

Chapter 1: Intro to Vectors

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1 Vectors

Definition 1.1. A (column) **vector** is a list of real numbers arranged in a column. We write vectors with arrows over them, as in

$$\vec{x} = \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix},$$

where $x_1, x_2, \dots, x_n \in \mathbb{R}$ are real numbers called the **components** of \vec{x} . An **n-dimensional vector** is a vector with n components.

Definition 1.2. The set of all n -dimensional vectors is **n-dimensional Euclidean space**, denoted \mathbb{R}^n .

Definition 1.3. (Vector addition) For any $x_1, \dots, x_n, y_1, \dots, y_n \in \mathbb{R}$, define

$$\begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix} + \begin{bmatrix} y_1 \\ y_2 \\ \vdots \\ y_n \end{bmatrix} = \begin{bmatrix} x_1 + y_1 \\ x_2 + y_2 \\ \vdots \\ x_n + y_n \end{bmatrix}.$$

Definition 1.4. (Scalar multiplication) For any $x_1, \dots, x_n, c \in \mathbb{R}$, define

$$c \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix} = \begin{bmatrix} cx_1 \\ cx_2 \\ \vdots \\ cx_n \end{bmatrix}.$$

Definition 1.5. Let $\vec{0}$ denote the **zero vector**, whose components are all zero:

$$\vec{0} = \begin{bmatrix} 0 \\ 0 \\ \vdots \\ 0 \end{bmatrix},$$

where the number of components is in context. For example, if $\vec{0} \in \mathbb{R}^2$, then $\vec{0} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$.

Definition 1.6. Let $(\vec{v}_1, \vec{v}_2, \dots, \vec{v}_n)$ be a list of vectors in \mathbb{R}^m . A **linear combination** of $(\vec{v}_1, \vec{v}_2, \dots, \vec{v}_n)$ is a vector of the form

$$c_1\vec{v}_1 + c_2\vec{v}_2 + \dots + c_n\vec{v}_n$$

for some scalars $c_1, c_2, \dots, c_n \in \mathbb{R}$, which are called the **weights** or **coefficients**.

2 Lengths and Dot Products

Definition 2.1. Let $\vec{x}, \vec{y} \in \mathbb{R}^n$, where $\vec{x} = \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix}$, and $\vec{y} = \begin{bmatrix} y_1 \\ y_2 \\ \vdots \\ y_n \end{bmatrix}$. The **dot product** $\vec{x} \cdot \vec{y}$ of \vec{x} and \vec{y} is given by

$$\vec{x} \cdot \vec{y} = x_1y_1 + x_2y_2 + \dots + x_ny_n.$$

Proposition 2.2. For all $\vec{x}, \vec{y}, \vec{z} \in \mathbb{R}^n$ and scalars c ,

1. $\vec{x} \cdot \vec{y} = \vec{y} \cdot \vec{x}$ (commutative).
2. $(\vec{x} + \vec{y}) \cdot \vec{z} = \vec{x} \cdot \vec{z} + \vec{y} \cdot \vec{z}$ (distributive over addition).
3. $(c\vec{x}) \cdot \vec{y} = c(\vec{x} \cdot \vec{y})$.
4. $\vec{x} \cdot \vec{x} \geq 0$.
5. $\vec{x} \cdot \vec{x} = 0$ if and only if $\vec{x} = \vec{0}$.

Definition 2.3. The **length** or **norm** of a vector $\vec{x} \in \mathbb{R}^n$ is given by

$$\|\vec{x}\| = \sqrt{\vec{x} \cdot \vec{x}} = \sqrt{x_1^2 + x_2^2 + \cdots + x_n^2}$$

or equivalently, $\|\vec{x}\|^2 = \vec{x} \cdot \vec{x}$.

Proposition 2.4. For all $\vec{x}, \vec{y} \in \mathbb{R}^n$ and scalars c ,

1. $\|\vec{x}\| \geq 0$.
2. $\|\vec{x}\| = 0$ if and only if $\vec{x} = \vec{0}$.
3. $\|c\vec{x}\| = |c| \cdot \|\vec{x}\|$.
4. $\|\vec{x} + \vec{y}\|^2 + \|\vec{x} - \vec{y}\|^2 = 2(\|\vec{x}\|^2 + \|\vec{y}\|^2)$ (parallelogram law).
5. $\vec{x} \cdot \vec{y} = \frac{1}{4}(\|\vec{x} + \vec{y}\|^2 - \|\vec{x} - \vec{y}\|^2)$.

Definition 2.5. The **distance** between two points $x, y \in \mathbb{R}^n$ is

$$\text{dist}(x, y) = \|y - x\|.$$

This is just the length of the vector from x to y .

Definition 2.6. A vector $\vec{x} \in \mathbb{R}^n$ is a **unit vector** if $\|\vec{x}\| = 1$.

Definition 2.7. Let $\vec{x} \in \mathbb{R}^n$ be a nonzero vector. The **unit vector in the direction of \vec{x}** is the vector $\frac{\vec{x}}{\|\vec{x}\|}$.

Definition 2.8. Two vectors $\vec{x}, \vec{y} \in \mathbb{R}^n$ are **orthogonal** or **perpendicular** if $\vec{x} \cdot \vec{y} = 0$.

Proposition 2.9. (Cosine Formula) The **angle** θ between two nonzero vectors $\vec{x}, \vec{y} \in \mathbb{R}^n$ is given by:

$$\frac{\vec{x} \cdot \vec{y}}{\|\vec{x}\| \|\vec{y}\|} = \cos \theta.$$

Theorem 2.10. (Cauchy-Schwarz Inequality) For all $\vec{x}, \vec{y} \in \mathbb{R}^n$,

$$|\vec{x} \cdot \vec{y}| \leq \|\vec{x}\| \|\vec{y}\|.$$

Proposition 2.11. (Triangle Inequality) For all $\vec{x}, \vec{y} \in \mathbb{R}^n$,

$$\|\vec{x} + \vec{y}\| \leq \|\vec{x}\| + \|\vec{y}\|.$$

3 Spans, Linear Dependence, and Linear Independence

Definition 3.1. Let $\vec{v}_1, \vec{v}_2, \dots, \vec{v}_m$ be a set of vectors in \mathbb{R}^n . The **span** of $\vec{v}_1, \vec{v}_2, \dots, \vec{v}_m$ is the set of all linear combinations of $\vec{v}_1, \vec{v}_2, \dots, \vec{v}_m$, and is denoted $\text{span}\{\vec{v}_1, \vec{v}_2, \dots, \vec{v}_m\}$.

In symbols: $\text{span}\{\vec{v}_1, \vec{v}_2, \dots, \vec{v}_m\} = \{c_1\vec{v}_1 + c_2\vec{v}_2 + \cdots + c_m\vec{v}_m : c_1, c_2, \dots, c_m \in \mathbb{R}\}$.

Definition 3.2. Suppose $\vec{v}_1, \vec{v}_2, \dots, \vec{v}_m \in \mathbb{R}^n$ and consider the equation

$$c_1\vec{v}_1 + c_2\vec{v}_2 + \cdots + c_m\vec{v}_m = \vec{0}.$$

This equation always has the solution $c_1 = c_2 = \cdots = c_m = 0$, called the **trivial solution**.

1. If $c_1\vec{v}_1 + c_2\vec{v}_2 + \cdots + c_m\vec{v}_m = \vec{0}$ has only the trivial solution, then $\{\vec{v}_1, \vec{v}_2, \dots, \vec{v}_m\}$ is **linearly independent**.
2. If $c_1\vec{v}_1 + c_2\vec{v}_2 + \cdots + c_m\vec{v}_m = \vec{0}$ has nontrivial solutions, then $\{\vec{v}_1, \vec{v}_2, \dots, \vec{v}_m\}$ is **linearly dependent**.

Proposition 3.3. A set $\{\vec{v}_1, \vec{v}_2, \dots, \vec{v}_m\}$ of vectors in \mathbb{R}^n is **linearly dependent** if and only if one of the vectors is in the span of the others.

4 Matrices

Definition 4.1. A **matrix** is a rectangular array of numbers. We say a matrix is $m \times n$, i.e. "m by n" if it has m rows and n columns. If A is $m \times n$ with entries a_{ij} , then we write

$$A = \begin{bmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{m1} & a_{m2} & \cdots & a_{mn} \end{bmatrix}.$$

A matrix is called **square** if it is $n \times n$.

Definition 4.2. The entries $a_{11}, a_{22}, a_{33}, \dots$ are the **diagonal entries**, which form the **main diagonal** of the matrix. A **diagonal matrix** is a square matrix whose non-diagonal entries are all zeros.

Definition 4.3. The $n \times n$ **identity matrix** I_n is the diagonal matrix with all diagonal entries equal to 1. I_n is special because $I_n \vec{v} = \vec{v}$ for all $\vec{v} \in \mathbb{R}^n$.

Definition 4.4. The $m \times n$ **zero matrix** is the $m \times n$ matrix 0 with all zero entries.

Definition 4.5. The **transpose** of an $m \times n$ matrix A is the $n \times m$ matrix A^T whose rows are the columns of A . In other words, the ij -th entry of A^T is a_{ji} .

Proposition 4.6. A linear combination of n vectors $\vec{v}_1, \vec{v}_2, \dots, \vec{v}_n \in \mathbb{R}^m$ can be expressed as an $m \times n$ matrix $A = [\vec{v}_1 \ \vec{v}_2 \ \cdots \ \vec{v}_n]$ multiplying a vector $\vec{x} \in \mathbb{R}^n$:

$$[\vec{v}_1 \ \vec{v}_2 \ \cdots \ \vec{v}_n] \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix} = x_1 \vec{v}_1 + x_2 \vec{v}_2 + \cdots + x_n \vec{v}_n.$$