1 (Jacobian of a Linear Map). For x(u, v) = au + bv and y(u, v) = cu + dv, show that

$$\frac{\partial(x,y)}{\partial(u,v)} \coloneqq \begin{pmatrix} \partial x/\partial u & \partial x/\partial v \\ \partial y/\partial u & \partial y/\partial v \end{pmatrix} = \begin{pmatrix} a & b \\ c & d \end{pmatrix}$$

Thus, the Jacobian of the map $T: \mathbb{R}^2_{(u,v)} \to \mathbb{R}^2_{(x,y)}$ given by $(u,v) \mapsto (au + bv, cu + dv)$ is everywhere equal to T itself (and, as discussed in lecture, any linear map from \mathbb{R}^2 to itself can be written in this form). This fact is consistent with the intuition that the Jacobian of T at (u_0, v_0) is the linear map that best approximates T at (u_0, v_0) . (If T is itself linear, then the best linear approximation is itself!)

Solution. This problem has an interesting conclusion, but the solution is quite short — we are simply asked to find four partial derivatives:

$$\frac{\partial x}{\partial u} = \frac{\partial (au + bv)}{\partial u} = a,$$
$$\frac{\partial x}{\partial v} = \frac{\partial (au + bv)}{\partial v} = b,$$
$$\frac{\partial y}{\partial u} = \frac{\partial (cu + dv)}{\partial u} = c,$$
$$\frac{\partial y}{\partial v} = \frac{\partial (cu + dv)}{\partial v} = d.$$

2 (Geometry of Linear Maps). Let

$$A = \begin{pmatrix} a & b \\ c & d \end{pmatrix}$$

be a 2×2 matrix with det $A = ad - bc \neq 0$. In linear algebra, one proves that A may be brought to the matrix

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

by finitely many of the following three operations (called elementary row operations):

- (Op. 1) Switching two rows.
- (Op. 2) Multiplying every entry of a row by a nonzero number.
- (Op. 3) Adding a row to another row.

(More generally, any matrix may be brought to its reduced row-echelon form (rref) by a succession of the above three operations. All matrices with nonzero determinant have the identity matrix as their rref.)

(a) Define the following matrices:

$$E_{1} = \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix}, \quad E_{2}(\lambda, 1) = \begin{pmatrix} \lambda & 0 \\ 0 & 1 \end{pmatrix}, \quad E_{2}(\lambda, 2) = \begin{pmatrix} 1 & 0 \\ 0 & \lambda \end{pmatrix}, \quad E_{3}(1) = \begin{pmatrix} 1 & 1 \\ 0 & 1 \end{pmatrix}, \quad E_{3}(2) = \begin{pmatrix} 1 & 0 \\ 1 & 1 \end{pmatrix}.$$

Check that multiplying A on the left by:¹

- (i) E_1 switches the two rows of A;
- (ii) $E_2(\lambda, 1)$ multiplies every entry of the first row of A by λ ;
- (iii) $E_2(\lambda, 2)$ multiplies every entry of the second row of A by λ ;
- (iv) $E_3(1)$ adds the second row to the first row; and
- (v) $E_3(2)$ adds the first row to the second row.
- (b) Conclude from part (a), and the linear algebra fact that A may be brought to the identity matrix by a finite sequence of elementary row operations, that there exists a sequence of matrices M_1, \ldots, M_r , with each M_i being one of $E_1, E_2(\lambda, 1), E_2(\lambda, 2), E_3(1)$ or $E_3(2)$, so that

$$M_r M_{r-1} \cdots M_2 M_1 A = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}.$$

(c) Check that the inverses of the elementary matrices are:

$$E_1^{-1} = \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix}, \quad E_2(\lambda, 1)^{-1} = \begin{pmatrix} \frac{1}{\lambda} & 0 \\ 0 & 1 \end{pmatrix}, \quad E_2(\lambda, 2)^{-1} = \begin{pmatrix} 1 & 0 \\ 0 & \frac{1}{\lambda} \end{pmatrix}, \quad E_3(1)^{-1} = \begin{pmatrix} 1 & -1 \\ 0 & 1 \end{pmatrix}, \quad E_3(2)^{-1} = \begin{pmatrix} 1 & 0 \\ -1 & 1 \end{pmatrix}$$

Optional Problem. Check that the inverses of elementary matrices may be written in terms of elementary matrices:

$$E_1^{-1} = E_1,$$

$$E_2(\lambda, 1)^{-1} = E_2\left(\frac{1}{\lambda}, 1\right),$$

$$E_2(\lambda, 2)^{-1} = E_2\left(\frac{1}{\lambda}, 2\right),$$

$$E_3(1)^{-1} = E_2(-1, 1) E_3(1) E_2(-1, 1)$$

$$E_3(2)^{-1} = E_2(-1, 2) E_3(2) E_2(-1, 2)$$

(d) Recall that a 2×2 matrix defines a linear transformation on \mathbb{R}^2 by

$$\begin{pmatrix} a & b \\ c & d \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} ax + by \\ cx + dy \end{pmatrix}.$$

For each of E_1^{-1} , $E_2(\lambda, 1)^{-1}$, $E_2(\lambda, 2)^{-1}$, $E_3(1)^{-1}$ and $E_3(2)^{-1}$, draw the image of the unit square $[0, 1] \times [0, 1]$ under the associated linear transformation. Identify each one as being a scaling, shear, or reflection about the diagonal x = y.

¹Note: Multiplying A on the left by E_i means $E_i \cdot A$.

- (e) Conclude that an arbitrary linear transformation $\mathbb{R}^2 \to \mathbb{R}^2$ with nonzero determinant may be realized as a composition of finitely many scalings, shears, and reflections about the diagonal.
- (f) Draw the image of the unit square under each of the following linear maps, and decompose each of the linear maps into a sequence of scalings, shears, and reflections about the diagonal (row-reduce the matrix, keeping track of the steps!):

(i)
$$\begin{pmatrix} 2 & 0 \\ 1 & 6 \end{pmatrix}$$
 (ii) $\begin{pmatrix} 0 & -1 \\ 1 & 0 \end{pmatrix}$.

Solution.

(a) For this part, we simply carry out the five matrix multiplications:

(i)
$$\begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix} \begin{pmatrix} a & b \\ c & d \end{pmatrix} = \begin{pmatrix} 0+c & 0+d \\ a+0 & b+0 \end{pmatrix} = \begin{pmatrix} c & d \\ a & b \end{pmatrix},$$
(ii)
$$\begin{pmatrix} \lambda & 0 \\ 0 & 1 \end{pmatrix} \begin{pmatrix} a & b \\ c & d \end{pmatrix} = \begin{pmatrix} \lambda a + 0 & \lambda b + 0 \\ 0+c & 0+d \end{pmatrix} = \begin{pmatrix} \lambda a & \lambda b \\ c & d \end{pmatrix},$$
(iii)
$$\begin{pmatrix} 1 & 0 \\ 0 & \lambda \end{pmatrix} \begin{pmatrix} a & b \\ c & d \end{pmatrix} = \begin{pmatrix} a+0 & b+0 \\ 0+\lambda c & 0+\lambda d \end{pmatrix} = \begin{pmatrix} a & b \\ \lambda c & \lambda d \end{pmatrix},$$
(iv)
$$\begin{pmatrix} 1 & 1 \\ 0 & 1 \end{pmatrix} \begin{pmatrix} a & b \\ c & d \end{pmatrix} = \begin{pmatrix} a+c & b+d \\ 0+c & 0+d \end{pmatrix} = \begin{pmatrix} a+c & b+d \\ c & d \end{pmatrix},$$
(v)
$$\begin{pmatrix} 1 & 0 \\ 1 & 1 \end{pmatrix} \begin{pmatrix} a & b \\ c & d \end{pmatrix} = \begin{pmatrix} a+0 & b+0 \\ 0+c & 0+d \end{pmatrix} = \begin{pmatrix} a+c & b+d \\ c & d \end{pmatrix},$$

- (b) Since every operation of type (Op. 1), (Op. 2), (Op. 3) may be realized by a leftmultiplication by one of the matrices E_1 , $E_2(\lambda, 1)$, $E_2(\lambda, 2)$, $E_3(1)$ and $E_3(2)$, and every 2×2 matrix with nonzero determinant may be brought to the identity matrix by a finite number of operations of this type, we conclude that there exists a sequence of matrices as claimed.
- (c) More matrix multiplication! It is enough to check that $E_i^{-1} \cdot E_i = I$, where E_i is a type of elementary matrix, E_i^{-1} is its claimed inverse, and I is the 2×2 identity matrix (note: it is then automatically true that also $E_i \cdot E_i^{-1} = I$, a proposition from linear algebra of

finite-dimensional vector spaces).

$$\begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix} \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix} = \begin{pmatrix} 0+1 & 0+0 \\ 0+0 & 1+0 \end{pmatrix} = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix},$$
$$\begin{pmatrix} \frac{1}{\lambda} & 0 \\ 0 & 1 \end{pmatrix} \begin{pmatrix} \lambda & 0 \\ 0 & 1 \end{pmatrix} = \begin{pmatrix} \frac{\lambda}{\lambda} & 0+0 \\ 0+0 & 0+1 \end{pmatrix} = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix},$$
$$\begin{pmatrix} 1 & 0 \\ 0 & \frac{1}{\lambda} \end{pmatrix} \begin{pmatrix} 1 & 0 \\ 0 & \lambda \end{pmatrix} = \begin{pmatrix} 1+0 & 0+0 \\ 0+0 & 0+\frac{\lambda}{\lambda} \end{pmatrix} = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix},$$
$$\begin{pmatrix} 1 & -1 \\ 0 & 1 \end{pmatrix} \begin{pmatrix} 1 & 1 \\ 0 & 1 \end{pmatrix} = \begin{pmatrix} 1+0 & 1-1 \\ 0+0 & 0+1 \end{pmatrix} = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix},$$
$$\begin{pmatrix} 1 & 0 \\ -1 & 1 \end{pmatrix} \begin{pmatrix} 1 & 0 \\ 1 & 1 \end{pmatrix} = \begin{pmatrix} 1+0 & 0+0 \\ -1+1 & 0+1 \end{pmatrix} = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}.$$

(d) The linear transformation
$$\begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix}$$
 sends the unit vectors $\begin{pmatrix} 1 \\ 0 \end{pmatrix}$ and $\begin{pmatrix} 0 \\ 1 \end{pmatrix}$ to
 $\begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix} \begin{pmatrix} 1 \\ 0 \end{pmatrix} = \begin{pmatrix} 0 \\ 1 \end{pmatrix}$ and $\begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix} \begin{pmatrix} 0 \\ 1 \end{pmatrix} = \begin{pmatrix} 1 \\ 0 \end{pmatrix}$

An arbitrary point (x, y) gets sent to (y, x). This is a reflection about the diagonal.



This is a scaling by $1/\lambda$ along the x-coordinate.

A few examples — for $\lambda = 2$, we have a shrinking along the *x*-coordinate by a factor of 2 (in other words, a scaling by a factor of 1/2):



For $\lambda = 1/3$, we have an expansion along the x-coordinate by a factor of 3:



For the interesting case of $\lambda = -1$, we have a reflection about the *y*-axis (i.e. a scaling along the *x*-coordinate by a factor of -1):



Similarly, $E_2^{-1}(\lambda, 2)$ is a scaling along the *y*-coordinate by $1/\lambda$. For example, for $\lambda = -\frac{1}{2}$, the transformation looks like a reflection about the *x*-axis and a stretch by a factor of 2:



The linear transformation $\begin{pmatrix} 1 & -1 \\ 0 & 1 \end{pmatrix}$ sends the unit vectors $\begin{pmatrix} 1 \\ 0 \end{pmatrix}$ and $\begin{pmatrix} 0 \\ 1 \end{pmatrix}$ to $\begin{pmatrix} 1 & -1 \\ 0 & 1 \end{pmatrix} \begin{pmatrix} 1 \\ 0 \end{pmatrix} = \begin{pmatrix} 1 \\ 0 \end{pmatrix}$ and $\begin{pmatrix} 1 & -1 \\ 0 & 1 \end{pmatrix} \begin{pmatrix} 0 \\ 1 \end{pmatrix} = \begin{pmatrix} -1 \\ 1 \end{pmatrix}$

This is a shear parallel to the *x*-axis and going to the left:



Similarly,
$$\begin{pmatrix} 1 & 0 \\ -1 & 1 \end{pmatrix}$$
 sends the unit vectors $\begin{pmatrix} 1 \\ 0 \end{pmatrix}$ and $\begin{pmatrix} 0 \\ 1 \end{pmatrix}$ to
 $\begin{pmatrix} 1 & 0 \\ -1 & 1 \end{pmatrix} \begin{pmatrix} 1 \\ 0 \end{pmatrix} = \begin{pmatrix} 1 \\ -1 \end{pmatrix}$ and $\begin{pmatrix} 1 & 0 \\ -1 & 1 \end{pmatrix} \begin{pmatrix} 0 \\ 1 \end{pmatrix} = \begin{pmatrix} 0 \\ 1 \end{pmatrix}$

This is a shear parallel to the *y*-axis and going down:



(e) From part (b), we have

$$M_r M_{r-1} \cdots M_2 M_1 A = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}$$

Multiplying on both sides by

$$(M_r M_{r-1} \cdots M_2 M_1)^{-1} = M_1^{-1} M_2^{-1} \cdots M_{r-1}^{-1} M_r^{-1},$$

we have

$$A = (M_r M_{r-1} \cdots M_2 M_1)^{-1} M_r M_{r-1} \cdots M_2 M_1 A = (M_r M_{r-1} \cdots M_2 M_1)^{-1} \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} = M_1^{-1} M_2^{-1} \cdots M_{r-1}^{-1} M_r^{-1}$$

From part (d), each M_i^{-1} is a scaling, shear, or reflection about the diagonal, and the claim follows.

(f) For both parts, we begin by row-reducing the matrix using (Op. 1), (Op. 2) and (Op. 3), keeping track of the steps. For part (i),

$$\begin{pmatrix} 2 & 0 \\ 1 & 6 \end{pmatrix} \xrightarrow{E_2(\frac{1}{2},1)} \begin{pmatrix} 1 & 0 \\ 1 & 6 \end{pmatrix} \xrightarrow{E_2(-1,2)} \begin{pmatrix} 1 & 0 \\ -1 & -6 \end{pmatrix} \xrightarrow{E_3(2)} \begin{pmatrix} 1 & 0 \\ 0 & -6 \end{pmatrix} \xrightarrow{E_2(-\frac{1}{6},2)} \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}.$$

Therefore,

$$E_2(-\frac{1}{6},2) E_3(2) E_2(-1,2) E_2(\frac{1}{2},1) \begin{pmatrix} 2 & 0 \\ 1 & 6 \end{pmatrix} = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}$$

and so

$$\begin{pmatrix} 2 & 0 \\ 1 & 6 \end{pmatrix} = E_2^{-1}(\frac{1}{2}, 1) E_2^{-1}(-1, 2) E_3^{-1}(2) E_2^{-1}(-\frac{1}{6}, 2).$$

The unit vectors
$$\begin{pmatrix} 1\\0 \end{pmatrix}$$
 and $\begin{pmatrix} 0\\1 \end{pmatrix}$ are sent to
 $\begin{pmatrix} 2 & 0\\1 & 6 \end{pmatrix} \begin{pmatrix} 1\\0 \end{pmatrix} = \begin{pmatrix} 2\\1 \end{pmatrix}$ and $\begin{pmatrix} 2 & 0\\1 & 6 \end{pmatrix} \begin{pmatrix} 0\\1 \end{pmatrix} = \begin{pmatrix} 0\\6 \end{pmatrix}$.

A sketch of the linear transformation is:



On the other hand, let's keep track what happens under the decomposition

$$\begin{pmatrix} 2 & 0 \\ 1 & 6 \end{pmatrix} = E_2^{-1}(\frac{1}{2}, 1) E_2^{-1}(-1, 2) E_3^{-1}(2) E_2^{-1}(-\frac{1}{6}, 2).$$

The linear transformation is applied right-to-left, so we begin with $E_2^{-1}(-\frac{1}{6},2)$, which is a scaling by -6 along the *y*-axis:



This is followed by $E_3^{-1}(2)$, which is a shear down:







Finally, $E_2^{-1}(\frac{1}{2}, 1)$ is a stretch by 2 along the *x*-axis:



For part (ii), the matrix
$$\begin{pmatrix} 0 & -1 \\ 1 & 0 \end{pmatrix}$$
 row-reduces as:
 $\begin{pmatrix} 0 & -1 \\ 1 & 0 \end{pmatrix} \xrightarrow{E_1} \begin{pmatrix} 1 & 0 \\ 0 & -1 \end{pmatrix} \xrightarrow{E_2(-1,2)} \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}$

Therefore, we get the decomposition

$$\begin{pmatrix} 0 & -1 \\ 1 & 0 \end{pmatrix} = E_1^{-1} E_2^{-1}(-1,2).$$

You may recognize from class that this is the matrix of a counterclockwise rotation by $\pi/2$ radians. The transformation looks like:



The decomposition into inverses of elementary matrices decomposes the rotation into two reflections.

First, $E_2^{-1}(-1,2)$ is a reflection about the *x*-axis:



Then, E_1^{-1} is a reflection about the diagonal:



It is quite interesting that a rotation can be realized by two reflections.

3 (Double Integral Over a Parallelogram, Once Again). Recall the parallelogram R with vertices (1, 1), (3, 3), (5, 2), (7, 4) from Problem Set 5:



The form of the equations of the boundary lines suggests that

$$u(x,y) = y - x,$$
 $v(x,y) = y - \frac{x}{4}$

is a good change of variables for this problem.

This describes the inverse map $T^{-1} \colon \mathbb{R}^2_{(x,y)} \to \mathbb{R}^2_{(u,v)}$.

- (a) What is the region $R^* = T^{-1}(R)$ in $\mathbb{R}^2_{(u,v)}$?
- (b) Solve for x = x(u, v) and y = y(u, v) as functions of u and v. (This amounts to finding the inverse of T^{-1} , or, in other words, finding T.)
- (c) Compute the Jacobian $\frac{\partial(x,y)}{\partial(u,v)}$.
- (d) Compute $\iint_R (y-x)^{2016} dA$ by applying the change of variables theorem.

Solution.

(a) The region R^* is the rectangle $[-3, 0] \times [3/4, 9/4]$.

There are many ways to justify this. For one, we have shown in lecture that linear maps take parallelograms to parallelograms, so the region R^* is a parallelogram, determined by its four vertices. The vertices of R go to

$$(1,1) \mapsto \left(1-1, \ 1-\frac{1}{4}\right) = \left(0, \ \frac{3}{4}\right),$$

$$(3,3) \mapsto \left(3-3, \ 3-\frac{3}{4}\right) = \left(0, \ \frac{9}{4}\right),$$

$$(5,2) \mapsto \left(2-5, \ 2-\frac{5}{4}\right) = \left(-3, \ \frac{3}{4}\right),$$

$$(1,1) \mapsto \left(4-7, \ 4-\frac{7}{4}\right) = \left(-3, \ \frac{9}{4}\right).$$

These are the vertices of the rectangle $[-3, 0] \times [3/4, 9/4]$.

(b) A clean way to do this is to write down the matrix of T^{-1} and find its inverse. The matrix of T^{-1} is

$$\begin{pmatrix} -1 & 1 \\ -\frac{1}{4} & 1 \end{pmatrix}.$$

The inverse of a matrix $\begin{pmatrix} a & b \\ c & d \end{pmatrix}$ with nonzero determinant is $\frac{1}{\det} \begin{pmatrix} d & -b \\ -c & a \end{pmatrix}$. Therefore, the matrix of T is $\frac{1}{-1 + \frac{1}{4}} \begin{pmatrix} 1 & -1 \\ \frac{1}{4} & -1 \end{pmatrix} = -\frac{4}{3} \begin{pmatrix} 1 & -1 \\ \frac{1}{4} & -1 \end{pmatrix}.$

Writing out the variables, we have found that

$$x(u,v) = -\frac{4}{3}(u-v),$$

$$y(u,v) = -\frac{4}{3}\left(\frac{u}{4}-v\right).$$

For another possible solution, we could have played around with the equations. We have

$$v - u = (y - \frac{x}{4}) - (y - x) = \frac{3}{4}x,$$
$$x = -\frac{4}{3}(u - v);$$

 \mathbf{SO}

and

$$4v - u = (4y - x) - (y - x) = 3y,$$

 \mathbf{SO}

$$y = -\frac{4}{3}(\frac{u}{4} - v).$$

(For yet another possible approach, we could have converted the system of linear equations into matrix form and solved.)

(c) By Problem 1, the Jacobian of T is T itself.

$$\frac{\partial(x,y)}{\partial(u,v)} = T = -\frac{4}{3} \begin{pmatrix} 1 & -1 \\ \frac{1}{4} & -1 \end{pmatrix}.$$

The determinant of T (and therefore the determinant of the Jacobian) is equal to $-\frac{4}{3}$.

(d) By the change of variables theorem for double integrals (and Fubini's theorem),

$$\iint_{R} (y-x)^{2016} dA = \iint_{R^{*}} u^{2016} \left| \det \frac{\partial(x,y)}{\partial(u,v)} \right| dA$$
$$= \int_{-3}^{0} \int_{3/4}^{9/4} u^{2016} \frac{4}{3} dv du$$
$$= \frac{4}{3} \int_{-3}^{0} u^{2016} \left(\frac{9}{4} - \frac{3}{4}\right) du$$
$$= \frac{4}{3} \frac{6}{4} \left[\frac{u^{2017}}{2017} \right]_{u=-3}^{u=0}$$
$$= \frac{2 \cdot 3^{2017}}{2017}.$$

Remark. This example illustrates why it is necessary to take the absolute value of $\det \frac{\partial(x,y)}{\partial(u,v)}$ in the change of variables theorem — the transformation may be orientation-reversing (and so have a negative determinant), as is the case in this example!