CX1104: Linear Algebra for Computing

$$\underbrace{\begin{bmatrix} a_{11} & a_{12} & a_{13} & \dots & a_{1n} \\ a_{21} & a_{22} & a_{23} & \dots & a_{2n} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ a_{m1} & a_{m2} & a_{m3} & \dots & a_{mn} \end{bmatrix}}_{A} \underbrace{\begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ \vdots \\ x_n \end{bmatrix}}_{m \times n} = \underbrace{\begin{bmatrix} b_1 \\ b_2 \\ \vdots \\ b_m \end{bmatrix}}_{m \times 1}$$

Chap. No : **6.1.2**

Lecture: Orthogonality

Topic: Dot Product

Concept: Norm of a Vector and Unit Vectors

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Norm of a Vector

- Indicates the **length** or the **magnitude** of the vector.

In this text we will denote the length of a vector \mathbf{v} by the symbol $\|\mathbf{v}\|$, which is read as the *norm* of \mathbf{v} , the *length* of \mathbf{v} , or the *magnitude* of \mathbf{v} (the term "norm" being a common mathematical synonym for length). As suggested in Figure 3.2.1a, it follows from the Theorem of Pythagoras that the norm of a vector (v_1, v_2) in R^2 is

$$\|\mathbf{v}\| = \sqrt{v_1^2 + v_2^2} \tag{1}$$

Similarly, for a vector (v_1, v_2, v_3) in \mathbb{R}^3 , it follows from Figure 3.2.1b and two applications of the Theorem of Pythagoras that

$$\|\mathbf{v}\|^2 = (OR)^2 + (RP)^2 = (OQ)^2 + (QR)^2 + (RP)^2 = v_1^2 + v_2^2 + v_3^2$$

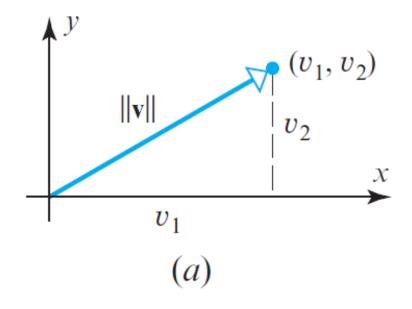
and hence that

$$\|\mathbf{v}\| = \sqrt{v_1^2 + v_2^2 + v_3^2} \tag{2}$$

Motivated by the pattern of Formulas (1) and (2), we make the following definition.

DEFINITION 1 If $\mathbf{v} = (v_1, v_2, \dots, v_n)$ is a vector in \mathbb{R}^n , then the **norm** of \mathbf{v} (also called the **length** of \mathbf{v} or the **magnitude** of \mathbf{v}) is denoted by $\|\mathbf{v}\|$, and is defined by the formula

$$\|\mathbf{v}\| = \sqrt{v_1^2 + v_2^2 + \dots + v_n^2} \tag{3}$$



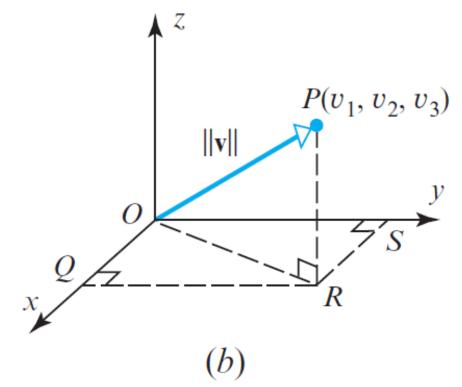


Figure 3.2.1

► EXAMPLE 1 Calculating Norms

It follows from Formula (2) that the norm of the vector $\mathbf{v} = (-3, 2, 1)$ in \mathbb{R}^3 is

$$\|\mathbf{v}\| = \sqrt{(-3)^2 + 2^2 + 1^2} = \sqrt{14}$$

and it follows from Formula (3) that the norm of the vector $\mathbf{v} = (2, -1, 3, -5)$ in \mathbb{R}^4 is

$$\|\mathbf{v}\| = \sqrt{2^2 + (-1)^2 + 3^2 + (-5)^2} = \sqrt{39}$$

Norm of a Vector

THEOREM 3.2.1 If v is a vector in \mathbb{R}^n , and if k is any scalar, then:

- (a) $\|\mathbf{v}\| \ge 0$
- (b) $\|\mathbf{v}\| = 0$ if and only if $\mathbf{v} = \mathbf{0}$
- $(c) \quad ||k\mathbf{v}|| = |k| ||\mathbf{v}||$

We will prove part (c) and leave (a) and (b) as exercises.

Proof (c) If
$$\mathbf{v} = (v_1, v_2, \dots, v_n)$$
, then $k\mathbf{v} = (kv_1, kv_2, \dots, kv_n)$, so
$$||k\mathbf{v}|| = \sqrt{(kv_1)^2 + (kv_2)^2 + \dots + (kv_n)^2}$$
$$= \sqrt{(k^2)(v_1^2 + v_2^2 + \dots + v_n^2)}$$
$$= |k|\sqrt{v_1^2 + v_2^2 + \dots + v_n^2}$$
$$= |k|||\mathbf{v}|| \blacktriangleleft$$

Unit Length Vector

A vector of norm 1 is called a *unit vector*. Such vectors are useful for specifying a direction when length is not relevant to the problem at hand. You can obtain a unit vector in a desired direction by choosing any *nonzero* vector \mathbf{v} in that direction and multiplying \mathbf{v} by the reciprocal of its length. For example, if \mathbf{v} is a vector of length 2 in R^2 or R^3 , then $\frac{1}{2}\mathbf{v}$ is a unit vector in the same direction as \mathbf{v} . More generally, if \mathbf{v} is any nonzero vector in R^n , then

$$\mathbf{u} = \frac{1}{\|\mathbf{v}\|} \mathbf{v} \tag{4}$$

defines a unit vector that is in the same direction as v. We can confirm that (4) is a unit vector by applying part (c) of Theorem 3.2.1 with $k = 1/\|\mathbf{v}\|$ to obtain

$$\|\mathbf{u}\| = \|k\mathbf{v}\| = |k|\|\mathbf{v}\| = k\|\mathbf{v}\| = \frac{1}{\|\mathbf{v}\|}\|\mathbf{v}\| = 1$$

The process of multiplying a nonzero vector by the reciprocal of its length to obtain a unit vector is called *normalizing* v.

EXAMPLE 2 Normalizing a Vector

Find the unit vector **u** that has the same direction as $\mathbf{v} = (2, 2, -1)$.

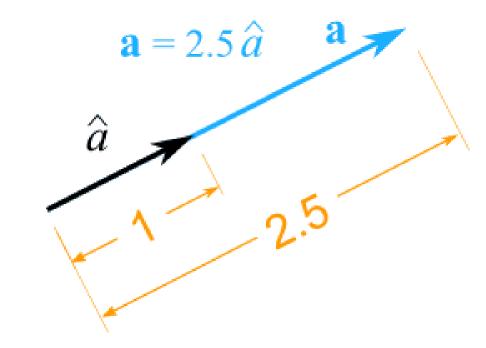
Solution The vector **v** has length

$$\|\mathbf{v}\| = \sqrt{2^2 + 2^2 + (-1)^2} = 3$$

Thus, from (4)

$$\mathbf{u} = \frac{1}{3}(2, 2, -1) = \left(\frac{2}{3}, \frac{2}{3}, -\frac{1}{3}\right)$$

As a check, you may want to confirm that $\|\mathbf{u}\| = 1$.



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Ref: https://www.mathsisfun.com/algebra/vector-unit.html

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Examples

A vector whose length is 1 is called a **unit vector**. If we *divide* a nonzero vector **v** by its length—that is, multiply by $1/\|\mathbf{v}\|$ —we obtain a unit vector **u** because the length of **u** is $(1/\|\mathbf{v}\|)\|\mathbf{v}\|$. The process of creating **u** from **v** is sometimes called **normalizing v**, and we say that **u** is *in the same direction* as **v**.

Several examples that follow use the space-saving notation for (column) vectors.

EXAMPLE 2 Let $\mathbf{v} = (1, -2, 2, 0)$. Find a unit vector \mathbf{u} in the same direction as \mathbf{v} .

SOLUTION First, compute the length of **v**:

$$\|\mathbf{v}\|^2 = \mathbf{v} \cdot \mathbf{v} = (1)^2 + (-2)^2 + (2)^2 + (0)^2 = 9$$

 $\|\mathbf{v}\| = \sqrt{9} = 3$

Then, multiply v by $1/\|\mathbf{v}\|$ to obtain

$$\mathbf{u} = \frac{1}{\|\mathbf{v}\|} \mathbf{v} = \frac{1}{3} \mathbf{v} = \frac{1}{3} \begin{bmatrix} 1 \\ -2 \\ 2 \\ 0 \end{bmatrix} = \begin{bmatrix} 1/3 \\ -2/3 \\ 2/3 \\ 0 \end{bmatrix}$$

To check that $\|\mathbf{u}\| = 1$, it suffices to show that $\|\mathbf{u}\|^2 = 1$.

$$\|\mathbf{u}\|^2 = \mathbf{u} \cdot \mathbf{u} = \left(\frac{1}{3}\right)^2 + \left(-\frac{2}{3}\right)^2 + \left(\frac{2}{3}\right)^2 + (0)^2$$
$$= \frac{1}{9} + \frac{4}{9} + \frac{4}{9} + 0 = 1$$

Note: $||v||^2 = v.v$

Derived in Slide 6 of Lecture 6.1.3 on Dot Product

Lay's Linear Algebra and Applications:

For **u** and **v** in \mathbb{R}^n , the **distance between u and v**, written as dist(**u**, **v**), is the length of the vector $\mathbf{u} - \mathbf{v}$. That is,

$$dist(\mathbf{u}, \mathbf{v}) = \|\mathbf{u} - \mathbf{v}\|$$

In \mathbb{R}^2 and \mathbb{R}^3 , this definition of distance coincides with the usual formulas for the Euclidean distance between two points, as the next two examples show.

EXAMPLE 4 Compute the distance between the vectors $\mathbf{u} = (7, 1)$ and $\mathbf{v} = (3, 2)$.

SOLUTION Calculate

$$\mathbf{u} - \mathbf{v} = \begin{bmatrix} 7 \\ 1 \end{bmatrix} - \begin{bmatrix} 3 \\ 2 \end{bmatrix} = \begin{bmatrix} 4 \\ -1 \end{bmatrix}$$
$$\|\mathbf{u} - \mathbf{v}\| = \sqrt{4^2 + (-1)^2} = \sqrt{17}$$

The vectors \mathbf{u} , \mathbf{v} , and $\mathbf{u} - \mathbf{v}$ are shown in Fig. 4. When the vector $\mathbf{u} - \mathbf{v}$ is added to \mathbf{v} , the result is \mathbf{u} . Notice that the parallelogram in Fig. 4 shows that the distance from \mathbf{u} to \mathbf{v} is the same as the distance from $\mathbf{u} - \mathbf{v}$ to $\mathbf{0}$.

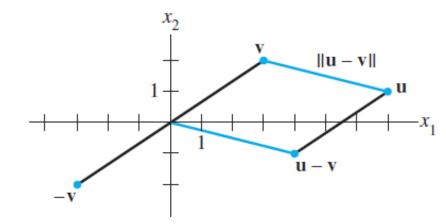


FIGURE 4 The distance between \mathbf{u} and \mathbf{v} is the length of $\mathbf{u} - \mathbf{v}$.

EXAMPLE 5 If
$$\mathbf{u} = (u_1, u_2, u_3)$$
 and $\mathbf{v} = (v_1, v_2, v_3)$, then $\operatorname{dist}(\mathbf{u}, \mathbf{v}) = \|\mathbf{u} - \mathbf{v}\| = \sqrt{(\mathbf{u} - \mathbf{v}) \cdot (\mathbf{u} - \mathbf{v})}$
$$= \sqrt{(u_1 - v_1)^2 + (u_2 - v_2)^2 + (u_3 - v_3)^2}$$