

Let $X \subseteq Mat_{3 \times 3}(\mathbb{R})$ be the set

$$X = \{M \mid M^T = M, M^2 = M, Tr M = 1\}$$

We will describe a bijection between X and \mathbb{RP}^2 . The above definition tells us that X consists of matrices that are symmetric, idempotent and whose eigenvalues add up to one. Spectral theorem tells us that a real symmetric matrix is diagonalizable. We can also show that the eigenvectors of symmetric matrices, with distinct eigenvalues, are orthogonal. Indeed, let x and y be eigenvectors of a symmetric matrix M , with eigenvalues λ and μ , $\lambda \neq \mu$:

$$\lambda \langle x, y \rangle = \langle \lambda x, y \rangle = \langle Mx, y \rangle = \langle xM^T, y \rangle = \langle x, My \rangle = \langle x, \mu y \rangle = \mu \langle x, y \rangle$$

Therefore $(\lambda - \mu)\langle x, y \rangle = 0$, since λ and μ are distinct $\langle x, y \rangle = 0$, thus orthogonal. Next, we can show that the eigenvalues of M can be only 0 and 1. Let v be an eigenvector, of eigenvalue λ .

$$Mv = \lambda v$$

$$M^2v = M(\lambda v) = \lambda M(v) = \lambda^2 v$$

As $v \neq 0$ $(\lambda^2 - \lambda)v = 0 \iff \lambda^2 - \lambda = 0$. Then solving for $\lambda^2 - \lambda = 0$, we get that λ can only be 0 or 1. Finally, the fact that $Tr(M) = 1$ tells us that eigenvalues of M are 0,0 and 1. Therefore $\dim \ker M = 2$ and $\dim Im(M) = 1$. This is telling us that there is a whole plane, that is sent to zero vector by M , and all vectors in the image are sitting on a line.

Thus, applying a matrix operator M to a vector, is equivalent to projecting a vector to a line in R^3 . So $M : R^3 \rightarrow R^3$ is the operator of orthogonal projection on the line $Im(M)$.

Now, let's explicitly define a map ϕ , which to given line in R^3 assigns a corresponding matrix operator, that will orthogonally project all the vectors in R^3 to that line.

$$\phi : \mathbb{RP}^2 \rightarrow Mat_{3 \times 3} \quad \phi([x : y : z]) \rightarrow A$$

To explicitly find A , note that we first need to find a unit vector along a line $[x : y : z] \in \mathbb{RP}^2$, we can do that by normalizing coordinates. $n = \frac{1}{\sqrt{x^2+y^2+z^2}}[x, y, z]^T$. Finally, to orthogonally project any $v \in R^3$ along n , we apply $(vn)n = v n \otimes n$. We can then define ϕ as follows:

$$\phi([x : y : z]) = \frac{1}{\sqrt{x^2 + y^2 + z^2}^2} [x, y, z]^T \otimes [x, y, z] = \frac{1}{x^2 + y^2 + z^2} \begin{pmatrix} x^2 & xy & xz \\ xy & y^2 & yz \\ xz & yz & z^2 \end{pmatrix}$$

Now, we redefine $\phi : \mathbb{RP}^2 \rightarrow \mathbb{R}^6$, because $Mat_{3 \times 3} \supseteq Sym_{3 \times 3} \simeq \mathbb{R}^6$.

Definition 0.0.1. *Immersion* Let X and Y be smooth manifolds, $\dim X = n$, $\dim Y = k$. Let $f : X \rightarrow Y$ be a smooth map. We say that f is a

- *submersion*, if df_p is surjective $\forall p \in X$
- *immersion*, if df_p is injective $\forall p \in X$ equivalently if $\text{rank } D_p f = \dim X$, $M = f(X)$

Definition 0.0.2. Let $f : X \rightarrow Y$ be a smooth map of smooth manifolds. We say that f is an embedding if

- f is an injective immersion
- X is homeomorphic to $f(X) \subset Y$ (equipped with the subspace topology)

Next, we argue that $\phi\mathbb{RP}^2 \rightarrow R^6$ is an embedding (R^6 because we are taking only non-symmetric lower triangular entries) Namely, we will show that the following function is an embedding.

$$\phi([x : y : z]) = \frac{1}{x^2 + y^2 + z^2}(x^2, xy, xz, y^2, yz, z^2)$$

First, we show that ϕ is well defined. Take two vectors $a, b \in [x : y : z]$ on the same line. If a is given by $a = [a_1, a_2, a_3]$ then $b = [ka_1, ka_2, ka_3]$ for $k \in \mathbb{R}$. We need to show that $\phi([a]) = \phi([b])$.

$$\begin{aligned}\phi([a_1, a_2, a_3]) &= \frac{(a_1^2, a_1a_2, a_2^2, a_2a_3, a_3^2)}{a_1^2 + a_2^2 + a_3^2} \\ \phi([ka, kb, kc]) &= \frac{(k^2a_1^2, k^2a_1a_2, k^2a_2^2, k^2a_2a_3, k^2a_3^2)}{k^2a_1^2 + k^2a_2^2 + k^2a_3^2} = \frac{k^2(a_1^2, a_1a_2, a_2^2, a_2a_3, a_3^2)}{k^2(a_1^2 + a_2^2 + a_3^2)} = \frac{(a_1^2, a_1a_2, a_2^2, a_2a_3, a_3^2)}{a_1^2 + a_2^2 + a_3^2}\end{aligned}$$

Now that we showed that ϕ is well-defined, we show that it is injective.

Assume that ϕ is not injective, then there are unit vectors $a = [a_1, a_2, a_3]$ and $b = [b_1, b_2, b_3]$ lying on different lines such that $\phi([a]) = \phi([b])$. In other words $a \in [x : y : z]$ and $b \in [x' : y' : z']$

$$\phi([a_1, a_2, a_3]) = (a_1^2, a_1a_2, a_2^2, a_2a_3, a_3^2)$$

$$\phi([b_1, b_2, b_3]) = (b_1^2, b_1b_2, b_2^2, b_2b_3, b_3^2)$$

From $\phi([a_1, a_2, a_3]) = \phi([b_1, b_2, b_3])$ we have that $b_1 = \pm a_1$, $b_2 = \pm a_2$, $b_3 = \pm a_3$, and we know that all b_i have the same sign. Therefore we either have $b = [a_1, a_2, a_3]$ or $b = [-a_1, -a_2, -a_3]$ which both lie on the line $[x : y : z]$. So we have that $b \in [x : y : z]$ which is a contradiction.

We proved that ϕ is injective, and we know that \mathbb{RP}^2 is compact, so we proceed to proving that ϕ is an immersion, once we have that we can claim that ϕ is an embedding.

We can use the definition with local charts to prove it. Consider the following charts and maps.

$$u_0 = \{[x : y : z], x \neq 0\} \simeq \mathbb{R}^2$$

$$u_1 = \{[x : y : z], y \neq 0\} \simeq \mathbb{R}^2$$

$$u_2 = \{[x : y : z], z \neq 0\} \simeq \mathbb{R}^2$$

$$\psi_0 : \mathbb{RP}^2 \rightarrow \mathbb{R}^2, \quad \psi_0([x : y : z]) = \left(\frac{y}{x}, \frac{z}{x}\right), \quad \psi_0^{-1}(s, t) = [1 : s : t]$$

$$\psi_1 : \mathbb{RP}^2 \rightarrow \mathbb{R}^2, \quad \psi_1([x : y : z]) = \left(\frac{x}{y}, \frac{z}{y}\right), \quad \psi_1^{-1}(s, t) = [s : 1 : t]$$

$$\psi_2 : \mathbb{RP}^2 \rightarrow \mathbb{R}^2, \quad \psi_2([x : y : z]) = \left(\frac{x}{z}, \frac{y}{z}\right), \quad \psi_2^{-1}(s, t) = [s : t : 1]$$

These local charts cover all the points in \mathbb{RP}^2 , to prove that ϕ is an immersion we need to show the following, for all $p \in \mathbb{R}^2$

$$\text{rank}(J(\phi \circ \psi_i^{-1}(s, t))) = 2$$

for $i \in 1, 2, 3$.

We check for ψ_0 .

$$\phi \circ \psi_0^{-1}(s, t) = [1 : s : t] \rightarrow (1, s, t, s^2, st, t^2) \frac{1}{1 + s^2 + t^2}$$

$$J(\phi \circ \psi_0^{-1}(s, t)) = \frac{1}{(1 + s^2 + t^2)^2} \begin{pmatrix} -2s & -2t \\ -s^2 + t^2 + 1 & -2st \\ -2st & s^2 - t^2 + 1 \\ 2s(t^2 + 1) & -2s^2t \\ t(-s^2 + t^2 + 1) & s(s^2 - t^2 + 1) \\ -2st^2 & 2t(s^2 + 1) \end{pmatrix}$$

To see that the rank is always 2 we can check the determinant of minor $\Delta_{4,6} = 4st(s^2 + t^2 + 1)$ which is only zero when $st = 0$. But when both $s = 0$ and $t = 0$ equal to zero, the determinant of the minor $\Delta_{2,3} = 1$, and if $\Delta_{2,3}$ is zero only if $s = 1$ and $t = 0$ or $s = 0$ and $t = 1$. But when that is the case $\Delta_{1,5} \neq 0$. In conclusion there will always be a 2×2 minor with non-zero determinant, which means that our matrix has rank 2. Similarly we can check that $\text{rank} J(\phi_i) = 2$

We can conclude that: The map ϕ maps \mathbb{RP}^2 is an immersion, and thus embedding to \mathbb{R}^6

Think what happens if we consider:

$$X = \{M \mid M^2 = M = M^T, \text{tr} M = k\} \subset \text{Mat}_{n \times n}$$

There is an immersion from $G(k, n)$ to \mathbb{R}^{n^2}

$$\phi : G(k, n) \rightarrow X, \quad \phi([U_{n \times k}]) \rightarrow A_{n \times n}$$

$$\phi([U_{n \times k}]) = UU^T$$

If bases of U are unit vectors we are good with this formula. If no we need to first normalize each vector in a matrix U . Where one matrix represent a projection of 2 dimensional plane to a set of two dimensional subspaces, namely:

$$A B = C$$

such that $A_{n \times n} \in X$, $B \in \text{Mat}_{n \times k}$ and $C \in [U_{n \times k}]$

$$\phi G(k, n) \rightarrow X,$$

$$P = A(A^T A)^{-1} A^T$$

We can quotient to get grassmann Normalize and Quotient over G

[HWG16] [JMC⁺19]

Bibliography

- [HWG16] Zhiwu Huang, Jiqing Wu, and Luc Van Gool. Building deep networks on grassmann manifolds. *CoRR*, abs/1611.05742, 2016.
- [JMC⁺19] Linxi Jiang, Xingjun Ma, Shaoxiang Chen, James Bailey, and Yu-Gang Jiang. Black-box adversarial attacks on video recognition models. *CoRR*, abs/1904.05181, 2019.