

Miscellaneous

Parabola

7

8

Geometry through Linear Algebra



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Abstract—This textbook introduces linear algebra by exploring Euclidean geometry.

1 The Straight Line

1.1 The points $\mathbf{O} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$, $\mathbf{A} = \begin{pmatrix} a_1 \\ a_2 \end{pmatrix}$ are as shown in Fig. 1.1. Find the equation of OA.

Solution: Let $\mathbf{x} = \begin{pmatrix} x_1 \\ x_2 \end{pmatrix}$ be any point on OA. Then, using similar triangles,

$$\frac{x_2}{x_1} = \frac{a_2}{a_1} = m \tag{1.1}$$

$$\implies x_2 = mx_1 \tag{1.2}$$

where m is known as the slope of the line. Thus, the equation of the line is

$$\mathbf{x} = \begin{pmatrix} x_1 \\ mx_1 \end{pmatrix} = x_1 \begin{pmatrix} 1 \\ m \end{pmatrix} \tag{1.3}$$

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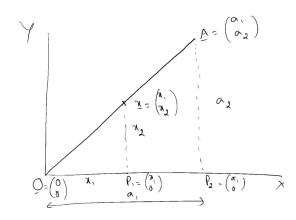


Fig. 1.1

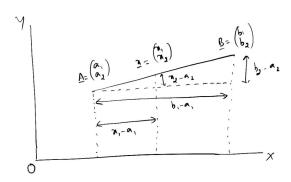


Fig. 1.2

In general, the above equation is written as

$$\mathbf{x} = \begin{pmatrix} x_1 \\ m x_1 \end{pmatrix} = \lambda \begin{pmatrix} 1 \\ m \end{pmatrix} \tag{1.4}$$

1.2 Find the equation of *AB* in Fig. 1.2 **Solution:** From Fig. 1.2,

$$\frac{x_2 - a_2}{x_1 - a_1} = \frac{b_2 - a_2}{b_1 - a_1} = m \tag{1.5}$$

$$\implies x_2 = mx_1 + a_2 - ma_1$$
 (1.6)

(2.3)

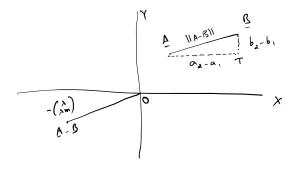


Fig. 1.4



$$\begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} x_1 \\ mx_1 + a_2 - ma_1 \end{pmatrix}$$
 (1.7)

$$= \mathbf{A} + (x_1 - a_1) \begin{pmatrix} 1 \\ m \end{pmatrix} \tag{1.8}$$

$$= \mathbf{A} + \lambda \begin{pmatrix} 1 \\ m \end{pmatrix} \tag{1.9}$$

1.3 Find the length of **A** in Fig. 1.1

Solution: Using Baudhayana's theorem, the length of the vector **A** is defined as

$$\|\mathbf{A}\| = OA = \sqrt{a_1^2 + a_2^2} = \sqrt{\mathbf{A}^T \mathbf{A}}.$$
 (1.10)

Also, from (1.4),

$$\|\mathbf{A}\| = \lambda \sqrt{1 + m^2} \tag{1.11}$$

Note that λ is the variable that determines the length of **A**, since *m* is constant for all points on the line.

1.4 Find $\mathbf{A} - \mathbf{B}$.

Solution: See Fig. 1.4. From (1.9), for some λ ,

$$\mathbf{B} = \mathbf{A} + \lambda \begin{pmatrix} 1 \\ m \end{pmatrix} \tag{1.12}$$

$$\implies \mathbf{A} - \mathbf{B} = -\lambda \begin{pmatrix} 1 \\ m \end{pmatrix}, \tag{1.13}$$

 $\mathbf{A} - \mathbf{B}$ is marked in Fig. 1.4.

- 1.5 Show that $AB = ||\mathbf{A} \mathbf{B}||$
- 1.6 Show that the equation of AB is

$$\mathbf{x} = \mathbf{A} + \lambda \left(\mathbf{B} - \mathbf{A} \right) \tag{1.14}$$

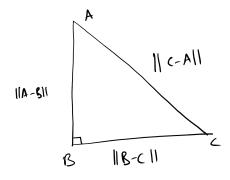


Fig. 2.1

2 Orthogonality

2.1 See Fig. 2.1. In $\triangle ABC$, $AB \perp BC$. Show that

$$(\mathbf{A} - \mathbf{B})^T (\mathbf{B} - \mathbf{C}) = 0 \tag{2.1}$$

Solution: Using Baudhayana's theorem,

$$\|\mathbf{A} - \mathbf{B}\|^{2} + \|\mathbf{B} - \mathbf{C}\|^{2} = \|\mathbf{C} - \mathbf{A}\|^{2}$$

$$\implies (\mathbf{A} - \mathbf{B})^{T} (\mathbf{A} - \mathbf{B}) + (\mathbf{B} - \mathbf{C})^{T} (\mathbf{B} - \mathbf{C})$$

$$= (\mathbf{C} - \mathbf{A})^{T} (\mathbf{C} - \mathbf{A})$$

$$\implies 2\mathbf{A}^{T}\mathbf{B} - 2\mathbf{B}^{T}\mathbf{B} + 2\mathbf{B}^{T}\mathbf{C} - 2\mathbf{A}^{T}\mathbf{C} = 0$$

which can be simplified to obtain (2.1).

2.2 Let **x** be any point on *AB* in Fi.g 2.1. Show that

$$(\mathbf{x} - \mathbf{A})^T (\mathbf{B} - \mathbf{C}) = 0 \tag{2.4}$$

2.3 If \mathbf{x} , \mathbf{y} are any two points on AB, show that

$$(\mathbf{x} - \mathbf{y})^T (\mathbf{B} - \mathbf{C}) = 0 \tag{2.5}$$

2.4 In Fig. 2.4, $BE \perp AC, CF \perp AB$. Show that $AD \perp BC$.

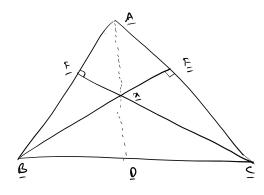


Fig. 2.4

Solution: Let x be the intersection of BE and

CF. Then, using (2.5),

$$(\mathbf{x} - \mathbf{B})^{T} (\mathbf{A} - \mathbf{C}) = 0$$
$$(\mathbf{x} - \mathbf{C})^{T} (\mathbf{A} - \mathbf{B}) = 0$$
 (2.6)

$$\implies \mathbf{x}^T (\mathbf{A} - \mathbf{C}) - \mathbf{B}^T (\mathbf{A} - \mathbf{C}) = 0$$
 (2.7)

and
$$\mathbf{x}^{T} (\mathbf{A} - \mathbf{B}) - \mathbf{C}^{T} (\mathbf{A} - \mathbf{B}) = 0$$
 (2.8)

Subtracting (2.8) from (2.7),

$$\mathbf{x}^{T} (\mathbf{B} - \mathbf{C}) + \mathbf{A}^{T} (\mathbf{C} - \mathbf{B}) = 0$$
 (2.9)

$$\implies (\mathbf{x}^T - \mathbf{A}^T)(\mathbf{B} - \mathbf{C}) = 0 \tag{2.10}$$

$$\implies (\mathbf{x} - \mathbf{A})^T (\mathbf{B} - \mathbf{C}) = 0 \tag{2.11}$$

which completes the proof.

3 Medians of a triangle

3.1 In Fig. 3.1,

$$\frac{AB}{BC} = \frac{\|\mathbf{A} - \mathbf{B}\|}{\|\mathbf{B} - \mathbf{C}\|} = k. \tag{3.1}$$

Show that

$$\frac{\mathbf{A} + k\mathbf{C}}{k+1} = \mathbf{B}.\tag{3.2}$$

Solution: From (1.9),

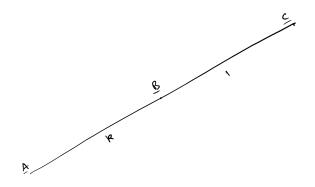


Fig. 3.1

$$\mathbf{B} = \mathbf{A} + \lambda_1 \begin{pmatrix} 1 \\ m \end{pmatrix},$$

$$\mathbf{B} = \mathbf{C} - \lambda_2 \begin{pmatrix} 1 \\ m \end{pmatrix}.$$
(3.3)

$$\implies \frac{\|\mathbf{A} - \mathbf{B}\|}{\|\mathbf{B} - \mathbf{C}\|} = \frac{\lambda_1}{\lambda_2} = k \tag{3.4}$$

and
$$\frac{\mathbf{B} - \mathbf{A}}{\lambda_1} = \frac{\mathbf{C} - \mathbf{B}}{\lambda_2} = \begin{pmatrix} 1 \\ m \end{pmatrix}$$
, (3.5)

from (3.1). Using (3.4) and (3.4),

$$\mathbf{A} - \mathbf{B} = k(\mathbf{B} - \mathbf{C}) \tag{3.6}$$

resulting in (3.2).

3.2 If **A** and **B** are linearly independent,

$$k_1 \mathbf{A} + k_2 \mathbf{B} = 0 \implies k_1 = k_2 = 0$$
 (3.7)

3.3 BE and CF are medians of $\triangle ABC$ intersecting at O as shown in Fig. 3.3. Show that

$$\frac{CO}{OF} = \frac{BO}{OF} = 2 \tag{3.8}$$

Solution: Let

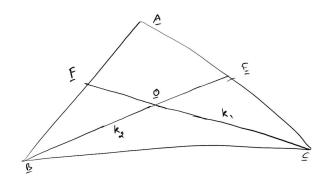


Fig. 3.3

$$\frac{CO}{OF} = k_1 \tag{3.9}$$

$$\frac{BO}{OF} = k_2 \tag{3.10}$$

Using (3.2),

$$\mathbf{E} = \frac{\mathbf{A} + \mathbf{C}}{2} \tag{3.11}$$

$$\mathbf{F} = \frac{\mathbf{A} + \mathbf{B}}{2} \tag{3.12}$$

and

$$\mathbf{O} = \frac{k_1 \mathbf{F} + \mathbf{C}}{k_1 + 1} = \frac{k_1 \frac{\mathbf{A} + \mathbf{B}}{2} + \mathbf{C}}{k_1 + 1}$$
(3.13)

$$\mathbf{O} = \frac{k_2 \mathbf{E} + \mathbf{B}}{k_2 + 1} = \frac{k_2 \frac{\mathbf{A} + \mathbf{C}}{2} + \mathbf{B}}{k_2 + 1}$$
(3.14)

From (3.13) and (3.14),

$$\frac{k_1 \frac{\mathbf{A} + \mathbf{B}}{2} + \mathbf{C}}{k_1 + 1} = \frac{k_2 \frac{\mathbf{A} + \mathbf{C}}{2} + \mathbf{B}}{k_2 + 1}$$
(3.15)

$$\implies \left[\frac{k_1 (k_2 + 1)}{2} - \frac{k_2 (k_1 + 1)}{2} \right] \mathbf{A}$$

$$+ \left[\frac{k_1 (k_2 + 1)}{2} - (k_1 + 1) \right] \mathbf{B}$$

$$+ \left[(k_2 + 1) - \frac{k_2 (k_1 + 1)}{2} \right] \mathbf{C} = 0 \quad (3.16)$$

resulting in $k_1 = k_2$,

$$k_1^2 - k_1 - 2 = 0 \implies k_1 = k_2 = 2,$$
 (3.17)

provided **A**, **B**, **C** are linearly independent. Thus, substituting $k_1 = 2$ in (3.14),

$$\mathbf{O} = \frac{\mathbf{A} + \mathbf{B} + \mathbf{C}}{3} \tag{3.18}$$

If A, B, C are linearly dependent,

$$\mathbf{A} = \alpha \mathbf{B} + \beta \mathbf{C} \tag{3.19}$$

Note that \mathbf{B} , \mathbf{C} are linearly independent. Substituting (3.19) in (3.16),

$$\left[\frac{k_1(k_2+1)}{2} - \frac{k_2(k_1+1)}{2}\right] \left[\alpha \mathbf{B} + \beta \mathbf{C}\right] + \left[\frac{k_1(k_2+1)}{2} - (k_1+1)\right] \mathbf{B} + \left[(k_2+1) - \frac{k_2(k_1+1)}{2}\right] \mathbf{C} = 0 \quad (3.20)$$

$$\implies \frac{(k_1 - k_2)\alpha + k_1k_2 - k_1 - 2 = 0}{(k_1 - k_2)\beta - k_1k_2 + k_2 + 2 = 0}$$

$$\implies (k_1 - k_2)(\alpha + \beta - 1) = 0$$
(3.21)
$$(3.22)$$

If $\alpha + \beta = 1$, **A**, **B**, **C** are collinear according to (3.2) resulting in a contradiction. Hence, $k_1 = k_2$, which, upon substitution in (3.21), yields

$$k_1^2 - k_1 - 2 = 0 \implies k_1 = 2.$$
 (3.23)

4 Matrix Transformations

4.1 Find **R**, the reflection of **P** about the line

$$L: \quad \mathbf{n}^T \mathbf{x} = c \tag{4.1}$$

Solution: Since \mathbf{R} is the reflection of \mathbf{P} and \mathbf{Q} lies on L, \mathbf{Q} bisects PR. This leads to the following equations Hence,

$$2\mathbf{Q} = \mathbf{P} + \mathbf{R} \tag{4.2}$$

$$\mathbf{n}^T \mathbf{Q} = c \tag{4.3}$$

$$\mathbf{m}^T \mathbf{R} = \mathbf{m}^T \mathbf{P} \tag{4.4}$$

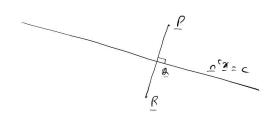


Fig. 4.1

where \mathbf{m} is the direction vector of L. From (4.2) and (4.3),

$$\mathbf{n}^T \mathbf{R} = 2c - \mathbf{n}^T \mathbf{P} \tag{4.5}$$

From (4.5) and (4.4),

$$\begin{pmatrix} \mathbf{m} & \mathbf{n} \end{pmatrix}^T \mathbf{R} = \begin{pmatrix} \mathbf{m} & -\mathbf{n} \end{pmatrix}^T \mathbf{P} + \begin{pmatrix} 0 \\ 2c \end{pmatrix}$$
(4.6)

Letting

$$\mathbf{V} = \begin{pmatrix} \mathbf{m} & \mathbf{n} \end{pmatrix} \tag{4.7}$$

with the condition that \mathbf{m}, \mathbf{n} are orthonormal, i.e.

$$\mathbf{V}^T \mathbf{V} = \mathbf{I} \tag{4.8}$$

Noting that

$$\begin{pmatrix} \mathbf{m} & -\mathbf{n} \end{pmatrix} = \begin{pmatrix} \mathbf{m} & \mathbf{n} \end{pmatrix} \begin{pmatrix} 1 & 0 \\ 0 & -1 \end{pmatrix}, \tag{4.9}$$

(4.6) can be expressed as

$$\mathbf{V}^{T}\mathbf{R} = \begin{bmatrix} \mathbf{V} \begin{pmatrix} 1 & 0 \\ 0 & -1 \end{pmatrix} \end{bmatrix}^{T} \mathbf{P} + \begin{pmatrix} 0 \\ 2c \end{pmatrix}$$
 (4.10)

$$\implies \mathbf{R} = \begin{bmatrix} \mathbf{V} \begin{pmatrix} 1 & 0 \\ 0 & -1 \end{pmatrix} \mathbf{V}^{-1} \end{bmatrix}^{T} \mathbf{P} + \mathbf{V} \begin{pmatrix} 0 \\ 2c \end{pmatrix}$$
 (4.11)

$$= \mathbf{V} \begin{pmatrix} 1 & 0 \\ 0 & -1 \end{pmatrix} \mathbf{V}^{T} \mathbf{P} + 2c\mathbf{n}$$
 (4.12)

4.2 Rotate **P** through an angle of θ about the origin in the counter clockwise direction to obtain **S**. **Solution:**

$$\mathbf{S} = \begin{pmatrix} \cos \theta & -\sin \theta \\ \sin \theta & \cos \theta \end{pmatrix} \mathbf{P} \tag{4.13}$$

5 CIRCUMCIRCLE

5.1 A circle with centre at \mathbf{O} and radius r has the equation

$$\|\mathbf{x} - \mathbf{O}\| = r \tag{5.1}$$

$$\implies (\mathbf{x} - \mathbf{O})^T (\mathbf{x} - \mathbf{O}) = r^2$$
 (5.2)

5.2 Let **A**, **B** and **C** be three points on the circle and *D* be a point on *BC* such that $OD \perp BC$ as in Fig. 5.2. Show that

$$\mathbf{D} = \frac{\mathbf{B} + \mathbf{C}}{2} \tag{5.3}$$

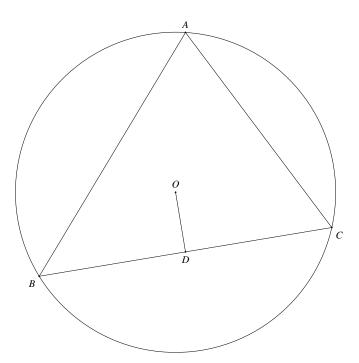


Fig. 5.2: Circumcircle.

Solution: From (5.2),

$$\implies (\mathbf{B} - \mathbf{O})^T (\mathbf{B} - \mathbf{O}) = (\mathbf{C} - \mathbf{O})^T (\mathbf{C} - \mathbf{O})$$

$$(5.4)$$

$$(5.5)$$

$$(5.5)$$

after simplification. Since $OD \perp BC$,

$$(\mathbf{B} - \mathbf{C})^T (\mathbf{D} - \mathbf{O}) = 0 ag{5.7}$$

(5.6)

 $\|\mathbf{B} - \mathbf{O}\|^2 = \|\mathbf{C} - \mathbf{O}\|^2 = r^2$

Since D and $\frac{B+C}{2}$ lie on BC, using (1.14),

$$\frac{\mathbf{B} + \mathbf{C}}{2} = \mathbf{B} + \lambda_1 (\mathbf{B} - \mathbf{C}) \tag{5.8}$$

$$\mathbf{D} = \mathbf{B} + \lambda_2 \left(\mathbf{B} - \mathbf{C} \right) \tag{5.9}$$

Multiplying (5.8) and (5.9) with $(\mathbf{B} - \mathbf{C})^T$ and subtracting, $\lambda_1 = \lambda_2$

$$\implies \mathbf{D} = \frac{\mathbf{B} + \mathbf{C}}{2} \tag{5.10}$$

5.3 Let **D** be the mid point of *BC*. Show that $OD \perp BC$.

6 Incircle

6.1 The circle with centre **O** and radius r in Fig.6.1 is inside $\triangle ABC$ and touches AB, BC and CA at **F**, **D** and **E** respectively. AB, BC and CA are known as *tangents* to the circle.

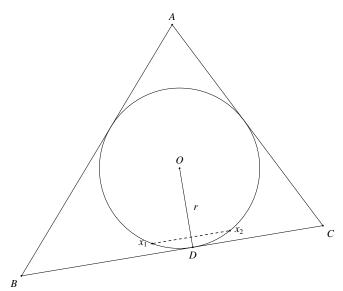


Fig. 6.1: Tangent and incircle.

6.2 Show that $OD \perp BC$.

Solution: Let $\mathbf{x}_1, \mathbf{x}_2$ be two points on the circle such that $x_1x_2 \parallel BC$. Then

$$\|\mathbf{x}_1 - \mathbf{O}\|^2 - \|\mathbf{x}_2 - \mathbf{O}\|^2 = 0$$
 (6.1)

$$\implies (\mathbf{x}_1 - \mathbf{x}_2)^T \left(\frac{\mathbf{x}_1 + \mathbf{x}_2}{2} - \mathbf{O} \right) = 0 \qquad (6.2)$$

$$\implies (\mathbf{B} - \mathbf{C})^T \left(\frac{\mathbf{x}_1 + \mathbf{x}_2}{2} - \mathbf{O} \right) = 0 \qquad (6.3)$$

For $\mathbf{x}_1 = \mathbf{x}_2 = \mathbf{D}$, x_1x_2 merges into *BC* and the above equation becomes

$$(\mathbf{B} - \mathbf{C})^T (\mathbf{D} - \mathbf{O}) = 0 \implies OD \perp BC \quad (6.4)$$

6.3 Give an alternative proof for the above.

Solution: Let

$$\mathbf{B} = \mathbf{0} \tag{6.5}$$

$$\mathbf{D} = \lambda \mathbf{m} \tag{6.6}$$

Then

$$\|\mathbf{D} - \mathbf{O}\|^2 = r^2 \tag{6.7}$$

$$\implies \lambda^2 ||\mathbf{m}||^2 - 2\lambda \mathbf{m}^T \mathbf{O} + ||\mathbf{O}||^2 = r^2 \quad (6.8)$$

Since the above equation has a single root,

$$\lambda = \frac{\mathbf{m}^T \mathbf{O}}{\|\mathbf{m}\|^2} \tag{6.9}$$

Thus,

$$(\mathbf{D} - \mathbf{B})^T (\mathbf{D} - \mathbf{O}) = (\lambda \mathbf{m})^T (\lambda \mathbf{m} - \mathbf{O})$$
 (6.10)

$$= \lambda^2 ||\mathbf{m}||^2 - \lambda \mathbf{m}^T \mathbf{O} \quad (6.11)$$

$$= \mathbf{O} \text{ (from 6.9)}.$$
 (6.12)

$$\implies OD \perp BC$$
 (6.13)

6.4 Find the equation of the tangent at **D**.

Solution: The equation of the tangent is given by

$$(\mathbf{O} - \mathbf{D})^T (\mathbf{x} - \mathbf{D}) = 0 \tag{6.14}$$

7 MISCELLANEOUS

7.1 Show that the angle in a semi-circle is a right angle. **Solution:** Let

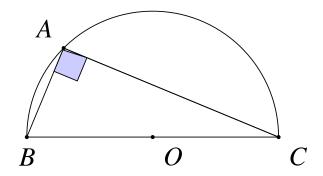


Fig. 7.1: The straight line.

$$\mathbf{O} = 0 \tag{7.1}$$

From the given information,

$$\|\mathbf{A}\|^2 = \|\mathbf{B}\|^2 = \|\mathbf{C}\|^2 = r^2$$
 (7.2)

$$\|\mathbf{B} - \mathbf{C}\|^2 = (2r)^2$$
 (7.3)

$$\mathbf{B} + \mathbf{C} = 0 \tag{7.4}$$

where r is the radius of the circle. Thus,

$$\|\mathbf{A} - \mathbf{B}\|^2 + \|\mathbf{A} - \mathbf{C}\|^2 = 2\|\mathbf{A}\|^2 + \|\mathbf{B}\|^2 + \|\mathbf{C}\|^2$$

- $2\mathbf{A}^T (\mathbf{B} + \mathbf{C})$ (7.5)

From (7.4) and (7.2),

$$\|\mathbf{A} - \mathbf{B}\|^2 + \|\mathbf{A} - \mathbf{C}\|^2 = 4r^2 = \|\mathbf{B} - \mathbf{C}\|^2$$
 (7.6)

Thus, using Baudhayana's theorem, $\triangle ABC$ is right angled.

7.2 Show that $PA.PB = PC^2$, where PC is the tangent to the circle in Fig. 7.2.

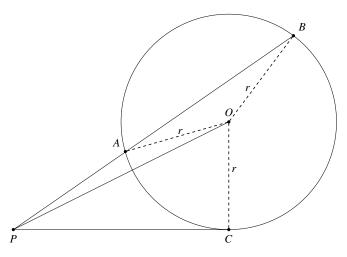


Fig. 7.2: $PA.PB = PC^2$.

Solution: Let P = 0. Then, we have the following equations

$$PA.PB = \lambda ||\mathbf{A}||^2 \quad : (\mathbf{B} = \lambda \mathbf{A}) \quad (7.7)$$
$$||\mathbf{A} - \mathbf{O}||^2 = ||\mathbf{B} - \mathbf{O}||^2 = ||\mathbf{C} - \mathbf{O}||^2 = r^2 \quad (7.8)$$
$$||\mathbf{O}||^2 - ||\mathbf{C}||^2 = r^2 \quad \triangle PCO \text{ is right angled} \quad (7.9)$$

• •

$$\|\mathbf{B} - \mathbf{O}\|^2 - \|\mathbf{A} - \mathbf{O}\|^2 = 0,$$
(7.10)
$$(\lambda^2 - 1)\|\mathbf{A}\|^2 - 2(\lambda - 1)\mathbf{A}^T\mathbf{O} = 0$$
(7.11)

$$\implies PA.PB = \lambda ||\mathbf{A}||^2 = 2\mathbf{A}^T\mathbf{O} - ||\mathbf{A}||^2 \quad (7.12)$$

after substituting from (7.7) and simplifying.

From (7.9),

$$\|\mathbf{A} - \mathbf{O}\|^2 = \|\mathbf{O}\|^2 - \|\mathbf{C}\|^2 = r^2$$
(7.13)

$$\implies 2\mathbf{A}^T\mathbf{O} - ||\mathbf{A}||^2 = ||\mathbf{C}||^2 = PC^2$$
 (7.14)

From (7.12) and (7.14),

$$PA.PB = PC^2 \tag{7.15}$$

7.3 In Fig. 7.3 show that PA.PB = PC.PD.

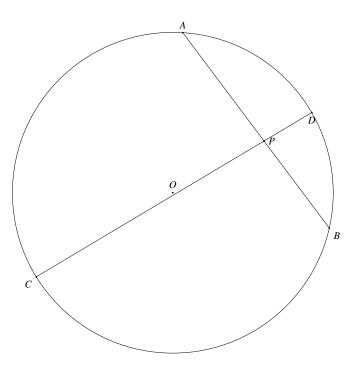


Fig. 7.3: Chords of a circle

Solution: Let P = 0. We then have the following equations

$$\mathbf{B} = k_1 \mathbf{A} \tag{7.16}$$

$$\mathbf{D} = k_2 \mathbf{C} \tag{7.17}$$

$$\|\mathbf{A} - \mathbf{O}\|^2 = \|\mathbf{B} - \mathbf{O}\|^2 \tag{7.18}$$

$$= \|\mathbf{C} - \mathbf{O}\|^2 = \|\mathbf{D} - \mathbf{O}\|^2 = r^2 \tag{7.19}$$

8 Parabola

8.1 Express

$$y_2 = y_1^2 (8.1)$$

as a matrix equation.

Solution: (8.1) can be expressed as

$$\mathbf{y}^T \mathbf{W} \mathbf{y} + 2\mathbf{g}^T \mathbf{y} = 0 \tag{8.2}$$

where

$$\mathbf{W} = \begin{pmatrix} 1 & 0 \\ 0 & 0 \end{pmatrix}, \mathbf{g} = -\frac{1}{2} \begin{pmatrix} 0 \\ 1 \end{pmatrix} \tag{8.3}$$

8.2 Given

$$\mathbf{x}^T \mathbf{V} \mathbf{x} + 2 \mathbf{u}^T \mathbf{x} + F = 0, \tag{8.4}$$

where

$$\mathbf{V} = \mathbf{V}^T, \det(\mathbf{V}) = 0, \tag{8.5}$$

and P, c such that

$$\mathbf{x} = \mathbf{P}\mathbf{y} + \mathbf{c}.\tag{8.6}$$

Show that

$$\mathbf{W} = \mathbf{P}^{T} \mathbf{V} \mathbf{P}$$

$$\mathbf{g} = \mathbf{P}^{T} (\mathbf{V} \mathbf{c} + \mathbf{u}) \qquad (8.7)$$

$$F + \mathbf{c}^{T} \mathbf{V} \mathbf{c} + 2\mathbf{u}^{T} \mathbf{c} = 0$$

Solution: Substituting (8.6) in (8.4),

$$(\mathbf{P}\mathbf{y} + \mathbf{c})^T \mathbf{V} (\mathbf{P}\mathbf{y} + \mathbf{c}) + 2\mathbf{u}^T (\mathbf{P}\mathbf{y} + \mathbf{c}) + F = 0,$$
(8.8)

which can be expressed as

$$\implies \mathbf{y}^T \mathbf{P}^T \mathbf{V} \mathbf{P} \mathbf{y} + 2 (\mathbf{V} \mathbf{c} + \mathbf{u})^T \mathbf{P} \mathbf{y} + F + \mathbf{c}^T \mathbf{V} \mathbf{c} + 2 \mathbf{u}^T \mathbf{c} = 0 \quad (8.9)$$

Comparing (8.9) with (8.2) (8.7) is obtained.

8.3 Show that there exists a P such that

$$\mathbf{P}^T \mathbf{P} = \mathbf{I} \tag{8.10}$$

Find P using

$$\mathbf{W} = \mathbf{P}^T \mathbf{V} \mathbf{P} \tag{8.11}$$

8.4 Find **c** from (8.7).

Solution:

$$\therefore \mathbf{g} = \mathbf{P}^T \left(\mathbf{V} \mathbf{c} + \mathbf{u} \right), \tag{8.12}$$

$$\mathbf{Vc} = \mathbf{Pg} - \mathbf{u} \tag{8.13}$$

$$\implies \mathbf{c}^T \mathbf{V} \mathbf{c} = \mathbf{c}^T (\mathbf{P} \mathbf{g} - \mathbf{u}) = -F - 2\mathbf{u}^T \mathbf{c}$$
(8.14)

resulting in the matrix equation

$$\binom{\mathbf{V}}{(\mathbf{Pg} + \mathbf{u})^T} \mathbf{c} = \binom{\mathbf{Pg} - \mathbf{u}}{-F}$$
 (8.15)

for computing c.