

Lecture 3

Math 178
Nonlinear Data Analytics

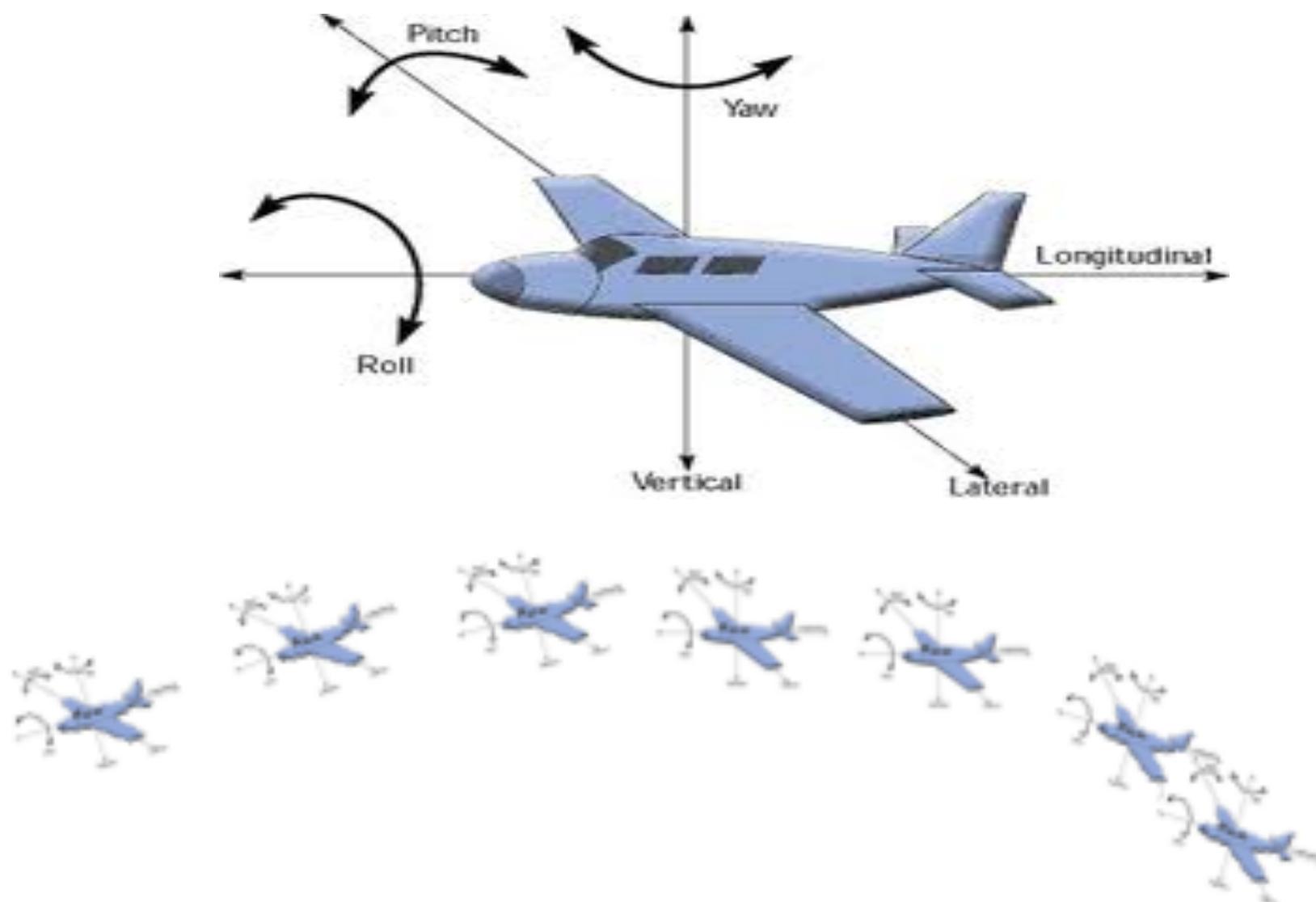
Prof. Weiqing Gu

Configuration space of a robot

Definition: The **configuration space** of a **robot** is the **space** of possible positions the **robot** may attain.

- The configuration space of any auto car moving on R^2 consists two parts, 1) the set of translations in R^2 , and 2) the set of rotations in R^2
- The configuration space of any UVA consists two parts, 1) the set of translations in R^3 , and 2) the set of rotations in R^3
- The configuration space of any cell phone consists two parts, 1) the set of translations in R^3 , and 2) the set of rotations in R^3

- How to model and capture the dynamics and kinematics of an UAV?



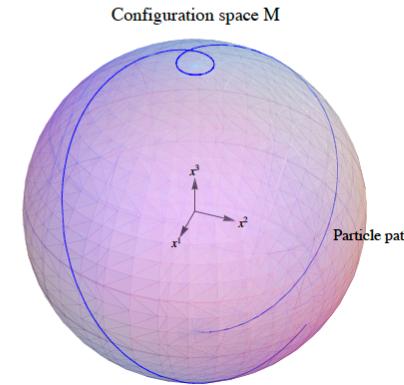
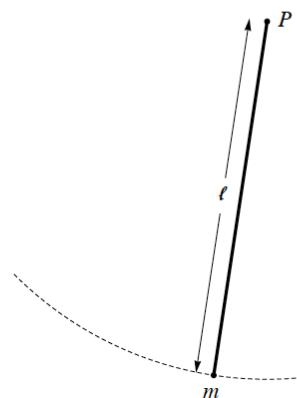
Example: Configuration space usually is a manifold

Mathematical Models and Physical Systems

When we wish to describe a physical system in a “mathematical” way we try to construct some sort of mathematical structure which, in some sense, “represents” those aspects of the system which are of interest to us. This structure is then a “mathematical model” of the physical system.

Example

A mass m is fixed on the end of a rigid rod of negligible mass having length ℓ . One end of the rod is fixed at a point P in space so that the mass can move about about P subject to the condition that it always be a distance ℓ from P . The sphere M (a *regular surface* or *manifold*) of all possible positions for m is called the *configuration space* of the system.



How to model the velocity of a robot?

Example (cont'd)

Suppose we are only interested in the motion of the particle. Then we take, as the state of the particle, the pair of three-dimensional vectors (x, v) , $x = (x^1, x^2, x^3)$, $v = (v^1, v^2, v^3)$, where x is the position vector of m and v is the velocity vector of m (with respect to some Cartesian coordinate system).

Since the mass must stay on the sphere M , we see v must be tangent to M . Thus our *state space* S does not consist of all pairs of 3-vectors but, instead, we have the *tangent bundle* of M (which can also be viewed as a manifold);

$$S = \{(x, v) \mid x \in M \text{ and } v \text{ is tangent to } M \text{ at } x\}.$$

Although S is not a Euclidean space, nor an open set in one, we shall see that S is a space on which notions such as tangent vector, vector field, and time-dependent vector field have meaning. If we have a force field then the force field will determine a vector field on the state space S .

A simple anomaly detection example:

1. How do the “headings” of the following flight path look like?

- Only consider UAV heading

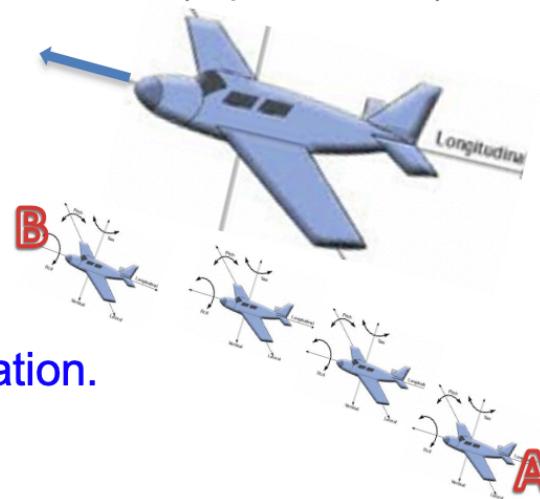
1. How do the “headings” of the following flight path look like?

- Only consider UAV heading

2. Mission Objective: Transport a missal from site *A* to site *B* as soon as possible.

Q: *Dose the pilot have to constantly monitor the UAV?*

3. How to detect anomalies? (See figures below).



4. Back-identify: a strong wind just started causing the deviation.

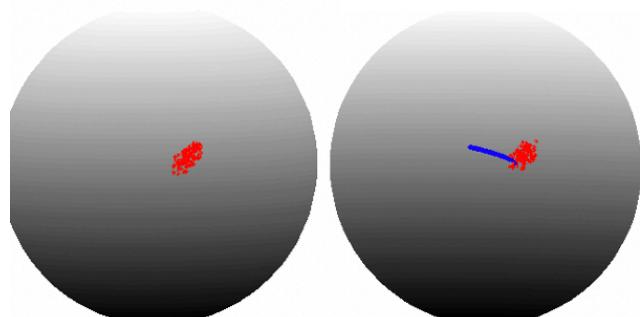


Figure L: Normal neighborhood of UAV headings in a specified direction;

Figure R: Deviation beyond bdry of normal nbhd considered anomalous

5. A warning auto issued

Note: Smaller the neighborhood, Less mission cost!

6. The operator corrected UAV's deviation from its mission path.

You may wonder: How to use manifold to study UAV data?

Simplest case: drawing a curve on a sphere

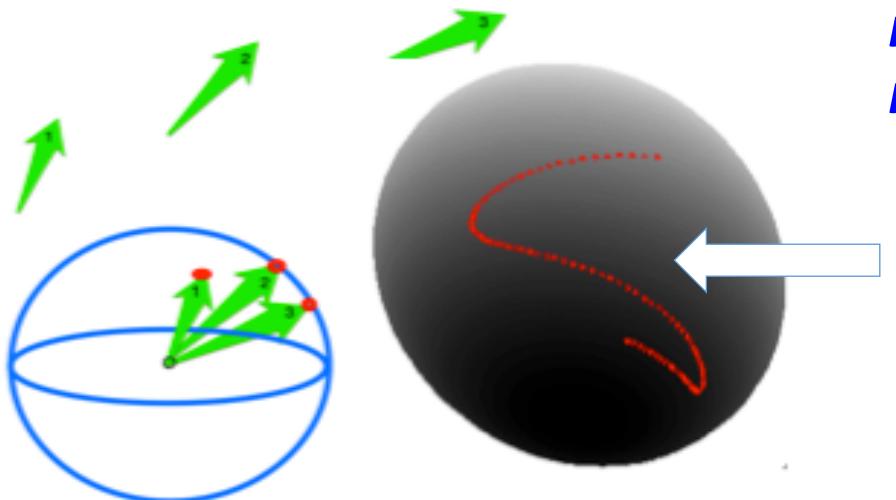
Try to capture characteristics of flight controls



- For example: Only look at UAV “headings”
- All possible headings for all UAVs form a sphere.

Only consider UAV heading directions here,
but works for any other UAV characteristics

- **Key: Developed a dimension-reduction technique for large nonlinear data.**



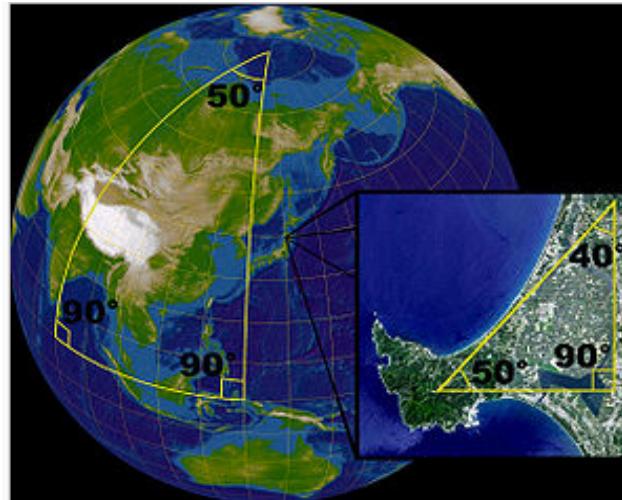
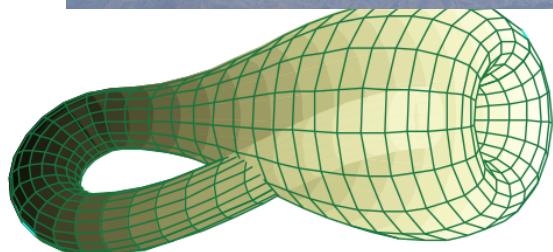
Just recording the heading while a UAV is flying gives a heading-behavior curve.

Rigid Body Kinematics

- The set of all 3-dimensional rotations is denoted by $SO(3)$
- Claim: $SO(3)$ is a manifold, in fact $SO(3)$ is also a group.
- A manifold structure + A group structure = Lie group
- Nonlinear data is in $SO(3)$
- Work out details with students on the board

What is a manifold?

- An n-dimensional manifold locally “looks like” a piece of \mathbb{R}^n .
- For examples, sphere and torus.
- **Key features of a manifold: curved**



The **sphere** (surface of a ball) is a two-dimensional manifold since it can be represented by a collection of two-dimensional maps.

- Only manifolds can capture UAV's dynamical behaviors

From Regular Surface to Manifold

Definition

A subset $S \subset \mathbb{R}^3$ is a *regular surface* if, for each $p \in S$, there exists a neighborhood V in \mathbb{R}^3 and a map $x : U \rightarrow V \cap S$ of an open set $U \subset \mathbb{R}^2$ onto $V \cap S \subset \mathbb{R}^3$ such that

1. x is differentiable (so we can use calculus).
2. x is a homeomorphism (so we can use analysis)
3. x is regular (so we can use linear algebra)

Remark

In contrast to our treatment of curves, we have *defined a surface as a subset S of \mathbb{R}^3* , and not as a map. This is achieved by covering S with the traces of parametrizations which satisfy conditions 1, 2, and 3.

Exact meanings:

\mathbf{x} is differentiable

This means that if we write

$$\mathbf{x}(u, v) = (x(u, v), y(u, v), z(u, v)), \quad (u, v) \in U,$$

the functions $x(u, v)$, $y(u, v)$, and $z(u, v)$ have continuous partial derivatives of all orders.

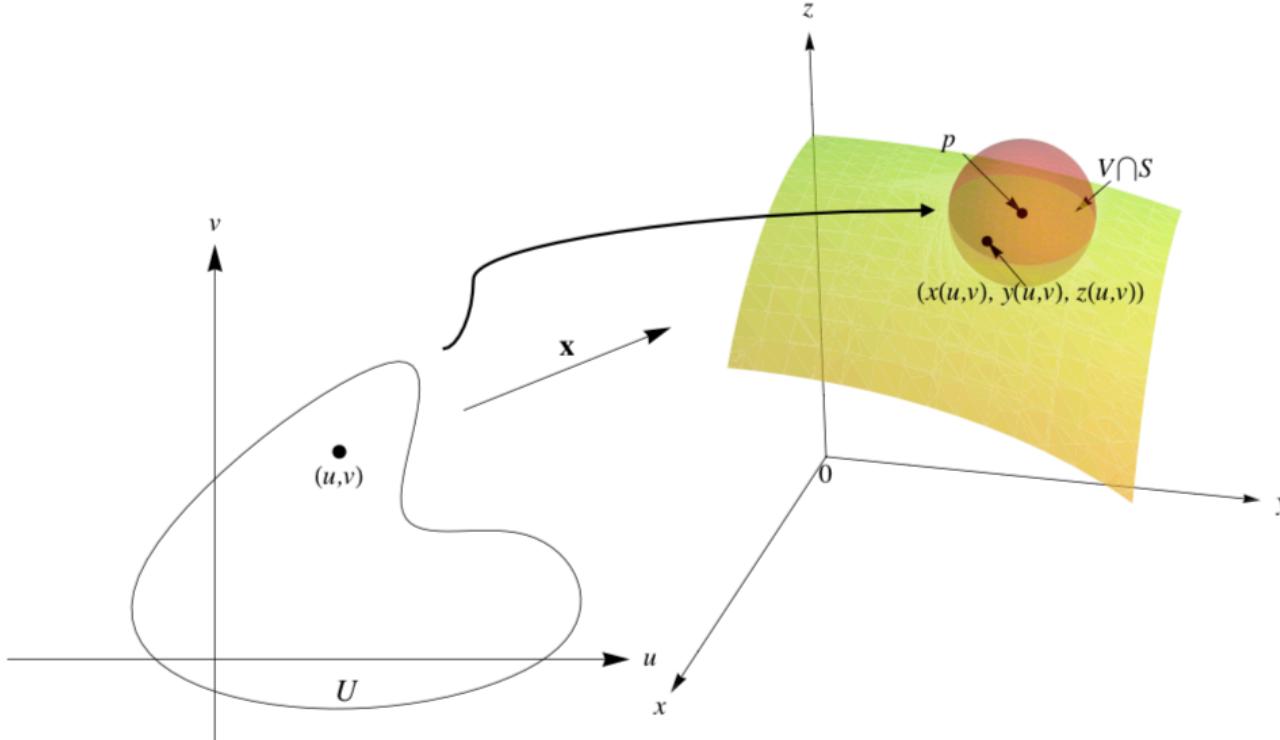
\mathbf{x} is a homeomorphism

Since \mathbf{x} is continuous by condition 1, this means that \mathbf{x} has an inverse $\mathbf{x}^{-1} : V \cap S \rightarrow U$ which is continuous; that is, \mathbf{x}^{-1} is the restriction of a continuous map $F : W \subset \mathbb{R}^3 \rightarrow \mathbb{R}^2$ defined on an open set W containing $V \cap S$.

\mathbf{x} is regular

For each $q \in U$, the differential $d\mathbf{x}_q : \mathbb{R}^2 \rightarrow \mathbb{R}^3$ is one-to-one.

A Parametrization and a coordinate neighborhood



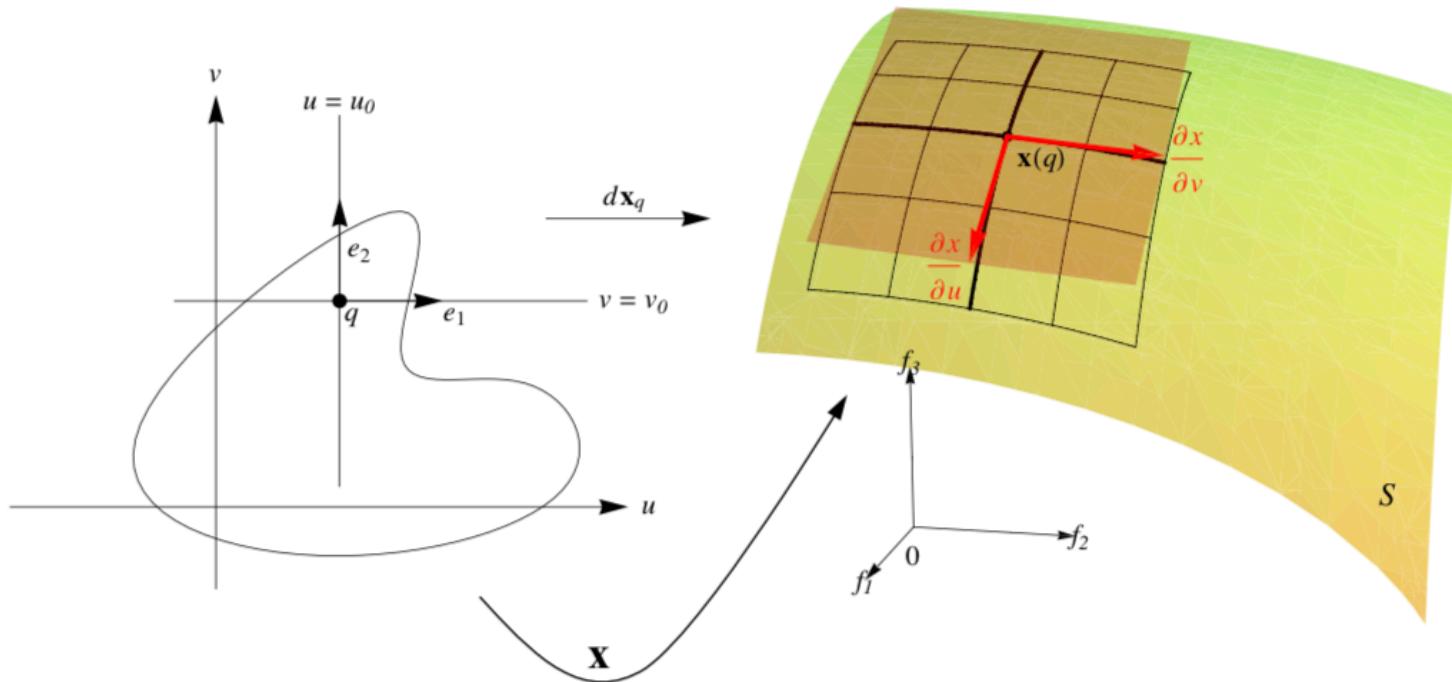
Definition

The mapping \mathbf{x} is called a *parametrization* or a *system of (local) coordinates* in (a neighborhood of) p . The neighborhood $V \cap S$ of p in S is called a *coordinate neighborhood*.

The Regularity Condition

An Illustrative Example

To give condition 3 a more familiar form, let us compute the matrix of the linear map $d\mathbf{x}_q$ in the canonical bases $e_1 = (1, 0)$, $e_2 = (0, 1)$ of \mathbb{R}^2 with coordinates u, v and $f_1 = (1, 0, 0)$, $f_2 = (0, 1, 0)$, $f_3 = (0, 0, 1)$ of \mathbb{R}^3 , with coordinates (x, y, z) .



The Regularity Condition

An Illustrative Example (cont'd)

Thus, the matrix of the linear map $d\mathbf{x}_q$ in the referred (standard) basis is

$$d\mathbf{x}_q = \begin{pmatrix} \frac{\partial x}{\partial u} & \frac{\partial x}{\partial v} \\ \frac{\partial y}{\partial u} & \frac{\partial y}{\partial v} \\ \frac{\partial z}{\partial u} & \frac{\partial z}{\partial v} \end{pmatrix}.$$

Condition 3 may now be expressed by requiring the two column vectors of this matrix to be linearly independent; or, equivalently, that the vector product $\partial\mathbf{x}/\partial u \wedge \partial\mathbf{x}/\partial v \neq 0$; or, in still another way, that one of the minors of order 2 of the matrix $d\mathbf{x}_q$, that is, one of the Jacobian determinants

$$\frac{\partial(x, y)}{\partial(u, v)} = \begin{vmatrix} \frac{\partial x}{\partial u} & \frac{\partial x}{\partial v} \\ \frac{\partial y}{\partial u} & \frac{\partial y}{\partial v} \end{vmatrix}, \quad \frac{\partial(y, z)}{\partial(u, v)}, \quad \frac{\partial(x, z)}{\partial(u, v)},$$

be nonzero at q .

The Three Conditions

- ▶ Condition 1 is very natural if we expect to do some differential geometry on S .
- ▶ The one-to-oneness in condition 2 has the purpose of preventing self-intersections in regular surfaces. This is clearly necessary if we are to speak about, say, *the* tangent plane at a point $p \in S$. The continuity of the inverse in condition 2 has a more subtle purpose. For the time being, we shall mention that this condition is essential to proving that certain objects defined in terms of a parametrization do not depend on this parametrization but only on the set S itself.
- ▶ Finally, condition 3 will guarantee the existence of a “tangent plane” at all points of S .

Proving that a Set is a Regular Surface

Example

Let us show that the unit sphere

$$S^2 = \{(x, y, z) \in \mathbb{R}^3 \mid x^2 + y^2 + z^2 = 1\}$$

is a regular surface.

Method 1: Using Cartesian Coordinates

We first verify that the map $\mathbf{x}_1 : U \subset \mathbb{R}^2 \rightarrow \mathbb{R}^3$ given by

$$\mathbf{x}_1(x, y) = (x, y, +\sqrt{1 - (x^2 + y^2)}), \quad (x, y) \in U,$$

where $\mathbb{R}^2 = \{(x, y, z) \in \mathbb{R}^3 \mid z = 0\}$ and
 $U = \{(x, y) \in \mathbb{R}^2 \mid x^2 + y^2 < 1\}$ is a parametrization of S^2 .

Proving that a Set is a Regular Surface

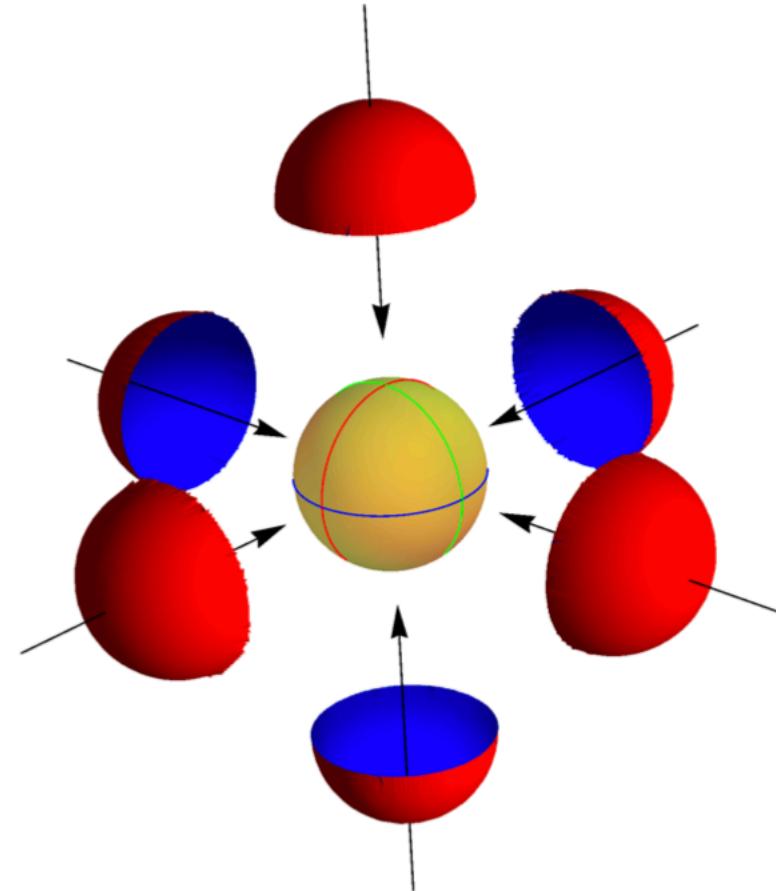
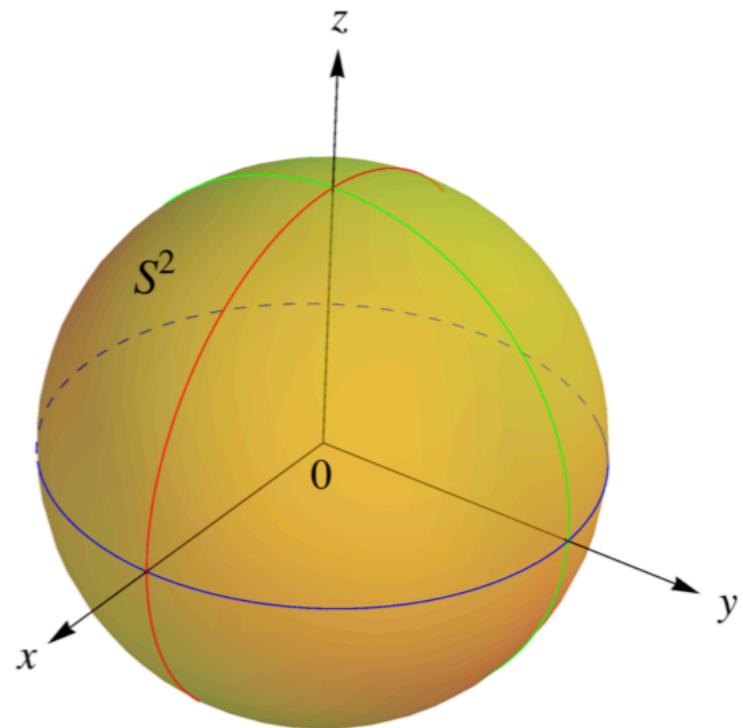
We shall now cover the whole sphere with similar parametrizations as follows. we define $\mathbf{x}_2 : U \subset \mathbb{R}^2 \rightarrow \mathbb{R}^3$ by

$$\mathbf{x}_2(x, y) = (x, y, -\sqrt{1 - (x^2 + y^2)}),$$

check that \mathbf{x}_2 is a parametrization, and observe that $\mathbf{x}_1(U) \cup \mathbf{x}_2(U)$ covers S^2 minus the equator $\{(x, y, z) \in \mathbb{R}^3 \mid x^2 + y^2 = 1, z = 0\}$. Then, using the xz and zy planes, we define the parametrization

$$\begin{aligned}\mathbf{x}_3(x, z) &= (x, +\sqrt{1 - (x^2 + z^2)}, z), \\ \mathbf{x}_4(x, z) &= (x, -\sqrt{1 - (x^2 + z^2)}, z), \\ \mathbf{x}_5(y, z) &= (+\sqrt{1 - (y^2 + z^2)}), y, z), \\ \mathbf{x}_6(y, z) &= (-\sqrt{1 - (y^2 + z^2)}), y, z),\end{aligned}$$

which, together with \mathbf{x}_1 and \mathbf{x}_2 , cover S^2 completely and shows that S^2 is a regular surface.



Proving that a Set is a Regular Surface

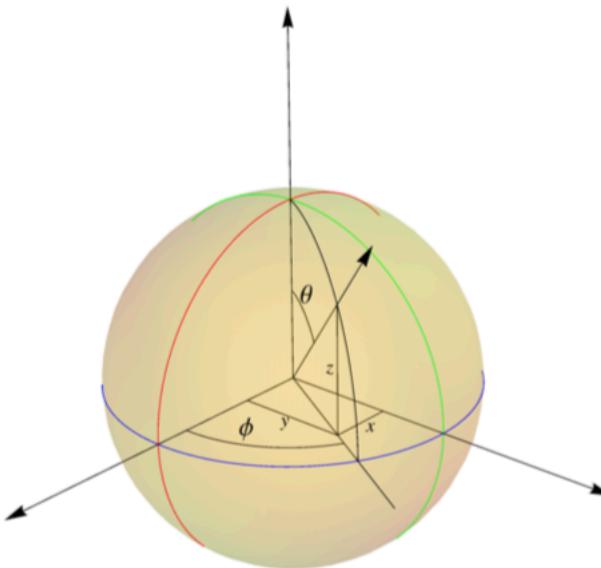
Method 2: Using Spherical Coordinates

For most applications, it is convenient to relate parametrizations to the geographical coordinates on S^2 . Let

$V = \{(\theta, \varphi) \mid 0 < \theta < \pi, 0 < \varphi < 2\pi\}$ and let $\mathbf{x} : V \rightarrow \mathbb{R}^3$ be given by

$$\mathbf{x}(\theta, \varphi) = (\sin \theta \cos \varphi, \sin \theta \sin \varphi, \cos \theta).$$

Clearly, $\mathbf{x}(V) \subset S^2$.



Proving that a Set is a Regular Surface

We shall prove that \mathbf{x} is a parametrization of S^2 .

Next, we observe that given $(x, y, z) \in S^2 \setminus C$, where C is the semicircle $C = \{(x, y, z) \in S^2 \mid y = 0, x \geq 0\}$, θ is uniquely determined by $\theta = \cos^{-1} z$, since $0 < \theta < \pi$. By knowing θ , we find $\sin \varphi$ and $\cos \varphi$ from $x = \sin \theta \cos \varphi$, $y = \sin \theta \sin \varphi$, and this determines φ uniquely ($0 < \varphi < 2\pi$). It follows that \mathbf{x} has an inverse \mathbf{x}^{-1} . To complete the verification of condition 2, we should prove that \mathbf{x}^{-1} is continuous. However, since we shall soon prove that this verification is not necessary provided we already know that the set S is a regular surface, we shall not do that here.

We remark that $\mathbf{x}(V)$ only omits a semicircle of S^2 (including the two poles) and that S^2 can be covered with the coordinate neighborhoods of two parametrizations of this type.

HW1: Show that a sphere is a regular surface using spherical coordinates.

- Reference: Differential geometry of curves and surfaces, by do Carmo.

Two Shortcuts

The last example in the previous lecture shows that deciding whether a given subset of \mathbb{R}^3 is a regular surface directly from the definition may be quite tiresome.

Shortcut 1

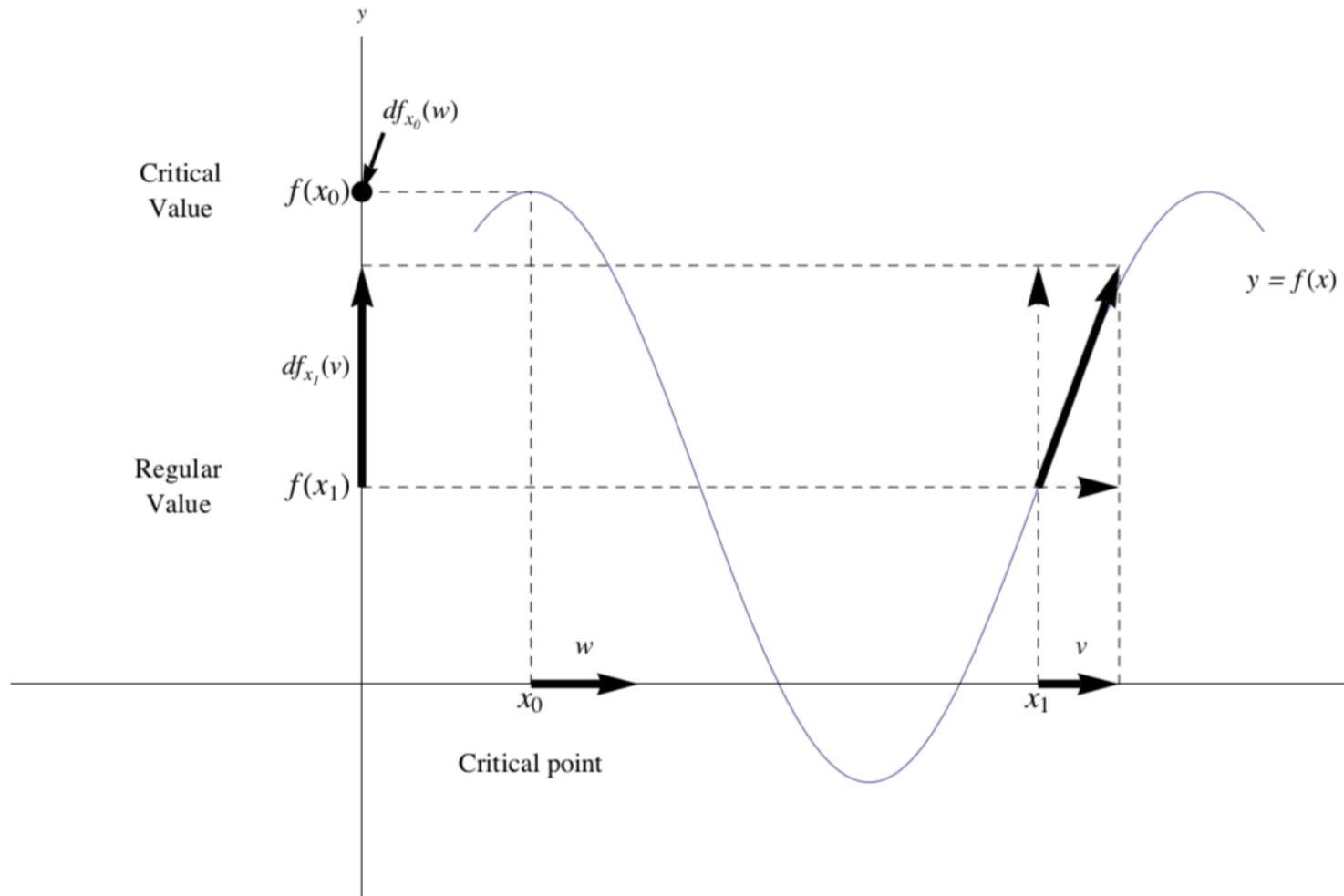
If $f : U \rightarrow \mathbb{R}$ is a differentiable function in an open set U of \mathbb{R}^2 , then the graph of f , that is, the subset of \mathbb{R}^3 given by $(x, y, f(x, y))$ for $(x, y) \in U$, is a regular surface

Critical Points and Values

Definition

Given a differentiable map $F : U \subset \mathbb{R}^n \rightarrow \mathbb{R}^m$ defined in an open set U of \mathbb{R}^n we say that $p \in U$ is a *critical point* of F if the differential $dF_p : \mathbb{R}^n \rightarrow \mathbb{R}^m$ is not a surjective (or onto) mapping. The image $F(p) \in \mathbb{R}^m$ of a critical point is called a *critical value* of F . A point of \mathbb{R}^m which is not a critical value is called a *regular value* of F .

The terminology is evidently motivated by the particular case in which $f : U \subset \mathbb{R} \rightarrow \mathbb{R}$ is a real-valued function of a real variable. A point $x_0 \in U$ is critical if $f'(x_0) = 0$, that is, if the differential df_{x_0} carries all the vectors in \mathbb{R} to the zero vector. Notice that any point $a \notin f(U)$ is trivially a regular value of f .



Critical Points and Values

Remark

If $f : U \subset \mathbb{R}^3 \rightarrow \mathbb{R}$ is a differentiable function, then

$$df_p = (f_x, f_y, f_z).$$

Note, in this case, that to say that df_p is not surjective is equivalent to saying that $f_x = f_y = f_z = 0$ at p . Hence, $a \in f(U)$ is a regular value of $f : U \subset \mathbb{R}^3 \rightarrow \mathbb{R}$ if and only if f_x , f_y , and f_z do not vanish simultaneously at any point in the inverse image

$$f^{-1}(a) = \{(x, y, z) \in U \mid f(x, y, z) = a\}.$$

Two Shortcuts

Shortcut 2

If $f : U \subset \mathbb{R}^2 \rightarrow \mathbb{R}$ is a differentiable function and $a \in f(U)$ is a regular value of f , then $f^{-1}(a)$ is a regular surface in \mathbb{R}^3 .

Examples

Example

The ellipsoid

$$\frac{x^2}{a^2} + \frac{y^2}{b^2} + \frac{z^2}{c^2} = 1$$

is a regular surface.

The examples of regular surfaces presented so far have been connected subsets of \mathbb{R}^3 . A surface $S \subset \mathbb{R}^3$ is said to be *connected* if any two of its points can be joined by a continuous curve in S . In the definition of a regular surface we made no restrictions on the connectedness of the surfaces, and the following example shows that the regular surfaces given by Shortcut 2 may not be connected.

WTS:

$$\frac{x^2}{a^2} + \frac{y^2}{b^2} + \frac{z^2}{c^2} = 1$$

Let $f : \mathbb{R}^3 \rightarrow \mathbb{R}$

$$(x, y, z) \mapsto f(x, y, z) = \frac{x^2}{a^2} + \frac{y^2}{b^2} + \frac{z^2}{c^2}$$

$$\nabla f = \left(\frac{\partial f}{\partial x}, \frac{\partial f}{\partial y}, \frac{\partial f}{\partial z} \right) = \left(\frac{2x}{a^2}, \frac{2y}{b^2}, \frac{2z}{c^2} \right) = (0, 0, 0)$$

$$\Rightarrow \begin{cases} x=0 \\ y=0 \\ z=0 \end{cases} \Rightarrow \text{the critical pt is } (0, 0, 0) \text{. (only)}$$

\Rightarrow The only critical value is $f(0,0,0) = \frac{0^2}{a^2} + \frac{0^2}{b^2} + \frac{0^2}{c^2} = 0$

\Rightarrow So all the values "a" s.t $a \neq 0$ are regular values. $\Rightarrow 1$ is an regular value.

$$f^{-1}(1) = \left\{ (x,y,z) \in \mathbb{R}^3 \mid \underbrace{f(x,y,z)}_{x^2/a^2 + y^2/b^2 + z^2/c^2} = 1 \right\}$$

be a regular surface.

Show S^3 is a manifold.

- Work out details with the students on the iPad.

Now we can show S^3 is a manifold in \mathbb{R}^4 .

$$S^3 = \left\{ \underbrace{(x, y, z, w)}_{\in \mathbb{R}^4} \mid x^2 + y^2 + z^2 + w^2 = 1 \right\}$$

Let $f : \mathbb{R}^4 \rightarrow \mathbb{R}$
 $(x, y, z, w) \mapsto x^2 + y^2 + z^2 + w^2$

$$\nabla f = (2x, 2y, 2z, 2w) = (0, 0, 0, 0)$$

$\Rightarrow (x, y, z, w) = (0, 0, 0, 0)$ is the only critical pt of f .

\Rightarrow the only critical value is $f(0, 0, 0, 0) = 0$

\Rightarrow The only critical value is $f(0,0,0,0) = 0$

\Rightarrow ① is a regular value

$\Rightarrow f^{-1}(1) = \{ (x, y, z, w) \mid \underbrace{f(x, y, z, w)}_{x^2+y^2+z^2+w^2} = 1 \} = S^3$

is a regular 3-D manifold.

Q: Why there are 3 variables x, y, and z, but S^2 is two dimensional?

$$S^2 = \left\{ (x, y, z) \in \mathbb{R}^3 \mid x^2 + y^2 + z^2 = 1 \right\}$$

$\underbrace{\qquad}_{\text{3 Variables}} - 1(\text{constraint}) = 2$

What is SO(3)?

- The set of rotation matrix in \mathbb{R}^3 is denoted by $\text{SO}(3)$.

$$SO(3) = \left\{ A = (\vec{v}_1, \vec{v}_2, \vec{v}_3) \mid \begin{array}{l} A^T A = A A^T = I \\ \det A = 1 \end{array} \right\}$$

$\left\{ \begin{array}{l} \|v_i\| = 1, i=1,2,3 \\ v_i \cdot v_j = \delta_{ij} \end{array} \right.$

$$A^T A = \underbrace{\begin{bmatrix} \vec{v}_1^T \\ \vec{v}_2^T \\ \vec{v}_3^T \end{bmatrix}}_{A^T} \underbrace{\begin{bmatrix} \vec{v}_1 & \vec{v}_2 & \vec{v}_3 \end{bmatrix}}_A = \underbrace{\begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}}_I$$

*right hand
sided $\Rightarrow \det A = 1$*

$$(a_1, b_1, c_1) \begin{bmatrix} a_2 \\ b_2 \\ c_2 \end{bmatrix} = (a_1, b_1, c_1) \cdot (a_2, b_2, c_2)$$

Show $\text{SO}(3)$ is a manifold.

- Work out details with the students on the iPad.

Claim : $SO(3) = \frac{S^3}{\{\pm 1\}}$

Pf: Let $q \in \mathbb{H}$ w/ $\|q\|=1$.

For each q , I am going to define a map,

call R_q .

$$R_q : \text{Im } \mathbb{H} \rightarrow \text{Im } \mathbb{H}$$

by first define $R_q : \mathbb{H} \rightarrow \mathbb{H}$

$$x \mapsto q x q^*$$

Recall : $q^* = a - bi - cj - dk$

$$q = a + bi + cj + dk$$

Note : R_q fixes all real numbers r .

R_q can be viewed
from $\text{Im } \mathbb{H} \rightarrow \text{Im } \mathbb{H}$

$$R_q : \mathbb{R}^3 \rightarrow \mathbb{R}^3$$

$r \mapsto r q q^*$
$\because r \in \mathbb{R}$
\Downarrow
$R_q(r) = r$

$\frac{rqq^*}{\|q\|^2}$

Claim: R_f is a rotation in \mathbb{R}^3 .

That is to say: we need to show

- $\left. \begin{array}{l} \text{1) } R \text{ is Linear.} \\ \text{2) } R \text{ keeps length.} \\ \text{3) } \det R = 1. \end{array} \right\}$ will imply that R is an orthogonal map.

To show 1), let $R_f(ax+by) = f(ax+by)f^*$

$$\begin{aligned} &= faxf^* + fbyf^* \\ &= a f x f^* + b f y f^* = a R_f(x) + b R_f(y) \end{aligned}$$

$\Rightarrow R$ is linear ✓

To show 2) $\|R_f(x)\| = \|f x f^*\| = \|f\| \|x\| \|f^*\| = \|x\|$

Note:

The set of orthonormal matrices have two components.

$$\left\{ A \in M_3(\mathbb{R}) \mid \underbrace{A^T A}_{= I} = I \right\} \simeq O(3)$$

If

$A^T A = I$, then determinant both sides

$$\det(A^T A) = \det I$$

$$\Rightarrow \underbrace{\det A^T \det A}_{(\det A)} = 1$$

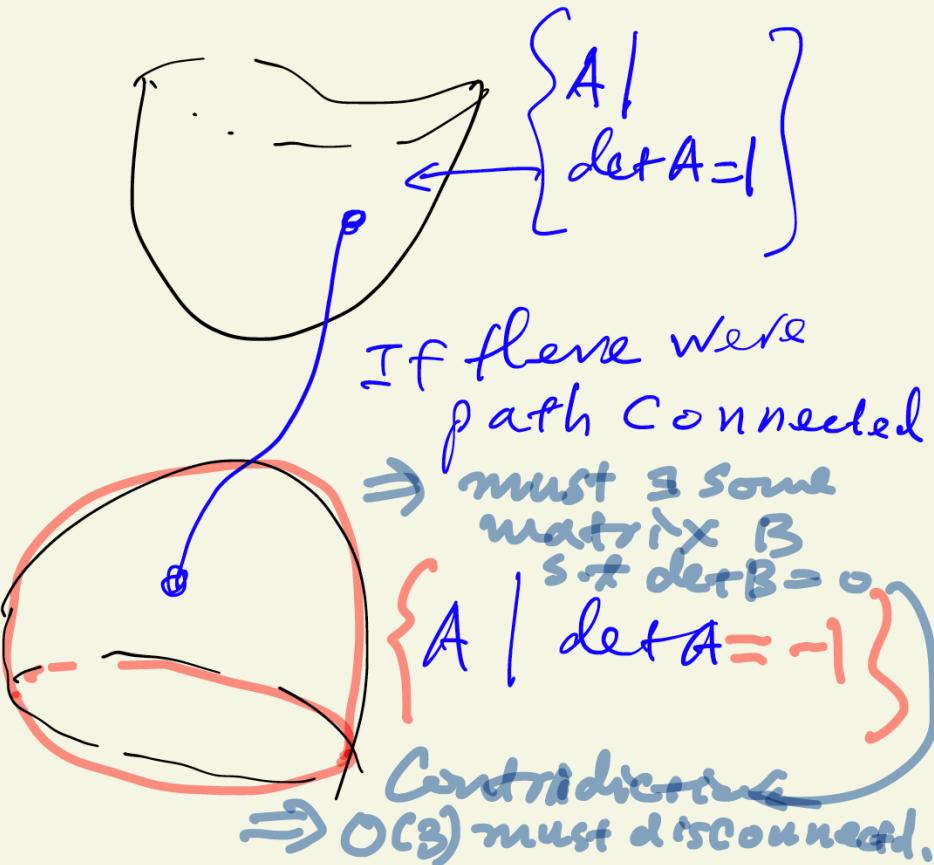
$$\Rightarrow (\det A)^2 = 1$$

$$\Rightarrow \det A = 1$$

$$\text{or } \det A = -1$$

Can use
analysis to
prove it.

But \det is a continuous function
 $\Rightarrow O(3)$ must be not
(Path)
Connected.



Note: unit quaternion q and $-q$ correspond to the same rotation.

Note :

$$R_q = R_{-q} \quad \forall x \in \mathbb{H}$$

$$R_q(x) = q x q^*, \quad q^* \text{ is a conjugate of } q.$$

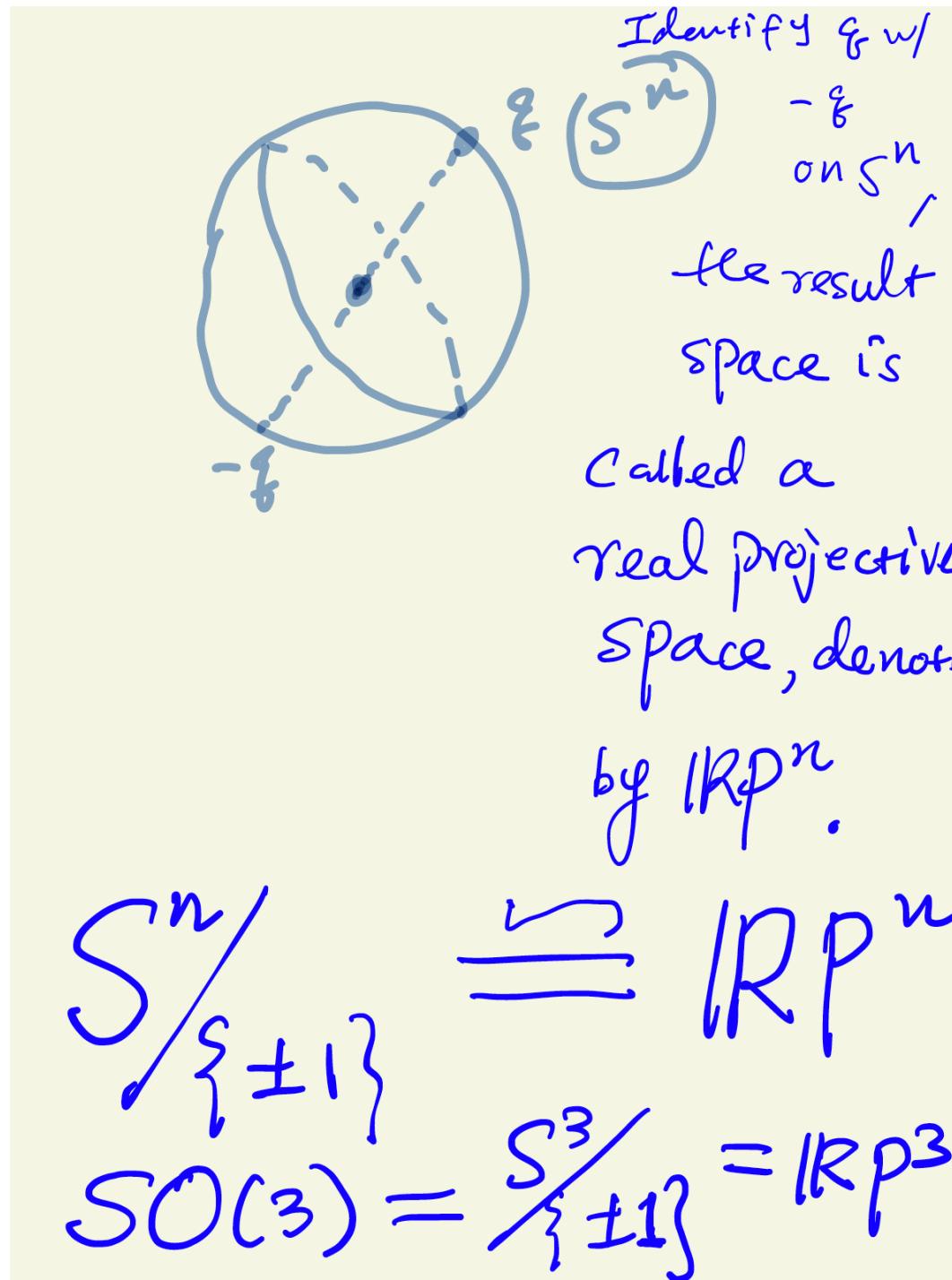
$$R_{-q}(x) = (-q) x (-q)^* = q x q^*$$

$$\Rightarrow R_q = R_{-q}.$$

$$q = a + bi + cj + dk$$

↓ $\Rightarrow R_q \in SO(3).$

From manifold point view,
 $SO(3)$ is the manifold RP^3



Thm: Any projective
space $\mathbb{R}P^n$ is a
manifold of dim n .

So $SO(3) = \mathbb{R}P^3$
is a mfld.

Why? locally it is just
a piece of S^3 after
identification under
 $\theta \leftrightarrow -\theta$.
 \Rightarrow any piece of S^3 looks like \mathbb{R}^3 .

Now Show $\text{SO}(3)$ is also a group.

- Work out details with the students on the iPad.

In fact,
 $SO(3)$ is
also a
group.

Now we show that
 $SO(3)$ is also a gp.
(HW).

Hint:

$$\begin{array}{l} \text{i) } \forall A, B \in SO(3) \\ \text{w.t.s. } AB \in SO(3) . \quad \left| \begin{array}{l} I \in SO(3) \\ ? \checkmark \end{array} \right. \\ \text{why: } (AB)(AB)^T \xrightarrow{\substack{I \\ A^T \\ A^{-1}}} \\ = \cancel{AB} \xrightarrow{B^T} A^T \\ = A A^T = I \quad \checkmark \end{array}$$

$$\underbrace{\det(A)}_2 \cdot \underbrace{\det(B)}_2 = \det(AB) = 1 \quad \checkmark$$

$SO(3)$ has both manifold and group structures!

Moreover those two structures are compatible!
In such a case we say $SO(3)$ is a Lie Group!

Now $SO(3)$ is both a manifold, also a group structure

group structure

We must make sure the two structures being compatible.

$$\begin{aligned} & (AB)' \\ & (A^{-1})' \end{aligned} \quad \left. \right\} \text{ both exist.}$$

We will give a rigorous definition of a Lie group in our next lecture.