Summer 1, 2013 CIS 610

Advanced Geometric Methods in Computer Science Jean Gallier & Dan Guralnik

Homework 4

June 21; Due June 28, 2013

Do the Exercises on pages 4-6 (some properties of $\mathbf{GL}(n, K)$) from the handouts on the web, and the problems below.

Problem B1 (10). (a) Find two symmetric matrices, A and B, such that AB is not symmetric.

(b) Find two matrices, A and B, such that

$$e^A e^B \neq e^{A+B}.$$

Try

$$A = \frac{\pi}{2} \begin{pmatrix} 0 & 0 & 0 \\ 0 & 0 & -1 \\ 0 & 1 & 0 \end{pmatrix} \quad \text{and} \quad B = \frac{\pi}{2} \begin{pmatrix} 0 & 0 & 1 \\ 0 & 0 & 0 \\ -1 & 0 & 0 \end{pmatrix}.$$

Problem B2 (60). (a) Consider the map, $f: \mathbf{GL}(n) \to \mathbb{R}$, given by

$$f(A) = \det(A).$$

Prove that df(I)(B) = tr(B), the trace of B, for any matrix B (here, I is the identity matrix). Then, prove that

$$df(A)(B) = \det(A)\operatorname{tr}(A^{-1}B),$$

where $A \in \mathbf{GL}(n)$.

- (b) Use the map $A \mapsto \det(A) 1$ to prove that $\mathbf{SL}(n)$ is a manifold of dimension $n^2 1$.
- (c) Let J be the $(n+1) \times (n+1)$ diagonal matrix

$$J = \begin{pmatrix} I_n & 0\\ 0 & -1 \end{pmatrix}$$

We denote by $\mathbf{SO}(n, 1)$ the group of real $(n + 1) \times (n + 1)$ matrices

$$\mathbf{SO}(n,1) = \{A \in \mathbf{GL}(n+1) \mid A^{\top}JA = J \text{ and } \det(A) = 1\}.$$

Check that $\mathbf{SO}(n, 1)$ is indeed a group with the inverse of A given by $A^{-1} = JA^{\top}J$ (this is the *special Lorentz group.*) Consider the function $f: \mathbf{GL}^+(n+1) \to \mathbf{S}(n+1)$, given by

$$f(A) = A^{\top}JA - J,$$

where $\mathbf{S}(n+1)$ denotes the space of $(n+1) \times (n+1)$ symmetric matrices. Prove that

$$df(A)(H) = A^{\top}JH + H^{\top}JA$$

for any matrix, *H*. Prove that df(A) is surjective for all $A \in \mathbf{SO}(n, 1)$ and that $\mathbf{SO}(n, 1)$ is a manifold of dimension $\frac{n(n+1)}{2}$.

Problem B3 (30 + 30 pts). (a) Given any matrix

$$B = \begin{pmatrix} a & b \\ c & -a \end{pmatrix} \in \mathfrak{sl}(2, \mathbb{C}),$$

if $\omega^2 = a^2 + bc$ and ω is any of the two complex roots of $a^2 + bc$, prove that if $\omega \neq 0$, then

$$e^B = \cosh \omega I + \frac{\sinh \omega}{\omega} B,$$

and $e^B = I + B$, if $a^2 + bc = 0$. Observe that $tr(e^B) = 2 \cosh \omega$.

Prove that the exponential map, exp: $\mathfrak{sl}(2,\mathbb{C}) \to \mathbf{SL}(2,\mathbb{C})$, is *not* surjective. For instance, prove that

$$\begin{pmatrix} -1 & 1 \\ 0 & -1 \end{pmatrix}$$

is not the exponential of any matrix in $\mathfrak{sl}(2,\mathbb{C})$.

(b) (Extra Credit 30 pts.) Recall that a matrix, N, is *nilpotent* iff there is some $m \ge 0$ so that $N^m = 0$. Let A be any $n \times n$ matrix of the form A = I - N, where N is nilpotent. Why is A invertible? prove that there is some B so that $e^B = I - N$ as follows: Recall that for any $y \in \mathbb{R}$ so that |y - 1| is small enough, we have

$$\log(y) = -(1-y) - \frac{(1-y)^2}{2} - \dots - \frac{(1-y)^k}{k} - \dots$$

As N is nilpotent, we have $N^m = 0$, where m is the smallest integer with this property. Then, the expression

$$B = \log(I - N) = -N - \frac{N^2}{2} - \dots - \frac{N^{m-1}}{m-1}$$

is well defined. Use a formal power series argument to show that

 $e^B = A.$

We denote B by $\log(A)$.

Problem B4 (120 pts). Recall from Homework 3, Problem B7, the Cayley parametrization of rotation matrices in SO(n) given by

$$C(B) = (I - B)(I + B)^{-1},$$

where B is any $n \times n$ skew symmetric matrix.

(a) Now, consider n = 3, i.e., **SO**(3). Let E_1 , E_2 and E_3 be the rotations about the *x*-axis, *y*-axis, and *z*-axis, respectively, by the angle π , i.e.,

$$E_1 = \begin{pmatrix} 1 & 0 & 0 \\ 0 & -1 & 0 \\ 0 & 0 & -1 \end{pmatrix}, \quad E_2 = \begin{pmatrix} -1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & -1 \end{pmatrix}, \quad E_3 = \begin{pmatrix} -1 & 0 & 0 \\ 0 & -1 & 0 \\ 0 & 0 & 1 \end{pmatrix}.$$

Prove that the four maps

$$B \mapsto C(B)$$

$$B \mapsto E_1C(B)$$

$$B \mapsto E_2C(B)$$

$$B \mapsto E_3C(B)$$

where B is skew symmetric, are parametrizations of SO(3) and that the union of the images of C, E_1C , E_2C and E_3C covers SO(3), so that SO(3) is a manifold.

(b) Let A be any matrix (not necessarily invertible). Prove that there is some diagonal matrix, E, with entries +1 or -1, so that EA + I is invertible.

(c) Prove that every rotation matrix, $A \in \mathbf{SO}(n)$, is of the form

$$A = E(I - B)(I + B)^{-1},$$

for some skew symmetric matrix, B, and some diagonal matrix, E, with entries +1 and -1, and where the number of -1 is even. Moreover, prove that every orthogonal matrix $A \in \mathbf{O}(n)$ is of the form

$$A = E(I - B)(I + B)^{-1},$$

for some skew symmetric matrix, B, and some diagonal matrix, E, with entries +1 and -1. The above provide parametrizations for $\mathbf{SO}(n)$ (resp. $\mathbf{O}(n)$) that show that $\mathbf{SO}(n)$ and $\mathbf{O}(n)$ are manifolds. However, observe that the number of these charts grows exponentially with n.

Problem B5 (100 + 200 pts). Consider the affine maps $\rho \colon \mathbb{R}^2 \to \mathbb{R}^2$ defined such that

$$\rho\begin{pmatrix}x\\y\end{pmatrix} = \alpha\begin{pmatrix}\cos\theta & -\sin\theta\\\sin\theta & \cos\theta\end{pmatrix}\begin{pmatrix}x\\y\end{pmatrix} + \begin{pmatrix}w_1\\w_2\end{pmatrix}$$

where $\theta, w_1, w_2, \alpha \in \mathbb{R}$, with $\alpha > 0$. These maps are called (direct) affine similitudes (for short, similitudes). The number $\alpha > 0$ is the scale factor of the similitude. These affine maps are the composition of a rotation of angle θ , a rescaling by $\alpha > 0$, and a translation.

(a) Prove that these maps form a group that we denote by SIM(2).

Given any map ρ as above, if we let

$$R = \begin{pmatrix} \cos \theta & -\sin \theta \\ \sin \theta & \cos \theta \end{pmatrix}, \quad X = \begin{pmatrix} x \\ y \end{pmatrix}, \quad \text{and} \quad W = \begin{pmatrix} w_1 \\ w_2 \end{pmatrix},$$

then ρ can be represented by the 3×3 matrix

$$A = \begin{pmatrix} \alpha R & W \\ 0 & 1 \end{pmatrix} = \begin{pmatrix} \alpha \cos \theta & -\alpha \sin \theta & w_1 \\ \alpha \sin \theta & \alpha \cos \theta & w_2 \\ 0 & 0 & 1 \end{pmatrix}$$

in the sense that

$$\begin{pmatrix} \rho(X) \\ 1 \end{pmatrix} = \begin{pmatrix} \alpha R & W \\ 0 & 1 \end{pmatrix} \begin{pmatrix} X \\ 1 \end{pmatrix}$$

 iff

$$\rho(X) = \alpha R X + W.$$

(b) Consider the set of matrices of the form

$$\begin{pmatrix} \lambda & -\theta & u \\ \theta & \lambda & v \\ 0 & 0 & 0 \end{pmatrix}$$

where $\theta, \lambda, u, v \in \mathbb{R}$. Verify that this set of matrices is a vector space isomorphic to $(\mathbb{R}^4, +)$. This vector space is denoted by $\mathfrak{sim}(2)$.

(c) Given a matrix

$$\Omega = \begin{pmatrix} \lambda & -\theta \\ \theta & \lambda \end{pmatrix},$$

prove that

$$e^{\Omega} = e^{\lambda} \begin{pmatrix} \cos \theta & -\sin \theta \\ \sin \theta & \cos \theta \end{pmatrix}.$$

Hint. Write

$$\Omega = \lambda I + \theta J,$$

with

$$J = \begin{pmatrix} 0 & -1 \\ 1 & 0 \end{pmatrix}.$$

Observe that $J^2 = -I$, and prove by induction on k that

$$\Omega^{k} = \frac{1}{2} \left((\lambda + i\theta)^{k} + (\lambda - i\theta)^{k} \right) I + \frac{1}{2i} \left((\lambda + i\theta)^{k} - (\lambda - i\theta)^{k} \right) J.$$

(d) As in (c), write

$$\Omega = \begin{pmatrix} \lambda & -\theta \\ \theta & \lambda \end{pmatrix},$$
$$U = \begin{pmatrix} u \\ v \end{pmatrix},$$

and let

 let

$$B = \begin{pmatrix} \Omega & U \\ 0 & 0 \end{pmatrix}.$$

Prove that

$$B^n = \begin{pmatrix} \Omega^n & \Omega^{n-1}U\\ 0 & 0 \end{pmatrix}$$

where $\Omega^0 = I_2$.

Prove that

$$e^B = \begin{pmatrix} e^\Omega & VU\\ 0 & 1 \end{pmatrix},$$

where

$$V = I_2 + \sum_{k \ge 1} \frac{\Omega^k}{(k+1)!}.$$

(e) Use the formula

$$V = I_2 + \sum_{k \ge 1} \frac{\Omega^k}{(k+1)!} = \int_0^1 e^{\Omega t} dt$$

 $V = I_2,$

to prove that if $\lambda = \theta = 0$, then

else

$$V = \frac{1}{\lambda^2 + \theta^2} \begin{pmatrix} \lambda(e^\lambda \cos \theta - 1) + e^\lambda \theta \sin \theta & -\theta(1 - e^\lambda \cos \theta) - e^\lambda \lambda \sin \theta \\ \theta(1 - e^\lambda \cos \theta) + e^\lambda \lambda \sin \theta & \lambda(e^\lambda \cos \theta - 1) + e^\lambda \theta \sin \theta \end{pmatrix}.$$

Conclude that if $\lambda = \theta = 0$, then

$$e^B = \begin{pmatrix} I & U \\ 0 & 1 \end{pmatrix},$$

else

$$e^B = \begin{pmatrix} e^{\Omega} & VU \\ 0 & 1 \end{pmatrix},$$

with

$$e^{\Omega} = e^{\lambda} \begin{pmatrix} \cos \theta & -\sin \theta \\ \sin \theta & \cos \theta \end{pmatrix},$$

and

$$V = \frac{1}{\lambda^2 + \theta^2} \begin{pmatrix} \lambda(e^\lambda \cos \theta - 1) + e^\lambda \theta \sin \theta & -\theta(1 - e^\lambda \cos \theta) - e^\lambda \lambda \sin \theta \\ \theta(1 - e^\lambda \cos \theta) + e^\lambda \lambda \sin \theta & \lambda(e^\lambda \cos \theta - 1) + e^\lambda \theta \sin \theta \end{pmatrix},$$

and that $e^B \in \mathbf{SIM}(2)$, with scale factor e^{λ} .

(f) Prove that the exponential map exp: $\mathfrak{sim}(2) \to \mathbf{SIM}(2)$ is surjective.

(g) Similitudes can be used to describe certain deformations (or flows) of a deformable body \mathcal{B}_t in the plane. Given some initial shape \mathcal{B} in the plane (for example, a circle), a deformation of \mathcal{B} is given by a piecewise differentiable curve

$$\mathcal{D}\colon [0,T] \to \mathbf{SIM}(2),$$

where each $\mathcal{D}(t)$ is a similation (for some T > 0). The deformed body \mathcal{B}_t at time t is given by

$$\mathcal{B}_t = \mathcal{D}(t)(\mathcal{B}).$$

The surjectivity of the exponential map $\exp: \mathfrak{sim}(2) \to \mathbf{SIM}(2)$ implies that there is a map log: $\mathbf{SIM}(2) \to \mathfrak{sim}(2)$, although it is multivalued. The exponential map and the log "function" allows us to work in the simpler (noncurved) Euclidean space $\mathfrak{sim}(2)$.

For instance, given two similitudes $A_1, A_2 \in \mathbf{SIM}(2)$ specifying the shape of \mathcal{B} at two different times, we can compute $\log(A_1)$ and $\log(A_2)$, which are just elements of the Euclidean space $\mathfrak{sim}(2)$, form the linear interpolant $(1 - t) \log(A_1) + t \log(A_2)$, and then apply the exponential map to get an interpolating deformation

$$t \mapsto e^{(1-t)\log(A_1) + t\log(A_2)}, \quad t \in [0,1].$$

Also, given a sequence of "snapshots" of the deformable body \mathcal{B} , say A_0, A_1, \ldots, A_m , where each is A_i is a similitude, we can try to find an interpolating deformation (a curve in **SIM**(2)) by finding a simpler curve $t \mapsto C(t)$ in $\mathfrak{sim}(2)$ (say, a *B*-spline) interpolating $\log A_1, \log A_1, \ldots, \log A_m$. Then, the curve $t \mapsto e^{C(t)}$ yields a deformation in **SIM**(2) interpolating A_0, A_1, \ldots, A_m .

(1) (75 pts). Write a program interpolating between two deformations.

(2) Extra credit (125 pts). If you know about cubic spline interpolation, write a program to interpolate a sequence of deformations given by similitudes A_0, A_1, \ldots, A_m by a C^2 -curve.

Problem B6 (100 pts). (a) For any matrix

$$A = \begin{pmatrix} 0 & -c & b \\ c & 0 & -a \\ -b & a & 0 \end{pmatrix},$$

if we let $\theta = \sqrt{a^2 + b^2 + c^2}$ and

$$B = \begin{pmatrix} a^2 & ab & ac \\ ab & b^2 & bc \\ ac & bc & c^2 \end{pmatrix},$$

prove that

$$A^2 = -\theta^2 I + B,$$

$$AB = BA = 0.$$

From the above, deduce that

$$A^3 = -\theta^2 A$$

(b) Prove that the exponential map $\exp: \mathfrak{so}(3) \to \mathbf{SO}(3)$ is given by

$$\exp A = e^A = \cos \theta I_3 + \frac{\sin \theta}{\theta} A + \frac{(1 - \cos \theta)}{\theta^2} B,$$

or, equivalently, by

$$e^{A} = I_{3} + \frac{\sin\theta}{\theta}A + \frac{(1 - \cos\theta)}{\theta^{2}}A^{2},$$

if $\theta \neq 0$, with $\exp(0_3) = I_3$.

(c) Prove that e^A is an orthogonal matrix of determinant +1, i.e., a rotation matrix.

(d) Prove that the exponential map exp: $\mathfrak{so}(3) \to \mathbf{SO}(3)$ is surjective. For this, proceed as follows: Pick any rotation matrix $R \in \mathbf{SO}(3)$;

(1) The case R = I is trivial.

(2) If $R \neq I$ and $tr(R) \neq -1$, then

$$\exp^{-1}(R) = \left\{ \frac{\theta}{2\sin\theta} (R - R^T) \mid 1 + 2\cos\theta = \operatorname{tr}(R) \right\}.$$

(Recall that $\operatorname{tr}(R) = r_{11} + r_{22} + r_{33}$, the *trace* of the matrix R). Note that both θ and $2\pi - \theta$ yield the same matrix $\exp(R)$.

(3) If $R \neq I$ and $\operatorname{tr}(R) = -1$, then prove that the eigenvalues of R are 1, -1, -1, that $R = R^{\top}$, and that $R^2 = I$. Prove that the matrix

$$S = \frac{1}{2}(R - I)$$

is a symmetric matrix whose eigenvalues are -1, -1, 0. Thus, S can be diagonalized with respect to an orthogonal matrix Q as

$$S = Q \begin{pmatrix} -1 & 0 & 0 \\ 0 & -1 & 0 \\ 0 & 0 & 0 \end{pmatrix} Q^{\top}$$

Prove that there exists a skew symmetric matrix

$$U = \begin{pmatrix} 0 & -d & c \\ d & 0 & -b \\ -c & b & 0 \end{pmatrix}$$

so that

$$U^2 = S = \frac{1}{2}(R - I).$$

Observe that

$$U^{2} = \begin{pmatrix} -(c^{2} + d^{2}) & bc & bd \\ bc & -(b^{2} + d^{2}) & cd \\ bd & cd & -(b^{2} + c^{2}) \end{pmatrix}$$

and use this to conclude that if $U^2 = S$, then $b^2 + c^2 + d^2 = 1$. Then, show that

$$\exp^{-1}(R) = \left\{ (2k+1)\pi \begin{pmatrix} 0 & -d & c \\ d & 0 & -b \\ -c & b & 0 \end{pmatrix}, \ k \in \mathbb{Z} \right\},\$$

where (b, c, d) is any unit vector such that for the corresponding skew symmetric matrix U, we have $U^2 = S$.

(e) To find a skew symmetric matrix U so that $U^2 = S = \frac{1}{2}(R - I)$ as in (d), we can solve the system

$$\begin{pmatrix} b^2 - 1 & bc & bd \\ bc & c^2 - 1 & cd \\ bd & cd & d^2 - 1 \end{pmatrix} = S.$$

We immediately get b^2 , c^2 , d^2 , and then, since one of b, c, d is nonzero, say b, if we choose the positive square root of b^2 , we can determine c and d from bc and bd.

Implement a computer program to solve the above system.

Problem B7 (60 pts). (1) Implement the Gram-Schmidt orthonormalization procedure and the modified Gram-Schmidt procedure. You may use the pseudo-code showed in (2).

(2) Implement the method to compute the QR decomposition of an invertible matrix. You may use the following pseudo-code:

function qr(A: matrix): [Q, R] pair of matrices begin $n = \dim(A);$ R = 0; (the zero matrix) Q1(:, 1) = A(:, 1);

$$R(1,1) = \operatorname{sqrt}(Q1(:,1)^{\top} \cdot Q1(:,1));$$

$$Q(:,1) = Q1(:,1)/R(1,1);$$

for $k := 1$ to $n - 1$ do
 $w = A(:,k+1);$
for $i := 1$ to k do
 $R(i,k+1) = A(:,k+1)^{\top} \cdot Q(:,i);$
 $w = w - R(i,k+1)Q(:,i);$
endfor;

$$Q1(:,k+1) = w;$$

 $R(k+1,k+1) = \operatorname{sqrt}(Q1(:,k+1)^{\top} \cdot Q1(:,k+1));$
 $Q(:,k+1) = Q1(:,k+1)/R(k+1,k+1);$
endfor;
end

Test it on various matrices, including those involved in Project 1.

(3) Given any invertible matrix A, define the sequences A_k , Q_k , R_k as follows:

$$A_1 = A$$
$$Q_k R_k = A_k$$
$$A_{k+1} = R_k Q_k$$

for all $k \ge 1$, where in the second equation, $Q_k R_k$ is the QR decomposition of A_k given by part (2).

Run the above procedure for various values of k (50, 100, ...) and various real matrices A, in particular some symmetric matrices; also run the Matlab command eig on A_k , and compare the diagonal entries of A_k with the eigenvalues given by $eig(A_k)$.

What do you observe? How do you explain this behavior?

Problem B8 (Extra Credit 100 pts). (a) Consider the set of affine maps ρ of \mathbb{R}^3 defined such that

$$\rho(X) = RX + W,$$

where R is a rotation matrix (an orthogonal matrix of determinant +1) and W is some vector in \mathbb{R}^3 . Every such a map can be represented by the 4×4 matrix

$$\begin{pmatrix} R & W \\ 0 & 1 \end{pmatrix}$$

in the sense that

$$\begin{pmatrix} \rho(X) \\ 1 \end{pmatrix} = \begin{pmatrix} R & W \\ 0 & 1 \end{pmatrix} \begin{pmatrix} X \\ 1 \end{pmatrix}$$

 iff

 $\rho(X) = RX + W.$

Prove that these maps are affine bijections and that they form a group, denoted by SE(3) (the *direct affine isometries, or rigid motions*, of \mathbb{R}^3).

(b) Let us now consider the set of 4×4 matrices of the form

$$B = \begin{pmatrix} \Omega & W \\ 0 & 0 \end{pmatrix},$$

where Ω is a skew-symmetric matrix

$$\Omega = \begin{pmatrix} 0 & -c & b \\ c & 0 & -a \\ -b & a & 0 \end{pmatrix},$$

and W is a vector in \mathbb{R}^3 .

Verify that this set of matrices is a vector space isomorphic to $(\mathbb{R}^6, +)$. This vector space is denoted by $\mathfrak{se}(3)$. Show that in general, $BC \neq CB$.

(c) Given a matrix

$$B = \begin{pmatrix} \Omega & W \\ 0 & 0 \end{pmatrix}$$

as in (b), prove that

$$B^n = \begin{pmatrix} \Omega^n & \Omega^{n-1}W\\ 0 & 0 \end{pmatrix}$$

where $\Omega^0 = I_3$. Given

$$\Omega = \begin{pmatrix} 0 & -c & b \\ c & 0 & -a \\ -b & a & 0 \end{pmatrix},$$

let $\theta = \sqrt{a^2 + b^2 + c^2}$. Prove that if $\theta = 0$, then

$$e^B = \begin{pmatrix} I_3 & W \\ 0 & 1 \end{pmatrix},$$

and that if $\theta \neq 0$, then

$$e^B = \begin{pmatrix} e^\Omega & VW \\ 0 & 1 \end{pmatrix},$$

where

$$V = I_3 + \sum_{k \ge 1} \frac{\Omega^k}{(k+1)!}.$$

(d) Prove that

$$e^{\Omega} = I_3 + \frac{\sin\theta}{\theta}\Omega + \frac{(1-\cos\theta)}{\theta^2}\Omega^2$$

and

$$V = I_3 + \frac{(1 - \cos \theta)}{\theta^2} \Omega + \frac{(\theta - \sin \theta)}{\theta^3} \Omega^2.$$

Hint. Use the fact that $\Omega^3 = -\theta^2 \Omega$.

(e) Prove that e^B is a direct affine isometry in SE(3). Prove that V is invertible and that

$$V^{-1} = I - \frac{1}{2}\Omega + \frac{1}{\theta^2} \left(1 - \frac{\theta \sin \theta}{2(1 - \cos \theta)}\right) \Omega^2,$$

for $\theta \neq 0$.

Hint. Assume that the inverse of V is of the form

$$Z = I_3 + a\Omega + b\Omega^2,$$

and show that a, b, are given by a system of linear equations that always has a unique solution.

Prove that the exponential map $\exp: \mathfrak{se}(3) \to \mathbf{SE}(3)$ is surjective.

Remark: As in the case of the plane, rigid motions in SE(3) can be used to describe certain deformations of bodies in \mathbb{R}^3 .