1

Assignment 7

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Abstract—This is a simple document explaining how to determine the foot of the perpendicular of any point on x-axis to a plane using Singular Value Decomposition.

Download all and latex-tikz codes from

svn co https://github.com/gadepall/school/trunk/ncert/geometry/figs

1 Problem

Find the foot of the perpendicular from X-axis to the plane 3y - 4z + 7 = 0 using SVD.

2 EXPLANATION

Let the given point on X-axis is $\begin{pmatrix} p \\ 0 \\ 0 \end{pmatrix}$. Let us consider orthogonal vectors $\mathbf{m_1}$ and $\mathbf{m_2}$ to the normal vector \mathbf{n} . Let $\mathbf{m} = \begin{pmatrix} a \\ b \\ c \end{pmatrix}$ then $\mathbf{m}^T \mathbf{n} = 0$.

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

$$\implies (a \quad b \quad c) \begin{pmatrix} 0 \\ 3 \\ -4 \end{pmatrix} = 0$$

$$\implies 0a + 3b - 4c = 0 \quad (2.0.1)$$

Now, for a=0 and b=4, c=3 and for a=1, b=0, c=0. So,

$$m_1 = \begin{pmatrix} 0\\4\\3 \end{pmatrix} \tag{2.0.2}$$

$$m_2 = \begin{pmatrix} 1\\0\\0 \end{pmatrix} \tag{2.0.3}$$

Now,

$$M = \begin{pmatrix} 0 & 1 \\ 4 & 0 \\ 3 & 0 \end{pmatrix} \tag{2.0.4}$$

Now, we will solve Mx = b

 $\mathbf{M}\mathbf{x} = \mathbf{b}$

$$\implies \begin{pmatrix} 0 & 1 \\ 4 & 0 \\ 3 & 0 \end{pmatrix} \mathbf{x} = \begin{pmatrix} p \\ 0 \\ 0 \end{pmatrix} \quad (2.0.5)$$

Now the equation 2.0.5 will be solved by using SVD. M can be expressed as: $\mathbf{M} = \mathbf{U}\mathbf{S}\mathbf{V}^T$. Now,

$$\mathbf{M}^{T}\mathbf{M} = \begin{pmatrix} 0 & 4 & 3 \\ 1 & 0 & 0 \end{pmatrix} \begin{pmatrix} 0 & 1 \\ 4 & 0 \\ 3 & 0 \end{pmatrix}$$
 (2.0.6)

$$\implies \mathbf{M}^T \mathbf{M} = \begin{pmatrix} 25 & 0 \\ 0 & 1 \end{pmatrix} \tag{2.0.7}$$

Now, to get the eigen values of $\mathbf{M}^T \mathbf{M}$,

$$\left|\mathbf{M}^T \mathbf{M} - \lambda I\right| = 0 \tag{2.0.8}$$

$$\implies \begin{vmatrix} 25 - \lambda & 0 \\ 0 & 1 - \lambda \end{vmatrix} = 0 \tag{2.0.9}$$

$$\implies \lambda_1 = 25 \tag{2.0.10}$$

$$\lambda_2 = 1 \tag{2.0.11}$$

Now,

$$S = \begin{pmatrix} \sqrt{\lambda_1} & 0\\ 0 & \sqrt{\lambda_2}\\ 0 & 0 \end{pmatrix} \tag{2.0.12}$$

$$S = \begin{pmatrix} 5 & 0 \\ 0 & 1 \\ 0 & 0 \end{pmatrix} \tag{2.0.13}$$

So, the pseudo inverse of the diagonal matrix is:

$$S_{+} = \begin{pmatrix} \frac{1}{5} & 0 & 0\\ 0 & 1 & 0 \end{pmatrix} \tag{2.0.14}$$

Now, the eigen vector of $\mathbf{M}^T \mathbf{M}$ for $\lambda_1 = 25$,

$$\begin{pmatrix} 25 - 25 & 0 \\ 0 & 1 - 25 \end{pmatrix} \begin{pmatrix} v_1 \\ v_2 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$$
 (2.0.15)

or,
$$\begin{pmatrix} 0 & 0 \\ 0 & -24 \end{pmatrix} \begin{pmatrix} v_1 \\ v_2 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$$
 (2.0.16)

$$\implies v_1 = 1 \tag{2.0.17}$$

$$v_2 = 0 (2.0.18)$$

Now, the eigen vector of $\mathbf{M}^T \mathbf{M}$ for $\lambda_2 = 1$,

$$\begin{pmatrix} 25 - 1 & 0 \\ 0 & 1 - 1 \end{pmatrix} \begin{pmatrix} v_3 \\ v_4 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$$
 (2.0.19)

or,
$$\begin{pmatrix} 24 & 0 \\ 0 & 0 \end{pmatrix} \begin{pmatrix} v_3 \\ v_4 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$$
 (2.0.20)

$$\implies v_3 = 0 \tag{2.0.21}$$

$$v_4 = 1 \tag{2.0.22}$$

So,

$$\mathbf{V} = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} \tag{2.0.23}$$

Now,

$$\mathbf{M}\mathbf{M}^{T} = \begin{pmatrix} 0 & 1 \\ 4 & 0 \\ 3 & 0 \end{pmatrix} \begin{pmatrix} 0 & 4 & 3 \\ 1 & 0 & 0 \end{pmatrix}$$
 (2.0.24)

$$\implies \mathbf{M}\mathbf{M}^T = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 16 & 12 \\ 0 & 12 & 9 \end{pmatrix} \tag{2.0.25}$$

Now, to get the eigen values of $\mathbf{M}\mathbf{M}^T$,

$$\left| \mathbf{M} \mathbf{M}^T - \lambda I \right| = 0 \tag{2.0.26}$$

$$\implies \begin{vmatrix} 1 - \lambda & 0 & 0 \\ 0 & 16 - \lambda & 12 \\ 0 & 12 & 9 - \lambda \end{vmatrix} = 0 \qquad (2.0.27)$$

$$\implies (1 - \lambda)(\lambda^2 - 25\lambda) = 0 \qquad (2.0.28)$$

$$\implies \lambda_1 = 0 \qquad (2.0.29)$$

$$\lambda_2 = 1$$
 (2.0.30)

$$\lambda_3 = 25$$
 (2.0.31)

Now, the eigen vector of $\mathbf{M}\mathbf{M}^T$ for $\lambda_1 = 0$,

$$\begin{pmatrix} 1 & 0 & 0 \\ 0 & 16 & 12 \\ 0 & 12 & 9 \end{pmatrix} \begin{pmatrix} u_1 \\ u_2 \\ u_3 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$$
 (2.0.32)

(2.0.33)

To get the row-reduced echelon form,

$$\begin{pmatrix} 1 & 0 & 0 \\ 0 & 16 & 12 \\ 0 & 12 & 9 \end{pmatrix} \xrightarrow{R_3 \leftarrow \frac{R_3}{3}} \begin{pmatrix} 1 & 0 & 0 \\ 0 & 4 & 3 \\ 0 & 4 & 3 \end{pmatrix}$$
 (2.0.34)

$$\stackrel{R_3 \leftarrow R_3 - R_2}{\longleftrightarrow} \begin{pmatrix} 1 & 0 & 0 \\ 0 & 4 & 3 \\ 0 & 0 & 0 \end{pmatrix} \tag{2.0.35}$$

So,

$$\begin{pmatrix} 1 & 0 & 0 \\ 0 & 4 & 3 \\ 0 & 0 & 0 \end{pmatrix} \begin{pmatrix} u_1 \\ u_2 \\ u_3 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$$
 (2.0.36)

$$\implies \mathbf{u_1} = 0 \tag{2.0.37}$$

$$\mathbf{u_2} = -3$$
 (2.0.38)

$$\mathbf{u_3} = 4$$
 (2.0.39)

Now, the eigen vector of $\mathbf{M}\mathbf{M}^T$ for $\lambda_2 = 1$,

$$\begin{pmatrix} 0 & 0 & 0 \\ 0 & 15 & 12 \\ 0 & 12 & 8 \end{pmatrix} \begin{pmatrix} u_4 \\ u_5 \\ u_6 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$$
 (2.0.40)

(2.0.41)

To get the row-reduced echelon form,

$$\begin{pmatrix} 0 & 0 & 0 \\ 0 & 15 & 12 \\ 0 & 12 & 8 \end{pmatrix} \xrightarrow{R_3 \leftarrow \frac{R_3}{4}} \begin{pmatrix} 0 & 5 & 4 \\ 0 & 3 & 2 \\ 0 & 0 & 0 \end{pmatrix}$$
 (2.0.42)

$$\stackrel{R_2 \leftarrow R_2 - R_1}{\longleftrightarrow} \begin{pmatrix} 0 & 5 & 4 \\ 0 & -2 & -2 \\ 0 & 0 & 0 \end{pmatrix} \tag{2.0.43}$$

$$\stackrel{R_2 \leftarrow \frac{R_2}{-2}}{\longleftrightarrow} \begin{pmatrix} 0 & 5 & 4 \\ 0 & 1 & 1 \\ 0 & 0 & 0 \end{pmatrix} \tag{2.0.44}$$

$$\stackrel{R_2 \leftarrow 5R_2 - R_1}{\longleftrightarrow} \begin{pmatrix} 0 & 5 & 4 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{pmatrix} \tag{2.0.45}$$

So,

$$\begin{pmatrix} 0 & 5 & 4 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{pmatrix} \begin{pmatrix} u_4 \\ u_5 \\ u_6 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$$
 (2.0.46)

$$\implies \mathbf{u_4} = 1 \tag{2.0.47}$$

$$\mathbf{u_5} = 0$$
 (2.0.48)

$$\mathbf{u_6} = 0$$
 (2.0.49)

Similarly, the eigen vector of $\mathbf{M}\mathbf{M}^T$ for $\lambda_3 = 25$,

$$\begin{pmatrix} -24 & 0 & 0 \\ 0 & 3 & -4 \\ 0 & 0 & 0 \end{pmatrix} \begin{pmatrix} u_7 \\ u_8 \\ u_9 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$$
 (2.0.50)

$$\implies \mathbf{u}_7 = 0 \tag{2.0.51}$$

$$\mathbf{u_8} = 4$$
 (2.0.52)

$$\mathbf{u_9} = 3$$
 (2.0.53)

Now,

$$\mathbf{U} = \begin{pmatrix} 0 & 1 & 0 \\ -3 & 0 & 4 \\ 4 & 0 & 3 \end{pmatrix} \tag{2.0.54}$$

$$\implies \mathbf{U}^T = \begin{pmatrix} 0 & -3 & 4 \\ 1 & 0 & 0 \\ 0 & 4 & 3 \end{pmatrix} \tag{2.0.55}$$

(2.0.56)

$$\mathbf{X} = \mathbf{V}\mathbf{S}_{+}\mathbf{U}^{T}\mathbf{b} \tag{2.0.57}$$

Now,

$$\mathbf{U}^T \mathbf{b} = \begin{pmatrix} 0 \\ p \\ 0 \end{pmatrix} \tag{2.0.58}$$

$$\mathbf{S}_{+}\mathbf{U}^{T}\mathbf{b} = \begin{pmatrix} 0 \\ p \end{pmatrix} \tag{2.0.59}$$

$$\mathbf{VS}_{+}\mathbf{U}^{T}\mathbf{b} = \begin{pmatrix} 0 \\ p \end{pmatrix} \tag{2.0.60}$$

$$\mathbf{X} = \begin{pmatrix} 0 \\ p \end{pmatrix} \tag{2.0.61}$$

So, $\mathbf{X} = \begin{pmatrix} 0 \\ p \end{pmatrix}$.

Verifying the solution of 2.0.61 using,

$$\mathbf{M}^T \mathbf{M} \mathbf{X} = \mathbf{M}^T \mathbf{b} \tag{2.0.62}$$

$$\implies \begin{pmatrix} 25 & 0 \\ 0 & 1 \end{pmatrix} \mathbf{X} = \begin{pmatrix} 0 \\ p \end{pmatrix} \tag{2.0.63}$$

Now, taking the augmented matrix,

$$\begin{pmatrix} 25 & 0 & 0 \\ 0 & 1 & p \end{pmatrix} \xrightarrow{R_1 \leftarrow \frac{R_1}{25}} \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & p \end{pmatrix} \tag{2.0.64}$$

$$\implies \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} \mathbf{X} = \begin{pmatrix} 0 \\ p \end{pmatrix} \tag{2.0.65}$$

So we can conclude that the solution is verified.

Now, the plane 3y - 4z + 7 = 0 is parallel to x-axis. Another plane that is perpendicular to the

above plane and passing through x-axis is 4y+3z = 0 which intersects the above plane at a straight $4y + 3z = -\frac{7}{25}$ and the point p will be on that line of the plane as the perpendicular distance of the plane 3y - 4z + 7 = 0 from x-axis is $\frac{7}{25}$.

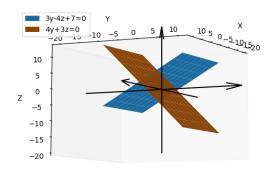


Fig. 0: Perpendicular surfaces

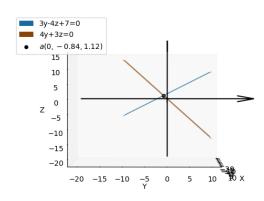


Fig. 0: Perpendicular surfaces

Now,

$$3y - 4z + 7 = 0 \tag{2.0.66}$$

$$4y + 3z = 0 (2.0.67)$$

From these 2 equations we get

$$\begin{pmatrix} 3 & -4 \\ 4 & 3 \end{pmatrix} \begin{pmatrix} y \\ z \end{pmatrix} = \begin{pmatrix} -7 \\ 0 \end{pmatrix}$$
 (2.0.68)

Now, the augmented matrix is
$$\begin{pmatrix} 3 & -4 & -7 \\ 4 & 3 & \\ 0 & & \end{pmatrix}$$

$$\begin{pmatrix} 3 & -4 & -7 \\ 4 & 3 & 0 \end{pmatrix} \xrightarrow{R_2 \leftarrow \frac{R_2}{4}} \begin{pmatrix} 1 & -\frac{4}{3} & -\frac{7}{3} \\ 1 & \frac{3}{4} & 0 \end{pmatrix}$$
 (2.0.69)

$$\begin{array}{c}
\stackrel{R_{1}\leftarrow 3}{\longleftrightarrow} \begin{pmatrix} 1 & -\frac{4}{3} & -\frac{7}{3} \\ 0 & \frac{25}{12} & \frac{7}{3} \end{pmatrix} & (2.0.70) \\
\Longrightarrow z = \frac{28}{25} & (2.0.71) \\
y = -\frac{21}{25} & (2.0.72)
\end{array}$$

$$\implies z = \frac{28}{25} \qquad (2.0.71)$$

$$y = -\frac{21}{25} \qquad (2.0.72)$$

In this case, the co-ordinate of the point on the plane 3y - 4z + 7 = 0 does not depend on any value of x. This fact is verified through the plot 0.