Algorithm 1: Transformation from Parameters to the Normal Form

Input: $m \in \mathbb{R}^2$, $C \in \mathbb{R}^{2 \times 2}$, where $C = C^{\top}$, $\sigma \in \mathbb{R}$ Output: $\alpha \in [0, \pi/2]$, $\kappa \in \mathbb{R}^{>1}$, $\sigma \in \mathbb{R}^+$

Rotate the coordinate system

$$A \leftarrow [v_1 \ v_2] \ where \quad Cv_i = \lambda_i v_i, \quad v_i = \frac{v_i}{\|v_i\|}$$

 $C \leftarrow A^T C A$

 $\, \triangleright \, \, \text{Eigendecomposition} \,$

$$m \leftarrow A^T m$$

Rescale the coordinate system

$$f_{s} \leftarrow \frac{1}{\sqrt{\det|C|}}$$
$$C \leftarrow f_{s} \cdot C$$

$$C \leftarrow f_{\mathrm{s}} \cdot C$$

$$m \leftarrow f_{\mathrm{s}} \cdot m$$

Rescale to set |m| to 1

$$f_{\mathrm{d}} \leftarrow \frac{1}{|m|}$$

$$m \leftarrow f_{\mathrm{d}} \cdot m$$

$$\sigma \leftarrow f_{\rm d} \cdot \sigma$$

Flip and swap axis if necessary

if $m_{(1)} < 0$ **then**

if $m_{(2)} < 0$ then

$$m \leftarrow \begin{pmatrix} 1 & 0 \\ 0 & -1 \end{pmatrix} \cdot m$$

if $C_{(1,1)} < 0$ then

$$C \leftarrow \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix} \cdot C \cdot \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix}$$
$$m \leftarrow \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix} \cdot m \cdot \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix}$$

Aggregate return values

$$\alpha \leftarrow \arccos(m_{(1)})$$

$$\kappa \leftarrow C_{(1,1)}$$

return α, κ, σ