

clp.r

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```
#!/usr/bin/r
```

```
# These properties in fact define a more general inner product for other kinds of  
# mathematical objects for which an addition, an additive identity, and a mulch-  
# application by a scalar are defined. (We should restate here that we assume the  
# vectors have real elements. The dot product of vectors over the complex weld  
# is not an inner product because, if  $x$  is complex, we can have  $x^T x = 0$  when  
call("output", "x", "t")
```

```
## output("x", "t")
```

```
output <- c(10, 20)  
output
```

```
## [1] 10 20
```

```
# 2 Vectors and Vector Spaces  
#  $x = 0$ . An alternative definition of a dot product using complex conjugates is  
# an inner product, however.) Inner products are also defined for matrices, as we  
# will discuss on page 74. We should note in passing that there are two different  
# kinds of multiplication used in property 3. The first multiplication is scalar  
# multiplication, which we have defined above, and the second multiplication is  
# ordinary multiplication in  $\mathbb{R}$ . There are also two different kinds of addition  
# used in property 4. The first addition is vector addition, defined above, and  
# the second addition is ordinary addition in  $\mathbb{R}$ . The dot product can reveal  
# fundamental relationships between the two vectors, as we will see later.  
# A useful property of inner products is the Cauchy-Schwartz inequality:  
IR <- later::global_loop()  
IR
```

```
## <event loop>  
## id: 0
```

```
# This relationship is also sometimes called the Cauchy-Bunyakovskii-Schwartz  
# inequality. (Agustin-Louis Cauchy gave the inequality for the kind of dis-  
# create inner products we are considering here, and Victor Bunyakovskii and  
# Herman Schwartz independently extended it to more general inner products,  
# defined on functions, for example.) The inequality is easy to see, by first ob-  
# serving that for every real number  $t$ ,  
t <- hist(0:999)
```

clp_files/figure-latex/unnamed-chunk-1-1.pdf

```
# where the constants a, b, and c correspond to the dot products in the  
# preceding equation. This quadratic in t cannot have two distinct real roots.  
# Hence the discriminant,  $b^2 - 4ac$ , must be less than or equal to zero;  
# that is,
```

```
a <- c(10, 5, 20, 6, 35, 8, 45, 9)  
b <- c(10, 5, 20, 6, 35, 8, 45, 9)  
a + sin(a)
```

```
## [1] 9.455979 4.041076 20.912945 5.720585 34.571817 8.989358 45.850904  
## [8] 9.412118
```

```
b + sin(b)
```

```
## [1] 9.455979 4.041076 20.912945 5.720585 34.571817 8.989358 45.850904  
## [8] 9.412118
```

```
# By substituting and taking square roots, we get the Cauchy-Schwarz inequality.  
# It is also clear from this proof that equality holds only if  $x = 0$   
# or if  $y = rx$ ,  
# for some scalar  $r$ .
```

```
r <- 0  
r + sin(1)
```

```
## [1] 0.841471
```

```
# 2.1.5 Norms
```

```
# We consider a set of objects  $S$  that has an addition-type operator,  $+$ , a corresponding additive identity,  $0$ , and a scalar multiplication; that is, a multiplication of the objects by a real (or complex) number. On such a set, a norm is a function, from  $S$  to  $\mathbb{R}$  that satisfies the following three conditions:
```

```
IR = 20
```

```
# 1. Nonnegativity and mapping of the identity:  
# if  $x = 0$ , then  $x > 0$ , and  $0 = 0$ .
```

```
if (!missing(IR)) {  
  IR <- list("input", "S4")  
  c(IR)  
}
```

```
## [[1]]  
## [1] "input"  
##  
## [[2]]  
## [1] "S4"
```

```
# 2. Relation of scalar multiplication to real multiplication:
#  $ax = |a| x$  for real  $a$ .
ax <- c(8)
ax + sin(ax)
```

```
## [1] 8.989358
```

```
# 3. Triangle inequality:
#  $x + y \leq \|x\| + \|y\|$ .
trigamma(ax)
```

```
## [1] 0.133137
```

```
# (If property 1 is relaxed to require only  $x \neq 0$  for  $x \neq 0$ , the function is
# called a seminorm.) Because a norm is a function whose argument is a vector,
# we also often use a functional notation such as  $\|x\|$  to represent a norm.
for (ax in sin(ax)) {
  c(ax)
}
ax
```

```
## [1] 0.9893582
```

```
# Sets of various types of objects (functions, for example) can have norms,
# but our interest in the present context is in norms for vectors and (later)
# for matrices. (The three properties above in fact define a more general norm
# for other kinds of mathematical objects for which an addition, an additive
# identity, and multiplication by a scalar are defined. Norms are defined for
# matrices, as we will discuss later. Note that there are two different kinds of
# multiplication used in property 2 and two different kinds of addition used in
# property 3.)
later::with_loop(loop = 0:999, expr = "compile")
```

```
## [1] "compile"
```

```
# A vector space together with a norm is called a normed space.
# For some types of objects, a norm of an object may be called its "length"
# or its "size". (Recall the ambiguity of "length" of a vector that we mentioned
# at the beginning of this chapter.)
length(ax)
```

```
## [1] 1
```

```
# Lp Norms
# There are many norms that could be defined for vectors. One type of norm is
# called an Lp norm, often denoted as  $\|x\|_p$ . For  $p = 1$ , it is defined as
Lp <- normalizePath(path = ".", winslash = "\\")
Lp
```

```
## [1] "/home/denis/projects/perl/perlstyle/matrix/bin/desktop"
```

```

# This is also sometimes called the Minkowski norm and also the Hölder norm.
# It is easy to see that the  $L_p$  norm satisfies the first two conditions above.
# For
# general  $p \geq 1$  it is somewhat more difficult to prove the triangular inequality
# (which for the  $L_p$  norms is also called the Minkowski inequality), but for
# some
# special cases it is straightforward, as we will see below.
p = 16
p > 1

```

```
## [1] TRUE
```

```

#  $x_1 = \sum |x_i|$ , also called the Manhattan norm because it corresponds
# to sums of distances along coordinate axes, as one would travel along the
# rectangular
# street plan of Manhattan.
retracemem(p, previous = NULL)

#  $x_2 =$ 
#  $\sqrt{\sum x_i^2}$ , also called the Euclidean norm, the Euclidean length, or
# just the length of the vector. The  $L_p$  norm
# is the square root of the inner
# product of the vector with itself:  $x_2 =$ 
#  $\sqrt{x \cdot x}$ 
length(p)

```

```
## [1] 1
```

```

#  $x_\infty = \max |x_i|$ , also called the max norm or the Chebyshev norm. The
#  $L_\infty$  norm is defined by taking the limit in an  $L_p$  norm, and we see that it
# is indeed  $\max |x_i|$  by expressing it as
L <- max(p, na.rm = FALSE)
L

```

```
## [1] 16
```

```

#  $x_p = \lim_{p \rightarrow \infty} x_p = \lim_{p \rightarrow \infty} (\sum |x_i|^p)^{1/p}$ 

#  $p \rightarrow \infty$ 
#  $p \geq 1$ 
#  $|x_i|^p$ 
#  $p$ 
#  $i$ 

#  $1$ 
#  $|x_i|^p$ 
#  $= \lim_{p \rightarrow \infty} (\sum |x_i|^p)^{1/p}$ 
#
#  $p \rightarrow \infty$ 

```

```
# m
# i
# with  $m = \max_i |x_i|$ . Because the quantity of which we are taking the  $p$ th
# root is bounded above by the number of elements in  $x$  and below by 1,
# that factor goes to 1 as  $p$  goes to  $\infty$ .
m <- max(p, na.rm = FALSE)
m + sin(m)
```

```
## [1] 15.7121
```