

# 1 Deriving the Christoffel function for the metric $g$ of $\mathcal{Q}_{\mathbb{R}_*^{n \times k}}$

Differentiate the equation for  $g\dot{\omega}_2$

$$g\dot{\omega}_2 := \left(-\frac{1}{2K^2} \text{Tr}(\bar{\omega}_2^\top xU)yU^\top + \frac{1}{2K}\bar{\omega}_2 U^\top, -\frac{1}{2K^2}(\text{Tr}(\omega_2^\top yU^\top)xU + \frac{1}{2K}\omega_2 U)\right) \quad (1.1)$$

in direction  $\dot{\omega}$ , and use the relation  $D_\omega U^\top = -U^\top D_\omega U U^\top$ , we get  $\mathring{D}_{\dot{\omega}} g\dot{\omega}_2 = (d_1, d_2)$  where

$$\begin{aligned} d_1 &= \frac{1}{K^3} \text{Tr}(D_\omega \Sigma + \bar{D}_{\bar{\omega}} \Sigma) \text{Tr}(\bar{D}_{\bar{\omega}_2} \Sigma)yU^\top - \frac{1}{2K^2} \text{Tr}(\omega^\top \bar{\omega}_2 U^\top)yU^\top \\ &\quad + \frac{1}{2K^2} \text{Tr}(x^\top \bar{\omega}_2 U^\top(D_\omega U + \bar{D}_{\bar{\omega}} U)U^\top)yU^\top - \frac{1}{2K^2} \text{Tr}(\bar{D}_{\bar{\omega}_2} \Sigma)\bar{\omega} U^\top \\ &\quad + \frac{1}{2K^2} \text{Tr}(\bar{D}_{\bar{\omega}_2} \Sigma)yU^\top(D_\omega U + \bar{D}_{\bar{\omega}} U)U^\top - \frac{1}{2K^2} \text{Tr}(D_\omega \Sigma + \bar{D}_{\bar{\omega}} \Sigma)\bar{\omega}_2 U^\top \\ &\quad - \frac{1}{2K}\bar{\omega}_2 U^\top(D_\omega U + \bar{D}_{\bar{\omega}} U)U^\top, \\ d_2 &= \frac{1}{K^3} \text{Tr}(D_\omega \Sigma + \bar{D}_{\bar{\omega}} \Sigma) \text{Tr}(D_{\omega_2} \Sigma)xU - \frac{1}{2K^2} \text{Tr}(\bar{\omega}^\top \omega_2 U)xU \\ &\quad - \frac{1}{2K^2} \text{Tr}(y^\top \omega_2(D_\omega U + \bar{D}_{\bar{\omega}} U))xU - \frac{1}{2K^2} \text{Tr}(D_{\omega_2} \Sigma)\omega U \\ &\quad - \frac{1}{2K^2} \text{Tr}(D_{\omega_2} \Sigma)x(D_\omega U + \bar{D}_{\bar{\omega}} U) - \frac{1}{2K^2} \text{Tr}(D_\omega \Sigma + \bar{D}_{\bar{\omega}} \Sigma)\omega_2 U \\ &\quad + \frac{1}{2K}\omega_2(D_\omega U + \bar{D}_{\bar{\omega}} U). \end{aligned}$$

Thus, for  $\dot{\omega} = (\omega, \bar{\omega})$ ,  $\dot{\omega}_1 = (\omega_1, \bar{\omega}_1)$ ,  $\dot{\omega}_2 = (\omega_2, \bar{\omega}_2)$

$$\chi_g(\dot{\omega}_2, \dot{\omega}_1) \cdot \dot{\omega} = \mathring{D}_g \dot{\omega}_2 \cdot \dot{\omega}_1 = d_1 \cdot \omega_1 + d_2 \cdot \bar{\omega}_1$$

Collecting the terms with  $\omega$  and  $D_\omega$  to  $\text{Tr} \omega^\top \chi_g(\dot{\omega}_2, \dot{\omega}_1)_x$  and  $\bar{D}_{\bar{\omega}}$  to  $\text{Tr} \bar{\omega}^\top \chi_g(\dot{\omega}_2, \dot{\omega}_1)_y$

$$\begin{aligned} \text{Tr} \omega^\top \chi_g(\dot{\omega}_2, \dot{\omega}_1)_x &= \frac{1}{K^3} \text{Tr}(D_\omega \Sigma) \text{Tr}(\bar{D}_{\bar{\omega}_2} \Sigma) \text{Tr} yU^\top \omega_1^\top - \frac{1}{2K^2} \text{Tr}(\omega^\top \bar{\omega}_2 U^\top) \text{Tr} yU^\top \omega_1^\top \\ &\quad + \frac{1}{2K^2} \text{Tr}(x^\top \bar{\omega}_2 U^\top D_\omega U U^\top) \text{Tr} yU^\top \omega_1^\top + \frac{1}{2K^2} \text{Tr}(\bar{D}_{\bar{\omega}_2} \Sigma) \text{Tr} yU^\top (D_\omega U)U^\top \omega_1^\top \\ &\quad - \frac{1}{2K^2} \text{Tr}(D_\omega \Sigma) \text{Tr} \bar{\omega}_2 U^\top \omega_1^\top - \frac{1}{2K} \text{Tr} \bar{\omega}_2 U^\top (D_\omega U)U^\top \omega_1^\top + \frac{1}{K^3} \text{Tr}(D_\omega \Sigma) \text{Tr}(D_{\omega_2} \Sigma) \text{Tr} xU \bar{\omega}_1^\top \\ &\quad - \frac{1}{2K^2} \text{Tr}(y^\top \omega_2(D_\omega U)) \text{Tr} xU \bar{\omega}_1^\top - \frac{1}{2K^2} \text{Tr}(D_{\omega_2} \Sigma) \text{Tr} \omega U \bar{\omega}_1^\top \\ &\quad - \frac{1}{2K^2} \text{Tr}(D_{\omega_2} \Sigma) \text{Tr} x(D_\omega U) \bar{\omega}_1^\top - \frac{1}{2K^2} \text{Tr}(D_\omega \Sigma) \text{Tr} \omega_2 U \bar{\omega}_1^\top + \frac{1}{2K} \text{Tr} \omega_2(D_\omega U) \bar{\omega}_1^\top. \end{aligned}$$

For  $A \in \mathbb{R}^{k \times k}$  and  $\dot{\omega} = (\omega, \bar{\omega}) \in (\mathbb{R}^{n \times k})^2$ , using

$$\begin{aligned} \text{Tr}(D_\omega U A) &= 2 \text{Tr}(\omega^\top yU^\top L_\Sigma^{-1}(U A)_{\text{skew}}), \\ \text{Tr} \bar{D}_{\bar{\omega}} U A &= -2 \text{Tr}(\bar{\omega}^\top xL_\Sigma^{-1}(U A)_{\text{skew}} U), \end{aligned}$$

$$\begin{aligned}
& \text{Tr } \omega^\top \chi_{\mathbf{g}}(\hat{\omega}_2, \hat{\omega}_1)_x = \frac{1}{K^3} \text{Tr}(\omega^\top y U^\top) \text{Tr}(\bar{D}_{\bar{\omega}_2} \Sigma) \text{Tr } D_{\omega_1} \Sigma - \frac{1}{2K^2} \text{Tr}(\omega^\top \bar{\omega}_2 U^\top) \text{Tr } D_{\omega_1} \Sigma \\
& + \frac{2}{2K^2} \text{Tr } \omega^\top y U^\top L_\Sigma^{-1} (x^\top \bar{\omega}_2 U^\top)_{\text{skew}} \text{Tr } y U^\top \omega_1^\top + \frac{2}{2K^2} \text{Tr}(\bar{D}_{\bar{\omega}_2} \Sigma) \text{Tr } \omega^\top y U^\top L_\Sigma^{-1} (\omega_1^\top y U^\top)_{\text{skew}} \\
& \quad - \frac{1}{2K^2} \text{Tr}(\omega^\top y U^\top) \text{Tr } \bar{\omega}_2 U^\top \omega_1^\top - \frac{2}{2K} \text{Tr } \omega^\top y U^\top L_\Sigma^{-1} (\omega_1^\top \bar{\omega}_2 U^\top)_{\text{skew}} \\
& + \frac{1}{K^3} \text{Tr}(\omega^\top y U^\top) \text{Tr}(D_{\omega_2} \Sigma) \text{Tr } \bar{D}_{\bar{\omega}_1} \Sigma - \frac{2}{2K^2} \text{Tr}((\omega^\top y U^\top L_\Sigma^{-1} (U y^\top \omega_2)_{\text{skew}} \text{Tr } \bar{D}_{\bar{\omega}_1} \Sigma \\
& \quad - \frac{1}{2K^2} \text{Tr}(D_{\omega_2} \Sigma) \text{Tr } \omega^\top \bar{\omega}_1 U^\top - \frac{2}{2K^2} \text{Tr}(D_{\omega_2} \Sigma) \text{Tr } \omega^\top y U^\top L_\Sigma^{-1} (U \bar{\omega}_1^\top x)_{\text{skew}} \\
& \quad - \frac{1}{2K^2} \text{Tr}(\omega^\top y U^\top) \text{Tr } \omega_2 U \bar{\omega}_1^\top + \frac{2}{2K} \text{Tr } \omega^\top y U^\top L_\Sigma^{-1} (U \bar{\omega}_1^\top \omega_2)_{\text{skew}}.
\end{aligned}$$

Thus, if  $\hat{\omega}_1 = \hat{\omega}_2$

$$\begin{aligned}
& \text{Tr } \omega^\top \chi_{\mathbf{g}}(\hat{\omega}_1, \hat{\omega}_1)_x = \frac{2}{K^3} \text{Tr}(\omega^\top y U^\top) \text{Tr}(\bar{D}_{\bar{\omega}_1} \Sigma) \text{Tr } D_{\omega_1} \Sigma - \frac{1}{K^2} \text{Tr}(\omega^\top \bar{\omega}_1 U^\top) \text{Tr } D_{\omega_1} \Sigma \\
& + \frac{1}{K^2} \text{Tr}(\omega^\top y U^\top \bar{D}_{\bar{\omega}_1} U U^\top) \text{Tr } y U^\top \omega_1^\top + \frac{1}{K^2} \text{Tr}(\bar{D}_{\bar{\omega}_1} \Sigma) \text{Tr } \omega^\top y U^\top D_{\omega_1} U U^\top \\
& \quad - \frac{1}{K^2} \text{Tr}(\omega^\top y U^\top) \text{Tr } \bar{\omega}_1 U^\top \omega_1^\top - \frac{2}{K} \text{Tr } \omega^\top y U^\top L_\Sigma^{-1} (\omega_1^\top \bar{\omega}_1 U^\top)_{\text{skew}}, \\
& \chi_{\mathbf{g}}(\hat{\omega}_1, \hat{\omega}_1)_x = \frac{2}{K^3} \text{Tr}(\bar{D}_{\bar{\omega}_1} \Sigma) \text{Tr}(D_{\omega_1} \Sigma) y U^\top - \frac{1}{K^2} \text{Tr}(D_{\omega_1} \Sigma) \bar{\omega}_1 U^\top \\
& + \frac{1}{K^2} \text{Tr}(D_{\omega_1} \Sigma) y U^\top \bar{D}_{\bar{\omega}_1} U U^\top + \frac{1}{K^2} \text{Tr}(\bar{D}_{\bar{\omega}_1} \Sigma) y U^\top D_{\omega_1} U U^\top \\
& \quad - \frac{1}{K^2} \text{Tr}(\omega_1^\top \bar{\omega}_1 U^\top) y U^\top - \frac{2}{K} y U^\top L_\Sigma^{-1} (\omega_1^\top \bar{\omega}_1 U^\top)_{\text{skew}}.
\end{aligned}$$

As  $\Gamma^{\mathcal{Q}}$  is torsion free, it suffices to first compute  $(2\mathring{D}_{\hat{\omega}} \mathbf{g} \hat{\omega} - \chi_{\mathbf{g}}(\omega, \omega))$ . The  $x$ -component is

$$\begin{aligned}
(2\mathring{D}_{\hat{\omega}} \mathbf{g} \hat{\omega} - \chi_{\mathbf{g}}(\omega, \omega))_x &= \frac{2}{K^3} \text{Tr}(D_\omega \Sigma + \bar{D}_{\bar{\omega}} \Sigma) \text{Tr}(\bar{D}_{\bar{\omega}} \Sigma) y U^\top - \frac{1}{K^2} \text{Tr}(\omega^\top \bar{\omega} U^\top) y U^\top \\
& + \frac{1}{K^2} \text{Tr}(x^\top \bar{\omega} U^\top (D_\omega U + \bar{D}_{\bar{\omega}} U) U^\top) y U^\top - \frac{1}{K^2} \text{Tr}(\bar{D}_{\bar{\omega}} \Sigma) \bar{\omega} U^\top \\
& + \frac{1}{K^2} \text{Tr}(\bar{D}_{\bar{\omega}} \Sigma) y U^\top (D_\omega U + \bar{D}_{\bar{\omega}} U) U^\top - \frac{1}{K^2} \text{Tr}(D_\omega \Sigma + \bar{D}_{\bar{\omega}} \Sigma) \bar{\omega} U^\top \\
& \quad - \frac{1}{K} \bar{\omega} U^\top (D_\omega U + \bar{D}_{\bar{\omega}} U) U^\top \\
& \quad - \frac{2}{K^3} \text{Tr}(\bar{D}_{\bar{\omega}} \Sigma) \text{Tr}(D_\omega \Sigma) y U^\top + \frac{1}{K^2} \text{Tr}(D_\omega \Sigma) \bar{\omega} U^\top \\
& \quad - \frac{1}{K^2} \text{Tr}(D_\omega \Sigma) y U^\top \bar{D}_{\bar{\omega}} U U^\top - \frac{1}{K^2} \text{Tr}(\bar{D}_{\bar{\omega}} \Sigma) y U^\top D_\omega U U^\top \\
& \quad + \frac{1}{K^2} \text{Tr}(\omega^\top \bar{\omega} U^\top) y U^\top + \frac{2}{K} y U^\top L_\Sigma^{-1} (\omega^\top \bar{\omega} U^\top)_{\text{skew}}
\end{aligned}$$

$$\begin{aligned}
(2\mathring{D}_{\bar{\omega}}\mathring{g}\bar{\omega} - \chi_g(\omega, \omega))_x &= \frac{2}{K^3} \text{Tr}(\bar{D}_{\bar{\omega}} \Sigma) \text{Tr}(\bar{D}_{\bar{\omega}} \Sigma) y U^\top \\
&+ \frac{1}{K^2} \text{Tr}(x^\top \bar{\omega} U^\top (D_\omega U + \bar{D}_{\bar{\omega}} U) U^\top) y U^\top - \frac{2}{K^2} \text{Tr}(\bar{D}_{\bar{\omega}} \Sigma) \bar{\omega} U^\top \\
&+ \frac{1}{K^2} \text{Tr}(\bar{D}_{\bar{\omega}} \Sigma - D_\omega \Sigma) y U^\top (\bar{D}_{\bar{\omega}} U) U^\top - \frac{1}{K} \bar{\omega} U^\top (D_\omega U + \bar{D}_{\bar{\omega}} U) U^\top + \frac{2}{K} y U^\top L_\Sigma^{-1} (\omega^\top \bar{\omega} U^\top)_{\text{skew}}.
\end{aligned}$$

Thus,

$$\begin{aligned}
\text{Tr } x^\top (2\mathring{D}_{\bar{\omega}}\mathring{g}\bar{\omega} - \chi_g(\omega, \omega))_x &= \frac{2}{K^3} \text{Tr}(\bar{D}_{\bar{\omega}} \Sigma) \text{Tr}(\bar{D}_{\bar{\omega}} \Sigma) \text{Tr } \Sigma \\
&+ \frac{1}{K^2} \text{Tr}(x^\top \bar{\omega} U^\top (D_\omega U + \bar{D}_{\bar{\omega}} U) U^\top) \text{Tr } \Sigma - \frac{2}{K^2} \text{Tr}(\bar{D}_{\bar{\omega}} \Sigma) \text{Tr } x^\top \bar{\omega} U^\top \\
&+ \frac{1}{K^2} \text{Tr}(\bar{D}_{\bar{\omega}} \Sigma - D_\omega \Sigma) \text{Tr } \Sigma (\bar{D}_{\bar{\omega}} U) U^\top - \frac{1}{K} \text{Tr } x^\top \bar{\omega} U^\top (D_\omega U + \bar{D}_{\bar{\omega}} U) U^\top + \frac{2}{K} \text{Tr } \Sigma L_\Sigma^{-1} (\omega^\top \bar{\omega} U^\top)_{\text{skew}} \\
&= -\frac{2}{K^3} \text{Tr}(\bar{D}_{\bar{\omega}} \Sigma) \text{Tr}(\bar{D}_{\bar{\omega}} \Sigma) \alpha - \frac{1}{K^2} \text{Tr}(x^\top \bar{\omega} U^\top (D_\omega U + \bar{D}_{\bar{\omega}} U) U^\top) \alpha
\end{aligned}$$

using  $K = \alpha + \text{Tr } \Sigma$  and trace inner products between symmetric and antisymmetric matrices are zero. Hence,  $\frac{1}{2}(\mathring{g}^{-1}(2\mathring{D}_{\bar{\omega}}\mathring{g}\bar{\omega} - \chi_g(\omega, \omega)))_y$  is given by

$$\begin{aligned}
&K \left\{ \frac{2}{K^3} \text{Tr}(\bar{D}_{\bar{\omega}} \Sigma) \text{Tr}(\bar{D}_{\bar{\omega}} \Sigma) y + \frac{1}{K^2} \text{Tr}(x^\top \bar{\omega} U^\top (D_\omega U + \bar{D}_{\bar{\omega}} U) U^\top) y - \frac{2}{K^2} \text{Tr}(\bar{D}_{\bar{\omega}} \Sigma) \bar{\omega} \right. \\
&+ \frac{1}{K^2} \text{Tr}(\bar{D}_{\bar{\omega}} \Sigma - D_\omega \Sigma) y U^\top (\bar{D}_{\bar{\omega}} U) - \frac{1}{K} \bar{\omega} U^\top (D_\omega U + \bar{D}_{\bar{\omega}} U) + \frac{2}{K} y U^\top L_\Sigma^{-1} (\omega^\top \bar{\omega} U^\top)_{\text{skew}} U \Big\} \\
&+ K \left( -\frac{2}{K^3} \text{Tr}(\bar{D}_{\bar{\omega}} \Sigma) \text{Tr}(\bar{D}_{\bar{\omega}} \Sigma) - \frac{1}{K^2} \text{Tr}(x^\top \bar{\omega} U^\top (D_\omega U + \bar{D}_{\bar{\omega}} U) U^\top) y \right. \\
&= -\frac{2}{K} \text{Tr}(\bar{D}_{\bar{\omega}} \Sigma) \bar{\omega} + \frac{1}{K} \text{Tr}(\bar{D}_{\bar{\omega}} \Sigma - D_\omega \Sigma) y U^\top (\bar{D}_{\bar{\omega}} U) \\
&\quad \left. - \bar{\omega} U^\top (D_\omega U + \bar{D}_{\bar{\omega}} U) + 2y U^\top L_\Sigma^{-1} (\omega^\top \bar{\omega} U^\top)_{\text{skew}} U \right),
\end{aligned}$$

which is the  $\Gamma_y^Q$  component of the Christoffel function in equation (7.18) in the paper. The  $\Gamma_x^Q$  component is derived similarly.