

CDS 301 Spring 2013
Scientific Information and Data Visualization

Homework #7 - Solution

Assignment Date: April 02, 2013

Due Date: April 09, 2013

1. Curvature tensor

For the continuous function $z = \sin(x)\cos(y)$

(1) Obtain its gradient at points $P1=(0,0)$ and $P2=(1,1)$? **(1, 0) and (0.29, -0.71)**

(2) Obtain its Hessian matrix at points $P1=(0,0)$ and $P2=(1,1)$?

$$H = \begin{pmatrix} 0,0 \\ 0,0 \end{pmatrix} \quad \text{and} \quad H = \begin{pmatrix} -0.45, -0.45 \\ -0.45, -0.45 \end{pmatrix}$$

(3) For point $P1=(0,0)$, calculate the curvatures along the direction S with $\alpha=0^\circ$ and $\alpha=60^\circ$ respectively, where α is the angle between the direction vector S and the X -axis. **0 and 0**

(4) Repeat the tasks in (3) for the point at $P2=(1,1)$? **-0.45 and -0.85**

Answer:

(1) obtain its gradient at points $P1=(0,0)$ and $P2=(1,1)$

$$\nabla f = \left(\frac{\partial f}{\partial x}, \frac{\partial f}{\partial y} \right) = (\cos(x)\cos(y), -\sin(x)\sin(y))$$

$$P1 : \nabla f = (1 \times 1, -0 \times 0) = (1, 0)$$

$$P2 : \nabla f = (0.54 \times 0.54, -0.84 \times 0.84) = (0.29, -0.71)$$

(2) obtain its Hessian matrix at points $P1=(0,0)$ and $P2=(1,1)$, respectively

$$H = \begin{pmatrix} \frac{\partial^2 f}{\partial x^2} & \frac{\partial^2 f}{\partial x \partial y} \\ \frac{\partial^2 f}{\partial y \partial x} & \frac{\partial^2 f}{\partial y^2} \end{pmatrix} = \begin{pmatrix} -\sin(x)\cos(y) & -\cos(x)\sin(y) \\ -\cos(x)\sin(y) & -\sin(x)\cos(y) \end{pmatrix}$$

$$P1 = (0,0)$$

$$H = \begin{pmatrix} -0 \times 1, -1 \times 0 \\ -1 \times 0, -0 \times 1 \end{pmatrix} = \begin{pmatrix} 0,0 \\ 0,0 \end{pmatrix}$$

$$P1 = (1,1)$$

$$H = \begin{pmatrix} -0.84 \times 0.54, -0.54 \times 0.84 \\ -0.54 \times 0.84, -0.84 \times 0.54 \end{pmatrix} = \begin{pmatrix} -0.45, -0.45 \\ -0.45, -0.45 \end{pmatrix}$$

(3) For point P1=(0,0), calculate the curvatures along the direction S with $\alpha=0^\circ$ and $\alpha=60^\circ$ respectively, where α is the angle between the direction vector S and the X-axis.

$$s = \begin{pmatrix} \cos \alpha \\ \sin \alpha \end{pmatrix}$$

$$cur = s^T Hs = (\cos \alpha, \sin \alpha) \begin{pmatrix} \frac{\partial^2 f}{\partial x^2} & \frac{\partial^2 f}{\partial x \partial y} \\ \frac{\partial^2 f}{\partial y \partial x} & \frac{\partial^2 f}{\partial y^2} \end{pmatrix} \begin{pmatrix} \cos \alpha \\ \sin \alpha \end{pmatrix}$$

$$\alpha = 0^\circ$$

$$s = \begin{pmatrix} 1 \\ 0 \end{pmatrix}$$

$$cur = (1,0) \begin{pmatrix} 0,0 \\ 0,0 \end{pmatrix} \begin{pmatrix} 1 \\ 0 \end{pmatrix} = (0,0) \begin{pmatrix} 1 \\ 0 \end{pmatrix} = 0$$

$$\alpha = 60^\circ = 1.05$$

$$s = \begin{pmatrix} 0.50 \\ 0.87 \end{pmatrix}$$

$$cur = (0.50,0.87) \begin{pmatrix} 0,0 \\ 0,0 \end{pmatrix} \begin{pmatrix} 0.50 \\ 0.87 \end{pmatrix} = (0,0) \begin{pmatrix} 0.50 \\ 0.87 \end{pmatrix} = 0$$

(4) Repeat the task in (3) for the point P2=(1,1)

$$\alpha = 0^\circ$$

$$s = \begin{pmatrix} 1 \\ 0 \end{pmatrix}$$

$$cur = (1,0) \begin{pmatrix} -0.45, -0.45 \\ -0.45, -0.45 \end{pmatrix} \begin{pmatrix} 1 \\ 0 \end{pmatrix} = (-0.45, -0.45) \begin{pmatrix} 1 \\ 0 \end{pmatrix} = -0.45$$

$$\alpha = 60^\circ = 1.05$$

$$s = \begin{pmatrix} 0.50 \\ 0.87 \end{pmatrix}$$

$$\begin{aligned} cur &= (0.50, 0.87) \begin{pmatrix} -0.45, -0.45 \\ -0.45, -0.45 \end{pmatrix} \begin{pmatrix} 0.50 \\ 0.87 \end{pmatrix} \\ &= (-0.62, -0.62) \begin{pmatrix} 0.50 \\ 0.87 \end{pmatrix} = -0.85 \end{aligned}$$

2. Eigenvalue and Eigenvector.

For the given matrix that characterize a tensor in 2-D,

$$H = \begin{pmatrix} 1, & 3 \\ 2, & 2 \end{pmatrix}$$

(1) Calculate its eigenvalues? **4 and -1**

(2) Calculate the corresponding eigenvectors? **(0.707, 0.701) and (-0.832, 0.555)**

$$\text{or } \begin{pmatrix} \frac{\sqrt{2}}{2} \\ \frac{\sqrt{2}}{2} \end{pmatrix} \text{ and } \begin{pmatrix} -\frac{3\sqrt{13}}{13} \\ \frac{2\sqrt{13}}{13} \end{pmatrix}$$

Answer:

$$\det(H - \lambda I) = 0$$

$$\det \begin{pmatrix} 1 - \lambda & 3 \\ 2 & 2 - \lambda \end{pmatrix} = 0$$

$$(1 - \lambda)(2 - \lambda) - 6 = 0$$

$$\lambda^2 - 3\lambda - 4 = 0$$

$$\lambda_1 = 4$$

$$\lambda_2 = -1$$

For λ_1

$$Hs = \lambda_1 s$$

$$\begin{pmatrix} 1 & 3 \\ 2 & 2 \end{pmatrix} \begin{pmatrix} s_x \\ s_y \end{pmatrix} = 4 \begin{pmatrix} s_x \\ s_y \end{pmatrix}$$

$$s_x = s_y$$

$$\text{also } s_x^2 + s_y^2 = 1$$

$$s_x = \frac{\sqrt{2}}{2}$$

$$s_y = \frac{\sqrt{2}}{2}$$

$$s_1 = \begin{pmatrix} \frac{\sqrt{2}}{2} \\ \frac{\sqrt{2}}{2} \end{pmatrix}$$

For λ_2

$$Hs = \lambda_2 s$$

$$\begin{pmatrix} 1, & 3 \\ 2, & 2 \end{pmatrix} \begin{pmatrix} s_x \\ s_y \end{pmatrix} = -1 \begin{pmatrix} s_x \\ s_y \end{pmatrix}$$

$$s_x = -\frac{3}{2}s_y$$

$$\text{also } s_x^2 + s_y^2 = 1$$

$$s_y = \frac{2\sqrt{13}}{13}$$

$$s_x = -\frac{3\sqrt{13}}{13}$$

$$s_1 = \begin{pmatrix} -\frac{3\sqrt{13}}{13} \\ \frac{2\sqrt{13}}{13} \end{pmatrix}$$