

## TSBB06 Multi-Dimensional Signal Analysis, Solutions 2020-08-28

1. (a) Since

$$\mathbf{p}^\top \mathbf{x}_1 = \mathbf{p}^\top \mathbf{x}_2 = \mathbf{p}^\top \mathbf{x}_4 = 0 \quad \text{and} \quad \mathbf{p}^\top \mathbf{x}_3 = 9,$$

it must be  $\mathbf{x}_3$  that lies outside the plane. The distance between  $\mathbf{p}$  and  $\mathbf{x}_3$  is

$$d_{\text{PD}}(\mathbf{x}_3, \mathbf{p}) = |\text{norm}_{\text{D}}(\mathbf{p})^\top \text{norm}_{\text{P}}(\mathbf{x}_3)| = \left| \frac{-1}{\sqrt{(-5)^2 + (-1)^2 + (-1)^2}} \cdot \mathbf{p}^\top \mathbf{x}_3 \right| = \sqrt{3}.$$

**Answer:** The point  $\mathbf{x}_3$  lies at a distance  $\sqrt{3}$  from the plane.

- (b) All points on  $\ell$  can be written as  $\mathbf{x}(\lambda_2, \lambda_3) = \lambda_2 \mathbf{x}_2 + \lambda_3 \mathbf{x}_3$ , where  $\lambda_2^2 + \lambda_3^2 \neq 0$ . Any representation on this form that has zero as its final coordinate represents the ideal point, e.g.  $\mathbf{x}_\infty \sim \mathbf{x}(1, -2) = (3, 3, 0, 0) \sim (1, 1, 0, 0)$ .

**Answer:** The ideal point on  $\ell$  is  $\mathbf{x}_\infty \sim (1, 1, 0, 0)$ .

- (c) The ideal point can be read off as the rightmost column in the Plücker coordinates of the line, which can be shown as follows.

Consider two arbitrary distinct points  $\mathbf{x} = (x_1, x_2, x_3, x_4)$  and  $\mathbf{y} = (y_1, y_2, y_3, y_4)$ . The line through  $\mathbf{x}$  and  $\mathbf{y}$  will have Plücker coordinates  $\mathbf{L} = \mathbf{xy}^\top - \mathbf{yx}^\top$ . This means that the columns in  $\mathbf{L}$  are linear combinations of  $\mathbf{x}$  and  $\mathbf{y}$ , and thus represent points on the line. The rightmost column of  $\mathbf{L}$  is  $y_4 \mathbf{x} - x_4 \mathbf{y}$ , and it clearly has its last coordinate equal to zero, which means that it represents an ideal point.

2. (a) The origin is represented by  $\mathbf{x}_0 = (0, 0, 1)$ , and the requirement that an element  $\mathbf{H} \in \mathcal{H}_0$  maps the origin to itself can be expressed as  $\mathbf{H}\mathbf{x}_0 = \lambda \mathbf{x}_0$  for some  $\lambda \neq 0$  (i.e.  $\mathbf{x}_0$  is an eigenvector of  $\mathbf{H}$ ). We see that

$$\mathbf{H}\mathbf{x} = \begin{pmatrix} h_{11} & h_{12} & h_{13} \\ h_{21} & h_{22} & h_{23} \\ h_{31} & h_{32} & h_{33} \end{pmatrix} \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix} = \begin{pmatrix} h_{13} \\ h_{23} \\ h_{33} \end{pmatrix},$$

so we have the constraints  $h_{13} = h_{23} = 0$ . (Additionally, for  $\mathbf{H}$  to be invertible, we must have  $h_{33} \neq 0$  and  $h_{11}h_{22} - h_{12}h_{21} \neq 0$ .) Since  $\mathbf{H}$  is only determined up to scale, we can set  $h_{33} = 1$ .

**Answer:** A general element  $\mathbf{H} \in \mathcal{H}_0$  can be written as  $\mathbf{H} = \begin{pmatrix} h_{11} & h_{12} & 0 \\ h_{21} & h_{22} & 0 \\ h_{31} & h_{32} & 1 \end{pmatrix}$ .

- (b) Let  $\mathbf{x}_j = (u_j, v_j, w_j)$  and  $\mathbf{x}'_j = (u'_j, v'_j, w'_j)$ . Each correspondence  $\mathbf{x}_j \leftrightarrow \mathbf{x}'_j$  gives rise to a constraint consisting of three linear equations, namely

$$\begin{aligned} \mathbf{x}'_j \sim \mathbf{H}\mathbf{x}_j &\iff \mathbf{x}'_j \times \mathbf{H}\mathbf{x}_j = \mathbf{0} \iff [\mathbf{x}'_j]_{\times} \mathbf{H}\mathbf{x}_j = \mathbf{0} \iff \\ &\begin{pmatrix} \mathbf{0} & -w'_j & v'_j \\ w'_j & \mathbf{0} & -u'_j \\ -v'_j & u'_j & \mathbf{0} \end{pmatrix} \begin{pmatrix} h_{11} & h_{12} & \mathbf{0} \\ h_{21} & h_{22} & \mathbf{0} \\ h_{31} & h_{32} & 1 \end{pmatrix} \begin{pmatrix} u_j \\ v_j \\ w_j \end{pmatrix} = \begin{pmatrix} \mathbf{0} \\ \mathbf{0} \\ \mathbf{0} \end{pmatrix} \iff \\ &\begin{pmatrix} \mathbf{0} & -w'_j & v'_j \\ w'_j & \mathbf{0} & -u'_j \\ -v'_j & u'_j & \mathbf{0} \end{pmatrix} \begin{pmatrix} u_j h_{11} + v_j h_{12} \\ u_j h_{21} + v_j h_{22} \\ u_j h_{31} + v_j h_{32} + w_j \end{pmatrix} = \begin{pmatrix} \mathbf{0} \\ \mathbf{0} \\ \mathbf{0} \end{pmatrix} \iff \\ &\begin{pmatrix} -u_j w'_j h_{21} - v_j w'_j h_{22} + u_j v'_j h_{31} + v_j v'_j h_{32} + w_j v'_j \\ u_j w'_j h_{11} + v_j w'_j h_{12} - u_j u'_j h_{31} - v_j u'_j h_{32} - w_j u'_j \\ -u_j v'_j h_{11} - v_j v'_j h_{12} + u_j u'_j h_{21} + v_j u'_j h_{22} \end{pmatrix} = \begin{pmatrix} \mathbf{0} \\ \mathbf{0} \\ \mathbf{0} \end{pmatrix} \iff \\ &\underbrace{\begin{pmatrix} \mathbf{0} & -u_j w'_j & u_j v'_j & \mathbf{0} & -v_j w'_j & v_j v'_j & w_j v'_j \\ u_j w'_j & \mathbf{0} & -u_j u'_j & v_j w'_j & \mathbf{0} & -v_j u'_j & -w_j u'_j \\ -u_j v'_j & u_j u'_j & \mathbf{0} & -v_j v'_j & v_j u'_j & \mathbf{0} & \mathbf{0} \end{pmatrix}}_{\mathbf{A}_j} \begin{pmatrix} h_{11} \\ h_{21} \\ h_{31} \\ h_{12} \\ h_{22} \\ h_{32} \\ 1 \end{pmatrix} = \begin{pmatrix} \mathbf{0} \\ \mathbf{0} \\ \mathbf{0} \end{pmatrix}. \end{aligned}$$

(Those who know the Kronecker product and the vec operation can go directly from  $[\mathbf{x}'_j]_{\times} \mathbf{H}\mathbf{x}_j = \mathbf{0}$  to the final step!) A suitable data matrix  $\mathbf{A}$  for estimating  $\mathbf{H} \in \mathcal{H}_0$  is

$$\mathbf{A} = \begin{pmatrix} \mathbf{A}_1 \\ \vdots \\ \mathbf{A}_n \end{pmatrix}.$$

Since  $\text{rank } \mathbf{A}_j = 2$  (because  $\text{rank } [\mathbf{x}'_j]_{\times} = 2$ ), it follows that  $\text{rank } \mathbf{A} = \min(2n, 7)$ . To uniquely determine  $\mathbf{H}$ , we thus need at least  $n = 3$  point correspondences.

**Answer:** A suitable data matrix  $\mathbf{A}$  for estimating  $\mathbf{H} \in \mathcal{H}_0$  from point correspondences  $(u_j, v_j, w_j) \leftrightarrow (u'_j, v'_j, w'_j)$  is

$$\mathbf{A} = \begin{pmatrix} \mathbf{A}_1 \\ \vdots \\ \mathbf{A}_n \end{pmatrix}, \quad \text{where } \mathbf{A}_j = \begin{pmatrix} \mathbf{0} & -u_j w'_j & u_j v'_j & \mathbf{0} & -v_j w'_j & v_j v'_j & w_j v'_j \\ u_j w'_j & \mathbf{0} & -u_j u'_j & v_j w'_j & \mathbf{0} & -v_j u'_j & -w_j u'_j \\ -u_j v'_j & u_j u'_j & \mathbf{0} & -v_j v'_j & v_j u'_j & \mathbf{0} & \mathbf{0} \end{pmatrix}.$$

At least three point correspondences are needed to uniquely determine  $\mathbf{H}$ .

- (c) To show that  $\mathcal{H}_0$  is a group with respect to composition, we need to show *closure*, *associativity*, *existence of identity*, and *existence of inverse*.

**Closure:** Let

$$\mathbf{H}_1 = \begin{pmatrix} \mathbf{A}_1 & \mathbf{0} \\ \mathbf{c}_1^\top & 1 \end{pmatrix} \quad \text{and} \quad \mathbf{H}_2 = \begin{pmatrix} \mathbf{A}_2 & \mathbf{0} \\ \mathbf{c}_2^\top & 1 \end{pmatrix}$$

be two homographies in  $\mathcal{H}_0$ . We now verify that

$$\mathbf{H}_1 \mathbf{H}_2 = \begin{pmatrix} \mathbf{A}_1 & \mathbf{0} \\ \mathbf{c}_1^\top & 1 \end{pmatrix} \begin{pmatrix} \mathbf{A}_2 & \mathbf{0} \\ \mathbf{c}_2^\top & 1 \end{pmatrix} = \begin{pmatrix} \mathbf{A}_1 \mathbf{A}_2 & \mathbf{0} \\ \mathbf{c}_1^\top \mathbf{A}_2 + \mathbf{c}_2^\top & 1 \end{pmatrix} \in \mathcal{H}_0,$$

since  $\det(\mathbf{A}_1 \mathbf{A}_2) = \det \mathbf{A}_1 \cdot \det \mathbf{A}_2 \neq 0$ .

**Associativity:** This follows from the associativity of matrix multiplication.

**Existence of identity:** The identity homography  $\mathbf{H}_{\text{id}} \sim \mathbf{I}$  exists and maps *all* points to themselves. In particular, it maps the origin to itself, so  $\mathbf{H}_{\text{id}} \in \mathcal{H}_0$ .

**Existence of inverse:** It is clear *by definition* that every  $\mathbf{H} \in \mathcal{H}_0$  is invertible (it is a homography), but it is *not* immediately clear that the inverse also lies in  $\mathcal{H}_0$ . Let  $\mathbf{H} = \begin{pmatrix} \mathbf{A} & \mathbf{0} \\ \mathbf{c}^\top & 1 \end{pmatrix} \in \mathcal{H}_0$  and let  $\mathbf{H}^{-1} = \begin{pmatrix} \mathbf{U} & \mathbf{v} \\ \mathbf{w}^\top & z \end{pmatrix}$ . Since

$$\mathbf{I}_3 = \mathbf{H}\mathbf{H}^{-1} = \begin{pmatrix} \mathbf{A} & \mathbf{0} \\ \mathbf{c}^\top & 1 \end{pmatrix} \begin{pmatrix} \mathbf{U} & \mathbf{v} \\ \mathbf{w}^\top & z \end{pmatrix} = \begin{pmatrix} \mathbf{A}\mathbf{U} & \mathbf{A}\mathbf{v} \\ \mathbf{c}^\top\mathbf{U} + \mathbf{w}^\top & \mathbf{c}^\top\mathbf{v} + z \end{pmatrix} = \begin{pmatrix} \mathbf{I}_2 & \mathbf{0} \\ \mathbf{0}^\top & 1 \end{pmatrix},$$

it follows that  $\mathbf{v} = \mathbf{0}$ ,  $z = 1$ ,  $\mathbf{U} = \mathbf{A}^{-1}$ , and  $\mathbf{w}^\top = -\mathbf{c}^\top\mathbf{A}^{-1}$ . Thus we must have  $\mathbf{H}^{-1} = \begin{pmatrix} \mathbf{A}^{-1} & \mathbf{0} \\ -\mathbf{c}^\top\mathbf{A}^{-1} & 1 \end{pmatrix} \in \mathcal{H}_0$ .

3. (a) The centroid of the point set is  $\bar{\mathbf{x}} = (\mathbf{x}_1 + \mathbf{x}_2)/2 = (-1, 2, 1)$ . Now, the mean distance from the origin to the centred points is

$$\frac{1}{2}(\|\mathbf{x}_1 - \bar{\mathbf{x}}\| + \|\mathbf{x}_2 - \bar{\mathbf{x}}\|) = \frac{1}{2}(\sqrt{3^2 + 1^2} + \sqrt{(-3)^2 + (-1)^2}) = \sqrt{10}.$$

To transform this distance to  $\sqrt{2}$ , we need to apply the scale factor  $\frac{\sqrt{2}}{\sqrt{10}} = \frac{1}{\sqrt{5}}$  in both the  $x$  direction and the  $y$  direction. Thus,

$$\tilde{\mathbf{x}}_1 = \begin{pmatrix} \frac{2-(-1)}{\sqrt{5}} \\ \frac{\sqrt{5}}{3-2} \\ \frac{\sqrt{5}}{\sqrt{5}} \\ 1 \end{pmatrix} = \begin{pmatrix} \frac{3}{\sqrt{5}} \\ \frac{1}{\sqrt{5}} \\ \frac{1}{\sqrt{5}} \\ 1 \end{pmatrix} \quad \text{and} \quad \tilde{\mathbf{x}}_2 = \begin{pmatrix} \frac{-4-(-1)}{\sqrt{5}} \\ \frac{\sqrt{5}}{1-2} \\ \frac{\sqrt{5}}{\sqrt{5}} \\ 1 \end{pmatrix} = \begin{pmatrix} -\frac{3}{\sqrt{5}} \\ -\frac{1}{\sqrt{5}} \\ \frac{1}{\sqrt{5}} \\ 1 \end{pmatrix}.$$

**Answer:** The normalised points are  $\tilde{\mathbf{x}}_1 = (\frac{3}{\sqrt{5}}, \frac{1}{\sqrt{5}}, 1)$  and  $\tilde{\mathbf{x}}_2 = (-\frac{3}{\sqrt{5}}, -\frac{1}{\sqrt{5}}, 1)$ .

- (b) **Answer:** The transformation in question is a similarity transformation, formed as a composition of the centring translation and the uniform scaling, as

$$\mathbf{T} = \begin{pmatrix} \frac{1}{\sqrt{5}} & 0 & 0 \\ 0 & \frac{1}{\sqrt{5}} & 0 \\ 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} 1 & 0 & 1 \\ 0 & 1 & -2 \\ 0 & 0 & 1 \end{pmatrix} = \begin{pmatrix} \frac{1}{\sqrt{5}} & 0 & \frac{1}{\sqrt{5}} \\ 0 & \frac{1}{\sqrt{5}} & -\frac{2}{\sqrt{5}} \\ 0 & 0 & 1 \end{pmatrix}.$$

4. (a) The product  $(\mathbf{I}_1^\top \mathbf{x}) \cdot (\mathbf{I}_2^\top \mathbf{x}) = \mathbf{0}$  precisely when  $\mathbf{x}$  lies on (at least) one of the lines. A possible algebraic cost function is therefore

$$f_A(\mathbf{I}_2) = \sum_{j=1}^n (\mathbf{I}_1^\top \mathbf{x}_j)^2 \cdot (\mathbf{I}_2^\top \mathbf{x}_j)^2.$$

**Answer:** One can use the algebraic cost function  $f_A(\mathbf{I}_2) = \sum_{j=1}^n (\mathbf{I}_1^\top \mathbf{x}_j)^2 \cdot (\mathbf{I}_2^\top \mathbf{x}_j)^2$ .

- (b) **Answer:** To measure geometric distances, we need to appropriately normalise all points and the two lines. Additionally, in a geometric cost function it makes sense to measure the only distance to the closest line for each point. One option is thus to use

$$f_G(\mathbf{l}_2) = \sum_{j=1}^n \min \left( (\text{norm}_D \mathbf{l}_1)^\top (\text{norm}_P \mathbf{x}_j), (\text{norm}_D \mathbf{l}_2)^\top (\text{norm}_P \mathbf{x}_j) \right)^2.$$

5. (a) The Gramian  $\mathbf{G}_0$  must be positive definite, which is equivalent to its two eigenvalues being positive (since it is symmetric, and hence diagonalisable). In the  $2 \times 2$  case, this is clearly equivalent to

$$\begin{cases} \lambda_1 + \lambda_2 > 0 \\ \lambda_1 \lambda_2 > 0 \end{cases} \iff \begin{cases} \text{tr } \mathbf{G}_0 > 0 \\ \det \mathbf{G}_0 > 0 \end{cases} \iff \begin{cases} 2a > 0 \\ a^2 - 1 > 0 \end{cases} \iff a > 1.$$

**Answer:** For  $\mathbf{G}_0$  to define a scalar product, we must have  $a > 1$ .

- (b) If we let  $\mathbf{B} = (\mathbf{b}_1 \ \mathbf{b}_2)$  and  $\tilde{\mathbf{B}} = (\tilde{\mathbf{b}}_1 \ \tilde{\mathbf{b}}_2)$ , then  $\{\tilde{\mathbf{b}}_1, \tilde{\mathbf{b}}_2\}$  is the dual basis of  $\{\mathbf{b}_1, \mathbf{b}_2\}$  precisely when

$$\tilde{\mathbf{B}}^\top \mathbf{G}_0 \mathbf{B} = \mathbf{I} \iff \mathbf{B}^\top \mathbf{G}_0 \tilde{\mathbf{B}} = \mathbf{I} \iff \tilde{\mathbf{B}} = (\mathbf{B}^\top \mathbf{G}_0)^{-1}.$$

Substituting the given values, we get

$$\tilde{\mathbf{B}} = \left( \begin{pmatrix} 1 & 1 \\ 1 & -1 \end{pmatrix} \begin{pmatrix} 7 & -1 \\ -1 & 7 \end{pmatrix} \right)^{-1} = \begin{pmatrix} 6 & 6 \\ 8 & -8 \end{pmatrix}^{-1} = \frac{1}{48} \begin{pmatrix} 4 & 3 \\ 4 & -3 \end{pmatrix}.$$

**Answer:** The dual basis vectors are  $\tilde{\mathbf{b}}_1 = \left(\frac{1}{12}, \frac{1}{12}\right)$  and  $\tilde{\mathbf{b}}_2 = \left(\frac{1}{16}, -\frac{1}{16}\right)$ .

- (c) **Alternative 1:** Let  $\mathbf{u} = \lambda \mathbf{b}_1 = \lambda(1, 1)$ , and let

$$\varepsilon(\lambda) = \|\mathbf{u} - \mathbf{v}\|_{\mathbf{G}_0}^2 = \langle \mathbf{u} - \mathbf{v} \mid \mathbf{u} - \mathbf{v} \rangle = (\mathbf{u} - \mathbf{v})^\top \mathbf{G}_0 (\mathbf{u} - \mathbf{v}) = \dots = 12\lambda^2 - 24\lambda + 28.$$

This clearly has a minimum when  $\varepsilon'(\lambda) = 0 \iff \lambda = 1$ , so  $\mathbf{u} = (1, 1)$ .

**Alternative 2:** We seek the orthogonal projection of  $\mathbf{v} = (2, 0)$  on the subspace spanned by  $\mathbf{b}_1$ , which is given by

$$\mathbf{u} = \frac{\mathbf{b}_1^\top \mathbf{G}_0 \mathbf{v}}{\mathbf{b}_1^\top \mathbf{G}_0 \mathbf{b}_1} \mathbf{b}_1 = \dots = \mathbf{b}_1 = \begin{pmatrix} 1 \\ 1 \end{pmatrix}.$$

**Answer:** The vector  $\mathbf{u}$  parallel to  $\mathbf{b}_1$  that is closest to  $\mathbf{v}$  is  $\mathbf{u} = \mathbf{b}_1 = (1, 1)$ .

6. (a) **Answer:** Since  $\mathbf{G}_0 = \mathbf{I}$ , the frame operator is given by

$$\mathbf{F} = \mathbf{B}\mathbf{B}^\top = \begin{pmatrix} 1 & -1 & 2 \\ 1 & 1 & 1 \end{pmatrix} \begin{pmatrix} 1 & 1 \\ -1 & 1 \\ 2 & 1 \end{pmatrix} = \begin{pmatrix} 6 & 2 \\ 2 & 3 \end{pmatrix}.$$

(b) **Answer:** The dual frame vectors are given by the columns of the matrix

$$\tilde{\mathbf{B}} = \mathbf{F}^{-1}\mathbf{B} = \frac{1}{14} \begin{pmatrix} 3 & -2 \\ -2 & 6 \end{pmatrix} \begin{pmatrix} 1 & -1 & 2 \\ 1 & 1 & 1 \end{pmatrix} = \frac{1}{14} \begin{pmatrix} 1 & -5 & 4 \\ 4 & 8 & 2 \end{pmatrix}.$$

(c) The frame operator associated with a set of frame vectors  $\{\mathbf{b}_1, \dots, \mathbf{b}_n\}$  is defined, for an arbitrary vector  $\mathbf{v}$ , as

$$\mathbf{F}\mathbf{v} = \sum_{k=1}^n \langle \mathbf{v} | \mathbf{b}_k \rangle \mathbf{b}_k.$$

To show that  $\mathbf{F}$  is self-adjoint, i.e. that  $\langle \mathbf{F}\mathbf{u} | \mathbf{v} \rangle = \langle \mathbf{u} | \mathbf{F}\mathbf{v} \rangle$  for all  $\mathbf{u}$  and  $\mathbf{v}$ , we verify that

$$\begin{aligned} \langle \mathbf{F}\mathbf{v} | \mathbf{u} \rangle &= \left\langle \sum_{k=1}^n \langle \mathbf{v} | \mathbf{b}_k \rangle \mathbf{b}_k \middle| \mathbf{u} \right\rangle = \sum_{k=1}^n \left\langle \langle \mathbf{v} | \mathbf{b}_k \rangle \mathbf{b}_k \middle| \mathbf{u} \right\rangle = \\ &= \sum_{k=1}^n \langle \mathbf{v} | \mathbf{b}_k \rangle \langle \mathbf{b}_k | \mathbf{u} \rangle = \sum_{k=1}^n \left\langle \mathbf{v} \middle| \langle \mathbf{b}_k | \mathbf{u} \rangle^* \mathbf{b}_k \right\rangle = \\ &= \sum_{k=1}^n \left\langle \mathbf{v} \middle| \langle \mathbf{u} | \mathbf{b}_k \rangle \mathbf{b}_k \right\rangle = \left\langle \mathbf{v} \middle| \sum_{k=1}^n \langle \mathbf{u} | \mathbf{b}_k \rangle \mathbf{b}_k \right\rangle = \langle \mathbf{v} | \mathbf{F}\mathbf{u} \rangle. \end{aligned}$$

7. By performing *principal component analysis* to a large number of signals in  $\mathbb{R}^4$ , it has been found that the main part of the signals always lies in the subspace spanned by  $\mathbf{b}_1 = (1, 1, -1, -1)/2$  and  $\mathbf{b}_2 = (1, -1, -1, 1)/2$ .

(a) The principal components must make up an orthonormal basis, so  $\mathbf{b}_3$  must be orthogonal to  $\mathbf{b}_1$ ,  $\mathbf{b}_2$ , and  $\mathbf{b}_4$ . Letting  $\mathbf{b}_3 = (x, y, z, w)$ , we have

$$\begin{aligned} \begin{pmatrix} \mathbf{b}_1^\top \\ \mathbf{b}_2^\top \\ \mathbf{b}_4^\top \end{pmatrix} \mathbf{b}_3 &= \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix} \iff \begin{pmatrix} 1 & 1 & -1 & -1 \\ 1 & -1 & -1 & 1 \\ 1 & 1 & 1 & 1 \end{pmatrix} \begin{pmatrix} x \\ y \\ z \\ w \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix} \iff \\ \iff \begin{pmatrix} 1 & 1 & -1 & -1 \\ 0 & 2 & 0 & -2 \\ 0 & 0 & -2 & -2 \end{pmatrix} \begin{pmatrix} x \\ y \\ z \\ w \end{pmatrix} &= \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix} \iff \begin{pmatrix} x \\ y \\ z \\ w \end{pmatrix} = \lambda \begin{pmatrix} -1 \\ 1 \\ -1 \\ 1 \end{pmatrix} \quad \text{for any } \lambda \in \mathbb{R}. \end{aligned}$$

We need to choose  $\lambda$  such that  $\|\mathbf{b}_3\| = 1$ , and there are two valid choices which achieve this, namely  $\lambda = \pm \frac{1}{2}$ .

**Answer:** The second-but-least significant principal component can be chosen as either  $\mathbf{b}_3 = (-1, 1, -1, 1)/2$  or  $\mathbf{b}_3 = (1, -1, 1, -1)/2$ .

(b) (We assume here that  $\mathbf{b}_3 = (-1, 1, -1, 1)/2$ .) Let  $\mathbf{B} = (\mathbf{b}_1 \ \mathbf{b}_2 \ \mathbf{b}_3 \ \mathbf{b}_4)$ . The coefficients of  $\mathbf{v}$  (with respect to the principal component vectors) are the coordinates  $\mathbf{c}$  with respect to the basis in  $\mathbf{B}$ , given by

$$\mathbf{c} = \mathbf{B}^\top \mathbf{v} = \frac{1}{2} \begin{pmatrix} 1 & 1 & -1 & -1 \\ 1 & -1 & -1 & 1 \\ -1 & 1 & -1 & 1 \\ 1 & 1 & 1 & 1 \end{pmatrix} \begin{pmatrix} 4 \\ 1 \\ -2 \\ 0 \end{pmatrix} = \frac{1}{2} \begin{pmatrix} 7 \\ 5 \\ -1 \\ 3 \end{pmatrix}.$$

This means that the projection of  $\mathbf{v}$  on the subspace spanned by the first two principal components is

$$\mathbf{v}_2 = \frac{7}{2} \mathbf{b}_1 + \frac{1}{2} \mathbf{b}_2 = \frac{7}{4} \begin{pmatrix} 1 \\ 1 \\ -1 \\ -1 \end{pmatrix} + \frac{5}{4} \begin{pmatrix} 1 \\ -1 \\ -1 \\ 1 \end{pmatrix} = \frac{1}{4} \begin{pmatrix} 12 \\ 2 \\ -12 \\ -2 \end{pmatrix} = \frac{1}{2} \begin{pmatrix} 6 \\ 1 \\ -6 \\ -1 \end{pmatrix}.$$

The error (measured by the norm) when using this representation is

$$\varepsilon(\mathbf{v}) = \|\mathbf{v} - \mathbf{v}_2\| = \left\| \left( 1, \frac{1}{2}, 1, \frac{1}{2} \right) \right\| = \frac{1}{2} \|(2, 1, 2, 1)\| = \frac{\sqrt{2^2 + 1^2 + 2^2 + 1^2}}{2} = \frac{\sqrt{10}}{2}.$$

**Answer:** The coefficients are  $\mathbf{c} = \frac{1}{2}(7, 5, -1, 3)$ , and the error when  $\mathbf{v}$  is represented only using the first two principal components is  $\varepsilon(\mathbf{v}) = \frac{\sqrt{10}}{2}$ .

8. (a) We recall that the null vector of a camera matrix is a homogeneous representation of its camera centre (i.e., the camera centre is the only point in the extended Euclidean space which does not have a well defined image). Letting  $\mathbf{n} = (1, 0, 0, 1)$  be a homogeneous representation of the 3D point  $(1, 0, 0)$ , it is readily verified that  $\mathbf{C}_1 \mathbf{n} = (2, 0, 5)$  and  $\mathbf{C}_2 \mathbf{n} = (0, 0, 0)$ .

**Answer:** It is camera  $\mathbf{C}_2$  that has its centre at  $(1, 0, 0)$ .

- (b) Let  $\mathbf{n}_1 = (x, y, z, w)$  be a homogeneous representation of the centre of  $\mathbf{C}_1$ . We seek the epipole  $\mathbf{e}_{21} \sim \mathbf{C}_2 \mathbf{n}_1$ , but to compute it we need first to find  $\mathbf{n}_1$ . As  $\mathbf{n}_1$  represents the null space of  $\mathbf{C}_1$ , we have

$$\begin{aligned} \begin{pmatrix} 1 & 0 & -2 & 1 \\ -1 & 1 & -1 & 1 \\ 4 & -2 & -3 & 1 \end{pmatrix} \begin{pmatrix} x \\ y \\ z \\ w \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix} &\iff \begin{pmatrix} 1 & 0 & -2 & 1 \\ 0 & 1 & -3 & 2 \\ 0 & -2 & 5 & -3 \end{pmatrix} \begin{pmatrix} x \\ y \\ z \\ w \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix} \iff \\ \iff \begin{pmatrix} 1 & 0 & -2 & 1 \\ 0 & 1 & -3 & 2 \\ 0 & 0 & -1 & 1 \end{pmatrix} \begin{pmatrix} x \\ y \\ z \\ w \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix} &\iff \begin{pmatrix} x \\ y \\ z \\ w \end{pmatrix} = \lambda \begin{pmatrix} 1 \\ 1 \\ 1 \\ 1 \end{pmatrix} \text{ for any } \lambda \in \mathbb{R}. \end{aligned}$$

Now,

$$\mathbf{e}_{21} \sim \mathbf{C}_2 \mathbf{n}_1 \sim \begin{pmatrix} 0 & 2 & -2 & 0 \\ -1 & 1 & 2 & 1 \\ 2 & 0 & 3 & -2 \end{pmatrix} \begin{pmatrix} 1 \\ 1 \\ 1 \\ 1 \end{pmatrix} = \begin{pmatrix} 0 \\ 3 \\ 3 \end{pmatrix} \sim \begin{pmatrix} 0 \\ 1 \\ 1 \end{pmatrix}.$$

**Answer:** The sought epipole is  $\mathbf{e}_{21} \sim (0, 1, 1)$ .