

CS 663, Fall 2023

Assignment 2

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Question 7: Prove that the Laplacian operator is rotationally invariant. For this consider a rotation of the coordinate system from (x, y) to $u = x \cos \theta - y \sin \theta, v = x \sin \theta + y \cos \theta$, and show that $f_{xx} + f_{yy} = f_{uu} + f_{vv}$ for any image f .

Need to show laplacian operator is rotationally invariant.
 (x, y) rotated into system $u = x \cos \theta - y \sin \theta$,
 $v = x \sin \theta + y \cos \theta$. — ①

to show: $f_{xx} + f_{yy} = f_{uu} + f_{vv}$

we have, $f: \mathbb{R}^2 \rightarrow \mathbb{R}$ such that,

$$f(x, y) = f(u(x, y), v(x, y)) \quad \left[\text{where } u \text{ \& } v \text{ are} \right. \\ \left. \text{fun}^n \text{ of } x \text{ \& } y \right. \\ \left. \text{given by ①} \right]$$

Now first let us find f_x & f_y .

$$f_x = \frac{\partial f}{\partial x}(x, y) = \frac{\partial f}{\partial x}(u(x, y), v(x, y)) \\ = f_u \frac{\partial u}{\partial x} + f_v \frac{\partial v}{\partial x} \quad \left(\text{where } f_u = \frac{\partial f}{\partial u}, \right. \\ \left. f_v = \frac{\partial f}{\partial v} \right)$$

$$f_y = \frac{\partial f}{\partial y}(x, y) = \frac{\partial f}{\partial y}(u(x, y), v(x, y)) \\ = f_u \frac{\partial u}{\partial y} + f_v \frac{\partial v}{\partial y}$$

Now finding f_{xx} & f_{yy}

$$f_{xx} = \frac{\partial}{\partial x}(f_x) = \frac{\partial}{\partial x} \left(f_u \frac{\partial u}{\partial x} + f_v \frac{\partial v}{\partial x} \right) \\ = \frac{\partial}{\partial x} \left(f_u \frac{\partial u}{\partial x} \right) + \frac{\partial}{\partial x} \left(f_v \frac{\partial v}{\partial x} \right) \\ f_{xx} = f_{uu} \left(\frac{\partial u}{\partial x} \right)^2 + f_u \frac{\partial^2 u}{\partial x^2} + f_{vv} \left(\frac{\partial v}{\partial x} \right)^2 \\ + f_{uv} \frac{\partial u}{\partial x} \frac{\partial v}{\partial x} + f_{vu} \frac{\partial v}{\partial x} \frac{\partial u}{\partial x} + f_v \frac{\partial^2 v}{\partial x^2} \quad \text{--- ②}$$

$$f_{yy} = \frac{\partial}{\partial y}(f_y) = \frac{\partial}{\partial y} \left(f_u \frac{\partial u}{\partial y} + f_v \frac{\partial v}{\partial y} \right) \\ = f_{uu} \left(\frac{\partial u}{\partial y} \right)^2 + f_u \frac{\partial^2 u}{\partial y^2} + f_{vv} \left(\frac{\partial v}{\partial y} \right)^2 + f_v \frac{\partial^2 v}{\partial y^2} \\ + f_{uv} \frac{\partial u}{\partial y} \frac{\partial v}{\partial y} + f_{vu} \frac{\partial v}{\partial y} \frac{\partial u}{\partial y} \quad \text{--- ③}$$

(Here product rule of derivative is used,
i.e. $d(u \cdot v) = v du + u dv$).

we have, $\frac{\partial u}{\partial x}$, $\frac{\partial v}{\partial x}$, $\frac{\partial^2 u}{\partial x^2}$, $\frac{\partial^2 v}{\partial x^2}$, $\frac{\partial u}{\partial y}$, $\frac{\partial v}{\partial y}$, $\frac{\partial^2 u}{\partial y^2}$, $\frac{\partial^2 v}{\partial y^2}$ in (i) & (ii).

finding these values for (i).

$$u = x \cos \theta - y \sin \theta \Rightarrow \frac{\partial u}{\partial x} = \cos \theta, \frac{\partial u}{\partial y} = -\sin \theta$$

$$\frac{\partial^2 u}{\partial x^2} = 0, \frac{\partial^2 u}{\partial y^2} = 0 \quad \text{--- (A)}$$

$$v = x \sin \theta + y \cos \theta$$

$$\Rightarrow \frac{\partial v}{\partial x} = \sin \theta, \frac{\partial v}{\partial y} = \cos \theta, \frac{\partial^2 v}{\partial x^2} = 0, \frac{\partial^2 v}{\partial y^2} = 0 \quad \text{--- (B)}$$

Substitute (A) & (B) into (i).

$$\begin{aligned} f_{xx} &= f_{uu} (\cos^2 \theta) + f_u \cdot 0 + f_{vv} (\sin^2 \theta) \\ &\quad + 2 f_{uv} \cos \theta \cdot \sin \theta + f_v \cdot 0 \\ f_{xx} &= f_{uu} \cos^2 \theta + f_{vv} \sin^2 \theta + 2 f_{uv} \sin \theta \cos \theta \quad \text{--- (C)} \end{aligned}$$

Substitute (A) & (B) into (ii).

$$\begin{aligned} f_{yy} &= f_{uu} (\sin^2 \theta) + f_u \cdot 0 + f_{vv} \cos^2 \theta \\ &\quad + 2 f_{uv} (-\sin \theta) \cos \theta + f_v \cdot 0 \\ &= f_{uu} \sin^2 \theta + f_{vv} \cos^2 \theta - 2 f_{uv} \sin \theta \cos \theta \quad \text{--- (D)} \end{aligned}$$

Adding (C) & (D),

$$\begin{aligned} f_{xx} + f_{yy} &= f_{uu} \cos^2 \theta + f_{vv} \sin^2 \theta + 2 f_{uv} \sin \theta \cos \theta \\ &\quad + f_{uu} \sin^2 \theta + f_{vv} \cos^2 \theta - 2 f_{uv} \sin \theta \cos \theta \\ \Rightarrow f_{xx} + f_{yy} &= f_{uu} (\cos^2 \theta + \sin^2 \theta) + f_{vv} (\sin^2 \theta + \cos^2 \theta) \\ &= (f_{uu} + f_{vv}) (\cos^2 \theta + \sin^2 \theta) = (f_{uu} + f_{vv}) \cdot 1 \\ &\quad (\because \cos^2 \theta + \sin^2 \theta = 1) \end{aligned}$$

$$\Rightarrow \boxed{f_{xx} + f_{yy} = f_{uu} + f_{vv}}$$

Hence laplacian operator is rotationally Invariant.