

计算机辅助几何设计 2023秋学期

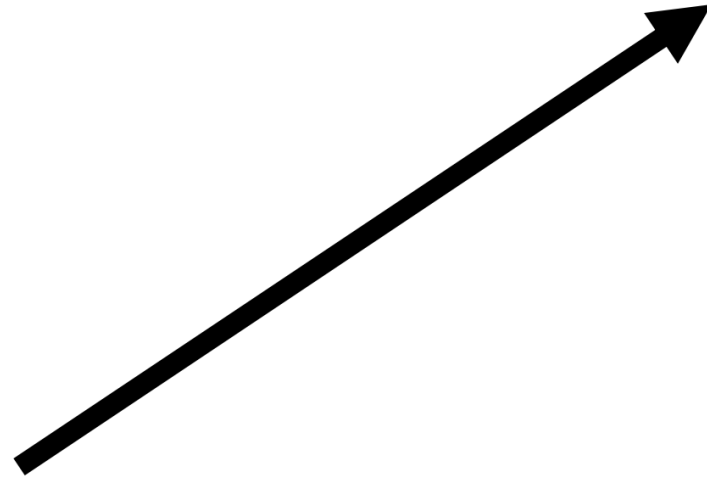
数学背景知识：线性代数

陈仁杰

中国科学技术大学

Vector Spaces

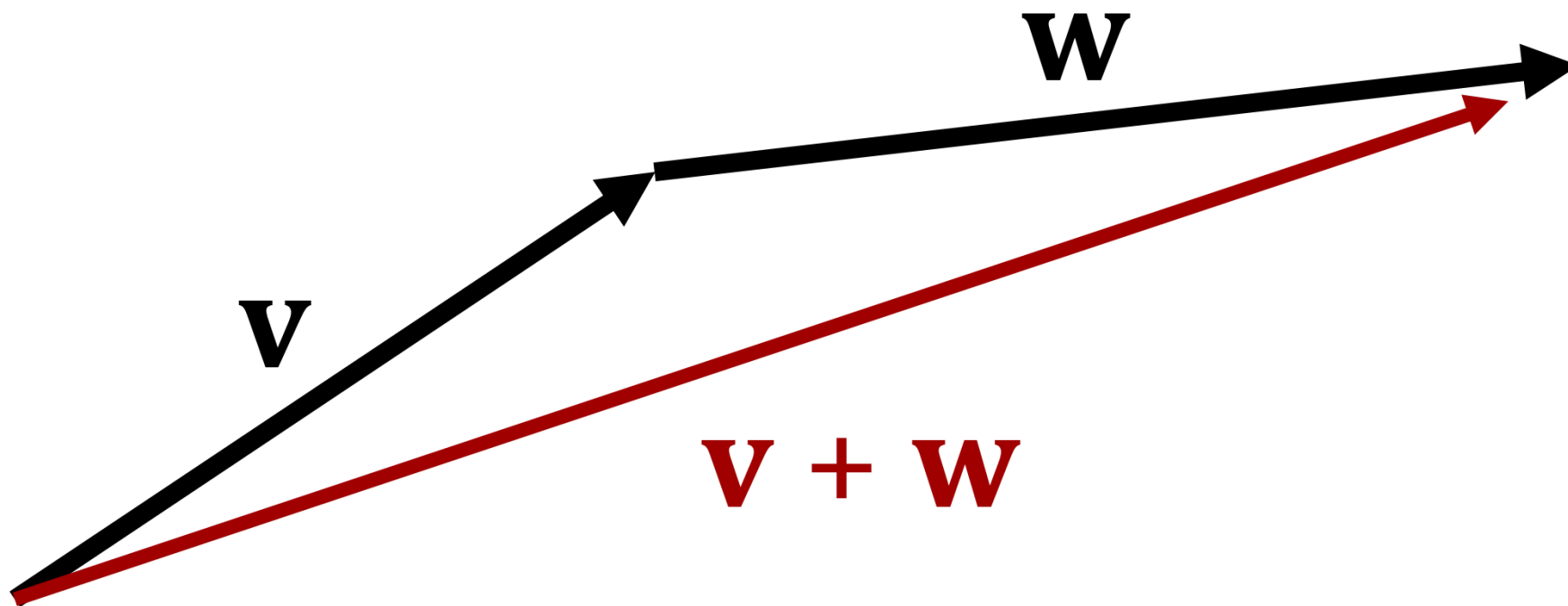
Vectors



Vectors are arrows in space

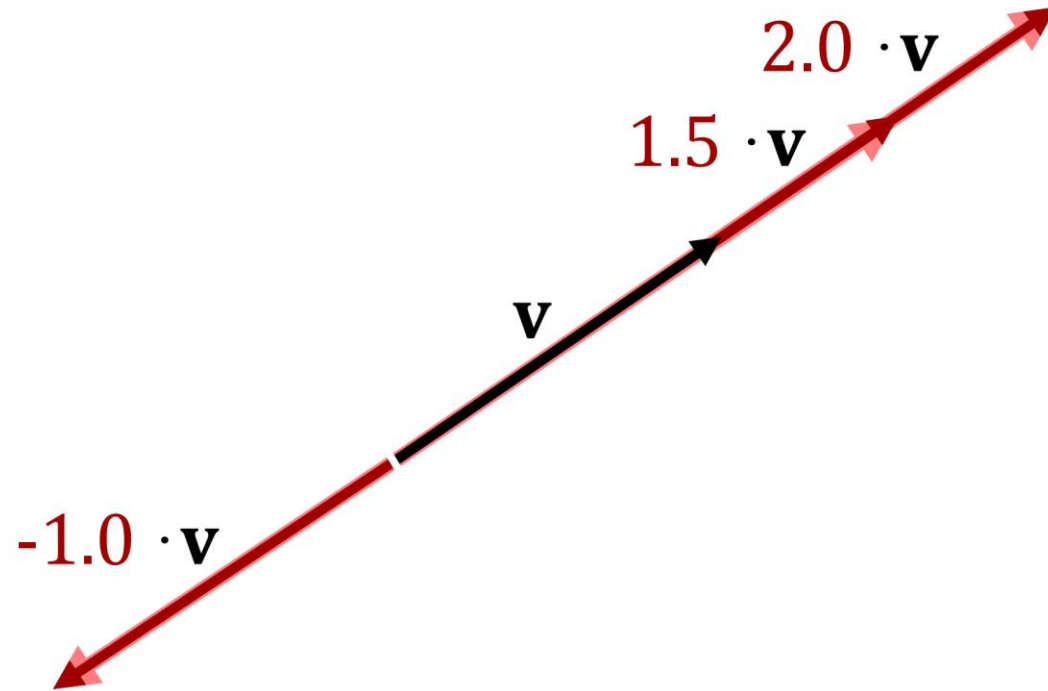
Classically: 2 or 3 dim. Euclidean space

Vector Operations



“Adding” Vectors:
concatenation

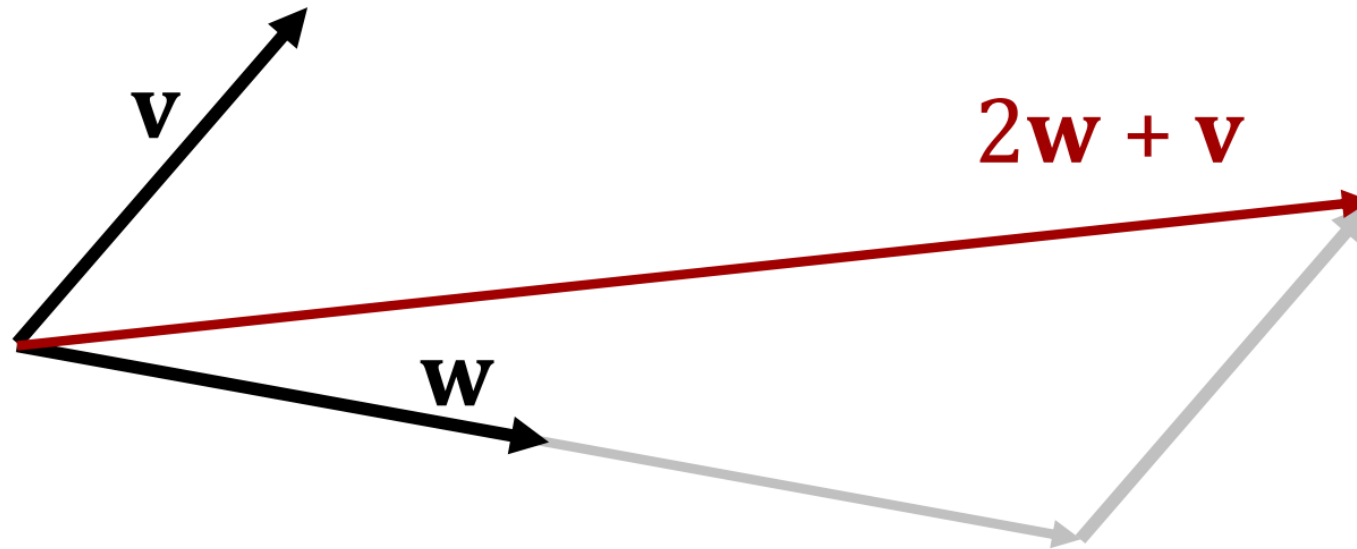
Vector Operations



Scalar Multiplication:

Scaling vectors (incl. mirroring)

You can combine it...



Linear Combinations:

This is basically all you can do.

$$\mathbf{r} = \sum_{i=1}^n \lambda_i \mathbf{v}_i$$

Vector Spaces

- Definition: A *vector space* over a field F (e.g. \mathbb{R}) is a set V together with two operations

- Addition of vectors $\mathbf{u} = \mathbf{v} + \mathbf{w}$
- Multiplication with scalars $\mathbf{w} = \lambda \mathbf{v}$

such that

1. $\forall \mathbf{u}, \mathbf{v}, \mathbf{w} \in V: (\mathbf{u} + \mathbf{v}) + \mathbf{w} = \mathbf{u} + (\mathbf{v} + \mathbf{w})$

2. $\forall \mathbf{u}, \mathbf{v} \in V: \mathbf{u} + \mathbf{v} = \mathbf{v} + \mathbf{u}$

3. $\exists \mathbf{0}_V \in V: \forall \mathbf{v} \in V: \mathbf{v} + \mathbf{0}_V = \mathbf{v}$

4. $\forall \mathbf{v} \in V: \exists \mathbf{w} \in V: \mathbf{v} + \mathbf{w} = \mathbf{0}_V$

5. $\forall \mathbf{v} \in V, \lambda, \mu \in F: \lambda(\mu \mathbf{v}) = (\lambda\mu)\mathbf{v}$

6. for $1_F \in F: \forall \mathbf{v} \in V: 1_F \mathbf{v} = \mathbf{v}$

7. $\forall \lambda \in F: \forall \mathbf{v}, \mathbf{w} \in V: \lambda(\mathbf{v} + \mathbf{w}) = \lambda \mathbf{v} + \lambda \mathbf{w}$

8. $\forall \lambda, \mu \in F, \mathbf{v} \in V: (\lambda + \mu)\mathbf{v} = \lambda \mathbf{v} + \mu \mathbf{v}$

$(V, +)$ is an Abelian group

The multiplication is compatible with the addition

Vector spaces

- **Subspaces**

- A non-empty subset $W \subset V$ is a *subspace* if W is a vector space (w.r.t the induced addition and scalar multiplication).
- Only need to check if the addition and scalar multiplication are closed.

$$\mathbf{v, w \in W} \quad \Rightarrow \mathbf{v + w \in W}$$

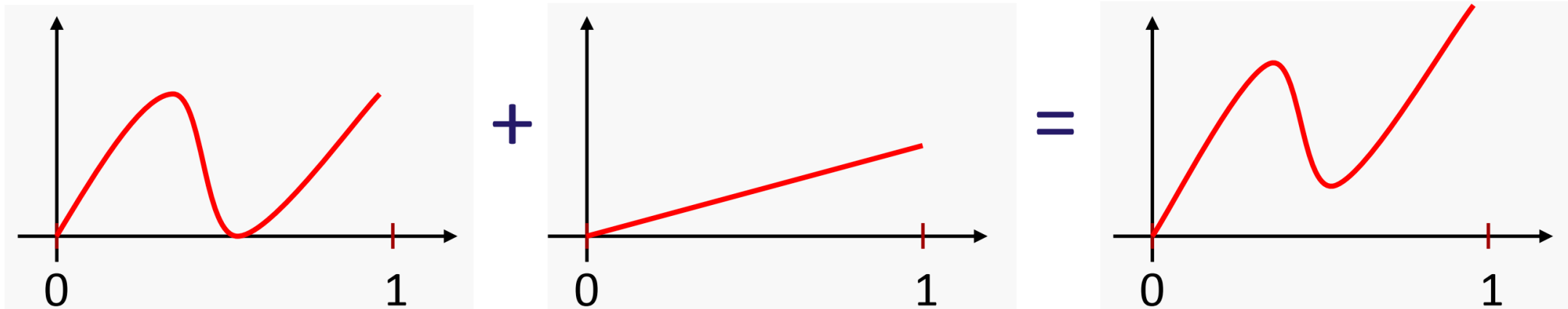
$$\mathbf{v \in W, \lambda \in F} \quad \Rightarrow \mathbf{\lambda v \in W}$$

- What are the subspaces of \mathbb{R}^3 ?

Examples Spaces

- **Function spaces:**

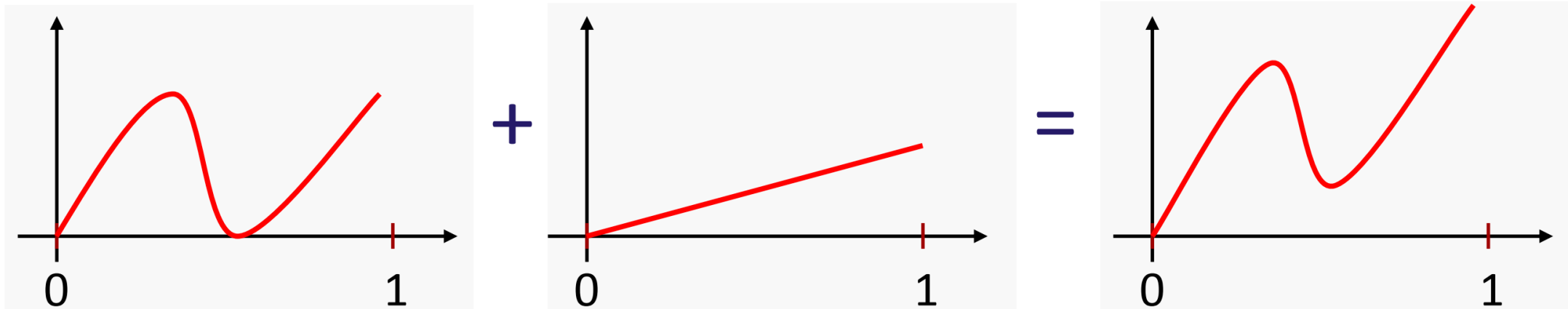
- Space of all functions $f: \mathbb{R} \rightarrow \mathbb{R}$
- Addition: $(f + g)(x) = f(x) + g(x)$
- Scalar multiplication: $(\lambda f)(x) = \lambda f(x)$
- Check the definition



Examples Spaces

- **Function spaces:**

- Domains and codomain need to be \mathbb{R}
- For example: space of all functions $f: [0,1]^5 \rightarrow \mathbb{R}^8$
- Codomain must be a vector space (Why?)



Examples of Subspaces

- **Continuous / differentiable functions**

- The continuous / differentiable functions form a subspace of the space of all functions $f: D \subset \mathbb{R}^m \rightarrow \mathbb{R}^n$
- Why?

- **Polynomials**

- The polynomials form a subspace of the space of functions $f: \mathbb{R} \rightarrow \mathbb{R}$
- The polynomials of degree $\leq n$ again form a subspace
- Adding polynomials

$$\sum_{i=1}^n a_i x^i + \sum_{i=1}^n b_i x^i = \sum_{i=1}^n (a_i + b_i) x^i$$

Constructing Spaces

Linear Span

- The *linear span* of a subset $S \subset V$ is the “smallest subspace” of V that contains S
- What does that mean?
 - For any subspace W such that $S \subset W \subset V$, we have $\text{span}(S) \subset W$
- Construction: Any $v \in \text{span}(S)$ is a finite linear combination of elements of S

$$v = \sum_{i=1}^n \lambda_i s^i$$

Spanning set

- A subset $S \subset V$ is a *spanning set* of V if $\text{span}(S) = V$

Vector spaces

- **Linear independence**

- A subset $S \subset V$ is *linearly independent* if no vector of S is a finite linear combination of the other vectors of S

- **Basis**

- A *basis* of a vector space is a linearly independent spanning set.

Dimension

- **Lemma**

- If V has a finite basis of n elements, then all bases of V have n elements

- **Dimension**

- If V has a finite basis, then the dimension of V is the number of elements of the basis
- If V has no finite basis, then the dimension of V is infinite

Examples

- **Polynomials of degree $\leq n$**

- A basis? What is the dimension?

Solution:

- An example of a basis is $\{1, x, x^2, \dots, x^n\}$
- Dimension is $n + 1$

- **Space of all polynomials**

- A basis? What is the dimension?

Solution:

- An example of a basis is $\{1, x, x^2, \dots\}$
- Dimension is infinite

Finite dimensional vector spaces

- **Vector spaces**

- Any finite-dim., real vector space is isomorphic to \mathbb{R}^n
 - Array of numbers
 - Behave like arrows in a flat (Euclidean) geometry
- Proof:
 - Construct basis
 - Represent as span of basis vectors

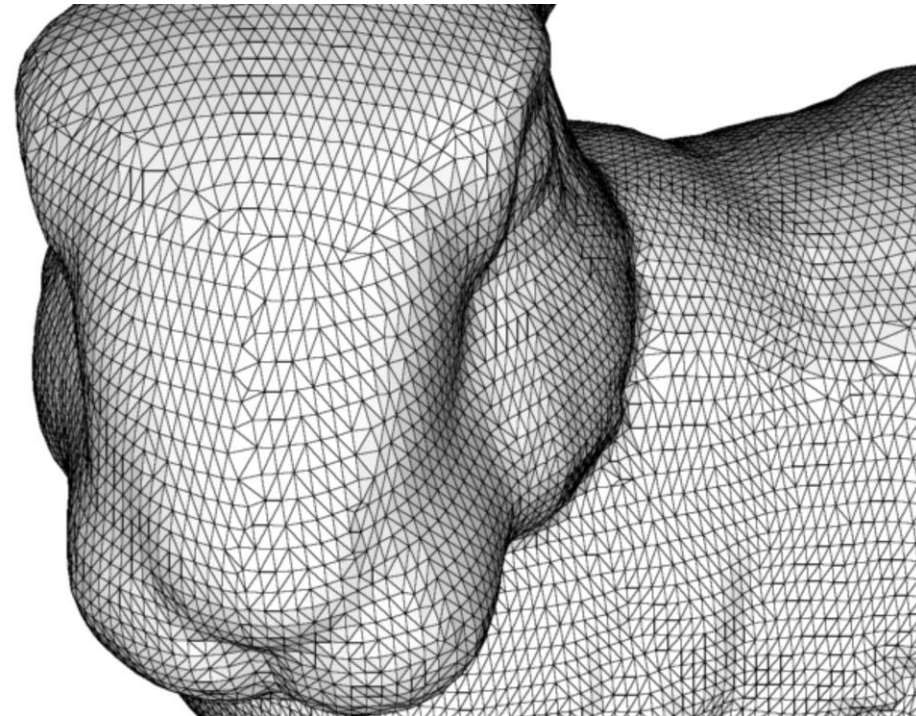
Isomorphism is not unique, since we can choose different bases

Another Example of a Vector Space

Representation of a triangle mesh in \mathbb{R}^3

- Vertices : a finite set $\{v_1, \dots, v_n\}$ of points in \mathbb{R}^3
- Faces: a list of triplets, e.g. $\{\{2, 34, 7\}, \dots, \{14, 7, 5\}\}$

Number of Vertices				34835			
Index	X	Y	Z				
<input type="checkbox"/> 0	-0.0378297	0.12794	0.00447467				
<input type="checkbox"/> 1	-0.0447794	0.128887	0.00190497				
<input type="checkbox"/> 2	-0.0680095	0.151244	0.0371953				
<input type="checkbox"/> 3	-0.00228741	0.13015	0.0232201				
<input type="checkbox"/> 4	-0.0226054	0.126675	0.00715587				
Center				0.0	0.0	0.0	
Number of Elements				69473			
Vertices per Element				3			
Index	0	1	2				
<input type="checkbox"/> 1640	10645	10769	10768				
<input type="checkbox"/> 1640	10644	10645	10768				
<input type="checkbox"/> 1640	780	10996	10992				
<input type="checkbox"/> 1640	9978	9765	8572				
<input type="checkbox"/> 1640	7146	10960	10616				



Another Example of a Vector Space

- **Shape space**

- Vary the vertices, but keep the face list fixed
- Is isomorphic to \mathbb{R}^{3n}

Linear Maps

Linear Maps

Definition

- A map $L: V \rightarrow W$ between vector spaces V, W is linear if
 - $\forall v_1, v_2 \in V: \quad L(v_1 + v_2) = L(v_1) + L(v_2)$
 - $\forall v \in V, \lambda \in F: \quad L(\lambda v) = \lambda L(v)$

This means that L is compatible with the linear structure of V and W

Linear Maps

Definition

- A map $L: V \rightarrow W$ between vector spaces V, W is linear if
 - $\forall v_1, v_2 \in V: L(v_1 + v_2) = L(v_1) + L(v_2)$
 - $\forall v \in V, \lambda \in F: L(\lambda v) = \lambda L(v)$

Some properties

- $L(0_V) = 0_W$
- Proof: $L(0_V) = L(0 \cdot 0_V) = 0L(0_V) = 0_W$

Linear Maps

Definition

- A map $L: V \rightarrow W$ between vector spaces V, W is linear if
 - $\forall v_1, v_2 \in V: \quad L(v_1 + v_2) = L(v_1) + L(v_2)$
 - $\forall v \in V, \lambda \in F: \quad L(\lambda v) = \lambda L(v)$

Some properties

- The image $L(V)$ is a subspace of W
- Proof: Show addition and scalar multiplication is closed

$$L(v_1) + L(v_2) = L(v_1 + v_2) \in W$$

$$\lambda L(v) = L(\lambda v) \in W$$

Linear Maps

Definition

- A map $L: V \rightarrow W$ between vector spaces V, W is linear if
 - $\forall v_1, v_2 \in V: \quad L(v_1 + v_2) = L(v_1) + L(v_2)$
 - $\forall v \in V, \lambda \in F: \quad L(\lambda v) = \lambda L(v)$

Some properties

- The set of linear maps from V to W forms a **subspace** of the space of all functions
- Proof: If L, \tilde{L} are linear, then $L + \tilde{L}$ is linear
If L is linear, then λL is linear

Linear Map Representation

Construction

- A linear map $L: V \rightarrow W$ is uniquely determined if we specify the image of each basis vector of a basis of V
- Proof: We have $v = \sum_j \alpha_j v_j$, hence

$$L(v) = L\left(\sum_j \alpha_j v_j\right) = \sum_j \alpha_j L(v_j)$$

Matrix Representation

- Let V and W be vector spaces with respective bases $v = (v_1, v_2, \dots, v_n)$ and $w = (w_1, w_2, \dots, w_m)$

- Suppose $L: V \rightarrow W$ is a linear mapping, such that

$$L(v_1) = a_{11}w_1 + a_{21}w_2 + \dots + a_{m1}w_m$$

.....

$$L(v_n) = a_{1n}w_1 + a_{2n}w_2 + \dots + a_{mn}w_m$$

- The matrix representation of L w.r.t. the basis v and w is

$$A = \begin{pmatrix} a_{11} & \dots & a_{1n} \\ \vdots & \ddots & \vdots \\ a_{m1} & \dots & a_{mn} \end{pmatrix}$$

The j th-column of A is formed by the coefficients of $L(v_j)$

Example

- $L: \mathbb{R}^2 \rightarrow \mathbb{R}^3$, s. t. $(x, y) \rightarrow (x + 3y, 2x + 5y, 7x + 9y)$
- Find the matrix representation of L w.r.t the standard bases of \mathbb{R}^2 and \mathbb{R}^3
- Answer: $L(1,0) = (1,2,7)$, $L(0,1) = (3,5,9)$, hence the matrix of L , w.r.t the standard bases is the 3×2 matrix

$$\begin{pmatrix} 1 & 3 \\ 2 & 5 \\ 7 & 9 \end{pmatrix}$$

Matrix Representation

Explicitly

- The coefficients α_j and β_i are related by $\beta_i = \sum_j a_{ij}\alpha_j$

$$\begin{aligned} L(v) &= L\left(\sum_j \alpha_j v_j\right) = \sum_j \alpha_j L(v_j) = \sum_j \alpha_j \sum_i a_{ij} w_i \\ &= \sum_i \left(\sum_j a_{ij} \alpha_j\right) w_i = \sum_i \beta_i w_i = w \end{aligned}$$

This can be written as a matrix-vector product

$$\begin{pmatrix} a_{11} & \cdots & a_{1n} \\ \vdots & \ddots & \vdots \\ a_{m1} & \cdots & a_{mn} \end{pmatrix} \begin{pmatrix} \alpha_1 \\ \vdots \\ \alpha_n \end{pmatrix} = \begin{pmatrix} \beta_1 \\ \vdots \\ \beta_m \end{pmatrix}$$

Example Matrices

Shearing

- Consider the standard basis of \mathbb{R}^2

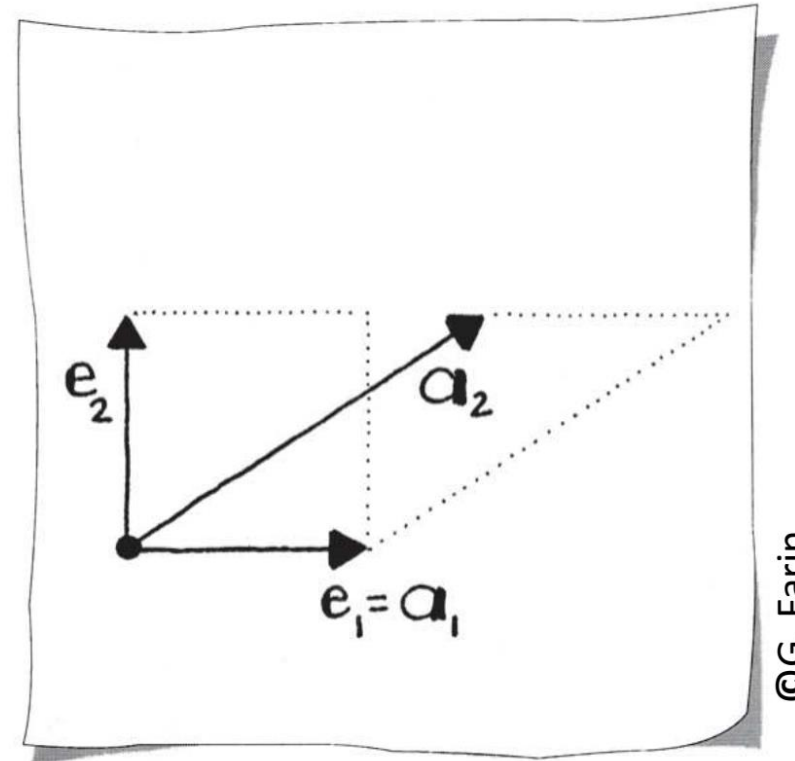
- Matrix?
- First row

$$A \begin{pmatrix} 1 \\ 0 \end{pmatrix} = \begin{pmatrix} 1 \\ 0 \end{pmatrix}$$

- Second row

$$A \begin{pmatrix} 0 \\ 1 \end{pmatrix} = \begin{pmatrix} 1.3 \\ 1 \end{pmatrix}$$

$$A = \begin{pmatrix} & \\ & \end{pmatrix}$$



Example Matrices

Shearing

- Consider the standard basis of \mathbb{R}^2

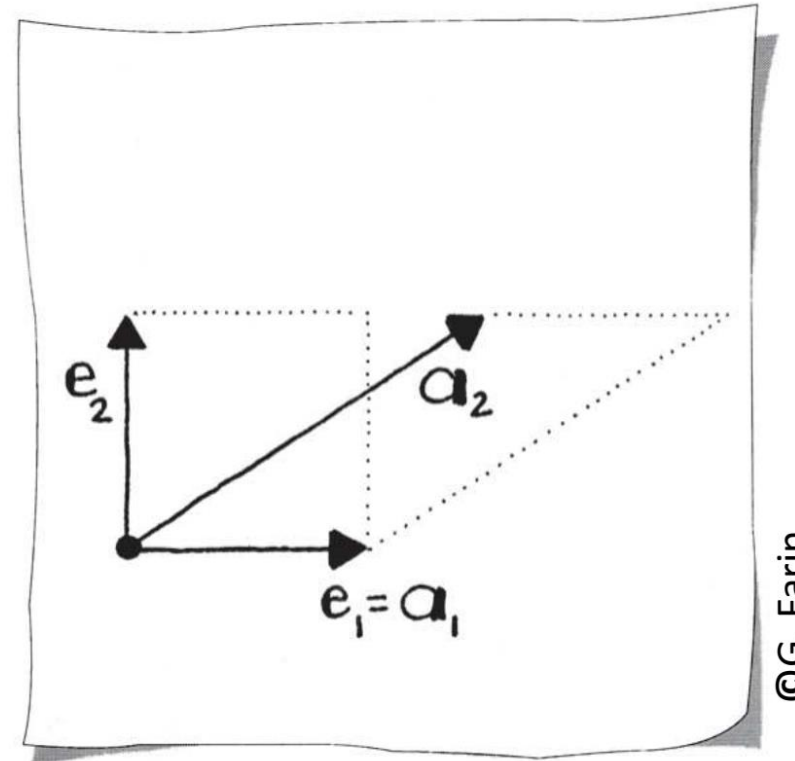
- Matrix?
- First row

$$A \begin{pmatrix} 1 \\ 0 \end{pmatrix} = \begin{pmatrix} 1 \\ 0 \end{pmatrix}$$

- Second row

$$A \begin{pmatrix} 0 \\ 1 \end{pmatrix} = \begin{pmatrix} 1.3 \\ 1 \end{pmatrix}$$

$$A = \begin{pmatrix} 1 & 1.3 \\ 0 & 1 \end{pmatrix}$$



Reminder: Properties of Matrices

Symmetric

- $A^T = A$

Orthogonal

$$A^T = A^{-1}$$

Product is not commutative!

- Find an example with $AB \neq BA$

Product of symmetric matrices may not be symmetric

- Find an example

Product of orthogonal matrices *is* orthogonal

$$(AB)^T = B^T A^T = B^{-1} A^{-1} = (AB)^{-1}$$

Example of Matrices

Rotation of the plane

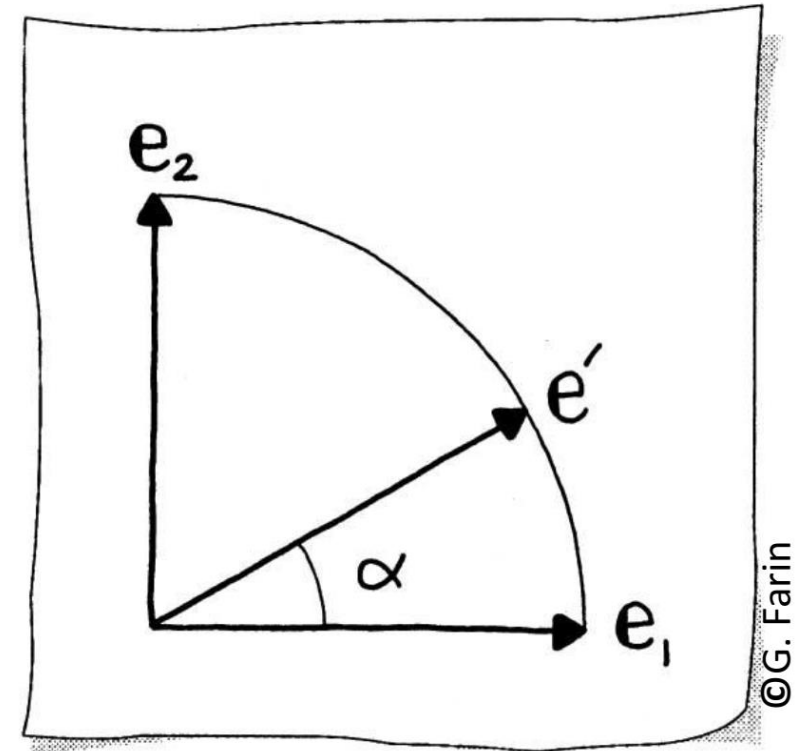
- Linear?
- Consider standard basis of \mathbb{R}^2
Matrix?

$$\begin{pmatrix} \cos \alpha & -\sin \alpha \\ \sin \alpha & \cos \alpha \end{pmatrix}$$

- Transposition reverse orientation of the rotation

$$\begin{pmatrix} \cos \alpha & \sin \alpha \\ -\sin \alpha & \cos \alpha \end{pmatrix}$$

Hence matrix is orthogonal $A^T = A^{-1}$



Examples of Linear Maps

Linear operators on a function space

Derivatives

- Differentiation maps functions to functions

$$\frac{\partial}{\partial x} : C^i(\mathbb{R}) \mapsto C^{i-1}(\mathbb{R})$$

$$f \mapsto \frac{\partial}{\partial x} f$$

Why is it linear?

- Basic rules of differentiation

$$\frac{\partial}{\partial x} (f + g) = \frac{\partial}{\partial x} f + \frac{\partial}{\partial x} g \quad \text{and} \quad \frac{\partial}{\partial x} (\lambda f) = \lambda \frac{\partial}{\partial x} f$$

Matrix Representation

Derivative on a space of polynomials

- Consider polynomials of degree ≤ 3 and the monomial basis
- What is the matrix representation of the derivative?
- Solution: Evaluate $\frac{\partial}{\partial x}$ on the basis
- $\frac{\partial}{\partial x} 1 = 0$, $\frac{\partial}{\partial x} x = 1$, $\frac{\partial}{\partial x} x^2 = 2x$, $\frac{\partial}{\partial x} x^3 = 3x^2$

Results are the columns of the matrix

$$\begin{pmatrix} 0 & 1 & 0 & 0 \\ 0 & 0 & 2 & 0 \\ 0 & 0 & 0 & 3 \\ 0 & 0 & 0 & 0 \end{pmatrix}$$

Examples of Linear Maps

Integrals on $C^0([a, b])$

- Integration maps a continuous function to a number

$$I: C^0([a, b]) \mapsto \mathbb{R}$$

$$I(f) = \int_a^b f dx$$

- The map is linear:

$$\int_a^b (f + g) dx = \int_a^b f dx + \int_a^b g dx$$

$$\int_a^b \lambda f dx = \lambda \int_a^b f dx$$

Matrix Representation

Integrals on a space of polynomials

- Consider polynomials of degree ≤ 3 over the interval $[0,1]$ and the monomial basis.
- What is the matrix representation of the integral?
- Solution: Evaluate $\int_0^1 dx$ on the basis

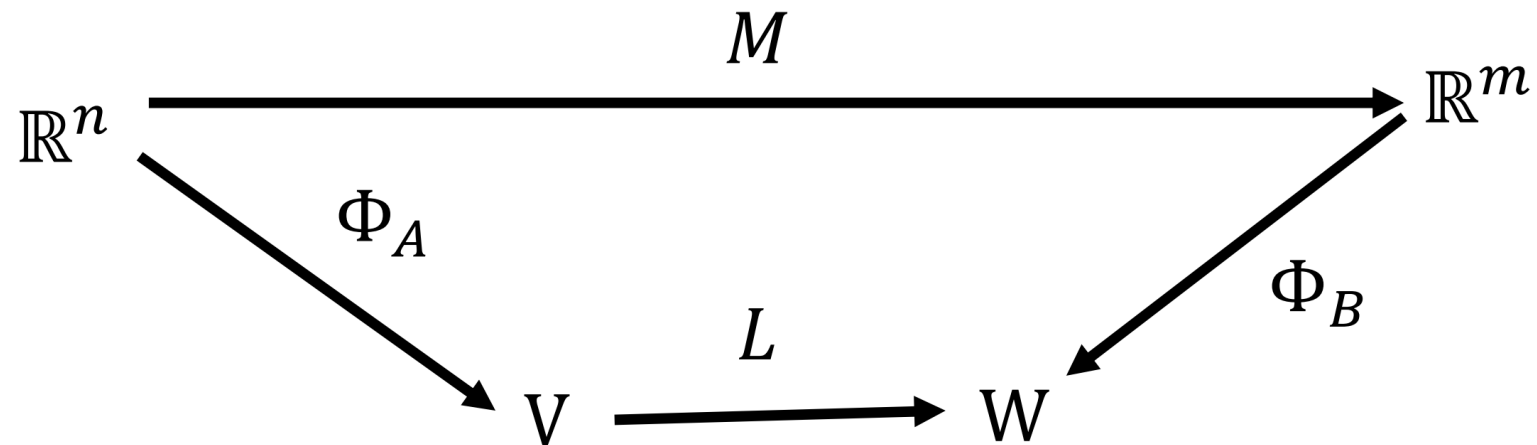
$$\int_0^1 1dx = 1, \quad \int_0^1 xdx = \frac{1}{2}, \quad \int_0^1 x^2dx = \frac{1}{3}, \quad \int_0^1 x^3dx = \frac{1}{4}$$

Results are the columns of the matrix

$$\begin{pmatrix} 1 & \frac{1}{2} & \frac{1}{3} & \frac{1}{4} \end{pmatrix}$$

Basis Transformations

Matrix representation of L

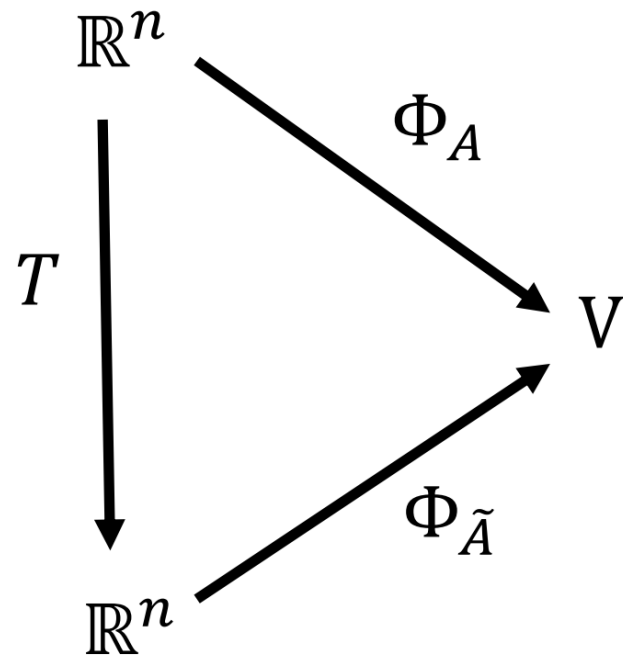


- $A = \{v_1, v_2, \dots, v_n\}$
- $\Phi_A(e_i) = v_i$
- M maps e_i to $\Phi_B^{-1} \circ L \circ \Phi_A(e_i)$

$$B = \{w_1, w_2, \dots, w_n\}$$
$$\Phi_B(e_i) = w_i$$

Basis Transformations

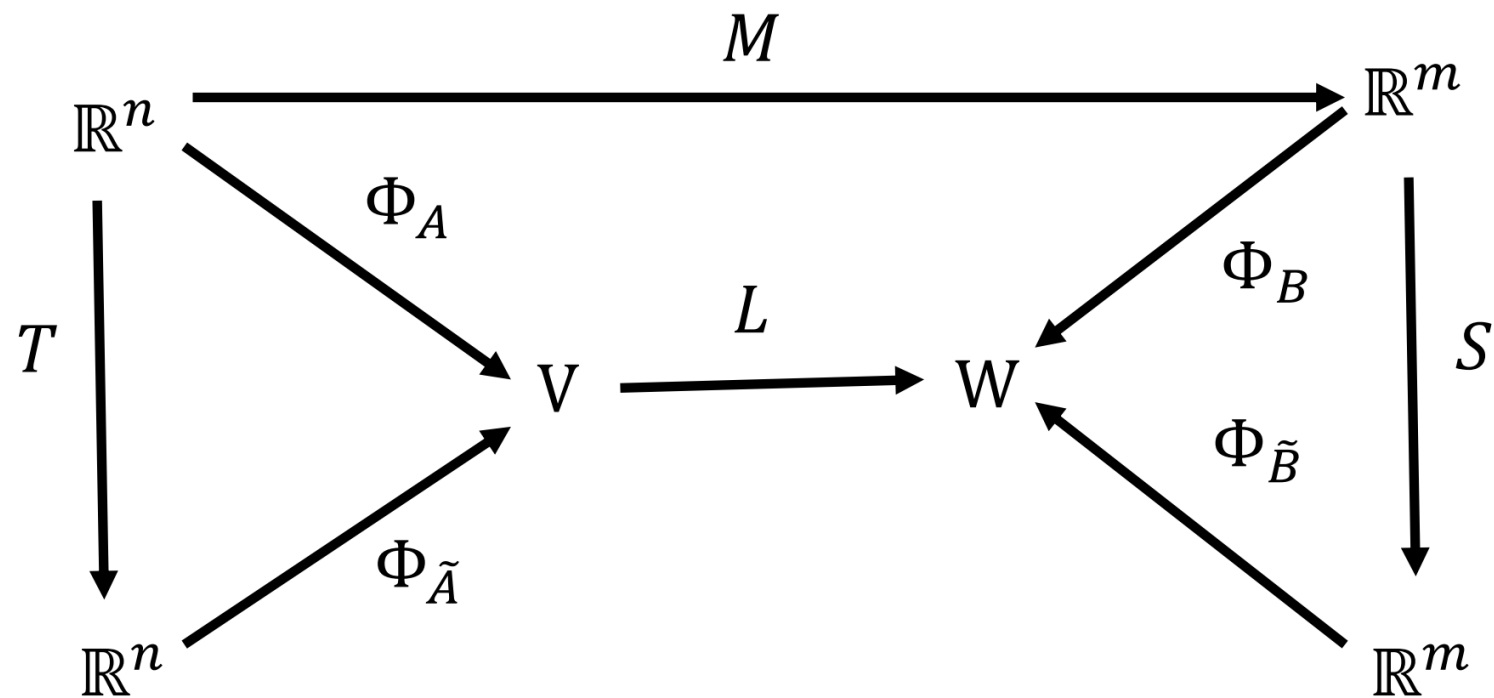
- Basis transformation



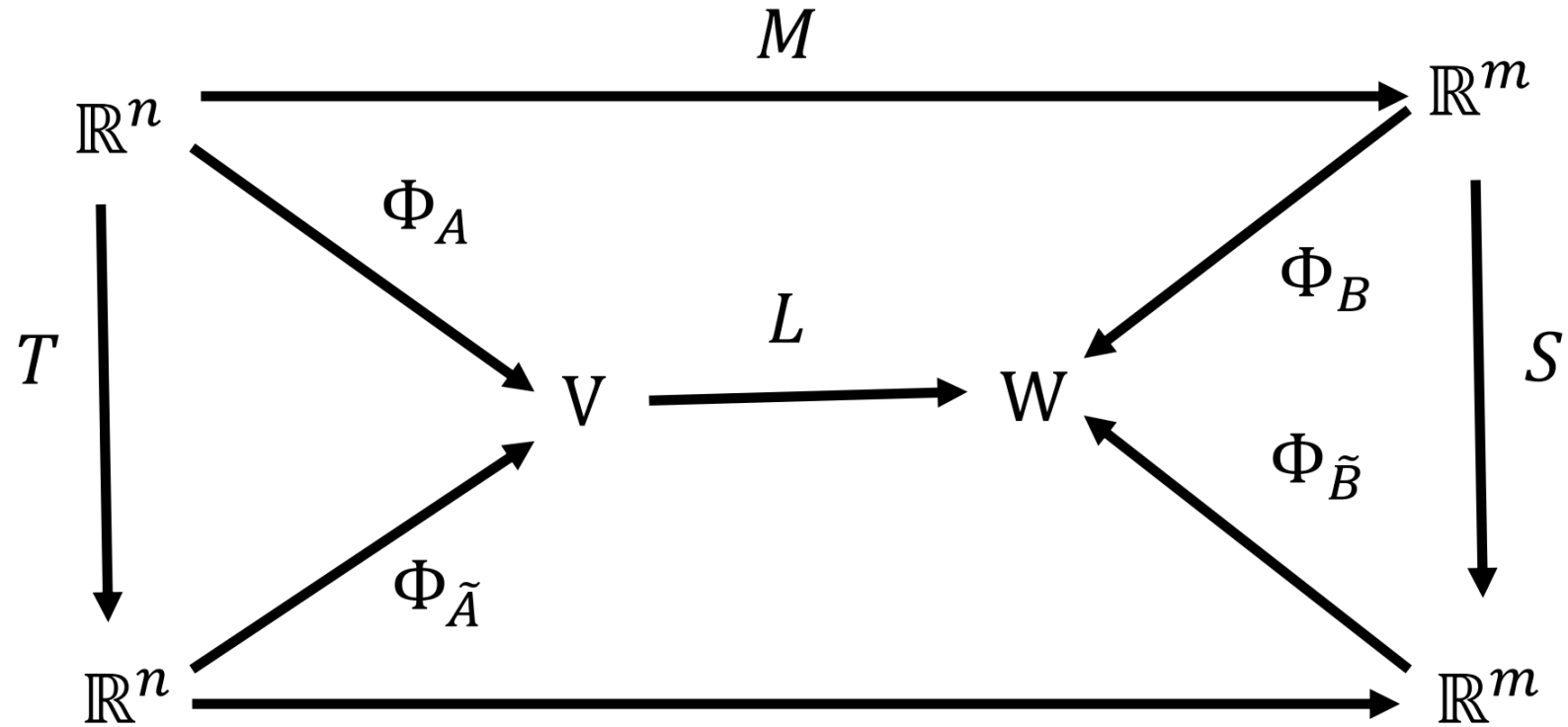
- $A = \{v_1, v_2, \dots, v_n\}$
- $\Phi_A(e_i) = v_i$
- T maps e_i to $\Phi_{\tilde{A}}^{-1} \circ \Phi_A(e_i)$

$$\tilde{A} = \{\tilde{v}_1, \tilde{v}_2, \dots, \tilde{v}_n\}$$
$$\Phi_{\tilde{A}}(e_i) = \tilde{v}_i$$

Basis Transformations



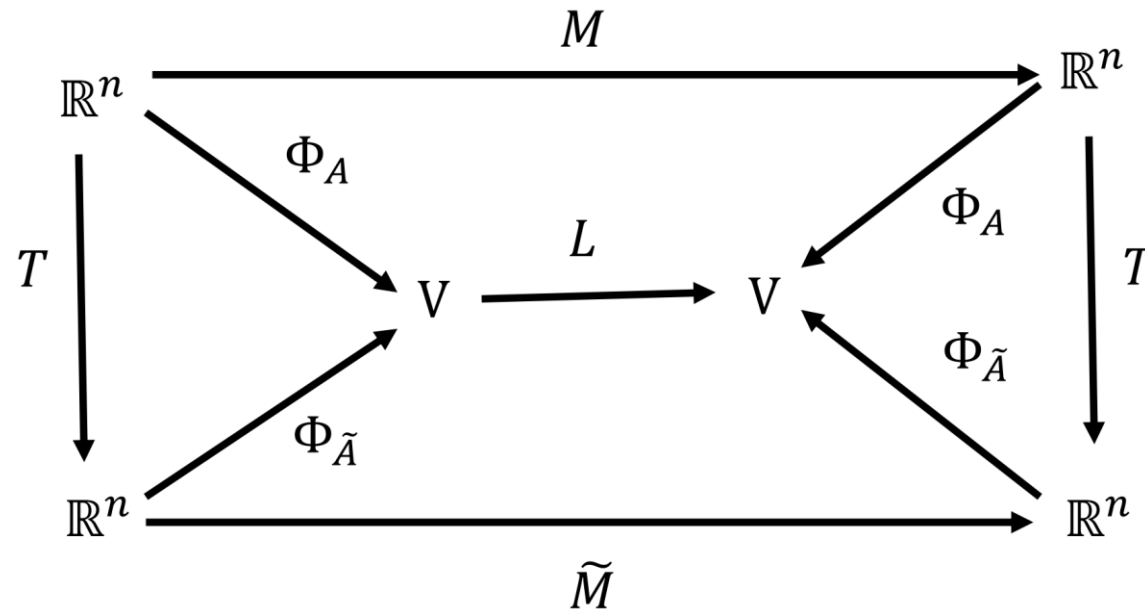
Basis Transformations



$$\tilde{M} = SMT^{-1}$$

Basis Transformations

In the special case that V equals W :



$$\tilde{M} = TMT^{-1}$$