} \right\}, \quad \text{also im}(T) = \left\{ \begin{bmatrix} x\\y\\0 \end{bmatrix} : \forall x, y \in \mathbb{R} \right\}.$$



Consider $T(\vec{x}) = A\vec{x}$, where

$$A = \begin{bmatrix} 1 & 2 & 2 & -5 & 6 \\ -1 & -2 & -1 & 1 & -1 \\ 4 & 8 & 5 & -8 & 9 \\ 3 & 6 & 1 & 5 & -7 \end{bmatrix}$$

Let's find the *kernel* (solve $A\vec{x} = \vec{0}$)

$$\begin{bmatrix} 1 & 2 & 2 & -5 & 6 & 0 \\ -1 & -2 & -1 & 1 & -1 & 0 \\ 4 & 8 & 5 & -8 & 9 & 0 \\ 3 & 6 & 1 & 5 & -7 & 0 \end{bmatrix}$$

- (23/36)

Find ker(A)

$$\begin{bmatrix} 1 & 2 & 2 & -5 & 6 & | & 0 \\ -1 & -2 & -1 & 1 & -1 & | & 0 \\ 4 & 8 & 5 & -8 & 9 & | & 0 \\ 3 & 6 & 1 & 5 & -7 & | & 0 \end{bmatrix}$$
$$\begin{bmatrix} 1 & 2 & 2 & -5 & 6 & | & 0 \\ 0 & 0 & 1 & -4 & 5 & | & 0 \\ 0 & 0 & -3 & 12 & -15 & | & 0 \\ 0 & 0 & -5 & 20 & -25 & | & 0 \end{bmatrix}$$
$$\begin{bmatrix} 1 & 2 & 0 & 3 & -4 & | & 0 \\ 0 & 0 & 1 & -4 & 5 & | & 0 \\ 0 & 0 & 1 & -4 & 5 & | & 0 \\ 0 & 0 & 0 & 0 & 0 & | & 0 \end{bmatrix}$$



— (24/36)

 $\operatorname{rref}([A|\vec{b}])$

$$rank(A) = 2$$

Now, the equations

$$\begin{cases} x_1 = -2x_2 - 3x_4 + 4x_5 \\ x_3 = 4x_4 - 5x_5 \end{cases}$$

describe the kernel. As usual we let $\{x_2 = s, x_4 = t, x_5 = u\}$, and write:

 $\begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \\ x_5 \end{bmatrix} = \begin{bmatrix} -2s - 3t + 4u \\ s \\ 4t - 5u \\ t \\ u \end{bmatrix} = s \begin{bmatrix} -2 \\ 1 \\ 0 \\ 0 \\ 0 \end{bmatrix} + t \begin{bmatrix} -3 \\ 0 \\ 4 \\ 1 \\ 0 \end{bmatrix} + u \begin{bmatrix} 4 \\ 0 \\ -5 \\ 0 \\ 1 \end{bmatrix}$



- (25/36)

Given that the parameters, $\{s, t, u\}$ are allowed to independently vary over $(-\infty, \infty)$, we are interested in all combinations of the 3 vectors...

Using the previously defined concept of span, we write

$$\ker(T) = \operatorname{span} \left\{ \begin{bmatrix} -2\\1\\0\\0\\0 \end{bmatrix}, \begin{bmatrix} -3\\0\\4\\1\\0 \end{bmatrix}, \begin{bmatrix} 4\\0\\-5\\0\\1 \end{bmatrix} \right\}$$



- (26/36)

Properties of the Kernel

Theorem (Some Properties of the Kernel)

Consider the linear transform $T : \mathbb{R}^m \mapsto \mathbb{R}^n$,

- a. The zero vector $\vec{0}$ in \mathbb{R}^m is in ker(*T*).
- **b.** The kernel is closed under addition.
- c. The kernel is closed under scalar multiplication.

The proofs for these properties are small modifications of the proofs of the analogous properties for the Image (SEE THE EXTENDED NOTES)... and are left as an exercise.



When is $ker(A) = {\vec{0}}?$

Theorem (When is $ker(A) = {\vec{0}}?$)

- a. Consider an $(n \times m)$ matrix A. Then $ker(A) = \{\vec{0}\}$ if and only if rank(A) = m.
- **b.** Consider an $(n \times m)$ matrix A. If ker $(A) = \{\vec{0}\}$, then $m \le n$. Equivalently, if m > n, then there are non-zero vectors in the kernel of A.
- **c.** For a square matrix A, we have $ker(A) = {\vec{0}}$ if and only if A is invertible.



Characteristics of Invertible Matrices

IMPORTANT!

Equivalent Statements: Invertible Matrices

For an $(n \times n)$ matrix A, the following statements are equivalent; that is for a given A, they are either all true or all false:

- i. A is invertible $(\exists A^{-1})$
- ii. The linear system $A\vec{x} = \vec{b}$ has a unique solution \vec{x} , $\forall \vec{b} \in \mathbb{R}^n$
- ii. $\operatorname{rref}(A) = I_n$
- iv. $\operatorname{rank}(A) = n$
- **v.** $\operatorname{im}(A) = \mathbb{R}^n$
- vi. $\ker(A) = \{\vec{0}\}$

We will add to this list throughout the semester: $[NOTES#2.4]\sqrt{}$, [NOTES#3.3], and [NOTES#7.1].





Suggested Problems 3.1 Lecture – Book Roadmap

Suggested Problems 3.1

Available on Learning Glass videos: 3.1 — 1, 7, 11, 14, 15, 17, 23, 24, 29, 39



Subspaces of \mathbb{R}^n	and Their Dimensions	Suggested Problems 3.1
	Suggested Problems	Lecture – Book Roadmap

Lecture-Book Roadmap

Lecture	Book, [GS5-]
3.1	§3.1, §3.2, §3.3
3.2	§3.1, §3.2, §3.3, §3.4
3.3	§3.1, §3.2, §3.3, §3.4, §3.5
3.4	



Supplemental Material

Metacognitive Exercise — Thinking About Thinking & Learning

I know / learned	Almost there	Huh?!?		
Right After Lecture				
After Thinking / Office Hours / SI-session				
After Reviewing for Quiz/Midterm/Final				
		8		
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(3.1.1), (3.1.7), (3.1.11)

(3.1.1) Find vectors that span the kernel of

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

(3.1.7) Find vectors that span the kernel of

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

(3.1.11) Find vectors that span the kernel of

$$A = \begin{bmatrix} 1 & 0 & 2 & 4 \\ 0 & 1 & -3 & -1 \\ 3 & 4 & -6 & 8 \\ 0 & -1 & 3 & 4 \end{bmatrix}$$



- (33/36)

(3.1.14), (3.1.15), (3.1.17)

(3.1.14) Find vectors that span the *image* of

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

(3.1.15) Find vectors that span the *image* of

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

(3.1.17) Describe the *image* of the transformation $T(\vec{x}) = A\vec{x}$ geometrically (*e.g.* as a line, a plane, etc. in \mathbb{R}^2 or \mathbb{R}^3 .)

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



(3.1.23), (3.1.24)

(3.1.23) Describe the *image* and *kernel* of the transformation $T(\vec{x}) = A\vec{x}$ geometrically, where

$$T(\vec{x}) = \left\{ \begin{array}{c} \text{Reflection about the line} \\ \{y = x/3\} \text{ in } \mathbb{R}^2 \end{array} \right\}.$$

(3.1.24) Describe the *image* and *kernel* of the transformation $T(\vec{x}) = A\vec{x}$ geometrically, where

$$T(\vec{x}) = \left\{ \begin{array}{l} \text{ORTHOGONAL PROJECTION ONTO} \\ \text{THE PLANE } \{x + 2y + 3z = 0\} \text{ in } \mathbb{R}^3 \end{array} \right\}.$$



(3.1.29), (3.1.39)

(3.1.29) Give an example of a function whose image is the unit sphere

$$\mathbb{S}^2 = \{x^2 + y^2 + z^2 = 1\}$$
 in \mathbb{R}^3 .

(3.1.39) Consider a square matrix A:

- a. What is the relationship among ker (A) and ker (A²)? Are they necessarily equal?? Is one of them necessarily contained in the other? More generally what can you say about ker (A), ker (A²), ker (A³), ...?
- b. What can you say about im(A), $im(A^2)$, $im(A^3)$, ...?

