

VECTOR SPACES AND NORMS

A vector space (over \mathbb{R}) is a set V equipped with two operations, addition and multiplication by scalars, such that

- i) $u+v = v+u \quad \forall u, v \in V$ vi) $\alpha(\beta u) = (\alpha\beta)u \quad \forall u \in V, \alpha, \beta \in \mathbb{R}$
- ii) $(u+v)+w = u+(v+w) \quad \forall u, v, w \in V$ vii) $\alpha(u+v) = \alpha u + \alpha v \quad \forall u, v \in V, \alpha \in \mathbb{R}$
- iii) $1 \cdot u = u \quad \forall u \in V$ viii) $1u = u \quad \forall u \in V$
- iv) there is some $0 \in V$ such that
 $u+0=u \quad \forall u \in V$ iv) $(\alpha+\beta)u = \alpha u + \beta u \quad \forall u \in V, \alpha, \beta \in \mathbb{R}$
- v) for all $u \in V$ there is some
 $-u \in V$ such that $u+(-u)=0$

Examples:

\mathbb{R}

\mathbb{R}^n

$P_n = \{ \text{all polynomials of order at most } n \}$

$P = \{ \text{all polynomials} \}$

A norm on a vector space V is a function
 $\|\cdot\| : V \rightarrow [0, \infty)$ satisfying:

Positivity: $\|u\| \geq 0 \quad \forall u \in V$, and $\|u\| = 0$ only if $u = 0$

Homogeneity: $\|\alpha u\| = |\alpha| \|u\| \quad \forall u \in V, \alpha \in \mathbb{R}$

Triangle inequality: $\|u+v\| \leq \|u\| + \|v\| \quad \forall u, v \in V$

A vector space with a norm is a normed vector space

We think of $\|u\|$ = length of u

$\|u-v\|$ = distance between u and v

Example:

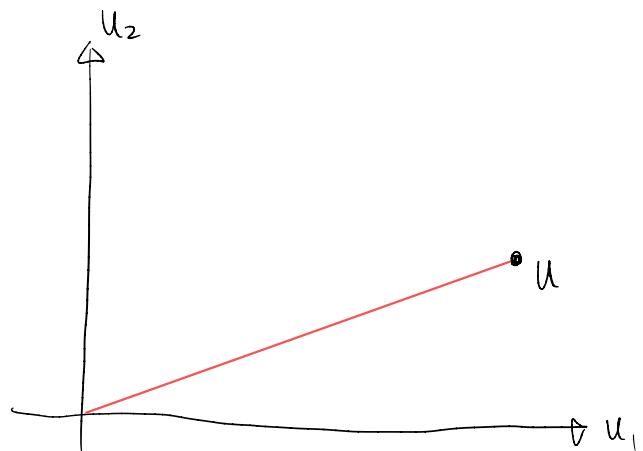
$V = \mathbb{R}$ and $\|u\| = |u|$ (the absolute value).

This is the canonical norm on \mathbb{R}

Example:

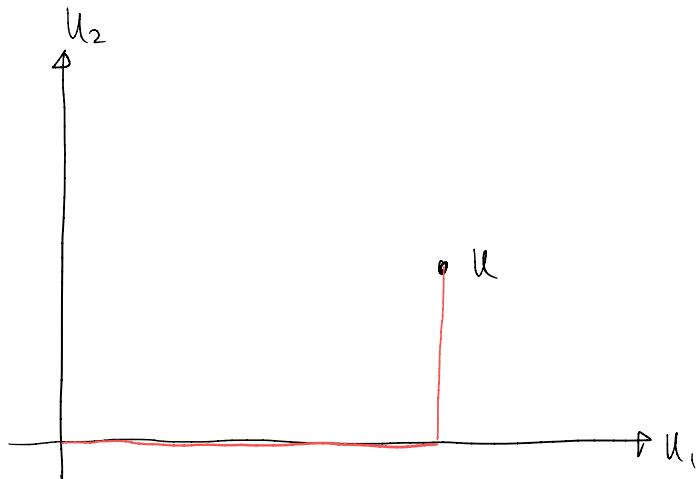
$$V = \mathbb{R}^n \quad \text{and} \quad \|u\| = \sqrt{u_1^2 + \dots + u_n^2} \quad (\text{where } u = (u_1, \dots, u_n))$$

This is the Euclidean or canonical norm on \mathbb{R}^n



Example:

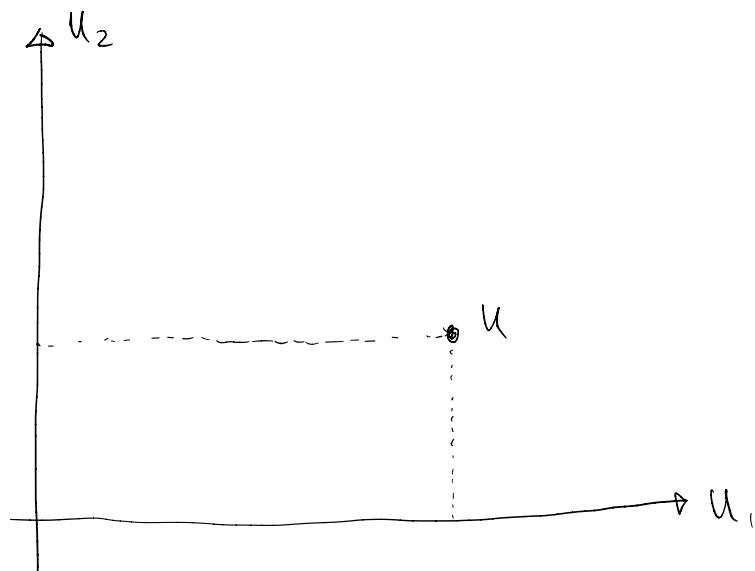
$V = \mathbb{R}^n$ and $\|u\| = |u_1| + \dots + |u_n|$. This is the l_1 norm
(or Taxicab norm, or Manhattan norm)



Example:

$V = \mathbb{R}^n$ and $\|u\| = \max \{|u_1|, \dots, |u_n|\}$.

This is the ℓ_∞ -norm.



QUESTIONS ?

COMMENTS ?