

# 1 Distance

Reading

[SB], Ch. 29.4, p. 811-816

A *metric space* is a set  $S$  with a given *distance* (or *metric*) function  $d(x, y)$  which satisfies the conditions

- (a) Positive definiteness  $d(x, y) \geq 0$ ,  $d(x, y) = 0 \Leftrightarrow x = y$ ;
- (b) Symmetry  $d(x, y) = d(y, x)$ ;
- (c) Triangle inequality  $d(x, y) + d(y, z) \geq d(x, z)$ .

For a given metric function  $d(x, y)$ :

A *closed ball* of radius  $r$  and center  $x \in S$  is defined as

$$\bar{B}_r(x) = \{y \in R, d(x, y) \leq r\}.$$

An *open ball* of radius  $r$  and center  $x \in S$  is defined as

$$\bar{B}_r(x) = \{y \in R, d(x, y) < r\}.$$

A *sphere* of radius  $r$  and center  $x \in S$  is defined as

$$S_r(x) = \{y \in R, d(x, y) = r\}.$$

**Example.** Metrics on  $R^n$ :

1. *Euclidian metric*  $d_E(x, y) = \sqrt{(x_1 - y_1)^2 + \dots + (x_n - y_n)^2}$ .
2. *Manhattan metric* (or *Taxi Cab metric*)  $d_M(x, y) = |x_1 - y_1| + \dots + |x_n - y_n|$ .
3. *Maximum metric*  $d_{max}(x, y) = \max(|x_1 - y_1|, \dots, |x_n - y_n|)$ .

Some exotic metrics:

4. *Discrete metric*  $d_{disc}(x, y) = 0$  if  $x = y$  and  $d_{disc}(x, y) = 1$  if  $x \neq y$
5. *British Rail metric*  $d_{BR}(x, y) = \|x\| + \|y\|$  if  $x \neq y$  and  $d_{BR}(x, x) = 0$ .
6. *Hamming distance.* Let  $S$  be the set of all 8 vertices of a cube, in coordinates

$$S = \{(0, 0, 0), (0, 0, 1), (0, 1, 0), (1, 0, 0), (0, 1, 1), (1, 0, 1), (1, 1, 0), (1, 1, 1)\}.$$

*Hamming distance* between two vertices is defined as the number of positions for which the corresponding symbols are different.

## 2 Norm

Let  $V$  be a vector space, say  $R^n$ . A *norm* is defined as a real valued function  $\| \cdot \| : V \rightarrow R, v \rightarrow \|v\|$ , which satisfies the following conditions:

- (i) positive definiteness  $\|v\| \geq 0, \|v\| = 0 \Leftrightarrow v = 0$ ;
- (ii) positive homogeneity or positive scalability  $\|r \cdot v\| = |r| \cdot \|v\|$ ;
- (iii) triangle inequality or subadditivity  $\|v + w\| \leq \|v\| + \|w\|$ .

Note that from (ii) follows that  $\|O\| = 0$  (here  $O = (0, \dots, 0)$ ), indeed,  $\|O\| = \|0 \cdot x\| = |0| \cdot \|x\| = 0$ .

There is the following general *weighted* Euclidian norm on  $R^n$  which depends on parameters  $a_1, \dots, a_n$ :

$$\|x\|_{a_1, \dots, a_n} = \sqrt{a_1 \cdot x_1^2 + \dots + a_n \cdot x_n^2}.$$

If each  $a_i = 1$ , then this norm coincides with ordinary *Euclidian norm*

$$\|x\| = \sqrt{x_1^2 + \dots + x_n^2}.$$

There is a series of norms which depend on parameter  $k$ :

$$\|x\|_k = \sqrt[k]{|x_1|^k + \dots + |x_n|^k}.$$

The norm  $\|x\|_2$  coincides with Euclidian norm.

### 2.0.1 From Norm to Metric

**Theorem 1** Any norm  $\|x\|$  induces a metric by  $d(x, y) = \|x - y\|$ .

**Proof.** The condition (i) implies the condition (a):

$d(x, y) = \|x - y\| \geq 0$ ; besides, if  $x = y$  then  $x - y = O$ , thus  $d(x, y) = \|x - y\| = \|O\| = 0$ ; conversely, suppose  $d(x, y) = 0$ , thus  $\|x - y\| = 0$ , then, according to (i) we obtain  $x - y = O$ , so  $x = y$ .

The condition (ii) implies (b):

$$d(y, x) = \|y - x\| = \|(-1) \cdot (x - y)\| = |(-1)| \cdot \|x - y\| = \|x - y\| = d(x, y).$$

The condition (iii) implies (c):

$$d(x, y) + d(y, z) = \|x - y\| + \|y - z\| \geq \|x - y + y - z\| = \|x - z\| = d(x, z).$$

## 2.0.2 From Metric to Norm

Conversely, *some* metrics on  $R^n$ , which fit with the vector space structure determine a norm.

**Theorem 2** *Suppose a metric  $d(u, v)$  is given on a vector space  $V$ , and assume that the following two additional conditions are satisfied*

(d) *translation invariance*  $d(u, v) = d(u + w, v + w)$ ,

and

(e) *homogeneity*  $d(ku, kv) = |k| \cdot d(u, v)$ .

Then  $\|v\| := d(v, O)$  is a norm.

**Proof.** The condition (a) implies the condition (i):  $\|v\| = d(v, O) \geq 0$ ; besides, suppose  $\|v\| = 0$ , then  $d(v, O) = 0$ , thus, according to (i) we obtain  $v = O$ .

The condition (e) implies the condition (ii):

$$\|k \cdot v\| = d(k \cdot v, O) = d(k \cdot v, k \cdot O) = |k| \cdot d(v, O) = |k| \cdot \|v\|.$$

The condition (d) implies the condition (iii):

$$\begin{aligned} \|v\| + \|w\| &= d(v, O) + d(w, O) = d(v + w, O + w) + d(w, O) = \\ &= d(v + w, w) + d(w, O) \geq d(v + w, O) = \|v + w\|. \end{aligned}$$

### Examples.

The above metrics 1,2,3 satisfy the properties (d) and (e) (**prove this!**), thus they determine the following norms on  $R^n$ : for a vector  $x = (x_1, \dots, x_n)$

1'. Euclidian norm  $\|x\|_E = \sqrt{(x_1)^2 + \dots + (x_n)^2}$ .

2'. Manhattan norm  $\|x\|_M = |x_1| + \dots + |x_n|$ .

3'. Maximum norm  $\|x\|_{max} = \max(|x_1|, \dots, |x_n|)$ .

Note that  $\|x\|_E = \|x\|_2$ ,  $\|x\|_M = \|x\|_1$  and in some sense  $\|x\|_{max} = \|x\|_\infty$ .

4'. The discrete metric  $d_{disc}$  does not induce a norm.

Indeed, take  $v \neq O$ , then  $\|2 \cdot v\| = d(2 \cdot v, O) = 1 \neq 2 = 2 \cdot d(v, O) = 2 \cdot \|v\|$ .

## 2.1 Metric and Norm Induce Topology\*

Any metric produces the notion of open ball. In its turn a notion of open ball produces the notion of open set, i.e.induces a *topology*.

Since any norm determines a metric, so it induces a topology too.

### 2.1.1 Equivalence of Norms\*

Two norms  $\|x\|$  and  $\|x\|'$  are called equivalent if there exist two positive scalars  $a$  and  $b$  such that

$$a \cdot \|x\| \leq \|x\|' \leq b \cdot \|x\|.$$

This is an equivalence relation on the set of all possible norms on  $R^n$ .

If two norms are equivalent, then they induce the same notions of open sets (same topology). In particular, if a sequence  $\{a_n\}$  converges to the limit  $a$  with respect to the norm  $\| - \|$  then this sequence converges to the same limit with respect to the equivalent norm  $\| - \|'$ .

The three metrics  $\|v\|_{max}$ ,  $\|v\|_E$ ,  $\|v\|_M$  are equivalent. This is a result of following geometrical inequalities

$$\begin{aligned} \|v\|_{max} &\leq \|v\|_E \leq \|v\|_M; \\ \|v\|_E &\leq \sqrt{2}\|v\|_{max}; \\ \|v\|_M &\leq 2\|v\|_{max}; \\ \|v\|_M &\leq 2\|v\|_E. \end{aligned}$$

So all these three metrics induce the same topology.

### 3 Ordering

Reading

[Debreu], Ch.1.4, p.7-9

The set of real numbers  $R$  is *ordered*:  $x > y$  if the difference  $x - y$  is positive.

But what about the ordering on the plane  $R^2$ ? Well, we can say that the vector  $(5, 7) \in R^n$  is "bigger" than the vector  $(1, 2)$ , but how can we compare the vectors  $(1, 2)$  and  $(2, 1)$ ?

Unfortunately (or fortunately) we do not have a *canonical* ordering on  $R^n$  for  $n > 1$ . It is possible to consider various notions of ordering suitable for each particular problem.

#### 3.1 Preorderings and Orderings

A *partial preordering* on a set  $X$  is a relation  $x \geq y$  which satisfies the following conditions

- (i) *reflexivity*:  $\forall x \in X, x \geq x$ ;
- (ii) *transitivity*:  $\forall x, y, z \in X, x \geq y, y \geq z \Rightarrow x \geq z$ .

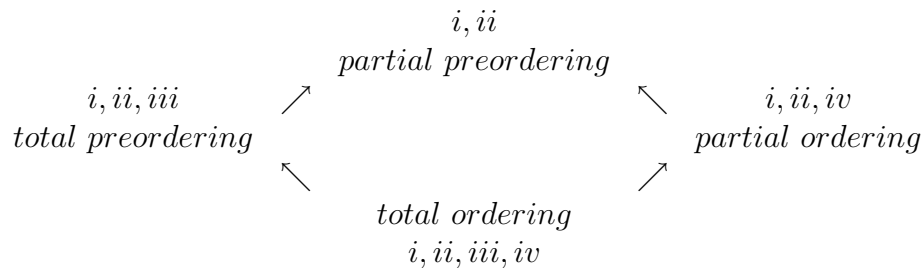
A preordering is called *total* if additionally it satisfies

- (iii) *totality*:  $\forall x, y \in X$  either  $x \geq y$  or  $y \geq x$ .

A (total) preordering is called (total) *ordering* if it satisfies additionally the condition

- (iv) *antisymmetry*:  $x \geq y, y \geq x \Rightarrow x = y$ .

The above defined four notions: partial (total) (pre)ordering can be observed by the following diagram



where an arrow indicates implication.

Partially ordered sets are called *posets*.

### 3.1.1 Preorderings on $R^2$

#### 1. Norm preordering:

$$v = (x, y) \geq v' = (x', y') \quad \text{if} \quad \|v\| = \sqrt{x^2 + y^2} \geq \|v'\| = \sqrt{x'^2 + y'^2}.$$

This is a total preordering. Why "pre"?

**2. Product ordering:**  $(a, b) \leq (c, d)$  if  $a \leq c$  and  $b \leq d$ . This is a partial ordering. Why "partial"?

**3. Lexicographical ordering:**  $(a, b) \leq (c, d)$  if and only if  $a < c$ , but if  $a = c$  then  $b \leq d$ . This is a total ordering. Why "total"?

### 3.1.2 Other Examples

1. The set of natural numbers  $N$  of course is ordered by the usual ordering " $m \geq n$  if  $m - n$  is nonnegative".

2. There exists on  $N$  also the following *partial ordering* " $m \geq n$  if  $m$  is divisible by  $n$ " (" $n$  divides  $m$ ", notation  $n|b$ ). For example  $6 \geq 2$ ,  $6 \geq 3$ , but 6 and 4 are not comparable (thus "partial").

3. Let  $S$  be a set, the set of all its subsets is denoted by  $2^S$ . Let us introduce on  $2^S$  the following relation: for arbitrary subsets  $A \subseteq S$ ,  $B \subseteq S$  we say  $B \leq A$  if  $B \subseteq A$ . This is a partial ordering. Why "partial"?

4. Consider on  $R^3$  the following relation:

$$(x, y, z) \geq (a, b, c)$$

if  $x \geq a$  and  $y \geq b$ . This is partial preordering. Why "partial" and why "pre"?

### 3.1.3 Indifference Relation

Each preordering  $\geq$  defines *indifference relation*:

$$x \sim y \quad \text{if} \quad x \geq y \quad \text{and} \quad y \geq x.$$

**Theorem 3** The relation  $x \sim y$  is an equivalence relation.

**Proof.** We show that the relation  $x \sim y$  satisfies the axioms of equivalence:

- (1) Reflexivity  $x \sim x$ ;
- (2) Symmetricity  $x \sim y \Rightarrow y \sim x$ ;

(3) Transitivity  $x \sim y, y \sim z \Rightarrow x \sim z$ .

Indeed,

(1) Since of (i)  $x \geq x$ , thus  $x \sim x$ .

(2) Suppose  $x \sim y$ , then  $x \geq y$  and  $y \geq x$ , thus  $y \sim x$ .

(3) Suppose  $x \sim y$ , this implies  $x \geq y$  and  $y \geq x$ , and suppose  $y \sim z$ , this implies  $y \geq z$  and  $z \geq y$ . Then since of (ii) we have

$$x \geq y, y \geq z \Rightarrow x \geq z$$

and

$$z \geq y, y \geq x \Rightarrow z \geq x,$$

thus  $x \sim z$ .

The *indifference set* (or orbit) of an element  $x \in X$  is defined as

$$I(x) = \{y \in X, x \sim y\}.$$

Since indifference relation is an equivalence, the indifference sets form a *partition* of  $X$ .

### Examples.

1. If the starting relation  $\geq$  is an *ordering* then  $x \sim y$  if and only if  $x = y$ . So the indifference sets are one point sets:  $I(x) = \{x\}$ .

2. For the norm preordering indifference sets are spheres centered at the origin:  $I(x) = S_{|x|}(O)$ .

#### 3.1.4 Strict Preordering

Each preordering  $\geq$  induces the *strict preordering*  $>$  defined by:  $x > y$  if  $x \geq y$  but not  $y \geq x$ . Equivalently  $x > y$  if  $x \geq y$  and not  $x \sim y$ .

If a starting preordering  $\geq$  is an ordering, then  $x > y$  is defined as  $x \geq y$  and  $x \neq y$ .

## 3.2 Maximal and Greatest

Let  $S$  be a partially preordered set.

An element  $x \in S$  is called *maximal* if there exists no  $y \in S$  such that  $y > x$ .

An element  $x \in S$  is called *minimal* if there exists no  $y \in S$  such that  $y < x$ .

An element  $x \in S$  is called *greatest* if  $x \geq y$  for all  $y \in S$ .

An element  $x \in S$  is called *least* if  $x \leq y$  for all  $y \in S$ .

**Theorem 4** *If  $S$  is an ordered set, then a greatest (least) element is unique.*

**Proof.** Suppose  $x$  and  $x'$  are greatest elements. Then  $x \geq x'$  since  $x$  is greatest, and  $x' \geq x$  since  $x'$  is greatest. Thus, since  $S$  is an ordered set, we get  $x = x'$ .

**Theorem 5** *A greatest element is maximal.*

**Proof.** Suppose  $x \in S$  is greatest, that is  $x \geq y$  for all  $y \in S$ , but not maximal, that is  $\exists y$  s.t.  $y > x$ . By definition of  $>$  this means that  $y \geq x$  but not  $x \geq y$ . The last contradicts to  $x \geq y$ .

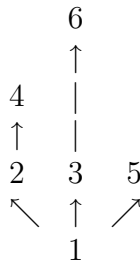
**Theorem 6** *If a preordering is total, then a maximal element is greatest.*

**Proof.** Suppose  $x \in S$  is maximal, that is there exists no  $y \in S$  such that  $y > x$ . Let us show that  $x$  is greatest, that is  $x \geq z$  for each  $z$ . Indeed, since of totality either  $x \geq z$  or  $z \geq x$ . Suppose that  $x$  is not greatest, that is  $x \geq z$  is not correct. Then  $z \geq x$ , but this, together with negation of  $x \geq z$ , implies  $z > x$ , which contradicts to maximality of  $x$ .

So when the preordering is *total*, there is no difference between maximal and greatest. Similarly for minimal and least.

### Examples.

1. The set  $\{1, 2, 3, 4, 5, 6\}$  ordered by the partial ordering "divisible by" has three maximal elements 4, 5, 6, no greatest element, one minimal element 1 and one least element 1:



2. Let  $S$  be the set of all 8 vertices of a cube, in coordinates

$$S = \{(0, 0, 0), (0, 0, 1), (0, 1, 0), (1, 0, 0), (0, 1, 1), (1, 0, 1), (1, 1, 0), (1, 1, 1)\}.$$



Hamming ordering on  $S$  is defined as follows:  $v \geq w$  if  $v$  contains more 1-s than  $w$ .

The least (minimal) element here is  $(0, 0, 0)$  and greatest (maximal) element is  $(1, 1, 1)$ .

3. In the partially ordered set  $2^S$  the least (minimal) element his the empty set and greatest (maximal) element is  $S$ .

### 3.3 Utility Function

A real valued function  $U : X \rightarrow R$  is said to *represent* a preordering  $\geq$  if

$$\forall x, y \in X, x \geq y \Leftrightarrow U(x) \geq U(y).$$

In economics a preordering  $\geq$  is called *preference preordering* and a representing function  $U$  is called *utility function*.

The norm preordering:

$$v = (x, y) \geq v' = (x', y') \quad \text{if} \quad \|v\| = \sqrt{x^2 + y^2} \geq \|v'\| = \sqrt{x'^2 + y'^2}.$$

is represented by the utility function

$$U(x, y) = \sqrt{x^2 + y^2},$$

or by the function  $2U(x, y) = 2\sqrt{x^2 + y^2}$ , or by  $U^2(x, y) = x^2 + y^2$ , etc. These functions differ but all of them have the same indifference sets.

#### 3.3.1 Equivalent Utility Functions

A given preordering can be represented by various functions. Two utility functions are called *equivalent* if they have same indifferent sets.

A *monotonic transformation* of an utility function  $U$  is the composition  $g \circ U(x) = g(U(x))$  where  $g$  is a strictly monotonic function.

It is clear that an utility function  $U$  and any its monotonic transformation  $g \circ U$  represent the same or opposite preordering, so they are equivalent.

**Example.** The functions

$$3xy + 2, \quad (xy)^3, \quad (xy)^3 + xy, \quad e^{xy}, \quad \ln x + \ln y$$

all are monotonic transformations of the function  $xy$ : the corresponding monotonic transformations are respectively

$$3z + 2, \quad z^3, \quad z^3 + z, \quad e^z, \quad \ln z.$$

## Exercises

1. Draw the balls  $\bar{B}_1((0,0))$ ,  $\bar{B}_1(1,1)$ ,  $\bar{B}_2(1,1)$  and  $\bar{B}_3(1,1)$  for each of the following metrics

Euclidian metric  $d_E(x, y) = \sqrt{(x_1 - y_1)^2 + (x_2 - y_2)^2}$ .

Manhattan metric  $d_M(x, y) = |x_1 - y_1| + |x_2 - y_2|$ .

Maximum metric  $d_{max}(x, y) = \max(|x_1 - y_1|, |x_2 - y_2|)$ .

British Rail metric  $d_{BR}(x, y) = \|x\| + \|y\|$ .

Discrete metric  $d_{disc}(x, y) = 0$  if  $x = y$  and  $d(x, y) = 1$  if  $x \neq y$

2. Show that the discrete metric  $d_{disc}$  does not induce a norm.

3. For a vector  $v = (x, y) \in R^2$  let us define  $\|v\|_{min} = \min(|x|, |y|)$ . Is this a norm?

4. Does the British rail metric  $d_{BR}(x, y)$  satisfy the conditions

(d) translation invariance  $d(u, v) = d(u + w, v + w)$ ,

and

(e) homogeneity  $d(ku, kv) = |k| \cdot d(u, v)$ ?

Does  $d_{BR}$  induce a norm  $\|x\|_{BR} = d_{BR}(x, O)$ ?

5. Give examples of (a) partial preordering, (b) total preordering, (c) partial ordering, (d) total ordering.

6. Is the relation defined on  $R^2$  by

$$(x, y) \geq (x', y') \Leftrightarrow x \geq x', y \geq y'$$

a (a) partial preordering? (b) total preordering? (c) partial ordering? (d) total ordering?

7. What can you say about indifference sets of an ordering?

8. Draw indifference sets  $I(0,0,0)$ ,  $I(1,1,1)$ ,  $I(2,2,2)$  in  $R^3$  for the preordering

$$(x, y, z) \geq (x', y', z') \Leftrightarrow \|(x, y, z)\|_E \geq \|(x', y', z')\|_E$$

.

9. Draw indifference sets  $I(0,0)$ ,  $I(1,1)$ ,  $I(2,2)$  in  $R^2$  for the preordering defined by Manhattan norm

$$(x, y) \geq (x', y') \Leftrightarrow \|(x, y)\|_M \geq \|(x', y')\|_M$$

.

10. Draw indifference sets  $I(0, 0)$ ,  $I(1, 1)$ ,  $I(2, 2)$  in  $R^2$  for the preordering defined by maximum norm

$$(x, y) \geq (x', y') \Leftrightarrow \|(x, y)\|_{max} \geq \|(x', y')\|_{max}$$

11. Suppose a set  $S$  has two greatest elements  $x$  and  $x'$ . Show that  $x \sim x'$ .

12. Find (draw) two sets

$$S = \{(x, y) \in R^2, (x, y) \leq (1, 1)\}, \quad T = \{(x, y) \in R^2, (1, 1) \leq (x, y)\}$$

where  $\leq$  assumes the *product ordering* of  $R^2$ :  $(x, y) \leq (x', y')$  if  $x \leq x'$ ,  $y \leq y'$ .

13. Find (draw) two sets

$$S = \{(x, y) \in R^2, (x, y) \leq (1, 1)\}, \quad T = \{(x, y) \in R^2, (1, 1) \leq (x, y)\}$$

where  $\leq$  assumes the *lexicographical ordering* of  $R^2$ .

14. Find maximal, minimal, greatest, least elements of the set  $S = \{2, 3, 4, 5, 6, 12\}$  with respect of the ordering " $a \leq b$  if  $a|b$ " ( $a$  divides  $b$ ).

15. Find maximal, minimal, greatest, least elements of the set  $S = \{(x, y), 0 \leq x \leq 1, 0 \leq y \leq 1\}$  with respect to the product ordering of  $R^2$ .

16. Find maximal, minimal, greatest, least elements of the set  $S = \{(x, y), x^2 + y^2 \leq 1\}$  with respect to the product ordering of  $R^2$ .

17. Find maximal, minimal, greatest, least elements of the set  $S = \{(x, y), x^2 + y^2 \leq 1, x \geq 0, y \geq 0\}$  with respect to the product ordering of  $R^2$ .

18. For each of the functions

$$(a) 3xy + 2, \quad (b) (xy)^2, \quad (c) (xy)^3 + xy, \quad (d) e^{xy}, \quad (e) \ln x + \ln y$$

(which are equivalent to  $xy$ ) identify the level sets which correspond to the level sets  $xy = 1$  and  $xy = 4$ . For example to the level set  $xy = 1$  corresponds the level set  $3xy + 2 = 5$  for the function (a).

19. Which of the following functions are equivalent to  $xy$ ? For those which are, what monotonic transformation provides this equivalence?

$$(a) 7x^2y^2 + 2, \quad (b) \ln x + \ln y + 1, \quad (c) x^2y, \quad (d) x^{\frac{1}{3}}y^{\frac{1}{3}}.$$

### Homework

Exercises 3, 10, 13, 17, 19.

## Short Summary Metric and Norm

### Axioms

<i>Metric</i>	<i>Norm</i>
a $d(x, y) \geq 0$	i $\ v\  \geq 0$
$d(x, y) = 0 \Leftrightarrow x = y;$	$\ v\  = 0 \Leftrightarrow v = 0;$
b $d(x, y) = d(y, x);$	ii $\ r \cdot v\  =  r  \cdot \ v\ ;$
c $d(x, y) + d(y, z) \geq d(x, z);$	iii $\ v + w\  \leq \ v\  + \ w\ .$

**From Norm to Metric:**  $d(x, y) = \|x - y\|.$

**From Metric to Norm:**  $\|v\| := d(v, O)$  if  $d(x, y)$  additionally satisfies  $d(u, v) = d(u + w, v + w)$  and  $d(ku, kv) = |k| \cdot d(u, v).$

### Examples of Metrics.

1. *Euclidian metric*  $d_E(x, y) = \sqrt{(x_1 - y_1)^2 + \dots + (x_n - y_n)^2}.$
2. *Manhattan metric* (or Taxi Cab metric)  $d_M(x, y) = |x_1 - y_1| + \dots + |x_n - y_n|.$
3. *Maximum metric*  $d_{max}(x, y) = \max(|x_1 - y_1|, \dots, |x_n - y_n|).$
4. *Discrete metric*  $d_{disc}(x, y) = 0$  if  $x = y$  and  $d_{disc}(x, y) = 1$  if  $x \neq y$
5. *British Rail metric*  $d_{BR}(x, y) = \|x\| + \|y\|$  if  $x \neq y$  and  $d_{BR}(x, x) = 0.$

### Examples of Norms

1.  $\|x\|_{a_1, \dots, a_n} = \sqrt{a_1 \cdot x_1^2 + \dots + a_n \cdot x_n^2}.$

If each  $a_i = 1$  this norm coincides with *Euclidian norm*

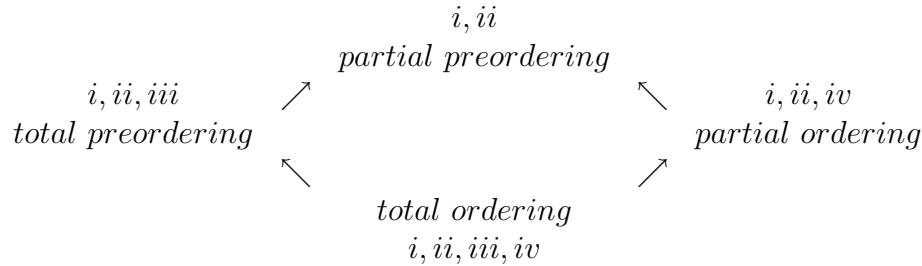
$$\|x\|_E = \sqrt{x_1^2 + \dots + x_n^2}.$$

2. Manhattan norm  $\|x\|_M = |x_1| + \dots + |x_n|.$
3. Maximum norm  $\|x\|_{max} = \max(|x_1|, \dots, |x_n|).$
4. The  $k$ -norm  $\|x\|_k = \sqrt[k]{|x_1|^k + \dots + |x_n|^k}.$  Particularly  $\|x\|_E = \|x\|_2, \|x\|_M = \|x\|_1$  and in some sense  $\|x\|_{max} = \|x\|_\infty.$

## Short Summary Orderings

### Axioms

- (i) *reflexivity*:  $\forall x \in X, x \geq x$ ;
- (ii) *transitivity*:  $\forall x, y, z \in X, x \geq y, y \geq z \Rightarrow x \geq z$ .
- (iii) *totality*:  $\forall x, y \in X$  either  $x \geq y$  or  $y \geq x$ .
- (iv) *antisymmetry*:  $x \geq y, y \geq x \Rightarrow x = y$ .



### Examples

#### 1. Norm total preordering on $R^2$ :

$$v = (x, y) \geq v' = (x', y') \quad \text{if} \quad \|v\| = \sqrt{x^2 + y^2} \geq \|v'\| = \sqrt{x'^2 + y'^2}.$$

#### 2. Product partial ordering on $R^2$ : $(a, b) \leq (c, d)$ if $a \leq c$ and $b \leq d$ .

#### 3. Lexicographical total ordering on $R^2$ : $(a, b) \leq (c, d)$ if and only if $a < c$ , but if $a = c$ then $b \leq d$ .

#### 4. Standard total ordering on $N$ : " $m \geq n$ if $m - n$ is nonnegative".

#### 5. Divisibility partial ordering on $N$ : $m \geq n$ if $n|b$ .

#### 6. Standard partial ordering on $2^S$ : $B \leq A$ if $B \subseteq A$ .

#### 7. Partial preordering on $R^3$ : $(x, y, z) \geq (a, b, c)$ if $x \geq a$ and $y \geq b$ .

**Indifference Relation:**  $x \sim y$  if  $x \geq y$  and  $y \geq x$ . The indifference set (orbit) of  $x$ :  $I(x) = \{y \in X, x \sim y\}$ . For an ordering  $x \sim y$  iff  $x = y$  and  $I(x) = \{x\}$ .

**Strict Preordering:**  $x > y$  if  $x \geq y$  but not  $y \geq x$ .

#### Greatest and Maximal.

$x \in S$  is **maximal** if there exists no  $y \in S$  s.t.  $y > x$ .

$x \in S$  is **greatest** if  $x \geq y$  for all  $y \in S$ .

Greatest is always maximal.

If a preordering is total, then maximal is greatest.

If  $S$  is an ordered set, then a greatest element is unique.

A **utility** function  $f : S \rightarrow R$  determines a total (pre) ordering  $x \leq y$  if  $f(x) \leq f(y)$ .