Contents

Foreword vii

Figures xxiii

Tables xli

Preface xliii

Chapter 1

Introduction 1

1.1 How to Use This Book 1
1.2 Issues of Numerical Computation 2
1.2.1 Low-Level Issues 2
1.2.2 High-Level Issues 4
1.3 A Summary of the Chapters 6

Chapter 2

Matrices and Linear Systems 9

2.1 Introduction 9
2.1.1 Motivation 9
2.1.2 Organization 13
2.1.3 Notational Conventions 14
2.2 Tuples 14
2.2.1 Definition 15
2.2.2 Arithmetic Operations 16
2.3 Matrices 16
2.3.1 Notation and Terminology 17
2.3.2 Transposition 17
2.3.3 Arithmetic Operations 18
2.3.4 Matrix Multiplication 20
2.4 Linear Systems 24
2.4.1 Linear Equations 24
2.4.2 Linear Systems in Two Unknowns 26

2.4.3 General Linear Systems 29
2.4.4 Row Reductions, Echelon Form, and Rank 30
2.5 Square Matrices 32
2.5.1 Diagonal Matrices 32
2.5.2 Triangular Matrices 34
2.5.3 The Determinant 34
2.5.4 Inverse 38
2.6 Linear Spaces 41
2.6.1 Fields 41
2.6.2 Definition and Properties 42
2.6.3 Subspaces 43
2.6.4 Linear Combinations and Span 43
2.6.5 Linear Independence, Dimension, and Basis 44
2.7 Linear Mappings 45
2.7.1 Mappings in General 45
2.7.2 Linear Mappings 47
2.7.3 Matrix Representation of Linear Mappings 49
2.7.4 Cramer's Rule 50
2.8 Eigenvalues and Eigenvectors 52
2.9 Euclidean Space 54
2.9.1 Inner Product Spaces 54
2.9.2 Orthogonality and Orthonormal Sets 55
2.10 Least Squares 56
Recommended Reading 60

CHAPTER 3 VECTOR ALGEBRA 63

3.1 Vector Basics 63
3.1.1 Vector Equivalence 63
3.1.2 Vector Addition 64
3.1.3 Vector Subtraction 65
3.1.4 Vector Scaling 65
3.1.5 Properties of Vector Addition and Scalar Multiplication 66
3.2 Vector Space 69
3.2.1 Span 70
3.2.2 Linear Independence 71
3.2.3 Basis, Subspaces, and Dimension 71
3.2.4 Orientation 73
3.2.5 Change of Basis 75
3.2.6 Linear Transformations 76

3.3 Affine Spaces 80
3.3.1 Euclidean Geometry 84
3.3.2 Volume, the Determinant, and the Scalar Triple Product 94
3.3.3 Frames 96
3.4 Affine Transformations 98
3.4.1 Types of Affine Maps 103
3.4.2 Composition of Affine Maps 103
3.5 Barycentric Coordinates and Simplexes 104
3.5.1 Barycentric Coordinates and Subspaces 106
3.5.2 Affine Independence 106

CHAPTER 4 MATRICES, VECTOR ALGEBRA, AND TRANSFORMATIONS 109

4.1 Introduction 109
4.2 Matrix Representation of Points and Vectors 110
4.3 Addition, Subtraction, and Multiplication 113
4.3.1 Vector Addition and Subtraction 113
4.3.2 Point and Vector Addition and Subtraction 114
4.3.3 Subtraction of Points 115
4.3.4 Scalar Multiplication 115
4.4 Products of Vectors 115
4.4.1 Dot Product 116
4.4.2 Cross Product 117
4.4.3 Tensor Product 120
4.4.4 The “Perp” Operator and the “Perp” Dot Product 121
4.5 Matrix Representation of Affine Transformations 126
4.6 Change-of-Basis/Frame/Coordinate System 128
4.7 Vector Geometry of Affine Transformations 132
4.7.1 Notation 133
4.7.2 Translation 134
4.7.3 Rotation 136
4.7.4 Scaling 142
4.7.5 Reflection 148
4.7.6 Shearing 153
4.8 Projections 158
4.8.1 Orthographic 159
4.8.2 Oblique 160
4.8.3 Perspective 163

4.9 Transforming Normal Vectors 165
Recommended Reading 168

CHAPTER 5 GEOMETRIC PRIMITIVES IN 2D 171

5.1 Linear Components 171
5.1.1 Implicit Form 172
5.1.2 Parametric Form 173
5.1.3 Converting between Representations 174
5.2 Triangles 175
5.3 Rectangles 177
5.4 Polylines and Polygons 177
5.5 Quadratic Curves 181
5.5.1 Circles 183
5.5.2 Ellipses 183
5.6 Polynomial Curves 185
5.6.1 Bézier Curves 186
5.6.2 B-Spline Curves 186
5.6.3 NURBS Curves 188

CHAPTER 6 DISTANCE IN 2D 189

6.1 Point to Linear Component 190
6.1.1 Point to Line 190
6.1.2 Point to Ray 191
6.1.3 Point to Segment 192
6.2 Point to Polyline 194
6.3 Point to Polygon 196
6.3.1 Point to Triangle 196
6.3.2 Point to Rectangle 211
6.3.3 Point to Orthogonal Frustum 213
6.3.4 Point to Convex Polygon 216
6.4 Point to Quadratic Curve 217
6.5 Point to Polynomial Curve 219
6.6 Linear Components 221
6.6.1 Line to Line 221
6.6.2 Line to Ray 222
6.6.3 Line to Segment 223

6.6.4 Ray to Ray 224
6.6.5 Ray to Segment 226
6.6.6 Segment to Segment 228
6.7 Linear Component to Polyline or Polygon 229
6.8 Linear Component to Quadratic Curve 231
6.9 Linear Component to Polynomial Curve 233
6.10 GJK Algorithm 233
6.10.1 Set Operations 234
6.10.2 Overview of the Algorithm 235
6.10.3 Alternatives to GJK 238

CHAPTER 7 INTERSECTION IN 2D 241

7.1 Linear Components 241
7.2 Linear Components and Polylines 246
7.3 Linear Components and Quadratic Curves 246
7.3.1 Linear Components and General Quadratic Curves 247
7.3.2 Linear Components and Circular Components 247
7.4 Linear Components and Polynomial Curves 248
7.4.1 Algebraic Method 248
7.4.2 Polyline Approximation 250
7.4.3 Hierarchical Bounding 251
7.4.4 Monotone Decomposition 252
7.4.5 Rasterization 253
7.5 Quadratic Curves 255
7.5.1 General Quadratic Curves 255
7.5.2 Circular Components 257
7.5.3 Ellipses 258
7.6 Polynomial Curves 262
7.6.1 Algebraic Method 262
7.6.2 Polyline Approximation 262
7.6.3 Hierarchical Bounding 263
7.6.4 Rasterization 263
7.7 The Method of Separating Axes 265
7.7.1 Separation by Projection onto a Line 265
7.7.2 Separation of Stationary Convex Polygons 266
7.7.3 Separation of Moving Convex Polygons 273
7.7.4 Intersection Set for Stationary Convex Polygons 276
7.7.5 Contact Set for Moving Convex Polygons 277

CHAPTER 8 MISCELLANEOUS 2D PROBLEMS 285

8.1 Circle through Three Points 285
8.2 Circle Tangent to Three Lines 285
8.3 Line Tangent to a Circle at a Given Point 287
8.4 Line Tangent to a Circle through a Given Point 288
8.5 Lines Tangent to Two Circles 291
8.6 Circle through Two Points with a Given Radius 297
8.7 Circle through a Point and Tangent to a Line with a Given Radius 298
8.8 Circles Tangent to Two Lines with a Given Radius 302
8.9 Circles through a Point and Tangent to a Circle with a Given Radius 305
8.10 Circles Tangent to a Line and a Circle with a Given Radius 309
8.11 Circles Tangent to Two Circles with a Given Radius 314
8.12 Line Perpendicular to a Given Line through a Given Point 316
8.13 Line between and Equidistant to Two Points 317
8.14 Line Parallel to a Given Line at a Given Distance 318
8.15 Line Parallel to a Given Line at a Given Vertical (Horizontal) Distance 320
8.16 Lines Tangent to a Given Circle and Normal to a Given Line 322

CHAPTER 9 GEOMETRIC PRIMITIVES IN 3D 325

9.1 Linear Components 325
9.2 Planar Components 326
9.2.1 Planes 326
9.2.2 Coordinate System Relative to a Plane 330
9.2.3 2D Objects in a Plane 331
9.3 Polymeshes, Polyhedra, and Polytopes 333
9.3.1 Vertex-Edge-Face Tables 337
9.3.2 Connected Meshes 340
9.3.3 Manifold Meshes 342
9.3.4 Closed Meshes 342
9.3.5 Consistent Ordering 343
9.3.6 Platonic Solids 346

9.4 Quadric Surfaces 351
9.4.1 Three Nonzero Eigenvalues 351
9.4.2 Two Nonzero Eigenvalues 352
9.4.3 One Nonzero Eigenvalue 352
9.5 Torus 355
9.6 Polynomial Curves 356
9.6.1 Bézier Curves 357
9.6.2 B-Spline Curves 357
9.6.3 NURBS Curves 358
9.7 Polynomial Surfaces 359
9.7.1 Bézier Surfaces 360
9.7.2 B-Spline Surfaces 362
9.7.3 NURBS Surfaces 364

CHAPTER 10 DISTANCE IN 3D 365

10.1 Introduction 365
10.2 Point to Linear Component 365
10.2.1 Point to Ray or Line Segment 367
10.2.2 Point to Polyline 369
10.3 Point to Planar Component 374
10.3.1 Point to Plane 374
10.3.2 Point to Triangle 376
10.3.3 Point to Rectangle 382
10.3.4 Point to Polygon 385
10.3.5 Point to Circle or Disk 388
10.4 Point to Polyhedron 391
10.4.1 General Problem 391
10.4.2 Point to Oriented Bounding Box 394
10.4.3 Point to Orthogonal Frustum 397
10.5 Point to Quadric Surface 401
10.5.1 Point to General Quadric Surface 401
10.5.2 Point to Ellipsoid 403
10.6 Point to Polynomial Curve 405
10.7 Point to Polynomial Surface 407
10.8 Linear Components 409
10.8.1 Lines and Lines 409
10.8.2 Segment/Segment, Line/Ray, Line/Segment, Ray/Ray, Ray/Segment 412
10.8.3 Segment to Segment, Alternative Approach 426

10.9 Linear Component to Triangle, Rectangle, Tetrahedron, Oriented Box 433
10.9.1 Linear Component to Triangle 433
10.9.2 Linear Component to Rectangle 441
10.9.3 Linear Component to Tetrahedron 447
10.9.4 Linear Component to Oriented Bounding Box 450
10.10 Line to Quadric Surface 465
10.11 Line to Polynomial Surface 467
10.12 GJK Algorithm 468
10.13 Miscellaneous 469
10.13.1 Distance between Line and Planar Curve 469
10.13.2 Distance between Line and Planar Solid Object 471
10.13.3 Distance between Planar Curves 472
10.13.4 Geodesic Distance on Surfaces 477

CHAPTER 11 INTERSECTION IN 3D 481

11.1 Linear Components and Planar Components 481
11.1.1 Linear Components and Planes 482
11.1.2 Linear Components and Triangles 485
11.1.3 Linear Components and Polygons 488
11.1.4 Linear Component and Disk 491
11.2 Linear Components and Polyhedra 493
11.3 Linear Components and Quadric Surfaces 498
11.3.1 General Quadric Surfaces 499
11.3.2 Linear Components and a Sphere 501
11.3.3 Linear Components and an Ellipsoid 504
11.3.4 Linear Components and Cylinders 507
11.3.5 Linear Components and a Cone 512
11.4 Linear Components and Polynomial Surfaces 519
11.4.1 Algebraic Surfaces 520
11.4.2 Free-Form Surfaces 521
11.5 Planar Components 529
11.5.1 Two Planes 529
11.5.2 Three Planes 532
11.5.3 Triangle and Plane 534
11.5.4 Triangle and Triangle 539
11.6 Planar Components and Polyhedra 543
11.6.1 Trimeshes 543
11.6.2 General Polyhedra 544

11.7 Planar Components and Quadric Surfaces 547
11.7.1 Plane and General Quadric Surface 547
11.7.2 Plane and Sphere 548
11.7.3 Plane and Cylinder 551
11.7.4 Plane and Cone 563
11.7.5 Triangle and Cone 583
11.8 Planar Components and Polynomial Surfaces 587
11.8.1 Hermite Curves 589
11.8.2 Geometry Definitions 590
11.8.3 Computing the Curves 591
11.8.4 The Algorithm 592
11.8.5 Implementation Notes 595
11.9 Quadric Surfaces 595
11.9.1 General Intersection 596
11.9.2 Ellipsoids 604
11.10 Polynomial Surfaces 608
11.10.1 Subdivision Methods 608
11.10.2 Lattice Evaluation 609
11.10.3 Analytic Methods 610
11.10.4 Marching Methods 610
11.11 The Method of Separating Axes 611
11.11.1 Separation of Stationary Convex Polyhedra 611
11.11.2 Separation of Moving Convex Polyhedra 615
11.11.3 Intersection Set for Stationary Convex Polyhedra 616
11.11.4 Contact Set for Moving Convex Polyhedra 616
11.12 Miscellaneous 624
11.12.1 Oriented Bounding Box and Orthogonal Frustum 624
11.12.2 Linear Component and Axis-Aligned Bounding Box 626
11.12.3 Linear Component and Oriented Bounding Box 630
11.12.4 Plane and Axis-Aligned Bounding Box 634
11.12.5 Plane and Oriented Bounding Box 635
11.12.6 Axis-Aligned Bounding Boxes 637
11.12.7 Oriented Bounding Boxes 639
11.12.8 Sphere and Axis-Aligned Bounding Box 644
11.12.9 Cylinders 646
11.12.10 Linear Component and Torus 659

CHAPTER 12 MISCELLANEOUS 3D PROBLEMS 663

12.1 Projection of a Point onto a Plane 663
12.2 Projection of a Vector onto a Plane 665

12.3 Angle between a Line and a Plane 666
12.4 Angle between Two Planes 667
12.5 Plane Normal to a Line and through a Given Point 667
12.6 Plane through Three Points 669
12.7 Angle between Two Lines 670

CHAPTER 13 COMPUTATIONAL GEOMETRY TOPICS 673

13.1 Binary Space-Partitioning Trees in 2D 673
13.1.1 BSP Tree Representation of a Polygon 674
13.1.2 Minimum Splits versus Balanced Trees 680
13.1.3 Point in Polygon Using BSP Trees 683
13.1.4 Partitioning a Line Segment by a BSP Tree 684
13.2 Binary Space-Partitioning Trees in 3D 687
13.2.1 BSP Tree Representation of a Polyhedron 688
13.2.2 Minimum Splits versus Balanced Trees 690
13.2.3 Point in Polyhedron Using BSP Trees 691
13.2.4 Partitioning a Line Segment by a BSP Tree 692
13.2.5 Partitioning a Convex Polygon by a BSP Tree 694
13.3 Point in Polygon 695
13.3.1 Point in Triangle 695
13.3.2 Point in Convex Polygon 697
13.3.3 Point in General Polygon 700
13.3.4 Faster Point in General Polygon 706
13.3.5 A Grid Method 707
13.4 Point in Polyhedron 708
13.4.1 Point in Tetrahedron 708
13.4.2 Point in Convex Polyhedron 709
13.4.3 Point in General Polyhedron 711
13.5 Boolean Operations on Polygons 714
13.5.1 The Abstract Operations 715
13.5.2 The Two Primitive Operations 717
13.5.3 Boolean Operations Using BSP Trees 719
13.5.4 Other Algorithms 724
13.6 Boolean Operations on Polyhedra 726
13.6.1 Abstract Operations 726
13.6.2 Boolean Operations Using BSP Trees 727
13.7 Convex Hulls 729
13.7.1 Convex Hulls in 2D 729

13.7.2 Convex Hulls in 3D 744
13.7.3 Convex Hulls in Higher Dimensions 750
13.8 Delaunay Triangulation 756
13.8.1 Incremental Construction in 2D 757
13.8.2 Incremental Construction in General Dimensions 761
13.8.3 Construction by Convex Hull 766
13.9 Polygon Partitioning 767
13.9.1 Visibility Graph of a Simple Polygon 767
13.9.2 Triangulation 771
13.9.3 Triangulation by Horizontal Decomposition 775
13.9.4 Convex Partitioning 789
13.10 Circumscribed and Inscribed Balls 798
13.10.1 Circumscribed Ball 799
13.10.2 Inscribed Ball 801
13.11 Minimum Bounds for Point Sets 803
13.11.1 Minimum-Area Rectangle 803
13.11.2 Minimum-Volume Box 806
13.11.3 Minimum-Area Circle 807
13.11.4 Minimum-Volume Sphere 811
13.11.5 Miscellaneous 813
13.12 Area and Volume Measurements 816
13.12.1 Area of a 2D Polygon 816
13.12.2 Area of a 3D Polygon 820
13.12.3 Volume of a Polyhedron 824

APPENDIX A NUMERICAL METHODS 827

A.1 Solving Linear Systems 827
A.1.1 Special Case: Solving a Triangular System 828
A.1.2 Gaussian Elimination 829
A.2 Systems of Polynomials 832
A.2.1 Linear Equations in One Formal Variable 833
A.2.2 Any-Degree Equations in One Formal Variable 835
A.2.3 Any-Degree Equations in Any Formal Variables 837
A.3 Matrix Decompositions 847
A.3.1 Euler Angle Factorization 847
A.3.2 QR Decomposition 852
A.3.3 Eigendecomposition 853
A.3.4 Polar Decomposition 854
A.3.5 Singular Value Decomposition 857

A.4 Representations of 3D Rotations 857
A.4.1 Matrix Representation 857
A.4.2 Axis-Angle Representation 858
A.4.3 Quaternion Representation 860
A.4.4 Performance Issues 861
A.5 Root Finding 869
A.5.1 Methods in One Dimension 869
A.5.2 Methods in Many Dimensions 874
A.5.3 Stable Solution to Quadratic Equations 875
A.6 Minimization 876
A.6.1 Methods in One Dimension 876
A.6.2 Methods in Many Dimensions 877
A.6.3 Minimizing a Quadratic Form 880
A.6.4 Minimizing a Restricted Quadratic Form 880
A.7 Least Squares Fitting 882
A.7.1 Linear Fitting of Points $(x, f(x))$ 882
A.7.2 Linear Fitting of Points Using Orthogonal Regression 882
A.7.3 Planar Fitting of Points $(x, y, f(x, y))$ 884
A.7.4 Hyperplanar Fitting of Points Using Orthogonal Regression 884
A.7.5 Fitting a Circle to 2D Points 886
A.7.6 Fitting a Sphere to 3D Points 887
A.7.7 Fitting a Quadratic Curve to 2D Points 888
A.7.8 Fitting a Quadric Surface to 3D Points 889
A.8 Subdivision of Curves 889
A.8.1 Subdivision by Uniform Sampling 889
A.8.2 Subdivision by Arc Length 890
A.8.3 Subdivision by Midpoint Distance 891
A.8.4 Subdivision by Variation 892
A.9 Topics from Calculus 894
A.9.1 Level Sets 894
A.9.2 Minima and Maxima of Functions 898
A.9.3 Lagrange Multipliers 910

APPENDIX B

TRIGONOMETRY 923

B.1 Introduction 923
B.1.1 Terminology 923
B.1.2 Angles 923
B.1.3 Conversion Examples 925

B.2 Trigonometric Functions 926
B.2.1 Definitions in Terms of Exponentials 930
B.2.2 Domains and Ranges 931
B.2.3 Graphs of Trigonometric Functions 931
B.2.4 Derivatives of Trigonometric Functions 931
B.2.5 Integration 934
B.3 Trigonometric Identities and Laws 934
B.3.1 Periodicity 935
B.3.2 Laws 936
B.3.3 Formulas 940
B.4 Inverse Trigonometric Functions 945
B.4.1 Defining arcsin and arccos in Terms of arctan 945
B.4.2 Domains and Ranges 945
B.4.3 Graphs 946
B.4.4 Derivatives 946
B.4.5 Integration 948
B.5 Further Reading 948

APPENDIX C
BASIC FORMULAS FOR GEOMETRIC PRIMITIVES 949

C.1 Introduction 949
C.2 Triangles 949
C.2.1 Symbols 949
C.2.2 Definitions 950
C.2.3 Right Triangles 952
C.2.4 Equilateral Triangle 953
C.2.5 General Triangle 953
C.3 Quadrilaterals 954
C.3.1 Square 954
C.3.2 Rectangle 954
C.3.3 Parallelogram 954
C.3.4 Rhombus 955
C.3.5 Trapezoid 955
C.3.6 General Quadrilateral 955
C.4 Circles 956
C.4.1 Symbols 956
C.4.2 Full Circle 956
C.4.3 Sector of a Circle 956
C.4.4 Segment of a Circle 957

C.5 Polyhedra 957
C.5.1 Symbols 957
C.5.2 Box 957
C.5.3 Prism 958
C.5.4 Pyramid 958
C.6 Cylinder 958
C.7 Cone 959
C.8 Spheres 959
C.8.1 Segments 959
C.8.2 Sector 960
C.9 Torus 960

REFERENCES 961
INDEX 973
ABOUT THE AUTHORS 1009