#### **Background on Vectors**

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## Background: Vector and Matrix

Vector Space

A vector space is a mathematical structure formed by a collection of vectors: objects that may be added together and multiplied ("scaled") by numbers, called scalars in this context.

Vector an n-dimensional vector is represented by a column:

$$\begin{bmatrix} v_1 \\ \cdots \\ v_n \end{bmatrix}$$

or for short as  $\vec{v} = (v_1, \dots, v_n)$ .

Sum and difference

$$\vec{\mathbf{v}}+\vec{\mathbf{w}}=(\mathbf{v}_1+\mathbf{w}_1,\ldots,\mathbf{v}_n+\mathbf{w}_n)$$

$$ec{v} - ec{w} = ec{v} + (-ec{w}) = (v_1 - w_1, \dots, v_n - w_n)$$

Dot product or inner product

The inner product of two vectors is:

$$\vec{\mathbf{v}}\cdot\vec{\mathbf{w}}=(\mathbf{v}_1\,\mathbf{w}_1+\ldots+\mathbf{v}_n\,\mathbf{w}_n)=\sum_{i=1}^n\,\mathbf{v}_i\,\mathbf{w}_i$$

 $\vec{v} \cdot \vec{w} == (3 \times 1) + (3 \times 1) + (3 \times 1) + (3 \times 1) = 12$ 

Length 
$$||\vec{v}|| = \sqrt{\vec{v} \cdot \vec{v}} = \sqrt{\sum_{i=1}^{n} v_i^2}$$

For instance, given the vector:

$$\vec{d} = (4, 4, 4, 4)$$

its length is computed as:

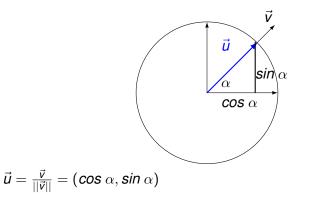
$$|\vec{d}| = \sqrt{\sum_{i=1}^{n} d_i^2} = \sqrt{16 + 16 + 16 + 16} = \sqrt{64} = 8$$

Unit vector

Unit vector is a vector whose length equals one.

$$\vec{u} = rac{\vec{v}}{||\vec{v}||}$$

is a unit vector in the same direction as  $\vec{v}$ . (normalized vector)

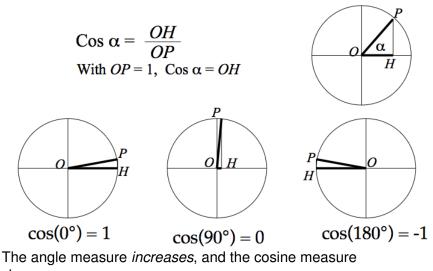


How close to each other are two vectors?

We want to know how close to each others are two vectors. The angle  $\delta$  they form gives us the answer. The smaller the angle  $\delta$ , the closer are the two vectors. How do we compute this angle?

- 1. we compute the unit vectors (=have the same length, 1)
- 2. we compute the inner product of their unit vectors. In this way, we obtain the cosine of  $\delta$ .
- 3. The bigger is  $\cos \delta$ , the smaller the angle  $\delta$ , the closer the two vectors are.

Cosine and angle

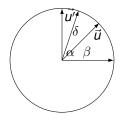


decreases.

Cosine formula

Given  $\delta$  the angle formed by the two unit vectors  $\vec{u}$  and  $\vec{u'}$ , s.t.  $\vec{u} = (\cos \beta, \sin \beta)$  and  $\vec{u'} = (\cos \alpha, \sin \alpha)$ 

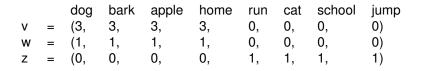
 $\vec{u} \cdot \vec{u'} = (\cos \beta)(\cos \alpha) + (\sin \beta)(\sin \alpha) = \cos(\beta - \alpha) = \cos \delta$ 



Given two arbitrary vectors x and y:

$$\cos(\vec{x}, \vec{y}) = \cos \delta = \frac{\vec{x}}{||\vec{x}||} \cdot \frac{\vec{y}}{||\vec{y}||} = \frac{\sum_{i=1}^{n} x_i \times y_i}{\sqrt{\sum_{i=1}^{n} x_i^2} \times \sqrt{\sum_{i=1}^{n} y_i^2}}$$

$$cos(\vec{x}, \vec{y}) = \frac{\sum_{i=1}^{n} x_i \times y_i}{\sqrt{\sum_{i=1}^{n} x_i^2} \times \sqrt{\sum_{i=1}^{n} y_i^2}}$$



$$cos(\vec{v}, \vec{w}) = \frac{\vec{w} \cdot \vec{w}}{||\vec{v}|| \times ||\vec{w}||} = \frac{(3 \times 1) + (3 \times 1) + (3 \times 1) + (3 \times 1)}{6 \times 2} = \frac{12}{12} = 1$$

$$cos(\vec{v}, \vec{z}) = \frac{\vec{v} \cdot \vec{z}}{||\vec{v}|| \times ||\vec{z}||} = \frac{0}{6 \times 2} = \frac{0}{12} = 0$$

v and w are more similar/are closer.

Matrix and vector

A matrix is represented by [nr-rows x nr-columns]. Eg. for a 2 x 3 matrix, the notation is:

$$A = \left[ egin{array}{ccc} a_{11} & a_{12} & a_{13} \ a_{21} & a_{22} & a_{23} \end{array} 
ight]$$

 $a_{ij}$  i stands for the row nr, and j stands for the column nr.

Function application=Matrix multiplication

The multiplication of two matrices is obtained by

Rows of the 1st matrix x columns of the 2nd.

A matrix with m-columns can be multiplied only by a matrix of m-rows:

 $[n \times m] \times [m \times k] = [n \times k].$ 

$$A \vec{x} = \begin{bmatrix} 1 & 0 \\ -1 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} (1,0) \cdot (x_1, x_2) \\ (-1,1) \cdot (x_1, x_2) \end{bmatrix} = \begin{bmatrix} 1(x_1) + 0(x_2) \\ -1(x_1) + 1(x_2) \end{bmatrix}$$
$$= \begin{bmatrix} x_1 \\ x_2 - x_1 \end{bmatrix} = \vec{b}$$

A is a "difference matrix": the output vector  $\vec{b}$  contains differences of the input vector  $\vec{x}$  on which "the matrix has acted."