

***The Calculus of Functions  
of  
Several Variables***

**Section 1.5  
Linear and Affine Functions**

One of the central themes of calculus is the approximation of nonlinear functions by linear functions, with the fundamental concept being the derivative of a function. This section will introduce the linear and affine functions which will be key to understanding derivatives in the chapters ahead.

**Linear functions**

In the following, we will use the notation  $f : \mathbb{R}^m \rightarrow \mathbb{R}^n$  to indicate a function whose domain is a subset of  $\mathbb{R}^m$  and whose range is a subset of  $\mathbb{R}^n$ . In other words,  $f$  takes a vector with  $m$  coordinates for input and returns a vector with  $n$  coordinates. For example, the function

$$f(x, y, z) = (\sin(x + y), 2x^2 + z)$$

is a function from  $\mathbb{R}^3$  to  $\mathbb{R}^2$ .

**Definition** We say a function  $L : \mathbb{R}^m \rightarrow \mathbb{R}^m$  is *linear* if (1) for any vectors  $\mathbf{x}$  and  $\mathbf{y}$  in  $\mathbb{R}^m$ ,

$$L(\mathbf{x} + \mathbf{y}) = L(\mathbf{x}) + L(\mathbf{y}), \tag{1.5.1}$$

and (2) for any vector  $\mathbf{x}$  in  $\mathbb{R}^m$  and scalar  $a$ ,

$$L(a\mathbf{x}) = aL(\mathbf{x}). \tag{1.5.2}$$

**Example** Suppose  $f : \mathbb{R} \rightarrow \mathbb{R}$  is defined by  $f(x) = 3x$ . Then for any  $x$  and  $y$  in  $\mathbb{R}$ ,

$$f(x + y) = 3(x + y) = 3x + 3y = f(x) + f(y),$$

and for any scalar  $a$ ,

$$f(ax) = 3ax = af(x).$$

Thus  $f$  is linear.

**Example** Suppose  $L : \mathbb{R}^2 \rightarrow \mathbb{R}^3$  is defined by

$$L(x_1, x_2) = (2x_1 + 3x_2, x_1 - x_2, 4x_2).$$

Then if  $\mathbf{x} = (x_1, x_2)$  and  $\mathbf{y} = (y_1, y_2)$  are vectors in  $\mathbb{R}^2$ ,

$$\begin{aligned} L(\mathbf{x} + \mathbf{y}) &= L(x_1 + y_1, x_2 + y_2) \\ &= (2(x_1 + y_1) + 3(x_2 + y_2), x_1 + y_1 - (x_2 + y_2), 4(x_2 + y_2)) \\ &= (2x_1 + 3x_2, x_1 - x_2, 4x_2) + (2y_1 + 3y_2, y_1 - y_2, 4y_2) \\ &= L(x_1, x_2) + L(y_1, y_2) \\ &= L(\mathbf{x}) + L(\mathbf{y}). \end{aligned}$$

Also, for  $\mathbf{x} = (x_1, x_2)$  and any scalar  $a$ , we have

$$\begin{aligned} L(a\mathbf{x}) &= L(ax_1, ax_2) \\ &= (2ax_1 + 3ax_2, ax_1 - ax_2, 4ax_2) \\ &= a(2x_1 + 3x_2, x_1 - x_2, 4x_2) \\ &= aL(\mathbf{x}). \end{aligned}$$

Thus  $L$  is linear.

Now suppose  $L : \mathbb{R} \rightarrow \mathbb{R}$  is a linear function and let  $a = L(1)$ . Then for any real number  $x$ ,

$$L(x) = L(1x) = xL(1) = ax. \quad (1.5.3)$$

Since any function  $L : \mathbb{R} \rightarrow \mathbb{R}$  defined by  $L(x) = ax$ , where  $a$  is a scalar, is linear (see Problem 1), it follows that the only functions  $L : \mathbb{R} \rightarrow \mathbb{R}$  which are linear are those of the form  $L(x) = ax$  for some real number  $a$ . For example,  $f(x) = 5x$  is a linear function, but  $g(x) = \sin(x)$  is not.

Next, suppose  $L : \mathbb{R}^m \rightarrow \mathbb{R}$  is linear and let  $a_1 = L(\mathbf{e}_1), a_2 = L(\mathbf{e}_2), \dots, a_m = L(\mathbf{e}_m)$ . If  $\mathbf{x} = (x_1, x_2, \dots, x_m)$  is a vector in  $\mathbb{R}^m$ , then we know that

$$\mathbf{x} = x_1\mathbf{e}_1 + x_2\mathbf{e}_2 + \cdots + x_m\mathbf{e}_m.$$

Thus

$$\begin{aligned} L(\mathbf{x}) &= L(x_1\mathbf{e}_1 + x_2\mathbf{e}_2 + \cdots + x_m\mathbf{e}_m) \\ &= L(x_1\mathbf{e}_1) + L(x_2\mathbf{e}_2) + \cdots + L(x_m\mathbf{e}_m) \\ &= x_1L(\mathbf{e}_1) + x_2L(\mathbf{e}_2) + \cdots + x_mL(\mathbf{e}_m) \\ &= x_1a_1 + x_2a_2 + \cdots + x_ma_m \\ &= \mathbf{a} \cdot \mathbf{x}, \end{aligned} \quad (1.5.4)$$

where  $\mathbf{a} = (a_1, a_2, \dots, a_m)$ . Since for any vector  $\mathbf{a}$  in  $\mathbb{R}^m$ , the function  $L(\mathbf{x}) = \mathbf{a} \cdot \mathbf{x}$  is linear (see Problem 1), it follows that the only functions  $L : \mathbb{R}^m \rightarrow \mathbb{R}$  which are linear are those of the form  $L(\mathbf{x}) = \mathbf{a} \cdot \mathbf{x}$  for some fixed vector  $\mathbf{a}$  in  $\mathbb{R}^m$ . For example,

$$f(x, y) = (2, -3) \cdot (x, y) = 2x - 3y$$

is a linear function from  $\mathbb{R}^2$  to  $\mathbb{R}$ , but

$$f(x, y, z) = x^2y + \sin(z)$$

is not a linear function from  $\mathbb{R}^3$  to  $\mathbb{R}$ .

Now consider the general case where  $L : \mathbb{R}^m \rightarrow \mathbb{R}^n$  is a linear function. Given a vector  $\mathbf{x}$  in  $\mathbb{R}^m$ , let  $L_k(\mathbf{x})$  be the  $k$ th coordinate of  $L(\mathbf{x})$ ,  $k = 1, 2, \dots, n$ . That is,

$$L(\mathbf{x}) = (L_1(\mathbf{x}), L_2(\mathbf{x}), \dots, L_n(\mathbf{x})).$$

Since  $L$  is linear, for any  $\mathbf{x}$  and  $\mathbf{y}$  in  $\mathbb{R}^m$  we have

$$L(\mathbf{x} + \mathbf{y}) = L(\mathbf{x}) + L(\mathbf{y}),$$

or, in terms of the coordinate functions,

$$\begin{aligned} (L_1(\mathbf{x} + \mathbf{y}), L_2(\mathbf{x} + \mathbf{y}), \dots, L_n(\mathbf{x} + \mathbf{y})) &= (L_1(\mathbf{x}), L_2(\mathbf{x}), \dots, L_n(\mathbf{x})) \\ &\quad + (L_1(\mathbf{y}), L_2(\mathbf{y}), \dots, L_n(\mathbf{y})) \\ &= (L_1(\mathbf{x}) + L_1(\mathbf{y}), L_2(\mathbf{x}) + L_2(\mathbf{y}), \\ &\quad \dots, L_n(\mathbf{x}) + L_n(\mathbf{y})). \end{aligned}$$

Hence  $L_k(\mathbf{x} + \mathbf{y}) = L_k(\mathbf{x}) + L_k(\mathbf{y})$  for  $k = 1, 2, \dots, n$ . Similarly, if  $\mathbf{x}$  is in  $\mathbb{R}^m$  and  $a$  is a scalar, then  $L(a\mathbf{x}) = aL(\mathbf{x})$ , so

$$\begin{aligned} (L_1(a\mathbf{x}), L_2(a\mathbf{x}), \dots, L_n(a\mathbf{x})) &= a(L_1(\mathbf{x}), L_2(\mathbf{x}), \dots, L_n(\mathbf{x})) \\ &= (aL_1(\mathbf{x}), aL_2(\mathbf{x}), \dots, aL_n(\mathbf{x})). \end{aligned}$$

Hence  $L_k(a\mathbf{x}) = aL_k(\mathbf{x})$  for  $k = 1, 2, \dots, n$ . Thus for each  $k = 1, 2, \dots, n$ ,  $L_k : \mathbb{R}^m \rightarrow \mathbb{R}$  is a linear function. It follows from our work above that, for each  $k = 1, 2, \dots, n$ , there is a fixed vector  $\mathbf{a}_k$  in  $\mathbb{R}^m$  such that  $L_k(\mathbf{x}) = \mathbf{a}_k \cdot \mathbf{x}$  for all  $\mathbf{x}$  in  $\mathbb{R}^m$ . Hence we have

$$L(\mathbf{x}) = (\mathbf{a}_1 \cdot \mathbf{x}, \mathbf{a}_2 \cdot \mathbf{x}, \dots, \mathbf{a}_n \cdot \mathbf{x}) \tag{1.5.5}$$

for all  $\mathbf{x}$  in  $\mathbb{R}^m$ . Since any function defined as in (1.5.5) is linear (see Problem 1 again), it follows that the only linear functions from  $\mathbb{R}^m$  to  $\mathbb{R}^n$  must be of this form.

**Theorem** If  $L : \mathbb{R}^m \rightarrow \mathbb{R}^n$  is linear, then there exist vectors  $\mathbf{a}_1, \mathbf{a}_2, \dots, \mathbf{a}_n$  in  $\mathbb{R}^m$  such that

$$L(\mathbf{x}) = (\mathbf{a}_1 \cdot \mathbf{x}, \mathbf{a}_2 \cdot \mathbf{x}, \dots, \mathbf{a}_n \cdot \mathbf{x}) \tag{1.5.6}$$

for all  $\mathbf{x}$  in  $\mathbb{R}^m$ .

**Example** In a previous example, we showed that the function  $L : \mathbb{R}^2 \rightarrow \mathbb{R}^3$  defined by

$$L(x_1, x_2) = (2x_1 + 3x_2, x_1 - x_2, 4x_2)$$

is linear. We can see this more easily now by noting that

$$L(x_1, x_2) = ((2, 3) \cdot (x_1, x_2), (1, -1) \cdot (x_1, x_2), (0, 4) \cdot (x_1, x_2)).$$

**Example** The function

$$f(x, y, z) = (x + y, \sin(x + y + z))$$

is not linear since it cannot be written in the form of (1.5.6). In particular, the function  $f_2(x, y, z) = \sin(x + y + z)$  is not linear; from our work above, it follows that  $f$  is not linear.

**Matrix notation**

We will now develop some notation to simplify working with expressions such as (1.5.6). First, we define an  $n \times m$  matrix to be an array of real numbers with  $n$  rows and  $m$  columns. For example,

$$M = \begin{bmatrix} 2 & 3 \\ 1 & -1 \\ 0 & 4 \end{bmatrix}$$

is a  $3 \times 2$  matrix. Next, we will identify a vector  $\mathbf{x} = (x_1, x_2, \dots, x_m)$  in  $\mathbb{R}^m$  with the  $m \times 1$  matrix

$$\mathbf{x} = \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_m \end{bmatrix},$$

which is called a *column vector*. Now define the product  $M\mathbf{x}$  of an  $n \times m$  matrix  $M$  with an  $m \times 1$  column vector  $\mathbf{x}$  to be the  $n \times 1$  column vector whose  $k$ th entry,  $k = 1, 2, \dots, n$ , is the dot product of the  $k$ th row of  $M$  with  $\mathbf{x}$ . For example,

$$\begin{bmatrix} 2 & 3 \\ 1 & -1 \\ 0 & 4 \end{bmatrix} \begin{bmatrix} 2 \\ 1 \end{bmatrix} = \begin{bmatrix} 4 + 3 \\ 2 - 1 \\ 0 + 4 \end{bmatrix} = \begin{bmatrix} 7 \\ 1 \\ 4 \end{bmatrix}.$$

In fact, for any vector  $\mathbf{x} = (x_1, x_2)$  in  $\mathbb{R}^2$ ,

$$\begin{bmatrix} 2 & 3 \\ 1 & -1 \\ 0 & 4 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 2x_1 + 3x_2 \\ x_1 - x_2 \\ 4x_2 \end{bmatrix}.$$

In other words, if we let

$$L(x_1, x_2) = (2x_1 + 3x_2, x_1 - x_2, 4x_2),$$

as in a previous example, then, using column vectors, we could write

$$L(x_1, x_2) = \begin{bmatrix} 2 & 3 \\ 1 & -1 \\ 0 & 4 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}.$$

In general, consider a linear function  $L : \mathbb{R}^m \rightarrow \mathbb{R}^n$  defined by

$$L(\mathbf{x}) = (\mathbf{a}_1 \cdot \mathbf{x}, \mathbf{a}_2 \cdot \mathbf{x}, \dots, \mathbf{a}_n \cdot \mathbf{x}) \tag{1.5.7}$$

for some vectors  $\mathbf{a}_1, \mathbf{a}_2, \dots, \mathbf{a}_n$  in  $\mathbb{R}^m$ . If we let  $M$  be the  $n \times m$  matrix whose  $k$ th row is  $\mathbf{a}_k$ ,  $k = 1, 2, \dots, n$ , then

$$L(\mathbf{x}) = M\mathbf{x} \tag{1.5.8}$$

for any  $\mathbf{x}$  in  $\mathbb{R}^m$ . Now, from our work above,

$$\mathbf{a}_k = (L_k(\mathbf{e}_1), L_k(\mathbf{e}_2), \dots, L_k(\mathbf{e}_m)), \quad (1.5.9)$$

which means that the  $j$ th column of  $M$  is

$$\begin{bmatrix} L_1(\mathbf{e}_j) \\ L_2(\mathbf{e}_j) \\ \vdots \\ L_n(\mathbf{e}_j) \end{bmatrix}, \quad (1.5.10)$$

$j = 1, 2, \dots, m$ . But (1.5.10) is just  $L(\mathbf{e}_j)$  written as a column vector. Hence  $M$  is the matrix whose columns are given by the column vectors  $L(\mathbf{e}_1), L(\mathbf{e}_2), \dots, L(\mathbf{e}_m)$ .

**Theorem** Suppose  $L : \mathbb{R}^m \rightarrow \mathbb{R}^n$  is a linear function and  $M$  is the  $n \times m$  matrix whose  $j$ th column is  $L(\mathbf{e}_j)$ ,  $j = 1, 2, \dots, m$ . Then for any vector  $\mathbf{x}$  in  $\mathbb{R}^m$ ,

$$L(\mathbf{x}) = M\mathbf{x}. \quad (1.5.11)$$

**Example** Suppose  $L : \mathbb{R}^3 \rightarrow \mathbb{R}^2$  is defined by

$$L(x, y, z) = (3x - 2y + z, 4x + y).$$

Then

$$L(\mathbf{e}_1) = L(1, 0, 0) = (3, 4),$$

$$L(\mathbf{e}_2) = L(0, 1, 0) = (-2, 1),$$

and

$$L(\mathbf{e}_3) = L(0, 0, 1) = (1, 0).$$

So if we let

$$M = \begin{bmatrix} 3 & -2 & 1 \\ 4 & 1 & 0 \end{bmatrix},$$

then

$$L(x, y, z) = \begin{bmatrix} 3 & -2 & 1 \\ 4 & 1 & 0 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix}.$$

For example,

$$L(1, -1, 3) = \begin{bmatrix} 3 & -2 & 1 \\ 4 & 1 & 0 \end{bmatrix} \begin{bmatrix} 1 \\ -1 \\ 3 \end{bmatrix} = \begin{bmatrix} 3 + 2 + 3 \\ 4 - 1 + 0 \end{bmatrix} = \begin{bmatrix} 8 \\ 3 \end{bmatrix}.$$

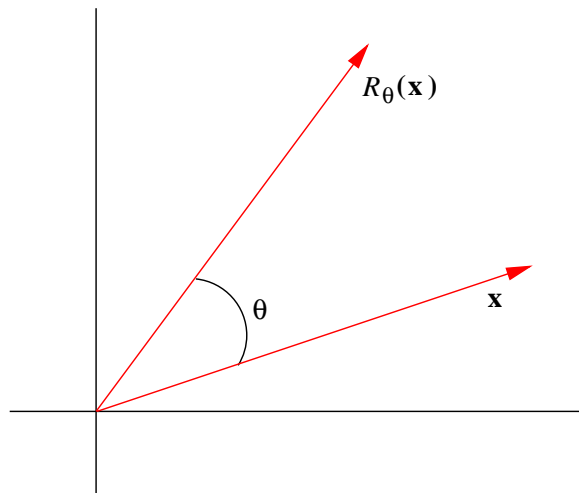


Figure 1.5.1 Rotating a vector in the plane

**Example** Let  $R_\theta : \mathbb{R}^2 \rightarrow \mathbb{R}^2$  be the function that rotates a vector  $\mathbf{x}$  in  $\mathbb{R}^2$  counterclockwise through an angle  $\theta$ , as shown in Figure 1.5.1. Geometrically, it seems reasonable that  $R_\theta$  is a linear function; that is, rotating the vector  $\mathbf{x} + \mathbf{y}$  through an angle  $\theta$  should give the same result as first rotating  $\mathbf{x}$  and  $\mathbf{y}$  separately through an angle  $\theta$  and then adding, and rotating a vector  $a\mathbf{x}$  through an angle  $\theta$  should give the same result as first rotating  $\mathbf{x}$  through an angle  $\theta$  and then multiplying by  $a$ . Now, from the definition of  $\cos(\theta)$  and  $\sin(\theta)$ ,

$$R_\theta(\mathbf{e}_1) = R_\theta(1, 0) = (\cos(\theta), \sin(\theta))$$

(see Figure 1.5.2), and, since  $\mathbf{e}_2$  is  $\mathbf{e}_1$  rotated, counterclockwise, through an angle  $\frac{\pi}{2}$ ,

$$R_\theta(\mathbf{e}_2) = R_{\theta + \frac{\pi}{2}}(\mathbf{e}_1) = \left( \cos\left(\theta + \frac{\pi}{2}\right), \sin\left(\theta + \frac{\pi}{2}\right) \right) = (-\sin(\theta), \cos(\theta)).$$

Hence

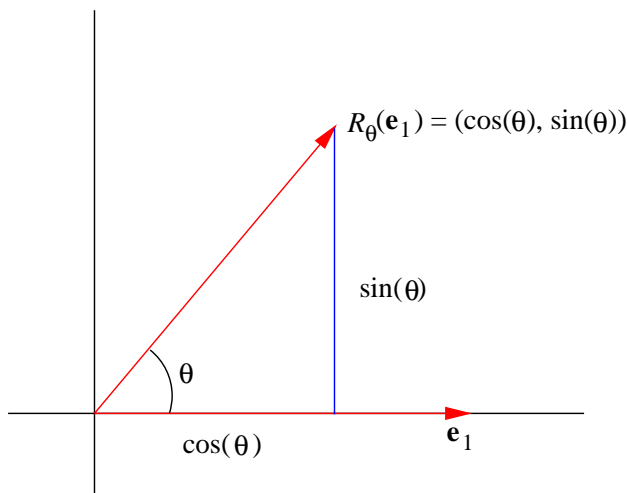
$$R_\theta(x, y) = \begin{bmatrix} \cos(\theta) & -\sin(\theta) \\ \sin(\theta) & \cos(\theta) \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix}. \quad (1.5.12)$$

You are asked in Problem 9 to verify that the linear function defined in (1.5.12) does in fact rotate vectors through an angle  $\theta$  in the counterclockwise direction. Note that, for example, when  $\theta = \frac{\pi}{2}$ , we have

$$R_{\frac{\pi}{2}}(x, y) = \begin{bmatrix} 0 & -1 \\ 1 & 0 \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix}.$$

In particular, note that  $R_{\frac{\pi}{2}}(1, 0) = (0, 1)$  and  $R_{\frac{\pi}{2}}(0, 1) = (-1, 0)$ ; that is,  $R_{\frac{\pi}{2}}$  takes  $\mathbf{e}_1$  to  $\mathbf{e}_2$  and  $\mathbf{e}_2$  to  $-\mathbf{e}_1$ . For another example, if  $\theta = \frac{\pi}{6}$ , then

$$R_{\frac{\pi}{6}}(x, y) = \begin{bmatrix} \frac{\sqrt{3}}{2} & -\frac{1}{2} \\ \frac{1}{2} & \frac{\sqrt{3}}{2} \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix}.$$

Figure 1.5.2 Rotating  $\mathbf{e}_1$  through an angle  $\theta$ 

In particular,

$$R_{\frac{\pi}{6}}(1, 2) = \begin{bmatrix} \frac{\sqrt{3}}{2} & -\frac{1}{2} \\ \frac{1}{2} & \frac{\sqrt{3}}{2} \end{bmatrix} \begin{bmatrix} 1 \\ 2 \end{bmatrix} = \begin{bmatrix} \frac{\sqrt{3}}{2} - 1 \\ \frac{1}{2} + \sqrt{3} \end{bmatrix} = \begin{bmatrix} \frac{\sqrt{3} - 2}{2} \\ \frac{1 + 2\sqrt{3}}{2} \end{bmatrix}.$$

### Affine functions

**Definition** We say a function  $A : \mathbb{R}^m \rightarrow \mathbb{R}^n$  is *affine* if there is a linear function  $L : \mathbb{R}^m \rightarrow \mathbb{R}^n$  and a vector  $\mathbf{b}$  in  $\mathbb{R}^n$  such that

$$A(\mathbf{x}) = L(\mathbf{x}) + \mathbf{b} \quad (1.5.13)$$

for all  $\mathbf{x}$  in  $\mathbb{R}^m$ .

An affine function is just a linear function plus a translation. From our knowledge of linear functions, it follows that if  $A : \mathbb{R}^m \rightarrow \mathbb{R}^n$  is affine, then there is an  $n \times m$  matrix  $M$  and a vector  $\mathbf{b}$  in  $\mathbb{R}^n$  such that

$$A(\mathbf{x}) = M\mathbf{x} + \mathbf{b} \quad (1.5.14)$$

for all  $\mathbf{x}$  in  $\mathbb{R}^m$ . In particular, if  $f : \mathbb{R} \rightarrow \mathbb{R}$  is affine, then there are real numbers  $m$  and  $b$  such that

$$f(x) = mx + b \quad (1.5.15)$$

for all real numbers  $x$ .

**Example** The function

$$A(x, y) = (2x + 3, y - 4x + 1)$$

is an affine function from  $\mathbb{R}^2$  to  $\mathbb{R}^2$  since we may write it in the form

$$A(x, y) = L(x, y) + (3, 1),$$

where  $L$  is the linear function

$$L(x, y) = (2x, y - 4x).$$

Note that  $L(1, 0) = (2, -4)$  and  $L(0, 1) = (0, 1)$ , so we may also write  $A$  in the form

$$A(x, y) = \begin{bmatrix} 2 & 0 \\ -4 & 1 \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} + \begin{bmatrix} 3 \\ 1 \end{bmatrix}.$$

**Example** The affine function

$$A(x, y) = \begin{bmatrix} \frac{1}{\sqrt{2}} & -\frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} + \begin{bmatrix} 1 \\ 2 \end{bmatrix}$$

first rotates a vector, counterclockwise, in  $\mathbb{R}^2$  through an angle of  $\frac{\pi}{4}$  and then translates it by the vector  $(1, 2)$ .

## Problems

1. Let  $\mathbf{a}_1, \mathbf{a}_2, \dots, \mathbf{a}_n$  be vectors in  $\mathbb{R}^m$  and define  $L : \mathbb{R}^m \rightarrow \mathbb{R}^n$  by

$$L(\mathbf{x}) = (\mathbf{a}_1 \cdot \mathbf{x}, \mathbf{a}_2 \cdot \mathbf{x}, \dots, \mathbf{a}_n \cdot \mathbf{x}).$$

Show that  $L$  is linear. What does  $L$  look like in the special cases

- (a)  $m = n = 1$ ?  
 (b)  $n = 1$ ?  
 (c)  $m = 1$ ?
2. For each of the following functions  $f$ , find the dimension of the domain space, the dimension of the range space, and state whether the function is linear, affine, or neither.
- (a)  $f(x, y) = (3x - y, 4x, x + y)$       (b)  $f(x, y) = (4x + 7y, 5xy)$   
 (c)  $f(x, y, z) = (3x + z, y - z, y - 2x)$       (d)  $f(x, y, z) = (3x - 4z, x + y + 2z)$   
 (e)  $f(x, y, z) = \left( 3x + 5, y + z, \frac{1}{x + y + z} \right)$       (f)  $f(x, y) = 3x + y - 2$   
 (g)  $f(x) = (x, 3x)$       (h)  $f(w, x, y, z) = (3x, w + x - y + z - 5)$   
 (i)  $f(x, y) = (\sin(x + y), x + y)$       (j)  $f(x, y) = (x^2 + y^2, x - y, x^2 - y^2)$   
 (k)  $f(x, y, z) = (3x + 5, y + z, 3x - z + 6, z - 1)$



3. For each of the following linear functions  $L$ , find a matrix  $M$  such that  $L(\mathbf{x}) = M\mathbf{x}$ .

(a)  $L(x, y) = (x + y, 2x - 3y)$

(b)  $L(w, x, y, z) = (x, y, z, w)$

(c)  $L(x) = (3x, x, 4x)$

(d)  $L(x) = -5x$

(e)  $L(x, y, z) = 4x - 3y + 2z$

(f)  $L(x, y, z) = (x + y + z, 3x - y, y + 2z)$

(g)  $L(x, y) = (2x, 3y, x + y, x - y, 2x - 3y)$

(h)  $L(x, y) = (x, y)$

(i)  $L(w, x, y, z) = (2w + x - y + 3z, w + 2x - 3z)$

4. For each of the following affine functions  $A$ , find a matrix  $M$  and a vector  $\mathbf{b}$  such that  $A(\mathbf{x}) = M\mathbf{x} + \mathbf{b}$ .

(a)  $A(x, y) = (3x + 4y - 6, 2x + y - 3)$

(b)  $A(x) = 3x - 4$

(c)  $A(x, y, z) = (3x + y - 4, y - z + 1, 5)$

(d)  $A(w, x, y, z) = (1, 2, 3, 4)$

(e)  $A(x, y, z) = 3x - 4y + z - 1$

(f)  $A(x) = (3x, -x, 2)$

(g)  $A(x_1, x_2, x_3) = (x_1 - x_2 + 1, x_1 - x_3 + 1, x_2 + x_3)$

5. Multiply the following.

(a)  $\begin{bmatrix} 1 & 2 & 3 \\ 3 & 2 & 1 \end{bmatrix} \begin{bmatrix} 1 \\ 2 \\ -3 \end{bmatrix}$

(b)  $\begin{bmatrix} -1 & 2 \\ 3 & -2 \\ -1 & 1 \end{bmatrix} \begin{bmatrix} 3 \\ -1 \end{bmatrix}$

(c)  $[1 \quad 2 \quad 1 - 3] \begin{bmatrix} 2 \\ 3 \\ -2 \\ 1 \end{bmatrix}$

(d)  $\begin{bmatrix} 1 & 2 & 1 \\ 3 & 2 & 3 \\ 0 & 1 & 2 \end{bmatrix} \begin{bmatrix} 2 \\ -1 \\ 2 \end{bmatrix}$

6. Let  $L : \mathbb{R}^2 \rightarrow \mathbb{R}^2$  be the linear function that maps a vector  $\mathbf{x} = (x, y)$  to its reflection across the horizontal axis. Find the matrix  $M$  such that  $L(\mathbf{x}) = M\mathbf{x}$  for all  $\mathbf{x}$  in  $\mathbb{R}^2$ .

7. Let  $L : \mathbb{R}^2 \rightarrow \mathbb{R}^2$  be the linear function that maps a vector  $\mathbf{x} = (x, y)$  to its reflection across the line  $y = x$ . Find the matrix  $M$  such that  $L(\mathbf{x}) = M\mathbf{x}$  for all  $\mathbf{x}$  in  $\mathbb{R}^2$ .

8. Let  $L : \mathbb{R}^2 \rightarrow \mathbb{R}^2$  be the linear function that maps a vector  $\mathbf{x} = (x, y)$  to its reflection across the line  $y = -x$ . Find the matrix  $M$  such that  $L(\mathbf{x}) = M\mathbf{x}$  for all  $\mathbf{x}$  in  $\mathbb{R}^2$ .

9. Let  $R_\theta$  be defined as in (1.5.12).

(a) Show that for any  $\mathbf{x}$  in  $\mathbb{R}^2$ ,  $\|R_\theta(\mathbf{x})\| = \|\mathbf{x}\|$ .

(b) For any  $\mathbf{x}$  in  $\mathbb{R}^2$ , let  $\alpha$  be the angle between  $\mathbf{x}$  and  $R_\theta(\mathbf{x})$ . Show that  $\cos(\alpha) = \cos(\theta)$ . Together with (a), this verifies that  $R_\theta(\mathbf{x})$  is the rotation of  $\mathbf{x}$  through an angle  $\theta$ .

10. Let  $S_\theta : \mathbb{R}^2 \rightarrow \mathbb{R}^2$  be the linear function that rotates a vector  $\mathbf{x}$  clockwise through an angle  $\theta$ . Find the matrix  $M$  such that  $S_\theta(\mathbf{x}) = M\mathbf{x}$  for all  $\mathbf{x}$  in  $\mathbb{R}^2$ .

11. Given a function  $f : \mathbb{R}^m \rightarrow \mathbb{R}^n$ , we call the set

$$\{\mathbf{y} : \mathbf{y} = f(\mathbf{x}) \text{ for some } \mathbf{x} \text{ in } \mathbb{R}^m\}$$

the *image*, or *range*, of  $f$ .

- (a) Suppose  $L : \mathbb{R} \rightarrow \mathbb{R}^n$  is linear with  $L(1) \neq \mathbf{0}$ . Show that the image of  $L$  is a line in  $\mathbb{R}^n$  which passes through  $\mathbf{0}$ .
- (b) Suppose  $L : \mathbb{R}^2 \rightarrow \mathbb{R}^n$  is linear and  $L(\mathbf{e}_1)$  and  $L(\mathbf{e}_2)$  are linearly independent. Show that the image of  $L$  is a plane in  $\mathbb{R}^n$  which passes through  $\mathbf{0}$ .

12. Given a function  $f : \mathbb{R}^m \rightarrow \mathbb{R}$ , we call the set

$$\{(x_1, x_2, \dots, x_m, x_{m+1}) : x_{m+1} = f(x_1, x_2, \dots, x_m)\}$$

the graph of  $f$ . Show that if  $L : \mathbb{R}^m \rightarrow \mathbb{R}$  is linear, then the graph of  $L$  is a hyperplane in  $\mathbb{R}^{m+1}$ .