

Lecture 5: Visualization and Continuous Object Transformations

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Problems for today

Today we study how to visualize a smooth transition between two clouds of points. Specifically we analyze:

- 1 Linear interpolation of the geometric space
- 2 Linear interpolation pre-SVD
- 3 Linear Interpolation in the parametrization space

for item 3, we shall study matrix logarithm.

Visualization

How to Continuously Transform One Set of Points into Another

Consider two sets of n points in \mathbb{R}^d , each given by columns of $d \times n$ matrices

$$X = \begin{bmatrix} x_1 & x_2 & \cdots & x_n \end{bmatrix}, Y = \begin{bmatrix} y_1 & y_2 & \cdots & y_n \end{bmatrix}$$

Last time we learned how to find an orthogonal transformation ($d \times d$ matrix) \hat{Q} , a translation d -vector \hat{z} , and a scalar $\hat{a} > 0$ that minimize:

$$\text{minimize}_{Q \in O(d), z \in \mathbb{R}^d, a > 0} J(Q, z, a) \quad , \quad J(Q, z, a) = \|Y - aQ(X - z\mathbf{1}^T)\|_F^2$$

Today we shall describe continuous (even smooth) transformations

$Q(t) \in O(d)$, $z(t) \in \mathbb{R}^d$ and $a(t) \in \mathbb{R}^+$ so that

$X(t) = a(t)Q(t)(X - z(t)\mathbf{1}^T)$ represents a continuous transition from set X to set Y .

Continuous Transition - Method 1

Linear Interpolation

The simplest continuous interpolation method is to consider:

$$X(t) = (1 - t)X + tY \quad , \quad 0 \leq t \leq 1$$

The problem with such interpolation is that it does not maintain a correct aspect ratio between points.

However it does provide a continuous and smooth transition between the two clouds of points.

Continuous Transition - Method 2

Linear interpolation pre-SVD

A better method is to use a continuous interpolation of the covariance matrix. Recall the algorithm:

- 1 Compute centers $\bar{x} = \frac{1}{n}X \cdot \mathbf{1}$, $\bar{y} = \frac{1}{n}Y \cdot \mathbf{1}$ and recenter data $\tilde{X} = X - \bar{x} \cdot \mathbf{1}^T$, $\tilde{Y} = Y - \bar{y} \cdot \mathbf{1}^T$.
- 2 Compute the $d \times d$ matrix $\hat{R} = \tilde{X}\tilde{Y}^T$;
- 3 Compute the Singular Value Decomposition (SVD), $\hat{R} = U\Sigma V^T$, where $U, V \in \mathbb{R}^{d \times d}$ are orthogonal matrices, and $\Sigma = \text{diag}(\sigma_1, \dots, \sigma_d)$ is the diagonal matrix with singular values $\sigma_1, \dots, \sigma_d \geq 0$ on its diagonal;
- 4 Compute $\hat{Q} = VU^T$, $\hat{z} = \bar{x} - \hat{Q}^T\bar{y}$ and $\hat{a} = \frac{\text{trace}(\Sigma)}{\|\tilde{X}\|_F^2}$.

Idea: Repeat steps 3 and 4 with $R(t) = (1-t)I_d + t\hat{R}$.

Continuous Transition - Method 2

Linear interpolation pre-SVD

Algorithm (Pre-SVD Interpolation)

Inputs: Matrices $X, Y \in \mathbb{R}^{d \times n}$; $step \in (0, 1)$.

- 1 Compute centers $\bar{x} = \frac{1}{n}X \cdot \mathbf{1}$, $\bar{y} = \frac{1}{n}Y \cdot \mathbf{1}$ and recenter data $\tilde{X} = X - \bar{x} \cdot \mathbf{1}^T$, $\tilde{Y} = Y - \bar{y} \cdot \mathbf{1}^T$.
- 2 Compute the $d \times d$ matrix $\hat{R} = \tilde{X}\tilde{Y}^T$; SVD: $\hat{R} = U\Sigma V^T$; $\hat{Q} = VU^T$; $\hat{z} = \bar{x} - \hat{Q}^T\bar{y}$; $\hat{a} = \frac{\text{trace}(\Sigma)}{\|\tilde{X}\|_F^2}$.
- 3 For $t = (0 : step : 1)$ repeat
 - 1 Compute $R = (1 - t)I_d + t\hat{R}$;
 - 2 Compute the Singular Value Decomposition (SVD), $R = U\Sigma V^T$, where $U, V \in \mathbb{R}^{d \times d}$ are orthogonal matrices, and $\Sigma = \text{diag}(\sigma_1, \dots, \sigma_d)$ is the diagonal matrix with singular values $\sigma_1, \dots, \sigma_d \geq 0$ on its diagonal;
 - 3 Compute $Q(t) = VU^T$, $z(t) = t\hat{z}$ and $a(t) = 1 - t + t\hat{a}$.
 - 4 Compute $X(t) = a(t)Q(t)(X - z(t)\mathbf{1}^T)$

Outputs: $\hat{Q} = Q(1)$, $\hat{z} = z(1)$, $\hat{a} = a(1)$, and movie $(X(t))_{0 < t < 1}$.

Continuous Transition - Method 3

Linear interpolation in the parameter space

Recall that the tangent space $so(d)$ is the linear space of anti-symmetric matrices.

A remarkable results in the theory of Lie groups say that the connected component of the identity (in this case, $SO(d)$) of a compact Lie group is the image of the tangent space (the Lie algebra, $so(d)$) under the exponential map.

Here this means: For any $Q \in O(d)$ so that $\det(Q) = 1$ there is an antisymmetric matrix $A \in \mathbb{R}^{d \times d}$, $A^T = -A$, so that $Q = \exp(A)$.

Consequence of this result is the following idea: Interpolate $Q(t)$, $z(t)$ and $a(t)$ using a linear interpolation in the space (A, z, a) :

$$Q(t) = \exp(tA) \quad , \quad z(t) = (1-t)0 + t\hat{z} = t\hat{z} \quad , \quad a(t) = (1-t) + t\hat{a}$$

and then compute the sequence of interpolants:

$$X(t) = a(t)Q(t)(X - z(t)\mathbf{1}^T).$$

Matrix Logarithm

Definition and Properties

Notation:

$$SO(d) = \{Q \in \mathbb{R}^{d \times d}, Q^{-1} = Q^T, \det(Q) = +1\}$$

Theorem

Given $Q \in SO(d)$, there exists a matrix $A \in \mathbb{R}^{d \times d}$ so that $A^T = -A$ and $\exp(A) = Q$. The matrix A is not unique. However, there exists an orthogonal matrix E so that any two antisymmetric matrices A and \tilde{A} so that $\exp(A) = \exp(\tilde{A}) = Q$ satisfy $\frac{1}{2\pi} E^T (\tilde{A} - A) E$ has a sparse structure with only integer entries. Furthermore, the non-zero entries may occur only on the (k, l) entries associated to eigenvalues $\lambda_k = \bar{\lambda}_l \neq 1$.

There exists a unique antisymmetric matrix A with smallest Frobenius norm. That matrix is called the *principal matrix logarithm* of Q .

Construction of Matrix Logarithm

Luckily for us, Matlab provides a function to compute the matrix logarithm:

```
> % Generate a random orthogonal matrix
> [Q, D, V] = svd(randn(10));
> A = logm(Q);
> % Check conversion error
> norm(Q - expm(A))
```

Caveats:

$$Q = \begin{bmatrix} 0 & -1 \\ 1 & 0 \end{bmatrix}, \logm(Q) = \begin{bmatrix} 0 & -1.5708 \\ 1.5708 & 0 \end{bmatrix}$$

$$Q = \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix}, \logm(Q) = \begin{bmatrix} 0.0000 + 1.5708i & 0.0000 - 1.5708i \\ 0.0000 - 1.5708i & 0.0000 + 1.5708i \end{bmatrix}$$

Matrix Logarithm

Algorithm

Given $Q \in SO(d)$ with $\det(Q) = 1$, how to find $A \in \mathbb{R}^{d \times d}$, $A^T = -A$, so that $Q = \exp(A)$? Let $\{\lambda_1, \dots, \lambda_d\}$ denote the set of eigenvalues of Q . Since $QQ^T = I_d$, it follows that each $|\lambda_k| = 1$.

Algorithm (Matrix Logarithm)

Input: Matrix $Q \in SO(d)$.

- 1 Determine the diagonal form $Q = VDV^*$, where V is a unitary matrix and D is the diagonal matrix of eigenvalues. Initialize $L = 0_{d \times d}$
- 2 Repeat:
 - 1 For each eigenvalue $\lambda_k = 1$ set:

$$E(:, k) = V(:, k) \quad , \quad L(k, k) = 0$$

Matrix Logarithm

Algorithm-cont'ed

Algorithm

- ② For each group of eigenvalues $\lambda_k = \lambda_{k+1} = -1$ set $E(:, k : k + 1) = V(:, k : k + 1)$ and

$$\begin{bmatrix} L(k, k) & L(k, k + 1) \\ L(k + 1, k) & L(k + 1, k + 1) \end{bmatrix} = \begin{bmatrix} 0 & \pi \\ -\pi & 0 \end{bmatrix}$$

- ③ For each pair of eigenvalues $\lambda_k = \overline{\lambda_{k+1}} \in \mathbb{C}$ with $\text{imag}(\lambda_k) \neq 0$ determine $\varphi \in (0, 2\pi)$ so that $\lambda_k = e^{i\varphi}$ set $E(:, k) = \sqrt{2}\text{real}(V(:, k))$, $E(:, k + 1) = \sqrt{2}\text{imag}(V(:, k))$ and

$$\begin{bmatrix} L(k, k) & L(k, k + 1) \\ L(k + 1, k) & L(k + 1, k + 1) \end{bmatrix} = \begin{bmatrix} 0 & \varphi \\ -\varphi & 0 \end{bmatrix}$$

- ③ Compute $A = ELE^T$.

Output: Matrix $A \in \mathbb{R}^{d \times d}$ so that $A^T = -A$ and $Q = \exp(A)$.

Interpolation in the parameter space

Algorithm (Parameters Space Interpolation)

Inputs: Matrices $X, Y \in \mathbb{R}^{d \times n}$; $step \in (0, 1)$.

- 1 Compute centers $\bar{x} = \frac{1}{n}X \cdot \mathbf{1}$, $\bar{y} = \frac{1}{n}Y \cdot \mathbf{1}$ and recenter data $\tilde{X} = X - \bar{x} \cdot \mathbf{1}^T$, $\tilde{Y} = Y - \bar{y} \cdot \mathbf{1}^T$.
- 2 Compute the $d \times d$ matrix $\hat{R} = \tilde{X}\tilde{Y}^T$;
- 3 Compute the Singular Value Decomposition (SVD), $\hat{R} = U\Sigma V^T$, where $U, V \in \mathbb{R}^{d \times d}$ are orthogonal matrices, and $\Sigma = \text{diag}(\sigma_1, \dots, \sigma_d)$ is the diagonal matrix with singular values $\sigma_1, \dots, \sigma_d \geq 0$ on its diagonal;
- 4 Compute $\hat{Q} = VU^T$, $\hat{z} = \bar{x} - \hat{Q}^T\bar{y}$ and $\hat{a} = \frac{\text{trace}(\Sigma)}{\|\tilde{X}\|_F^2}$.
- 5 Compute the diagonal matrix $J \in O(d)$ and antisymmetric matrix $A = -A^T$ so that $\hat{Q} = J \exp(A)$.

Interpolation in the parameter space - cont'ed

Algorithm

- ⑥ For $t = (0 : \text{step} : 1)$ repeat
 - ① Compute $Q(t) = J \exp(tA)$; $z(t) = t\hat{z}$ and $a(t) = 1 - t + t\hat{a}$.
 - ② Compute $X(t) = a(t)Q(t)(X - z(t)\mathbf{1}^T)$

Outputs: $\hat{Q} = Q(1)$, $\hat{z} = z(1)$, $\hat{a} = a(1)$, and movie $(X(t))_{0 \leq t \leq 1}$.

References