CS 460/560 Introduction to Computational Robotics Fall 2019, Rutgers University

Lecture 03, Continued Math. Foundations II

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Outline

Topological spaces

Manifolds

Path and connectivity

Homotopic paths

Connectedness of space

Fixed point theorems

Hairy ball theorem

Metric spaces

Geometric representations

Sampling from a distribution

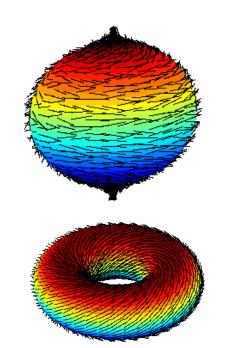
Hairy Ball Theorem

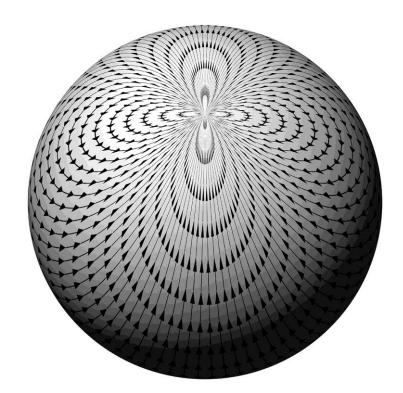
Hairy ball theorem. Given a 2-sphere S and let f(p) assigns a vector to $p \in S$ such that f(p) is tangential to p on S. Then there exists a $p \in S$ such that f(p) = 0.

⇒I.e., you cannot comb a hairy ball to make it "smooth" everywhere

 \Rightarrow It turns out that one can construct a vector field with exactly one f(p) = 0

⇒ Hairy donut can be combed!

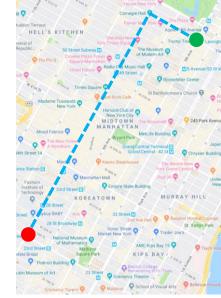




Metric Spaces

We have all seen and used metric spaces. For example

$$\Rightarrow v_1 = (x_1, y_1), v_2 = (x_2, y_2) \in \mathbb{R}^2,$$
$$\Rightarrow d(v_1, v_2) = \sqrt{(x_1 - x_2)^2 + (y_1 - y_2)^2}$$



A more formal definition. A metric space is a pair (M, d) in which M is a set and $d: M \times M \to \mathbb{R}$ defines a **metric** s.t. for all $m_1, m_2, m_3 \in M$,

$$\Rightarrow d(m_1, m_2) = 0 \Leftrightarrow m_1 = m_2 \qquad \text{(definiteness)}$$

$$\Rightarrow d(m_1, m_2) = d(m_2, m_1)$$
 (symmetry)

$$\Rightarrow d(m_1, m_2) \le d(m_1, m_3) + d(m_3, m_2)$$
 (triangle inequality)

⇒Some metric spaces

 $\Rightarrow L_2$ metric on \mathbb{R}^2 : the one at the beginning of this page

$$\Rightarrow$$
 Manhattan (L_1) metric on \mathbb{R}^2 : $d(v_1, v_2) = |x_1 - x_2| + |y_1 - y_2|$

$$\Rightarrow L_{\infty}$$
 metric on \mathbb{R}^2 : $d(v_1, v_2) = \max\{|x_1 - x_2|, |y_1 - y_2|\}$

 \Rightarrow Generalizes to \mathbb{R}^n

Geometric Representations

We will compute over geometric shapes – how do we represent them in computer?

We will look at two "simple" models

- ⇒Polygonal and polyhedral models
- ⇒Semi-algebraic models

Polygons and Polyhedrals

- ⇒A convex polygon
- ⇒Arbitrary polygons can be represented as unions
- ⇒Same trick for polyhedral, using planes instead of lines
- ⇒Can also use oriented edges

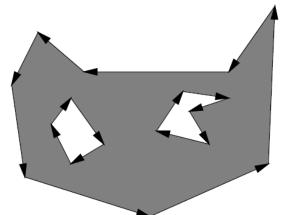


Image from Planning Algorithms

Geometric Representations, Continued

Semi-algebraic models

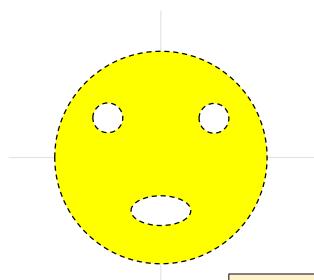
- \Rightarrow Define sets using algebraic inequalities, e.g. $x^2 + y^2 < 1$
- ⇒Then do set operations over them
- ⇒These sets are known as **semi-algebraic** sets
- ⇒Example

$$\Rightarrow f_1 = x^2 + y^2 < 1$$

$$\Rightarrow f_2 = \left(x - \frac{1}{2}\right)^2 + \left(y - \frac{1}{2}\right)^2 > 0.01$$

$$\Rightarrow f_3 = \left(x + \frac{1}{2}\right)^2 + \left(y - \frac{1}{2}\right)^2 > 0.01$$

$$\Rightarrow f_4 = \frac{x^2}{2} + \left(y + \frac{1}{2}\right)^2 > 0.01$$



Probability Essentials

Probability space (Ω, F, P)

- $\Rightarrow \Omega$: sample space or space of unique outcomes from an experiment
- \Rightarrow F: **event space** each event $e \in F$ is a subset of Ω , i.e., $e \subset \Omega$
- \Rightarrow P: a **probability measure** that assigns probabilities to events

$$\Rightarrow P(\emptyset) = 0, P(\Omega) = 1$$

Example: a single toss of a fair dice

$$\Rightarrow \Omega = \{f_1, f_2, f_3, f_4, f_5, f_6\}$$

$$\Rightarrow F = \{\emptyset, \{f_1\}, ..., \{f_6\}, \{f_1, f_2\}, ..., \{f_5, f_6\}, ..., \Omega = \{f_1, ..., f_6\}\}$$

$$\Rightarrow P(e) = \frac{1}{6} |e|, e. g.,$$

$$\Rightarrow e = \emptyset, P(e) = 0$$

$$\Rightarrow e = \{f_1\}, P(e) = \frac{1}{6}$$

$$\Rightarrow e = \{f_1, f_3, f_5\}, P(e) = \frac{1}{2}$$



A **random variable** (**RV**) is a function $X: \Omega \to D$ with D often being \mathbb{R} \Rightarrow E.g., for the dice toss, we may let $X: f_i \mapsto i$

Probability Essentials – Expectation

Expectation: the expected value of a random variable

 \Rightarrow In the discrete case, for an RV X with n values x_1, \dots, x_n

$$E[X] = \sum_{1 \le i \le n} x_i P(X = x_i) = x_1 P(X = x_1) + \dots + x_n P(X = x_n)$$

- ⇒This is also commonly known as the "mean" or "weighted average"
- ⇒E.g., the average score of this class
- ⇒E.g., single dice toss
 - \Rightarrow If we let $X: f_i \mapsto i$, that is, giving each face a number 1-6,
 - \Rightarrow Then $E[X] = 1 * \frac{1}{6} + \dots + 6 * \frac{1}{6} = 3.5$

Linearity of Expectation

Linearity of Expectation: the expectation of an RV is the sum of the expectation of the component RVs

- ⇒Very handy in practice!
- ⇒Q: tossing a coin, how many tosses to get a first head, on average?
 - ⇒ The RV: # of tosses to get a first head
 - ⇒ Decompose
 - \Rightarrow Get a head in first toss: probability $\frac{1}{2}$
 - \Rightarrow Get a first head in second toss: $\frac{1}{4}$
 - ⇒ ...
 - \Rightarrow Get a first head in *n*-th toss: $\frac{1}{2^n}$
 - ⇒ ...
 - ⇒ Each of the above is an event disjoint from the others
 - ⇒ Apply linearity: $T = 1 * \frac{1}{2} + 2 * \frac{1}{4} + \dots + n * \frac{1}{2^n} + \dots = 2$
 - ⇒ You can verify things like this easily using a python program

Linearity of Expectation, Continued

Q: tossing a coin, how many tosses to get both sides, on average?

- ⇒The RV: # of tosses to get both sides
- ⇒Decompose:
 - ⇒ # of tosses to get a first side (doesn't matter head or tail)
 - ⇒ What is this #?
 - ⇒ Yes, 1, because the first toss must produce a side
 - ⇒ # of tosses to get a different side
 - ⇒ What is this #?
 - ⇒ This is the same as asking for a specific side, like a head
 - ⇒ So the # is 2 from the previous calculation
- \Rightarrow To total # of tosses to get both sides, in expectation, is 1+2=3
- ⇒Do this experiment yourself to verify (after class please...)

Probability Essentials, Continued

Sampling from a distribution is very useful

- ⇒Used very often in computation applications including robotics
 - ⇒ E.g., Monte-Carlo methods (used in Alpha-Go)
 - ⇒ You will see this in intro AI quite a bit as well
- ⇒Involves drawing "samples" from a probability distribution
- ⇒ To do this, we work w/ the CDF cumulative distribution function
- ⇒Steps (for continuous distributions)
 - \Rightarrow Generate a random number y in (0,1)
 - \Rightarrow Locate y on the Y axis
 - \Rightarrow Find the corresponding x
 - $\Rightarrow x$ is the sample

