Math (P)Review Part II:
Vector Calculus

Computer Graphics
CMU 15-462/662, Spring 2018
Assignment 0.5 (Out today!)

- Same story as last homework; second part on vector calculus.
- Slightly fewer questions

1 Vector Calculus

1.1 Dot and Cross Product

In our study of linear algebra, we looked inner products in the abstract, *i.e.*, we said that an inner product $\langle \cdot, \cdot \rangle$ was any operation that is symmetric, bilinear, *etc*. In the context of vector calculus, we often work with one very special inner product called the dot product, which has a concrete geometric relationship to lengths and angles in $\mathbb{R}^n$. In particular, consider any two $n$-dimensional Euclidean vectors $\mathbf{u} = (u_1, \ldots, u_n)$ and $\mathbf{v} = (v_1, \ldots, v_n)$ where the components $u_i, v_i$ are expressed with respect to some orthonormal basis $e_1, \ldots, e_n$.

The dot product is defined as

$$\mathbf{u} \cdot \mathbf{v} := \sum_{i=1}^{n} u_i v_i,$$

and satisfies the geometric relationship

$$\mathbf{u} \cdot \mathbf{v} = ||\mathbf{u}|| \cdot ||\mathbf{v}|| \cdot \cos(\theta),$$

where $||\mathbf{u}||$ and $||\mathbf{v}||$ are the lengths of $\mathbf{u}$ and $\mathbf{v}$, respectively, and $\theta \geq 0$ is the (unsigned) angle between them.

Exercise 1. Suppose we are working in $\mathbb{R}^2$ with the standard orthonormal basis $e_1 := (1,0)$, $e_2 := (0,1)$.

(a) Compute the Cartesian coordinates of a vector $\mathbf{u}$ with length $\ell_1 := 6$ and counter-clockwise angle $\theta_1 := 0.100$ relative to the positive $e_1$-axis. [Hint: You may want to revisit our earlier discussion of polar coordinates.]

(b) Compute the Cartesian coordinates of a vector $\mathbf{v}$ with length $\ell_2 := 3$ and counter-clockwise angle $\theta_2 := 0.500$ relative to the positive $e_1$-axis.
Last Time: Linear Algebra

- Touched on a variety of topics:
  - vectors & vector spaces
  - norm
  - $L^2$ norm/inner product
  - span
  - Gram-Schmidt
  - linear systems
  - quadratic forms
  - vectors as functions
  - inner product
  - linear maps
  - basis
  - frequency decomposition
  - bilinear forms
  - matrices
  - ...

- Don’t have time to cover everything!
- But there are some fantastic lectures online:

Vector Calculus in Computer Graphics

- Today's topic: vector calculus.
- Why is vector calculus important for computer graphics?
  - Basic language for talking about spatial relationships, transformations, etc.
  - Much of modern graphics (physically-based animation, geometry processing, etc.) formulated in terms of partial differential equations (PDEs) that use div, curl, Laplacian...
  - As we saw last time, vector-valued data is everywhere in graphics!
Euclidean Norm

- Last time, developed idea of norm, which measures total size, length, volume, intensity, etc.
- For geometric calculations, the norm we most often care about is the Euclidean norm.
- Euclidean norm is any notion of length preserved by rotations/translations/reflections of space.
- In orthonormal coordinates:

\[ |\mathbf{u}| := \sqrt{u_1^2 + \cdots + u_n^2} \]

**WARNING:** This quantity does not encode geometric length unless vectors are encoded in an orthonormal basis. (Common source of bugs!)
Euclidean Inner Product / Dot Product

- Likewise, lots of possible inner products—intuitively, measure some notion of “alignment.”

- For geometric calculations, want to use inner product that captures something about geometry!

- For n-dimensional vectors, **Euclidean inner product** defined as

\[
\langle \mathbf{u}, \mathbf{v} \rangle := |\mathbf{u}| |\mathbf{v}| \cos(\theta)
\]

- In orthonormal Cartesian coordinates, can be represented via the **dot product**

\[
\mathbf{u} \cdot \mathbf{v} := u_1 v_1 + \cdots + u_n v_n
\]

- **WARNING**: As with Euclidean norm, no geometric meaning unless coordinates come from an orthonormal basis.

Q: How do you express the Euclidean inner product in an arbitrary basis?
Cross Product

- Inner product takes two vectors and produces a scalar
- In 3D, **cross product** is a natural way to take two vectors and get a vector, written as “u x v”
- Geometrically:
  - magnitude equal to parallelogram area
  - direction orthogonal to both vectors
  - …but which way?
- Use “right hand rule”

(Q: Why only 3D?)
Cross Product, Determinant, and Angle

- More precise definition (that does not require hands):

$$\sqrt{\text{det}(u, v, u \times v)} = |u||v| \sin(\theta)$$

- $\theta$ is angle between $u$ and $v$
- "det" is determinant of three column vectors
- Uniquely determines coordinate formula:

$$u \times v := \begin{bmatrix}
    u_2v_3 - u_3v_2 \\
    u_3v_1 - u_1v_3 \\
    u_1v_2 - u_2v_1
\end{bmatrix}$$

- Useful abuse of notation in 2D: $u \times v := u_1v_2 - u_2v_1$
Cross Product as Quarter Rotation

- Simple but useful observation for manipulating vectors in 3D: cross product with a unit vector $N$ is equivalent to a quarter-rotation in the plane with normal $N$:

- **Q:** What is $N \times (N \times u)$?

- **Q:** If you have $u$ and $N \times u$, how do you get a rotation by some arbitrary angle $\theta$?
Matrix Representation of Dot Product

Often convenient to express dot product via matrix product:

\[ \mathbf{u} \cdot \mathbf{v} = \mathbf{u}^\top \mathbf{v} = \begin{bmatrix} u_1 & \cdots & u_n \end{bmatrix} \begin{bmatrix} v_1 \\ \vdots \\ v_n \end{bmatrix} = \sum_{i=1}^{n} u_i v_i \]

By the way, what about some other inner product?

E.g., \( \langle \mathbf{u}, \mathbf{v} \rangle := 2u_1v_1 + u_1v_2 + u_2v_1 + 3u_2v_2 \)

\[
\begin{bmatrix} u_1 \\ u_2 \end{bmatrix}^\top \begin{bmatrix} 2 & 1 \\ 1 & 3 \end{bmatrix} \begin{bmatrix} v_1 \\ v_2 \end{bmatrix} = \begin{bmatrix} u_1 & u_2 \end{bmatrix} \begin{bmatrix} 2v_1 + v_2 \\ v_1 + 3v_2 \end{bmatrix}
\]

\[ = (2u_1v_1 + u_1v_2) + (u_2v_1 + 3u_2v_2). \quad \checkmark \]

Q: Why is matrix representing inner product always symmetric (\( A^\top = A \))?
Matrix Representation of Cross Product

- Can also represent cross product via matrix multiplication:

\[ \mathbf{u} := (u_1, u_2, u_3) \quad \Rightarrow \quad \hat{\mathbf{u}} := \begin{bmatrix} 0 & -u_3 & u_2 \\ u_3 & 0 & -u_1 \\ -u_2 & u_1 & 0 \end{bmatrix} \]

\[ \mathbf{u} \times \mathbf{v} = \hat{\mathbf{u}} \mathbf{v} = \begin{bmatrix} 0 & -u_3 & u_2 \\ u_3 & 0 & -u_1 \\ -u_2 & u_1 & 0 \end{bmatrix} \begin{bmatrix} v_1 \\ v_2 \\ v_3 \end{bmatrix} \]

- Q: Without building a new matrix, how can we express \( \mathbf{v} \times \mathbf{u} \)?
- A: Useful to notice that \( \mathbf{v} \times \mathbf{u} = -\mathbf{u} \times \mathbf{v} \) (why?). Hence,

\[ \mathbf{v} \times \mathbf{u} = -\hat{\mathbf{u}} \mathbf{v} = \hat{\mathbf{u}}^T \mathbf{v} \]
Determinant

Q: How do you compute the **determinant** of a matrix?

\[
A := \begin{bmatrix}
a & b & c \\
d & e & f \\
g & h & i \\
\end{bmatrix}
\]

A: Apply some algorithm somebody told me once upon a time:

\[
\begin{align*}
\begin{bmatrix}
a & b & c \\
d & e & f \\
g & h & i \\
\end{bmatrix} & \quad \begin{bmatrix}
a & b & c \\
d & e & f \\
g & h & i \\
\end{bmatrix} & \quad \begin{bmatrix}
a & b & c \\
d & e & f \\
g & h & i \\
\end{bmatrix}
\end{align*}
\]

\[
\text{det}(A) = a(\text{ei} - \text{fh}) + b(\text{fg} - \text{di}) + c(\text{dh} - \text{eg})
\]

Totally obvious… right?

Q: No! What the heck does this number mean?!
Determinant, Volume and Triple Product

Better answer: \( \det(u, v, w) \) encodes (signed) volume of parallelepiped with edge vectors \( u, v, w \).

\[
\det(u, v, w) = (u \times v) \cdot w = (v \times w) \cdot u = (w \times u) \cdot v
\]

Relationship known as a “triple product formula”

(Q: What happens if we reverse order of cross product?)
Determinant of a Linear Map

Q: If a matrix $A$ encodes a linear map $f$, what does $\text{det}(A)$ mean?
Representing Linear Maps via Matrices

Key example: suppose I have a linear map

\[ f(u) = u_1 a_1 + u_2 a_2 \]

How do I encode as a matrix?

Easy: “a” vectors become matrix columns:

\[
A := \begin{bmatrix}
    a_{1,x} & a_{2,x} \\
    a_{1,y} & a_{2,y} \\
    a_{1,z} & a_{2,z}
\end{bmatrix}
\]

Now, matrix-vector multiply recovers original map:

\[
\begin{bmatrix}
    a_{1,x} & a_{2,x} \\
    a_{1,y} & a_{2,y} \\
    a_{1,z} & a_{2,z}
\end{bmatrix}
\begin{bmatrix}
    u_1 \\
    u_2
\end{bmatrix} = \begin{bmatrix}
    a_{1,x} u_1 + a_{2,x} u_2 \\
    a_{1,y} u_1 + a_{2,y} u_2 \\
    a_{1,z} u_1 + a_{2,z} u_2
\end{bmatrix} = u_1 a_1 + u_2 a_2
\]
Determinant of a Linear Map

Q: If a matrix $A$ encodes a linear map $f$, what does $\det(A)$ mean?

A: It measures the change in volume.

Q: What does the sign of the determinant tell us, in this case?

A: It tells us whether orientation was reversed ($\det(A) < 0$)

(Do we really need a matrix in order to talk about the determinant of a linear map?)
Other Triple Products

- Super useful for working with vectors in 3D.
- E.g., Jacobi identity for the cross product:

\[
\begin{align*}
\mathbf{u} \times (\mathbf{v} \times \mathbf{w}) & + \\
\mathbf{v} \times (\mathbf{w} \times \mathbf{u}) & + \\
\mathbf{w} \times (\mathbf{u} \times \mathbf{v}) & = 0
\end{align*}
\]

- Why is it true, geometrically?
- There is a geometric reason, but not nearly as obvious as det: has to do with the fact that triangle's altitudes meet at a point.
- Yet another triple product: Lagrange's identity

\[
\mathbf{u} \times (\mathbf{v} \times \mathbf{w}) = \mathbf{v}(\mathbf{u} \cdot \mathbf{w}) - \mathbf{w}(\mathbf{u} \cdot \mathbf{v})
\]

(Can you come up with a geometric interpretation?)
Differential Operators - Overview

- Next up: differential operators and vector fields.
- Why is this useful for computer graphics?
  - Many physical/geometric problems expressed in terms of relative rates of change (ODEs, PDEs).
  - These tools also provide foundation for numerical optimization—e.g., minimize cost by following the gradient of some objective.

\[ \frac{d}{dt} \phi(x) = \frac{d^2}{dx^2} \phi(x) \]
Derivative as Slope

- Consider a function $f(x): \mathbb{R} \to \mathbb{R}$
- What does its derivative $f'$ mean?
- One interpretation “rise over run”
- Leads to usual definition:

$$f'(x_0) := \lim_{\epsilon \to 0} \frac{f(x_0 + \epsilon) - f(x_0)}{\epsilon}$$

- Careful! What if slope is different when we walk in opposite direction?

$$f^+(x_0) := \lim_{\epsilon \to 0} \frac{f(x_0 + \epsilon) - f(x_0)}{\epsilon}$$

$$f^-(x_0) := \lim_{\epsilon \to 0} \frac{f(x_0) - f(x_0 - \epsilon)}{\epsilon}$$

- Differentiable at $x_0$ if $f^+ = f^-$.

Many functions in graphics are NOT differentiable!
Derivative as Best Linear Approximation

- Any smooth function $f(x)$ can be expressed as a Taylor series:

$$f(x) = f(x_0) + f'(x_0)(x - x_0) + \frac{(x-x_0)^2}{2!} f''(x_0) + \cdots$$

- Replacing complicated functions with a linear (and sometimes quadratic) approximation is a favorite trick in graphics algorithms—we’ll see many examples.
Derivative as Best Linear Approximation

Intuitively, same idea applies for functions of multiple variables:
How do we think about derivatives for a function that has multiple variables?
Directional Derivative

One way: suppose we have a function $f(x_1, x_2)$
- Take a “slice” through the function along some line
- Then just apply the usual derivative!
- Called the **directional derivative**

**Formula**: 

$$D_{u}f(x_0) := \lim_{\varepsilon \to 0} \frac{f(x_0 + \varepsilon u) - f(x_0)}{\varepsilon}$$

**Diagram**: 

- $D_{v}f$ and $D_{u}f$ as slices through the function $f(x)$ at point $x_0$ along vectors $v$ and $u$, respectively.
- Taking a small step along vector $u$ to approximate the directional derivative.

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Gradient

- Given a multivariable function $f(x)$, the gradient $\nabla f(x)$ assigns a vector at each point:

  - $f(x)$
  - $\nabla f(x)$

- (Ok, but which vectors, exactly?)
Gradient in Coordinates

- Most familiar definition: list of partial derivatives
- I.e., imagine that all but one of the coordinates are just constant values, and take the usual derivative

\[ \nabla f = \begin{bmatrix} \frac{\partial f}{\partial x_1} \\ \vdots \\ \frac{\partial f}{\partial x_n} \end{bmatrix} \]

- Practically speaking, two potential drawbacks:
  - Role of inner product is not clear (more later!)
  - No way to differentiate functions of functions \( F(f) \) since we don’t have a finite list of coordinates \( x_1, \ldots, x_n \)

- Still, extremely common way to calculate the gradient…
Example: Gradient in Coordinates

\[ f(x) := x_1^2 + x_2^2 \]

\[
\frac{\partial f}{\partial x_1} = \frac{\partial}{\partial x_1} x_1^2 + \frac{\partial}{\partial x_1} x_2^2 = 2x_1 + 0
\]

\[
\frac{\partial f}{\partial x_2} = \frac{\partial}{\partial x_2} x_1^2 + \frac{\partial}{\partial x_2} x_2^2 = 0 + 2x_2
\]

\[ \nabla f(x) = \begin{bmatrix} 2x_1 \\ 2x_2 \end{bmatrix} = 2x \]
Gradient as Best Linear Approximation

Another way to think about it: at each point $x_0$, gradient is the vector $\nabla f(x_0)$ that leads to the best possible approximation

$$f(x) \approx f(x_0) + \langle \nabla f(x_0), x - x_0 \rangle$$

Starting at $x_0$, this term gets:

- bigger if we move in the direction of the gradient,
- smaller if we move in the opposite direction, and
- doesn’t change if we move orthogonal to gradient.
Gradient As Direction of Steepest Ascent

- Another way to think about it: direction of “steepest ascent”
- i.e., what direction should we travel to increase value of function as quickly as possible?
- This viewpoint leads to algorithms for optimization, commonly used in graphics.
Gradient and Directional Derivative

At each point \( x \), gradient is unique vector \( \nabla f(x) \) such that

\[
\langle \nabla f(x), u \rangle = D_u f(x)
\]

for all \( u \). In other words, such that taking the inner product w/ this vector gives you the directional derivative in any direction \( u \).

Can’t happen if function is not differentiable!

(Notice: gradient also depends on choice of inner product...)

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Example: Gradient of Dot Product

- Consider the dot product expressed in terms of matrices:
  \[ f := u^T v \]

- What is gradient of \( f \) with respect to \( u \)?

- One way: write it out in coordinates:

  \[
  u^T v = \sum_{i=1}^{n} u_i v_i
  \]

  \[
  \frac{\partial}{\partial u_k} \sum_{i=1}^{n} u_i v_i = \sum_{i=1}^{n} \frac{\partial}{\partial u_k} (u_i v_i) = v_k
  \]

  (equals zero unless \( i = k \))

  \[
  \Rightarrow \nabla_u f = \begin{bmatrix} v_1 & \ldots & v_n \end{bmatrix}
  \]

  In other words:

  \[
  \nabla_u (u^T v) = v
  \]

  Not so different from \( \frac{d}{dx} (xy) = y \)!
Gradients of Matrix-Valued Expressions

- **EXTREMELY** useful in graphics to be able to differentiate matrix-valued expressions

- Ultimately, expressions look much like ordinary derivatives

For any two vectors $\mathbf{x}, \mathbf{y} \in \mathbb{R}^n$ and symmetric matrix $\mathbf{A} \in \mathbb{R}^{n \times n}$:

<table>
<thead>
<tr>
<th>Matrix Derivative</th>
<th>Looks Like</th>
</tr>
</thead>
<tbody>
<tr>
<td>$\nabla_{\mathbf{x}} (\mathbf{x}^T \mathbf{y}) = \mathbf{y}$</td>
<td>$\frac{d}{d\mathbf{x}} \mathbf{x}\mathbf{y} = \mathbf{y}$</td>
</tr>
<tr>
<td>$\nabla_{\mathbf{x}} (\mathbf{x}^T \mathbf{x}) = 2\mathbf{x}$</td>
<td>$\frac{d}{d\mathbf{x}} \mathbf{x}^2 = 2\mathbf{x}$</td>
</tr>
<tr>
<td>$\nabla_{\mathbf{x}} (\mathbf{x}^T \mathbf{A}\mathbf{y}) = \mathbf{A}\mathbf{y}$</td>
<td>$\frac{d}{d\mathbf{x}} \mathbf{a}\mathbf{x}\mathbf{y} = \mathbf{a}\mathbf{y}$</td>
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</tr>
<tr>
<td>$\ldots$</td>
<td>$\ldots$</td>
</tr>
</tbody>
</table>

Excellent resource: Petersen & Pedersen, “The Matrix Cookbook”

- At least once in your life, work these out meticulously in coordinates (to convince yourself they’re true).

- Then… forget about coordinates altogether!
Advanced*: $L^2$ Gradient

- Consider a function of a function $F(f)$
- What is the gradient of $F$ with respect to $f$?
- Can’t take partial derivatives anymore!
- Instead, look for function $\nabla F$ such that for all functions $u$,

$$\langle \nabla F, u \rangle = D_u F$$

- What is directional derivative of a function of a function??
- Don’t freak out—just return to good old-fashioned limit:

$$D_u F(f) = \lim_{\varepsilon \to 0} \frac{F(f + \varepsilon u) - F(f)}{\varepsilon}$$

- This strategy becomes much clearer w/ a concrete example...

*as in, NOT on the test! (But perhaps somewhere in the test of life...)
Advanced Visual Example: $L^2$ Gradient

- Consider function $F(f) := \langle f, g \rangle$ for $f: [0,1] \rightarrow \mathbb{R}$
- I claim the gradient is: $\nabla F = g$
- Does this make sense intuitively? How can we increase inner product with $g$ as quickly as possible?
  - inner product measures how well functions are “aligned”
  - $g$ is definitely function best-aligned with $g$!
  - so to increase inner product, add a little bit of $g$ to $f$

(Can you work this solution out formally?)
Advanced Example: $L^2$ Gradient

- Consider function $F(f) := \|f\|^2$ for arguments $f: [0,1] \to \mathbb{R}$

- At each “point” $f_0$, we want function $\nabla F$ such that for all functions $u$

$$\langle \nabla F(f_0), u \rangle = \lim_{\varepsilon \to 0} \frac{F(f_0 + \varepsilon u) - F(f_0)}{\varepsilon}$$

- Expanding 1st term in numerator, we get

$$\|f_0 + \varepsilon u\|^2 = \|f_0\|^2 + \varepsilon^2 \|u\|^2 + 2\varepsilon \langle f_0, u \rangle$$

- Hence, limit becomes

$$\lim_{\varepsilon \to 0} (\varepsilon \|u\|^2 + 2 \langle f_0, u \rangle) = 2 \langle f_0, u \rangle$$

- The only solution to $\langle \nabla F(f_0), u \rangle = 2 \langle f_0, u \rangle$ for all $u$ is

$$\nabla F(f_0) = 2f_0$$

not much different from $\frac{d}{dx} x^2 = 2x$!
Key idea:
Once you get the hang of taking the gradient of ordinary functions, it’s (superficially) not much harder for more exotic objects like matrices, functions of functions, ...
Vector Fields

- Gradient was our first example of a vector field.
- In general, a vector field assigns a vector to each point in space.
- E.g., can think of a 2-vector field in the plane as a map:

\[ X : \mathbb{R}^2 \rightarrow \mathbb{R}^2 \]

- For example, saw a gradient field:

\[ \nabla f(x, y) = (2x, 2y) \]

(for function \( f(x, y) = x^2 + y^2 \))
Q: How do we measure the change in a vector field?
Divergence and Curl

Two basic derivatives for vector fields:

“How much is field shrinking/expanding?”

“How much is field spinning?”

div $X$

curl $Y$
Divergence

- Also commonly written as $\nabla \cdot X$
- Suggests a coordinate definition for divergence
- Think of $\nabla$ as a “vector of derivatives”
  \[ \nabla = \left( \frac{\partial}{\partial u_1}, \ldots, \frac{\partial}{\partial u_n} \right) \]
- Think of $X$ as a “vector of functions”
  \[ X(u) = (X_1(u), \ldots, X_n(u)) \]
- Then divergence is
  \[ \nabla \cdot X := \sum_{i=1}^{n} \frac{\partial X_i}{\partial u_i} \]
Divergence - Example

- Consider the vector field $X(u, v) := (\cos(u), \sin(v))$
- Divergence is then

$$\nabla \cdot X = \frac{\partial}{\partial u} \cos(u) + \frac{\partial}{\partial v} \sin(v) = -\sin(u) + \cos(v).$$
Curl

- Also commonly written as $\nabla \times X$
- Suggests a coordinate definition for curl
- This time, think of $\nabla$ as a vector of just three derivatives:

$$\nabla = \left( \frac{\partial}{\partial u_1}, \frac{\partial}{\partial u_2}, \frac{\partial}{\partial u_3} \right)$$

- Think of $X$ as vector of three functions:

$$X(u) = (X_1(u), X_2(u), X_3(u))$$

- Then curl is

$$\nabla \times X := \begin{bmatrix}
\frac{\partial X_3}{\partial u_2} - \frac{\partial X_2}{\partial u_3} \\
\frac{\partial X_1}{\partial u_3} - \frac{\partial X_3}{\partial u_1} \\
\frac{\partial X_2}{\partial u_1} - \frac{\partial X_1}{\partial u_2}
\end{bmatrix}$$

(2D “curl”: $\nabla \times X := \frac{\partial X_2}{\partial u_1} - \frac{\partial X_1}{\partial u_2}$)
Curl - Example

- Consider the vector field \( X(u, v) := (-\sin(v), \cos(u)) \)
- (2D) Curl is then

\[
\nabla \times X = \frac{\partial}{\partial u} \cos(u) - \frac{\partial}{\partial v} (-\sin(v)) = -\sin(u) + \cos(v).
\]
Notice anything about the relationship between curl and divergence?
Divergence vs. Curl (2D)

- Divergence of $X$ is the same as curl of 90-degree rotation of $X$:

  $\nabla \cdot X = \nabla \times X^\perp$

- Playing these kinds of games w/ vector fields plays an important role in algorithms (e.g., fluid simulation)

- (Q: Can you come up with an analogous relationship in 3D?)
Example: Fluids w/ Stream Function

Our method

\[
\min \| u^* - \nabla \times \Psi \|^2
\]
\[
u = \nabla \times \Psi
\]

Single-phase Pressure solver

\[
\Delta p = \nabla \cdot u^*
\]
\[
u = u^* - \nabla p
\]

Laplacian

- One more operator we haven’t seen yet: the Laplacian
- Unbelievably important object in graphics, showing up across geometry, rendering, simulation, imaging
  - basis for Fourier transform / frequency decomposition
  - used to define model PDEs (Laplace, heat, wave equations)
  - encodes rich information about geometry
Laplacian—Visual Intuition

Q: For ordinary function $f(x)$, what does 2nd derivative tell us?

Likewise, Laplacian measures “curvature” of a function.
Laplacian—Many Definitions

- Maps a scalar function to another scalar function (linearly!)
- Usually* denoted by $\Delta$ “Delta”
- Many starting points for Laplacian:
  - divergence of gradient $\Delta f := \nabla \cdot \nabla f = \text{div}(\text{grad} f)$
  - sum of 2nd partial derivatives $\Delta f := \sum_{i=1}^{n} \frac{\partial^2 f}{\partial x_i^2}$
  - gradient of Dirichlet energy $\Delta f := -\nabla f \left( \frac{1}{2} ||\nabla f||^2 \right)$
  - by analogy: graph Laplacian
  - variation of surface area
  - trace of Hessian ...

*Or by $\nabla^2$, but we’ll reserve this symbol for the Hessian
Laplacian—Example

Let’s use coordinate definition: \( \Delta f := \sum_i \frac{\partial^2 f}{\partial x_i^2} \)

Consider the function \( f(x_1, x_2) := \cos(3x_1) + \sin(3x_2) \)

We have

\[
\frac{\partial^2}{\partial x_1^2} f = \frac{\partial^2}{\partial x_1^2} \cos(3x_1) + \frac{\partial^2}{\partial x_1^2} \sin(3x_2) = 0
\]

\[-3 \frac{\partial}{\partial x_1} \sin(3x_1) = -9 \cos(3x_1).
\]

and

\[
\frac{\partial^2}{\partial x_2^2} f = -9 \sin(3x_2).
\]

Hence,

\[
\Delta f = -9(\cos(3x_1) + \sin(3x_2))
\]

\[
= -9f \quad \text{Interesting! Does this always happen?}
\]
**Hessian**

- Our final differential operator—**Hessian** will help us locally approximate complicated functions by a few simple terms.
- Recall our Taylor series:
  \[ f(x) = f(x_0) + f'(x_0)(x - x_0) + \frac{(x-x_0)^2}{2!} f''(x_0) + \cdots \]
- How do we do this for multivariable functions?
- Already talked about best linear approximation, using gradient:
  \[ f(x) \approx f(x_0) + \langle \nabla f(x_0), x - x_0 \rangle \]

Hessian gives us next, "quadratic" term.
Hessian in Coordinates

- Typically denote Hessian by symbol
- Just as gradient was “vector that gives us partial derivatives of the function,” Hessian is “operator that gives us partial derivatives of the gradient”:

\[(\nabla^2 f)u := D_u(\nabla f)\]

- For a function \(f(x): \mathbb{R}^n \to \mathbb{R}\), can be more explicit:

\[
\nabla^2 f := \begin{bmatrix}
\frac{\partial^2 f}{\partial x_1 \partial x_1} & \cdots & \frac{\partial^2 f}{\partial x_1 \partial x_n} \\
\vdots & \ddots & \vdots \\
\frac{\partial^2 f}{\partial x_n \partial x_1} & \cdots & \frac{\partial^2 f}{\partial x_n \partial x_n}
\end{bmatrix}
\]

Q: Why is this matrix always symmetric?
Taylor Series for Multivariable Functions

- Using Hessian, can now write 2nd-order approximation of any smooth, multivariable function $f(x)$ around some point $x_0$:

$$
\begin{align*}
  f(x) & \approx f(x_0) + \langle \nabla f(x_0), x - x_0 \rangle + \langle \nabla^2 f(x_0)(x - x_0), x - x_0 \rangle / 2 \\
  & \text{constant} \quad \text{linear} \quad \text{quadratic}
\end{align*}
$$

- Can write this in matrix form as

$$
\begin{align*}
  f(x) & \approx \frac{1}{2} x^T A x + b^T x + c
\end{align*}
$$

Will see later on how this approximation is very useful for optimization!
Next time: Rasterization

- Next time, we’ll talk about drawing a triangle
- And it’s a lot more interesting than it might seem…
- Also, what’s up with these “jagged” lines?

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