

Sheet 2

Topic: Linear Algebra

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Exercise 1: Linear Algebra

Part a)

Exercise 1a

a)

$$A = \begin{pmatrix} 0.25 & 0.1 \\ 0.2 & 0.5 \end{pmatrix}$$
$$A^T = \begin{pmatrix} 0.25 & 0.2 \\ 0.1 & 0.5 \end{pmatrix}$$

$A \neq A^T$ so A is not symmetric and not positive definite

$$B = \begin{pmatrix} 0.25 & -0.3 \\ -0.3 & 0.5 \end{pmatrix}$$
$$B^T = \begin{pmatrix} 0.25 & -0.3 \\ -0.3 & 0.5 \end{pmatrix}$$

$B = B^T$ symmetric

eigenvalues:

$$|B - \lambda I| = 0 \quad |B - \lambda I| = \lambda^2 - 0.75\lambda + 0.035$$
$$I = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}$$
$$\lambda I = \begin{pmatrix} \lambda & 0 \\ 0 & \lambda \end{pmatrix}$$
$$B - \lambda I = \begin{pmatrix} 0.25 - \lambda & -0.3 \\ -0.3 & 0.5 - \lambda \end{pmatrix}$$
$$\lambda_1 = 0.7 \quad \lambda_1, \lambda_2 > 0$$
$$\lambda_2 = 0.05$$

Positive Definite

Part b)

b)

$$C = \begin{pmatrix} -3 & 0 \\ 0 & 1 \end{pmatrix}$$
$$I = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}$$
$$\mu I = \begin{pmatrix} \mu & 0 \\ 0 & \mu \end{pmatrix}$$
$$C + \mu I = \begin{pmatrix} -3 + \mu & 0 \\ 0 & 1 + \mu \end{pmatrix}$$

if eigenvalues are smaller or equal to zero, the matrix is not symmetric positive definite.

$$(-3 + \mu), (1 + \mu) \leq 0$$
$$-3 + \mu \leq 0, \quad 1 + \mu \leq 0$$
$$\mu \leq 3, \quad \mu \leq -1$$

the largest value of μ is $\boxed{3}$

Part c and d are in the python file

Exercise 2: 2D Transformations as Affine Matrices

Part a)

Exercise 2°

a)

$${}^gT_{x_1} = \begin{bmatrix} \cos \theta_1 & -\sin \theta_1 & x_1 \\ \sin \theta_1 & \cos \theta_1 & y_1 \\ 0 & 0 & 1 \end{bmatrix} \quad \text{and} \quad {}^{x_1}\underline{1} = \begin{bmatrix} t_x \\ t_y \\ 1 \end{bmatrix}$$

${}^gT_{x_1}$ is the matrix expression in homogeneous form of pose x_1 w.r.t. the global frame.

${}^{x_1}\underline{1}$ is the vector expression in homogeneous form of the landmark w.r.t. the reference frame, x_1

$$\underline{g1} = {}^gT_{x_1} \cdot {}^{x_1}\underline{1}$$

Part b, c)

b) $\underline{g1}$ and ${}^gT_{x_1}$ are given.

$${}^{x_1}\underline{1} = {}^{x_1}T_g \cdot \underline{g1} = ({}^gT_{x_1})^{-1} \cdot \underline{g1}$$

c) ${}^gT_{x_2} = \begin{bmatrix} \cos \theta_2 & -\sin \theta_2 & x_2 \\ \sin \theta_2 & \cos \theta_2 & y_2 \\ 0 & 0 & 1 \end{bmatrix}$

${}^gT_{x_2}$ is the matrix expression in homogeneous form of pose x_2 w.r.t. the global reference frame.

$${}^{x_2}T_{x_1} = {}^{x_1}T_g \cdot {}^gT_{x_2} = ({}^gT_{x_1})^{-1} \cdot {}^gT_{x_2} = T_{12}$$

Part d)

d) I computed ${}^{x_1}T_{x_2}$ previously.

$${}^{x_2}I = {}^{x_2}T_{x_1} \cdot {}^{x_1}I = \left({}^{x_1}T_{x_2}\right)^{-1} \cdot {}^{x_1}I$$

$$\left({}^{x_1}T_{x_2}\right)^{-1} = \left(\left(gT_{x_1}\right)^{-1} \cdot gT_{x_2}\right)^{-1} = \left(gT_{x_2}\right)^{-1} \cdot gT_{x_1}$$

$$\Rightarrow \boxed{{}^{x_2}I = \left(gT_{x_2}\right)^{-1} \cdot gT_{x_1} \cdot {}^{x_1}I}$$

Exercise 3: Sensing is on the python file