



Why

We want to measure the size of vectors in \mathbf{R}^n .¹

Definition

The *norm* (*Euclidean norm*) of $x \in \mathbf{R}^n$ is

$$\sqrt{x_1^2 + x_2^2 + \cdots + x_n^2}.$$

We denote the norm of x by $\|x\|$. In other words, $\|\cdot\| : \mathbf{R}^n \rightarrow \mathbf{R}$ is a function from vectors to real numbers.

We understand the norm of x by comparison with the distance function $d : \mathbf{R}^n \times \mathbf{R}^n \rightarrow \mathbf{R}$. On one hand, the norm of x is $d(x, 0)$. So $\|x\|$ measures the length of the vector x from the origin 0 . On the other hand, $d(x, y) = \|x - y\|$. So $\|x - y\|$ measures the distance between x and y .

Properties

The norm has several important properties

1. $\|\alpha x\| = |\alpha|\|x\|$, called (*absolute*) *homogeneity*
2. $\|x + y\| \leq \|x\| + \|y\|$, called the *triangle inequality*
3. $\|x\| \geq 0$, called *non-negativity*
4. $\|x\| = 0 \iff x = 0$, called *definiteness*

¹Future editions may expand. They will certainly include images of the plane.

