

Computational Linear Algebra

EK103

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Chapter 1

Basics

1.1 Vectors, Norms and Products

Note:-

Let us consider two vectors in \mathbb{R}^3 :

$$u = \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} \quad \text{and} \quad v = \begin{pmatrix} 1 \\ -1 \\ 1 \end{pmatrix}.$$

We wish to compute their magnitudes (norms and norm-squared), the angle between them, and the plane that they span. These methods are directly applicable to computational tools such as MATLAB.

Definition 1.1.1: Norm of a Vector

For a vector $x = (x_1, x_2, \dots, x_n) \in \mathbb{R}^n$, its norm is

$$\|x\| = \sqrt{x_1^2 + x_2^2 + \dots + x_n^2}.$$

In many programming languages (including MATLAB), this is computed via `norm(x)`, while the square of the norm is $\|x\|^2 = x \cdot x = x_1^2 + \dots + x_n^2$.

Norm squared is the result of the dot product of a vector with itself. For example, the norm squared of x is

$$\|x\|^2 = x \cdot x = x_1^2 + \dots + x_n^2 = \begin{bmatrix} x_1 \\ \vdots \\ x_n \end{bmatrix} \cdot \begin{bmatrix} x_1 & \dots & x_n \end{bmatrix}.$$

Example 1.1.1 (Norms and Norm-Squared of u and v)

$$\|u\| = \sqrt{1^2 + 1^2 + 1^2} = \sqrt{3}, \quad \|v\| = \sqrt{1^2 + (-1)^2 + 1^2} = \sqrt{3}.$$

Thus, both vectors have the same magnitude $\sqrt{3}$. Their squared norms are

$$\|u\|^2 = 3, \quad \|v\|^2 = 3.$$

In MATLAB notation, one could write:

- `norm(u)` or `norm(u,2)` for the norm of u .
- `dot(u,u)` or `norm(u)^2` for $\|u\|^2$.

Definition 1.1.2: Angle Between Two Vectors

The angle θ between two nonzero vectors u and v in \mathbb{R}^n is given by

$$\theta = \arccos\left(\frac{u \cdot v}{\|u\|\|v\|}\right).$$

Example 1.1.2 (Angle Between u and v)

First, compute the dot product:

$$u \cdot v = (1)(1) + (1)(-1) + (1)(1) = 1 - 1 + 1 = 1.$$

Hence,

$$\theta = \arccos\left(\frac{u \cdot v}{\|u\|\|v\|}\right) = \arccos\left(\frac{1}{\sqrt{3}\sqrt{3}}\right) = \arccos\left(\frac{1}{3}\right).$$

In MATLAB, one could write:

$$\text{theta} = \text{acos}(\text{dot}(u,v)/(\text{norm}(u)*\text{norm}(v)));$$

Definition 1.1.3: Plane Spanned by Two Vectors

The plane containing vectors u and v and passing through the origin is given by

$$\{ \alpha u + \beta v \mid \alpha, \beta \in \mathbb{R} \}.$$

An equivalent description is all points $x \in \mathbb{R}^3$ such that $x \cdot (u \times v) = 0$.

Example 1.1.3 (Plane Containing u and v)

- *Span form:*

$$\text{Plane} = \left\{ \alpha \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} + \beta \begin{pmatrix} 1 \\ -1 \\ 1 \end{pmatrix} \mid \alpha, \beta \in \mathbb{R} \right\}.$$

- *Normal form:* The cross product

$$u \times v = \begin{vmatrix} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ 1 & 1 & 1 \\ 1 & -1 & 1 \end{vmatrix} = (2, 0, -2).$$

Hence, the plane also can be described by the set of points $x = (x_1, x_2, x_3)$ for which

$$(2, 0, -2) \cdot (x_1, x_2, x_3) = 0 \implies 2x_1 - 2x_3 = 0 \implies x_1 = x_3.$$

In many computational environments, one simply keeps the span form or uses a symbolic package to compute the cross product and normal equation.

Definition 1.1.4: Cross Product

Construct a system of linear equations where the dot product of the vector is orthogonal to both the vectors in the matrix.

$$\begin{bmatrix} u_1 & u_2 & u_3 \\ v_1 & v_2 & v_3 \end{bmatrix} \cdot \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

Example 1.1.4 (Finding the Plane Spanned by Two Vectors)

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

$$\begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = t \begin{bmatrix} 1 \\ 0 \\ -1 \end{bmatrix}$$

Then, we must formulate an equation for any vector perpendicular to the normal of the plane, i.e. the cross product of the two original vectors.

$$\begin{bmatrix} y_1 \\ y_2 \\ y_3 \end{bmatrix} \cdot \begin{bmatrix} 1 \\ 0 \\ -1 \end{bmatrix} = 0$$

Hence,

$$y_1 - y_3 = 0$$

Definition 1.1.5: Dot product

We can take a vector \vec{v} in \mathbb{R}^n and a vector \vec{w} in \mathbb{R}^n . Then, the dot product of \vec{v} and \vec{w} is defined as

$$\vec{v} \cdot \vec{w} = \vec{v}^T \vec{w} = \vec{w}^T \vec{v}$$

Therefore

$$\|\vec{v}\|^2 = \vec{v}^T \vec{v}$$

Definition 1.1.6: Scalar Multiplication

Scalar multiplication is the operation of multiplying a vector by a scalar. The result is a new vector with the same direction as the original vector, but with a magnitude that is the product of the original magnitude and the scalar.

$$t \cdot \vec{v} = t \cdot \begin{bmatrix} a_1 \\ a_2 \\ \vdots \\ a_n \end{bmatrix} = \begin{bmatrix} t a_1 \\ t a_2 \\ \vdots \\ t a_n \end{bmatrix}$$

Where

$$\|t \cdot \vec{v}\| = \|\vec{v}\| \cdot |t|$$

Definition 1.1.7: Vector Addition

Vector addition is the operation of adding two vectors together. The result is a new vector that is the sum of the two original vectors.

$$\vec{v} + \vec{w} = \begin{bmatrix} a_1 \\ a_2 \\ \vdots \\ a_n \end{bmatrix} + \begin{bmatrix} b_1 \\ b_2 \\ \vdots \\ b_n \end{bmatrix} = \begin{bmatrix} a_1 + b_1 \\ a_2 + b_2 \\ \vdots \\ a_n + b_n \end{bmatrix}$$

Definition 1.1.8: Matrix to Vector Multiplication

Matrix to vector multiplication is the operation of multiplying a matrix by a vector. The result is a new vector that is the result of the matrix-vector multiplication. Matrices are represented as $n \times m$, where n is the number of rows and m is the number of columns. The number of columns of the matrix must be equal to the number of rows of the vector.

$$\begin{bmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{n1} & a_{n2} & \cdots & a_{nn} \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix} = \begin{bmatrix} a_{11}x_1 + a_{12}x_2 + \cdots + a_{1n}x_n \\ a_{21}x_1 + a_{22}x_2 + \cdots + a_{2n}x_n \\ \vdots \\ a_{n1}x_1 + a_{n2}x_2 + \cdots + a_{nn}x_n \end{bmatrix}$$

Definition 1.1.9: Matrix to Matrix Multiplication

Matrix to matrix multiplication is the non-commutative operation of multiplying two matrices together. The result is a new matrix that is the product of the two original matrices.

For two matrices A and B to be multiplied, the number of columns of A must be equal to the number of rows of B . If A is an $m \times n$ matrix and B is an $n \times p$ matrix, then their product $C = AB$ is an $m \times p$ matrix. The element c_{ij} of the resulting matrix C is computed as:

$$c_{ij} = \sum_{k=1}^n a_{ik}b_{kj}$$

where a_{ik} is the element from the i -th row and k -th column of matrix A , and b_{kj} is the element from the k -th row and j -th column of matrix B .

$$\begin{bmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{m1} & a_{m2} & \cdots & a_{mn} \end{bmatrix} \begin{bmatrix} b_{11} & b_{12} & \cdots & b_{1p} \\ b_{21} & b_{22} & \cdots & b_{2p} \\ \vdots & \vdots & \ddots & \vdots \\ b_{n1} & b_{n2} & \cdots & b_{np} \end{bmatrix} = \begin{bmatrix} c_{11} & c_{12} & \cdots & c_{1p} \\ c_{21} & c_{22} & \cdots & c_{2p} \\ \vdots & \vdots & \ddots & \vdots \\ c_{m1} & c_{m2} & \cdots & c_{mp} \end{bmatrix}$$

Example 1.1.5 (Matrix to Matrix Multiplication)

Consider the matrices

$$A = \begin{bmatrix} 1 & 2 \\ 3 & 4 \\ 5 & 6 \end{bmatrix} \quad \text{and} \quad B = \begin{bmatrix} 7 & 8 & 9 \\ 10 & 11 & 12 \end{bmatrix}.$$

Their product $C = AB$ is computed as follows:

$$C = \begin{bmatrix} 1 \cdot 7 + 2 \cdot 10 & 1 \cdot 8 + 2 \cdot 11 & 1 \cdot 9 + 2 \cdot 12 \\ 3 \cdot 7 + 4 \cdot 10 & 3 \cdot 8 + 4 \cdot 11 & 3 \cdot 9 + 4 \cdot 12 \\ 5 \cdot 7 + 6 \cdot 10 & 5 \cdot 8 + 6 \cdot 11 & 5 \cdot 9 + 6 \cdot 12 \end{bmatrix} = \begin{bmatrix} 27 & 30 & 33 \\ 61 & 68 & 75 \\ 95 & 106 & 117 \end{bmatrix}.$$



Figure 1.1: Matrix-Matrix Multiplication Diagram

1.1.1 Interpretation of vectors in $\mathbb{R}^{2,3}$

Definition 1.1.10: Position Vector

A position vector is a vector that describes the position of an object in space with reference to an origin.

Definition 1.1.11: Translational Vector

A translational vector is a vector that describes the displacement of an object in space with reference to an origin.