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 :

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

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 $x=(x_1,x_2,\ldots,x_n)\in\mathbb{R}^n,$ 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 $\mathtt{norm}(\mathtt{x})$, while the square of the norm is $\|x\|^2 = x \cdot x = x_1^2 + \cdots + x_n^2$.

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

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

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:

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:

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.

🛉 Note:- 🛉

In summary, for vectors u and v:

- ||u|| and ||v|| each equal $\sqrt{3}$.
- $||u||^2 = ||v||^2 = 3$.
- The angle between them is $\arccos(\frac{1}{3})$.
- The plane is spanned by $\{u,v\}$, or equivalently described by the normal vector $u \times v$.

All these computations can be done in a straightforward manner in a software package such as MATLAB, using dot, norm, acos, and cross.