



Multiple View Geometry: Exercise 1

Dr. Haoang Li, Daniil Sinitsyn, Sergei Solonets, Viktoria Ehm
Computer Vision Group, TU Munich

Wednesdays 16:00–18:15 at Hörsaal 2, "Interims I"
(5620.01.102), and on RBG Live

Exercise: May 03, 2023

Math Background

1. Show for each of the following sets (1) whether they are linearly independent, (2) whether they span \mathbb{R}^3 and (3) whether they form a basis of \mathbb{R}^3 :

(a) $B_1 = \left\{ \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}, \begin{pmatrix} 0 \\ 1 \\ 1 \end{pmatrix}, \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix} \right\}$

(b) $B_2 = \left\{ \begin{pmatrix} 2 \\ 1 \\ 0 \end{pmatrix}, \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix} \right\}$

(c) $B_3 = \left\{ \begin{pmatrix} 2 \\ 1 \\ 0 \end{pmatrix}, \begin{pmatrix} 3 \\ 1 \\ 0 \end{pmatrix}, \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix}, \begin{pmatrix} 1 \\ 0 \\ 1 \end{pmatrix} \right\}$

2. Which of the following sets forms a group (with matrix-multiplication)? Prove or disprove!

(a) $G_1 := \{A \in \mathbb{R}^{n \times n} \mid \det(A) \neq 0 \wedge A^\top = A\}$

(b) $G_2 := \{A \in \mathbb{R}^{n \times n} \mid \det(A) = -1\}$

(c) $G_3 := \{A \in \mathbb{R}^{n \times n} \mid \det(A) > 0\}$

3. Prove or disprove: There exist vectors $\mathbf{v}_1, \dots, \mathbf{v}_5 \in \mathbb{R}^3 \setminus \{\mathbf{0}\}$, which are pairwise orthogonal, i.e.

$$\forall i, j = 1, \dots, 5 : \quad i \neq j \implies \langle \mathbf{v}_i, \mathbf{v}_j \rangle = 0$$

4. Which groups have you seen in the lecture? Write down the names and the correct inclusions! (e.g.: group A \subset group B)

5. Let A be a symmetric matrix, and λ_a, λ_b eigenvalues with eigenvectors v_a and v_b . Prove: if v_a and v_b are not orthogonal, it follows: $\lambda_a = \lambda_b$.

Hint: What can you say about $\langle Av_a, v_b \rangle$?

6. Let $A \in \mathbb{R}^{n \times n}$ be a symmetric matrix with the orthonormal basis of eigenvectors v_1, \dots, v_n and eigenvalues $\lambda_1 \geq \dots \geq \lambda_n$. Find all vectors x , that minimize the following term:

$$\min_{\|x\|=1} x^\top A x$$

1. Show for each of the following sets (1) whether they are linearly independent, (2) whether they span \mathbb{R}^3 and (3) whether they form a basis of \mathbb{R}^3 :

(a) $B_1 = \left\{ \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}, \begin{pmatrix} 0 \\ 1 \\ 1 \end{pmatrix}, \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix} \right\}$ $\det B_1 \neq 0$

(b) $B_2 = \left\{ \begin{pmatrix} 2 \\ 1 \\ 0 \end{pmatrix}, \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix} \right\}$

(c) $B_3 = \left\{ \begin{pmatrix} 2 \\ 1 \\ 0 \end{pmatrix}, \begin{pmatrix} 3 \\ 1 \\ 0 \end{pmatrix}, \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix}, \begin{pmatrix} 1 \\ 0 \\ 1 \end{pmatrix} \right\}$

a) linear independent
span \mathbb{R}^3
basis

b) linear independent

span \mathbb{R}^3 need 3 vector

~~not~~ not basis

c) not independent
span \mathbb{R}^3

not basis \Leftarrow no more than 3
independent basis vector

2. Which of the following sets forms a group (with matrix-multiplication)? Prove or disprove!

(a) $G_1 := \{A \in \mathbb{R}^{n \times n} \mid \det(A) \neq 0 \wedge A^\top = A\}$

(b) $G_2 := \{A \in \mathbb{R}^{n \times n} \mid \det(A) = -1\}$

(c) $G_3 := \{A \in \mathbb{R}^{n \times n} \mid \det(A) > 0\}$

(a) not closed under a group

$$(AB)^\top = B^\top A^\top = B^\top A \neq AB$$

(b) consist no neutral element

(c)

3. Prove or disprove: There exist vectors $\mathbf{v}_1, \dots, \mathbf{v}_5 \in \mathbb{R}^3 \setminus \{\mathbf{0}\}$, which are pairwise orthogonal, i.e.

$$\forall i, j = 1, \dots, 5 : i \neq j \implies \langle \mathbf{v}_i, \mathbf{v}_j \rangle = 0$$

in 3 dimension, exist maximal 3 orthogonal vector which can generate frame

4. Which groups have you seen in the lecture? Write down the names and the correct inclusions! (e.g.: group A \subset group B)

GL, Linear group
SO, special orthogonal
SE, special euclidean

5. Let A be a symmetric matrix, and λ_a, λ_b eigenvalues with eigenvectors v_a and v_b . Prove: if v_a and v_b are not orthogonal, it follows: $\lambda_a = \lambda_b$.

Hint: What can you say about $\langle Av_a, v_b \rangle$?

$$\begin{aligned} Z = v_a^T A v_b &= Z^T = v_b^T A^T v_a = v_b^T A v_a \\ &\Downarrow \qquad \qquad \qquad \Downarrow \\ &v_a^T \lambda_b v_b = (A v_b)^T v_a \\ &\qquad \qquad \qquad \Downarrow \\ &\qquad \qquad \qquad \lambda_b v_b^T v_a = v_b^T \lambda_a v_a \\ &\qquad \qquad \qquad (\lambda_b - \lambda_a) \underline{(v_b^T v_a)} = 0 \end{aligned}$$

6. Let $A \in \mathbb{R}^{n \times n}$ be a symmetric matrix with the orthonormal basis of eigenvectors v_1, \dots, v_n and eigenvalues $\lambda_1 \geq \dots \geq \lambda_n$. Find all vectors x , that minimize the following term:

$$Z = \min_{\|x\|=1} x^\top A x$$

How many solutions exist? How can the term be maximized?

Hint: Use the expression $x = \sum_{i=1}^n \alpha_i v_i$ with coefficients $\alpha_i \in \mathbb{R}$ and compute appropriate coefficients!

$$Z = \sum_{i=1}^n \sum_{j=1}^n \alpha_i \alpha_j v_i^\top A v_j$$

$$\frac{\partial Z}{\partial v} = \sum_{i=1}^n \sum_{j=1}^n 2 \alpha_i \alpha_j \frac{\partial}{\partial v_j} A v_j = 0$$

7. Let $A \in \mathbb{R}^{m \times n}$. Prove that $\text{kernel}(A) = \text{kernel}(A^\top A)$.

Hint: Consider a) $x \in \text{kernel}(A) \Rightarrow x \in \text{kernel}(A^\top A)$
and b) $x \in \text{kernel}(A^\top A) \Rightarrow x \in \text{kernel}(A)$.

$$x \in \text{kernel}(A) \Rightarrow Ax = 0 \Rightarrow A^\top Ax = 0, x \in \text{kernel}(A^\top A)$$

property

8. Singular Value Decomposition (SVD)

Let $A = USV^\top$ be the SVD of A .

- Write down possible dimensions for A, U, S and V .
- What are the similarities and differences between the SVD and the eigenvalue decomposition?
- What do you know about the relationship between U, S, V and the eigenvalues and eigenvectors of $A^\top A$ and AA^\top ?
- What is the interpretation of the entries in S and what do the entries of S tell us about A ?

$$a) A \in \mathbb{R}^{m \times n} \quad U \in \mathbb{R}^{m \times m} \quad S \in \mathbb{R}^{m \times n} \quad V \in \mathbb{R}^{n \times n}$$

b) A must be square matrix

$$V^\top A^\top A V = \lambda^2 V^\top V$$

$$\cancel{V^\top V} S^\top U^\top U S \cancel{V^\top V} = \lambda^2 V^\top V$$

How many solutions exist? How can the term be maximized?

Hint: Use the expression $x = \sum_{i=1}^n \alpha_i v_i$ with coefficients $\alpha_i \in \mathbb{R}$ and compute appropriate coefficients!

7. Let $A \in \mathbb{R}^{m \times n}$. Prove that $\text{kernel}(A) = \text{kernel}(A^\top A)$.

Hint: Consider a) $x \in \text{kernel}(A) \Rightarrow x \in \text{kernel}(A^\top A)$
 and b) $x \in \text{kernel}(A^\top A) \Rightarrow x \in \text{kernel}(A)$.

8. Singular Value Decomposition (SVD)

Let $A = USV^\top$ be the SVD of A .

- (a) Write down possible dimensions for A, U, S and V .
- (b) What are the similarities and differences between the SVD and the eigenvalue decomposition?
- (c) What do you know about the relationship between U, S, V and the eigenvalues and eigenvectors of $A^\top A$ and AA^\top ?
- (d) What is the interpretation of the entries in S and what do the entries of S tell us about A ?