

Assignment5

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Abstract—This a simple document that explains the geometry in conics.

Download all python codes from

<https://github.com/saranshbali/EE5609/blob/master/Assignment5/Code/Assignment5.ipynb>

Download all latex-tikz codes from

github.com/saranshbali/EE5609/blob/master/Assignment5/Latex

1 PROBLEM

Through what angle must the axes be turned to reduce the equation

$$\mathbf{x}^T \begin{pmatrix} 1 & -1 \\ -1 & -1 \end{pmatrix} \mathbf{x} = 1 \quad (1.0.1)$$

to the form

$$\mathbf{x}^T \begin{pmatrix} 0 & 1/2 \\ 1/2 & 0 \end{pmatrix} \mathbf{x} = c \quad (1.0.2)$$

where c is a constant.

2 SOLUTION

The general second order equation can be expressed as follows,

$$\mathbf{x}^T \mathbf{V} \mathbf{x} + 2\mathbf{u}^T \mathbf{x} + f = 0 \quad (2.0.1)$$

From (1.0.1) and (2.0.1)

$$\mathbf{V} = \begin{pmatrix} 1 & -1 \\ -1 & -1 \end{pmatrix} \quad (2.0.2)$$

$$\mathbf{u} = \begin{pmatrix} 0 \\ 0 \end{pmatrix} \quad (2.0.3)$$

$$f = -1 \quad (2.0.4)$$

Also,

$$\begin{vmatrix} \mathbf{V} & \mathbf{u} \\ \mathbf{u}^T & f \end{vmatrix} = \begin{vmatrix} 1 & -1 & 0 \\ -1 & -1 & 0 \\ 0 & 0 & -1 \end{vmatrix} = 2 \neq 0 \quad (2.0.5)$$

Also, determinant of \mathbf{V} is

$$\begin{vmatrix} 1 & -1 \\ -1 & -1 \end{vmatrix} = -2 < 0 \quad (2.0.6)$$

The matrix \mathbf{V} can be decomposed as,

$$\mathbf{V} = \mathbf{P} \mathbf{D} \mathbf{P}^T \quad \mathbf{D} = \begin{pmatrix} \lambda_1 & 0 \\ 0 & \lambda_2 \end{pmatrix} \quad (2.0.7)$$

where λ_1 and λ_2 are the eigen values of \mathbf{V} , and \mathbf{P} contains the eigen vectors corresponding to the eigen values λ_1 and λ_2 . The affine transformation is given by,

$$\mathbf{x} = \mathbf{P} \mathbf{y} + \mathbf{c} \quad (2.0.8)$$

where, \mathbf{P} indicates the rotation of axes and \mathbf{c} indicates the shift of origin. Eigen values of \mathbf{V} are,

$$|\mathbf{V} - \lambda \mathbf{I}| = 0 \quad (2.0.9)$$

$$\Rightarrow \begin{vmatrix} 1 - \lambda & -1 \\ -1 & -1 - \lambda \end{vmatrix} = 0 \quad (2.0.10)$$

$$\Rightarrow (1 - \lambda)(-1 - \lambda) - 1 = 0 \quad (2.0.11)$$

$$\Rightarrow \lambda^2 - 2 = 0 \quad (2.0.12)$$

$$\Rightarrow \lambda = \pm \sqrt{2}, \quad \mathbf{D} = \begin{pmatrix} \sqrt{2} & 0 \\ 0 & -\sqrt{2} \end{pmatrix} \quad (2.0.13)$$

Eigen vector for $\lambda_1 = \sqrt{2}$,

$$\begin{aligned} \mathbf{V} - \lambda_1 \mathbf{I} &= \begin{pmatrix} 1 - \sqrt{2} & -1 \\ -1 & -1 - \sqrt{2} \end{pmatrix} \\ &\xrightarrow{r_1/1-\sqrt{2}} \begin{pmatrix} 1 & -1/1-\sqrt{2} \\ -1 & -1-\sqrt{2} \end{pmatrix} \end{aligned} \quad (2.0.14)$$

$$\begin{aligned} \mathbf{V} - \lambda_1 \mathbf{I} &= \begin{pmatrix} 1 & -1/1-\sqrt{2} \\ -1 & -1-\sqrt{2} \end{pmatrix} \\ &\xrightarrow{r_2=r_1+r_2} \begin{pmatrix} 1 & -1/1-\sqrt{2} \\ 0 & 0 \end{pmatrix} \end{aligned} \quad (2.0.15)$$

Hence,

$$\mathbf{P}_1 = \begin{pmatrix} 1 \\ 1 - \sqrt{2} \end{pmatrix} = \begin{pmatrix} \frac{1}{\sqrt{4-2\sqrt{2}}} \\ \frac{1-\sqrt{2}}{\sqrt{4-2\sqrt{2}}} \end{pmatrix} \quad (2.0.16)$$

Eigen vector for $\lambda_2 = -\sqrt{2}$,

$$\mathbf{V} - \lambda_2 \mathbf{I} = \begin{pmatrix} 1 + \sqrt{2} & -1 \\ -1 & -1 + \sqrt{2} \end{pmatrix} \xrightarrow{r_1/1+\sqrt{2}} \begin{pmatrix} 1 & -1/1+\sqrt{2} \\ -1 & -1+\sqrt{2} \end{pmatrix} \quad (2.0.17)$$

$$\mathbf{V} - \lambda_2 \mathbf{I} = \begin{pmatrix} 1 & -1/1+\sqrt{2} \\ -1 & -1+\sqrt{2} \end{pmatrix} \xrightarrow{r_2=r_1+r_2} \begin{pmatrix} 1 & -1/1+\sqrt{2} \\ 0 & 0 \end{pmatrix} \quad (2.0.18)$$

Hence,

$$\mathbf{P}_2 = \begin{pmatrix} 1 \\ 1 + \sqrt{2} \end{pmatrix} = \begin{pmatrix} \frac{1}{\sqrt{4+2\sqrt{2}}} \\ \frac{1+\sqrt{2}}{\sqrt{4+2\sqrt{2}}} \end{pmatrix} \quad (2.0.19)$$

Thus,

$$\mathbf{P} = \begin{pmatrix} \frac{1}{\sqrt{4-2\sqrt{2}}} & \frac{1}{\sqrt{4+2\sqrt{2}}} \\ \frac{1-\sqrt{2}}{\sqrt{4-2\sqrt{2}}} & \frac{1+\sqrt{2}}{\sqrt{4+2\sqrt{2}}} \end{pmatrix} \quad (2.0.20)$$

Since $|\mathbf{V}| < 0$ and $\lambda_1 > 0$ and $\lambda_2 < 0$. Thus, (1.0.1) represents a hyperbola.

Also \mathbf{V} can be written as,

$$\mathbf{V} = \begin{pmatrix} \frac{1-\sqrt{2}}{4-2\sqrt{2}} & \frac{1+\sqrt{2}}{4+2\sqrt{2}} \\ \frac{1}{4-2\sqrt{2}} & \frac{1}{4+2\sqrt{2}} \end{pmatrix} \begin{pmatrix} \sqrt{2} & 0 \\ 0 & -\sqrt{2} \end{pmatrix} \begin{pmatrix} \frac{1-\sqrt{2}}{4-2\sqrt{2}} & \frac{1}{4-2\sqrt{2}} \\ \frac{1+\sqrt{2}}{4+2\sqrt{2}} & \frac{1}{4+2\sqrt{2}} \end{pmatrix} \quad (2.0.21)$$

The major axes and the minor axes for the hyperbola can be obtained as:

$$\mathbf{A} = \begin{pmatrix} \sqrt{\frac{\lambda_1}{\mathbf{u}^T \mathbf{V}^{-1} \mathbf{u} - f}} & 0 \\ 0 & \sqrt{\frac{\lambda_2}{f - \mathbf{u}^T \mathbf{V}^{-1} \mathbf{u}}} \end{pmatrix} = \begin{pmatrix} \sqrt{\sqrt{2}} & 0 \\ 0 & \sqrt{\sqrt{2}} \end{pmatrix} = (\mathbf{A}_1 \quad \mathbf{A}_2) \quad (2.0.22)$$

Now, finding angle between major axes \mathbf{A}_1 and the x-axis \mathbf{e}_1

$$\mathbf{A}_1 = \begin{pmatrix} \sqrt{\sqrt{2}} \\ 0 \end{pmatrix} \quad (2.0.23)$$

$$\mathbf{e}_1 = \begin{pmatrix} 1 \\ 0 \end{pmatrix} \quad (2.0.24)$$

$$\mathbf{A}_1^T \mathbf{e}_1 = \|\mathbf{A}_1\| \|\mathbf{e}_1\| \cos \theta_1 \quad (2.0.25)$$

$$\Rightarrow \sqrt{\sqrt{2}} = \sqrt{\sqrt{2}} \cos \theta_1 \quad (2.0.26)$$

$$\Rightarrow \cos \theta_1 = 1 \Rightarrow \theta_1 = 0 \quad (2.0.27)$$

Now, consider (1.0.2), and compare it with (2.0.1)

$$\mathbf{V}_1 = \begin{pmatrix} 1 & -1 \\ -1 & -1 \end{pmatrix} \quad (2.0.28)$$

$$\mathbf{u}_1 = \begin{pmatrix} 0 \\ 0 \end{pmatrix} \quad (2.0.29)$$

$$f_1 = -c \quad (2.0.30)$$

Also,

$$\begin{vmatrix} \mathbf{V} & u \\ \mathbf{u}^T & f \end{vmatrix} = \begin{vmatrix} 0 & \frac{1}{2} & 0 \\ \frac{1}{2} & 0 & 0 \\ 0 & 0 & -c \end{vmatrix} = c/4 \quad (2.0.31)$$

The value obtained in (2.0.31) cannot be zero as (1.0.2) refers to rotation of (1.0.1) and (1.0.1) is a hyperbola. Thus, $c \neq 0$.

Also, determinant of \mathbf{V}_1 is

$$\begin{vmatrix} 0 & 1/2 \\ 1/2 & 0 \end{vmatrix} = -1/4 < 0 \quad (2.0.32)$$

Similarly, the matrix \mathbf{V}_1 can be decomposed as,

$$\mathbf{V}_1 = \mathbf{Q} \mathbf{D} \mathbf{Q}^T \quad \mathbf{D} = \begin{pmatrix} \lambda_1 & 0 \\ 0 & \lambda_2 \end{pmatrix} \quad (2.0.33)$$

where λ_1 and λ_2 are the eigen values of \mathbf{V}_1 , and \mathbf{Q} contains the eigen vectors corresponding to the eigen values λ_1 and λ_2 .

Eigen values of \mathbf{V}_1 are,

$$|\mathbf{V}_1 - \lambda \mathbf{I}| = 0 \quad (2.0.34)$$

$$\Rightarrow \begin{vmatrix} -\lambda & 1/2 \\ 1/2 & -\lambda \end{vmatrix} = 0 \quad (2.0.35)$$

$$\Rightarrow (-\lambda)(-\lambda) - 1/4 = 0 \quad (2.0.36)$$

$$\Rightarrow \lambda^2 - 1/4 = 0 \quad (2.0.37)$$

$$\Rightarrow \lambda = \pm 1/2, \quad \mathbf{D} = \begin{pmatrix} 1/2 & 0 \\ 0 & -1/2 \end{pmatrix} \quad (2.0.38)$$

Eigen vector for $\lambda_1=1/2$,

$$\mathbf{V}_1 - \lambda_1 \mathbf{I} = \begin{pmatrix} -1/2 & 1/2 \\ 1/2 & -1/2 \end{pmatrix} \xrightarrow{r_1/-1/2} \begin{pmatrix} 1 & -1 \\ -1/2 & 1/2 \end{pmatrix} \quad (2.0.39)$$

$$\mathbf{V}_1 - \lambda_1 \mathbf{I} = \begin{pmatrix} 1 & -1 \\ -1/2 & 1/2 \end{pmatrix} \xrightarrow{r_2=r_1+2r_2} \begin{pmatrix} 1 & -1 \\ 0 & 0 \end{pmatrix} \quad (2.0.40)$$

Hence,

$$\mathbf{Q}_1 = \begin{pmatrix} 1 \\ 1 \end{pmatrix} = \begin{pmatrix} \frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{2}} \end{pmatrix} \quad (2.0.41)$$

Eigen vector for $\lambda_2 = -1/2$,

$$\mathbf{V}_1 - \lambda_2 \mathbf{I} = \begin{pmatrix} 1/2 & 1/2 \\ 1/2 & 1/2 \end{pmatrix} \xrightarrow{r_1/1/2} \begin{pmatrix} 1 & 1 \\ 1/2 & 1/2 \end{pmatrix} \quad (2.0.42)$$

$$\mathbf{V}_1 - \lambda_2 \mathbf{I} = \begin{pmatrix} 1 & 1 \\ 1/2 & 1/2 \end{pmatrix} \xrightarrow{r_2=2r_2-r_1} \begin{pmatrix} 1 & 1 \\ 0 & 0 \end{pmatrix} \quad (2.0.43)$$

Hence,

$$\mathbf{Q}_2 = \begin{pmatrix} 1 \\ 1 \end{pmatrix} = \begin{pmatrix} \frac{1}{\sqrt{2}} \\ \frac{-1}{\sqrt{2}} \end{pmatrix} \quad (2.0.44)$$

Thus,

$$\mathbf{Q} = \begin{pmatrix} \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{2}} & \frac{-1}{\sqrt{2}} \end{pmatrix} \quad (2.0.45)$$

Since $|\mathbf{V}_1| < 0$ for $c \neq 0$ and $\lambda_1 > 0$ and $\lambda_2 < 0$. Thus, (1.0.2) represents a hyperbola.

Also \mathbf{V}_1 can be written as,

$$\mathbf{V}_1 = \begin{pmatrix} \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{2}} & \frac{-1}{\sqrt{2}} \end{pmatrix} \begin{pmatrix} 1/2 & 0 \\ 0 & -1/2 \end{pmatrix} \begin{pmatrix} \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{2}} & \frac{-1}{\sqrt{2}} \end{pmatrix} \quad (2.0.46)$$

The major axes and the minor axes for the hyperbola

given by (1.0.2) can be obtained as:

$$\mathbf{B} = \begin{pmatrix} \sqrt{\frac{\lambda_1}{\mathbf{u}^T \mathbf{V}^{-1} \mathbf{u} - f}} & 0 \\ 0 & \sqrt{\frac{\lambda_2}{f - \mathbf{u}^T \mathbf{V}^{-1} \mathbf{u}}} \end{pmatrix} = \begin{pmatrix} \sqrt{\frac{1}{2c}} & 0 \\ 0 & \sqrt{\frac{1}{2c}} \end{pmatrix} = (\mathbf{B}_1 \quad \mathbf{B}_2) \quad (2.0.47)$$

Now, finding angle between major axes \mathbf{B}_1 and the x-axis \mathbf{e}_1

$$\mathbf{B}_1 = \begin{pmatrix} \sqrt{\frac{1}{2c}} \\ 0 \end{pmatrix} \quad (2.0.48)$$

$$\mathbf{e}_1 = \begin{pmatrix} 1 \\ 0 \end{pmatrix} \quad (2.0.49)$$

$$\mathbf{B}_1^T \mathbf{e}_1 = \|\mathbf{B}_1\| \|\mathbf{e}_1\| \cos \theta_2 \quad (2.0.50)$$

$$\Rightarrow \sqrt{\frac{1}{2c}} = \sqrt{\frac{1}{2c}} \cos \theta_2 \quad (2.0.51)$$

$$\Rightarrow \cos \theta_2 = 1 \Rightarrow \theta_2 = 0 \quad (2.0.52)$$

Let θ be the angle (1.0.1) is rotated about axes to get (1.0.2). Thus

$$\theta = |\theta_1 - \theta_2| = |0 - 0| = 0. \quad (2.0.53)$$

Plotting (1.0.1) and (1.0.2), we found that indeed axes is rotated by 0 degree.

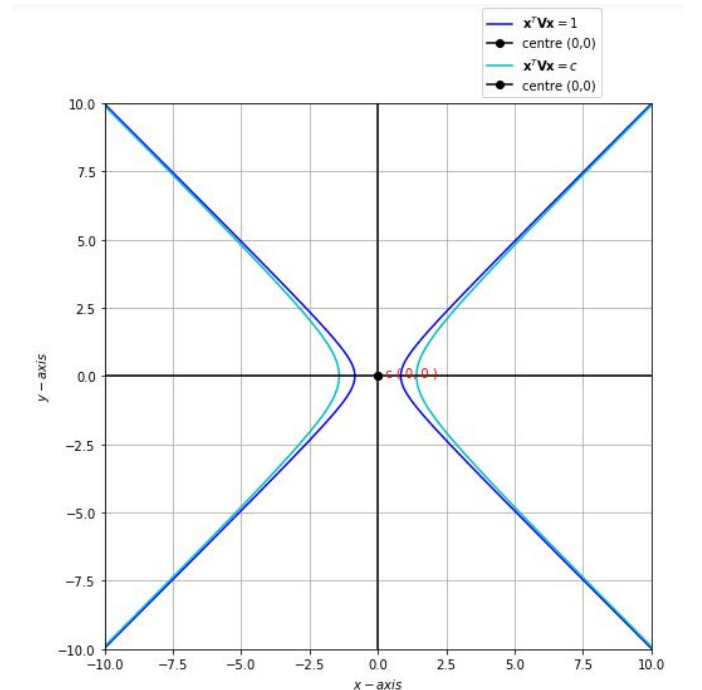


Fig. 0: Hyperbola: $x^2 - y^2 = 1/\sqrt{2}$ and $x^2 - y^2 = 2c$