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Linear Algebra and Matrices



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| 1 | Line | 1 | Abstract—This book provides a simple introduction | |
|----|--|----|--|--|
| 2 | Plane | 6 | to linear algebra and matrix analysis. The content and exercises are based on NCERT textbooks from Class 6-12. | |
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| 12 | Vector Calculus | 16 | where | |
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Without loss of generality, km, for any real scalar k is also a direction vector. In the rest

of the paper, m and km are interchanged for

Appendix A: Proofs for the Conic Sections

computational simplicity. Thus, if m be the slope of the line PQ,

$$\mathbf{m} = \begin{pmatrix} 1 \\ m \end{pmatrix} \tag{1.2.4}$$

1.3. Let **P**, **Q** be two points on a line. The vector equation of the line is given by

$$\mathbf{x} = \mathbf{P} + \lambda \mathbf{m}, \quad \lambda \in \mathbb{R}$$
 (1.3.1)

$$\mathbf{m} = \mathbf{P} - \mathbf{Q} \tag{1.3.2}$$

(1.3.1) can be used in 3D as well.

1.4. The *normal vector* **n** to a line is orthogonal to the direction vector **m** so that

$$\mathbf{m}^T \mathbf{n} = 0 \tag{1.4.1}$$

If **P** be a point on the line, the equation of the line can be expressed as

$$\mathbf{n}^T \left(\mathbf{x} - \mathbf{P} \right) = 0 \tag{1.4.2}$$

or,
$$\mathbf{n}^T \mathbf{x} = c$$
, (1.4.3)

where

$$c = \mathbf{n}^T \mathbf{P} \tag{1.4.4}$$

which is the desired equation of the straight line. By subsuming the c in (1.4.3) within \mathbf{n} , the equation of a line can also be expressed as

$$\mathbf{n}^T \mathbf{x} = 1 \tag{1.4.5}$$

Note that in 3D, (1.4.2) and (1.4.3) are used to represent the equation of a plane.

1.5. Orthogonality: Show that the points

$$\mathbf{A} = \begin{pmatrix} 2 \\ -1 \\ 1 \end{pmatrix}, \mathbf{B} = \begin{pmatrix} 1 \\ -3 \\ -5 \end{pmatrix}, \mathbf{C} = \begin{pmatrix} 3 \\ -4 \\ -4 \end{pmatrix}$$
 (1.5.1)

are the vertices of a right angled triangle.

Solution: Let

$$\mathbf{v}_1 = \mathbf{A} - \mathbf{C} = \begin{pmatrix} -1\\3\\5 \end{pmatrix} \tag{1.5.2}$$

$$\mathbf{v}_2 = \mathbf{B} - \mathbf{C} = \begin{pmatrix} -2\\1\\-1 \end{pmatrix} \tag{1.5.3}$$

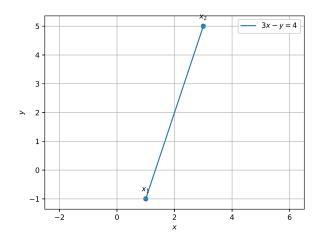


Fig. 1.6: Line obtained in Problem 1.6.

Then

$$\mathbf{v}_1^T \mathbf{v}_2 = \begin{pmatrix} -1 & 3 & 5 \end{pmatrix} \begin{pmatrix} -2 \\ 1 \\ -1 \end{pmatrix} = 0 \qquad (1.5.4)$$

$$\implies AC \perp BC$$
 (1.5.5)

and \mathbf{v}_1 and \mathbf{v}_2 are said to be orthogonal.

1.6. Find the equation of the line through $\binom{-2}{3}$ with slope - 4

Solution: From (1.2.4), the direction vector is

$$\mathbf{m} = \begin{pmatrix} 1 \\ -4 \end{pmatrix} \tag{1.6.1}$$

and from (1.4.1), the normal vector is

$$\mathbf{n} = \begin{pmatrix} 4 \\ 1 \end{pmatrix} \tag{1.6.2}$$

Using (1.4.2), the equation of the line is

$$\begin{pmatrix} 4 & 1 \end{pmatrix} \left\{ \mathbf{x} - \begin{pmatrix} -2 \\ 3 \end{pmatrix} \right\} = 0 \tag{1.6.3}$$

$$\implies (4 \quad 1)\mathbf{x} = -5 \tag{1.6.4}$$

Fig. 1.6 shows the line passing through the given point.

1.7. Write the equation of the line through the points $\mathbf{x}_1 = \begin{pmatrix} 1 \\ -1 \end{pmatrix}$ and $\mathbf{x}_2 = \begin{pmatrix} 3 \\ 5 \end{pmatrix}$.

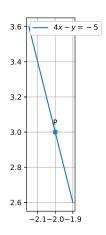


Fig. 1.7: Line obtained in Problem 1.7.

Solution: From (1.4.5),

$$\mathbf{n}^T \begin{pmatrix} 1 \\ -1 \end{pmatrix} = 1 \tag{1.7.1}$$

$$\mathbf{n}^T \begin{pmatrix} 3 \\ 5 \end{pmatrix} = 1 \tag{1.7.2}$$

resulting in the the matrix equation

$$\begin{pmatrix} 1 & -1 \\ 3 & 5 \end{pmatrix} \mathbf{n} = \begin{pmatrix} 1 \\ 1 \end{pmatrix} \tag{1.7.3}$$

yielding the augmented matrix

$$\begin{pmatrix}
1 & -1 & 1 \\
3 & 5 & 1
\end{pmatrix}$$
(1.7.4)

Performing row reduction,

$$\begin{pmatrix} 1 & -1 & 1 \\ 3 & 5 & 1 \end{pmatrix} \tag{1.7.5}$$

$$\stackrel{R_2 \leftarrow R_2 - 3R_1}{\longleftrightarrow} \begin{pmatrix} 1 & -1 & 1 \\ 0 & 8 & -2 \end{pmatrix} \tag{1.7.6}$$

$$\stackrel{R_2 \leftarrow \frac{R_2}{2}}{\longleftrightarrow} \begin{pmatrix} 1 & -1 & 1 \\ 0 & 4 & -1 \end{pmatrix} \tag{1.7.7}$$

$$\stackrel{R_1 \leftarrow 4R_1 + R_2}{\longleftrightarrow} \begin{pmatrix} 4 & 0 & 3 \\ 0 & 4 & -1 \end{pmatrix} \tag{1.7.8}$$

$$\stackrel{R_2 \leftarrow \frac{R_2}{4}}{\underset{R_1 \leftarrow \frac{R_1}{4}}{\longleftarrow}} \begin{pmatrix} 1 & 0 & \frac{3}{4} \\ 0 & 1 & -\frac{1}{4} \end{pmatrix}$$
(1.7.9)

From (1.7.9),

$$\mathbf{n} = \frac{1}{4} \begin{pmatrix} 3 \\ -1 \end{pmatrix} \tag{1.7.10}$$

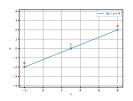


Fig. 1.8: Points on a line and points forming a triangle in Example 1.8.

Thus the equation of the desired line is

$$\frac{1}{4} \begin{pmatrix} 3 & -1 \end{pmatrix} \mathbf{x} = 1 \tag{1.7.11}$$

or,
$$(3 -1)x = 4$$
 (1.7.12)

Fig. 1.7 shows the line passing through the given points.

1.8. (*Linear Dependence*) Prove that the three points $\begin{pmatrix} 3 \\ 0 \end{pmatrix}$, $\begin{pmatrix} -2 \\ -2 \end{pmatrix}$, $\begin{pmatrix} 8 \\ 2 \end{pmatrix}$ are collinear

Solution: Let

$$\mathbf{v}_1 = \begin{pmatrix} 3 \\ 0 \end{pmatrix} - \begin{pmatrix} -2 \\ -2 \end{pmatrix} = \begin{pmatrix} 5 \\ 2 \end{pmatrix}$$

$$\mathbf{v}_2 = \begin{pmatrix} -2 \\ -2 \end{pmatrix} - \begin{pmatrix} 8 \\ 2 \end{pmatrix} = \begin{pmatrix} -10 \\ -4 \end{pmatrix}$$

$$(1.8.1)$$

Then, the given points are collinear if

$$x_1 \mathbf{v}_1 + x_2 \mathbf{v}_2 = 0 \tag{1.8.2}$$

has a nontrivial solution as well, i.e.

$$\mathbf{x} = \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} \neq \mathbf{0} \tag{1.8.3}$$

Substituting (1.8.1) in (1.8.2) results in the matrix equation

$$\begin{pmatrix} 5 & -10 \\ 2 & -4 \end{pmatrix} \mathbf{x} = 0 \tag{1.8.4}$$

Performing row operations on the matrix,

$$\begin{pmatrix} 5 & -10 \\ 2 & -4 \end{pmatrix} \stackrel{R_2 \leftarrow 2R_1 - 5R_2}{\longleftrightarrow} \begin{pmatrix} 5 & -10 \\ 0 & 0 \end{pmatrix} \tag{1.8.5}$$

which can be expressed as

or,
$$\mathbf{x} = x_1 \begin{pmatrix} 1 \\ -2 \end{pmatrix}$$
 (1.8.7)

Thus, there are infinite solutions. The vectors \mathbf{v}_1 , \mathbf{v}_2 are are linearly dependent and the given

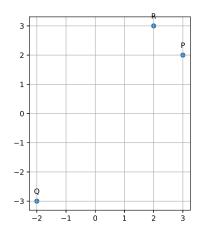


Fig. 1.10: Points on a triangle in Problem 1.10.

points lie on a straight line.

1.9. Alternatively, if the given points are collinear, from (1.4.5),

$$\begin{pmatrix} 3 & 0 \\ -2 & -2 \\ 8 & 2 \end{pmatrix} \mathbf{n} = \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} \tag{1.9.1}$$

Row reducing the augmented matrix,

$$\begin{pmatrix} 3 & 0 & 1 \\ -2 & -2 & 1 \\ 8 & 2 & 1 \end{pmatrix} \tag{1.9.2}$$

$$\stackrel{R_3 \leftarrow 3R_3 - 8R_1}{\longleftrightarrow} \stackrel{\begin{pmatrix} 3 & 0 & 1 \\ 0 & -6 & 5 \\ 0 & 6 & -5 \end{pmatrix}}{(1.9.3)}$$

$$\stackrel{R_3 \leftarrow R_3 + R_2}{\longleftrightarrow} \begin{pmatrix} 3 & 0 & 1 \\ 0 & 6 & -5 \\ 0 & 0 & 0 \end{pmatrix} \tag{1.9.4}$$

The above matrix has a zero row in echelon form, hence (1.9.1) is consistent and the given points are on a straight line. Also,

$$\mathbf{n} = \frac{1}{6} \begin{pmatrix} 2 \\ -5 \end{pmatrix} \tag{1.9.5}$$

1.10. (*Linear Independence*) Do the points $\binom{3}{2}$, $\binom{-2}{-3}$, $\binom{2}{3}$ form a triangle?

Solution: In this case

$$\mathbf{v}_1 = \begin{pmatrix} 3\\2 \end{pmatrix} - \begin{pmatrix} -2\\-3 \end{pmatrix} = \begin{pmatrix} 5\\5 \end{pmatrix} \tag{1.10.1}$$

$$\mathbf{v}_2 = \begin{pmatrix} -2 \\ -3 \end{pmatrix} - \begin{pmatrix} 2 \\ 3 \end{pmatrix} = \begin{pmatrix} -4 \\ -6 \end{pmatrix}$$
 (1.10.2)

Thus,

$$x_1 \mathbf{v}_1 + x_2 \mathbf{v}_2 = 0 \tag{1.10.3}$$

$$\implies \begin{pmatrix} 5 & -4 \\ 5 & -6 \end{pmatrix} \mathbf{x} = 0 \tag{1.10.4}$$

Using row operations,

$$\begin{pmatrix} 5 & -4 \\ 5 & -6 \end{pmatrix} \xrightarrow{R_2 \leftarrow R_1 - R_2} \begin{pmatrix} 5 & -4 \\ 0 & 2 \end{pmatrix} \tag{1.10.5}$$

$$\stackrel{R_1 \leftarrow R_1 + 2R_2}{\longleftrightarrow} \begin{pmatrix} 5 & 0 \\ 0 & 2 \end{pmatrix} \tag{1.10.6}$$

resulting in a full rank matrix. Hence,

$$\mathbf{x} = 0 \tag{1.10.7}$$

and \mathbf{v}_1 and \mathbf{v}_2 are *linearly independent*. The points lie on a triangle.

1.11. Alternatively, from (1.4.5), row reducing the augmented matrix

$$\begin{pmatrix} 3 & 2 & 1 \\ -2 & -3 & 1 \\ 2 & 3 & 1 \end{pmatrix} \xrightarrow{R_3 \leftarrow R_3 + R_2} \begin{pmatrix} 3 & 2 & 1 \\ -2 & -3 & 1 \\ 0 & 0 & 2 \end{pmatrix} (1.11.1)$$

The above matrix has a nonzero row in echelon form, hence the given points do not lie on a straight line. So they lie on a triangle.

(1.9.2) 1.12. Find the angle between the lines

$$(1 - \sqrt{3}) \mathbf{x} = 5$$

$$(\sqrt{3} - 1) \mathbf{x} = -6.$$

$$(1.12.1)$$

Solution: The angle between the lines can be expressed in terms of the normal vectors

$$\mathbf{n}_1 = \begin{pmatrix} 1 \\ -\sqrt{3} \end{pmatrix}, \mathbf{n}_2 = \begin{pmatrix} \sqrt{3} \\ -1 \end{pmatrix} \tag{1.12.2}$$

as

$$\cos \theta = \frac{\mathbf{n}_1^T \mathbf{n}_2}{\|\mathbf{n}_1\| \|\mathbf{n}_2\|} \tag{1.12.3}$$

$$=\frac{\sqrt{3}}{2} \implies \theta = 30^{\circ} \tag{1.12.4}$$

1.13. Find the projection of the vector

$$\mathbf{a} = \begin{pmatrix} 2\\3\\2 \end{pmatrix} \tag{1.13.1}$$

on the vector

$$\mathbf{b} = \begin{pmatrix} 1 \\ 2 \\ 1 \end{pmatrix}. \tag{1.13.2}$$

Solution: If the angle between the vectors be θ , the projection is defined as

$$\mathbf{proj_ba} = (\|\mathbf{a}\|\cos\theta) \frac{\mathbf{b}}{\|\mathbf{b}\|} = \frac{(\mathbf{a}^T\mathbf{b})}{\|\mathbf{b}\|^2} \mathbf{b} \quad (1.13.3)$$

Substituting the values from (1.13.1) and (1.13.2),

$$\mathbf{proj_ba} = \frac{5}{3} \begin{pmatrix} 1\\2\\1 \end{pmatrix} \tag{1.13.4}$$

1.14. (*Reflection*) Assuming that straight lines work as a plane mirror for a point, find the image of the point $\mathbf{P} = \begin{pmatrix} 1 \\ 2 \end{pmatrix}$ in the line

$$L: (1 -3)\mathbf{x} = -4. \tag{1.14.1}$$

Solution: From the given equation, the line parameters are

$$\mathbf{n} = \begin{pmatrix} 1 \\ -3 \end{pmatrix}, c = -4, \mathbf{m} = \begin{pmatrix} 3 \\ -1 \end{pmatrix}$$
 (1.14.2)

Let \mathbf{R} be the reflection of \mathbf{P} such that PR bisects the line L at \mathbf{Q} . Then \mathbf{Q} bisects PR. This leads to the following equations

$$2\mathbf{O} = \mathbf{P} + \mathbf{R} \tag{1.14.3}$$

 $\mathbf{n}^T \mathbf{Q} = c$: \mathbf{Q} lies on the given line (1.14.4)

$$\mathbf{m}^T \mathbf{R} = \mathbf{m}^T \mathbf{P} \quad :: \mathbf{m} \perp \mathbf{P} - \mathbf{R} \quad (1.14.5)$$

From (1.14.3) and (1.14.4),

$$\mathbf{n}^T \mathbf{R} = 2c - \mathbf{n}^T \mathbf{P} \tag{1.14.6}$$

From (1.14.6) and (1.14.5),

$$(\mathbf{m} \ \mathbf{n})^T \mathbf{R} = (\mathbf{m} \ -\mathbf{n})^T \mathbf{P} + \begin{pmatrix} 0 \\ 2c \end{pmatrix}$$
 (1.14.7)

Letting

$$\mathbf{V} = \begin{pmatrix} \mathbf{m} & \mathbf{n} \end{pmatrix} \tag{1.14.8}$$

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

$$\mathbf{V}^T \mathbf{V} = \mathbf{I} \tag{1.14.9}$$

Noting that

$$\begin{pmatrix} \mathbf{m} & -\mathbf{n} \end{pmatrix} = \begin{pmatrix} \mathbf{m} & \mathbf{n} \end{pmatrix} \begin{pmatrix} 1 & 0 \\ 0 & -1 \end{pmatrix}, \qquad (1.14.10)$$

(1.14.7) can be expressed as

$$\mathbf{V}^{T}\mathbf{R} = \begin{bmatrix} \mathbf{V} \begin{pmatrix} 1 & 0 \\ 0 & -1 \end{pmatrix} \end{bmatrix}^{T} \mathbf{P} + \begin{pmatrix} 0 \\ 2c \end{pmatrix} \quad (1.14.11)$$

$$\implies \mathbf{R} = \begin{bmatrix} \mathbf{V} \begin{pmatrix} 1 & 0 \\ 0 & -1 \end{pmatrix} \mathbf{V}^{-1} \end{bmatrix}^{T} \mathbf{P} + \mathbf{V} \begin{pmatrix} 0 \\ 2c \end{pmatrix} \quad (1.14.12)$$

$$= \mathbf{V} \begin{pmatrix} 1 & 0 \\ 0 & -1 \end{pmatrix} \mathbf{V}^{T} \mathbf{P} + 2c\mathbf{n} \quad (1.14.13)$$

upon substituting from (1.14.8) in (1.14.13). It can be verified that the reflection is also given by

$$\mathbf{R} = \begin{pmatrix} \mathbf{m} & \mathbf{n} \end{pmatrix} \begin{pmatrix} 1 & 0 \\ 0 & -1 \end{pmatrix} \begin{pmatrix} \mathbf{m} & \mathbf{n} \end{pmatrix}^T \mathbf{P} + 2c\mathbf{n}$$
(1.14.14)

$$= (\mathbf{m} - \mathbf{n}) \begin{pmatrix} \mathbf{m}^T \\ \mathbf{n}^T \end{pmatrix} \mathbf{P} + 2c\mathbf{n} \quad (1.14.15)$$

$$\implies$$
 R = $(\mathbf{m}\mathbf{m}^T - \mathbf{n}\mathbf{n}^T)\mathbf{P} + 2c\mathbf{n}$ (1.14.16)

If \mathbf{m} , \mathbf{n} are not orthonormal, (1.14.16) can be expressed as

$$\frac{\mathbf{R}}{2} = \frac{\mathbf{m}\mathbf{m}^T - \mathbf{n}\mathbf{n}^T}{\mathbf{m}^T \mathbf{m} + \mathbf{n}^T \mathbf{n}} \mathbf{P} + c \frac{\mathbf{n}}{\|\mathbf{n}\|^2}$$
(1.14.17)

1.15. (Gram-schmidt orthogonalization) Let

$$\alpha = \begin{pmatrix} 3 \\ -1 \\ 0 \end{pmatrix} \tag{1.15.1}$$

$$\beta = \begin{pmatrix} 2\\1\\-3 \end{pmatrix} \tag{1.15.2}$$

Find β_1, β_2 such that

$$\beta = \beta_1 + \beta_2, \quad \beta_1 \parallel \alpha, \beta_2 \perp \alpha$$
 (1.15.3)

Solution: Let $\beta_1 = k\alpha$. Then, $\beta_1 \parallel \alpha$ and

$$\beta = k\alpha + \beta_2 \tag{1.15.4}$$

$$\implies \alpha^T \beta = k \|\alpha\|^2 + k \beta_1^T \beta_2 \qquad (1.15.5)$$

or,
$$k = \frac{\alpha^T \beta}{\|\alpha\|^2}$$
, $\therefore \beta_1 \perp \beta_2$ (1.15.6)

Thus.

$$\beta_1 = \frac{\alpha^T \beta}{\|\alpha\|^2} \alpha = \frac{5}{9} \begin{pmatrix} 3\\ -1\\ 0 \end{pmatrix}$$
 (1.15.7)

$$\beta_2 = \beta - \beta_1 = \begin{pmatrix} 2 \\ 1 \\ -3 \end{pmatrix} - \frac{5}{9} \begin{pmatrix} 3 \\ -1 \\ 0 \end{pmatrix} = \frac{1}{9} \begin{pmatrix} 3 \\ 14 \\ -27 \end{pmatrix}$$
(1.15.8)

Thus, any given set of vectors can be expressed as a linear combination of another set of orthogonal vectors.

2 Plane

2.1. Find the equation of a plane passing through the points $\mathbf{a} = \begin{pmatrix} 2 \\ 5 \\ -3 \end{pmatrix}$, $\mathbf{b} = \begin{pmatrix} -2 \\ -3 \\ 5 \end{pmatrix}$ and $\mathbf{c} = \begin{pmatrix} 5 \\ 3 \\ -3 \end{pmatrix}$

Solution: The equation of plane is also given by (1.4.5) in 3D. Following the approach in the previous example results in the matrix equation,

$$\begin{pmatrix} 2 & 5 & -3 \\ -2 & -3 & 5 \\ 5 & 3 & -3 \end{pmatrix} \mathbf{n} = \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}$$
 (2.1.1)

Row reducing the augmented matrix,

$$\begin{pmatrix} 2 & 5 & -3 & 1 \\ -2 & -3 & 5 & 1 \\ 5 & 3 & -3 & 1 \end{pmatrix}$$
 (2.1.2)

$$\stackrel{R_2 \leftarrow \frac{R_2 + R_1}{2}}{\underset{R_3 \leftarrow 2R_3 - 5R_1}{\longleftrightarrow}} \begin{pmatrix} 2 & 5 & -3 & 1 \\ 0 & 1 & 1 & 1 \\ 0 & -19 & 9 & -3 \end{pmatrix}$$
(2.1.3)

$$\stackrel{R_1 \leftarrow R_1 - 5R_2}{\longleftrightarrow} \stackrel{2}{\longleftrightarrow} \begin{pmatrix} 2 & 0 & -8 & -4 \\ 0 & 1 & 1 & 1 \\ 0 & 0 & 7 & 4 \end{pmatrix} \qquad (2.1.4)$$

$$\stackrel{R_1 \leftarrow \frac{7R_1 + 8R_3}{2}}{\underset{R_3 \leftarrow 7R2 - R_3}{\longleftarrow}} \begin{pmatrix} 7 & 0 & 0 & 2 \\ 0 & 7 & 0 & 3 \\ 0 & 0 & 7 & 4 \end{pmatrix}$$
(2.1.5)

$$\implies \mathbf{n} = \frac{1}{7} \begin{pmatrix} 2\\3\\4 \end{pmatrix} \qquad (2.1.6)$$

Thus, the equation of the plane passing through the given points is

$$(2 \ 3 \ 4) \mathbf{x} = 7 \tag{2.1.7}$$

2.2. Find the angle between the two planes

$$(2 \quad 1 \quad -2)\mathbf{x} = 5 \tag{2.2.1}$$

$$(3 -6 -2)\mathbf{x} = 7$$
 (2.2.2)

Solution: The angle between two planes is the same as the angle between their normal vectors. For

$$\mathbf{n}_1 = \begin{pmatrix} 2\\1\\-2 \end{pmatrix} \mathbf{n}_2 = \begin{pmatrix} 3\\-6\\-2 \end{pmatrix} \tag{2.2.3}$$

using (1.12.3),

$$\cos \theta = \frac{6 - 6 + 4}{\sqrt{9}\sqrt{49}} = \frac{4}{21} \tag{2.2.4}$$

3 Quadratic Forms

3.1. The general equation of second degree is given by

$$ax^2 + 2bxy + cy^2 + 2dx + 2ey + f = 0$$
 (3.1.1)

and can be expressed as

$$\mathbf{x}^T \mathbf{V} \mathbf{x} + 2\mathbf{u}^T \mathbf{x} + f = 0 \tag{3.1.2}$$

where

$$\mathbf{V} = \mathbf{V}^T = \begin{pmatrix} a & b \\ b & c \end{pmatrix} \tag{3.1.3}$$

$$\mathbf{u} = \begin{pmatrix} d & e \end{pmatrix} \tag{3.1.4}$$

3.2. Pair of straight lines: (3.1.2) represents a pair of straight lines if

$$\begin{vmatrix} \mathbf{V} & \mathbf{u} \\ \mathbf{u}^T & f \end{vmatrix} = 0 \tag{3.2.1}$$

otherwise, (3.1.2) represents a conic section.

4 Pair of Straight Lines

4.1. Two intersecting lines are obtained if

$$|\mathbf{V}| < 0 \tag{4.1.1}$$

4.2. Let the pair of straight lines be given by

$$\mathbf{n}_1^T \mathbf{x} = c_1 \tag{4.2.1}$$

$$\mathbf{n}_2^T \mathbf{x} = c_2 \tag{4.2.2}$$

Equating their product with (3.1.2),

$$(\mathbf{n}_1^T \mathbf{x} - c_1)(\mathbf{n}_2^T \mathbf{x} - c_2)$$
$$= \mathbf{x}^T \mathbf{V} \mathbf{x} + 2\mathbf{u}^T \mathbf{x} + f = 0 \quad (4.2.3)$$

$$\implies \mathbf{n}_1 * \mathbf{n}_2 = \{c, 2b, a\} \tag{4.2.4}$$

$$c_2 \mathbf{n}_1 + c_1 \mathbf{n}_2 = -2\mathbf{u} \tag{4.2.5}$$

$$c_1 c_2 = f (4.2.6)$$

where * represents convolution.

4.3. The slopes of the lines are given by the roots of the polynomial

$$cm^2 + 2bm + a = 0 (4.3.1)$$

$$\implies m_i = \frac{-b \pm \sqrt{-|V|}}{c} \tag{4.3.2}$$

and

$$\mathbf{n}_i = k_i \begin{pmatrix} -m_i \\ 1 \end{pmatrix}, \quad i = 1, 2.$$
 (4.3.3)

4.4. From (4.2.5),

$$\begin{pmatrix} \mathbf{n}_1 & \mathbf{n}_2 \end{pmatrix} \begin{pmatrix} c_2 \\ c_1 \end{pmatrix} = -2\mathbf{u} \tag{4.4.1}$$

 c_1, c_2 can be obtained such that they satisfy (4.2.6).

5 Conic Sections

5.1. (Affine Transformation and Eigenvalue Decomposition) Using

$$\mathbf{x} = \mathbf{P}\mathbf{y} + \mathbf{c}$$
 (Affine Transformation) (5.1.1)

such that

$$\mathbf{P}^T \mathbf{V} \mathbf{P} = \mathbf{D}$$
. (Eigenvalue Decomposition)

(5.1.2)

$$\mathbf{D} = \begin{pmatrix} \lambda_1 & 0 \\ 0 & \lambda_2 \end{pmatrix}, \tag{5.1.3}$$

$$\mathbf{P} = (\mathbf{p}_1 \quad \mathbf{p}_2), \quad \mathbf{P}^T = \mathbf{P}^{-1} \tag{5.1.4}$$

(3.1.2) can be expressed as

$$\mathbf{y}^T \mathbf{D} \mathbf{y} = \mathbf{u}^T \mathbf{V}^{-1} \mathbf{u} - f \qquad |V| \neq 0 \qquad (5.1.5)$$

$$\mathbf{y}^T \mathbf{D} \mathbf{y} = -\eta \begin{pmatrix} 1 & 0 \end{pmatrix} \mathbf{y} \qquad |V| = 0 \qquad (5.1.6)$$

with

$$\mathbf{c} = -\mathbf{V}^{-1}\mathbf{u} \qquad |V| \neq 0 \quad (5.1.7)$$

$$\begin{pmatrix} \mathbf{u}^T + \eta \mathbf{p}_1^T \\ \mathbf{V} \end{pmatrix} \mathbf{c} = \begin{pmatrix} -f \\ \eta \mathbf{p}_1 - \mathbf{u} \end{pmatrix} \quad |V| = 0 \quad (5.1.8)$$

where
$$\eta = \mathbf{n}^T \mathbf{p}_1$$
 (5.1.9)

Solution: Proofs for (5.1.5), (5.1.6), (5.1.7) and (5.1.8) are available in Appendix A.

5.2. (Centre/Vertex) The centre/vertex of the conic section in (3.1.2) is given by **c** in (5.1.7) or (5.1.8). This is because from (5.1.1),

$$\mathbf{y} = \mathbf{P}^T \left(\mathbf{x} - \mathbf{c} \right) \tag{5.2.1}$$

and

$$\mathbf{v} = \mathbf{0} \implies \mathbf{x} = \mathbf{c}$$
 (5.2.2)

5.3. (Circle) For a circle,

$$\mathbf{V} = \mathbf{D} = \mathbf{P} = \mathbf{I} \tag{5.3.1}$$

and the centre is obtained from (5.1.7), (5.2.2) as

$$\mathbf{c} = -\mathbf{u} \tag{5.3.2}$$

(5.1.5) becomes

$$\mathbf{y}^T \mathbf{y} = ||\mathbf{y}||^2 = \left(\sqrt{\mathbf{u}^T \mathbf{u} - f}\right)^2 \tag{5.3.3}$$

and the radius is

$$\sqrt{\mathbf{u}^T \mathbf{u} - f} \tag{5.3.4}$$

5.4. (Ellipse) For

$$|\mathbf{V}| > 0$$
, or, $\lambda_1 > 0, \lambda_2 > 0$ (5.4.1)

and (5.1.5) becomes

$$\lambda_1 y_1^2 + \lambda_2 y_1^2 = \mathbf{u}^T \mathbf{V}^{-1} \mathbf{u} - f$$
 (5.4.2)

which is the equation of an ellipse with major and minor axes parameters

$$\sqrt{\frac{\lambda_1}{\mathbf{u}^T \mathbf{V}^{-1} \mathbf{u} - f}}, \sqrt{\frac{\lambda_2}{\mathbf{u}^T \mathbf{V}^{-1} \mathbf{u} - f}}.$$
 (5.4.3)

The centre is obtained from (5.2.2) as (5.1.7). 5.5. (*Hyperbola*) For

$$|\mathbf{V}| < 0$$
, or, $\lambda_1 > 0, \lambda_2 < 0$ (5.5.1)

and (5.1.5) becomes

$$\lambda_1 y_1^2 - (-\lambda_2) y_1^2 = \mathbf{u}^T \mathbf{V}^{-1} \mathbf{u} - f$$
 (5.5.2)

with major and minor axes parameters

$$\sqrt{\frac{\lambda_1}{\mathbf{u}^T \mathbf{V}^{-1} \mathbf{u} - f}}, \sqrt{\frac{\lambda_2}{f - \mathbf{u}^T \mathbf{V}^{-1} \mathbf{u}}}, \quad (5.5.3)$$

The centre is obtained from (5.2.2) as (5.1.7). 5.6. (*Parabola*) For

$$|\mathbf{V}| = 0$$
, or, $\lambda_1 = 0$. (5.6.1)

The vertex of the parabola is obtained using (5.1.8) and the focal length is

$$\left| \frac{2\mathbf{p}_1^T \mathbf{u}}{\lambda_2} \right| \tag{5.6.2}$$

6 TANGENTS AND NORMALS

6.1. Secant: The points of intersection of the line

$$L: \mathbf{x} = \mathbf{q} + \mu \mathbf{m} \quad \mu \in \mathbb{R}$$
 (6.1.1)

with the conic section in (3.1.2) are given by

$$\mathbf{x}_i = \mathbf{q} + \mu_i \mathbf{m} \tag{6.1.2}$$

where

$$\mu_{i} = \frac{1}{\mathbf{m}^{T} \mathbf{V} \mathbf{m}} \left(-\mathbf{m}^{T} \left(\mathbf{V} \mathbf{q} + \mathbf{u} \right) \right.$$

$$\pm \sqrt{\left[\mathbf{m}^{T} \left(\mathbf{V} \mathbf{q} + \mathbf{u} \right) \right]^{2} - \left(\mathbf{q}^{T} \mathbf{V} \mathbf{q} + 2 \mathbf{u}^{T} \mathbf{q} + f \right) \left(\mathbf{m}^{T} \mathbf{V} \mathbf{m} \right)} \right)$$
(6.1.3)

Solution: Substituting (6.1.1) in (3.1.2),

$$(\mathbf{q} + \mu \mathbf{m})^T \mathbf{V} (\mathbf{q} + \mu \mathbf{m}) + 2\mathbf{u}^T (\mathbf{q} + \mu \mathbf{m}) + f = 0$$

$$\implies \mu^2 \mathbf{m}^T \mathbf{V} \mathbf{m} + 2\mu \mathbf{m}^T (\mathbf{V} \mathbf{q} + \mathbf{u})$$

$$+ \mathbf{q}^T \mathbf{V} \mathbf{q} + 2\mathbf{u}^T \mathbf{q} + f = 0 \quad (6.1.4)$$

Solving the above quadratic in (6.1.4) yields (6.1.3).

6.2. Tangent: If L in (6.1.1) touches (3.1.2) at exactly one point \mathbf{q} ,

$$\mathbf{m}^T \left(\mathbf{V} \mathbf{q} + \mathbf{u} \right) = 0 \tag{6.2.1}$$

Solution: In this case, (6.1.4) has exactly one root. Hence, in (6.1.3)

$$\left[\mathbf{m}^{T} \left(\mathbf{V}\mathbf{q} + \mathbf{u}\right)\right]^{2} - \left(\mathbf{m}^{T}\mathbf{V}\mathbf{m}\right)\left(\mathbf{q}^{T}\mathbf{V}\mathbf{q} + 2\mathbf{u}^{T}\mathbf{q} + f\right) = 0 \quad (6.2.2)$$

 \mathbf{r} \mathbf{q} is the point of contact, \mathbf{q} satisfies (3.1.2)

$$\mathbf{q}^T \mathbf{V} \mathbf{q} + 2\mathbf{u}^T \mathbf{q} + f = 0 \tag{6.2.3}$$

Substituting (6.2.3) in (6.2.2) and simplifying, we obtain (6.2.1).

6.3. The normal vector is obtained from (6.2.1) and (1.4.1) as

$$\mathbf{n} = \mathbf{V}\mathbf{q} + \mathbf{u} \tag{6.3.1}$$

6.4. Given the point of contact **q**, the equation of a tangent is

$$(\mathbf{V}\mathbf{q} + \mathbf{u})^T \mathbf{x} + \mathbf{u}^T \mathbf{q} + f = 0$$
 (6.4.1)

Solution: From (6.3.1) and (1.4.2), the equation of the tangent is

$$(\mathbf{V}\mathbf{q} + \mathbf{u})^T (\mathbf{x} - \mathbf{q}) = 0 \quad (6.4.2)$$

$$\implies (\mathbf{V}\mathbf{q} + \mathbf{u})^T \mathbf{x} - \mathbf{q}^T \mathbf{V}\mathbf{q} - \mathbf{u}^T \mathbf{q} = 0 \quad (6.4.3)$$

which, upon substituting from (6.2.3) and simplifying yields (6.1.1).

6.5. If V^{-1} exists, given the normal vector \mathbf{n} , the tangent points of contact to (3.1.2) are given by

$$\mathbf{q}_i = \mathbf{V}^{-1} (\kappa_i \mathbf{n} - \mathbf{u}), i = 1, 2$$
 (6.5.1)

where
$$\kappa_i = \pm \sqrt{\frac{\mathbf{u}^T \mathbf{V}^{-1} \mathbf{u} - f}{\mathbf{n}^T \mathbf{V}^{-1} \mathbf{n}}}$$
 (6.5.2)

Solution: From (6.3.1),

$$\mathbf{q} = \mathbf{V}^{-1} (\kappa \mathbf{n} - \mathbf{u}), \quad \kappa \in \mathbb{R}$$
 (6.5.3)

Substituting (6.5.3) in (6.2.3),

$$(\kappa \mathbf{n} - \mathbf{u})^{T} \mathbf{V}^{-1} (\kappa \mathbf{n} - \mathbf{u})$$

$$+ 2\mathbf{u}^{T} \mathbf{V}^{-1} (\kappa \mathbf{n} - \mathbf{u}) + f = 0$$

$$\Longrightarrow \kappa^{2} \mathbf{n}^{T} \mathbf{V}^{-1} \mathbf{n} - \mathbf{u}^{T} \mathbf{V}^{-1} \mathbf{u} + f = 0$$
or, $\kappa = \pm \sqrt{\frac{\mathbf{u}^{T} \mathbf{V}^{-1} \mathbf{u} - f}{\mathbf{n}^{T} \mathbf{V}^{-1} \mathbf{n}}}$ (6.5.4)

Substituting (6.5.4) in (6.5.3) yields (6.5.2).

6.6. If **V** is not invertible, given the normal vector **n**, the point of contact to (3.1.2) is given by the matrix equation

$$\begin{pmatrix} \mathbf{u} + \kappa \mathbf{n}^T \\ \mathbf{V} \end{pmatrix} \mathbf{q} = \begin{pmatrix} -f \\ \kappa \mathbf{n} - \mathbf{u} \end{pmatrix}$$
 (6.6.1)

where
$$\kappa = \frac{\mathbf{p}_1^T \mathbf{u}}{\mathbf{p}_1^T \mathbf{n}}, \quad \mathbf{V} \mathbf{p}_1 = 0$$
 (6.6.2)

Solution: If **V** is non-invertible, it has a zero eigenvalue. If the corresponding eigenvector is \mathbf{p}_1 , then,

$$\mathbf{V}\mathbf{p}_1 = 0 \tag{6.6.3}$$

From (6.3.1),

$$\kappa \mathbf{n} = \mathbf{V} \mathbf{q} + \mathbf{u}, \quad \kappa \in \mathbb{R}$$
 (6.6.4)

$$\implies \kappa \mathbf{p}_1^T \mathbf{n} = \mathbf{p}_1^T \mathbf{V} \mathbf{q} + \mathbf{p}_1^T \mathbf{u} \tag{6.6.5}$$

or,
$$\kappa \mathbf{p}_1^T \mathbf{n} = \mathbf{p}_1^T \mathbf{u}, \quad :: \mathbf{p}_1^T \mathbf{V} = 0, \quad (6.6.6)$$

yielding κ in (6.6.2). From (6.6.4),

$$\kappa \mathbf{q}^{T} \mathbf{n} = \mathbf{q}^{T} \mathbf{V} \mathbf{q} + \mathbf{q}^{T} \mathbf{u}$$
 (6.6.8)

$$\implies \kappa \mathbf{q}^{T} \mathbf{n} = -f - \mathbf{q}^{T} \mathbf{u}$$
 from (6.2.3),
(6.6.9)

or,
$$(\kappa \mathbf{n} + \mathbf{u}) \mathbf{q} = -f$$
 (6.6.10)

(6.6.4) can be expressed as

$$\mathbf{V}\mathbf{q} = \kappa \mathbf{n} - \mathbf{u}.\tag{6.6.11}$$

(6.6.10) and (6.6.11) clubbed together result in (6.6.1).

6.7. All the results related to conics are summarized in Table 6.7.

7 Example: Pair of Straight Lines

7.1. Given,

$$12x^{2} + 7xy - 10y^{2} + 13x + 45y - 35 = 0$$
(7.1.1)

it is easy to verify that

$$\begin{vmatrix} 12 & \frac{7}{2} & \frac{13}{2} \\ \frac{7}{2} & -10 & \frac{45}{2} \\ \frac{13}{2} & \frac{45}{2} & -35 \end{vmatrix} = 0 \tag{7.1.2}$$

Hence, (7.1.1) represents a pair of straight lines.

7.2. (7.1.1) can be expressed as (3.1.2) with

$$\mathbf{V} = \mathbf{V}^T = \begin{pmatrix} 12 & \frac{7}{2} \\ \frac{7}{2} & -10 \end{pmatrix} \tag{7.2.1}$$

$$\mathbf{u} = \begin{pmatrix} \frac{13}{2} \\ \frac{45}{2} \end{pmatrix} \tag{7.2.2}$$

$$f = -35 (7.2.3)$$

From (7.1.1) and (4.3.1),

$$\implies m_i = \frac{-7 \pm \sqrt{49 + 480}}{-20} \tag{7.2.4}$$

$$\implies m_1 = \frac{3}{2}, m_2 = -\frac{4}{5} \tag{7.2.5}$$

Thus,

$$\mathbf{m}_1 = \begin{pmatrix} 2 \\ 3 \end{pmatrix}, \mathbf{m}_2 = \begin{pmatrix} 5 \\ -4 \end{pmatrix} \tag{7.2.6}$$

$$\implies \mathbf{n}_1 = \begin{pmatrix} 3 \\ -2 \end{pmatrix}, \mathbf{n}_2 = \begin{pmatrix} 4 \\ 5 \end{pmatrix} \tag{7.2.7}$$

Substituting from (7.2.7) in (4.4.1), the augmented matrix is

$$\begin{pmatrix} 3 & 4 & -13 \\ -2 & 5 & -45 \end{pmatrix} \xrightarrow[R_1 \leftarrow \frac{R_1 - 4R_2}{3}]{R_2 \leftarrow \frac{2R_1 + 3R_2}{23}} \begin{pmatrix} 1 & 0 & 5 \\ 0 & 1 & -7 \end{pmatrix} (7.2.8)$$

$$\implies c_1 = -7, c_2 = 5 \quad (7.2.9)$$

Fig. 7.2 plots the lines in (7.1.1)

7.3. From (7.2.7) the angle between the two straight

| Conic | Property | Standard Form | Standard Parameters | Point(s) of Contact |
|-----------|---|--|---|---|
| Circle | V = I | $\frac{\mathbf{y}^T \mathbf{D} \mathbf{y}}{\mathbf{u}^T \mathbf{V}^{-1} \mathbf{u} - f} = 1$ | $c = -\mathbf{u},$ $r = \sqrt{\mathbf{u}^T \mathbf{u} - f}$ | $\mathbf{q} = \mathbf{V}^{-1} \left(\kappa \mathbf{n} - \mathbf{u} \right)$ |
| Ellipse | $ \mathbf{V} > 0$ $\lambda_1 > 0, \lambda_2 < 0$ | | $axes = \begin{cases} \sqrt{\frac{\mathbf{u}^T \mathbf{V}^{-1} \mathbf{u} - f}{\lambda_1}} \\ \sqrt{\frac{\mathbf{u}^T \mathbf{V}^{-1} \mathbf{u} - f}{\lambda_2}} \end{cases}$ | $\kappa = \pm \sqrt{\frac{\mathbf{u}^T \mathbf{V}^{-1} \mathbf{u} - f}{\mathbf{n}^T \mathbf{V}^{-1} \mathbf{n}}}$ |
| Hyperbola | $ \mathbf{V} < 0$ $\lambda_1 > 0, \lambda_2 < 0$ | | $axes = \begin{cases} \mathbf{v}^{-1}\mathbf{u}, \\ \sqrt{\frac{\mathbf{u}^{T}\mathbf{v}^{-1}\mathbf{u} - f}{\lambda_{1}}} \\ \sqrt{\frac{f - \mathbf{u}^{T}\mathbf{v}^{-1}\mathbf{u}}{\lambda_{2}}} \end{cases}$ | |
| Parabola | $ \mathbf{V} = 0$ $\lambda_1 = 0$ | $\mathbf{y}^T \mathbf{D} \mathbf{y} = -\eta \begin{pmatrix} 1 & 0 \end{pmatrix} \mathbf{y}$ | focal length = $\left \frac{\eta}{\lambda_2}\right $ $\begin{pmatrix} \mathbf{u}^T + \eta \mathbf{p}_1^T \\ \mathbf{v} \end{pmatrix} \mathbf{c}$ $= \begin{pmatrix} -f \\ \eta \mathbf{p}_1 - \mathbf{u} \end{pmatrix}$ $\eta = 2\mathbf{p}_1^T \mathbf{u}$ | $ \begin{pmatrix} \mathbf{u} + \kappa \mathbf{n}^T \\ \mathbf{v} \end{pmatrix} \mathbf{q} $ $ = \begin{pmatrix} -f \\ \kappa \mathbf{n} - \mathbf{u} \end{pmatrix} $ $ \kappa = \frac{\mathbf{p}_1^T \mathbf{u}}{\mathbf{p}_1^T \mathbf{n}} $ |

TABLE 6.7: $\mathbf{x}^T \mathbf{V} \mathbf{x} + 2 \mathbf{u}^T \mathbf{x} + f = 0$ can be expressed in the above standard form for various conics. \mathbf{c} represents the centre/vertex of the conic. \mathbf{q} is/are the point(s) of contact for the tangent(s).

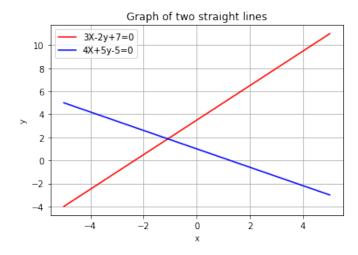


Fig. 7.2: Pair of straight lines

lines is given by

$$\theta = \cos^{-1}\left(\frac{\mathbf{n_1}^T \mathbf{n_2}}{\|\mathbf{n_1}\| \|\mathbf{n_2}\|}\right) \tag{7.3.1}$$

$$\mathbf{n_1}^T \mathbf{n_2} = \begin{pmatrix} 3 & -2 \end{pmatrix} \begin{pmatrix} 4 \\ 5 \end{pmatrix} = 2$$
 (7.3.2)

$$\|\mathbf{n_1}\| = \sqrt{3^2 + (-2)^2} = \sqrt{13}$$
 (7.3.3)

$$\|\mathbf{n_2}\| = \sqrt{4^2 + 5^2} = \sqrt{41} \tag{7.3.4}$$

Substituting equations (7.3.2), (7.3.3) ,(7.3.4)

in equation (7.3.1), we get

$$\theta = \cos^{-1}\left(\frac{2}{\sqrt{13}\sqrt{41}}\right) \tag{7.3.5}$$

$$\theta = 85^{\circ} \tag{7.3.6}$$

8 Circle

8.1. Find the centre and radius of the circle

$$x^2 + y^2 + 8x + 10y - 8 = 0 (8.1.1)$$

Solution: (8.1.1) can be expressed as

$$\mathbf{x}^T \mathbf{x} + 2(4 \ 5)\mathbf{x} - 8 = 0$$
 (8.1.2)

which is of the form (3.1.2) with

$$\mathbf{u} = \begin{pmatrix} 4 \\ 5 \end{pmatrix}, f = -8 \tag{8.1.3}$$

From Table 6.7, the center and radius are given by

$$\mathbf{c} = -\mathbf{u} = \begin{pmatrix} -4 \\ -5 \end{pmatrix}, r = \sqrt{\|u\|^2 - f} = 7 \quad (8.1.4)$$

8.2. Find the equation of a circle which passes through the points $\mathbf{P} = \begin{pmatrix} 2 \\ -2 \end{pmatrix}$ and $\mathbf{Q} = \begin{pmatrix} 3 \\ 4 \end{pmatrix}$ and whose centre lies on the line

$$\begin{pmatrix} 1 & 1 \end{pmatrix} \mathbf{x} = 2 \tag{8.2.1}$$

Solution: From (3.1.2) and Table 6.7, the equation of a circle can be expressed as

$$\mathbf{x}^T \mathbf{x} - 2\mathbf{c}^T \mathbf{x} + f = 0 \tag{8.2.2}$$

where c is the centre. Substituting the given points in (8.2.2) and using (8.2.1), the following equations are obtained

$$2(2 -2)\mathbf{c} - f = 8$$
 (8.2.3)

$$2(2 -2)\mathbf{c} - f = 8$$
 (8.2.3)
 $2(3 \ 4)\mathbf{c} - f = 25$ (8.2.4)

$$\begin{pmatrix} 1 & 1 \end{pmatrix} \mathbf{c} = 2 \tag{8.2.5}$$

which can be expressed as the matrix equation

$$\begin{pmatrix} 1 & 1 & 0 \\ 4 & -4 & -1 \\ 6 & 8 & -1 \end{pmatrix} \begin{pmatrix} \mathbf{c} \\ f \end{pmatrix} = \begin{pmatrix} 2 \\ 8 \\ 25 \end{pmatrix}$$
 (8.2.6)

Row reducing the augmented matrix

$$\begin{pmatrix} 1 & 1 & 0 & 2 \\ 4 & -4 & -1 & 8 \\ 6 & 8 & -1 & 25 \end{pmatrix} \tag{8.2.7}$$

$$\stackrel{R_2 \leftarrow -R_2 + 4R_1}{\longleftrightarrow} \begin{pmatrix} 1 & 1 & 0 & 2 \\ 0 & 8 & 1 & 0 \\ 0 & 2 & -1 & 13 \end{pmatrix}$$
(8.2.8)

$$\stackrel{R_1 \leftarrow 8R_1 - R_3}{\underset{R_3 \leftarrow -\frac{4R_3 - R_2}{2}}{\longleftrightarrow}} \begin{pmatrix} 8 & 0 & -1 & 16 \\ 0 & 8 & 1 & 0 \\ 0 & 0 & 5 & -52 \end{pmatrix}$$
(8.2.9)

$$\begin{array}{c}
R_1 \leftarrow \frac{5R_1 + R_3}{4} \\
R_2 \leftarrow \frac{5R_2 - R_3}{4}
\end{array}
\begin{pmatrix}
10 & 0 & 0 & 7 \\
0 & 10 & 0 & 13 \\
0 & 0 & 5 & -52
\end{pmatrix}$$
(8.2.10)

Thus,

$$\mathbf{c} = \frac{1}{10} \begin{pmatrix} 7\\13 \end{pmatrix} \tag{8.2.11}$$

$$f = -\frac{52}{5} \tag{8.2.12}$$

which give the desired equation of the circle. From Table 6.7,

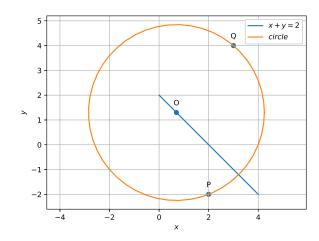
$$r = \sqrt{\|\mathbf{c}\|^2 - f} = \frac{1}{10}\sqrt{1258}$$
 (8.2.13)

Fig. 8.2 verifies the above results.

8.3. Find the points on the curve

$$x^2 + y^2 - 2x - 3 = 0 (8.3.1)$$

at which the tangents are parallel to the *x*-axis.



(8.2.6) Fig. 8.2: Circle passing through $\begin{pmatrix} 2 \\ -2 \end{pmatrix}$, $\begin{pmatrix} 3 \\ 4 \end{pmatrix}$. Center is on line $(1 \ 1)x = 2$.

Solution: (8.3.1) can be expressed as

$$\mathbf{x}^T \mathbf{x} + (-2 \quad 0) \mathbf{x} - 3 = 0 \quad (8.3.2)$$

$$\Longrightarrow$$
 V = **I**, **u** = $\begin{pmatrix} -1 \\ 0 \end{pmatrix}$, $f = -3$ (8.3.3)

From Table 6.7, the centre and radius are

$$\mathbf{c} = -\mathbf{u} = \begin{pmatrix} -1\\0 \end{pmatrix}, r = \sqrt{\|\mathbf{u}\|^2 - f} = 2$$
 (8.3.4)

 \therefore the tangents are parallel to the x-axis, their direction and normal vectors are respectively,

$$\mathbf{m} = \begin{pmatrix} 1 \\ 0 \end{pmatrix}, \mathbf{n} = \begin{pmatrix} 0 \\ 1 \end{pmatrix}. \tag{8.3.5}$$

From Table 6.7,

$$\kappa = \pm \sqrt{\frac{\mathbf{u}^T \mathbf{u} - f}{\mathbf{n}^T \mathbf{n}}} = \pm \sqrt{\frac{4}{1}} = \pm 2 \qquad (8.3.6)$$

and the desired points of contact are

$$\mathbf{q}_1, \mathbf{q}_2 = \begin{pmatrix} 1 \\ 0 \end{pmatrix} \pm 2 \begin{pmatrix} 0 \\ 1 \end{pmatrix} = \begin{pmatrix} 1 \\ 2 \end{pmatrix}, \begin{pmatrix} 1 \\ -2 \end{pmatrix}$$
 (8.3.7)

Fig. 8.2 verifies the above results.

9 Ellipse

9.1. Find $\frac{dy}{dx}$ if

$$E_1: x^2 + xy + y^2 = 100$$
 (9.1.1)

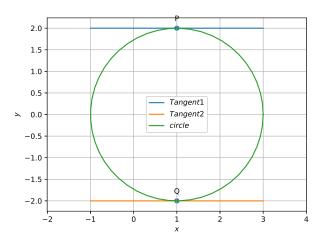


Fig. 8.3: Tangents are parallel to the *x*-axis.

Solution: Expressing (9.1.1) as (3.1.2),

$$\mathbf{V} = \begin{pmatrix} 1 & \frac{1}{2} \\ \frac{1}{2} & 1 \end{pmatrix}, \mathbf{u} = \mathbf{0}, f = -100.$$
 (9.1.2)

$$:: |V| = \begin{vmatrix} 1 & \frac{1}{2} \\ \frac{1}{2} & 1 \end{vmatrix} > 0,$$
 (9.1.3)

(9.1.1) is the equation of an ellipse. To verify that this is indeed the case, we do the following exercise. The characteristic equation of V is obtained by evaluating the determinant

$$\left| \lambda \mathbf{I} - \mathbf{V} \right| = \begin{vmatrix} \lambda - 1 & \frac{1}{2} \\ \frac{1}{2} & \lambda - 1 \end{vmatrix} = 0 \tag{9.1.4}$$

$$\implies \lambda^2 - 2\lambda + \frac{3}{4} = 0 \qquad (9.1.5)$$

The eigenvalues are the roots of (9.1.5) given by

$$\lambda_1 = \frac{1}{2}, \lambda_2 = \frac{3}{2} \tag{9.1.6}$$

The eigenvector **p** is defined as

$$\mathbf{Vp} = \lambda \mathbf{p} \tag{9.1.7}$$

$$\implies (\lambda \mathbf{I} - \mathbf{V}) \mathbf{p} = 0$$
 (9.1.8)

where λ is the eigenvalue. For $\lambda_1 = \frac{3}{2}$,

$$(\lambda_{1}\mathbf{I} - \mathbf{V}) = \begin{pmatrix} \frac{1}{2} & -\frac{1}{2} \\ -\frac{1}{2} & \frac{1}{2} \end{pmatrix} \xrightarrow{R_{2} \leftarrow R_{2} - R_{1}} \begin{pmatrix} 1 & -1 \\ 0 & 0 \end{pmatrix}$$

$$(9.1.9)$$

$$\implies \mathbf{p}_{1} = \frac{1}{\sqrt{2}} \begin{pmatrix} 1 \\ 1 \end{pmatrix}$$

$$(9.1.10)$$

such that $\|\mathbf{p}_1\| = 1$. Similarly, the eigenvector corresponding to λ_2 can be obtained as

$$\mathbf{p}_2 = \frac{1}{\sqrt{2}} \begin{pmatrix} -1\\1 \end{pmatrix}$$
 (9.1.11)

It is easy to verify that

$$\mathbf{V} = \mathbf{P}\mathbf{D}\mathbf{P}^{-1} = \mathbf{P}\mathbf{D}\mathbf{P}^{T} \quad :: \mathbf{P}^{-1} = \mathbf{P}^{T}$$
(9.1.12)

or,
$$\mathbf{D} = \mathbf{P}^T \mathbf{V} \mathbf{P}$$
 (9.1.13)

where

$$\mathbf{P} = \begin{pmatrix} \mathbf{p}_1 & \mathbf{p}_2 \end{pmatrix} = \frac{1}{\sqrt{2}} \begin{pmatrix} 1 & 1 \\ -1 & 1 \end{pmatrix} \tag{9.1.14}$$

$$\mathbf{D} = \begin{pmatrix} \lambda_1 & 0 \\ 0 & \lambda_2 \end{pmatrix} = \begin{pmatrix} \frac{3}{2} & 0 \\ 0 & \frac{1}{2} \end{pmatrix} \tag{9.1.15}$$

From Table 6.7, ellipse parameters are given by

$$\mathbf{c} = -\mathbf{V}^{-1}\mathbf{u} = \mathbf{0} \tag{9.1.16}$$

$$\sqrt{\frac{\mathbf{u}^T \mathbf{V}^{-1} \mathbf{u} - f}{\lambda_1}} = 10 \sqrt{\frac{2}{3}}$$
 (9.1.17)

$$\sqrt{\frac{\mathbf{u}^T \mathbf{V}^{-1} \mathbf{u} - f}{\lambda_2}} = 10\sqrt{2}$$
 (9.1.18)

In Fig. 9.1 the actual ellipse ellipse in (9.1.1) is obtained from (5.1.5) using (5.1.1). The anticlockwise 45° rotation is due to the fact that (9.1.14) can be expressed as

$$\mathbf{P} = \begin{pmatrix} \cos 45^{\circ} & -\sin 45^{\circ} \\ \sin 45^{\circ} & \cos 45^{\circ} \end{pmatrix} \tag{9.1.19}$$

Coming back to the original question of finding $\frac{dy}{dx}$, if the point of contact

$$\mathbf{q} = \begin{pmatrix} q_1 \\ q_2 \end{pmatrix}, \tag{9.1.20}$$

from (9.1.2), (1.2.4) and (6.2.1),

$$(1 \quad m) \begin{pmatrix} 1 & \frac{1}{2} \\ \frac{1}{2} & 1 \end{pmatrix} \begin{pmatrix} q_1 \\ q_2 \end{pmatrix} = 0$$
 (9.1.21)

$$\implies \left(1 + \frac{m}{2} \quad \frac{1}{2} + m\right) \begin{pmatrix} q_1 \\ q_2 \end{pmatrix} = 0 \quad (9.1.22)$$

$$\implies \frac{m}{2}(q_1 + 2q_2) + q_1 + \frac{q_2}{2} = 0 \quad (9.1.23)$$

or,
$$m = \frac{dy}{dx} = -\frac{2q_1 + q_2}{q_1 + 2q_2}$$
 (9.1.24)

 $\therefore \frac{dy}{dx}$ is the slope of the tangent. Note that no results from differential calculus were used to obtain (9.1.24).

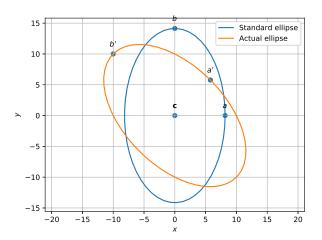


Fig. 9.1: Actual ellipse and transformed ellipse.

9.2. Find the equation of the ellipse, with major axis along the x-axis and passing through the points $\mathbf{a} = \begin{pmatrix} 4 \\ 3 \end{pmatrix}$ and $\mathbf{b} = \begin{pmatrix} -1 \\ 4 \end{pmatrix}$

Solution: This is a standard ellipse given by

$$\mathbf{x}^T \mathbf{D} \mathbf{x} = 1, \quad \mathbf{D} = \begin{pmatrix} \lambda_1 & 0 \\ 0 & \lambda_2 \end{pmatrix}, \lambda_1, \lambda_2 > 0 \quad (9.2.1)$$

 \therefore **a**, **b** satisfy (9.2.1),

$$\mathbf{a}^T \mathbf{D} \mathbf{a} = 1, \tag{9.2.2}$$

$$\mathbf{b}^T \mathbf{D} \mathbf{b} = 1 \tag{9.2.3}$$

which can be expressed as

$$\mathbf{a}^T \mathbf{A} \mathbf{d} = 1,$$

$$\mathbf{b}^T \mathbf{B} \mathbf{d} = 1$$
 (9.2.4)

where

$$\mathbf{d} = \begin{pmatrix} \lambda_1 \\ \lambda_2 \end{pmatrix}, \mathbf{A} = \begin{pmatrix} 4 & 0 \\ 0 & 3 \end{pmatrix}, \mathbf{B} = \begin{pmatrix} -1 & 0 \\ 0 & 4 \end{pmatrix}. \quad (9.2.5)$$

(9.2.4) can then be expressed as the matrix equation

$$\begin{pmatrix} \mathbf{a}^T \mathbf{A} \\ \mathbf{b}^T \mathbf{B} \end{pmatrix} \mathbf{d} = \begin{pmatrix} 1 \\ 1 \end{pmatrix}, \tag{9.2.6}$$

which, after substituing the appropriate values can be expressed as

$$\begin{pmatrix} 16 & 9 \\ 1 & 16 \end{pmatrix} \mathbf{d} = \begin{pmatrix} 1 \\ 1 \end{pmatrix}, \tag{9.2.7}$$

Forming the augmented matrix and performing row reduction,

$$\begin{pmatrix} 16 & 9 & 1 \\ 1 & 16 & 1 \end{pmatrix} \xrightarrow{R_2 \leftarrow R_1} \begin{pmatrix} 1 & 16 & 1 \\ 0 & 247 & 15 \end{pmatrix}$$

$$(9.2.8)$$

$$\xrightarrow{R_1 \leftarrow 247R_1 - 16R_2} \begin{pmatrix} 247 & 0 & 7 \\ 0 & 247 & 15 \end{pmatrix}$$

$$(9.2.9)$$

$$\implies \mathbf{d} = \frac{1}{247} \begin{pmatrix} 7 \\ 15 \end{pmatrix}, \text{ or, } \mathbf{D} = \frac{1}{247} \begin{pmatrix} 7 & 0 \\ 0 & 15 \end{pmatrix}$$

$$(9.2.10)$$

The ellipse parameters are obtained from Table 6.7 as

$$\mathbf{c} = \mathbf{0}, \frac{1}{\sqrt{\lambda_1}} = \sqrt{\frac{247}{7}}, \frac{1}{\sqrt{\lambda_2}} = \sqrt{\frac{247}{15}}.$$
(9.2.11)

Fig. 9.2 verifies the above results.

10 Hyperbola

10.1. Find the equation of all lines having slope 2 and being tangent to the curve

$$y + \frac{2}{x - 3} = 0 \tag{10.1.1}$$

Solution: (10.1.1) can be expressed as

$$xy - 3y + 2 = 0 (10.1.2)$$

which is of the same form as (3.1.2) with

$$\mathbf{V} = \frac{1}{2} \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix}, \mathbf{u} = -\frac{3}{2} \begin{pmatrix} 0 \\ 1 \end{pmatrix}, f = 2$$
 (10.1.3)

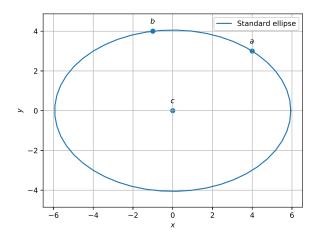


Fig. 9.2: Ellipse through the given points $\mathbf{a} = \begin{pmatrix} 4 \\ 3 \end{pmatrix}$ and $\mathbf{b} = \begin{pmatrix} -1 \\ 4 \end{pmatrix}$.

Using the approach in Example 9.1,

$$\mathbf{D} = \begin{pmatrix} \frac{1}{2} & 0\\ 0 & -\frac{1}{2} \end{pmatrix}, \mathbf{P} = \frac{1}{\sqrt{2}} \begin{pmatrix} 1 & -1\\ 1 & 1 \end{pmatrix}$$
 (10.1.4)

$$\mathbf{u}^T \mathbf{V}^{-1} \mathbf{u} - f = -2 < 0, \tag{10.1.5}$$

the major and minor axis are swapped and from Table 6.7 the hyperbola parameters are given by

$$\mathbf{c} = 3 \begin{pmatrix} 1 \\ 0 \end{pmatrix}, \sqrt{\frac{\mathbf{u}^T \mathbf{V}^{-1} \mathbf{u} - f}{\lambda_2}} = 2, \qquad (10.1.6)$$

$$\sqrt{\frac{f - \mathbf{u}^T \mathbf{V}^{-1} \mathbf{u}}{\lambda_1}} = 2 \qquad (10.1.7) \quad 11.1. \text{ Find the point at which the tangent to the curve}$$

with the standard hyperbola equation becoming

$$\frac{y_2^2}{4} - \frac{y_1^2}{4} = 1, (10.1.8)$$

Fig. 10.1 shows the actual hyperbola in (10.1.1) obtained from (10.1.8) using (5.1.1). The direction and normal vectors of the tangent with slope 2 are given by (1.2.4) and (1.4.1) as

$$\mathbf{m} = \begin{pmatrix} 1 \\ 2 \end{pmatrix}, \mathbf{n} = \begin{pmatrix} 2 \\ -1 \end{pmatrix} \tag{10.1.9}$$

From (6.5.2) and (8.3.3), using (10.1.3),

$$\kappa = \frac{1}{2}, \mathbf{q}_1 = \begin{pmatrix} 2 \\ 2 \end{pmatrix}, \mathbf{q}_2 = \begin{pmatrix} 4 \\ -2 \end{pmatrix}. \tag{10.1.10}$$

The desired tangents are

$$(2 -1) \left\{ \mathbf{x} - \begin{pmatrix} 2 \\ 2 \end{pmatrix} \right\} = 0 \implies (2 -1) \mathbf{x} = 2$$

$$(10.1.11)$$

$$(2 -1) \left\{ \mathbf{x} - \begin{pmatrix} 4 \\ -2 \end{pmatrix} \right\} = 0 \implies (2 -1) \mathbf{x} = 10$$

$$(10.1.12)$$

All the above results are verified in Fig. 10.1. As we can see, the hyperbola in (10.1.1) is obtained by rotating the standard hyperbola by **P** and then translating it by **c**.

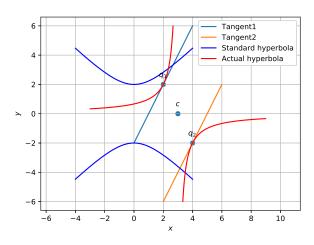


Fig. 10.1: Standard and actual hyperbola.

11 Parabola

$$y = \sqrt{4x - 3} - 1 \tag{11.1.1}$$

has slope $\frac{2}{3}$.

Solution: (11.1.1) can be expressed as

$$(y+1)^2 = 4x - 3$$
 (11.1.2)

or,
$$y^2 - 4x + 2y + 4 = 0$$
 (11.1.3)

which has the form (3.1.2) with parameters

$$\mathbf{V} = \begin{pmatrix} 0 & 0 \\ 0 & 1 \end{pmatrix}, \mathbf{u} = \begin{pmatrix} -2 \\ 1 \end{pmatrix}, f = 4. \tag{11.1.4}$$

Thus, the given curve is a parabola. V is diagonal and in standard form,

$$\mathbf{P} = \mathbf{I} \implies \mathbf{p}_1 = \begin{pmatrix} 1 \\ 0 \end{pmatrix} \tag{11.1.5}$$

From Table 6.7, the focus is 4 and the vertex **c** is

$$\begin{pmatrix} -4 & 1 \\ 0 & 0 \\ 0 & 1 \end{pmatrix} \mathbf{c} = \begin{pmatrix} -4 \\ 0 \\ -1 \end{pmatrix}$$
 (11.1.6)

$$\implies \begin{pmatrix} -4 & 1 \\ 0 & 1 \end{pmatrix} \mathbf{c} = \begin{pmatrix} -4 \\ -1 \end{pmatrix} \tag{11.1.7}$$

or,
$$\mathbf{c} = \begin{pmatrix} \frac{3}{4} \\ -1 \end{pmatrix}$$
 (11.1.8)

The direction vector and normal vectors are

$$\mathbf{m} = \begin{pmatrix} 1 \\ \frac{2}{3} \end{pmatrix} = \begin{pmatrix} 3 \\ 2 \end{pmatrix}, \mathbf{n} = \begin{pmatrix} 2 \\ -3 \end{pmatrix}. \tag{11.1.9}$$

Also,

$$\mathbf{Vp} = \mathbf{0} \tag{11.1.10}$$

$$\implies \mathbf{p} = \begin{pmatrix} 1 \\ 0 \end{pmatrix} \tag{11.1.11}$$

From (6.6.2), (11.1.9) and (11.1.11),

$$\kappa = -1 \tag{11.1.12}$$

which, upon substitution in (6.6.1) and simplification yields the matrix equation

$$\begin{pmatrix} -4 & 4 \\ 0 & 0 \\ 0 & 1 \end{pmatrix} \mathbf{q} = \begin{pmatrix} -4 \\ 0 \\ 2 \end{pmatrix}$$
 (11.1.13)

$$\implies \begin{pmatrix} -4 & 4 \\ 0 & 1 \end{pmatrix} \mathbf{q} = \begin{pmatrix} -4 \\ 2 \end{pmatrix} \tag{11.1.14}$$

or,
$$\mathbf{q} = \begin{pmatrix} 3 \\ 2 \end{pmatrix}$$
 (11.1.15)

Fig. 11.1 verifies the above results.

11.2. Find a point on the curve

$$y = (x - 2)^2 (11.2.1)$$

at which the tangent is parallel to the chord joining the points (2, 0) and (4, 4).

Solution: (11.2.1) can be expressed as

$$x^2 - 4x - y + 4 = 0 (11.2.2)$$

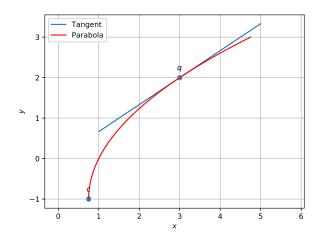


Fig. 11.1: Tangent to parabola in (11.1.1) with slope $\frac{2}{3}$.

which has the form (3.1.2) with parameters

$$\mathbf{V} = \begin{pmatrix} 1 & 0 \\ 0 & 0 \end{pmatrix}, \mathbf{u} = -\begin{pmatrix} 2 \\ \frac{1}{2} \end{pmatrix}, f = 4. \tag{11.2.3}$$

Using eigenvalue decomposition,

$$\mathbf{P} = \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix}, \mathbf{D} = \begin{pmatrix} 0 & 0 \\ 0 & 1 \end{pmatrix} \tag{11.2.4}$$

Hence, the eigenvector of V corresponding to the zero eigenvalue is

$$\mathbf{p}_1 = \begin{pmatrix} 0 \\ 1 \end{pmatrix}. \tag{11.2.5}$$

Substituting the above parameters in the equation for the vertex of the parabola in Table 6.7,

$$\begin{pmatrix} -2 & -\frac{5}{2} \\ 1 & 0 \\ 0 & 0 \end{pmatrix} \mathbf{c} = \begin{pmatrix} -4 \\ 2 \\ 0 \end{pmatrix} \tag{11.2.6}$$

$$\implies \begin{pmatrix} -1 & -\frac{5}{2} \\ 1 & 0 \end{pmatrix} \mathbf{c} = \begin{pmatrix} -4 \\ 2 \end{pmatrix} \tag{11.2.7}$$

or,
$$\mathbf{c} = \begin{pmatrix} 2 \\ 0 \end{pmatrix}$$
 (11.2.8)

The direction vector is

$$\mathbf{m} = \begin{pmatrix} 4 \\ 4 \end{pmatrix} - \begin{pmatrix} 2 \\ 0 \end{pmatrix} = \begin{pmatrix} 1 \\ 2 \end{pmatrix} \tag{11.2.9}$$

and normal vector is

$$\mathbf{n} = \begin{pmatrix} 2 \\ -1 \end{pmatrix} \tag{11.2.10}$$

From the equation for the point of contact for 12.3. Show that the parabola in Table 6.7,

$$\kappa = \frac{1}{2} \tag{11.2.11}$$

resulting in the matrix equation

$$\begin{pmatrix} -1 & -1 \\ 1 & 0 \\ 0 & 0 \end{pmatrix} \mathbf{q} = \begin{pmatrix} -4 \\ 3 \\ 0 \end{pmatrix}$$
 (11.2.12)

$$\implies \begin{pmatrix} -1 & -1 \\ 1 & 0 \end{pmatrix} \mathbf{q} = \begin{pmatrix} -4 \\ 3 \end{pmatrix} \tag{11.2.13}$$

or,
$$\mathbf{q} = \begin{pmatrix} 3 \\ 1 \end{pmatrix}$$
 (11.2.14)

Fig. 11.2 verifies the above results. Note that **P** rotates the standard parabola by 90°.

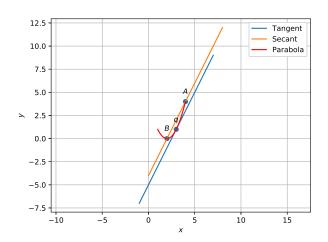


Fig. 11.2: Tangent to parabola in (11.2.1) is parallel to the line joining the points $\begin{pmatrix} 2 \\ 0 \end{pmatrix}$ and $\begin{pmatrix} 4 \\ 4 \end{pmatrix}$.

12 Vector Calculus

12.1. *Definition:* Let $\mathbf{x} \in \mathbb{R}^2$, $f(\mathbf{x}) \in \mathbb{R}$. Then,

$$\frac{df(\mathbf{x})}{d\mathbf{x}} = \begin{pmatrix} \frac{\partial f(\mathbf{x})}{\partial x_1} \\ \frac{\partial f(\mathbf{x})}{\partial x_2} \end{pmatrix}$$
(12.1.1)

12.2.

$$\frac{d\mathbf{x}}{dx_1} = \begin{pmatrix} \frac{dx_1}{dx_1} \\ \frac{dx_1}{dx_1} \end{pmatrix}
= \begin{pmatrix} 1 \\ m \end{pmatrix} = \mathbf{m}$$
(12.2.1)

$$\frac{d\left(\mathbf{u}^{T}\mathbf{x}\right)}{d\mathbf{x}} = \mathbf{u}$$

$$\frac{d\left(\mathbf{x}^{T}\mathbf{V}\mathbf{x}\right)}{d\mathbf{x}} = 2\mathbf{V}^{T}\mathbf{x}$$
(12.3.1)

12.4. Differentiating (3.1.2) with respect to x_1 ,

$$\left[\frac{d\left(\mathbf{x}^{T}\mathbf{V}\mathbf{x}\right)}{d\mathbf{x}}\right]^{T}\frac{d\mathbf{x}}{dx_{1}} + 2\frac{d\left(\mathbf{u}^{T}\mathbf{x}\right)}{\mathbf{x}}\frac{d\mathbf{x}}{dx_{1}} = 0$$

$$\implies 2\left(\mathbf{V}^{T}\mathbf{x} + \mathbf{u}\right)\mathbf{m} = 0$$
(12.4.2)

from (12.2.1) and (12.3.1). Substituting the point of contact $\mathbf{x} = \mathbf{q}$ and simplifying results in

$$(\mathbf{Vq} + \mathbf{u})\,\mathbf{m} = 0 \tag{12.4.3}$$

which, upon taking the transpose, yields (6.2.1).

13 Vector Inequalities

13.1. (Cauchy-Schwarz Inequality:) Show that

$$\left|\mathbf{a}^{T}\mathbf{b}\right| \leq \|\mathbf{a}\| \|\mathbf{b}\| \tag{13.1.1}$$

Proof. Using the definition of the inner product,

$$\cos \theta = \frac{\mathbf{a}^T \mathbf{b}}{\|\mathbf{a}\| \|\mathbf{b}\|}$$
 (13.1.2)

(Triangle Inequality:) Show that

$$\|\mathbf{a} + \mathbf{b}\| \le \|\mathbf{a}\| + \|\mathbf{b}\|$$
 (13.1.4)

Proof. Let O be the origin. In the triangle formed by O, a and -b, the lengths of the sides are

$$\|\mathbf{a}\|, \|\mathbf{b}\|, \|\mathbf{a} + \mathbf{b}\|$$
 (13.1.5)

: the sum of two sides of a triangle is always greater than the third side,

$$\|\mathbf{a} + \mathbf{b}\| \le \|\mathbf{a}\| + \|\mathbf{b}\|$$
 (13.1.6)

APPENDIX A PROOFS FOR THE CONIC SECTIONS

A.1. Substituting (5.1.1) in (3.1.2)

$$(\mathbf{P}\mathbf{y} + \mathbf{c})^T \mathbf{V} (\mathbf{P}\mathbf{y} + \mathbf{c}) + 2\mathbf{u}^T (\mathbf{P}\mathbf{y} + \mathbf{c}) + f = 0,$$
(A.1.1)

which can be expressed as

$$\mathbf{y}^{T}\mathbf{P}^{T}\mathbf{V}\mathbf{P}\mathbf{y} + 2(\mathbf{V}\mathbf{c} + \mathbf{u})^{T}\mathbf{P}\mathbf{y}$$
$$+ \mathbf{c}^{T}\mathbf{V}\mathbf{c} + 2\mathbf{u}^{T}\mathbf{c} + f = 0 \quad (A.1.2)$$

From (A.1.2) and (5.1.2),

$$\mathbf{y}^{T}\mathbf{D}\mathbf{y} + 2(\mathbf{V}\mathbf{c} + \mathbf{u})^{T}\mathbf{P}\mathbf{y}$$
$$+ \mathbf{c}^{T}(\mathbf{V}\mathbf{c} + \mathbf{u}) + \mathbf{u}^{T}\mathbf{c} + f = 0 \quad (A.1.3)$$

When V^{-1} exists,

$$Vc + u = 0$$
, or, $c = -V^{-1}u$, (A.1.4)

and substituting (A.1.4) in (A.1.3) yields (5.1.5).

A.2. When |V| = 0, $\lambda_1 = 0$ and

$$\mathbf{V}\mathbf{p}_1 = 0, \mathbf{V}\mathbf{p}_2 = \lambda_2 \mathbf{p}_2. \tag{A.2.1}$$

where $\mathbf{p}_1, \mathbf{p}_2$ are the eigenvectors of Vsuch that (5.1.2)

$$\mathbf{P} = \begin{pmatrix} \mathbf{p}_1 & \mathbf{p}_2 \end{pmatrix}, \tag{A.2.2}$$

Substituting (A.2.2) in (A.1.3),

$$\mathbf{y}^{T}\mathbf{D}\mathbf{y} + 2\left(\mathbf{c}^{T}\mathbf{V} + \mathbf{u}^{T}\right)\left(\mathbf{p}_{1} \quad \mathbf{p}_{2}\right)\mathbf{y}$$

$$+ \mathbf{c}^{T}\left(\mathbf{V}\mathbf{c} + \mathbf{u}\right) + \mathbf{u}^{T}\mathbf{c} + f = 0$$

$$\Rightarrow \mathbf{y}^{T}\mathbf{D}\mathbf{y}$$

$$+ 2\left(\left(\mathbf{c}^{T}\mathbf{V} + \mathbf{u}^{T}\right)\mathbf{p}_{1} \quad \left(\mathbf{c}^{T}\mathbf{V} + \mathbf{u}^{T}\right)\mathbf{p}_{2}\right)\mathbf{y}$$

$$+ \mathbf{c}^{T}\left(\mathbf{V}\mathbf{c} + \mathbf{u}\right) + \mathbf{u}^{T}\mathbf{c} + f = 0$$

$$\Rightarrow \mathbf{y}^{T}\mathbf{D}\mathbf{y}$$

$$+ 2\left(\mathbf{u}^{T}\mathbf{p}_{1} \quad \left(\lambda_{2}\mathbf{c}^{T} + \mathbf{u}^{T}\right)\mathbf{p}_{2}\right)\mathbf{y}$$

$$+ \mathbf{c}^{T}\left(\mathbf{V}\mathbf{c} + \mathbf{u}\right) + \mathbf{u}^{T}\mathbf{c} + f = 0$$
from (A.2.1)
$$\Rightarrow \lambda_{2}y_{2}^{2} + 2\left(\mathbf{u}^{T}\mathbf{p}_{1}\right)y_{1} + 2y_{2}\left(\lambda_{2}\mathbf{c} + \mathbf{u}\right)^{T}\mathbf{p}_{2}$$

$$+ \mathbf{c}^{T}\left(\mathbf{V}\mathbf{c} + \mathbf{u}\right) + \mathbf{u}^{T}\mathbf{c} + f = 0 \quad \text{(A.2.3)}$$

which is the equation of a parabola. From (A.2.3), by comparing the coefficients of y_2^2 and y_1 , the focal length of the parabola is obtained

as

$$\left| \frac{2\mathbf{u}^T \mathbf{p}_1}{\lambda_2} \right|. \tag{A.2.4}$$

Thus, (A.2.3) can be expressed as (5.1.6) by choosing

$$\eta = 2\mathbf{u}^T \mathbf{p}_1 \tag{A.2.5}$$

and c in (A.1.3) such that

$$\mathbf{P}^{T}\left(\mathbf{V}\mathbf{c} + \mathbf{u}\right) = \eta \begin{pmatrix} 1\\0 \end{pmatrix} \qquad (A.2.6)$$

$$\mathbf{c}^{T} (\mathbf{V}\mathbf{c} + \mathbf{u}) + \mathbf{u}^{T}\mathbf{c} + f = 0$$
 (A.2.7)

Multiplying (A.2.6) by **P** yields

$$(\mathbf{Vc} + \mathbf{u}) = \eta \mathbf{p}_1, \tag{A.2.8}$$

which, upon substituting in (A.2.7) results in

$$\eta \mathbf{c}^T \mathbf{p}_1 + \mathbf{u}^T \mathbf{c} + f = 0 \tag{A.2.9}$$

(A.2.8) and (A.2.9) can be clubbed together to obtain (5.1.8).