

Norms

1 Why

We want to measure the size of an element in a vector space.

2 Definition

A *norm* is a real-valued functional that is (a) non-negative, (b) definite, (c) absolutely homogeneous, (d) and satisfies a triangle inequality. The triangle inequality property requires that the norm applied to the sum of any two vectors is less than the sum of the norms.

A norm space is an ordered pair: a vector space whose field is the real or complex numbers and a norm on the space. We require the vector space to be over the field of real or complex numbers because of absolute homogeneity: the absolute value of a scalar must be defined.

2.1 Notation

Let (X, F) be a vector space where F is the field of real numbers or the field of complex numbers. Let R denote the set of real numbers. Let $f: X \to R$. The functional f is a norm if

- 1. $f(v) \ge 0$ for all $x \in V$
- 2. f(v) = 0 if and only if $x = 0 \in X$.
- 3. $f(\alpha x) = |\alpha| f(x)$ for all $\alpha \in F$, $x \in X$

4. $f(x+y) \le f(x) + f(y)$ for all $x, y \in X$.

In this case, for $x \in X$, we denote f(x) by |x|, read aloud "norm x". The notation follows the notation of absolute value as a norm. When we wish to distinguish the norm from the absolute value function, we may write ||x||. In some cases, we go further, and for a norm indexed by some parameter α or set A we write $||x||_{\alpha}$ or $||x||_{A}$.

