

# Lyapunov

Given.

$$\dot{x}_1 = -x_1 + x_2^3 \quad \textcircled{I}$$

$$x_2 = -x_2 + u \quad \textcircled{II}$$

$$V = \frac{1}{2}x_1^2 + \frac{1}{4}x_2^4 \quad \textcircled{III}$$

$$\dot{V} = \frac{1}{2}x_2^2 \dot{x}_1 \dot{x}_1 + \frac{1}{4}x_2^3 \cdot \dot{x}_2$$

$$\Rightarrow \dot{V} = x_1 \dot{x}_1 + x_2^3 \dot{x}_2$$

$$\Rightarrow \dot{V} = x_1(-x_1 + x_2^3) + x_2^3(-x_2 + u)$$

$$\Rightarrow \dot{V} = -x_1^2 + x_1 x_2^3 - x_2^4 + x_2^3 u \quad \textcircled{IV}$$

We want to show that the system is stable —

Condition - 1

$$V(x_1=0, x_2=0)=0 \quad \text{for } x_1=0, x_2=0$$

$$V = \frac{1}{2} \times 0^2 + \frac{1}{4} \times 0^4 = 0$$

### Condition 2

$$V(x_1 \neq 0; x_2 \neq 0) > 0$$

$$V = \frac{1}{2}x_1^2 + \frac{1}{4}x_2^4$$

Now,

$V > 0$  for all cases of  $x_1$  and  $x_2$ .

So condition 2 is satisfied.

### Condition 3

$$\dot{V}(x_1 \neq 0; x_2 \neq 0) < 0 \text{ for } x_1 \neq 0; x_2 \neq 0$$

$$\dot{V} = -x^2 + x_1 x_2^3 - x_2^4 + x_2^3 u$$

putting  $u = -x_1$ ,

$$\dot{V} = -x^2 + x_1 x_2^3 - x_2^4 - x_2^3 x_1$$

$$\Rightarrow V = -x^2 - x_2^4 < 0$$

Condition 3. is also met. The system is stable  
when  $u = -x_1$ .

Camera Frame  $\xrightarrow{\text{Coordinates}}$  Image frame coordinates

$P_c$

$P$

Given,

$$P_c = (X_c, Y_c, Z_c)$$

$f$  = focal length

Image frame coordinates —

$$x = f \cdot \frac{x_c}{z_c} \quad y = f \cdot \frac{y_c}{z_c}$$

New reference frame given —  $(\tilde{x}_o, \tilde{y}_o)$

New image frame coordinates —

$$\tilde{x} = f \cdot \frac{x_c}{z_c} + \tilde{x}_o, \quad \tilde{y} = f \cdot \frac{y_c}{z_c} + \tilde{y}_o$$

Camera Frame coordinates  $\rightarrow$  pixel coordinates

$P_c$

$(u, v)$

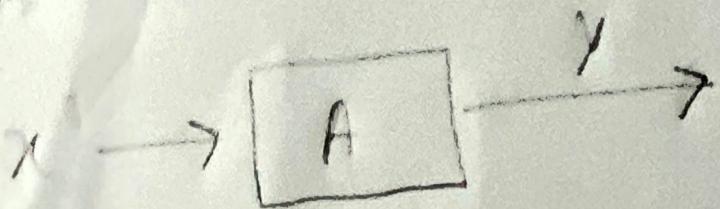
$$u = \alpha \frac{x_c}{z_c} + u_o$$

[Everything  
will be given]

$$v = \beta \frac{y_c}{z_c} + v_o$$

# Least Square Regression

Given,



$A_{m \times n}, m > n$

$Y_{m \times 1} \rightarrow$  observations

$X_{n \times 1} \rightarrow$  inputs

$e \rightarrow$  error ( $m \times 1$ )

$\hookrightarrow$  unknown

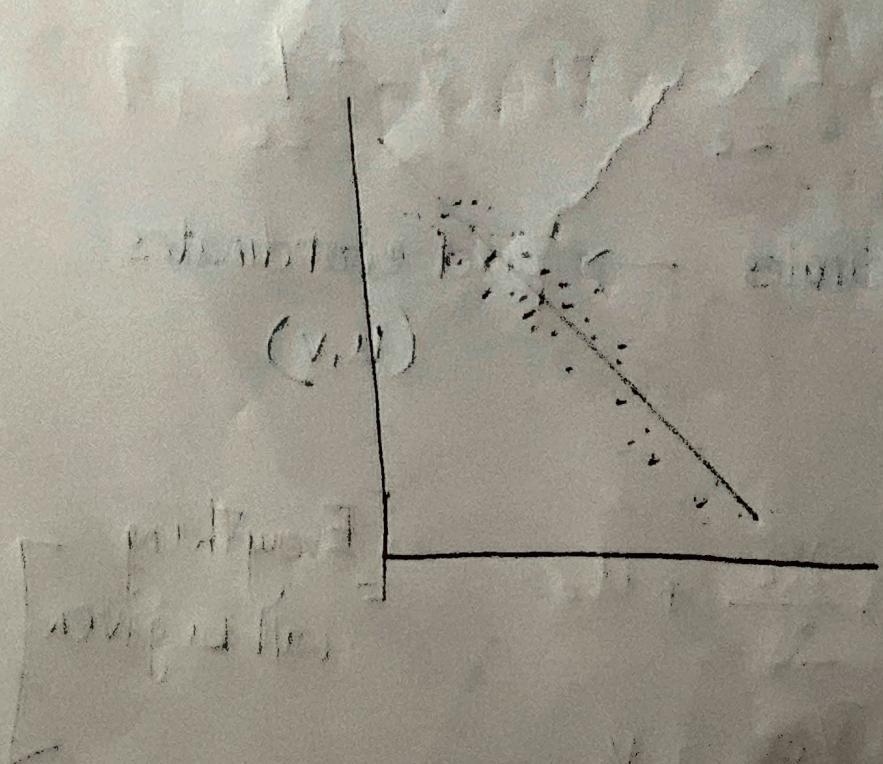
$$y = Ax$$

$$\Rightarrow x = A^+ y$$

$$\hookrightarrow (A^T A)^{-1} A^T$$

The least squares problem is to minimize

$$\|e\|^2$$



$$e = y - Ax$$

First prove that  $\|e\|^2 = e^T e$

$$e = \begin{bmatrix} e_1 \\ e_2 \\ \vdots \\ e_m \end{bmatrix}_{m \times 1}$$

$$e^T = \begin{bmatrix} e_1 & e_2 & e_3 & \cdots & e_m \end{bmatrix}_{1 \times m}$$

$$e^T e = \begin{bmatrix} e_1 & e_2 & e_3 & \cdots & e_m \end{bmatrix}_{1 \times m} \begin{bmatrix} e_1 \\ e_2 \\ e_3 \\ \vdots \\ e_m \end{bmatrix}_{m \times 1}$$

$$= e_1^2 + e_2^2 + e_3^2 + \cdots + e_m^2$$

$$= \|e\|^2$$

—x—

Minimizing —

$$\begin{aligned} \|e\|^2 &= e^T e = (y - Ax)^T (y - Ax) \\ &= (y^T - x^T A^T)(y - Ax) \\ &= y^T - y^T Ax - x^T A^T y + x^T A^T Ax \end{aligned}$$

[Maintain  
order  
when multiplying]

$$\begin{array}{c}
 \text{Y}^T A x \\
 \downarrow \\
 \text{m} \times n \quad \text{n} \times 1 \\
 = 1 \times 1
 \end{array}
 \quad \text{equal} \quad
 \begin{array}{l}
 = Y^T y - \boxed{2x^T A^T y} + 2x^T A^T A x \\
 = 1 \\
 \downarrow \\
 x^T A^T y \\
 \downarrow \\
 n \times m \quad m \times 1 \\
 = 1
 \end{array}$$

Taking gradient —

$$\nabla_x \|x\|^2 = 0 - 2A^T y + 2A^T A x$$

$$\Rightarrow 2A^T y + 2A^T A x = 0$$

$$\Rightarrow 2A^T A x = 2A^T y$$

$$\Rightarrow x_{LS} = (A^T A)^{-1} A^T y$$

CSE945A

We have sensor data, we want to fit a model to it.

$$y = Ax$$

$y$  is sensor data

$y \in \mathbb{R}^{m \times 1}$  [  $y$  is column matrix with  $m$  elements ]

$x$  is unknown parameters

$$x \in \mathbb{R}^{n \times 1}$$

$A$  is the model

$$A \in \mathbb{R}^{m \times n}$$

Assumption:  $A$  is full rank

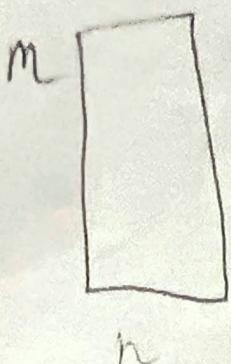
Solution:  $x = A^+y$

$A^+$  is called the pseudo inverse.

Three cases:

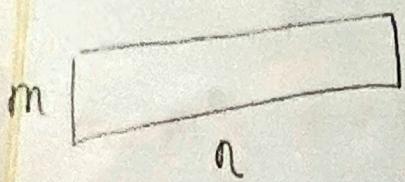
①  $m = n \Rightarrow A^+ = A^{-1}$

$$\textcircled{2} m > n \Rightarrow A^+ = (A^T A)^{-1} A^T$$



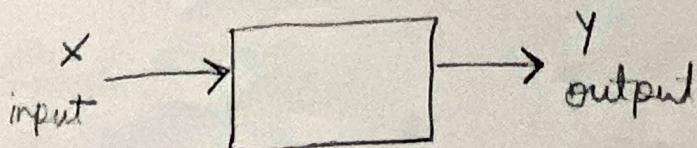
This is called the least squares solution.

$$\textcircled{3} m < n \Rightarrow A^+ = A^+ (A A^T)^{-1}$$



This is called the minimum norm solution.

### Example



Suppose someone gives you the input-output data below. Your job is to fit a model to it.

index i	Input X	Output Y
1	2	3
2	1	2
3	3	4
4	7	8
5	5	3

Scatter plot  $\rightarrow$  You do a scatter plot &  
 decide to fit a line.      Unknowns - (m, b)

$$y = mx + b$$

$$y = \begin{bmatrix} 3 \\ 2 \\ 4 \\ 8 \\ 3 \end{bmatrix} \quad x = \begin{bmatrix} 2 \\ 1 \\ 3 \\ 7 \\ 5 \end{bmatrix}$$

$$\begin{bmatrix} 3 \\ 2 \\ 4 \\ 8 \\ 3 \end{bmatrix} = m \begin{bmatrix} 2 \\ 1 \\ 3 \\ 7 \\ 5 \end{bmatrix} + \begin{bmatrix} 1 \\ 1 \\ 1 \\ 1 \\ 1 \end{bmatrix} b$$

$$\Rightarrow \begin{bmatrix} 3 \\ 2 \\ 4 \\ 8 \\ 3 \end{bmatrix} = \begin{bmatrix} 2 & 1 \\ 1 & 1 \\ 3 & 1 \\ 7 & 1 \\ 5 & 1 \end{bmatrix} \begin{bmatrix} m \\ b \end{bmatrix}$$

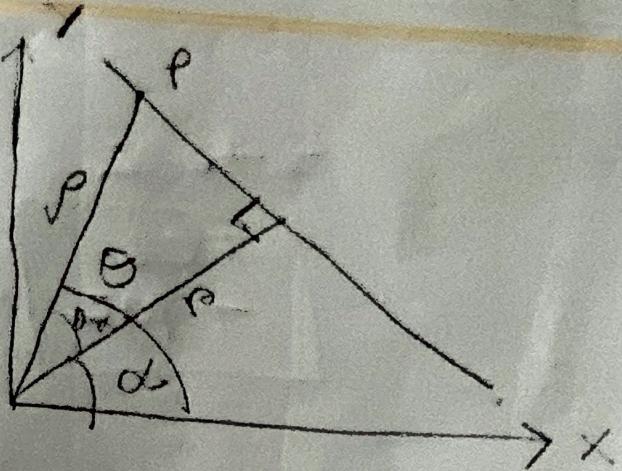
y                    A

$$\Rightarrow \begin{bmatrix} m \\ b \end{bmatrix} = (A^T A)^{-1} A^T y$$

$$y = a_1 + a_2 x + a_3 x^2$$

Unknowns:  $a_1, a_2, a_3$

Data  $\rightarrow$  Segmentation  $\rightarrow$  Find best fit



$$\cos(\theta - \alpha) = \frac{r}{\rho}$$

$$\Rightarrow \rho \cos(\theta - \alpha) = r$$

↳ eq<sup>n</sup> of line in polar coordinates.

$(r, \alpha)$  are the parameters in polar coordinates

# Split and merge segmentation