

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

Lemma 2.1. *Orthogonal matrices when multiplied by a vector preserves angle.*

Proof. Let \mathbf{Q} be an orthogonal matrix and let \mathbf{v} and \mathbf{w} be two vectors such that θ is the angle between them and θ_1 is the angle between $\mathbf{Q}\mathbf{v}$ and $\mathbf{Q}\mathbf{w}$. Then

$$\cos \theta = \frac{\mathbf{w}^T \mathbf{v}}{\|\mathbf{w}\| \|\mathbf{v}\|} \quad (2.0.1)$$

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

□

The general second order equation can be expressed as follows,

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

From (1.0.1) and (2.0.3)

$$\mathbf{V} = \begin{pmatrix} 1 & -1 \\ -1 & -1 \end{pmatrix} \quad (2.0.4)$$

$$\mathbf{u} = \begin{pmatrix} 0 \\ 0 \end{pmatrix} \quad (2.0.5)$$

$$f = -1 \quad (2.0.6)$$

Also,

$$\begin{vmatrix} \mathbf{V} & \mathbf{u} \\ \mathbf{u}^T & f \end{vmatrix} = \begin{vmatrix} 1 & -1 & 0 \\ -1 & -1 & 0 \\ 0 & 0 & -1 \end{vmatrix} = 2 \neq 0 \quad (2.0.7)$$

Also, determinant of \mathbf{V} is

$$\begin{vmatrix} 1 & -1 \\ -1 & -1 \end{vmatrix} = -2 < 0 \quad (2.0.8)$$

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

$$\mathbf{V} = \mathbf{P}\mathbf{D}\mathbf{P}^T \quad \mathbf{D} = \begin{pmatrix} \lambda_1 & 0 \\ 0 & \lambda_2 \end{pmatrix} \quad (2.0.9)$$

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,

$$\mathbf{x} = \mathbf{P}\mathbf{y} + \mathbf{c} \quad (2.0.10)$$

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

$$|\mathbf{V} - \lambda\mathbf{I}| = 0 \quad (2.0.11)$$

$$\Rightarrow \begin{vmatrix} 1 - \lambda & -1 \\ -1 & -1 - \lambda \end{vmatrix} = 0 \quad (2.0.12)$$

$$\Rightarrow (1 - \lambda)(-1 - \lambda) - 1 = 0 \quad (2.0.13)$$

$$\Rightarrow \lambda^2 - 2 = 0 \quad (2.0.14)$$

$$\Rightarrow \lambda = \pm \sqrt{2}, \quad \mathbf{D} = \begin{pmatrix} \sqrt{2} & 0 \\ 0 & -\sqrt{2} \end{pmatrix} \quad (2.0.15)$$

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

$$\mathbf{V} - \lambda_1 \mathbf{I} = \begin{pmatrix} 1 - \sqrt{2} & -1 \\ -1 & -1 - \sqrt{2} \end{pmatrix} \xrightarrow{r_1/1-\sqrt{2}} \begin{pmatrix} 1 & -1/1-\sqrt{2} \\ -1 & -1-\sqrt{2} \end{pmatrix} \quad (2.0.16)$$

$$\mathbf{V} - \lambda_1 \mathbf{I} = \begin{pmatrix} 1 & -1/1-\sqrt{2} \\ -1 & -1-\sqrt{2} \end{pmatrix} \xrightarrow{r_2=r_1+r_2} \begin{pmatrix} 1 & -1/1-\sqrt{2} \\ 0 & 0 \end{pmatrix} \quad (2.0.17)$$

Hence,

$$\mathbf{P}_1 = \begin{pmatrix} 1 \\ 1 - \sqrt{2} \end{pmatrix} = \begin{pmatrix} \frac{1}{\sqrt{4-2\sqrt{2}}} \\ \frac{1-\sqrt{2}}{\sqrt{4-2\sqrt{2}}} \end{pmatrix} \quad (2.0.18)$$

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

$$\mathbf{V} - \lambda_2 \mathbf{I} = \begin{pmatrix} 1 + \sqrt{2} & -1 \\ -1 & -1 + \sqrt{2} \end{pmatrix} \xrightarrow{r_1/1+\sqrt{2}} \begin{pmatrix} 1 & -1/1+\sqrt{2} \\ -1 & -1+\sqrt{2} \end{pmatrix} \quad (2.0.19)$$

$$\mathbf{V} - \lambda_2 \mathbf{I} = \begin{pmatrix} 1 & -1/1+\sqrt{2} \\ -1 & -1+\sqrt{2} \end{pmatrix} \xrightarrow{r_2=r_1+r_2} \begin{pmatrix} 1 & -1/1+\sqrt{2} \\ 0 & 0 \end{pmatrix} \quad (2.0.20)$$

Hence,

$$\mathbf{P}_2 = \begin{pmatrix} 1 \\ 1 + \sqrt{2} \end{pmatrix} = \begin{pmatrix} \frac{1}{\sqrt{4+2\sqrt{2}}} \\ \frac{1+\sqrt{2}}{\sqrt{4+2\sqrt{2}}} \end{pmatrix} \quad (2.0.21)$$

Thus,

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

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

Since, we have normalized eigen vectors of \mathbf{V} , now

diagonal matrix \mathbf{D} corresponding to them is

$$\mathbf{D} = \mathbf{P}^T \mathbf{V} \mathbf{P} \quad (2.0.23)$$

$$= \begin{pmatrix} \frac{-2+2\sqrt{2}}{2-\sqrt{2}} & 0 \\ 0 & \frac{-2-2\sqrt{2}}{2+\sqrt{2}} \end{pmatrix} \quad (2.0.24)$$

Also \mathbf{V} can be written as,

$$\mathbf{V} = \begin{pmatrix} \frac{1}{\sqrt{4-2\sqrt{2}}} & \frac{1}{\sqrt{4+2\sqrt{2}}} \\ \frac{1-\sqrt{2}}{\sqrt{4-2\sqrt{2}}} & \frac{1+\sqrt{2}}{\sqrt{4+2\sqrt{2}}} \end{pmatrix} \begin{pmatrix} \frac{-2+2\sqrt{2}}{2-\sqrt{2}} & 0 \\ 0 & \frac{-2-2\sqrt{2}}{2+\sqrt{2}} \end{pmatrix} \begin{pmatrix} \frac{1}{\sqrt{4-2\sqrt{2}}} & \frac{1-\sqrt{2}}{\sqrt{4-2\sqrt{2}}} \\ \frac{1}{\sqrt{4+2\sqrt{2}}} & \frac{1+\sqrt{2}}{\sqrt{4+2\sqrt{2}}} \end{pmatrix} \quad (2.0.25)$$

Substituting (2.0.25) in (1.0.1), we get

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

Using lemma (2.1) and (2.0.26), we get

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

$$\left(\begin{pmatrix} \frac{1}{\sqrt{4-2\sqrt{2}}} & \frac{1}{\sqrt{4+2\sqrt{2}}} \\ \frac{1-\sqrt{2}}{\sqrt{4-2\sqrt{2}}} & \frac{1+\sqrt{2}}{\sqrt{4+2\sqrt{2}}} \end{pmatrix} \mathbf{x} \right)^T \begin{pmatrix} 0 & \frac{-2-2\sqrt{2}}{2+\sqrt{2}} \\ \frac{-2+2\sqrt{2}}{2-\sqrt{2}} & 0 \end{pmatrix} \begin{pmatrix} \frac{1}{\sqrt{4-2\sqrt{2}}} & \frac{1-\sqrt{2}}{\sqrt{4-2\sqrt{2}}} \\ \frac{1}{\sqrt{4+2\sqrt{2}}} & \frac{1+\sqrt{2}}{\sqrt{4+2\sqrt{2}}} \end{pmatrix} \mathbf{x} = 1 \quad (2.0.28)$$

Consider the rotation matrix

$$\mathbf{x} = \mathbf{P} \mathbf{y} \quad (2.0.29)$$

$$\Rightarrow \mathbf{x} = \begin{pmatrix} \frac{1}{\sqrt{4-2\sqrt{2}}} & \frac{1}{\sqrt{4+2\sqrt{2}}} \\ \frac{1-\sqrt{2}}{\sqrt{4-2\sqrt{2}}} & \frac{1+\sqrt{2}}{\sqrt{4+2\sqrt{2}}} \end{pmatrix} \mathbf{y} \quad (2.0.30)$$

$$\Rightarrow \mathbf{y} = \begin{pmatrix} \frac{1}{\sqrt{4-2\sqrt{2}}} & \frac{1-\sqrt{2}}{\sqrt{4-2\sqrt{2}}} \\ \frac{1}{\sqrt{4+2\sqrt{2}}} & \frac{1+\sqrt{2}}{\sqrt{4+2\sqrt{2}}} \end{pmatrix} \mathbf{x} \quad (2.0.31)$$

Using (2.0.28) and (2.0.31), we get

$$\mathbf{y}^T \begin{pmatrix} 0 & \frac{-2-2\sqrt{2}}{2+\sqrt{2}} \\ \frac{-2+2\sqrt{2}}{2-\sqrt{2}} & 0 \end{pmatrix} \mathbf{y} = 1 \quad (2.0.32)$$

Now, multiplying (2.0.32) by c on both sides, we have

$$c\mathbf{y}^T \begin{pmatrix} 0 & \frac{-2-2\sqrt{2}}{2+\sqrt{2}} \\ \frac{-2+2\sqrt{2}}{2-\sqrt{2}} & 0 \end{pmatrix} \mathbf{y} = c \quad (2.0.33)$$

$$\mathbf{y}^T \begin{pmatrix} 0 & c\frac{-2-2\sqrt{2}}{2+\sqrt{2}} \\ c\frac{-2+2\sqrt{2}}{2-\sqrt{2}} & 0 \end{pmatrix} \mathbf{y} = c \quad (2.0.34)$$

Comparing (1.0.2) and (2.0.34), we get

$$c \frac{-2-2\sqrt{2}}{2+\sqrt{2}} = 1/2 \quad (2.0.35)$$

$$c \frac{-2+2\sqrt{2}}{2-\sqrt{2}} = 1/2 \quad (2.0.36)$$

Dividing (2.0.35) by (2.0.36), we get

$$\frac{-2-2\sqrt{2}}{2+\sqrt{2}} = \frac{-2+2\sqrt{2}}{2-\sqrt{2}} \text{ which is absurd} \quad (2.0.37)$$

From, (2.0.37) we find out that there is no value of c for which (1.0.1) can be turned around axes to get (1.0.2).

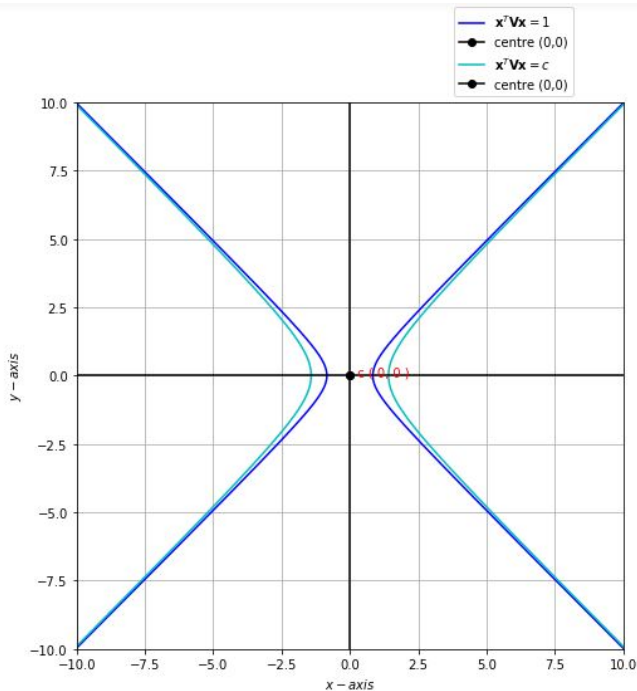


Fig. 0: Hyperbola: $x^2 - y^2 = 1/\sqrt{2}$ and $x^2 - y^2 = 2c$