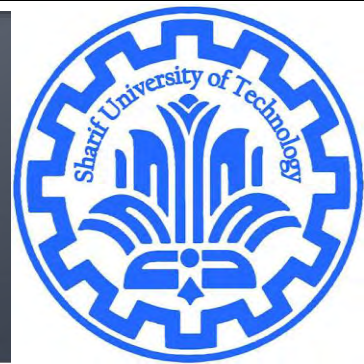


Vectors

CE40282-1: Linear Algebra
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What is vector?

- A vector is an ordered finite list of numbers. Written as:

$$a, X, p, \beta, E^{\text{aut}}, \mathbf{g}, \vec{a}$$

$$\begin{bmatrix} -1.1 \\ 0.0 \\ 3.6 \\ -7.2 \end{bmatrix} \quad \begin{pmatrix} -1.1 \\ 0.0 \\ 3.6 \\ -7.2 \end{pmatrix} \quad (-1.1, 0.0, 3.6, -7.2).$$

- Size (dimension or length): A vector of size n is called an n -vector ($x \in \mathcal{R}^n$)
- Elements (entries, coefficients, components) of a vector
- Two vectors a and b are equal, which we denote $a = b$, if they have the same size, and each of the corresponding entries is the same. If a and b are n -vectors, then $a = b$ means $a_1 = b_1, \dots, a_n = b_n$.
- Numbers are called scalars
- The set of all n -vectors is denoted

$$\mathbb{R}^n := \left\{ \begin{pmatrix} a_1 \\ \vdots \\ a_n \end{pmatrix} \mid a_1, \dots, a_n \in \mathbb{R} \right\}$$

Block vectors

- Suppose b , c , and d are vectors with sizes m , n , p
- *stacked vector* or concatenation of b , c , and d . block vector with entries (blocks) b , c , d is:

$$a = \begin{bmatrix} b \\ c \\ d \end{bmatrix}$$

- a has size $m + n + p$:
 - $a = (b_1, b_2, \dots, b_m, c_1, c_2, \dots, c_n, d_1, d_2, \dots, d_p)$

Subvector

- $a_{r:s} = (a_r, \dots, a_s)$ is a **subvector** of a . It is a vector with size $(s-r+1)$.
- Colon notation is used to denote subvectors.
- The subscript $r:s$ is called the **index range**
- In a block vector
$$a = \begin{bmatrix} b \\ c \\ d \end{bmatrix}$$
 - b , c , and d are **subvectors** or **slices** of a , with sizes m , n , and p , respectively.
 - $b = a_{1:m}, \quad c = a_{(m+1):(m+n)}, \quad d = a_{(m+n+1):(m+n+p)}$

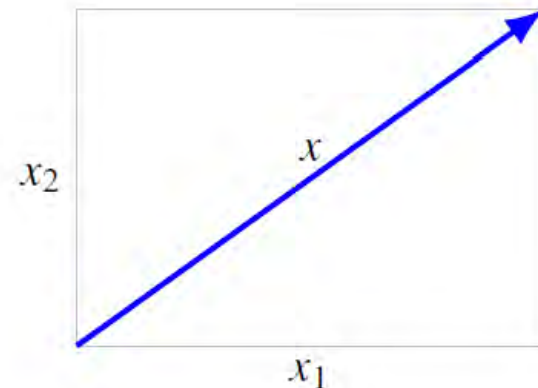
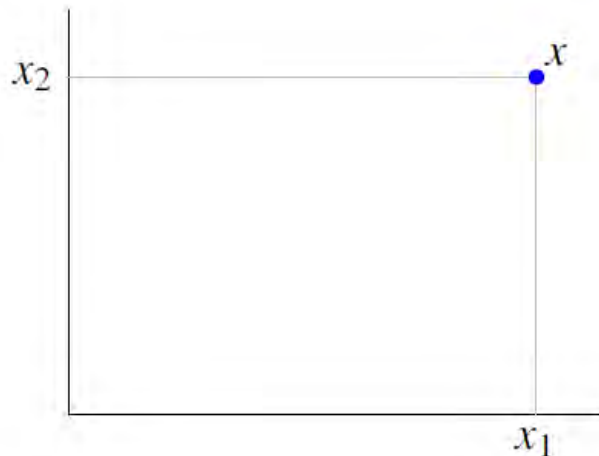
Famous vectors

-
- Zero vector: O_n
- Ones vector: I_n
- Unit vector: e_i (e_i is the entry with 1 value)
- **Question:** Write all unit vectors with length of 3?
- Sparse vector: a vector if many of its entries are 0
 - can be stored and manipulated efficiently on a computer
 - **nnz(x)** is number of entries that are nonzero
 - **Question:** What is the most sparsest vector?

Vectors examples

- Location or displacement in 2-D or 3-D

A 2-vector (x_1, x_2) can represent a location or a displacement in 2-D

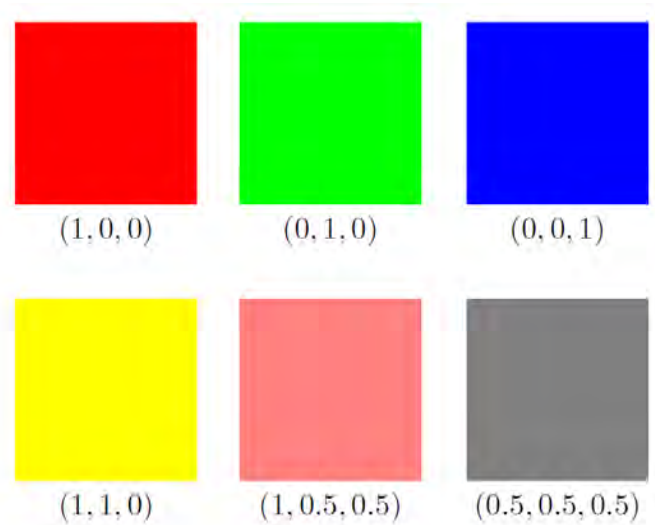


- A vector can also be used to represent a displacement in a plane or 3-D space, in which case it is typically drawn as an arrow.
- A vector can also be used to represent the velocity or acceleration, at a given time, of a point that moves in a plane or 3-D space.

Vectors examples

- Color (RGB)

- A 3-vector can represent a color, with its entries giving the Red, Green, and Blue (RGB) intensity values (often between 0 and 1).

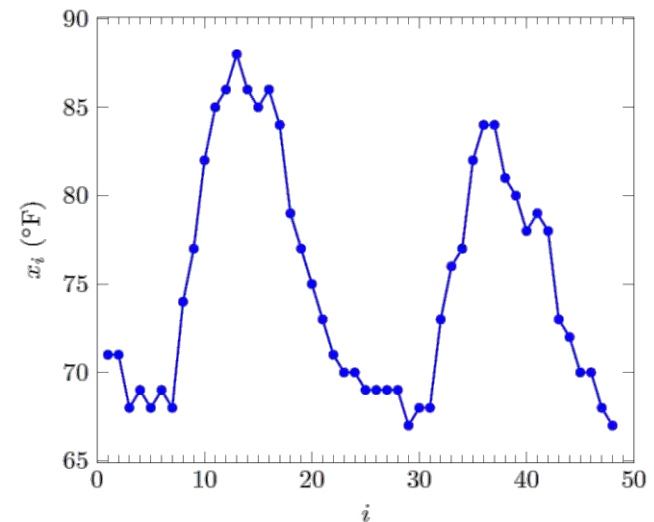


Six colors and their RGB vectors.

Vectors examples

■ Time series

- An n -vector can represent a time series or signal, that is, the value of some quantity at different times.
- The entries in a vector that represents a time series are sometimes called samples, especially when the quantity is something measured.
- An audio (sound) signal can be represented as a vector whose entries
- give the value of acoustic pressure at equally spaced times (typically 48000 or 44100 per second).
- A vector might give the hourly rainfall (or temperature, or barometric pressure) at some location, over some time period.
- These lines carry no information; they are added only to make the plot
- easier to understand visually.



Hourly temperature in downtown Los Angeles on August 5 and 6, 2015 (starting at 12:47AM, ending at 11:47PM).

Vectors examples

■ Word count vectors

- ▶ a short document:

Word count vectors are used **in** computer based **document** analysis. Each entry of the **word** count vector is the **number** of times the associated dictionary **word** appears **in** the **document**.

- ▶ a small dictionary (left) and word count vector (right)

word	3
in	2
number	1
horse	0
the	4
document	2

- ▶ dictionaries used in practice are much larger

Basic Notation

- Column vector $x \in R^n$
- Transpose:

$$x = \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix}$$

$$\begin{bmatrix} 4 \\ 3 \\ 0 \end{bmatrix}^T = \begin{bmatrix} 4 & 3 & 0 \end{bmatrix}$$

$$\begin{bmatrix} 4 & 3 & 0 \end{bmatrix}^{TT} = \begin{bmatrix} 4 & 3 & 0 \end{bmatrix}$$

$$4^T = 4$$

- Row vector $x^T \in R^{1 \times n}$
- i th element of x is: x_i

Vector Addition

- n-vectors a and b

$$a = \begin{pmatrix} a_1 \\ \vdots \\ a_n \end{pmatrix} \text{ and } b = \begin{pmatrix} b_1 \\ \vdots \\ b_n \end{pmatrix} \quad a + b = \begin{pmatrix} a_1 + b_1 \\ \vdots \\ a_n + b_n \end{pmatrix}$$

- Can be added, with sum denoted: $a + b$
- Subtraction is similar: $(a - b)$
- The result of vector subtraction is called the difference of the two vectors.

Vector Addition and Subtraction

The Head-to-Tail Rule

Given vectors \mathbf{u} and \mathbf{v} in \mathbb{R}^2 , translate \mathbf{v} so that its tail coincides with the head of \mathbf{u} . The **sum** $\mathbf{u} + \mathbf{v}$ of \mathbf{u} and \mathbf{v} is the vector from the tail of \mathbf{u} to the head of \mathbf{v} . (See Figure 1.7.)

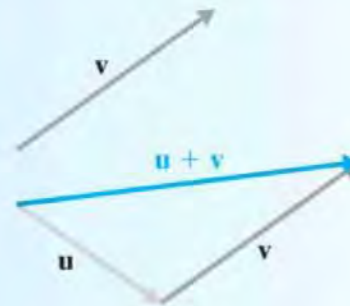
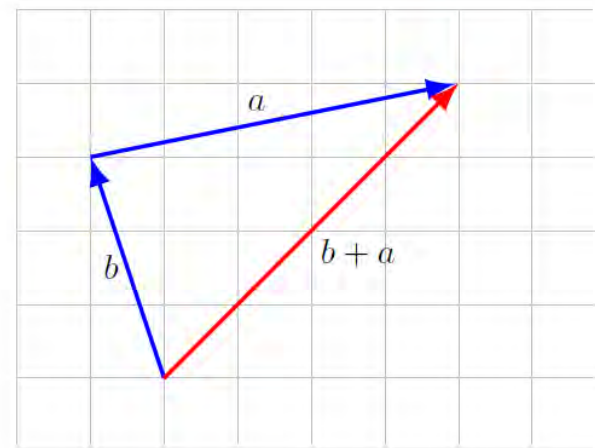
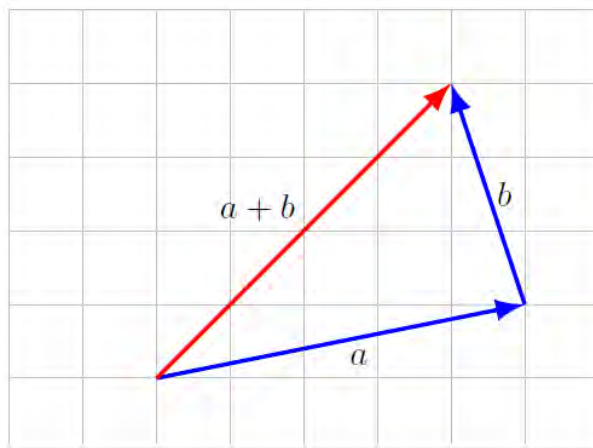


Figure 1.7

The head-to-tail rule



Vector Addition and Subtraction

The Parallelogram Rule

Given vectors \mathbf{u} and \mathbf{v} in \mathbb{R}^2 (in standard position), their **sum** $\mathbf{u} + \mathbf{v}$ is the vector in standard position along the diagonal of the parallelogram determined by \mathbf{u} and \mathbf{v} . (See Figure 1.9.)

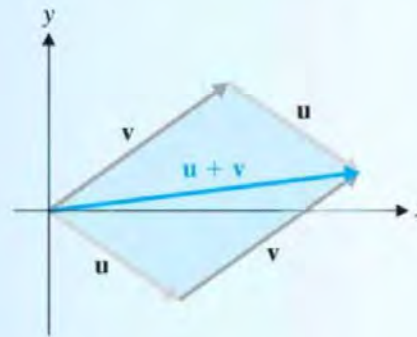
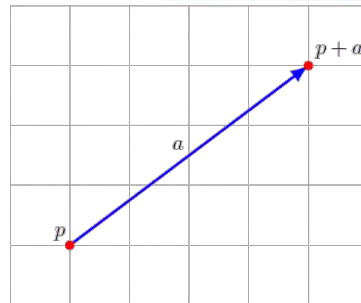
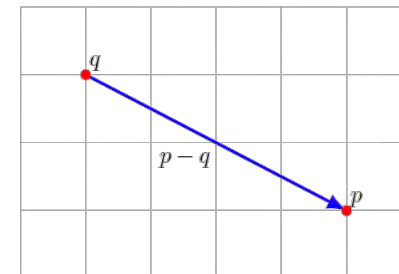


Figure 1.9

The parallelogram rule



The vector $p + a$ is the position of the point represented by p displaced by the displacement represented by a .



The vector $p - q$ represents the displacement from the point represented by q to the point represented by p .

Vector Addition Properties

- Commutative $a + b = b + a$
- Associative
 - Note: the associative law is that parentheses can be moved around, e.g., $(x+y)+z = x+(y+z)$ and $x(yz) = (xy)z$
$$(a + b) + c = a + (b + c) = a + b + c$$
- Adding the zero vector to a vector has no effect
$$a + 0 = 0 + a = a$$
 - What constraints should you have?
- Subtracting a vector from itself yields the zero vector
$$a - a = 0$$
 - What is size of 0 here?

Vector Addition Properties

- **Transpose:** For $u, v \in \mathbb{R}^m$, $(u + v)^T = u^T + v^T$
 - Proof?

- Can scalar and vector be added?

$$4 + \begin{bmatrix} 1 \\ 2 \\ -10 \end{bmatrix}$$
$$\begin{bmatrix} 1 \\ 2 \\ -10 \end{bmatrix} + 4$$

Scalar-Vector Product

- **Scalar multiplication or scalar-vector multiplication:**

a vector is multiplied by a scalar (i.e., number), which is done by multiplying every element of the vector by the scalar.

- scalar on the left or scalar on the right

$$(-2) \begin{bmatrix} 1 \\ 9 \\ 6 \end{bmatrix} = \begin{bmatrix} -2 \\ -18 \\ -12 \end{bmatrix} \qquad \begin{bmatrix} 1 \\ 9 \\ 6 \end{bmatrix} (1.5) = \begin{bmatrix} 1.5 \\ 13.5 \\ 9 \end{bmatrix}$$

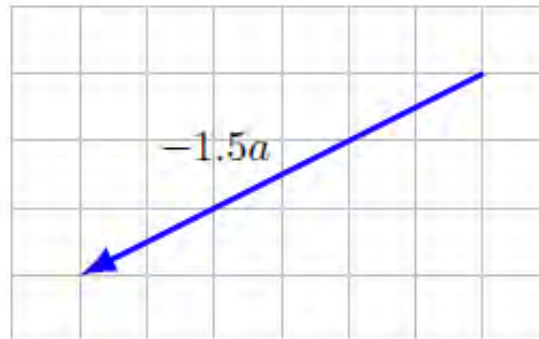
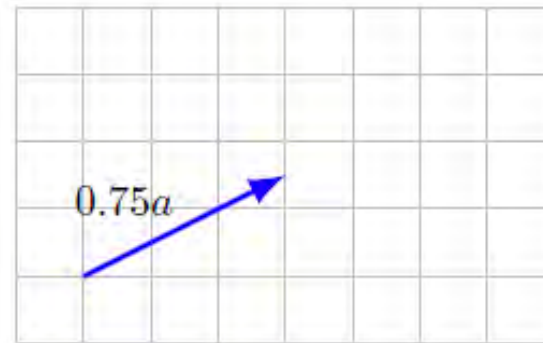
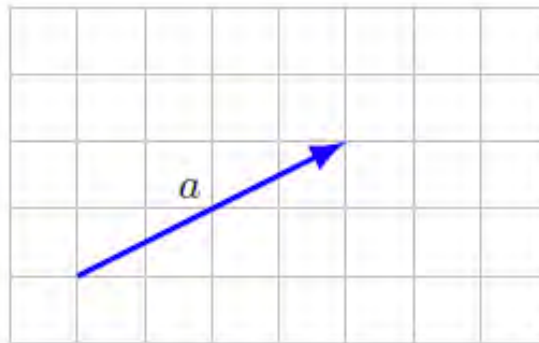
- Some notations:

- $\mathbf{a}/2$ is a vector means $\left(\frac{1}{2}\right) \mathbf{a}$

- $-\mathbf{a}$ is a vector means $(-1)\mathbf{a}$

- $0\mathbf{a} = \mathbf{0}$  scalar vector

Scalar-Vector Product



The vector $0.75a$ represents the displacement in the direction of the displacement a , with magnitude scaled by 0.75; $(-1.5)a$ represents the displacement in the opposite direction, with magnitude scaled by 1.5.

Scalar-Vector Product Properties

- Commutative $\beta \mathbf{a} = \mathbf{a} \beta$

- Associative

$$(\beta \gamma) \mathbf{a} = \beta(\gamma \mathbf{a}) = (\beta \mathbf{a}) \gamma = \beta \mathbf{a} \gamma = \beta \gamma \mathbf{a}$$

- Left-Distributive

$$(\beta + \gamma) \mathbf{a} = \beta \mathbf{a} + \gamma \mathbf{a}$$

- Right-Distributive

$$\mathbf{a}(\beta + \gamma) = \mathbf{a} \beta + \mathbf{a} \gamma$$

$$\beta(\mathbf{a} + \mathbf{b}) = \beta \mathbf{a} + \beta \mathbf{b}$$


Addition of n-vectors

Vector-Vector Products

- Given two vectors $x, y \in \mathbb{R}^n$: (should have same size)
 - $x \cdot y$ is called the inner product or dot product or scalar product of the vectors: $x^T y$ ($y^T x$)

$$x^T y \in \mathbb{R} = \begin{bmatrix} x_1 & x_2 & \cdots & x_n \end{bmatrix} \begin{bmatrix} y_1 \\ y_2 \\ \vdots \\ y_n \end{bmatrix} = \sum_{i=1}^n x_i y_i.$$

- Dot product is a single number that provides information about the relationship between two vectors
- It is the basic computational building-block from which many operations and algorithms are built, including convolution, correlation, the Fourier transform, matrix multiplication, signal filtering, and so on.
- The term "inner product" is used when the two vectors are continuous functions.
- Why is named scalar product, too?
- Notations: $\langle a, b \rangle$ $\langle a|b \rangle$ (a, b) $a \cdot b$

Vector-Vector Products

- Dot product between a vector and itself: magnitude-squared, the length squared, or the squared-norm, of the vector.

$$\mathbf{a}^T \mathbf{a} = \|\mathbf{a}\|^2 = \sum_{i=1}^n a_i a_i = \sum_{i=1}^n a_i^2$$

- If the vector is mean-centered—the average of all vector elements is subtracted from each element—then the dot product of a vector with itself is call *variance* in statistics lingo.
- When $n = 1$, the inner product reduces to the usual product of two numbers.

Vector-Vector Products

- The scalar product can be viewed as function taking two vectors as arguments and producing a single scalar as a result. The usual notation in this case is

$$\langle , \rangle: \mathcal{V} \times \mathcal{V} \rightarrow \mathbb{R}, \langle \mathbf{u}, \mathbf{v} \rangle = \mathbf{u}^T \mathbf{v} = \sum_{i=1}^m u_i v_i$$

with $\mathcal{V} = \mathbb{R}^m$.

- Transpose of dot product:
 - $(a.b)^T = (a^T b)^T = (b^T a) = (b.a) = b^T a$

Dot product properties

■ Commutativity

- The order of the two vector arguments in the inner product does not matter.

$$a^T b = b^T a$$

■ Distributivity with vector addition

- The inner product can be distributed across vector addition.

$$\begin{aligned}(a + b)^T c &= a^T c + b^T c \\ a^T (b + c) &= a^T b + a^T c\end{aligned}$$

Dot product properties

- Bilinear (linear in both a and b)

$$a^T(\lambda b + \beta c) = \lambda a^T b + \beta a^T c$$

- Positive Definite:

$$(a, a) = a^T a \geq 0$$


- 0 only if a itself is a zero vector $a = \mathbf{0}$

Dot product properties

■ Associative

- Note: the associative law is that parentheses can be moved around, e.g., $(x+y)+z = x+(y+z)$ and $x(yz) = (xy)z$

- 1) Associative property of the vector dot product with a scalar (scalar-vector multiplication embedded inside the dot product)

scalar 

$$\gamma(\mathbf{u}^T \mathbf{v}) = (\gamma \mathbf{u}^T) \mathbf{v} = \mathbf{u}^T (\gamma \mathbf{v}) = (\mathbf{u}^T \mathbf{v}) \gamma$$
$$= (\gamma \mathbf{u})^T \mathbf{v} = \gamma \mathbf{u}^T \mathbf{v}$$

Dot product properties

■ Associative

- 2) Does vector dot product obey the associative property?

$$\underbrace{\mathbf{u}^T (\mathbf{v}^T \mathbf{w})}_{\substack{\text{vector-scalar product} \\ \text{row vector}}} = \underbrace{(\mathbf{u}^T \mathbf{v})^T \mathbf{w}}_{\substack{\text{scalar-vector product} \\ \text{column vector}}}$$

General Examples

- The inner product of a vector with the i th standard unit vector gives (or 'picks out') the i th element of a .

$$e_i^T a = a_i$$

- The inner product of a vector with the vector of ones gives the sum of the elements of the vector.

$$\mathbf{1}^T a = a_1 + \cdots + a_n$$

- The inner product of an n -vector with the vector $\mathbf{1}/n$ gives the average or mean of the elements of the vector.

$$\text{avg}(a) = \mu_a = (\mathbf{1}/n)^T a = (a_1 + \cdots + a_n)/n$$

General Examples

- The inner product of a vector with itself gives the **sum of the squares of the elements of the vector**.

$$a^T a = a_1^2 + \cdots + a_n^2$$

- **Selective sum:** Let b be a vector all of whose entries are either 0 or 1. Then $b^T a$ is the sum of the elements in a for which $b_i = 1$.

Inner product of block vectors

- If two block vectors conform, then the inner product of them is the sum of inner products of the blocks:
 - Proof?

Dot product properties

- Example

- For any vectors a, b, c, d with the same size:

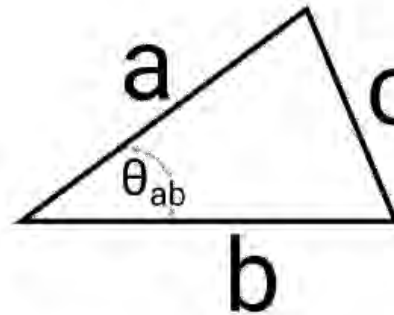
$$(a + b)^T(c + d) = a^T c + a^T d + b^T c + b^T d$$

- Specify the vector and scalar additions?
- Applying the distributive property to the dot product between a vector and itself?

$$\begin{aligned}(\mathbf{u} + \mathbf{v})^T(\mathbf{u} + \mathbf{v}) &= \|\mathbf{u} + \mathbf{v}\|^2 = \mathbf{u}^T \mathbf{u} + 2\mathbf{u}^T \mathbf{v} + \mathbf{v}^T \mathbf{v} \\ &= \|\mathbf{u}\|^2 + \|\mathbf{v}\|^2 + 2\mathbf{u}^T \mathbf{v}\end{aligned}$$

Vector dot product: Geometry

- Dot Product: the cosine of the angle between the two vectors, times the lengths of the two vectors.

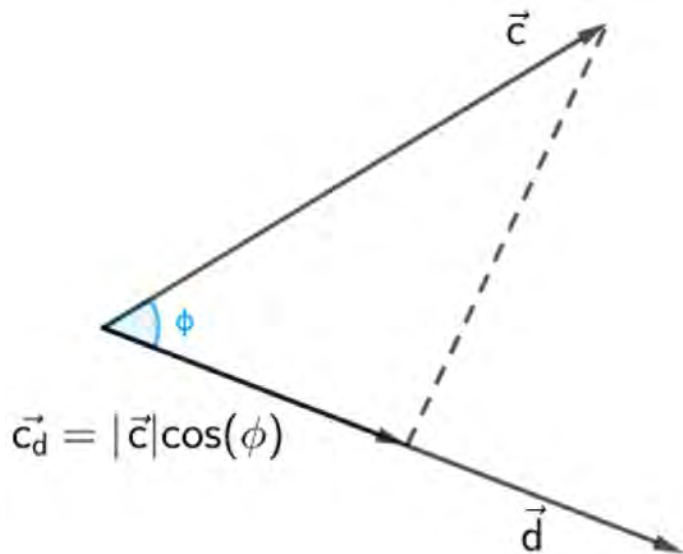


$$\mathbf{a}^T \mathbf{b} = \|\mathbf{a}\| \|\mathbf{b}\| \cos(\theta_{ab})$$

- proof
- In statistics, $\cos()$ with suitable normalization is called the Pearson correlation coefficient.

Vector dot product: Geometry

- This is called scalar projection. To find the vector projection of vector c on vector d we have to multiply scalar projection with unit vector d .



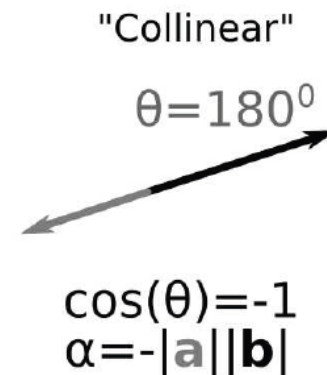
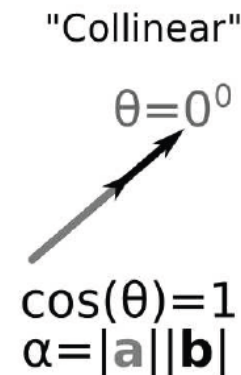
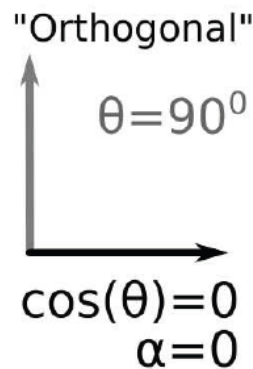
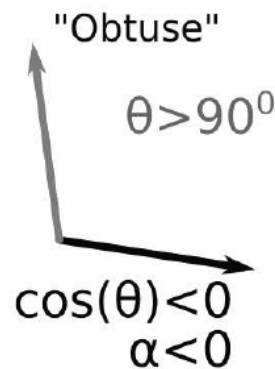
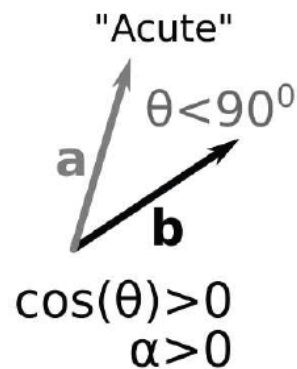
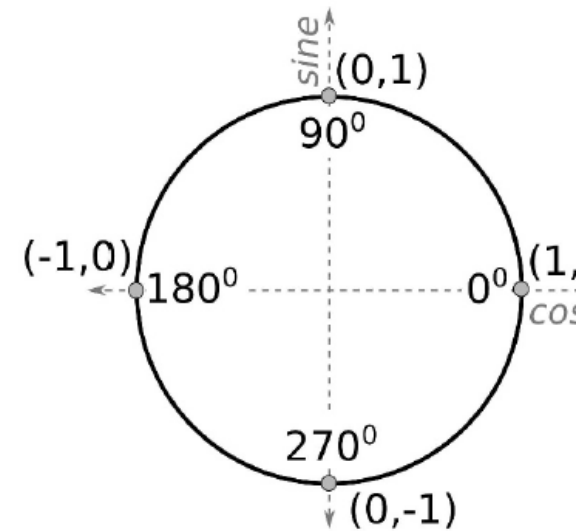
$$\vec{c}_d = |\vec{c}|\cos(\phi) \cdot \frac{\vec{d}}{|\vec{d}|}$$

$$\vec{c} \cdot \vec{d} = \vec{c}_d |\vec{d}| = \vec{d}_c |\vec{c}|$$

- Projections have wide use in linear algebra and machine learning (Support Vector Machine(SVM) is a machine learning algorithm, used for classification of data).

Vector dot product: Geometry

- $\theta < 90^\circ$
- $\theta > 90^\circ$
- $\theta = 90^\circ$: vectors are orthogonal
- $\theta = 0^\circ$: collinear
- $\theta = 180^\circ$: collinear



Vector-Vector Products

- Given two vectors $x \in R^m, y \in R^n$:
 - $x \otimes y = xy^T \in R^{m \times n}$ is called the **outer product** of the vectors: $(xy^T)_{ij} = x_i y_j$

$$xy^T \in R^{m \times n} = \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_m \end{bmatrix} \begin{bmatrix} y_1 & y_2 & \cdots & y_n \end{bmatrix} = \begin{bmatrix} x_1 y_1 & x_1 y_2 & \cdots & x_1 y_n \\ x_2 y_1 & x_2 y_2 & \cdots & x_2 y_n \\ \vdots & \vdots & \ddots & \vdots \\ x_m y_1 & x_m y_2 & \cdots & x_m y_n \end{bmatrix}$$

- Is it symmetric?
- Example:** Represent $A \in R^{m \times n}$ with outer product of two vectors:

$$A = \begin{bmatrix} | & | & \cdots & | \\ x & x & \cdots & x \\ | & | & \cdots & | \end{bmatrix} = \begin{bmatrix} x_1 & x_1 & \cdots & x_1 \\ x_2 & x_2 & \cdots & x_2 \\ \vdots & \vdots & \ddots & \vdots \\ x_m & x_m & \cdots & x_m \end{bmatrix}$$

Outer Products

■ Properties:

- $(u \otimes v)^T = (v \otimes u)$
- $(v + w) \otimes u = v \otimes u + w \otimes u$
- $u \otimes (v + w) = u \otimes v + u \otimes w$
- $c(v \otimes u) = (cv) \otimes u = v \otimes (cu)$
- $(u, v) = \text{trace}(u \otimes v) \quad (u, v \in R^n)$
- $(u \otimes v)w = (v, w)u$

Hadamard vector product

- Element-wise product

$$c = a \odot b = \begin{bmatrix} a_1 b_1 \\ a_2 b_2 \\ \cdot \\ \cdot \\ a_n b_n \end{bmatrix}$$

- Hadamard product is used in image compression techniques such as JPEG. It is also known as Schur product
- Hadamard Product is used in LSTM (Long Short-Term Memory) cells of Recurrent Neural Networks (RNNs).

Hadamard vector product

■ Properties:

- $a \odot b = b \odot a$
- $a \odot (b \odot c) = (a \odot b) \odot c$
- $a \odot (b + c) = a \odot b + a \odot c$
- $(\theta a) \odot b = a \odot (\theta b) = \theta(a \odot b)$
- $a \odot \mathbf{0} = \mathbf{0} \odot a = \mathbf{0}$

Cross product

- The cross product is defined only for two 3-element vectors, and the result is another 3-element vector. It is commonly indicated using a multiplication symbol (\times).

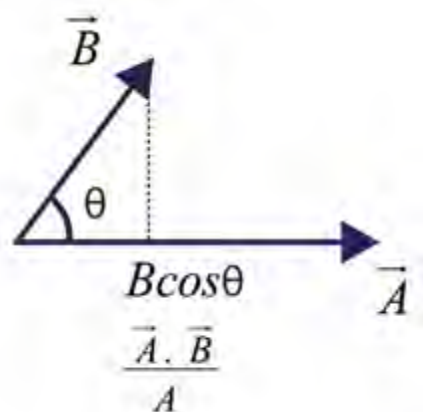
$$\|\mathbf{a} \times \mathbf{b}\| = \|\mathbf{a}\| \|\mathbf{b}\| \sin(\theta_{ab})$$

$$\mathbf{a} \times \mathbf{b} = \begin{bmatrix} a_2b_3 - a_3b_2 \\ a_3b_1 - a_1b_3 \\ a_1b_2 - a_2b_1 \end{bmatrix}$$

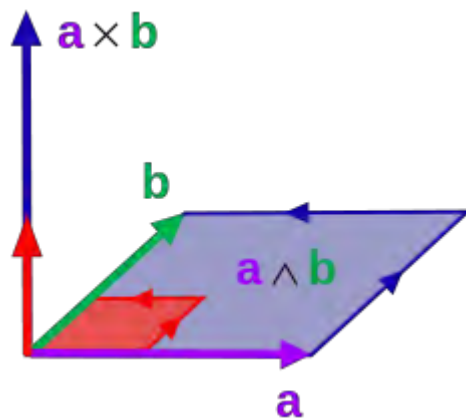
- It is used often in geometry, for example to create a vector \mathbf{c} that is orthogonal to the plane spanned by vectors \mathbf{a} and \mathbf{b} . It is also used in vector and multivariate calculus to compute surface integrals.

u_1	v_1	
u_2	v_2	
u_3	v_3	$u_2v_3 - u_3v_2$
u_1	v_1	$u_3v_1 - u_1v_3$
u_2	v_2	$u_1v_2 - u_2v_1$

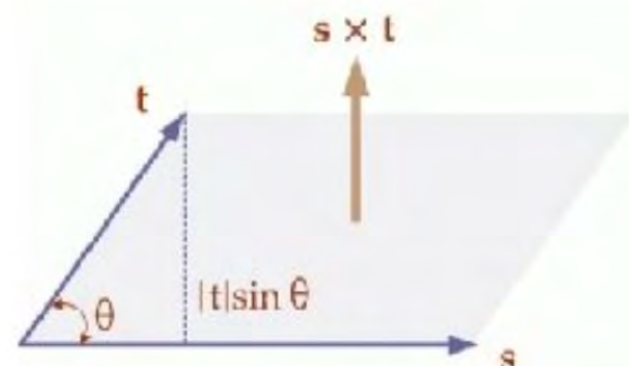
Products



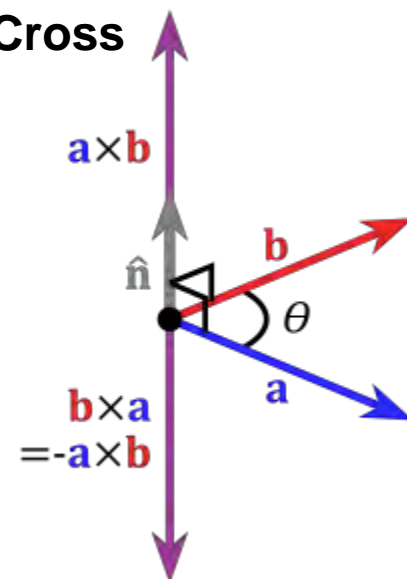
Dot



Wedge and Cross



Cross



Linear Combinations

- The **linear combinations** of m vectors a_1, \dots, a_m , each with size n is:

$$\beta_1 a_1 + \dots + \beta_m a_m$$

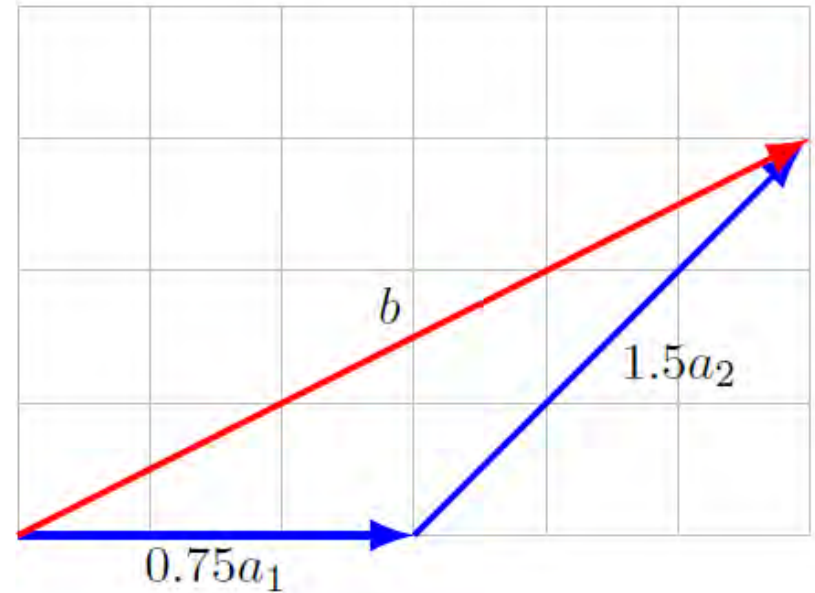
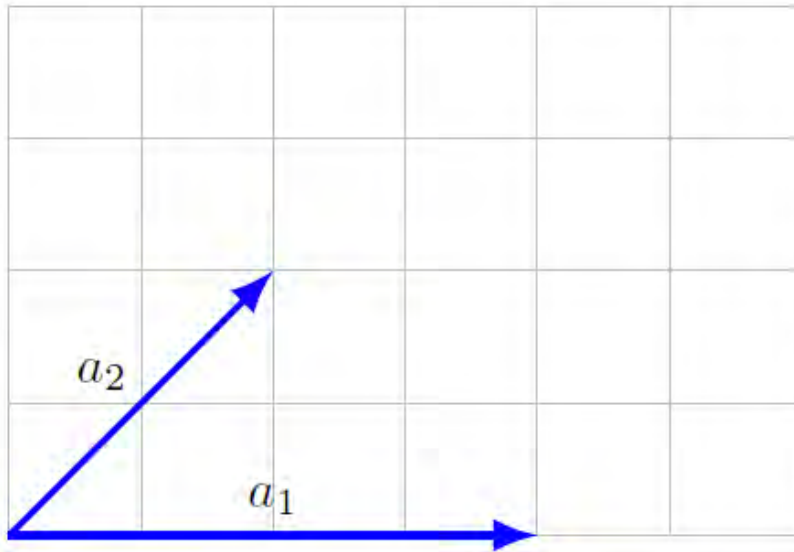
where β_1, \dots, β_m are scalars and called the **coefficients of the linear combination**

- **Coordinates**: We can write any n -vector b as a **linear combination of the standard unit vectors**, as:

$$b = b_1 e_1 + \dots + b_n e_n$$

- Example: What are the coefficients and combination for this vector? $\begin{bmatrix} -1 \\ 3 \\ 5 \end{bmatrix}$

Linear Combinations



Left. Two 2-vectors a_1 and a_2 . *Right.* The linear combination $b = 0.75a_1 + 1.5a_2$

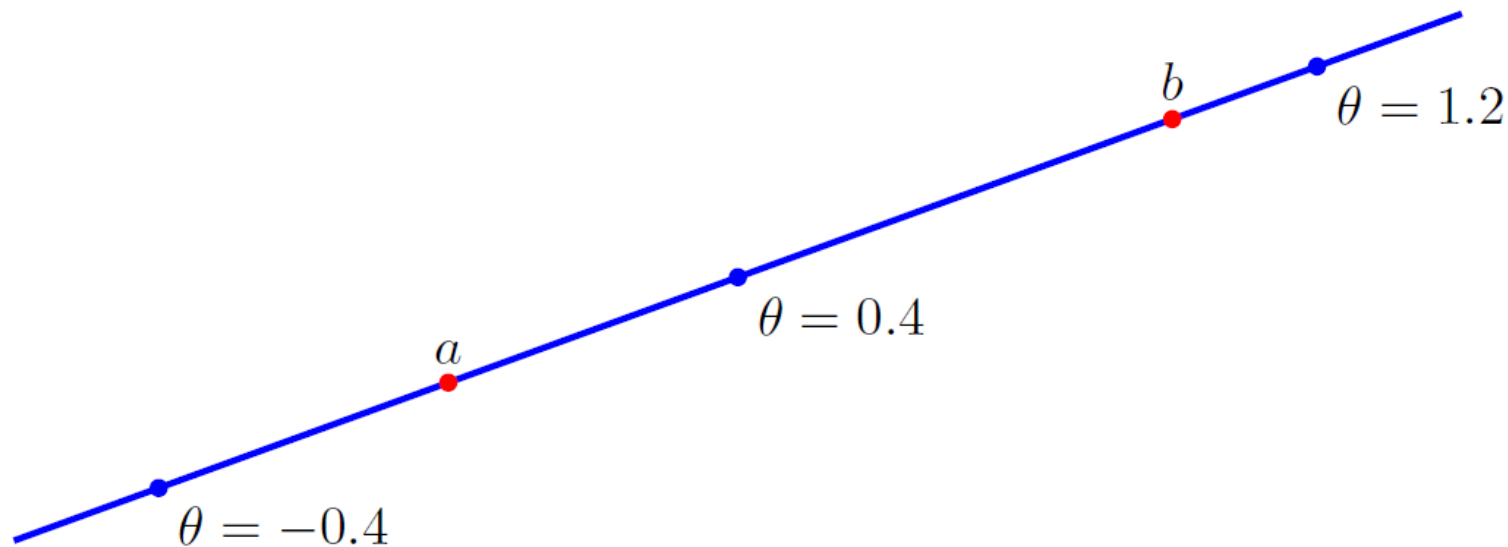
Special Linear Combinations

- Sum of vectors
- Average of vectors
- Affine combination

$$\beta_1 + \cdots + \beta_m = 1$$

- Convex combination, mixture average, weighted average: When the coefficients in an affine combination are nonnegative
 - Note: The coefficients in an affine or convex combination are sometimes given as percentages, which add up to 100%.

Linear Combinations Example



The affine combination $(1 - \theta)a + \theta b$ for different values of θ .

These points are on the line passing through a and b ; for θ between 0 and 1, the points are on the line segment between a and b .

Linear Combinations

- For vectors x_1, x_2, \dots, x_k : any point y is a **linear combination** of them iff:

$$y = \alpha_1 x_1 + \alpha_2 x_2 + \dots + \alpha_k x_k \quad \forall i, \alpha_i \in \mathbb{R}$$

- If we restrict α_i 's to be positive then we get a **conic combination**.

$$y = \alpha_1 x_1 + \alpha_2 x_2 + \dots + \alpha_k x_k \quad \forall i, \alpha_i \geq 0 \in \mathbb{R}$$

- Instead of being positive, if we put the restriction that α_i 's sum up to 1, it is called an **affine combination**

$$y = \alpha_1 x_1 + \alpha_2 x_2 + \dots + \alpha_k x_k \quad \forall i, \alpha_i \in \mathbb{R}, \sum \alpha_i = 1$$

- When a combination is affine as well as conic, it is called a **convex combination**

$$y = \alpha_1 x_1 + \alpha_2 x_2 + \dots + \alpha_k x_k \quad \forall i, \alpha_i \geq 0 \in \mathbb{R}, \sum_i \alpha_i = 1$$

Complexity of vector computations

- Computers store (real) numbers in floating-point format
- Floating point= 64 bits or 8 bytes
 - How many possible sequences of bits?
 - How many bytes to store n -vector?
- Current memory and storage devices, with capacities measured in many gigabytes (10^9 bytes), can easily store vectors with dimensions in the millions or billions.
- Sparse vectors are stored in a more efficient way that keeps track of indices and values of the nonzero entries.
- Note about floating point operations and round-off error.

Complexity of vector computations

- How quickly the vector operations can be carried out by a computer depends very much on the computer hardware and software, and the size of the vector.
- Basic arithmetic operations (addition, multiplication, . . .) are called **Floating Point Operations (FLOP)s**.
- **Estimate the time of computation**= counting the total number of Floating Point Operations (FLOP)s.
- The **complexity of an operation** is the number of flops required to carry it out, as a function of the size or sizes of the input to the operation.
- **Crude approximation of time to execute:**
(flopsneeded)/(computer speed)
- current computers are around 1Gflop/sec (10^9 flops/sec)

Complexity of vector computations

Floating point operation

Floating point operation (flop)

- the unit of complexity when comparing vector and matrix algorithms
- 1 flop = one basic arithmetic operation ($+$, $-$, $*$, $/$, $\sqrt{}$, ...) in \mathbf{R} or \mathbf{C}

Comments: this is a very simplified model of complexity of algorithms

- we don't distinguish between the different types of arithmetic operations
- we don't distinguish between real and complex arithmetic
- we ignore integer operations (indexing, loop counters, ...)
- we ignore cost of memory access

Complexity of vector computations

Complexity

Operation count (flop count)

- total number of operations in an algorithm
- in linear algebra, typically a polynomial of the dimensions in the problem
- a crude predictor of run time of the algorithm:

$$\text{run time} \approx \frac{\text{number of operations (flops)}}{\text{computer speed (flops per second)}}$$

Dominant term: the highest-order term in the flop count

$$\frac{1}{3}n^3 + 100n^2 + 10n + 5 \approx \frac{1}{3}n^3$$

Order: the power in the dominant term

$$\frac{1}{3}n^3 + 10n^2 + 100 = \text{order } n^3$$

Complexity of vector computations

Examples

complexity of vector operations in this lecture (for vectors of size n)

- addition, subtraction: n flops
- scalar multiplication: n flops
- componentwise multiplication: n flops
- inner product: $2n - 1 \approx 2n$ flops

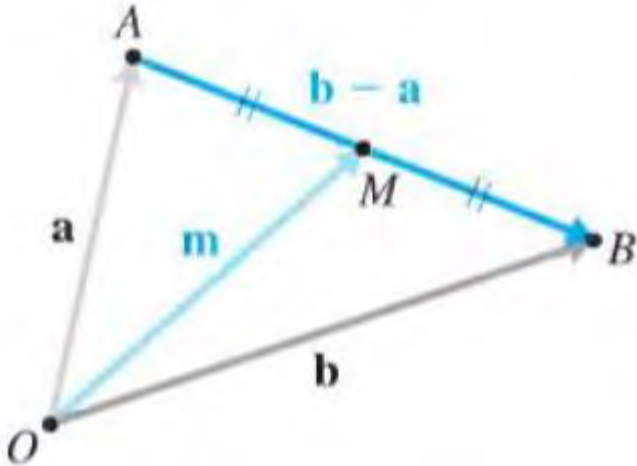
these operations are all order n

Complexity of vector computations

Operation		#FLOPS		Complexity	
		General	Sparse	General	Sparse
Scalar-Vector product					
Vector-Vector sum					
Inner product					
Outer product (vectors with sizes "n" and "m")					
Hadamard product					

Vectors and Geometry

- Give a vector description of the midpoint M of a line segment \overline{AB} .

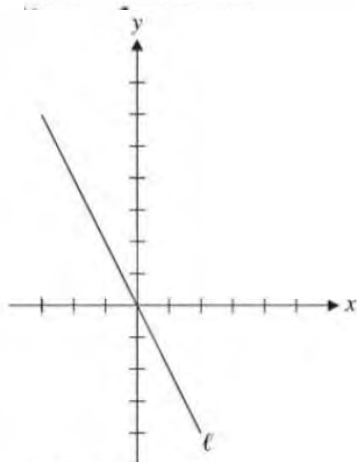


$$\mathbf{m} - \mathbf{a} = \overrightarrow{AM} = \frac{1}{2}\overrightarrow{AB} = \frac{1}{2}(\mathbf{b} - \mathbf{a})$$

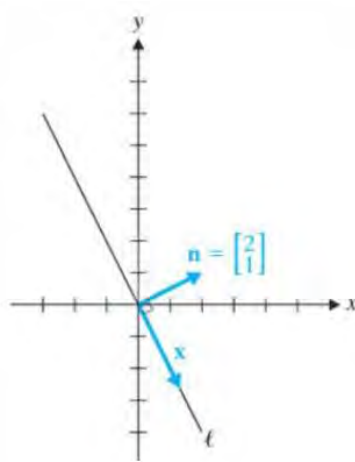
$$\mathbf{m} = \mathbf{a} + \frac{1}{2}(\mathbf{b} - \mathbf{a}) = \frac{1}{2}(\mathbf{a} + \mathbf{b})$$

Line (\mathbb{R}^2)

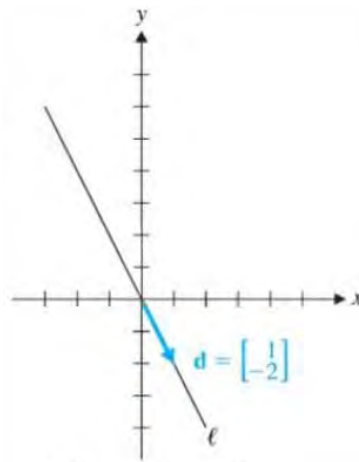
- The line ℓ with equation $2x + y = 0$
- $\mathbf{n} = \begin{bmatrix} 2 \\ 1 \end{bmatrix}$ and $\mathbf{x} = \begin{bmatrix} x \\ y \end{bmatrix}$, then the equation becomes $\mathbf{n} \cdot \mathbf{x} = 0$.
- ℓ as $\mathbf{x} = t\mathbf{d}$.



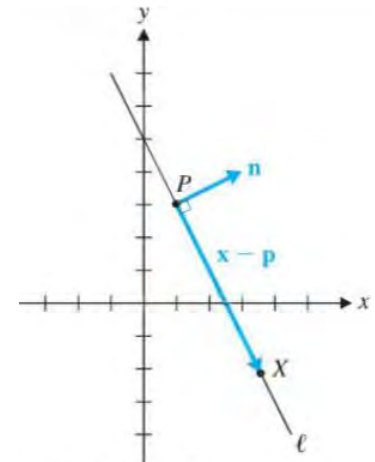
The line $2x + y = 0$



A normal vector \mathbf{n}



A direction vector \mathbf{d}

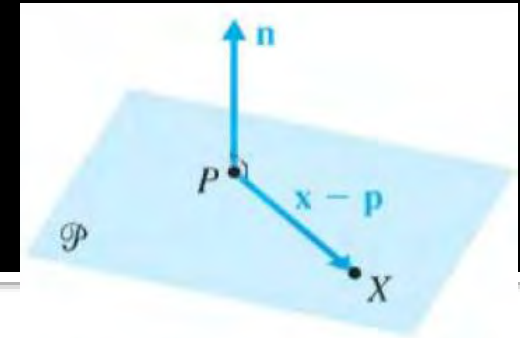


$\mathbf{n} \cdot (\mathbf{x} - \mathbf{p}) = 0$

Equations of Lines in \mathbb{R}^2

Normal Form	General Form	Vector Form	Parametric Form
$\mathbf{n} \cdot \mathbf{x} = \mathbf{n} \cdot \mathbf{p}$	$ax + by = c$	$\mathbf{x} = \mathbf{p} + t\mathbf{d}$	$\begin{cases} x = p_1 + td_1 \\ y = p_2 + td_2 \end{cases}$

Plan (R^3)



$$\mathbf{n} = \begin{bmatrix} a \\ b \\ c \end{bmatrix} \text{ and } \mathbf{x} = \begin{bmatrix} x \\ y \\ z \end{bmatrix},$$

$$ax + by + cz = d \text{ (where } d = \mathbf{n} \cdot \mathbf{p} \text{)}$$

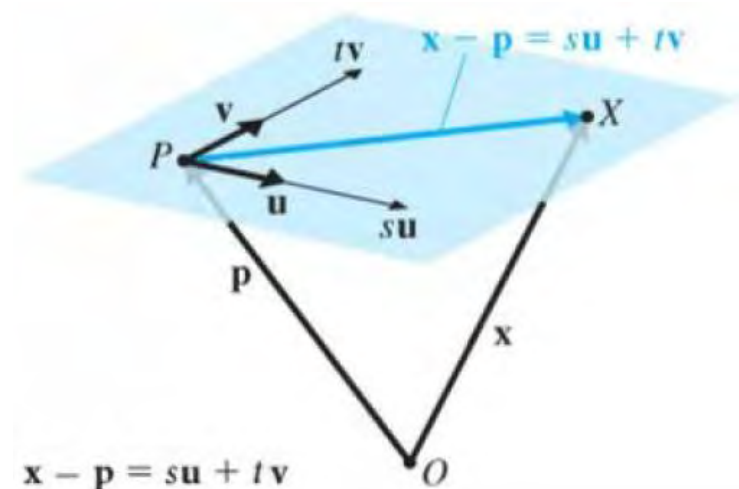


Table 1.3 Lines and Planes in R^3

	Normal Form	General Form	Vector Form	Parametric Form
Lines	$\begin{cases} \mathbf{n}_1 \cdot \mathbf{x} = \mathbf{n}_1 \cdot \mathbf{p}_1 \\ \mathbf{n}_2 \cdot \mathbf{x} = \mathbf{n}_2 \cdot \mathbf{p}_2 \end{cases}$	$\begin{cases} a_1x + b_1y + c_1z = d_1 \\ a_2x + b_2y + c_2z = d_2 \end{cases}$	$\mathbf{x} = \mathbf{p} + t\mathbf{d}$	$\begin{cases} x = p_1 + td_1 \\ y = p_2 + td_2 \\ z = p_3 + td_3 \end{cases}$
Planes	$\mathbf{n} \cdot \mathbf{x} = \mathbf{n} \cdot \mathbf{p}$	$ax + by + cz = d$	$\mathbf{x} = \mathbf{p} + s\mathbf{u} + t\mathbf{v}$	$\begin{cases} x = p_1 + su_1 + tv_1 \\ y = p_2 + su_2 + tv_2 \\ z = p_3 + su_3 + tv_3 \end{cases}$

Reference

- Chapter 2,3,4: LINEAR ALGEBRA: Theory, Intuition, Code
- Chapter 1: Introduction to Applied Linear Algebra Vectors, Matrices, and Least Squares
- Chapter 8: Linear Algebra and its applications
- Chapter 2: Linear Algebra Jim Hefferon
- Chapter 4: Linear Algebra Devid Cherney