### Fractal in Action

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1 Class 10

2 Class 12

3 NCERT

The centre of a circle is at (2,0). If one end of a diameter is at (6,0), then the other end is at :

- (0,0)
- **2** (4,0)
- (-2,0)
- (-6,0)

Let

$$\mathbf{O} = \begin{pmatrix} 2 \\ 0 \end{pmatrix}, \ \mathbf{A} = \begin{pmatrix} 6 \\ 0 \end{pmatrix} \tag{1}$$

If **O** divides AB in the ratio k:1,

$$\mathbf{O} = \frac{(\mathbf{A} + k\mathbf{B})}{1 + k} \tag{2}$$

In this case, :: k = 1,

$$\mathbf{O} = \frac{(\mathbf{A} + \mathbf{B})}{2} \tag{3}$$

$$\implies \mathbf{B} = 2\mathbf{O} - \mathbf{A} \tag{4}$$

$$=2\binom{2}{0}-\binom{6}{0}=\binom{-2}{0}\tag{5}$$

ABCD is a rectangle formed by the points A(-1,-1), B(-1,6), C(3,6) and D(3,-1). P,Q,R and S are mid-points of sides AB,BC,CD and DA respectively. Show that the diagonals of the quadrilateral PQRS bisect each other.

From (2),

$$\mathbf{P} = \frac{\mathbf{A} + \mathbf{B}}{2}, \ \mathbf{Q} = \frac{\mathbf{B} + \mathbf{C}}{2} \tag{6}$$

$$\mathbf{R} = \frac{\mathbf{C} + \mathbf{D}}{2}, \ \mathbf{S} = \frac{\mathbf{D} + \mathbf{A}}{2} \tag{7}$$

Let  $O_1$  and  $O_2$  be the midpoints of PR and QS respectively

$$\mathbf{O}_1 = \frac{\mathbf{P} + \mathbf{R}}{2} = \frac{\mathbf{A} + \mathbf{B} + \mathbf{C} + \mathbf{D}}{4} \tag{8}$$

$$\mathbf{O}_2 = \frac{\mathbf{Q} + \mathbf{S}}{2} = \frac{\mathbf{A} + \mathbf{B} + \mathbf{C} + \mathbf{D}}{4} \tag{9}$$

Since

$$\mathbf{O}_1 = \mathbf{O}_2, \tag{10}$$

the diagonals bisect each other.

AD is a median of  $\triangle ABC$  with vertices A(5,-6), B(6,4) and C(0,0). Length AD is equal to:

- $0 \sqrt{68}$
- **2**  $\sqrt{15}$
- $\sqrt{101}$
- **4** 10

The midpoint of BC is

$$\mathbf{D} = \frac{\mathbf{B} + \mathbf{C}}{2} \tag{11}$$

$$=\frac{1}{2}\begin{pmatrix}6\\4\end{pmatrix}+\frac{1}{2}\begin{pmatrix}0\\0\end{pmatrix}=\begin{pmatrix}3\\2\end{pmatrix},\tag{12}$$

Since

$$\mathbf{A} - \mathbf{D} = \begin{pmatrix} 5 \\ -6 \end{pmatrix} - \begin{pmatrix} 3 \\ 2 \end{pmatrix} = \begin{pmatrix} 2 \\ -8 \end{pmatrix} \tag{13}$$

$$\implies ||\mathbf{A} - \mathbf{D}|| \triangleq \sqrt{(\mathbf{A} - \mathbf{D})^{\top} (\mathbf{A} - \mathbf{D})}$$
 (14)

$$= \sqrt{(2 - 8) \binom{2}{-8}} = \sqrt{2^2 + 8^2} = \sqrt{68}$$
 (15)

If the distance between the points (3,-5) and (x,-5) is 15 units, then the values of x are

- **1**2, −18
- **3** 18, 5
- 9, -12

$$\mathbf{A} = \begin{pmatrix} 3 \\ -5 \end{pmatrix}, \ \mathbf{B} = \begin{pmatrix} x \\ -5 \end{pmatrix} \tag{16}$$

$$\Rightarrow \mathbf{A} - \mathbf{B} = \begin{pmatrix} 3 - x \\ -5 - (-5) \end{pmatrix} = \begin{pmatrix} 3 - x \\ 0 \end{pmatrix} \tag{17}$$

$$\implies ||\mathbf{A} - \mathbf{B}|| = \sqrt{(3 - x \quad 0) \begin{pmatrix} 3 - x \\ 0 \end{pmatrix}} = \sqrt{(3 - x)^2}$$
 (18)

$$\implies 15 = \pm (3 - x) \tag{19}$$

$$\implies x = -12, 18 \tag{20}$$

Solve the following system of linear equations algebraically

$$2x + 5y = -4 
4x - 3y = 5$$
(21)

(21) can be expressed as

$$\mathbf{n}_{1}^{\top} \mathbf{x} = c_{1}$$

$$\mathbf{n}_{2}^{\top} \mathbf{x} = c_{2}$$
(22)

where

$$\mathbf{n}_1 = \begin{pmatrix} 4 \\ -3 \end{pmatrix}, \ c_1 = 5 \tag{23}$$

$$\mathbf{n}_2 = \begin{pmatrix} 2 \\ 5 \end{pmatrix}, \ c_2 = -4 \tag{24}$$

(22) gives the normal forms of the equations given in (21) where

$$\mathbf{n}_1, \mathbf{n}_2 \tag{25}$$

are defined to be the normal vectors of the respective lines.

(22) can be expressed as

$$\begin{pmatrix} \mathbf{n}_1 & \mathbf{n}_2 \end{pmatrix}^\top \mathbf{x} = \begin{pmatrix} c_1 \\ c_2 \end{pmatrix} \tag{26}$$

yielding the matrix equation

$$\begin{pmatrix} 2 & 5 \\ 4 & -3 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} -4 \\ 5 \end{pmatrix} \tag{27}$$

Writing the augmented matrix for using Gauss elimination

$$\begin{pmatrix} 2 & 5 & | & -4 \\ 4 & -3 & | & 5 \end{pmatrix} \stackrel{R_2 \to R_2 - 2R_1}{\longleftarrow} \begin{pmatrix} 2 & 5 & -4 \\ 0 & -13 & 13 \end{pmatrix}$$
 (28)

$$\begin{pmatrix} 2 & 5 & -4 \\ 0 & -13 & 13 \end{pmatrix} \xleftarrow{R_1 \to \frac{13}{5}R_1 + R_2} \begin{pmatrix} \frac{26}{5} & 0 & \frac{13}{5} \\ 0 & -13 & 13 \end{pmatrix}$$

$$\implies \binom{x}{y} = \binom{\frac{1}{2}}{-1} \tag{30}$$

(29)

Find the ratio in which the point  $C\left(\frac{8}{5},y\right)$  divides the line segment joining the points  $A\left(1,2\right)$  and  $B\left(2,3\right)$ . Also, find the value of y.

For collinearity,

$$\operatorname{rank}\begin{pmatrix} 1 & 1 & 1 \\ \mathbf{A} & \mathbf{B} & \mathbf{C} \end{pmatrix} = 2 \tag{31}$$

Performing row reduction,

$$\begin{pmatrix}
1 & 1 & 1 \\
1 & 2 & 8/5 \\
2 & 3 & y
\end{pmatrix}
\longleftrightarrow
\begin{pmatrix}
1 & 1 & 1 \\
0 & (2-1) & (\frac{8}{5}-1) \\
0 & (3-2) & (y-3)
\end{pmatrix}
\longleftrightarrow
\begin{pmatrix}
1 & 1 & 1 \\
0 & 1 & \frac{3}{5} \\
0 & 1 & y-3
\end{pmatrix}$$

$$\xrightarrow{R_3 \to R_3 - R_2}
\begin{pmatrix}
1 & 1 & 1 \\
0 & 1 & \frac{3}{5} \\
0 & 0 & y - \frac{18}{5}
\end{pmatrix}
\Longrightarrow y = \frac{18}{5} \quad (33)$$

in order to get a 0 row.

The sum of the digits of a 2-digit number is 14. The number obtained by interchanging its digits exceeds the given number by 18. Find the number.

Let the digits of the number be  $x_1$  (tens) and  $x_2$  (units). Given

$$x_1 + x_2 = 14 (34)$$

$$10x_2 + x_1 = 18 + 10x_1 + x_2 (35)$$

$$\implies x_1 - x_2 = -2 \tag{36}$$

The above equations can be expressed in matrix form as

$$\begin{pmatrix} 1 & 1 \\ -1 & 1 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} 14 \\ -2 \end{pmatrix} \tag{37}$$

(38)

lf

$$\mathbf{A} = \frac{1}{\sqrt{2}} \begin{pmatrix} 1 & 1 \\ -1 & 1 \end{pmatrix},\tag{39}$$

$$\mathbf{A}^{\top}\mathbf{A} = \mathbf{I} \tag{40}$$

A is then defined to be an orthogonal matrix.

$$\begin{pmatrix} 1 & 1 \\ -1 & 1 \end{pmatrix} \begin{pmatrix} 1 & 1 \\ -1 & 1 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} 1 & 1 \\ -1 & 1 \end{pmatrix} \begin{pmatrix} 14 \\ -2 \end{pmatrix} \tag{41}$$

$$\implies 2\mathbf{Ix} = \begin{pmatrix} 12\\16 \end{pmatrix} \tag{42}$$

$$\implies \mathbf{x} = \begin{pmatrix} 6 \\ 8 \end{pmatrix} \tag{43}$$

# Topics covered so far

- Vectors
- Section Formula
- Norm
- Gauss Elimination
- Rank
- Orthogonal matrix

If 
$$\overrightarrow{a} = 2\hat{i} - \hat{j} + \hat{k}$$
 and  $\overrightarrow{b} = \hat{i} + \hat{j} - \hat{k}$ , then  $\overrightarrow{a}$  and  $\overrightarrow{b}$  are:

- Collinear vectors which are not parallel
- Parallel vectors
- Perpendicular vectors
- Unit vectors

Let

$$\mathbf{a} = \begin{pmatrix} 2 \\ -1 \\ 1 \end{pmatrix}, \mathbf{b} = \begin{pmatrix} 1 \\ 1 \\ -1 \end{pmatrix} \tag{44}$$

Applying concept of rank from (31)

$$\operatorname{rank}\begin{pmatrix} 1 & 1 & -1 \\ 2 & -1 & 1 \end{pmatrix} = 2 \neq 1, \text{Not parallel}$$
 (45)

Applying condition for perpendicularity:

$$\mathbf{a}^{\top}\mathbf{b} = \begin{pmatrix} 2 & -1 & 1 \end{pmatrix} \begin{pmatrix} 1 \\ 1 \\ -1 \end{pmatrix} = 0 \implies \mathbf{a} \perp \mathbf{b}$$
 (46)

If  $\alpha, \beta$  and  $\gamma$  are the angles which a line makes with positive directions of x, y and z axes respectively, then which of the following are not true?

Let **m** represent the unit direction vector of the line. Then,

$$\mathbf{m} = \begin{pmatrix} \cos \alpha \\ \cos \beta \\ \cos \gamma \end{pmatrix} \tag{47}$$

with

$$\|\mathbf{m}\| = 1 \tag{48}$$

#### Parametric Form

Also,

$$2x + 5y = -4 (49)$$

$$\implies 2x = -4 - 5y \tag{50}$$

$$\implies {x \choose y} = {-2 \choose 0} + y {-\frac{5}{2} \choose 1} \tag{51}$$

$$\mathbf{x} = \begin{pmatrix} -2\\0 \end{pmatrix} - \frac{5y}{2} \begin{pmatrix} 1\\-\frac{2}{5} \end{pmatrix} \tag{52}$$

$$= \mathbf{A} + k\mathbf{m} \tag{53}$$

**m** is defined to be the direction vector of the line.

 $\overrightarrow{a}$ ,  $\overrightarrow{b}$  and  $\overrightarrow{c}$  are three mutually perpendicular unit vectors. If  $\theta$  is the angle between  $\overrightarrow{a}$  and  $(\overrightarrow{2a} + \overrightarrow{3b} + \overrightarrow{6c})$ , find the value of  $\cos \theta$ .

Given:

$$\mathbf{a}^{\top}\mathbf{b} = \mathbf{b}^{\top}\mathbf{c} = \mathbf{c}^{\top}\mathbf{a} = 0 \tag{54}$$

$$||\mathbf{a}|| = ||\mathbf{b}|| = ||\mathbf{c}|| = 1$$
 (55)

$$\cos \theta = \frac{\mathbf{a}^{\top} (2\mathbf{a} + 3\mathbf{b} + 6\mathbf{c})}{||\mathbf{a}|| ||2\mathbf{a} + 3\mathbf{b} + 6\mathbf{c}||}$$
(56)

Now,

$$\mathbf{a}^{\top} (2\mathbf{a} + 3\mathbf{b} + 6\mathbf{c}) = 2\mathbf{a}^{\top} \mathbf{a} + 3\mathbf{a}^{\top} \mathbf{b} + 6\mathbf{a}^{\top} \mathbf{c} = 2 + 0 + 0 = 2$$
 (57)

$$||\mathbf{a}||||2\mathbf{a} + 3\mathbf{b} + 6\mathbf{c}|| = ||2\mathbf{a} + 3\mathbf{b} + 6\mathbf{c}||$$
 (58)

From (14) norm definition:

$$(||2\mathbf{a} + 3\mathbf{b} + 6\mathbf{c}||)^2 = ||4\mathbf{a}^2|| + ||9\mathbf{b}^2|| + ||36\mathbf{c}^2|| = 49$$
 (59)

$$\implies ||2\mathbf{a} + 3\mathbf{b} + 6\mathbf{c}|| = +7 \tag{60}$$

$$\implies \cos \theta = \frac{2}{7} \tag{61}$$

Find the position vector of point **C** which divides the line segment joining points **A** and **B** having position vectors  $\hat{i} + 2\hat{j} - \hat{k}$  and  $-\hat{i} + \hat{j} + \hat{k}$  respectively in the ratio 4:1 externally. Further, find  $|\overrightarrow{AB}|$ :  $|\overrightarrow{BC}|$ .

We know that

$$\mathbf{C} = \frac{4\mathbf{B} - \mathbf{A}}{4 - 1} \tag{62}$$

Simplify the above for  ${\bf C}$ .

Two vertices of the parallelogram **ABCD** are given as  $\mathbf{A}(-1,2,1)$  and  $\mathbf{B}(1,-2,5)$ . If the equation if the line passing through  $\mathbf{C}$  and  $\mathbf{D}$  is  $\frac{x-4}{1} = \frac{y+7}{-2} = \frac{z-8}{2}$ , then find the distance between the sides AB and CD. Hence, find the area of parallelogram ABCD.

Let the two parallel lines be

$$\mathbf{x} = \mathbf{A} + k_1 \mathbf{m} \tag{63}$$

$$\mathbf{x} = \mathbf{C} + k_2 \mathbf{m} \tag{64}$$

If **P** be a point on the second line,

$$\mathbf{P} = \mathbf{C} + k_2 \mathbf{m} \tag{65}$$

$$(\mathbf{A} - \mathbf{P})^{\top} \mathbf{m} = 0 \tag{66}$$

From the above,

$$(\mathbf{A} - \mathbf{C})^{\top} \mathbf{m} - k_2 ||\mathbf{m}||^2 = 0$$
 (67)

$$\implies k_2 = \frac{(\mathbf{A} - \mathbf{C})^{\top} \mathbf{m}}{\|\mathbf{m}\|^2} \tag{68}$$

Find the equation of the line passing through the point of intersection of the lines  $\frac{x}{1} = \frac{y-1}{2} = \frac{z-2}{3}$  and  $\frac{x-1}{0} = \frac{y}{-3} = \frac{z-7}{2}$  and perpendicular to these given lines.

Let the given lines be denoted by  $x_1$  and  $x_2$  respectively. From (53):

$$\mathbf{x}_1 = \begin{pmatrix} 0 \\ 1 \\ 2 \end{pmatrix} + k_1 \begin{pmatrix} 1 \\ 2 \\ 3 \end{pmatrix} = \mathbf{A} + k_1 \mathbf{m}_1 \tag{69}$$

$$\mathbf{x}_2 = \begin{pmatrix} 1 \\ 0 \\ 7 \end{pmatrix} + k_2 \begin{pmatrix} 0 \\ -3 \\ 2 \end{pmatrix} = \mathbf{B} + k_2 \mathbf{m}_2 \tag{70}$$

Let the unknown line in its parametric form be denoted as follows from (53).

$$\mathbf{x}_3 = \mathbf{C} + k_3 \mathbf{m} \tag{71}$$

The two equations required to solve for the direction of line are

$$\mathbf{m}^{\mathsf{T}}\mathbf{m}_1 = 0 \tag{72}$$

$$\mathbf{m}^{\top}\mathbf{m}_2 = 0 \tag{73}$$

$$\implies \begin{pmatrix} \mathbf{m}_1 & \mathbf{m}_2 \end{pmatrix}^{\top} \mathbf{m} = 0 \tag{74}$$

yielding

$$\begin{pmatrix} 1 & 2 & 3 \\ 0 & -3 & 2 \end{pmatrix} \xleftarrow{R_1 \to 2R_2 + 3R_1} \begin{pmatrix} 3 & 0 & 13 \\ 0 & -3 & 2 \end{pmatrix} = 0 \tag{75}$$

$$\implies \begin{pmatrix} 3 & 0 & 13 \\ 0 & -3 & 2 \end{pmatrix} \begin{pmatrix} m_1 \\ m_2 \\ m_3 \end{pmatrix} = 0 \implies \mathbf{m} = \begin{pmatrix} -\frac{13}{3} \\ \frac{2}{3} \\ 1 \end{pmatrix} \tag{76}$$

Equating (69) and (70),

$$\mathbf{A} + k_1 \mathbf{m}_1 = \mathbf{B} + k_2 \mathbf{m}_2 \tag{77}$$

$$\begin{pmatrix} \mathbf{m}_1 & \mathbf{m}_2 \end{pmatrix} \begin{pmatrix} k_1 \\ -k_2 \end{pmatrix} = \mathbf{B} - \mathbf{A} \tag{78}$$

From the above,  $k_1$  and  $k_2$  can be found by gauss elimination given in (29) and thus **C**.

Find the shortest distance between the lines whose vector equations are

$$\mathbf{x} = \begin{pmatrix} 1\\2\\3 \end{pmatrix} + \kappa_1 \begin{pmatrix} 1\\-3\\2 \end{pmatrix}$$

$$\mathbf{x} = \begin{pmatrix} 4\\5\\6 \end{pmatrix} + \kappa_2 \begin{pmatrix} 2\\3\\1 \end{pmatrix}$$
(79)

From (78) the lines will intersect if

$$rank (\mathbf{M} \quad \mathbf{B} - \mathbf{A}) = 2 \tag{80}$$

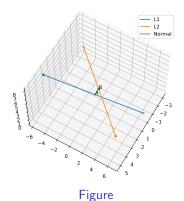
where

$$\mathbf{M} = \begin{pmatrix} \mathbf{m_1} & \mathbf{m_2} \end{pmatrix} \tag{81}$$

If  $L_1, L_2$ , do not intersect, let

$$\mathbf{x}_1 = \mathbf{A} + \kappa_1 \mathbf{m}_1 \mathbf{x}_2 = \mathbf{B} + \kappa_2 \mathbf{m}_2$$
 (82)

be points on  $L_1, L_2$  respectively, that are closest to each other.



Then, from (82)

$$\mathbf{x_1} - \mathbf{x_2} = \mathbf{A} - \mathbf{B} + \begin{pmatrix} \mathbf{m_1} & \mathbf{m_2} \end{pmatrix} \begin{pmatrix} \kappa_1 \\ -\kappa_2 \end{pmatrix}$$
 (83)

Also,

$$(\mathbf{x}_1 - \mathbf{x}_2)^{\top} \mathbf{m}_1 = (\mathbf{x}_1 - \mathbf{x}_2)^{\top} \mathbf{m}_2 = 0$$
 (84)

$$\implies (\mathbf{x}_1 - \mathbf{x}_2)^{\top} (\mathbf{m}_1 \quad \mathbf{m}_2) = \mathbf{0}$$

or, 
$$\mathbf{M}^{ op}\left(\mathbf{x}_{1}-\mathbf{x}_{2}\right)=\mathbf{0}$$

$$\implies \mathbf{M}^{\top} (\mathbf{A} - \mathbf{B}) + \mathbf{M}^{\top} \mathbf{M} \begin{pmatrix} \kappa_1 \\ -\kappa_2 \end{pmatrix} = \mathbf{0}$$

from (83), yielding

$$\mathbf{M}^{\top}\mathbf{M} \begin{pmatrix} \kappa_1 \\ -\kappa_2 \end{pmatrix} = \mathbf{M}^{\top} (\mathbf{B} - \mathbf{A}) \tag{88}$$

This is known as the least squares solution.

(85)

(86)

(87)

## Question

Draw a circle of radius 6 cm. From a point 10 cm away from its centre, construct the pair of tangents to the circle and measure their lengths.

The equation of the circle is given by

$$\|\mathbf{x} - \mathbf{O}\|^2 = r^2 \tag{89}$$

which can be expressed as

$$g(\mathbf{x}) = \mathbf{x}^{\mathsf{T}} \mathbf{V} \mathbf{x} + 2 \mathbf{u}^{\mathsf{T}} \mathbf{x} + f = 0$$
 (90)

for

$$V = I, u = -0, f = ||0|| - r^2,$$
 (91)

Let (53) be the equation of the tangent from the point  ${\bf h}$  . Then, the intersection of (53) and (90) can be expressed as

$$(\mathbf{h} + \mu \mathbf{m})^{\top} \mathbf{V} (\mathbf{h} + \mu \mathbf{m}) + 2\mathbf{u}^{\top} (\mathbf{h} + \mu \mathbf{m}) + f = 0$$
 (92)

$$\implies \mu^2 \mathbf{m}^\top \mathbf{V} \mathbf{m} + 2\mu \mathbf{m}^\top (\mathbf{V} \mathbf{h} + \mathbf{u}) + g(\mathbf{h}) = 0$$
 (93)

For (93) to have exactly one root, the discriminant

$$\left\{\mathbf{m}^{\top} \left(\mathbf{V}\mathbf{h} + \mathbf{u}\right)\right\}^{2} - g\left(\mathbf{h}\right)\mathbf{m}^{\top}\mathbf{V}\mathbf{m} = 0$$
 (94)

and

$$\mu = -\frac{\mathbf{m}^{\top} (\mathbf{V} \mathbf{h} + \mathbf{u})}{\mathbf{m}^{\top} \mathbf{V} \mathbf{m}}$$
 (95)

is obtained. (94) can be expressed as

$$\mathbf{m}^{\top} (\mathbf{V}\mathbf{h} + \mathbf{u})^{\top} (\mathbf{V}\mathbf{h} + \mathbf{u}) \mathbf{m} - g(\mathbf{h}) \mathbf{m}^{\top} \mathbf{V} \mathbf{m} = 0$$

$$\Longrightarrow$$

$$\implies \mathbf{m}^{\mathsf{T}} \mathbf{\Sigma} \mathbf{m} = 0$$
 (97)

where

$$\mathbf{\Sigma} = (\mathbf{V}\mathbf{h} + \mathbf{u})(\mathbf{V}\mathbf{h} + \mathbf{u})^{\top} - g(\mathbf{h})\mathbf{V}$$

(96)

Using the eigenvalue decomposition

$$\mathbf{P}^{\mathsf{T}}\mathbf{\Sigma}\mathbf{P} = \mathbf{D}.$$

in (97),

$$\mathbf{m}^{\mathsf{T}}\mathbf{P}\mathbf{D}\mathbf{P}^{\mathsf{T}}\mathbf{m} = 0$$
  
 $\Rightarrow \mathbf{v}^{\mathsf{T}}\mathbf{D}\mathbf{v} = 0$ 

(100)

where

$$\mathbf{v} = \mathbf{P}^{\top} \mathbf{m}$$

(102)

(101) can be expressed as

$$\lambda_1 v_1^2 - \lambda_2 v_2^2 = 0$$

$$\Rightarrow$$
  $\mathbf{v} = \begin{pmatrix} \sqrt{|\lambda_2|} \\ \pm \sqrt{|\lambda_1|} \end{pmatrix}$ 

(104)

after some algebra. From (104) and (102) we obtain

$$\mathbf{m} = \mathbf{P} \begin{pmatrix} \sqrt{|\lambda_2|} \\ \pm \sqrt{|\lambda_1|} \end{pmatrix}$$

(105)

#### **SVD**

Perform the eigendecompositions

$$\mathbf{M}\mathbf{M}^{\top} = \mathbf{U}\mathbf{D}_{1}\mathbf{U}^{\top} \tag{106}$$

$$\mathbf{M}^{\top}\mathbf{M} = \mathbf{V}\mathbf{D}_{2}\mathbf{V}^{\top} \tag{107}$$

The following expression is known as singular value decomposition

$$\mathbf{M} = \mathbf{U} \mathbf{\Sigma} \mathbf{V}^{\top} \tag{108}$$

where  $\Sigma$  is diagonal with

$$\mathbf{\Sigma} \triangleq \begin{pmatrix} \sqrt{\lambda_1} & 0\\ 0 & \sqrt{\lambda_2}\\ 0 & 0 \end{pmatrix} \tag{109}$$

Substituting in (88),

## **SVD**

$$\mathbf{V}\mathbf{\Sigma}\mathbf{U}^{\top}\mathbf{U}\mathbf{\Sigma}\mathbf{V}^{\top}\boldsymbol{\kappa} = \mathbf{V}\mathbf{\Sigma}\mathbf{U}^{\top}(\mathbf{B} - \mathbf{A})$$
 (110)

$$\implies \mathbf{V}\mathbf{\Sigma}^2\mathbf{V}^{\top}\boldsymbol{\kappa} = \mathbf{V}\mathbf{\Sigma}\mathbf{U}^{\top}(\mathbf{B} - \mathbf{A}) \tag{111}$$

$$\implies \kappa = \left(\mathbf{V}\mathbf{\Sigma}^{2}\mathbf{V}^{\top}\right)^{-1}\mathbf{V}\mathbf{\Sigma}\mathbf{U}^{\top}\left(\mathbf{B} - \mathbf{A}\right) \tag{112}$$

$$\implies \kappa = \mathbf{V} \mathbf{\Sigma}^{-2} \mathbf{V}^{\top} \mathbf{V} \mathbf{\Sigma} \mathbf{U}^{\top} (\mathbf{B} - \mathbf{A})$$
 (113)

$$\implies \kappa = \mathbf{V} \mathbf{\Sigma}^{-1} \mathbf{U}^{\top} (\mathbf{B} - \mathbf{A}) \tag{114}$$

where  $\Sigma^{-1}$  is obtained by inverting the nonzero elements of  $\Sigma$ . From (82),

$$\mathbf{x}_1 - \mathbf{x}_2 = \mathbf{A} + \kappa_1 \mathbf{m}_1 - \mathbf{B} - \kappa_2 \mathbf{m}_2 \tag{115}$$

$$= \mathbf{A} - \mathbf{B} + \mathbf{M}\kappa \tag{116}$$

which, upon substitution from (108) yields

$$\mathbf{x}_1 - \mathbf{x}_2 = \mathbf{A} - \mathbf{B} + \mathbf{U} \mathbf{\Sigma} \mathbf{V}^{\top} \mathbf{V} \mathbf{\Sigma}^{-1} \mathbf{U}^{\top} (\mathbf{B} - \mathbf{A})$$
 (117)

$$= (\mathbf{A} - \mathbf{B}) \left( \mathbf{I} - \mathbf{U} \mathbf{\Sigma} \mathbf{\Sigma}^{-1} \mathbf{U}^{\top} \right)$$
 (118)

#### Conic Section

Let  $\mathbf{q}$  be a point such that the ratio of its distance from a fixed point  $\mathbf{F}$  and the distance (d) from a fixed line

$$L: \mathbf{n}^{\top} \mathbf{x} = c \tag{119}$$

is constant, given by

$$\frac{\|\mathbf{q} - \mathbf{F}\|}{d} = e \tag{120}$$

The locus of  $\mathbf{q}$  is known as a conic section. The line L is known as the directrix and the point  $\mathbf{F}$  is the focus. e is defined to be the eccentricity of the conic.

- **1** For e = 1, the conic is a parabola
- ② For e < 1, the conic is an ellipse
- **3** For e > 1, the conic is a hyperbola

The equation of a conic with directrix  $\mathbf{n}^{\top}\mathbf{x} = c$ , eccentricity e and focus  $\mathbf{F}$  is given by

$$g(\mathbf{x}) = \mathbf{x}^{\mathsf{T}} \mathbf{V} \mathbf{x} + 2 \mathbf{u}^{\mathsf{T}} \mathbf{x} + f = 0$$
 (121)

where

$$\mathbf{V} = \|\mathbf{n}\|^2 \mathbf{I} - e^2 \mathbf{n} \mathbf{n}^\top, \tag{122}$$

$$\mathbf{u} = c\mathbf{e}^2\mathbf{n} - \|\mathbf{n}\|^2\mathbf{F},\tag{123}$$

$$f = \|\mathbf{n}\|^2 \|\mathbf{F}\|^2 - c^2 e^2 \tag{124}$$

Using Definition 46, for any point x on the conic,

$$\|\mathbf{x} - \mathbf{F}\|^{2} = e^{2} \frac{(\mathbf{n}^{\top} \mathbf{x} - c)^{2}}{\|\mathbf{n}\|^{2}}$$

$$\implies \|\mathbf{n}\|^{2} (\mathbf{x} - \mathbf{F})^{\top} (\mathbf{x} - \mathbf{F}) = e^{2} (\mathbf{n}^{\top} \mathbf{x} - c)^{2}$$

$$\implies \|\mathbf{n}\|^{2} (\mathbf{x}^{\top} \mathbf{x} - 2\mathbf{F}^{\top} \mathbf{x} + \|\mathbf{F}\|^{2})$$

$$= e^{2} (c^{2} + (\mathbf{n}^{\top} \mathbf{x})^{2} - 2c\mathbf{n}^{\top} \mathbf{x})$$

$$= e^{2} (c^{2} + (\mathbf{x}^{\top} \mathbf{n} \mathbf{n}^{\top} \mathbf{x}) - 2c\mathbf{n}^{\top} \mathbf{x}) \quad (125)$$

which can be expressed as (90) after simplification.

The eccentricity, directrices and foci of (90) are given by

$$e = \sqrt{1 - \frac{\lambda_1}{\lambda_2}}$$

$$\mathbf{n} = \sqrt{\lambda_2} \mathbf{p}_1,$$

$$c = \begin{cases} \frac{e \mathbf{u}^\top \mathbf{n} \pm \sqrt{e^2 (\mathbf{u}^\top \mathbf{n})^2 - \lambda_2 (e^2 - 1)(\|\mathbf{u}\|^2 - \lambda_2 f)}}{\lambda_2 e(e^2 - 1)} & e \neq 1 \\ \frac{\|\mathbf{u}\|^2 - \lambda_2 f}{2\mathbf{u}^\top \mathbf{n}} & e = 1 \end{cases}$$

$$\mathbf{F} = \frac{c e^2 \mathbf{n} - \mathbf{u}}{\lambda_2}$$

$$(126)$$

From (122), using the fact that V is symmetric with  $V = V^{\top}$ ,

$$\mathbf{V}^{\top}\mathbf{V} = \left(\|\mathbf{n}\|^{2}\mathbf{I} - e^{2}\mathbf{n}\mathbf{n}^{\top}\right)^{\top} \left(\|\mathbf{n}\|^{2}\mathbf{I} - e^{2}\mathbf{n}\mathbf{n}^{\top}\right)$$
(129)

$$\Rightarrow \mathbf{V}^2 = \|\mathbf{n}\|^4 \mathbf{I} + e^4 \mathbf{n} \mathbf{n}^\top \mathbf{n} \mathbf{n}^\top - 2e^2 \|\mathbf{n}\|^2 \mathbf{n} \mathbf{n}^\top$$
 (130)

$$= \|\mathbf{n}\|^{4}\mathbf{I} + e^{4}\|\mathbf{n}\|^{2}\mathbf{n}\mathbf{n}^{\top} - 2e^{2}\|\mathbf{n}\|^{2}\mathbf{n}\mathbf{n}^{\top}$$
 (131)

$$= \|\mathbf{n}\|^{4} \mathbf{I} + e^{2} (e^{2} - 2) \|\mathbf{n}\|^{2} \mathbf{n} \mathbf{n}^{\top}$$
 (132)

$$= \|\mathbf{n}\|^{4}\mathbf{I} + (e^{2} - 2)\|\mathbf{n}\|^{2}(\|\mathbf{n}\|^{2}\mathbf{I} - \mathbf{V})$$
 (133)

which can be expressed as

$$\mathbf{V}^2 + (e^2 - 2) \|\mathbf{n}\|^2 \mathbf{V} - (e^2 - 1) \|\mathbf{n}\|^4 \mathbf{I} = 0$$
 (134)

Using the Cayley-Hamilton theorem, (134) results in the characteristic equation,

$$\lambda^{2} - (2 - e^{2}) \|\mathbf{n}\|^{2} \lambda + (1 - e^{2}) \|\mathbf{n}\|^{4} = 0$$
 (135)

which can be expressed as

$$\left(\frac{\lambda}{\|\mathbf{n}\|^2}\right)^2 - (2 - e^2)\left(\frac{\lambda}{\|\mathbf{n}\|^2}\right) + (1 - e^2) = 0$$
 (136)

$$\implies \frac{\lambda}{\|\mathbf{n}\|^2} = 1 - e^2, 1 \tag{137}$$

or, 
$$\lambda_2 = \|\mathbf{n}\|^2$$
,  $\lambda_1 = (1 - e^2) \lambda_2$  (138)

From (138), the eccentricity of (90) is given by (126). Multiplying both sides of (122) by  $\mathbf{n}$ ,

$$\mathbf{V}\mathbf{n} = \|\mathbf{n}\|^2 \mathbf{n} - \mathbf{e}^2 \mathbf{n} \mathbf{n}^{\mathsf{T}} \mathbf{n} \tag{139}$$

$$= \|\mathbf{n}\|^2 \left(1 - e^2\right) \mathbf{n} \tag{140}$$

$$= \lambda_1 \mathbf{n} \tag{141}$$

(142)

from (138). Thus,  $\lambda_1$  is the corresponding eigenvalue for **n**.

From (142), this implies that

$$\mathbf{p}_1 = \frac{\mathbf{n}}{\|\mathbf{n}\|} \tag{143}$$

or, 
$$\mathbf{n} = \|\mathbf{n}\|\mathbf{p}_1 = \sqrt{\lambda_2}\mathbf{p}_1$$
 (144)

from (138). From (123) and (138),

$$\mathbf{F} = \frac{ce^2\mathbf{n} - \mathbf{u}}{\lambda_2} \tag{145}$$

$$\implies \|\mathbf{F}\|^2 = \frac{\left(ce^2\mathbf{n} - \mathbf{u}\right)^{\top} \left(ce^2\mathbf{n} - \mathbf{u}\right)}{\lambda_2^2}$$

$$\implies \lambda_2^2 \|\mathbf{F}\|^2 = c^2 e^4 \lambda_2 - 2c e^2 \mathbf{u}^\top \mathbf{n} + \|\mathbf{u}\|^2$$
 (147)

Also, (124) can be expressed as

$$\lambda_2 \|\mathbf{F}\|^2 = f + c^2 e^2 \tag{148}$$

(146)

$$c^{2}e^{4}\lambda_{2} - 2ce^{2}\mathbf{u}^{\top}\mathbf{n} + \|\mathbf{u}\|^{2} = \lambda_{2}\left(f + c^{2}e^{2}\right)$$
 (149)

$$\implies \lambda_2 e^2 (e^2 - 1) c^2 - 2ce^2 \mathbf{u}^{\top} \mathbf{n} + \|\mathbf{u}\|^2 - \lambda_2 f = 0$$
 (150)

yielding (127)