

Linear Transformations

Geometric Algorithms

Lecture 7

Recap Problem

Find three vectors $\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3$ in \mathbb{R}^3 such that

» every pair of vectors (i.e., $\{\mathbf{v}_1, \mathbf{v}_2\}$, $\{\mathbf{v}_1, \mathbf{v}_3\}$, $\{\mathbf{v}_2, \mathbf{v}_3\}$) ~~are~~ linearly independent

» $\{\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3\}$ is linearly dependent

Answer

v_1, v_2 are lin. dep \Leftrightarrow

$$v_1 = \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}$$

$$v_2 = \begin{bmatrix} 0 \\ -1 \\ 0 \end{bmatrix}$$

$$v_3 = v_1 + v_2 = \begin{bmatrix} 1 \\ -1 \\ 0 \end{bmatrix}$$

colinear

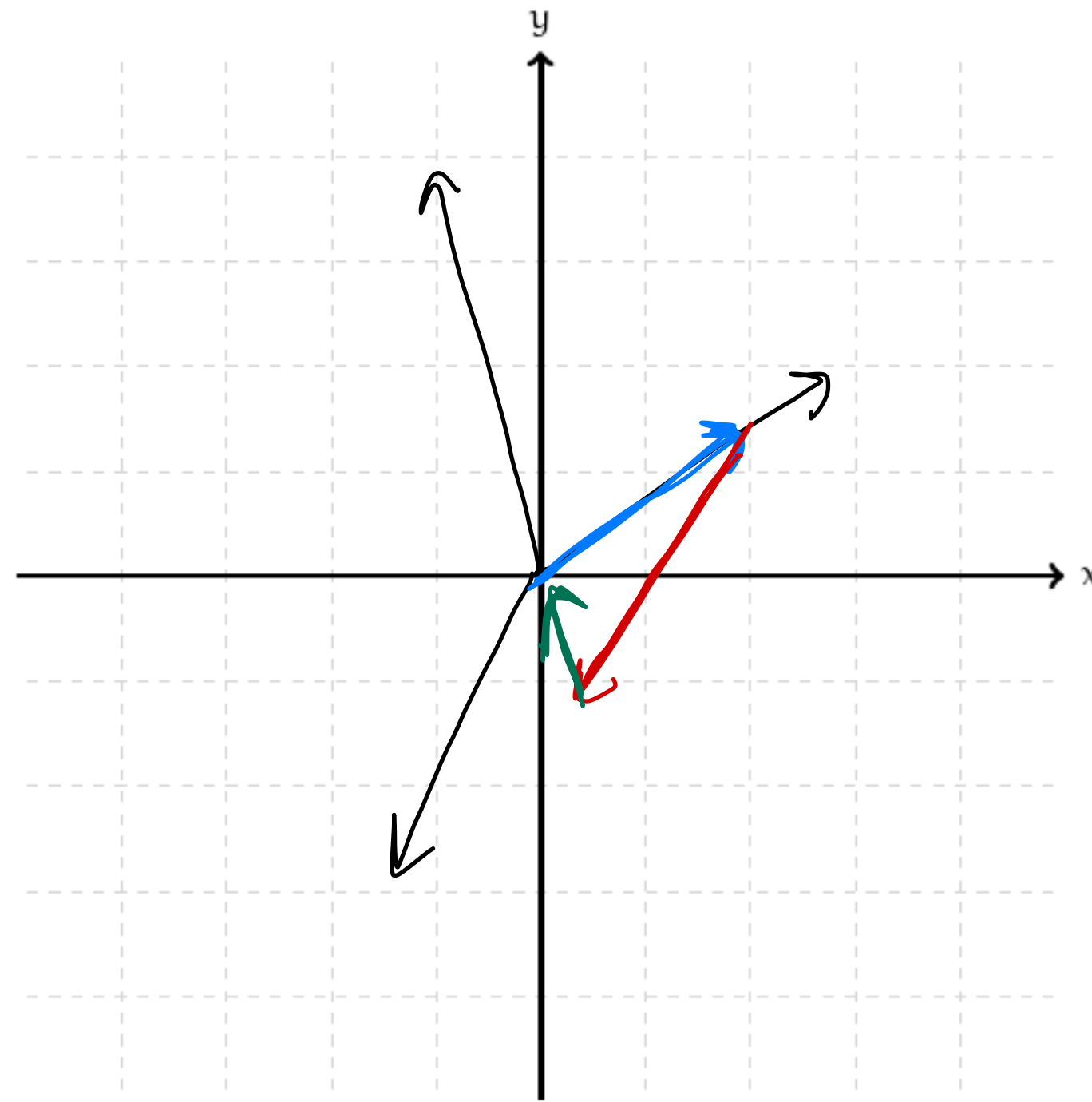
$$v_1 = \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix}$$

$$v_2 = \begin{bmatrix} 2 \\ 4 \\ 5 \end{bmatrix}$$

$$v_3 = \begin{bmatrix} 3 \\ 6 \\ 8 \end{bmatrix}$$

Demo: Geometry of Linear Dependence

$$a_1 \vec{v}_1 + a_2 \vec{v}_2 + a_3 \vec{v}_3 = \vec{0}$$



Objectives

1. Introduce Matrix Transformations
2. Define Linear Transformations
3. Start looking at the Geometry of Linear Transformations
4. See an Non-Geometric Application

Keywords

Transformations

Domain, Codomain

Image, Range

Matrix Transformations

Linear Transformations

Additivity, Homogeneity

Dilation, Contraction, Shearing, Rotation

Introduction

Recall: Spans (with Matrices)

Definition. The *span* of a set of vectors is the set of all possible linear combinations of them.

$$\text{span}\{\mathbf{a}_1, \mathbf{a}_2, \dots, \mathbf{a}_n\} = \{[\mathbf{a}_1 \quad \mathbf{a}_2 \quad \dots \quad \mathbf{a}_n] \mathbf{v} : \mathbf{v} \in \mathbb{R}^n\}$$

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The span of the columns of a matrix A is the set of vectors resulting from multiplying A by any vector.

Matrices as Transformations

Matrices allow us to *transform* vectors.

The transformed vector lies in the span of its columns.

$$\mathbf{x} \mapsto A\mathbf{x}$$

map a vector \mathbf{x} to the vector $A\mathbf{x}$

Example (Algebraic)

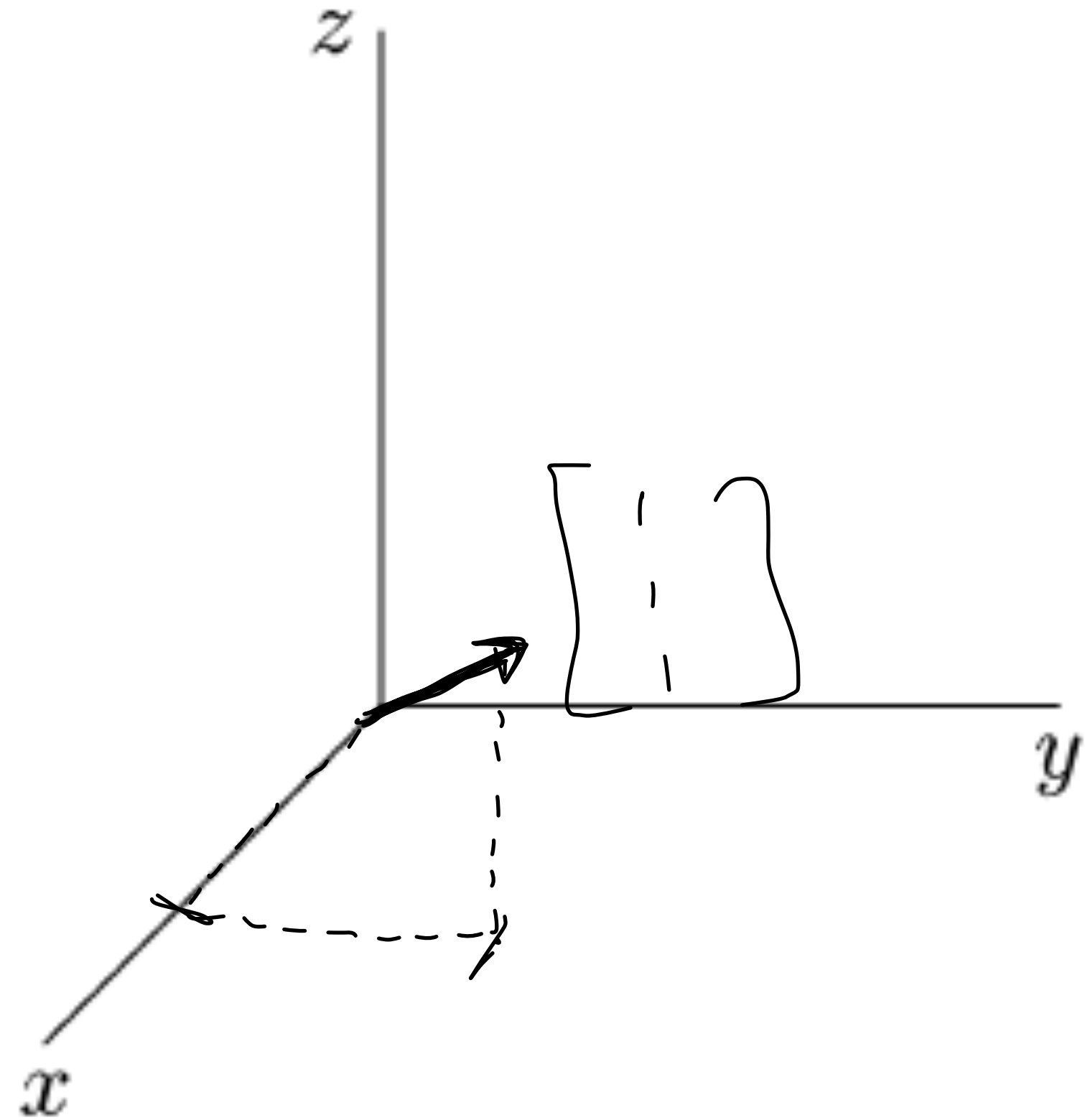
$$\begin{bmatrix} 1 & 0 & 0 \\ 0 & 2 & 0 \end{bmatrix} \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix} = \begin{bmatrix} 1(1) + 0 + 0 \\ 0 + 2(1) + 0 \end{bmatrix} = \begin{bmatrix} 1 \\ 2 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 0 & 0 \\ 0 & 2 & 0 \end{bmatrix} \begin{bmatrix} 2 \\ 3 \\ 1 \end{bmatrix} = \begin{bmatrix} 1(2) + 0 + 0 \\ 0 + 2(3) + 0 \end{bmatrix} = \begin{bmatrix} 2 \\ 6 \end{bmatrix}$$

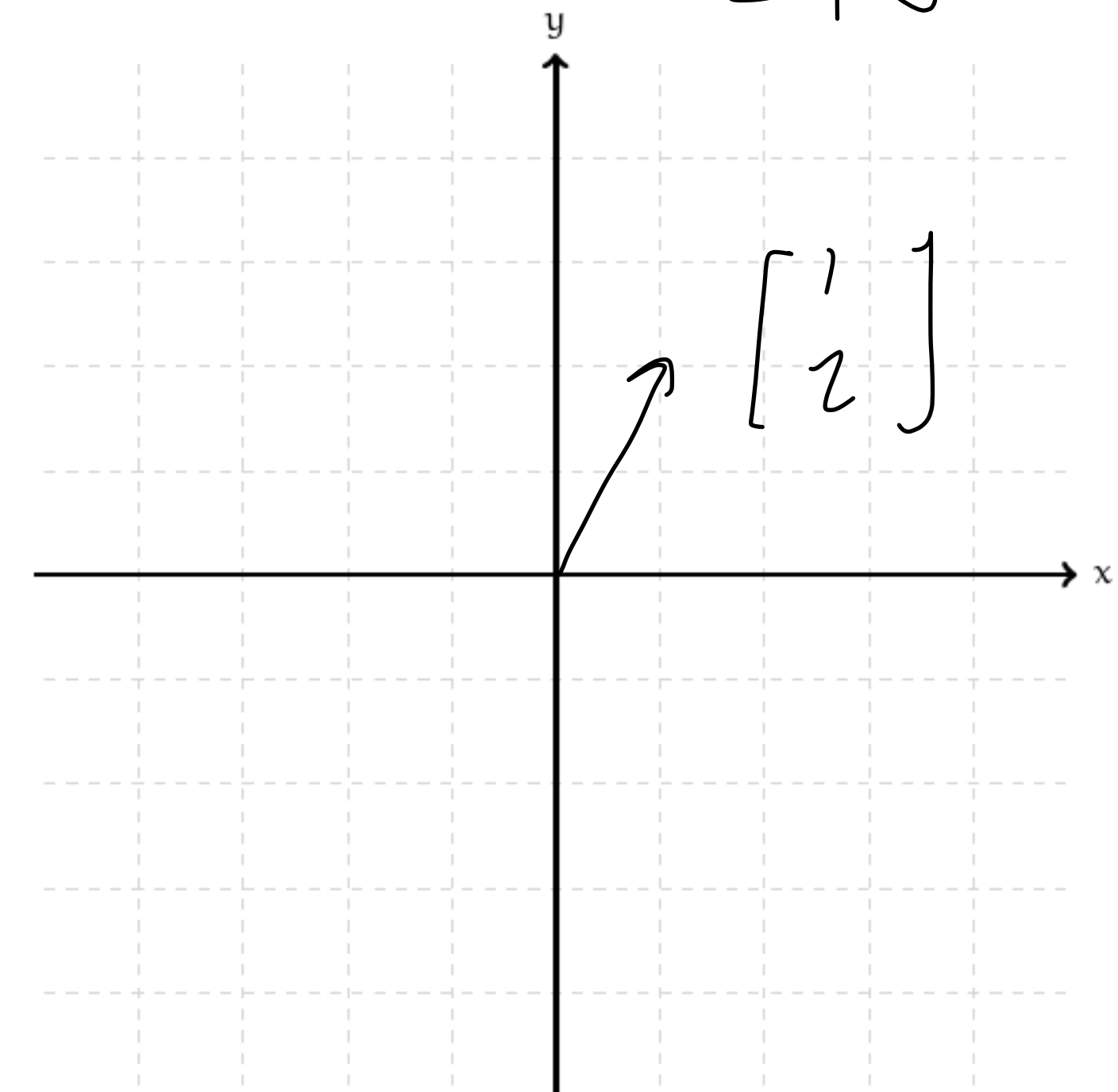
Example (Algebraic)

$$\begin{bmatrix} 1 & 0 & 0 \\ 0 & 2 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 1(x_1) + 0 + 0 \\ 0 + 2x_2 + 0 \end{bmatrix} = \begin{bmatrix} x_1 \\ 2x_2 \end{bmatrix}$$

Example (Geometric)



$$\begin{bmatrix} 1 & 0 & 0 \\ 0 & 2 & 0 \end{bmatrix} \mathbf{x}$$



$$\begin{bmatrix} 1 & 0 & 0 \\ 0 & 2 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} x_1 \\ 2x_2 \end{bmatrix}$$

$$\begin{bmatrix} 1 \\ 1 \end{bmatrix} = \begin{bmatrix} 1 \\ 2 \end{bmatrix}$$

!!Important!!

*The vector may be a different size
after translation.*

Recall: Matrix-Vector Multiplication and Dimension

matrix-vector multiplication only works if the number of *columns* of the matrix matches the dimension of the vector

$$\begin{array}{c} m \\ \left[\begin{array}{ccc} * & \dots & * \\ * & \dots & * \\ \vdots & \ddots & \vdots \\ * & \dots & * \\ * & \dots & * \end{array} \right] \end{array} \begin{array}{c} n \\ \left[\begin{array}{c} * \\ \vdots \\ * \end{array} \right] \end{array} = \begin{array}{c} m \\ \left[\begin{array}{c} * \\ * \\ \vdots \\ * \\ * \end{array} \right] \end{array}$$

$(m \times n)$ \mathbb{R}^n \mathbb{R}^m

Motivating Questions

What kind of functions can we define in this way?

How do we interpret what the transformation does to a set of vectors?

How does this relate back to matrix equations?

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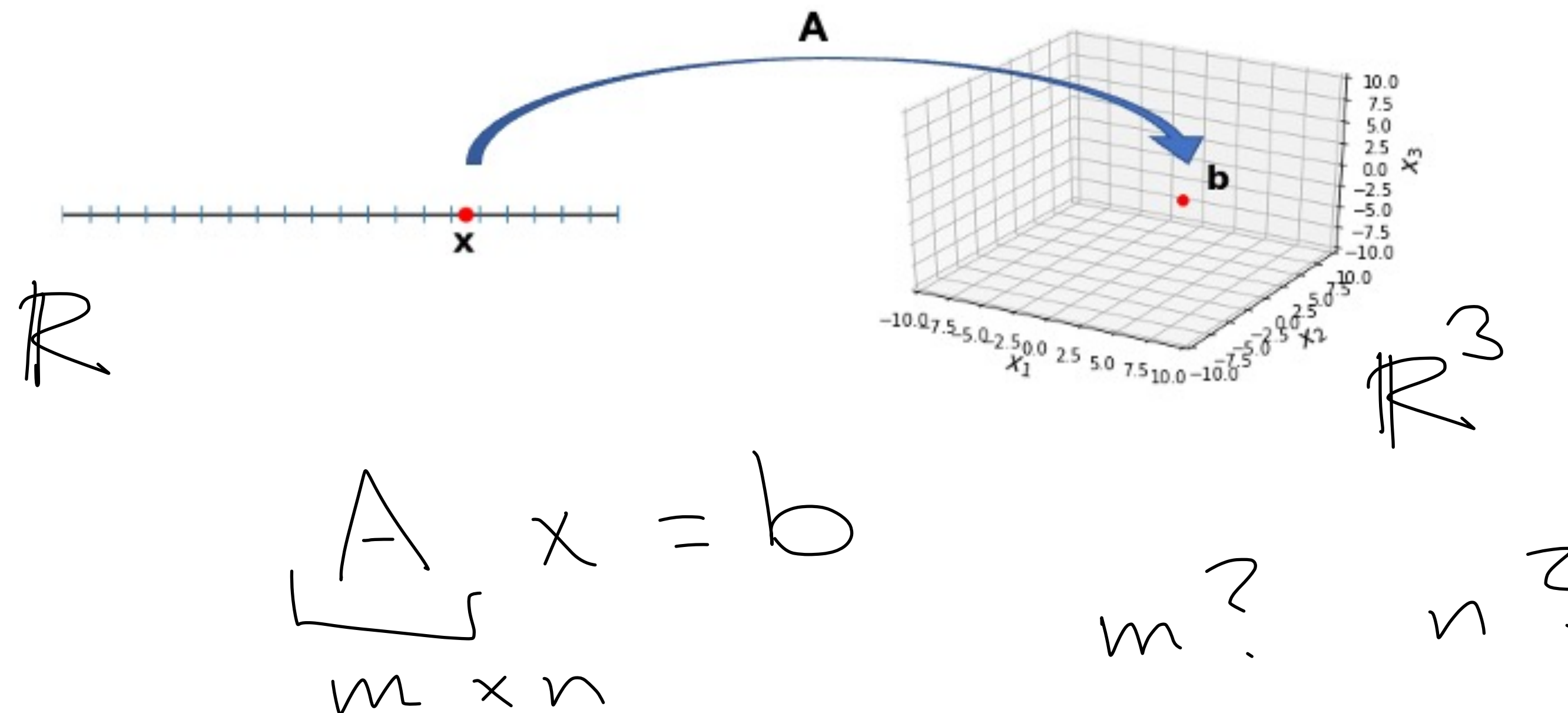
A New Interpretation of the Matrix Equation

$A\mathbf{x} = \mathbf{b}$? \equiv is there a vector which A
transforms into \mathbf{b} ?

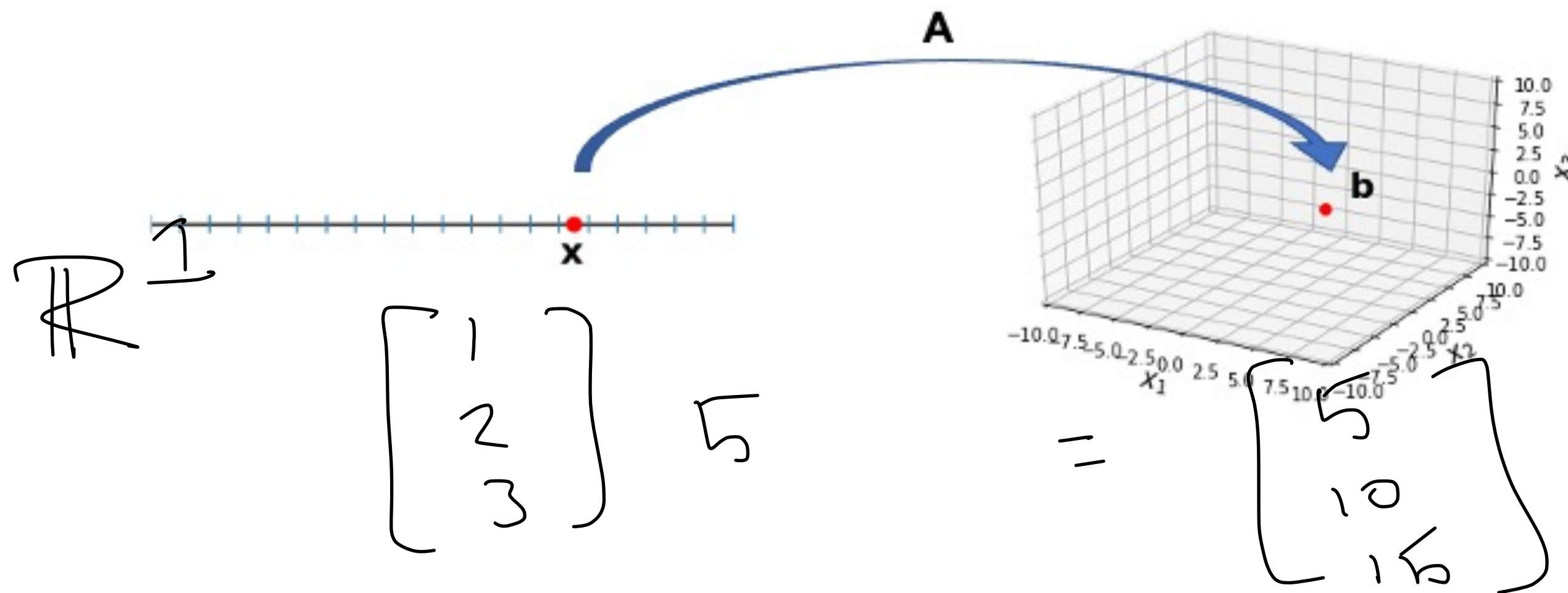
Solve $A\mathbf{x} = \mathbf{b}$ \equiv find a vector which A
transforms into \mathbf{b}

Question (Conceptual)

Suppose a matrix transforms a vector according to the following picture. What is the size of the matrix?



Answer: 3×1



$$A \times x = b$$

$$(3 \times 1) (1 \times 1) = (3 \times 1)$$

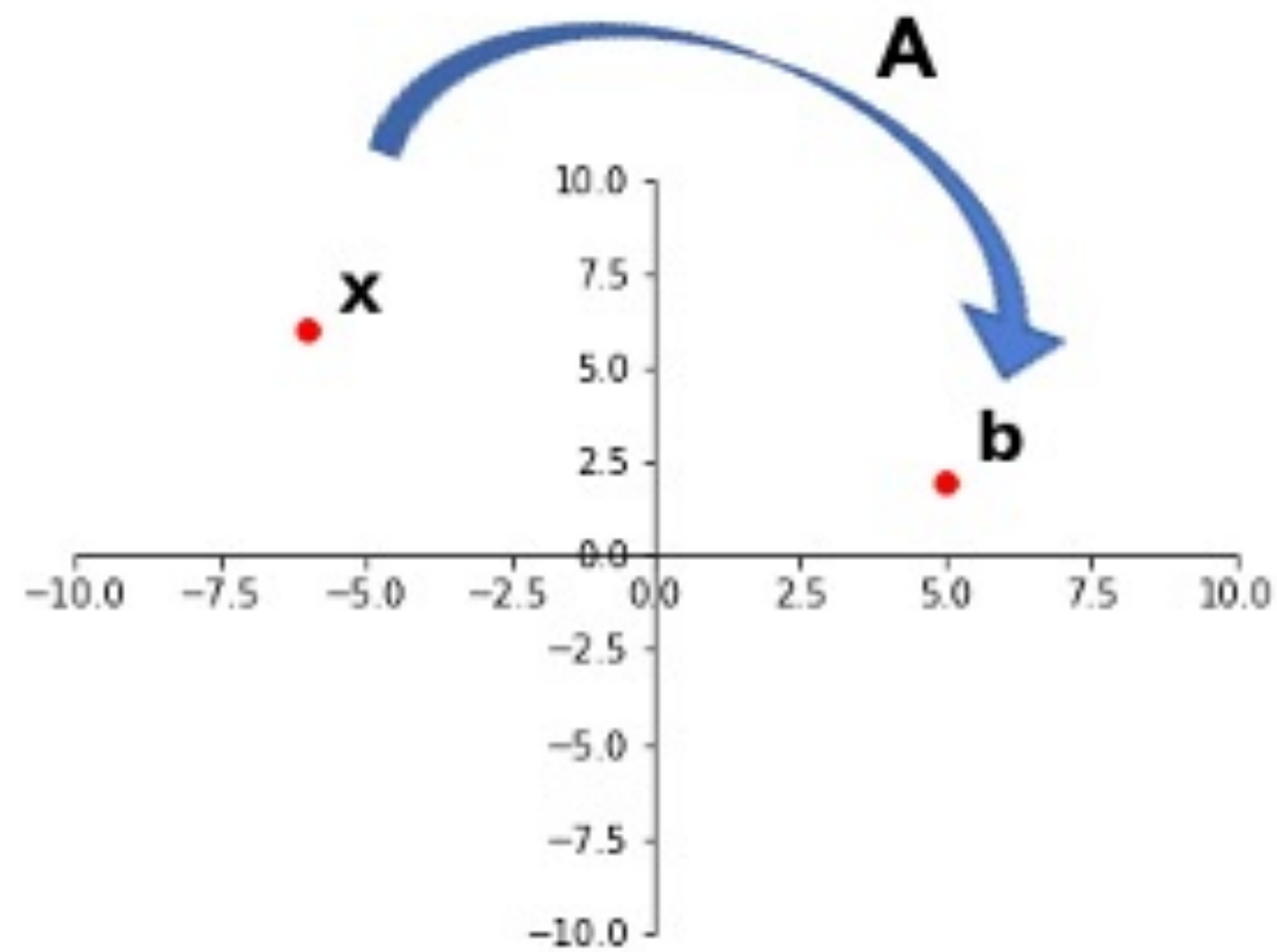
$$(m \times n) (n \times 1) = (m \times 1)$$

$$m = 3$$

$$n = 1$$

$$\mathbb{R}^n \rightarrow \mathbb{R}^n$$

Mapping between the same space can be viewed as a way of moving around points.



Transformations

Transformations in General

Definition. A *transformation* T from \mathbb{R}^n to \mathbb{R}^m is a function which maps every vector \mathbf{v} in \mathbb{R}^n to a vector $T(\mathbf{v})$ in \mathbb{R}^m .

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

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$$\begin{array}{ccc} \mathbb{R}^1 & \rightarrow & \mathbb{R}^3 \\ \uparrow & & \text{cod.} \\ \text{dom.} & & \end{array}$$

$$T : \underbrace{\mathbb{R}^n}_{\text{domain}} \rightarrow \underbrace{\mathbb{R}^m}_{\text{codomain}}$$

Transformations in General

Definition. A *transformation* T from \mathbb{R}^n to \mathbb{R}^m is a function which maps every vector \mathbf{v} in \mathbb{R}^n to a vector $T(\mathbf{v})$ in \mathbb{R}^m .

$$Ax = b$$

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

domain codomain

It's just a function, like in calculus.

Image and Range

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Definition. For a vector \mathbf{v} , the *image* of \mathbf{v} under the transformation T is the vector $T(\mathbf{v})$.

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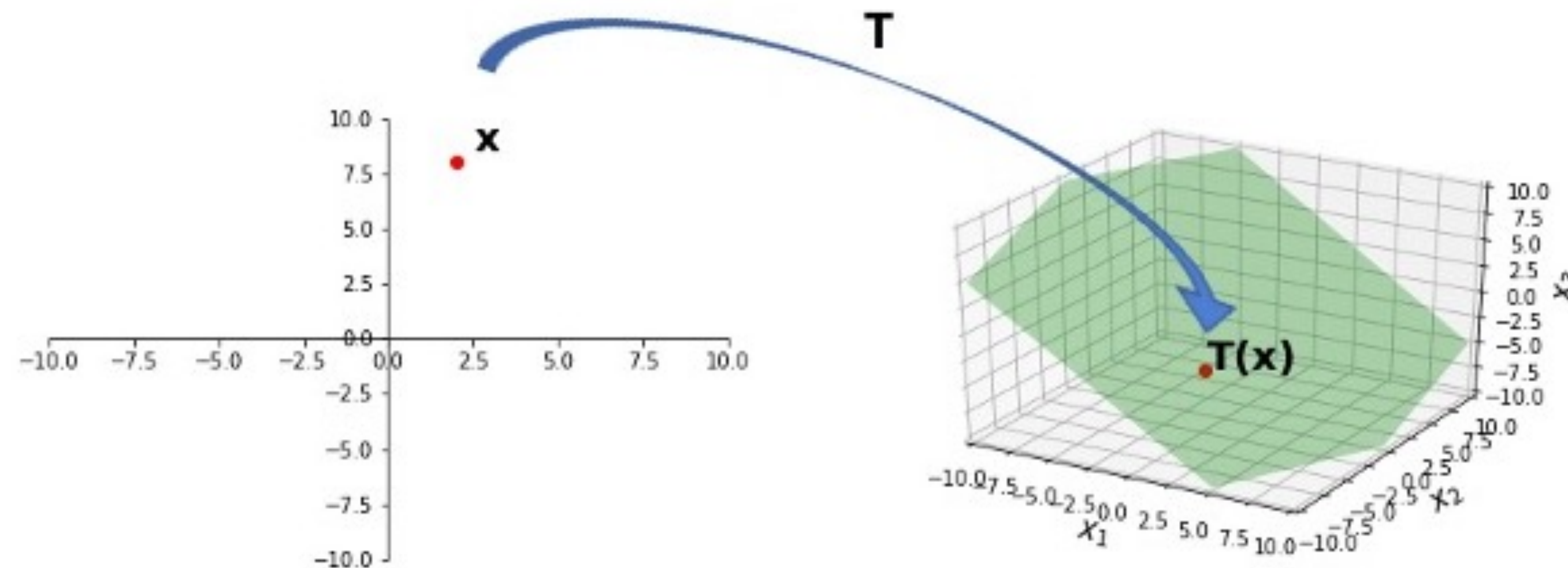
$$\text{ran}(T) = \{T(\mathbf{v}) : \mathbf{v} \in \mathbb{R}^n\}$$

domain

image of \mathbf{v} under $T \equiv$ output of T applied to \mathbf{v}
range of $T \equiv$ all possible output of T

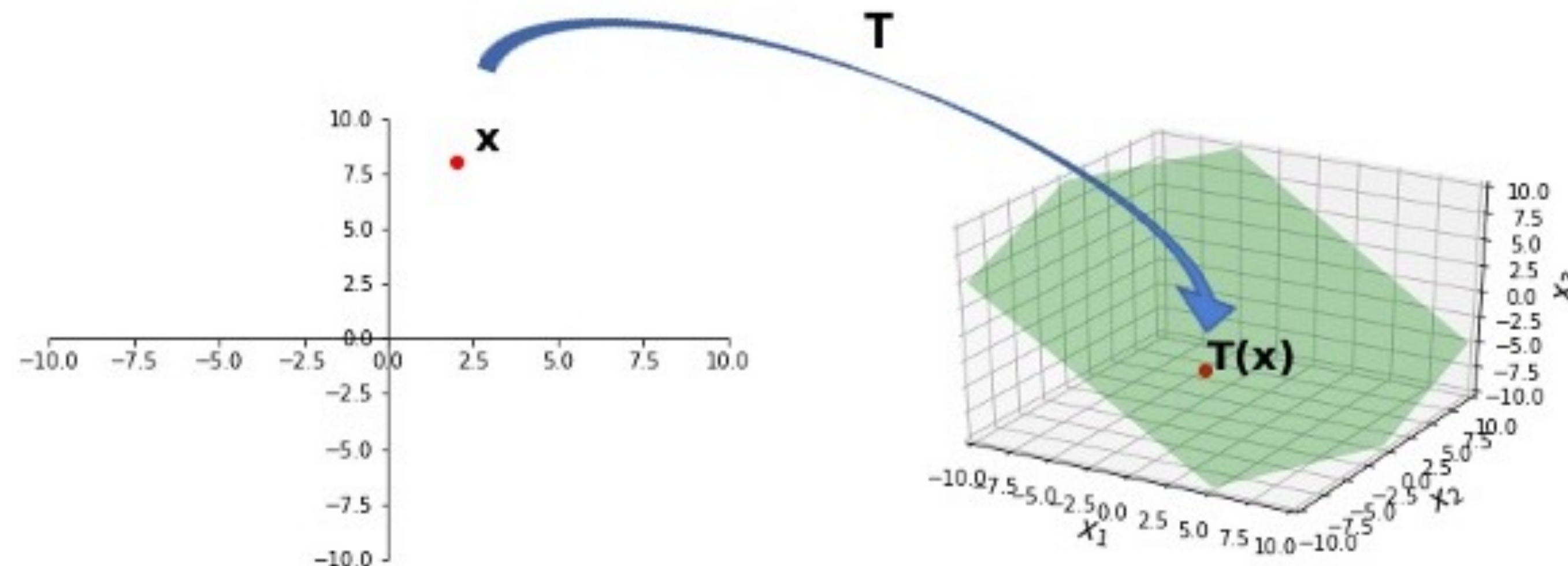
Codomain and Range

The codomain and range of a transformation may or may not be the same.



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The codomain and range of a transformation may or may not be the same.



domain: \mathbb{R}^2

codomain: \mathbb{R}^3

range: just the green plane

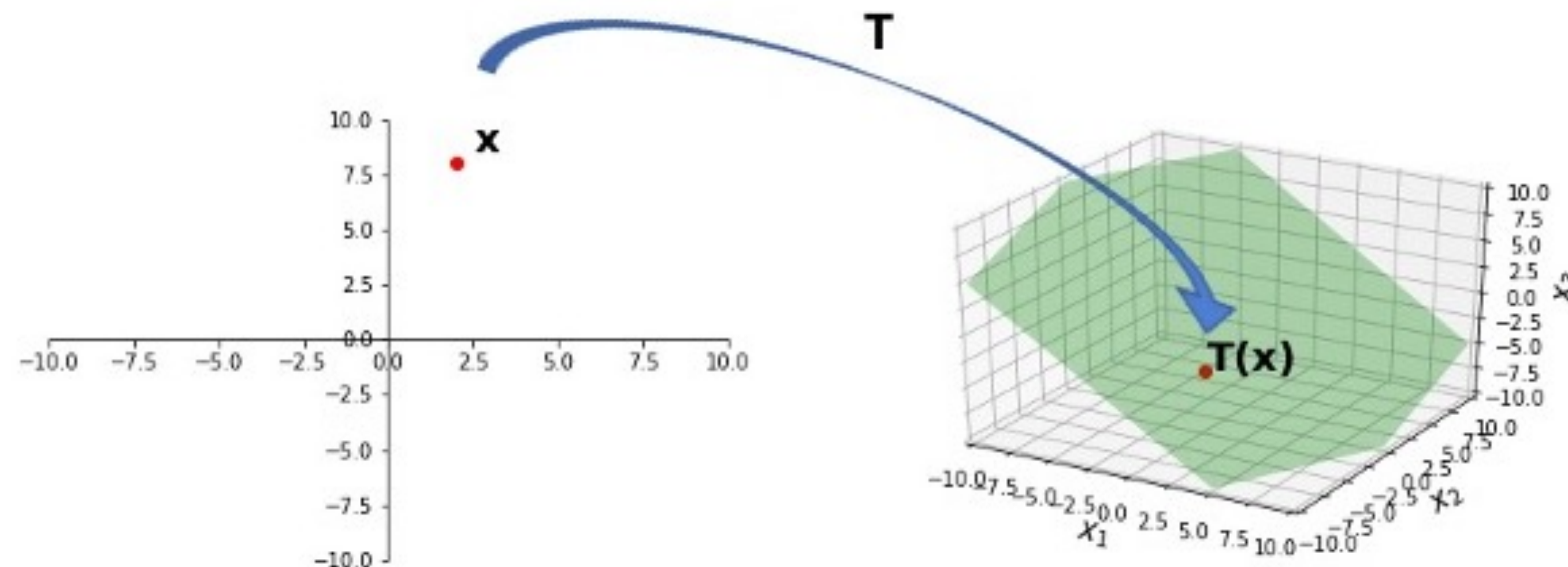
Codomain and Range

$$T: \mathbb{R}^{10} \rightarrow \mathbb{R}^3$$
$$T(\vec{v}) = \vec{0}$$

codomain: \mathbb{R}^3

$$\text{range}(T) = \{ \vec{0} \}$$

The codomain and range of a transformation may or may not be the same.



domain: \mathbb{R}^2

codomain: \mathbb{R}^3

range: just
the green
plane

The range is always contained in the codomain.

Matrix Transformations

Transformation of a Matrix

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The *transformation of a* $(m \times n)$ *matrix* A is the function $T: \mathbb{R}^n \rightarrow \mathbb{R}^m$ such that

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

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given \mathbf{v} , return A multiplied by \mathbf{v}

Transformation is function not a matrix.

Transformation of a Matrix

The *transformation of a* $(m \times n)$ *matrix* A is the function $T: \mathbb{R}^n \rightarrow \mathbb{R}^m$ such that

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

given \mathbf{v} , return A multiplied by \mathbf{v}

e.g. $T(\mathbf{v}) = \begin{bmatrix} 1 & 1 \\ 0 & 1 \end{bmatrix} \mathbf{v}$ $T\left(\begin{bmatrix} 1 \\ 1 \end{bmatrix}\right) = \begin{bmatrix} 1 & 1 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} 1 \\ 1 \end{bmatrix} = \begin{bmatrix} 2 \\ 1 \end{bmatrix}$

Range and Span

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The span of the columns of a matrix A is the set of all possible *images* under A .

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$$\text{span}\{\mathbf{a}_1, \mathbf{a}_2, \dots, \mathbf{a}_n\} = \text{ran}(\overset{\text{T}}{\mathbf{a}_1 \quad \mathbf{a}_2 \quad \dots \quad \mathbf{a}_n})$$

$$\text{T}(\vec{v}) = [\vec{a}_1 \quad \vec{a}_2 \quad \dots \quad \vec{a}_n] \vec{v}$$

Range and Span

The span of the columns of a matrix A is the set of all possible *images* under A .

$$\text{span}\{\mathbf{a}_1, \mathbf{a}_2, \dots, \mathbf{a}_n\} = \text{ran}([\mathbf{a}_1 \quad \mathbf{a}_2 \quad \dots \quad \mathbf{a}_n])$$

The transformation of a vector \mathbf{v} under the matrix A always lies in the span of its columns.

Example

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

$$\begin{bmatrix} 2(1) + 1(-1) + 0 \\ 0(2) + 1(-1) + 0 \\ 1(2) + 3(-1) + 0 \end{bmatrix} =$$

$$\begin{bmatrix} 1 \\ -1 \\ -1 \end{bmatrix}$$

$$2 \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix} + (-1) \begin{bmatrix} 1 \\ 1 \\ 3 \end{bmatrix} + 0 \begin{bmatrix} 1 \\ 2 \\ 0 \end{bmatrix} =$$

exercise

Motivating Questions

What kind of functions can we define in this way?

How do we interpret what the transformation does to a set of vectors?

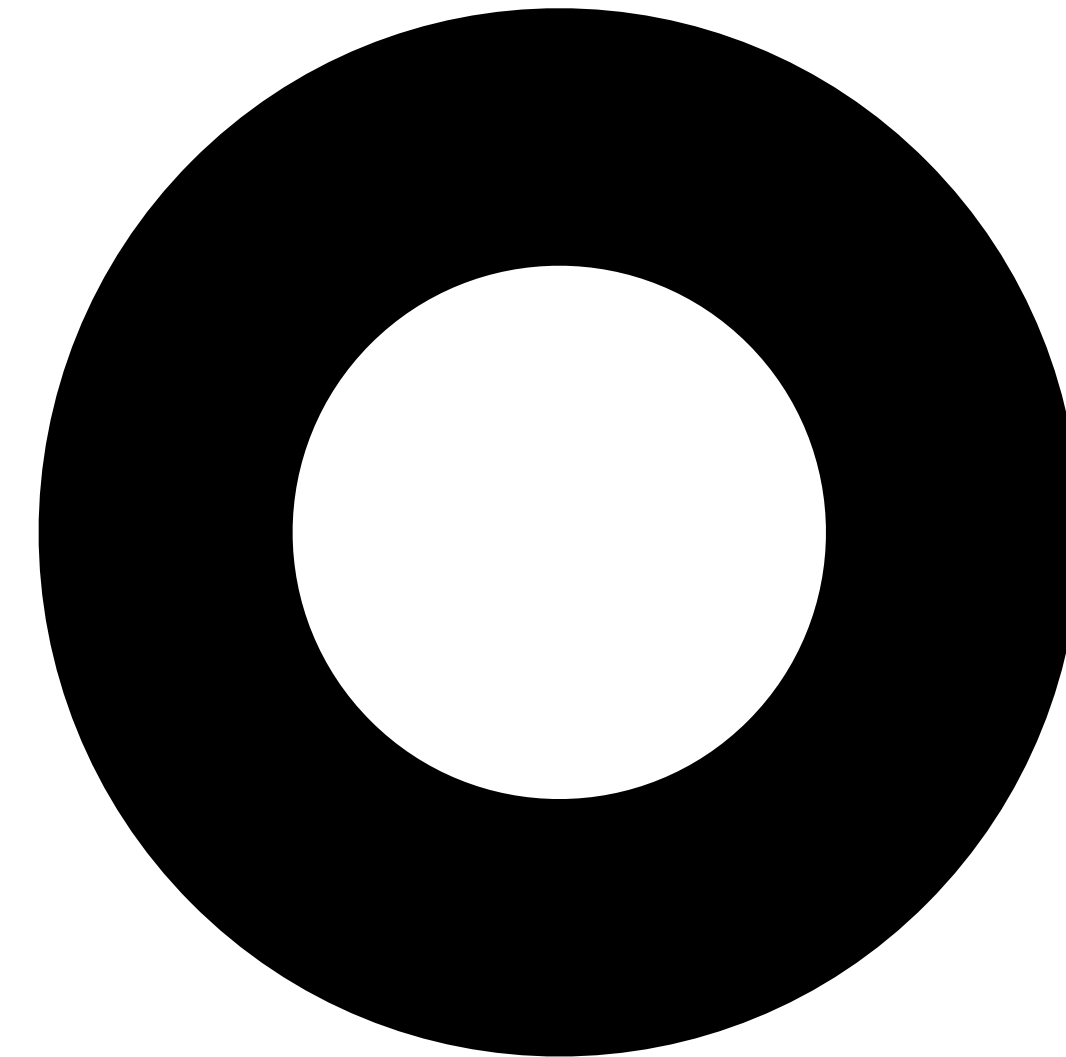
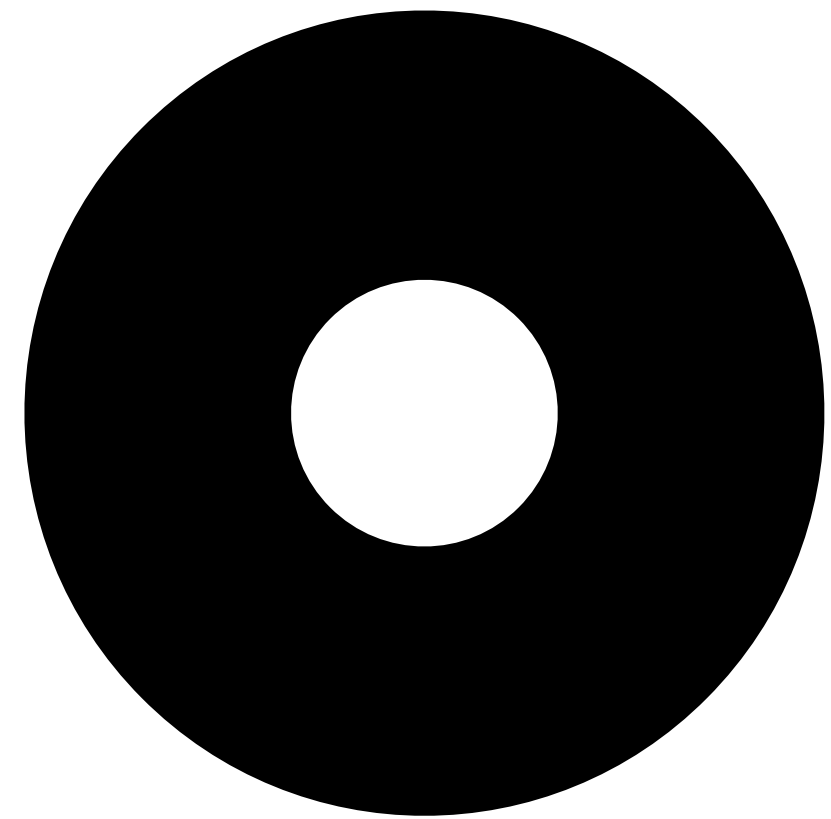
How does this relate back to matrix equations?

Geometry of Matrix Transformations

Motto

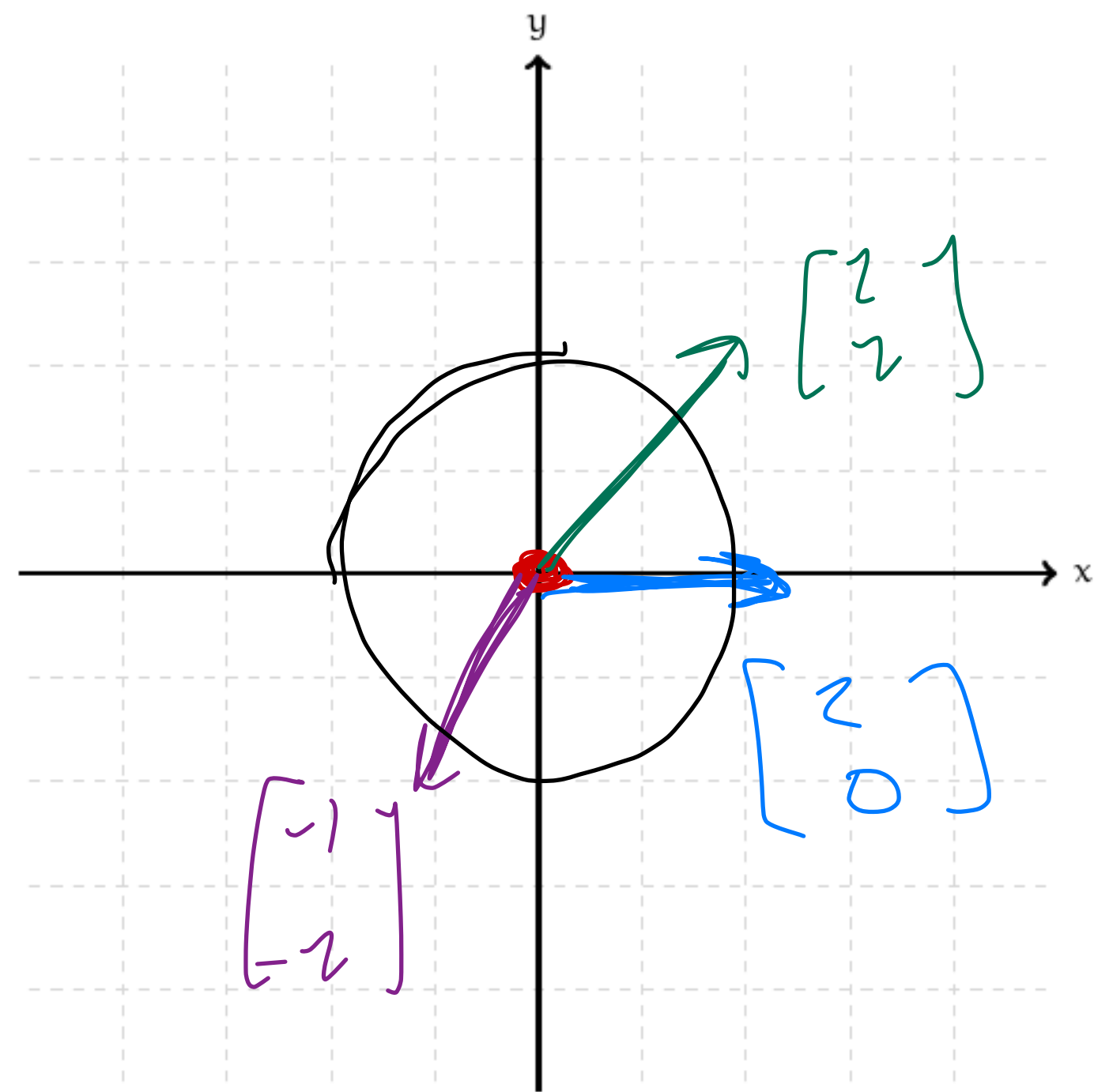
Matrix transformations change the "shape" of a set of set of vectors (points).

Example: Dilation

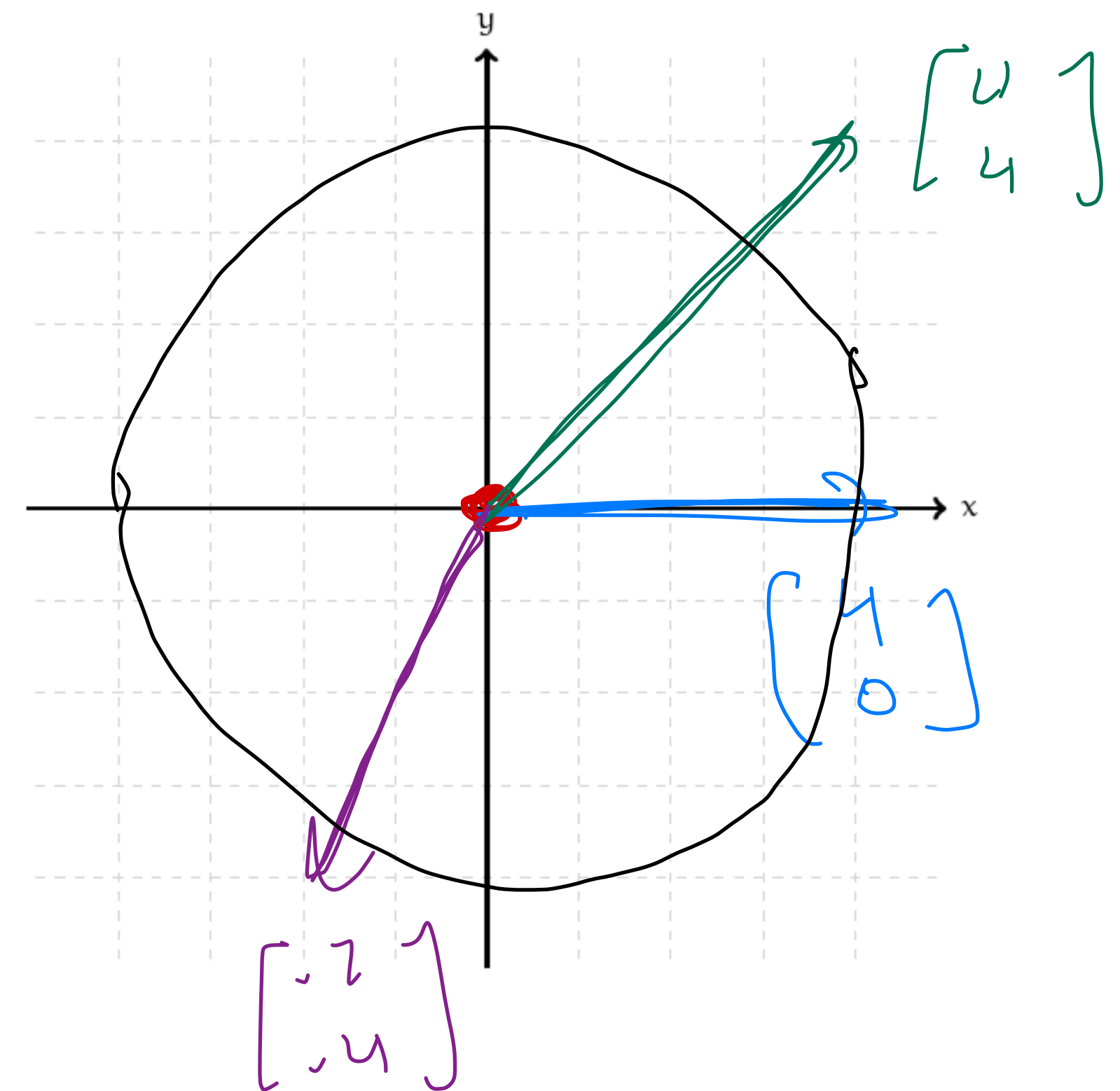


Example: Dilation

$$\begin{bmatrix} r & 0 \\ 0 & r \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} rx_1 \\ rx_2 \end{bmatrix}$$

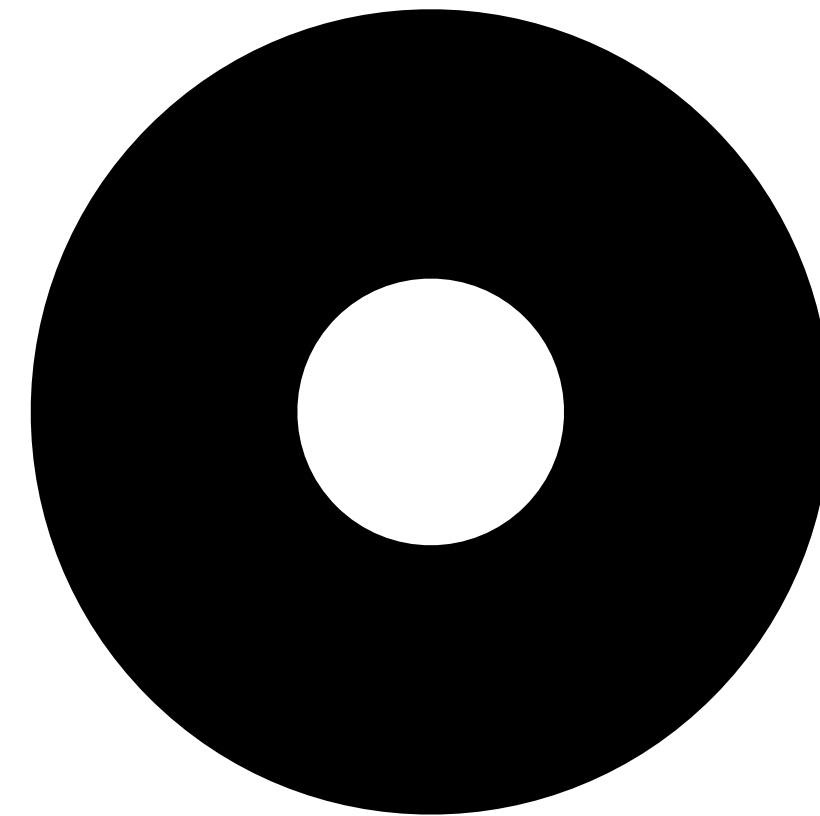
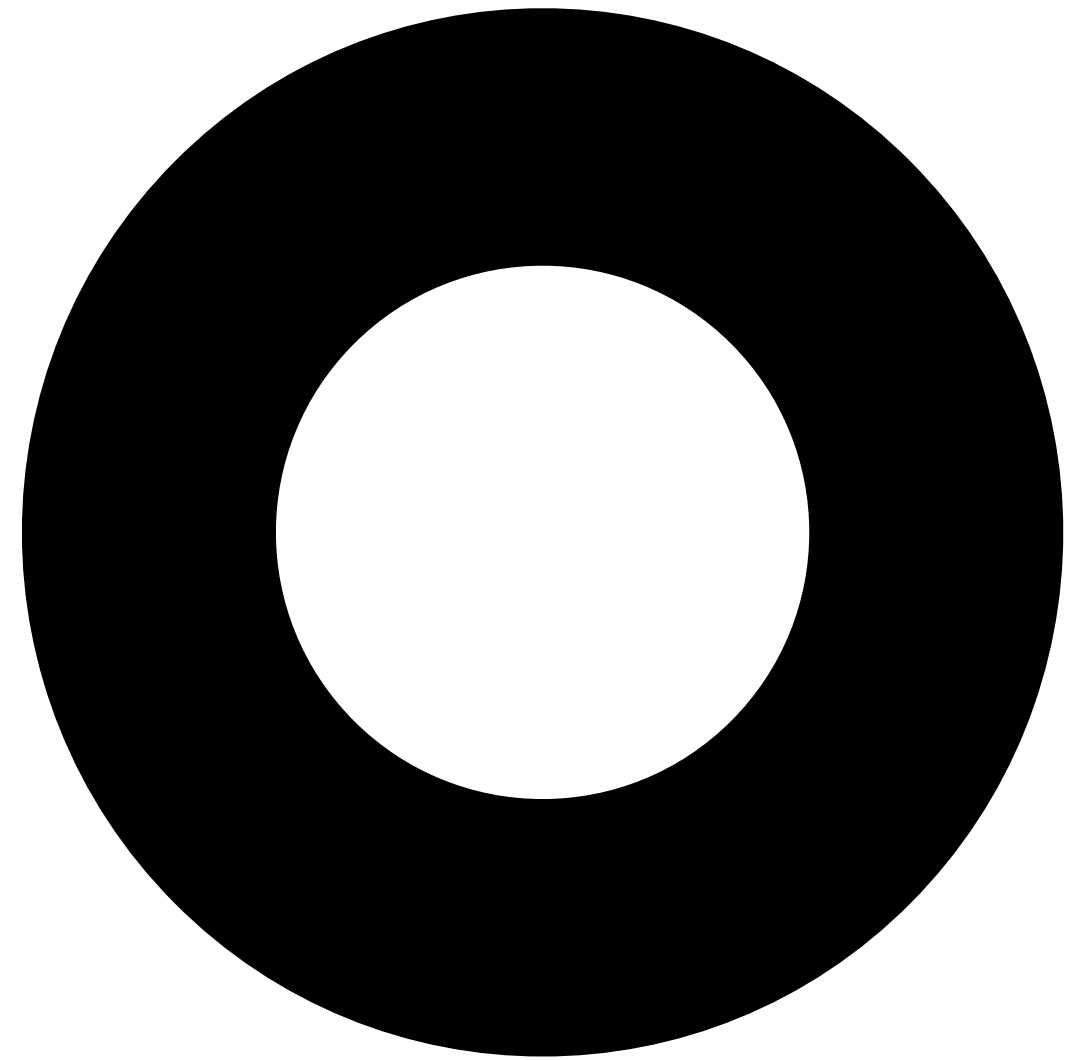


$$\begin{bmatrix} 2 & 0 \\ 0 & 2 \end{bmatrix} \mathbf{x}$$



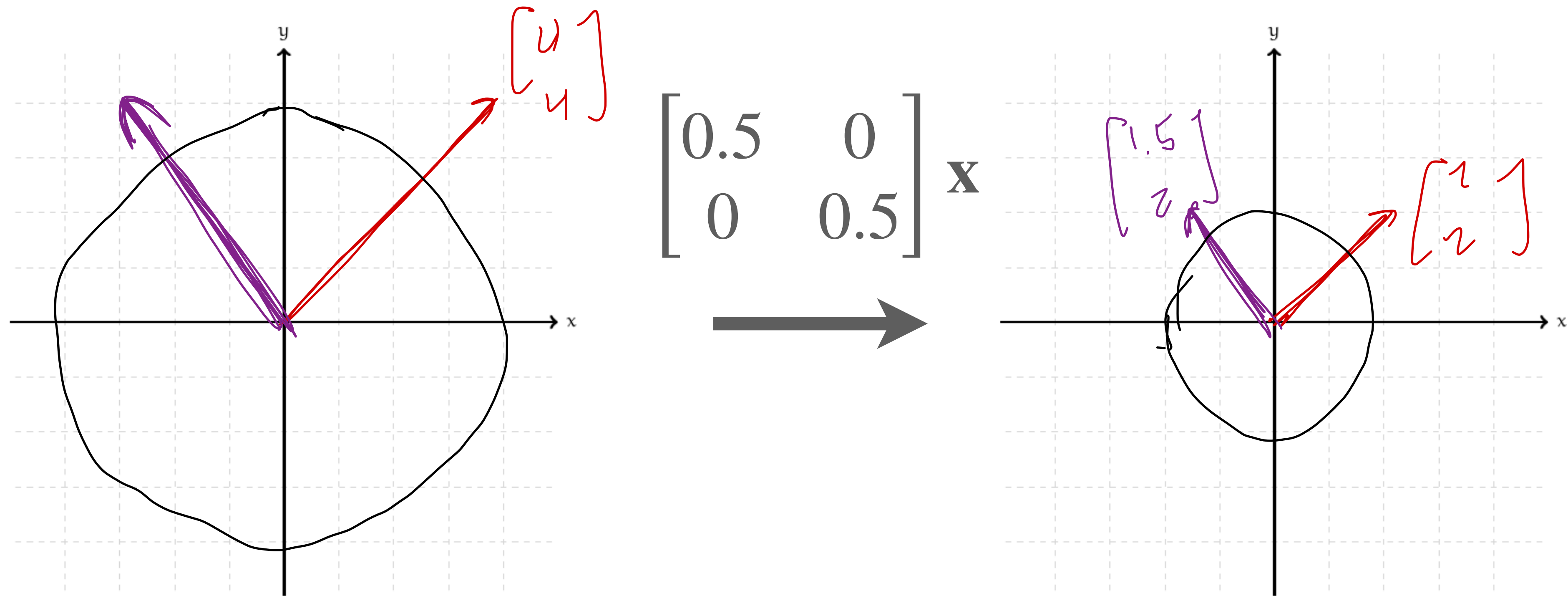
if $r > 1$, then the transformation pushes points away from the origin.

Example: Contraction



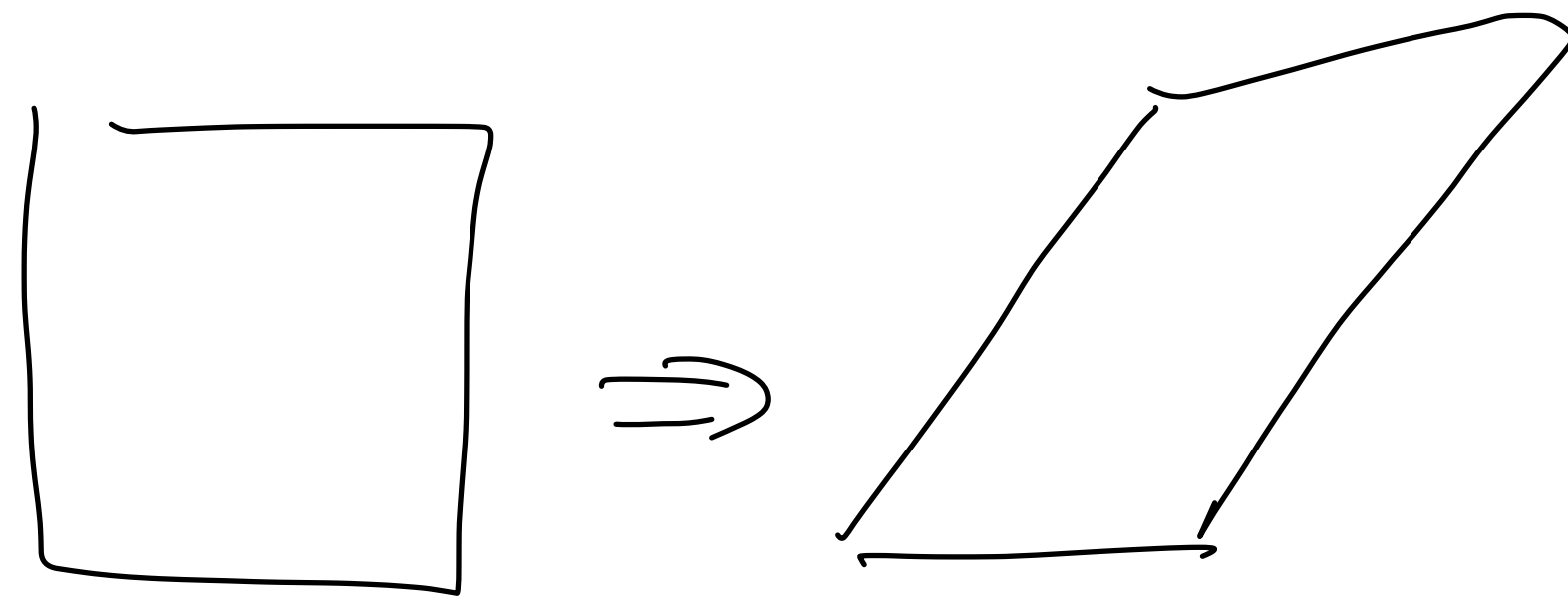
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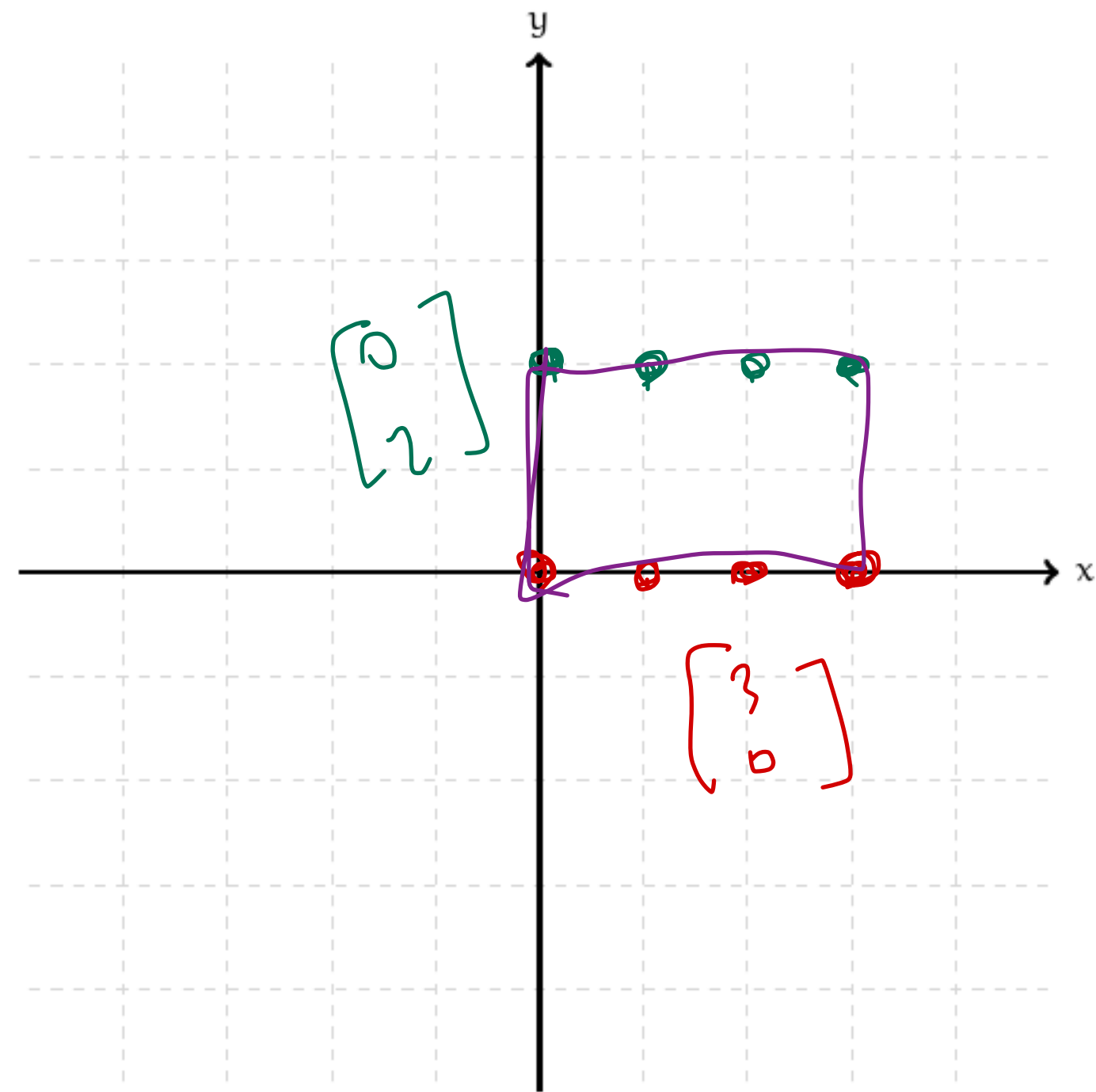
if $0 \leq r \leq 1$, then the transformation pulls points towards the origin.

Example: Shearing

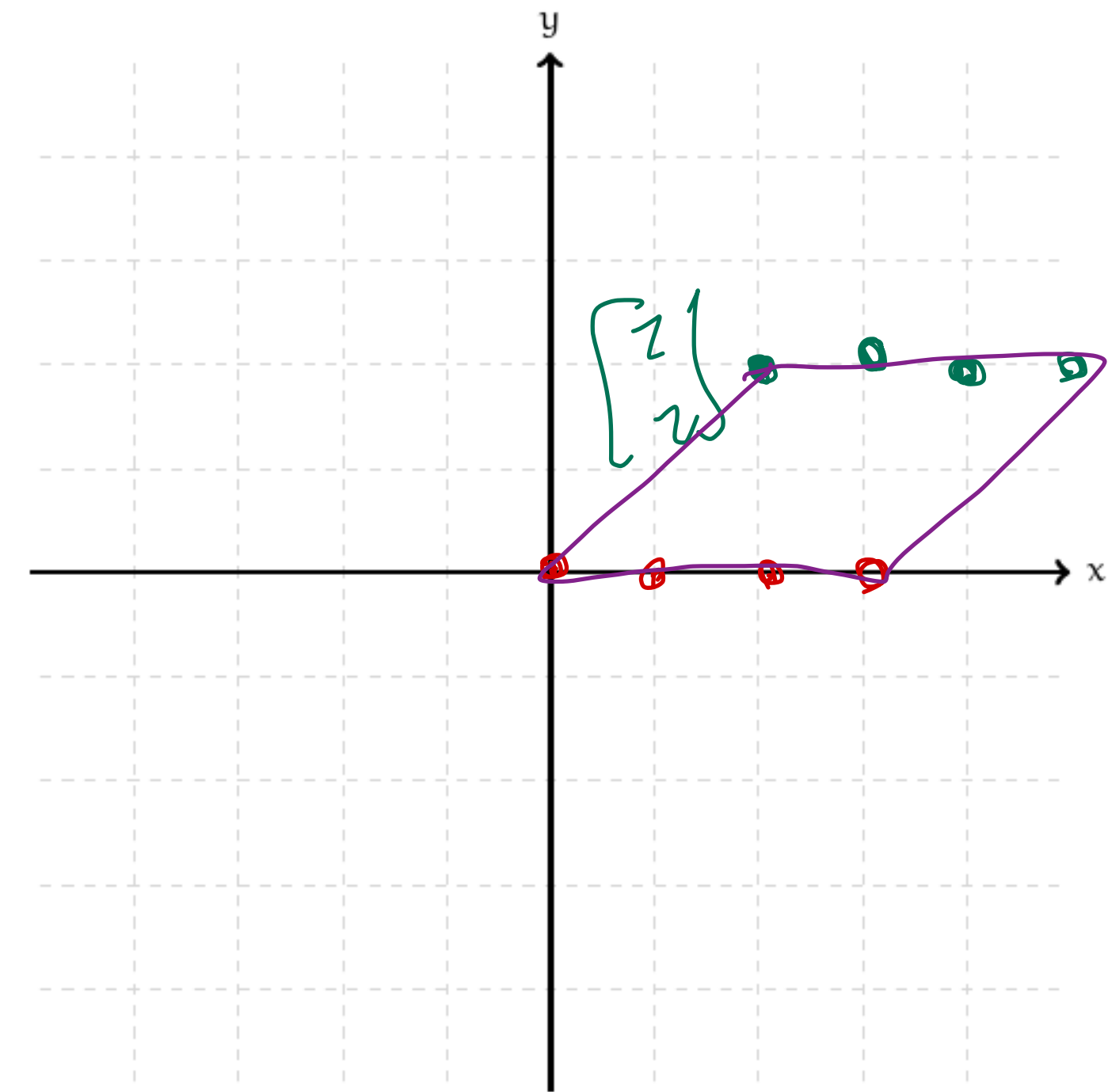


Example: Shearing

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



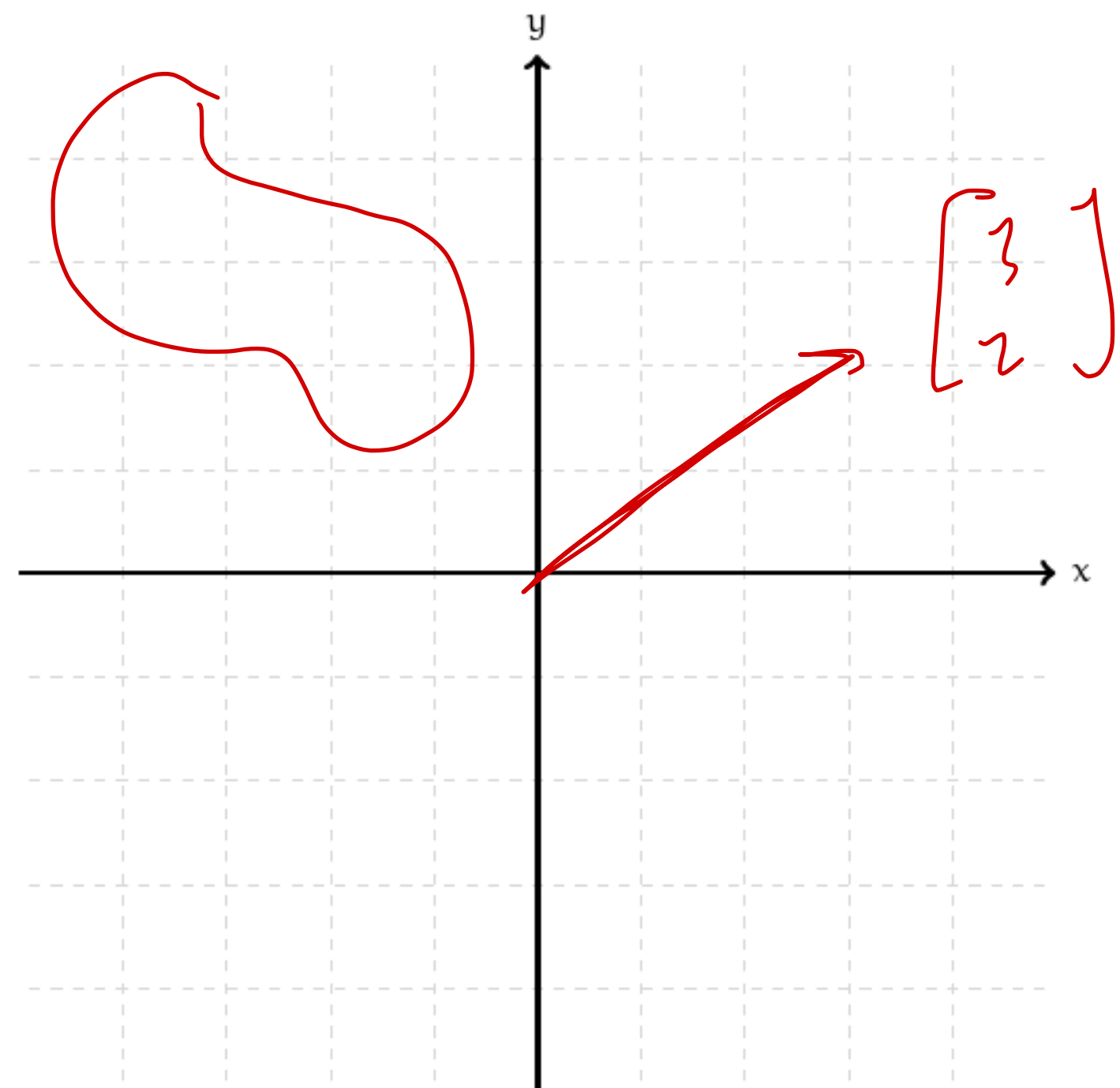
$$\begin{bmatrix} 1 & 1 \\ 0 & 1 \end{bmatrix} \mathbf{x}$$



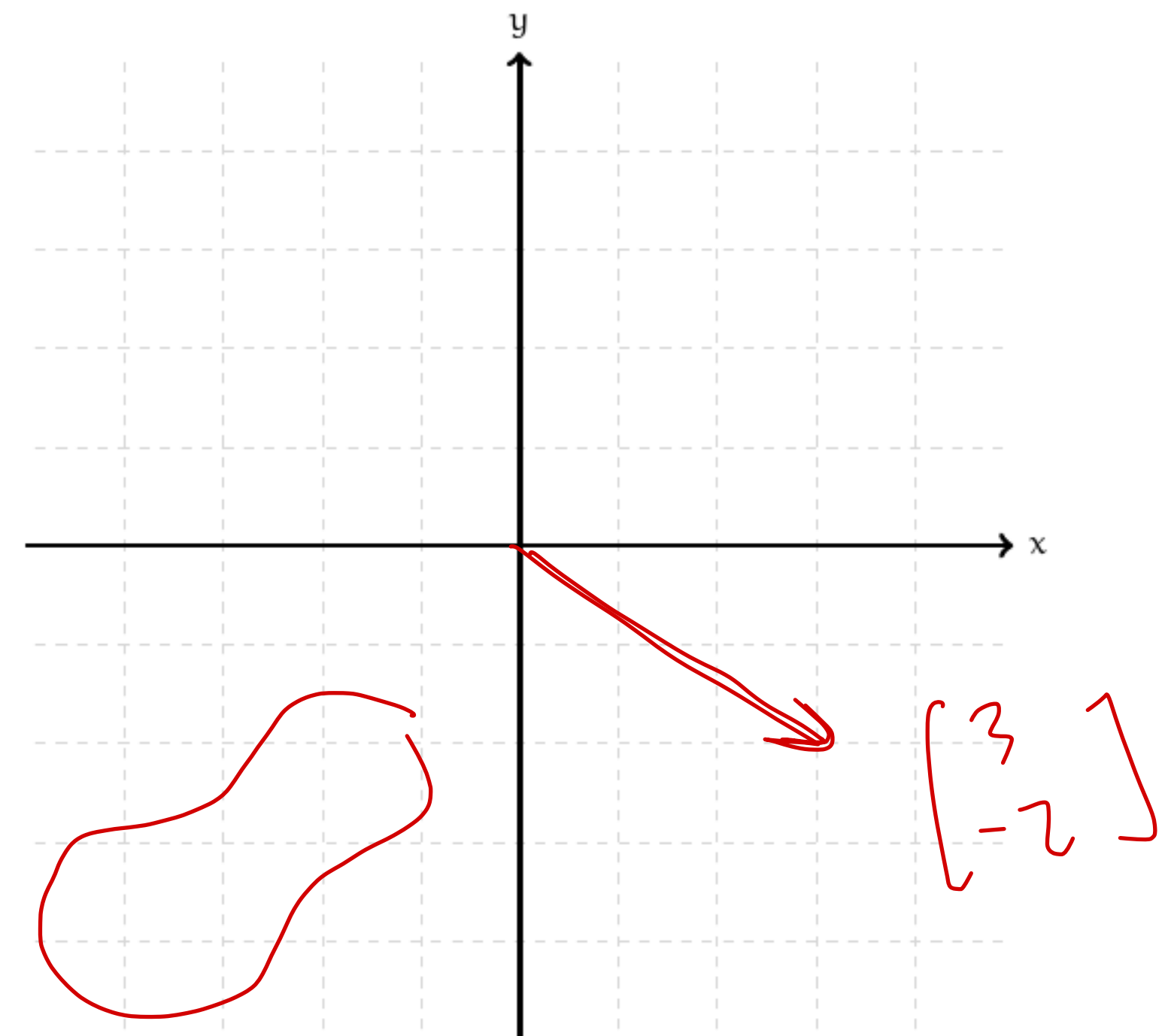
Imagine shearing like with rocks or metal.

Question

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

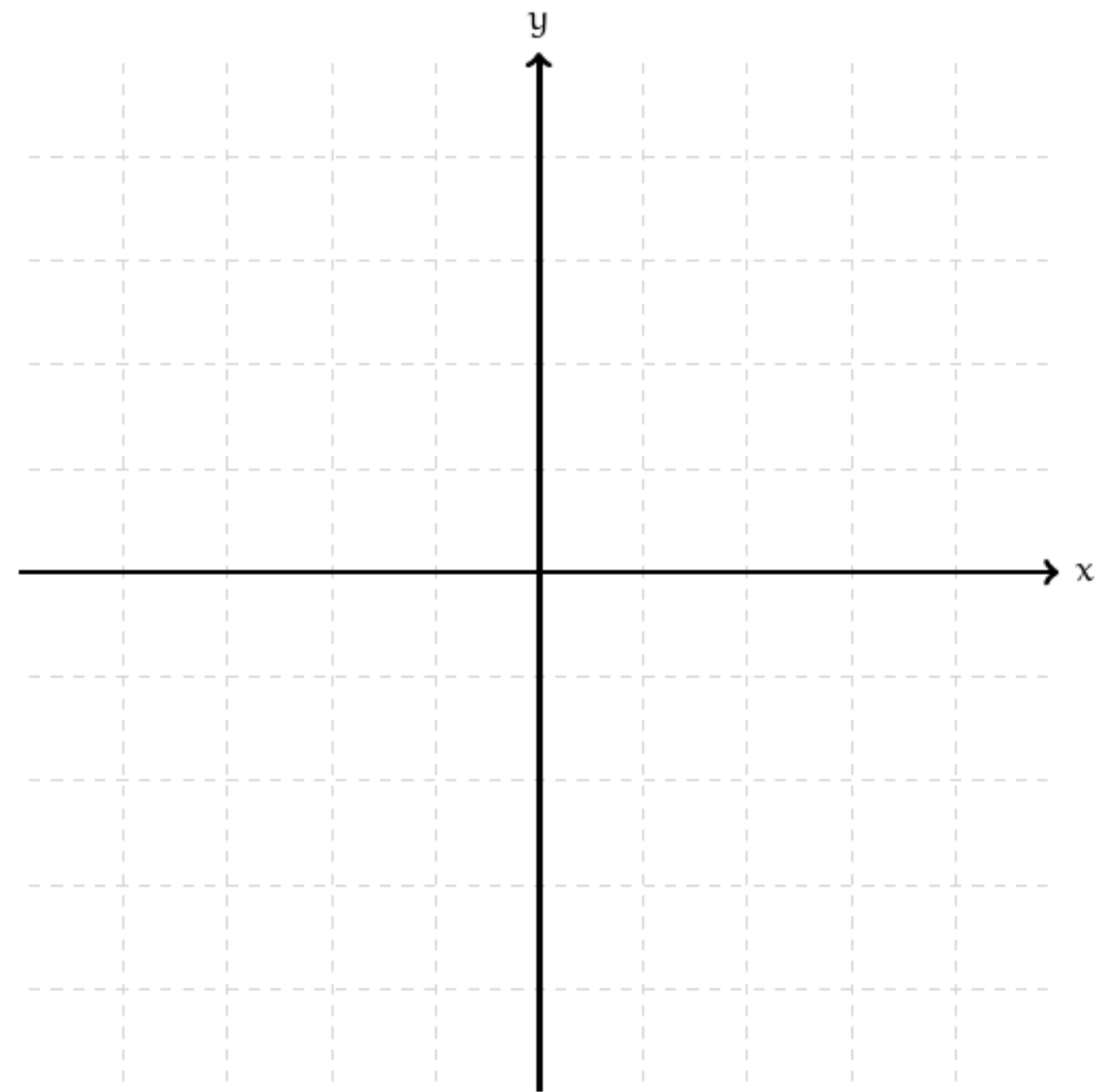


$$\begin{bmatrix} 1 & 0 \\ 0 & -1 \end{bmatrix} \mathbf{x}$$

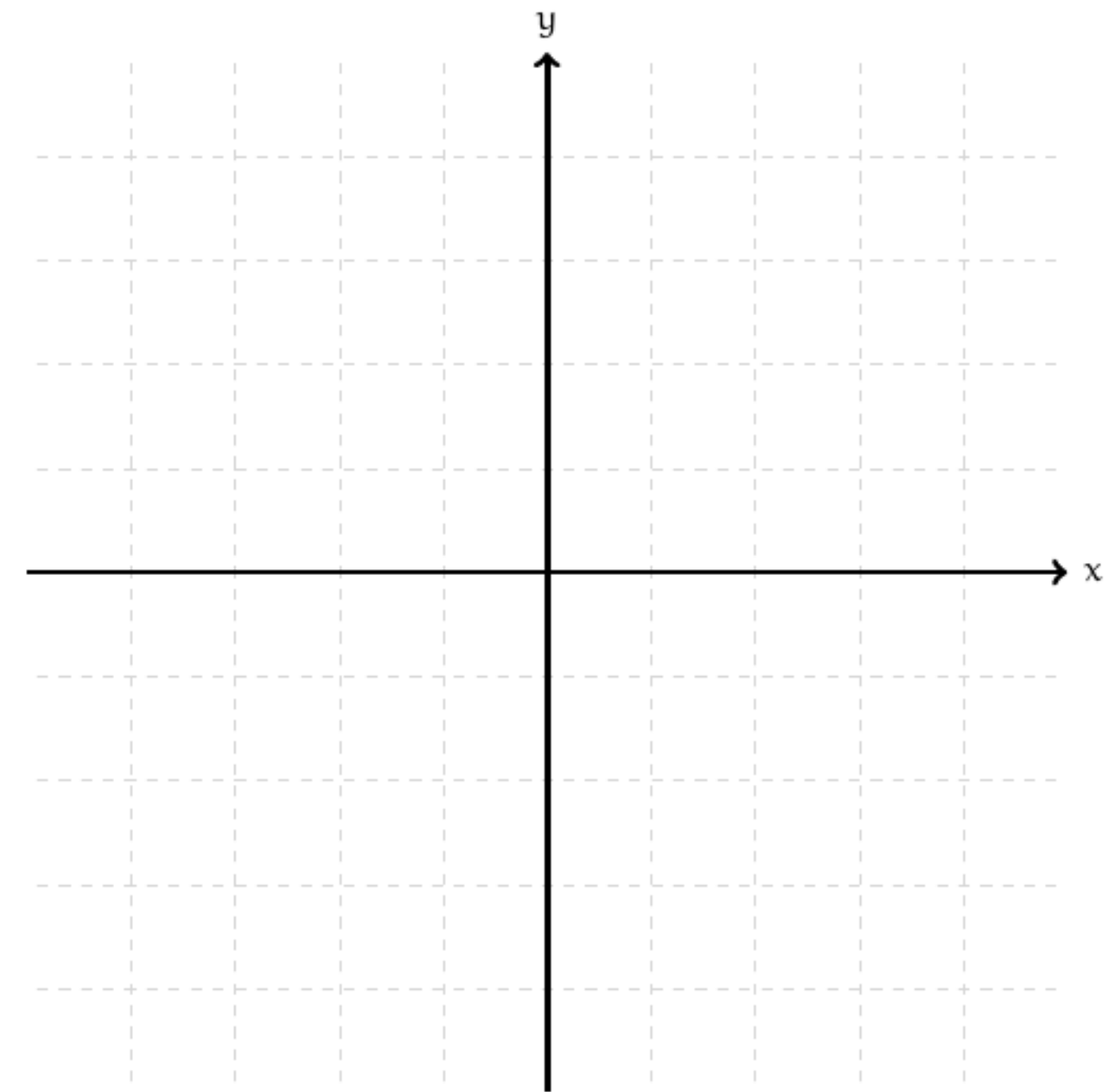


Draw how this matrix transforms points. What kind of transformation does it represent?

Answer: Reflection



$$\begin{bmatrix} 1 & 0 \\ 0 & -1 \end{bmatrix} \mathbf{x}$$



Motivating Questions

What kind of functions can we define in this way?

How do we interpret what the transformation does to a set of vectors?

How does this relate back to matrix equations?

Linear Transformations

Recall: Algebraic Properties

Matrix-vector multiplication satisfies the following two properties:

1. $A(\mathbf{u} + \mathbf{v}) = A\mathbf{u} + A\mathbf{v}$ (additivity)

2. $A(c\mathbf{v}) = c(A\mathbf{v})$ (homogeneity)

Question

Verify the following.

$$\begin{bmatrix} 1 & 1 \\ 0 & 1 \end{bmatrix} \left(\begin{bmatrix} 2 \\ 3 \end{bmatrix} + \begin{bmatrix} 1 \\ 1 \end{bmatrix} \right) = \begin{bmatrix} 1 & 1 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} 2 \\ 3 \end{bmatrix} + \begin{bmatrix} 1 & 1 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 1 \\ 0 & 1 \end{bmatrix} \left(2 \begin{bmatrix} 2 \\ 3 \end{bmatrix} \right) = 2 \left(\begin{bmatrix} 1 & 1 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} 2 \\ 3 \end{bmatrix} \right)$$

Answer

$$\begin{bmatrix} 1 & 1 \\ 0 & 1 \end{bmatrix} \left(\begin{bmatrix} 2 \\ 3 \end{bmatrix} + \begin{bmatrix} 1 \\ 1 \end{bmatrix} \right) =$$

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

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

Answer

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

$$\begin{bmatrix} 1 & 1 \\ 0 & 1 \end{bmatrix} \left(2 \begin{bmatrix} 2 \\ 3 \end{bmatrix} \right) =$$

Linear Transformations

Definition. A transformation $T: \mathbb{R}^m \rightarrow \mathbb{R}^n$ is *linear* if it satisfies the following two properties.

1. $T(\mathbf{u} + \mathbf{v}) = T(\mathbf{u}) + T(\mathbf{v})$ (additivity)

2. $T(c\mathbf{v}) = cT(\mathbf{v})$ (homogeneity)

Linear Transformations

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1. $T(\mathbf{u} + \mathbf{v}) = T(\mathbf{u}) + T(\mathbf{v})$ (additivity)

2. $T(c\mathbf{v}) = cT(\mathbf{v})$ (homogeneity)

Matrix transformations are linear transformations.

Example: Identity

$$T(\mathbf{v}) = \mathbf{v}$$

$$T(\vec{u} + \vec{v}) = \vec{u} + \vec{v} = T(\vec{u}) + T(\vec{v}) \quad \checkmark$$

$$T(c\vec{v}) = c\vec{v} = cT(\vec{v}) \quad \checkmark$$

T is linear

Example: Zero

$$T(\mathbf{v}) = \mathbf{0}$$

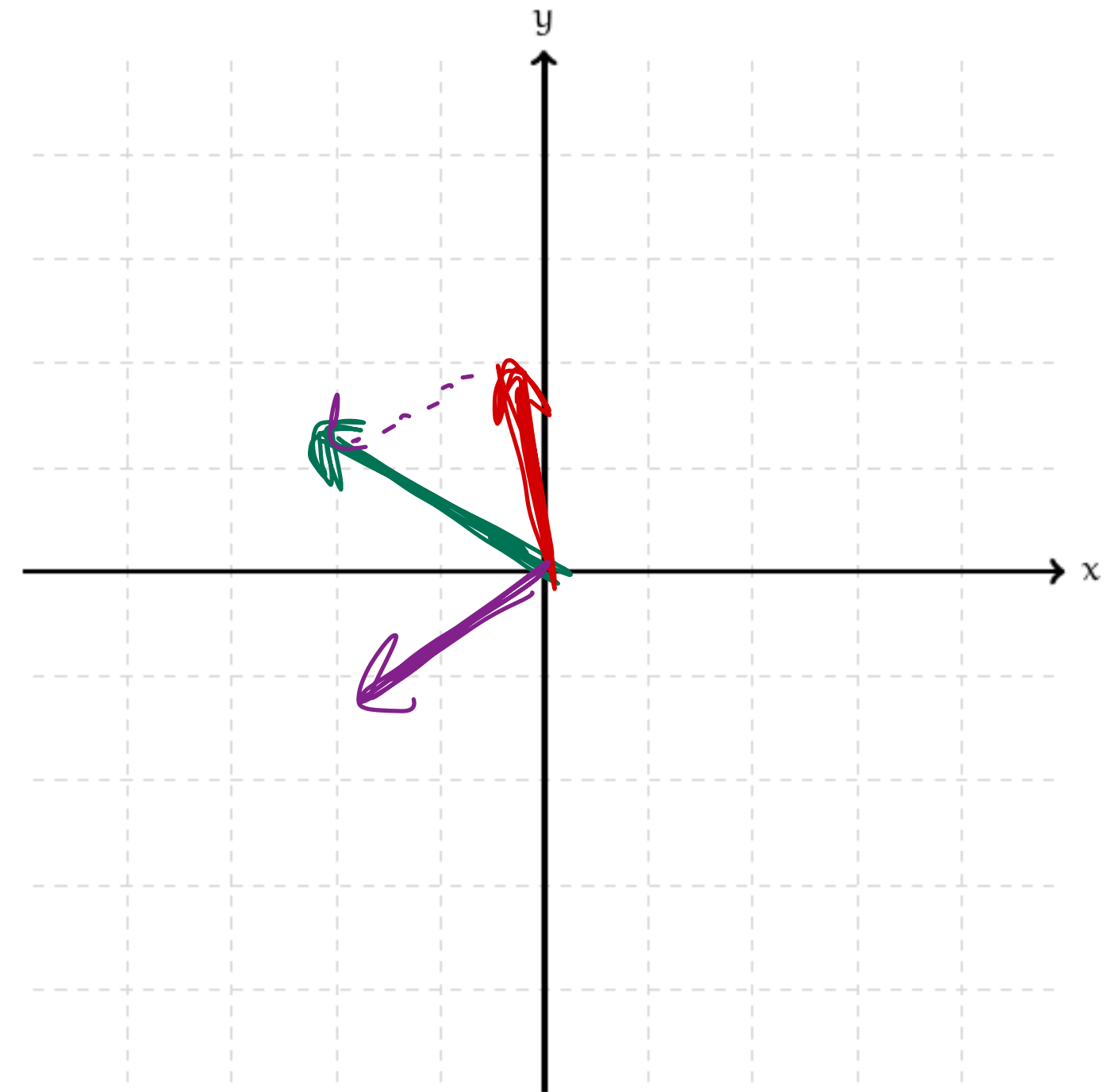
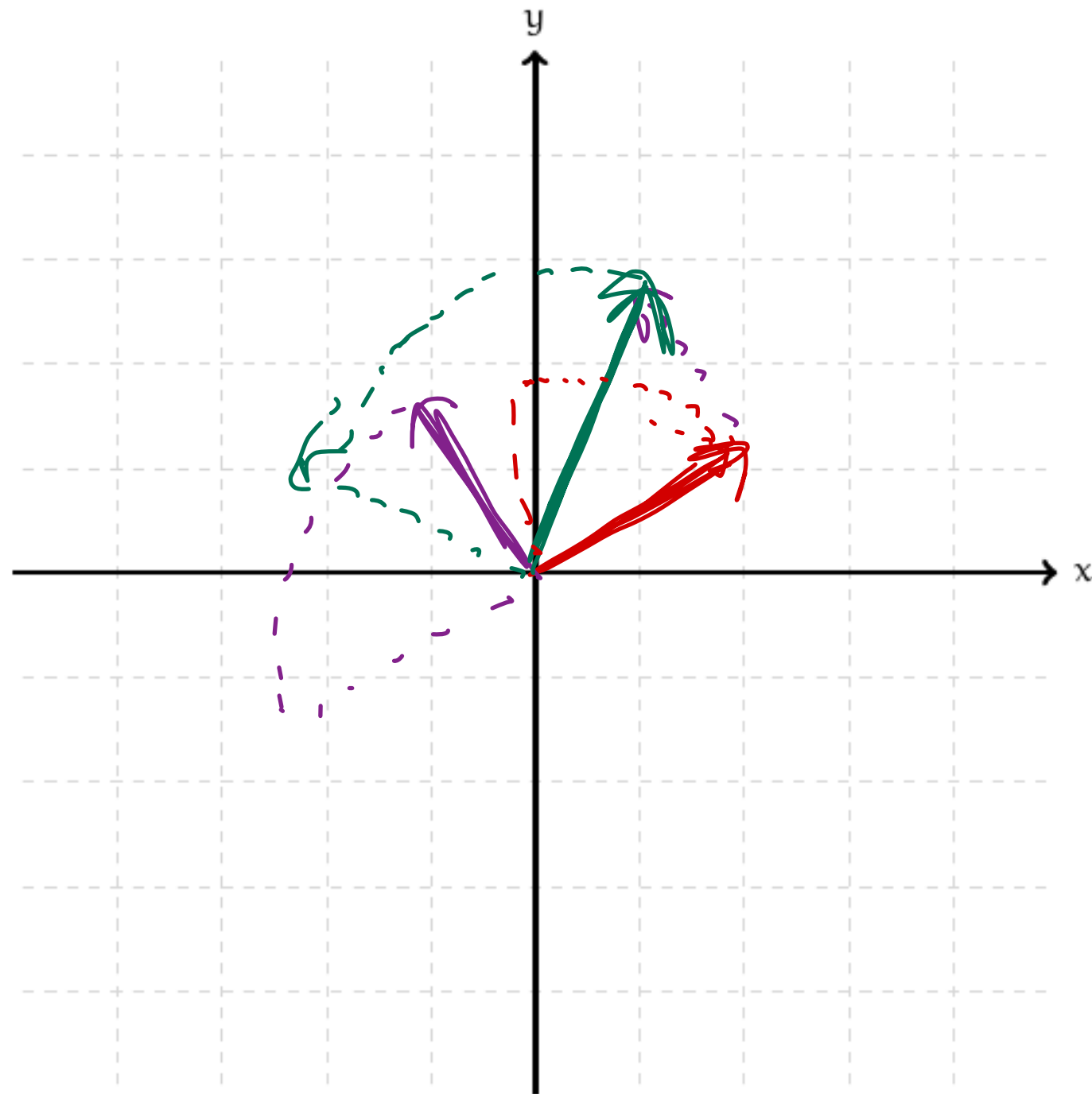
$$T(\vec{u} + \vec{v}) = \vec{0} = \vec{0} + \vec{0} = T(\vec{u}) + T(\vec{v})$$

$$T(c\vec{v}) = \vec{0} = c\vec{0} = cT(\vec{v})$$

T is linear

Example: Rotation

We'll see this on Thursday, but we can reason about it geometrically for now.



Example: Indefinite Integrals

$$T(f) = \int f(x) dx$$

Disclaimer:
Advanced
Material

$$T(f + g) = \int (f + g)(x) dx = \int f(x) + g(x) dx = \int f(x) dx + \int g(x) dx = T(f) + T(g)$$

$$T(cf) = \int (cf)(x) dx = \int cf(x) dx = c \int f(x) dx = cT(f)$$

the same goes for derivatives
(how are functions vectors???)

Example: Expectation

$$T(X) = \mathbb{E}[X]$$

Disclaimer:
Advanced
Material

This is exactly linearity of expectation.

(how are random variables vectors???)

Non-Example: Squares

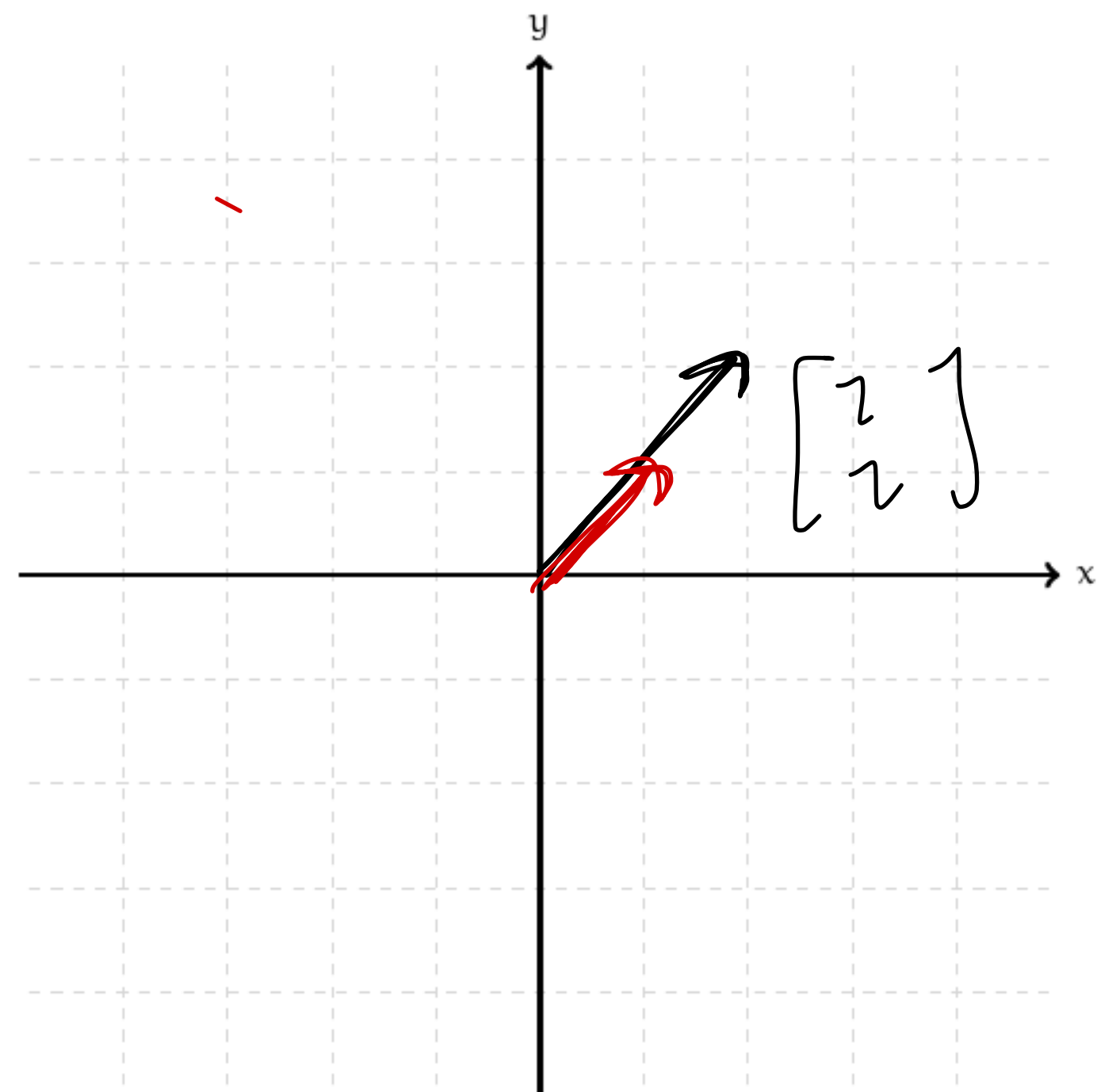
$$T(x) = x^2$$

Note that $T: \mathbb{R}^1 \rightarrow \mathbb{R}^1$

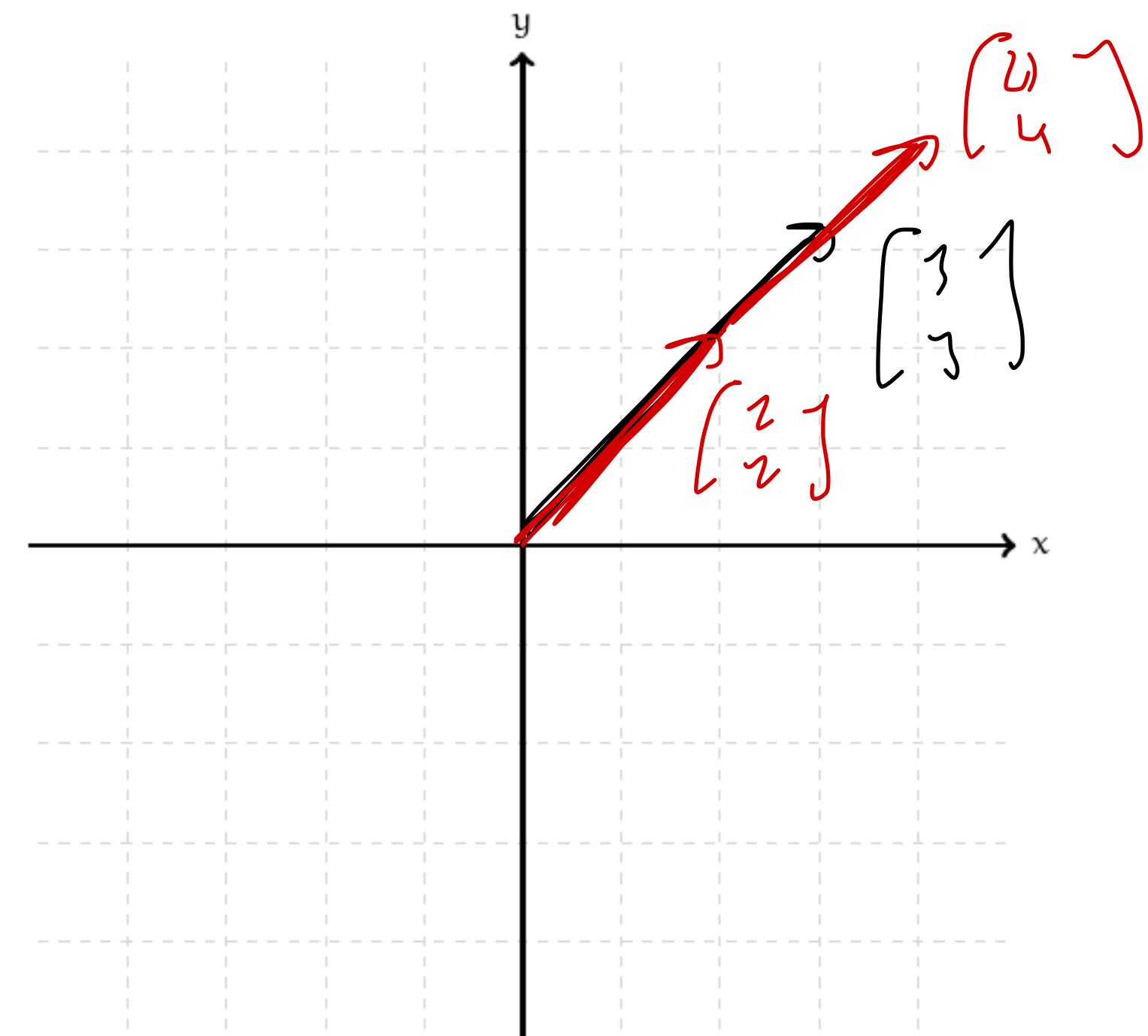
$$T(1+1) = T(2) = 4$$

$$T(1) + T(1) = 1 + 1 = 2$$

Non-Example: Translation



$$\mathbf{x} + \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$



Question

Show that $T(\mathbf{v}) = 5\mathbf{v}$ is a linear transformation.

Show that $T(x) = e^x$ is not a linear transformation.

Answer

$$T(\mathbf{v}) = 5\mathbf{v}$$

Answer

$$T(x) = e^x$$

Properties of Linear Transformations

The Zero Vector

$$T(\mathbf{0}) = ???$$

The Zero Vector


$$T(\mathbf{0}) = \mathbf{0}$$

The Zero Vector

$$T(\mathbf{0}) = \mathbf{0}$$

The zero vector is *fixed* by linear transformations.
It can't move anywhere.

The Zero Vector

$$T(\mathbf{0}) = \mathbf{0}$$


Note: These may be different dimensions!

The zero vector is *fixed* by linear transformations.
It can't move anywhere.

Verification

any matrix transformation:

rotation:

translation (non-example):

A Single Condition

$$T(a\mathbf{v} + b\mathbf{u}) = aT(\mathbf{v}) + bT(\mathbf{u})$$

A Single Condition

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We can combine our linearity conditions:

A Single Condition

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We can combine our linearity conditions:

$$T(a\mathbf{v} + b\mathbf{u})$$

A Single Condition

$$T(a\mathbf{v} + b\mathbf{u}) = aT(\mathbf{v}) + bT(\mathbf{u})$$

We can combine our linearity conditions:

$$\begin{aligned} T(a\mathbf{v} + b\mathbf{u}) \\ = T(a\mathbf{v}) + T(b\mathbf{u}) \quad (\text{additivity}) \end{aligned}$$

A Single Condition

$$T(a\mathbf{v} + b\mathbf{u}) = aT(\mathbf{v}) + bT(\mathbf{u})$$

We can combine our linearity conditions:

$$T(a\mathbf{v} + b\mathbf{u})$$

$$= T(a\mathbf{v}) + T(b\mathbf{u}) \quad (\text{additivity})$$

$$= aT(\mathbf{v}) + bT(\mathbf{u}) \quad (\text{homogeneity for each term})$$

A Single Condition

Theorem. A transformation $T: \mathbb{R}^m \rightarrow \mathbb{R}^n$ is linear if and only if for any vectors \mathbf{u} and \mathbf{v} in \mathbb{R}^m and any real numbers a and b ,

$$T(a\mathbf{u} + b\mathbf{v}) = aT(\mathbf{u}) + bT(\mathbf{v})$$

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It's often easiest to show this single condition.

Linear Combinations

$$T(a_1\mathbf{v}_1 + a_2\mathbf{v}_2 + \dots + a_n\mathbf{v}_n) = a_1T(\mathbf{v}_1) + a_2T(\mathbf{v}_2) + \dots + a_nT(\mathbf{v}_n)$$

We can generalize this condition to any linear combination.

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This is the most useful form.

Application: Unit Cost Matrices

A Question for a Business Student

Suppose you have a company that produces two products B and C.

For each product you know how much you spend per dollar on **material** (M), **labor** (L) and **overhead** (O).

	B	C	
	.45	.40	M
	.25	.30	L
	.15	.15	O

A Question for a Business Student

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B	C	
.45	.40	M
.25	.30	L
.15	.15	0

A Question for a Business Student

$$\begin{array}{cc} & \begin{array}{c} B \\ C \end{array} \\ \begin{bmatrix} .45 & .40 \\ .25 & .30 \\ .15 & .15 \end{bmatrix} & \begin{array}{c} M \\ L \\ 0 \end{array} \end{array}$$

How much are you spending, in total, on each cost, given that you made s_1 dollars worth of B and s_2 dollars worth of C?

A Question for a Business Student

$$\begin{array}{cc} & \begin{array}{c} B \quad C \end{array} \\ \begin{bmatrix} .45 & .40 \\ .25 & .30 \\ .15 & .15 \end{bmatrix} & \begin{array}{c} M \\ L \\ 0 \end{array} \end{array}$$

How much are you spending, in total, on each cost, given that you made s_1 dollars worth of B and s_2 dollars worth of C?

Solution. Use matrix transformations.

As a Matrix Transformation

$$T(\mathbf{x}) = \begin{bmatrix} 0.45 & 0.40 \\ 0.25 & 0.30 \\ 0.15 & 0.25 \end{bmatrix} \mathbf{x}$$

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This is much more valuable if we had *a lot* of products and a complex collection of costs.

Moral: Data Manipulation

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We can write down a *single* matrix which we can multiply every time.

This is a very powerful *algorithmic* idea.

Summary

Matrices can be viewed as linear transformations.

Matrix transformations change the "shape" of points sets.

Linear transformations behave well with respect to linear combinations.