Assignment5

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Abstract—This a simple document that explains the From (1.0.1) and (2.0.3)geometry in conics.

https://github.com/saranshbali/EE5609/blob/master/ Assignment1/Code/assignment1_n.ipynb

Download all latex-tikz codes from

https://github.com/saranshbali/EE5609/blob/master/ Orthogonality

1 Problem

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

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

to the form

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

where c is a constant.

2 SOLUTION

Lemma 2.1. Orthonormal matrices preserves angle.

Proof. Let **u** and **v** be vectors such that angle between **u** and **v** is θ_1 . Let **Q** be given orthonormal matrix, and let θ_2 be angle between **Qu** and **Qv**.

$$\cos \theta_1 = \frac{\mathbf{u}^T \mathbf{v}}{\|\mathbf{u}\| \|\mathbf{v}\|} \tag{2.0.1}$$

$$\cos \theta_2 = \frac{(\mathbf{Q}\mathbf{u})^T (\mathbf{Q}\mathbf{v})}{\|\mathbf{Q}\mathbf{u}\| \|\mathbf{Q}\mathbf{v}\|} = \frac{\mathbf{u}^T \mathbf{v}}{\|\mathbf{u}\| \|\mathbf{v}\|} = \cos \theta_1 \quad (2.0.2)$$

The general second order equation can be expressed as follows,

$$\mathbf{x}^T \mathbf{V} \mathbf{x} + 2\mathbf{u}^T \mathbf{x} + f = 0 \tag{2.0.3}$$

$$\mathbf{V} = \begin{pmatrix} 1 & -1 \\ -1 & -1 \end{pmatrix} \tag{2.0.4}$$

$$\mathbf{u} = \begin{pmatrix} 0 \\ 0 \end{pmatrix} \tag{2.0.5}$$

$$f = -1$$
 (2.0.6)

The matrix V can be decomposed as,

$$\mathbf{V} = \mathbf{P}\mathbf{D}\mathbf{P}^T \qquad \mathbf{D} = \begin{pmatrix} \lambda_1 & 0 \\ 0 & \lambda_2 \end{pmatrix} \tag{2.0.7}$$

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

$$\mathbf{x} = \mathbf{P}\mathbf{y} + \mathbf{c} \tag{2.0.8}$$

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

$$|\mathbf{V} - \lambda \mathbf{I}| = 0 \tag{2.0.9}$$

$$\Rightarrow \begin{vmatrix} 1 - \lambda & -1 \\ -1 & -1 - \lambda \end{vmatrix} = 0 \tag{2.0.10}$$

$$\implies (1 - \lambda)(-1 - \lambda) - 1 = 0 \tag{2.0.11}$$

$$\Longrightarrow \lambda^2 - 2 = 0 \tag{2.0.12}$$

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

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

$$\mathbf{V} - \lambda_1 \mathbf{I} = \begin{pmatrix} 1 - \sqrt{2} & -1 \\ -1 & -1 - \sqrt{2} \end{pmatrix}$$

$$\stackrel{r_1/1 - \sqrt{2}}{\longleftrightarrow} \begin{pmatrix} 1 & -1/1 - \sqrt{2} \\ -1 & -1 - \sqrt{2} \end{pmatrix} \quad (2.0.14)$$

$$\mathbf{V} - \lambda_1 \mathbf{I} = \begin{pmatrix} 1 & -1/1 - \sqrt{2} \\ -1 & -1 - \sqrt{2} \end{pmatrix}$$

$$\stackrel{r_2 = r_1 + r_2}{\longleftrightarrow} \begin{pmatrix} 1 & -1/1 - \sqrt{2} \\ 0 & 0 \end{pmatrix} \quad (2.0.15)$$

Hence,

$$\mathbf{P_1} = \begin{pmatrix} 1 - \sqrt{2} \\ 1 \end{pmatrix} = \begin{pmatrix} \frac{1 - \sqrt{2}}{4 - 2\sqrt{2}} \\ \frac{1}{4 - 2\sqrt{2}} \end{pmatrix}$$
 (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,

$$\mathbf{P_2} = \begin{pmatrix} 1 + \sqrt{2} \\ 1 \end{pmatrix} = \begin{pmatrix} \frac{1 + \sqrt{2}}{4 + 2\sqrt{2}} \\ \frac{1}{4 + 2\sqrt{2}} \end{pmatrix}$$
 (2.0.19)

Thus,

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

Since,

$$|\mathbf{V}| = \begin{vmatrix} 1 & -1 \\ -1 & -1 \end{vmatrix} = -2 \neq 0$$
 (2.0.21)

and $\lambda_1 > 0$ and $\lambda_2 < 0$. Thus, (1.0.1) represents a hyperbola Also **V** can be written as,

$$\mathbf{V} = \begin{pmatrix} \frac{1-\sqrt{2}}{4-2\sqrt{2}} & \frac{1+\sqrt{2}}{4+2\sqrt{2}} \\ \frac{1}{4-2\sqrt{2}} & \frac{1}{4+2\sqrt{2}} \end{pmatrix} \begin{pmatrix} \sqrt{2} & 0 \\ 0 & -\sqrt{2} \end{pmatrix} \begin{pmatrix} \frac{1-\sqrt{2}}{4-2\sqrt{2}} & \frac{1}{4-2\sqrt{2}} \\ \frac{1+\sqrt{2}}{4+2\sqrt{2}} & \frac{1}{4+2\sqrt{2}} \end{pmatrix}$$
(2.0.22)

Using lemma (2.1) and the fact that exchanging rows is multiplication by an orthonormal matrix, Thus V can be further written as

$$\mathbf{V} = \begin{pmatrix} \frac{1-\sqrt{2}}{4-2\sqrt{2}} & \frac{1+\sqrt{2}}{4+2\sqrt{2}} \\ \frac{1}{4-2\sqrt{2}} & \frac{1}{4+2\sqrt{2}} \end{pmatrix} \begin{pmatrix} 0 & -\sqrt{2} \\ \sqrt{2} & 0 \end{pmatrix} \begin{pmatrix} \frac{1-\sqrt{2}}{4-2\sqrt{2}} & \frac{1}{4-2\sqrt{2}} \\ \frac{1+\sqrt{2}}{4+2\sqrt{2}} & \frac{1}{4+2\sqrt{2}} \end{pmatrix}$$
(2.0.23)

Now, (1.0.1) can be transformed as

$$(2.0.16) \quad \mathbf{x}^{T} \begin{pmatrix} \frac{1-\sqrt{2}}{4-2\sqrt{2}} & \frac{1+\sqrt{2}}{4+2\sqrt{2}} \\ \frac{1}{4-2\sqrt{2}} & \frac{1}{4+2\sqrt{2}} \end{pmatrix} \begin{pmatrix} 0 & -\sqrt{2} \\ \sqrt{2} & 0 \end{pmatrix} \begin{pmatrix} \frac{1-\sqrt{2}}{4-2\sqrt{2}} & \frac{1}{4-2\sqrt{2}} \\ \frac{1+\sqrt{2}}{4+2\sqrt{2}} & \frac{1}{4+2\sqrt{2}} \end{pmatrix} \mathbf{x} = 1$$

$$(2.0.24)$$

$$c\mathbf{x}^{T} \begin{pmatrix} \frac{1-\sqrt{2}}{4-2\sqrt{2}} & \frac{1+\sqrt{2}}{4+2\sqrt{2}} \\ \frac{1}{4-2\sqrt{2}} & \frac{1}{4+2\sqrt{2}} \end{pmatrix} \begin{pmatrix} 0 & -\sqrt{2} \\ \sqrt{2} & 0 \end{pmatrix} \begin{pmatrix} \frac{1-\sqrt{2}}{4-2\sqrt{2}} & \frac{1}{4-2\sqrt{2}} \\ \frac{1+\sqrt{2}}{4+2\sqrt{2}} & \frac{1}{4+2\sqrt{2}} \end{pmatrix} \mathbf{x} = c$$

$$(2.0.25)$$

$$\mathbf{x}^{T} \begin{pmatrix} \frac{1-\sqrt{2}}{4-2\sqrt{2}} & \frac{1+\sqrt{2}}{4+2\sqrt{2}} \\ \frac{1}{4-2\sqrt{2}} & \frac{1}{4+2\sqrt{2}} \end{pmatrix} \begin{pmatrix} 0 & -c\sqrt{2} \\ c\sqrt{2} & 0 \end{pmatrix} \begin{pmatrix} \frac{1-\sqrt{2}}{4-2\sqrt{2}} & \frac{1}{4-2\sqrt{2}} \\ \frac{1+\sqrt{2}}{4+2\sqrt{2}} & \frac{1}{4+2\sqrt{2}} \end{pmatrix} \mathbf{x} = c$$
(2.0.26)

$$\left(\begin{pmatrix} \frac{1-\sqrt{2}}{4-2\sqrt{2}} & \frac{1+\sqrt{2}}{4+2\sqrt{2}} \\ \frac{1}{4-2\sqrt{2}} & \frac{1}{4+2\sqrt{2}} \end{pmatrix} \mathbf{x} \right)^{T} \begin{pmatrix} 0 & -c\sqrt{2} \\ c\sqrt{2} & 0 \end{pmatrix} \left(\begin{pmatrix} \frac{1-\sqrt{2}}{4-2\sqrt{2}} & \frac{1}{4-2\sqrt{2}} \\ \frac{1+\sqrt{2}}{4+2\sqrt{2}} & \frac{1}{4+2\sqrt{2}} \end{pmatrix} \mathbf{x} \right) = c \tag{2.0.27}$$

Consider the rotation transformation

$$\mathbf{x} = \mathbf{P}\mathbf{y} \tag{2.0.28}$$

$$\mathbf{x} = \begin{pmatrix} \frac{1-\sqrt{2}}{4-2\sqrt{2}} & \frac{1+\sqrt{2}}{4+2\sqrt{2}} \\ \frac{1}{4-2\sqrt{2}} & \frac{1}{4+2\sqrt{2}} \end{pmatrix} \mathbf{y}$$
 (2.0.29)

$$\mathbf{y} = \mathbf{P}^{-1}\mathbf{x} \tag{2.0.30}$$

$$\implies \mathbf{y} = \begin{pmatrix} \frac{1 - \sqrt{2}}{4 - 2\sqrt{2}} & \frac{1}{4 - 2\sqrt{2}} \\ \frac{1 + \sqrt{2}}{4 + 2\sqrt{2}} & \frac{1}{4 + 2\sqrt{2}} \end{pmatrix} \mathbf{x} \qquad (\mathbf{P}^T = \mathbf{P}^{-1}) \quad (2.0.31)$$

Using (2.0.31)in (2.0.27), we have

$$\mathbf{y}^T \begin{pmatrix} 0 & -c\sqrt{2} \\ c\sqrt{2} & 0 \end{pmatrix} \mathbf{y} = c \tag{2.0.32}$$

Equation (1.0.1) and (2.0.32) are same with

$$-c\sqrt{2} = 1/2$$
 and $c\sqrt{2} = 1/2 \implies c = 0$ (2.0.33)

The plot for (1.0.1) and (1.0.2) are plotted below:

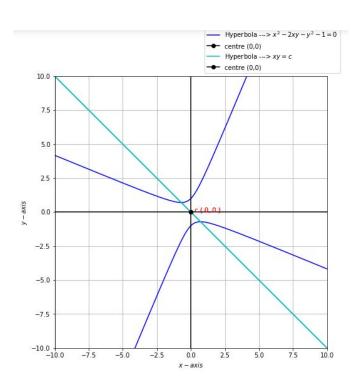


Fig. 0: Hyperbola $x^2 - 2xy - y^2 - 1 = 0$ and xy = c

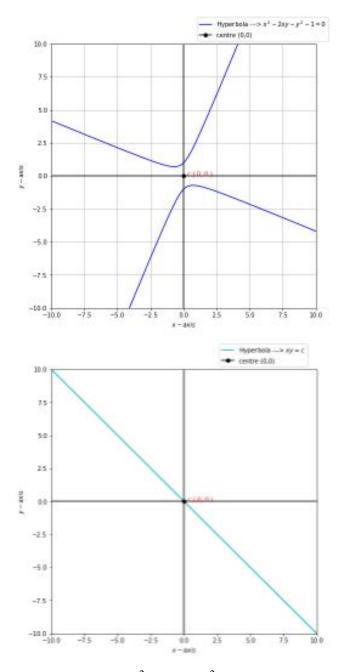


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