

ONLINE MASTERS IN DATA SCIENCE

DSC 255 - MACHINE LEARNING FUNDAMENTALS

ℓ_p NORMS

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Measuring distance in \mathbb{R}^m

Usual choice: **Euclidean distance:**

$$\|x - z\|_2 = \sqrt{\sum_{i=1}^m (x_i - z_i)^2}$$

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For $p \geq 1$, here is ℓ_p **distance:**

$$\|x - z\|_p = \left(\sum_{i=1}^m |x_i - z_i|^p \right)^{1/p}$$

- $p = 2$: Euclidean distance
- ℓ_1 distance: $\|x - z\|_1 = \sum_{i=1}^m |x_i - z_i|$
- ℓ_∞ distance: $\|x - z\|_\infty = \max_i |x_i - z_i|$

Example 1

Consider the all-ones vector $(1, 1, \dots, 1)$ in \mathbb{R}^d .

What are its ℓ_2 , ℓ_1 and ℓ_∞ length?

Example 2

In \mathbb{R}^2 , draw all points with

- 1 ℓ_2 length 1
- 2 ℓ_1 length 1
- 3 ℓ_∞ length 1