

Mathematics 1 - Linear Algebra

Lecture 03 – §2 Vectors in \mathbb{R}^n

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Vectors – for what?

Vectors are used in physics and engineering

- ▶ to describe quantities that cannot be grasped by a single number
- ▶ but are characterized by a direction and size,
- ▶ e.g. displacements, velocities or forces.

Vectors in two dimensions (2D)

Formally: A 2D vector is an object with two components.

$$\mathbf{v} = \begin{pmatrix} v_1 \\ v_2 \end{pmatrix}$$

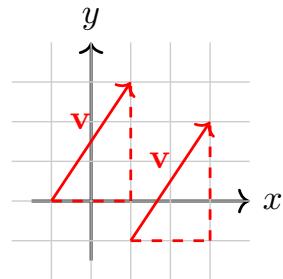
Visually: A 2D vector is an arrow (direction and length). 

Example: The vector

$$\mathbf{v} = \begin{pmatrix} 2 \\ 3 \end{pmatrix}$$

has the first component 2 and the second component 3.

Example: The vector



goes 2 steps to the right and 3 steps up.
The starting point is arbitrary.

In 2D, we call the first component *x*- and the second *y*-direction/coordinate.

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Vectors in three dimensions (3D)

Formally: A 3D vector is an object with **three** components.

$$\mathbf{v} = \begin{pmatrix} v_1 \\ v_2 \\ v_3 \end{pmatrix}$$

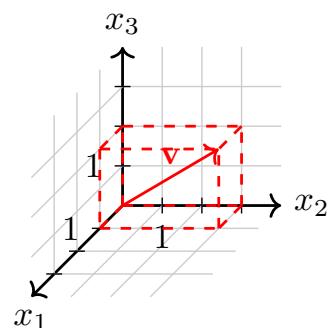
Visually: A 3D vector is an arrow (direction and length). 

Example: The vector

$$\mathbf{v} = \begin{pmatrix} 1 \\ 3 \\ 2 \end{pmatrix}$$

has the first component 1, the second component 3 and the **third component 2**.

Example: The vector



goes **1 step to the front**, 3 steps to the right and 2 steps up. The starting point is arbitrary.

In 3D, we call the first component *x*-, the second *y*- and **the third *z***-direction/coordinate.

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Vectors in n dimensions (nD)

Definition 2.1 (Vectors in n dimensions)

Let $n \in \mathbb{N}$. Every object \mathbf{v} of the form

$$\mathbf{v} = \begin{pmatrix} v_1 \\ v_2 \\ \vdots \\ v_n \end{pmatrix} \quad \text{with} \quad v_1, v_2, \dots, v_n \in \mathbb{R}$$

is called a real **vector**.

The set of all such vectors is denoted by \mathbb{R}^n .

The entries v_1, v_2, \dots, v_n are called **components**, v_i is the i th component.

Notes:

- ▶ Vectors in two or three dimensions are only special cases that we obtain for $n \in \{2, 3\}$.
- ▶ In different lectures you may see different notations for vectors: \mathbf{v} , \vec{v} , \underline{v} etc.

Calculating with vectors: scalar multiplication

Stretching: same (or opposite) direction,
new length

Example: Let $\mathbf{v} = \begin{pmatrix} 2 \\ 3 \end{pmatrix}$. Then we have

$$2\mathbf{v} = \begin{pmatrix} 4 \\ 6 \end{pmatrix},$$
$$-0.5\mathbf{v} = \begin{pmatrix} -1 \\ -1.5 \end{pmatrix}.$$



Definition 2.2 (Scalar multiplication; scalar times vector = vector)

Let $\alpha \in \mathbb{R}$, $\mathbf{v} = \begin{pmatrix} v_1 \\ \vdots \\ v_n \end{pmatrix}$. Then we define $\alpha\mathbf{v} = \alpha \begin{pmatrix} v_1 \\ \vdots \\ v_n \end{pmatrix} := \begin{pmatrix} \alpha v_1 \\ \vdots \\ \alpha v_n \end{pmatrix}$.

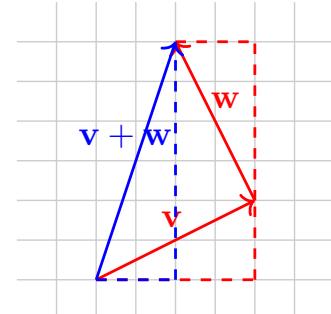
Calculating with vectors: vector addition

Addition: concatenation of vectors

Example: Let $\mathbf{v} = \begin{pmatrix} 4 \\ 2 \end{pmatrix}$, $\mathbf{w} = \begin{pmatrix} -2 \\ 4 \end{pmatrix}$.

Then we have

$$\mathbf{v} + \mathbf{w} = \begin{pmatrix} 4 \\ 2 \end{pmatrix} + \begin{pmatrix} -2 \\ 4 \end{pmatrix} = \begin{pmatrix} 4 - 2 \\ 2 + 4 \end{pmatrix} = \begin{pmatrix} 2 \\ 6 \end{pmatrix}.$$



Definition 2.3 (vector addition; vector + vector = vector)

Let $\mathbf{u} = \begin{pmatrix} u_1 \\ \vdots \\ u_n \end{pmatrix}$, $\mathbf{v} = \begin{pmatrix} v_1 \\ \vdots \\ v_n \end{pmatrix}$. Then we define $\mathbf{u} + \mathbf{v} = \begin{pmatrix} u_1 \\ \vdots \\ u_n \end{pmatrix} + \begin{pmatrix} v_1 \\ \vdots \\ v_n \end{pmatrix} := \begin{pmatrix} u_1 + v_1 \\ \vdots \\ u_n + v_n \end{pmatrix}$.

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Computation rules for scalar multiplication and vector addition

Let $\alpha, \beta \in \mathbb{R}$ and $\mathbf{u}, \mathbf{v} \in \mathbb{R}^n$. Then there hold

$$(\alpha + \beta)\mathbf{u} = \alpha\mathbf{u} + \beta\mathbf{u},$$

$$\mathbf{u} + \mathbf{v} = \mathbf{v} + \mathbf{u},$$

$$\alpha(\mathbf{u} + \mathbf{v}) = \alpha\mathbf{u} + \alpha\mathbf{v}.$$

Proof. The equalities result from componentwise application of the distributive and commutative laws for real numbers. □

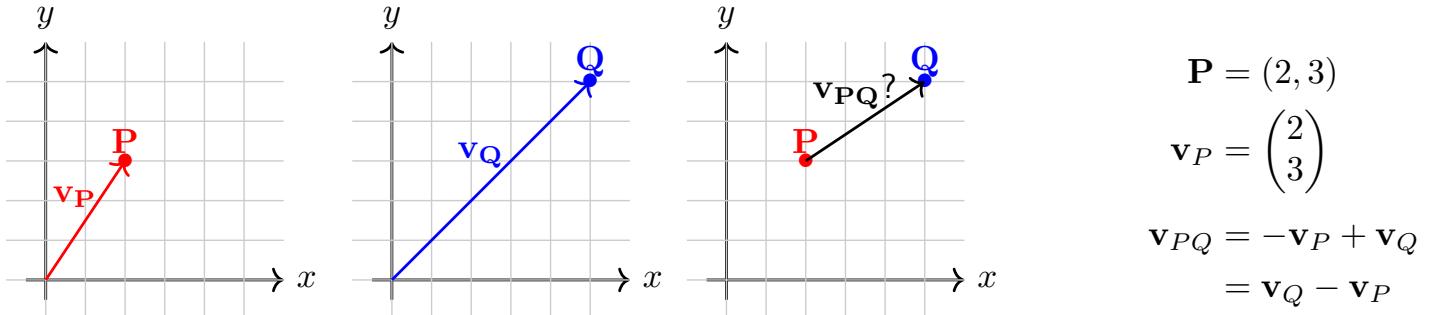
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Points and position vectors

A point P is given as a *tuple* (v_1, v_2, \dots, v_n) , e.g., $P = (2, 3)$.

Definition (position vector)

Let O be the origin (of the coordinate system). If P is a point, then the vector going from O to P is called the **position vector** of P . We often identify points with their position vectors.



Vectors between two points

Let P and Q be two points. The vector \mathbf{v}_{PQ} going from P to Q can be obtained by subtracting the position vector of P from the position vector of Q .

Some special vectors

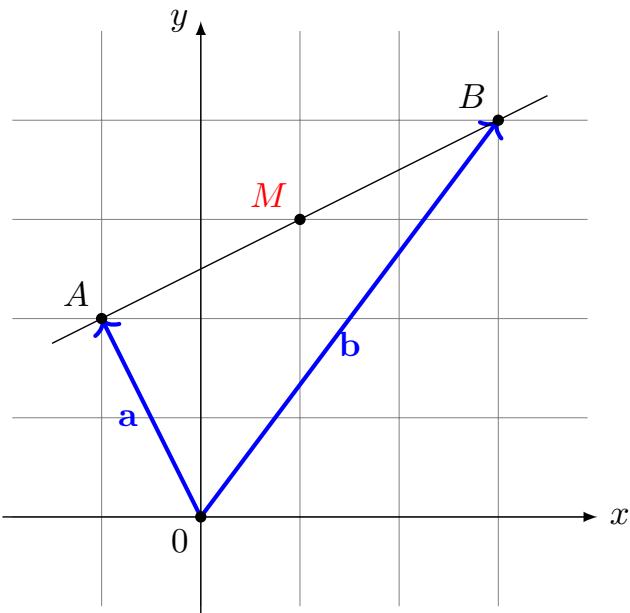
Definition 2.4 (zero vector and canonical unit vectors)

For $i = 1, \dots, n$, let $\mathbf{e}_i \in \mathbb{R}^n$ be the *i*th canonical unit vector which is the vector whose *i*th component is 1 and all other components are 0.

Furthermore, let $\mathbf{o} \in \mathbb{R}^n$ be the zero vector which is the vector with all components equal to 0:

$$\mathbf{e}_1 = \begin{pmatrix} 1 \\ 0 \\ \vdots \\ 0 \\ 0 \end{pmatrix}, \quad \mathbf{e}_2 = \begin{pmatrix} 0 \\ 1 \\ \vdots \\ 0 \\ 0 \end{pmatrix}, \quad \dots, \quad \mathbf{e}_{n-1} = \begin{pmatrix} 0 \\ 0 \\ \vdots \\ 1 \\ 0 \end{pmatrix}, \quad \mathbf{e}_n = \begin{pmatrix} 0 \\ 0 \\ \vdots \\ 0 \\ 1 \end{pmatrix}, \quad \mathbf{o} = \begin{pmatrix} 0 \\ 0 \\ \vdots \\ 0 \\ 0 \end{pmatrix}.$$

Affine and convex combinations



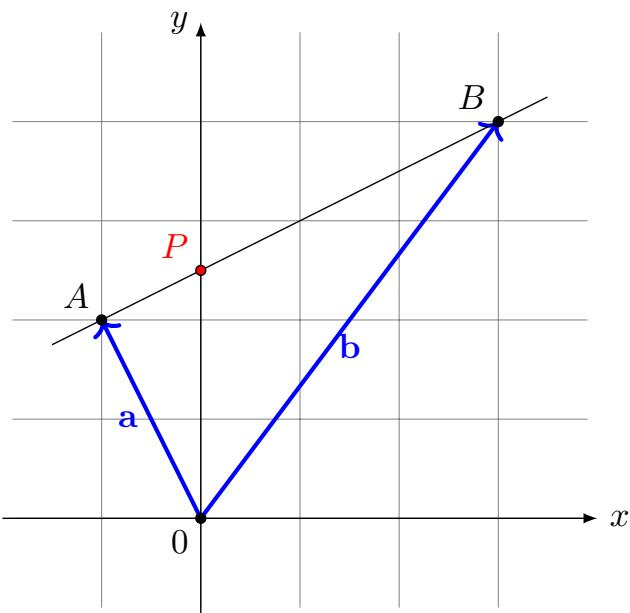
Task: Find the midpoint M between two given points A and B .

Solution: Determine the vector \mathbf{v}_{AB} from A to B and add half of it to the position vector \mathbf{a} of A .

$$\mathbf{a} = \begin{pmatrix} -1 \\ 2 \end{pmatrix}, \quad \mathbf{b} = \begin{pmatrix} 3 \\ 4 \end{pmatrix},$$

$$\begin{aligned}\mathbf{m} &= \mathbf{v}_M = \mathbf{a} + 0.5\mathbf{v}_{AB} \\ &= \mathbf{a} + 0.5(\mathbf{b} - \mathbf{a}) \\ &= 0.5(\mathbf{a} + \mathbf{b}) \\ &= 0.5 \left(\begin{pmatrix} -1 \\ 2 \end{pmatrix} + \begin{pmatrix} 3 \\ 4 \end{pmatrix} \right) = \begin{pmatrix} 1 \\ 3 \end{pmatrix}.\end{aligned}$$

Affine and convex combinations



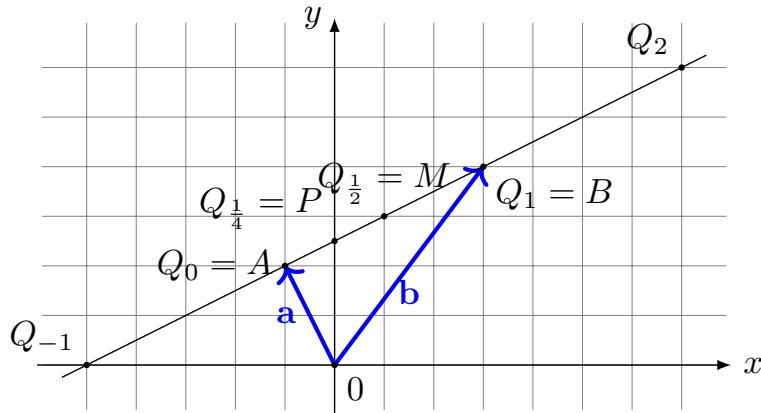
Task: Find the point P that is reached after **a quarter** of the path from A to B .

Solution: Determine the vector \mathbf{v}_{AB} from A to B and add **a quarter** of it to the position vector \mathbf{a} of A .

$$\mathbf{a} = \begin{pmatrix} -1 \\ 2 \end{pmatrix}, \quad \mathbf{b} = \begin{pmatrix} 3 \\ 4 \end{pmatrix},$$

$$\begin{aligned}\mathbf{p} &= \mathbf{v}_P = \mathbf{a} + 0.25\mathbf{v}_{AB} \\ &= \mathbf{a} + 0.25(\mathbf{b} - \mathbf{a}) \\ &= 0.75\mathbf{a} + 0.25\mathbf{b} \\ &= \begin{pmatrix} 0 \\ 2.5 \end{pmatrix}.\end{aligned}$$

Affine and convex combinations



In general:

$$\begin{aligned}\mathbf{q} &= \mathbf{v}_Q = \mathbf{a} + \lambda \mathbf{v}_{AB} \\ &= \mathbf{a} + \lambda (\mathbf{b} - \mathbf{a}) \\ &= (1 - \lambda)\mathbf{a} + \lambda\mathbf{b}\end{aligned}$$

Special cases:

$$\begin{aligned}\lambda = 0 &\Rightarrow \mathbf{q} = \mathbf{a} \\ \lambda = 1/4 &\Rightarrow \mathbf{q} = \mathbf{p} \\ \lambda = 1/2 &\Rightarrow \mathbf{q} = \mathbf{m} \\ \lambda = 1 &\Rightarrow \mathbf{q} = \mathbf{b}\end{aligned}$$

- $\lambda \in [0, 1] \Rightarrow \mathbf{Q}$ lies on the line segment from \mathbf{A} to \mathbf{B}
- $\lambda > 1 \Rightarrow \mathbf{Q}$ lies on the line through \mathbf{A} and \mathbf{B} (behind \mathbf{B})
- $\lambda < 0 \Rightarrow \mathbf{Q}$ lies on the line through \mathbf{A} and \mathbf{B} (before \mathbf{A})

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Affine and convex combinations

Definition 2.5 (convex and affine combination of two vectors)

For points A and B in \mathbb{R}^n with respective position vectors \mathbf{a} and \mathbf{b} , we call

$$(1 - \lambda)\mathbf{a} + \lambda\mathbf{b}$$

a convex combination of \mathbf{a} and \mathbf{b} (or of A and B) if $\lambda \in [0, 1]$ and
an affine combination of \mathbf{a} and \mathbf{b} (or of A and B) if $\lambda \in \mathbb{R}$.

Convex and affine combinations lie on the line through points A and B .

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Linear combination

True or false?

1. $\begin{pmatrix} 1 \\ 2 \end{pmatrix} + \begin{pmatrix} 0 \\ 1 \end{pmatrix} = \begin{pmatrix} 1 \\ 3 \end{pmatrix}$

2. $\begin{pmatrix} 1 \\ 2 \end{pmatrix} \cdot \begin{pmatrix} 0 \\ 1 \end{pmatrix} = \begin{pmatrix} 0 \\ 2 \end{pmatrix}$

3. Let points $A = (0, 3)$, $B = (2, 6)$, $C = (6, 9)$ be given. Then B lies on the line segment between A and C .

4. The vector v_{PQ} from point P to point Q is given by $v_P + v_Q$.

5. If the origin $(0, 0)$ is an affine combination of two nonzero vectors $\mathbf{a}, \mathbf{b} \in \mathbb{R}^2 \setminus \{\mathbf{0}\}$, then there exists an $\alpha \in \mathbb{R}$ such that $\mathbf{b} = \alpha\mathbf{a}$.

Linear combination

We next consider more general combinations of the type $\alpha\mathbf{a} + \beta\mathbf{b}$ for $\alpha, \beta \in \mathbb{R}$.

Comparison of apples and pears:

An **apple** contains 12mg vitamin C and 5mg magnesium.

A **pear** contains 5mg vitamin C and 8mg magnesium.

$$\text{apple } \mathbf{a} = \begin{pmatrix} 12 \\ 5 \end{pmatrix}_{\text{vitC Mg}}, \quad \text{pear } \mathbf{b} = \begin{pmatrix} 5 \\ 8 \end{pmatrix}_{\text{vitC Mg}}$$

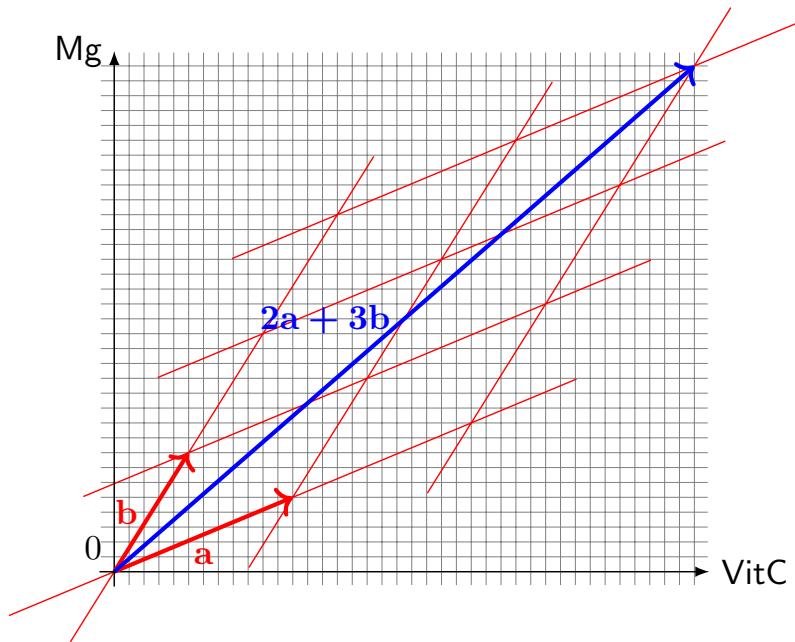
Fruit salad: How much vitamin C and magnesium do I take if I eat 2 apples and 3 pears?

Answer:

$$2\mathbf{a} + 3\mathbf{b} = 2 \begin{pmatrix} 12 \\ 5 \end{pmatrix} + 3 \begin{pmatrix} 5 \\ 8 \end{pmatrix} = \begin{pmatrix} 2 \cdot 12 + 3 \cdot 5 \\ 2 \cdot 5 + 3 \cdot 8 \end{pmatrix} = \begin{pmatrix} 39 \\ 34 \end{pmatrix}_{\text{vitC Mg}}$$

Linear combination

apple $\mathbf{a} = \begin{pmatrix} 12 \\ 5 \end{pmatrix}_{\text{Mg}}^{\text{VitC}}$,
 pear $\mathbf{b} = \begin{pmatrix} 5 \\ 8 \end{pmatrix}_{\text{Mg}}^{\text{VitC}}$



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Linear combination

Definition 2.6 (linear combination)

Let $\mathbf{v}_1, \dots, \mathbf{v}_m$ be vectors in \mathbb{R}^n with $m, n \in \mathbb{N}$. Then we call each sum

$$\alpha_1 \mathbf{v}_1 + \dots + \alpha_m \mathbf{v}_m \quad \text{with} \quad \alpha_1, \dots, \alpha_m \in \mathbb{R}$$

a linear combination of $\mathbf{v}_1, \dots, \mathbf{v}_m$ with coefficients $\alpha_1, \dots, \alpha_m$.

Theorem 2.7

Each vector is a linear combination of the canonical unit vectors $\mathbf{e}_1, \dots, \mathbf{e}_n$:

$$\mathbf{v} = \begin{pmatrix} v_1 \\ v_2 \\ \vdots \\ v_n \end{pmatrix} = v_1 \begin{pmatrix} 1 \\ 0 \\ \vdots \\ 0 \end{pmatrix} + v_2 \begin{pmatrix} 0 \\ 1 \\ \vdots \\ 0 \end{pmatrix} + \dots + v_n \begin{pmatrix} 0 \\ 0 \\ \vdots \\ 1 \end{pmatrix} = v_1 \mathbf{e}_1 + v_2 \mathbf{e}_2 + \dots + v_n \mathbf{e}_n$$

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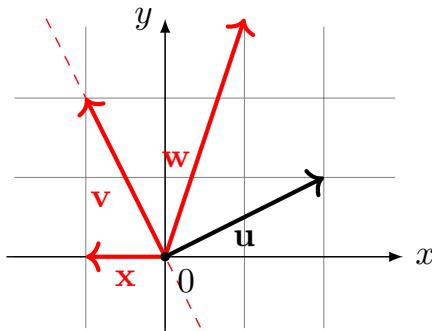
Scalar product

Definition 2.8 (scalar product: $\langle \text{vector}, \text{vector} \rangle = \text{scalar}$)

For two vectors

$$\mathbf{u} = \begin{pmatrix} u_1 \\ \vdots \\ u_n \end{pmatrix}, \quad \mathbf{v} = \begin{pmatrix} v_1 \\ \vdots \\ v_n \end{pmatrix} \in \mathbb{R}^n \quad \text{we call} \quad \langle \mathbf{u}, \mathbf{v} \rangle := u_1 v_1 + \dots + u_n v_n = \sum_{i=1}^n u_i v_i$$

(standard-) scalar product of \mathbf{u} and \mathbf{v} .



Examples:

$$\langle \mathbf{x}, \mathbf{u} \rangle = \left\langle \begin{pmatrix} -1 \\ 0 \end{pmatrix}, \begin{pmatrix} 2 \\ 1 \end{pmatrix} \right\rangle = -1 \cdot 2 + 0 \cdot 1 = -2$$

$$\langle \mathbf{v}, \mathbf{u} \rangle = \left\langle \begin{pmatrix} -1 \\ 2 \end{pmatrix}, \begin{pmatrix} 2 \\ 1 \end{pmatrix} \right\rangle = -1 \cdot 2 + 2 \cdot 1 = 0$$

$$\langle \mathbf{w}, \mathbf{u} \rangle = \left\langle \begin{pmatrix} 1 \\ 3 \end{pmatrix}, \begin{pmatrix} 2 \\ 1 \end{pmatrix} \right\rangle = 1 \cdot 2 + 3 \cdot 1 = 5$$

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Orthogonality and size/norm/length of a vector

Definition 2.9 (orthogonality of two vectors in \mathbb{R}^n)

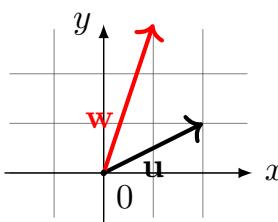
Two vectors \mathbf{u} and \mathbf{v} in \mathbb{R}^n are called orthogonal to each other if there holds $\langle \mathbf{u}, \mathbf{v} \rangle = 0$. We also use the short notation $\mathbf{u} \perp \mathbf{v}$.

Definition 2.10 (size/norm/length of a vector in \mathbb{R}^n)

For a vector

$$\mathbf{v} = \begin{pmatrix} v_1 \\ \vdots \\ v_n \end{pmatrix} \in \mathbb{R}^n \quad \text{we call} \quad \|\mathbf{v}\| := \sqrt{\langle \mathbf{v}, \mathbf{v} \rangle} = \sqrt{v_1^2 + \dots + v_n^2}$$

the size, the norm or simply the length of \mathbf{v} .



Examples:

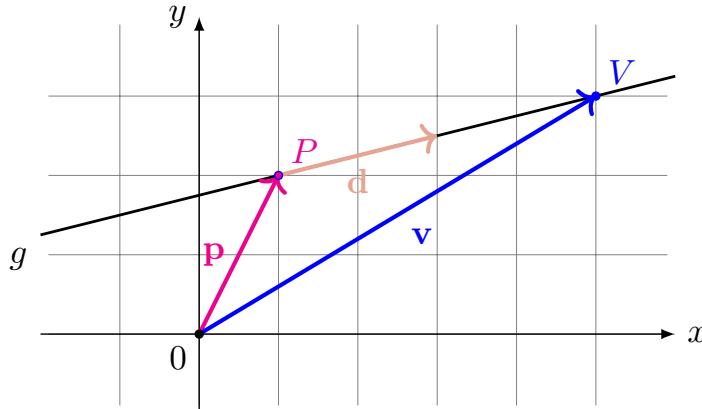
$$\|\mathbf{w}\| = \sqrt{w_1^2 + w_2^2} = \sqrt{1^2 + 3^2} = \sqrt{10}$$

$$\|\mathbf{u}\| = \sqrt{u_1^2 + u_2^2} = \sqrt{2^2 + 1^2} = \sqrt{5}$$

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Lines in \mathbb{R}^2

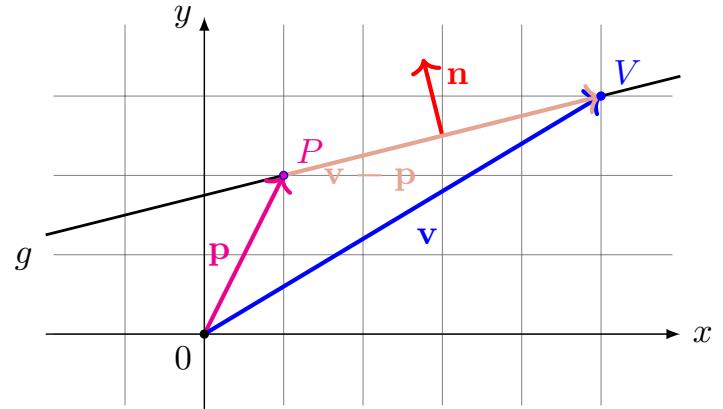
Description with point and direction



Given: position vector $\mathbf{p} \in \mathbb{R}^2$,
direction vector $\mathbf{d} \in \mathbb{R}^2 \setminus \{\mathbf{0}\}$

Line $g = \{\mathbf{v} \in \mathbb{R}^2 : \mathbf{v} = \mathbf{p} + \lambda\mathbf{d}, \lambda \in \mathbb{R}\}$

Description with point and normal vector



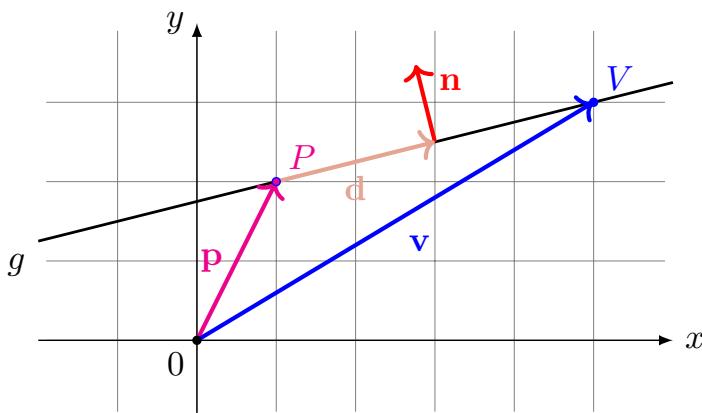
Given: position vector $\mathbf{p} \in \mathbb{R}^2$,
normal vector $\mathbf{n} \in \mathbb{R}^2 \setminus \{\mathbf{0}\}$

Line $g = \{\mathbf{v} \in \mathbb{R}^2 : \langle \mathbf{v} - \mathbf{p}, \mathbf{n} \rangle = 0\}$

Lines in \mathbb{R}^2

Example:

$$p = \begin{pmatrix} 1 \\ 2 \end{pmatrix}, \quad d = \begin{pmatrix} 2 \\ 0.5 \end{pmatrix}, \quad n = \begin{pmatrix} -0.25 \\ 1 \end{pmatrix}$$



Line $g = \{\mathbf{v} \in \mathbb{R}^2 : \mathbf{v} = \mathbf{p} + \lambda\mathbf{d}, \lambda \in \mathbb{R}\}$
 $= \{\mathbf{v} \in \mathbb{R}^2 : \langle \mathbf{v} - \mathbf{p}, \mathbf{n} \rangle = 0\}$

Question: Does $V = (5, 3)$ lie on the line g ?

Solution:

1. Point-direction form

$$\begin{pmatrix} 5 \\ 3 \end{pmatrix} \stackrel{?}{=} \begin{pmatrix} 1 \\ 2 \end{pmatrix} + \lambda \begin{pmatrix} 2 \\ 0.5 \end{pmatrix}$$

$\lambda = 2$ satisfies the equation, hence $\mathbf{v} \in g$.

2. Point-normal form

$$\left\langle \begin{pmatrix} 5 \\ 3 \end{pmatrix} - \begin{pmatrix} 1 \\ 2 \end{pmatrix}, \begin{pmatrix} -0.25 \\ 1 \end{pmatrix} \right\rangle \stackrel{?}{=} 0$$

$$\iff (5 - 1) \cdot (-0.25) + (3 - 2) \cdot 1 \stackrel{?}{=} 0$$

is satisfied, hence $\mathbf{v} \in g$.

Lines in \mathbb{R}^2

Line in \mathbb{R}^2 in normal form

Let $\mathbf{n} = \begin{pmatrix} \alpha \\ \beta \end{pmatrix} \neq \mathbf{0}$, $\mathbf{p} = \begin{pmatrix} p_1 \\ p_2 \end{pmatrix}$. A line is defined as the set

$$g = \{\mathbf{v} \in \mathbb{R}^2 : \langle \mathbf{n}, \mathbf{v} - \mathbf{p} \rangle = 0\} = \left\{ \begin{pmatrix} x \\ y \end{pmatrix} \in \mathbb{R}^2 : \alpha x + \beta y = \delta \right\}$$

with $\delta := \alpha p_1 + \beta p_2 = \left\langle \begin{pmatrix} \alpha \\ \beta \end{pmatrix}, \begin{pmatrix} p_1 \\ p_2 \end{pmatrix} \right\rangle = \langle \mathbf{n}, \mathbf{p} \rangle$. If $\mathbf{0} \in g$, then $\delta = 0$ (choose $\mathbf{p} = \mathbf{o}$).

Transition to 3D: Geometric interpretation of

$$\{\mathbf{v} \in \mathbb{R}^3 : \langle \mathbf{n}, \mathbf{v} - \mathbf{p} \rangle = 0\} = \left\{ \begin{pmatrix} x \\ y \\ z \end{pmatrix} \in \mathbb{R}^3 : \alpha x + \beta y + \gamma z = \delta \right\}$$

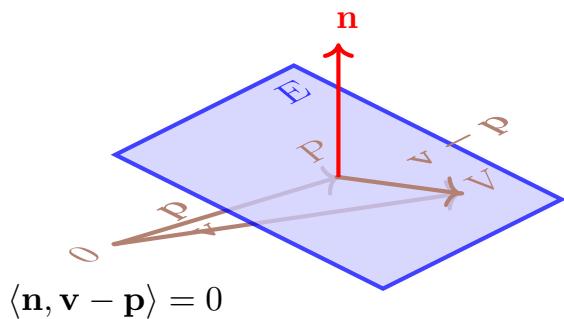
with $\delta := \alpha p_1 + \beta p_2 + \gamma p_3 = \left\langle \begin{pmatrix} \alpha \\ \beta \\ \gamma \end{pmatrix}, \begin{pmatrix} p_1 \\ p_2 \\ p_3 \end{pmatrix} \right\rangle = \langle \mathbf{n}, \mathbf{p} \rangle$?

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Planes in \mathbb{R}^3

Plane in \mathbb{R}^3 in normal form

A plane is defined as the set



$$\begin{aligned} E &= \{\mathbf{v} \in \mathbb{R}^3 : \langle \mathbf{n}, \mathbf{v} - \mathbf{p} \rangle = 0\} \\ &= \{\mathbf{v} \in \mathbb{R}^3 : \langle \mathbf{n}, \mathbf{v} \rangle = \langle \mathbf{n}, \mathbf{p} \rangle\} \\ &= \left\{ \begin{pmatrix} x \\ y \\ z \end{pmatrix} \in \mathbb{R}^3 : \alpha x + \beta y + \gamma z = \delta \right\}, \end{aligned}$$

where

- ▶ $\mathbf{n} = \begin{pmatrix} \alpha \\ \beta \\ \gamma \end{pmatrix} \neq \mathbf{0}$ is a normal vector of the plane E ,
- ▶ \mathbf{p} is the position vector of a (arbitrary) point of E and $\delta := \langle \mathbf{n}, \mathbf{p} \rangle$.

In the case $\mathbf{0} \in E$ one obtains $\delta = 0$ (choose $\mathbf{p} = \mathbf{o}$).

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The cross or vector product (only!) in \mathbb{R}^3

Definition 2.11 (Cross or vector product: vector \times vector = vector)

The cross or vector product of two vectors

$$\mathbf{u} = \begin{pmatrix} u_1 \\ u_2 \\ u_3 \end{pmatrix}, \mathbf{v} = \begin{pmatrix} v_1 \\ v_2 \\ v_3 \end{pmatrix} \in \mathbb{R}^3 \text{ is defined as } \mathbf{u} \times \mathbf{v} := \begin{pmatrix} u_2 v_3 - u_3 v_2 \\ u_3 v_1 - u_1 v_3 \\ u_1 v_2 - u_2 v_1 \end{pmatrix} \in \mathbb{R}^3.$$

Mnemonic

$$\begin{array}{c} u_1 \quad v_1 \\ \hline u_2 \quad v_2 \\ u_3 \quad v_3 \\ u_1 \quad v_1 \\ u_2 \quad v_2 \\ \hline u_3 \quad v_3 \end{array} \Rightarrow \begin{array}{l} \left(+u_2 v_3 - u_3 v_2 \right) \\ \left(+u_3 v_1 - u_1 v_3 \right) \\ \left(+u_1 v_2 - u_2 v_1 \right) \end{array}$$

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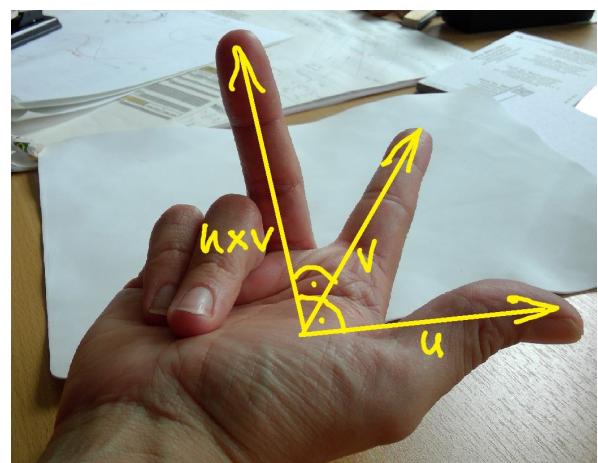
The cross or vector product (only!) in \mathbb{R}^3

The cross product $\mathbf{u} \times \mathbf{v}$ is the uniquely determined vector in \mathbb{R}^3 with the following three properties:

1.) $\mathbf{u} \times \mathbf{v} \perp \mathbf{u}, \mathbf{v}$

2.) $\|\mathbf{u} \times \mathbf{v}\| = \text{area} \left(\begin{array}{c} \text{shaded parallelogram} \\ \text{formed by } \mathbf{u} \text{ and } \mathbf{v} \end{array} \right)$

3.) Orientation: "right hand rule"



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