This homework is due Monday July 6, 2020, at 23:59 PT.
Self-grades are due Wednesday July 8, 2020, at 23:59 PT.

Submission Format
Your homework submission should consist of a single PDF file that contains all of your answers (any handwritten answers should be scanned) as well as your IPython notebook saved as a PDF.

Please attach a PDF of your Jupyter notebook for all the problems that involve coding. Make sure the results of your plots (if any) are visible. Please assign the PDF of the notebook to the correct problems on Gradescope — we will be unable to grade the problems without this assignment or submission.

**Homework Learning Goals:** The objective of this homework is to introduce the concept of linear transformation, commutativity and invertibility.

1. Mechanical Inverses

   **Learning Objectives:** Matrices represent linear transformations, and their inverses represent the opposite transformation. Here we practice inversion, but are also looking to develop an intuition. Visualizing the transformations might help develop this intuition.

   For each of the following matrices, state whether the inverse exists. If so, find the inverse, $A^{-1}$. If not, show why no inverse exists. Solve this by hand.

   For parts (a) and (b), in addition to finding the inverse (if it exists), describe how the original matrix, $A$, changes a vector it’s applied to. For example, if $A\mathbf{b} = \mathbf{c}$, then $A$ could scale $\mathbf{b}$ by 2 to get $\mathbf{c}$, or $A$ could reflect $\mathbf{b}$ across the $x$ axis to get $\mathbf{c}$, etc. *Hint:* It may help to plot a few examples to recognize the pattern.

   (a) $A = \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix}$
   (b) $A = \begin{bmatrix} -1 & 0 \\ 0 & 1 \end{bmatrix}$
   (c) $A = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 2 & 2 \\ 1 & 4 & 4 \end{bmatrix}$

2. Quadcopter Transformations

   **Learning Objectives:** Linear algebra is often used to represent transformations in robotics. This problem introduces some of the basic uses of transformations.

   Professor Kuo and her colleagues are interested in testing a concept to establish a communication link to a quadcopter by laser. Consider a vector $\mathbf{r} = \begin{bmatrix} x \\ y \\ z \end{bmatrix} \in \mathbb{R}^3$ representing the location of the quadcopter relative to the origin. The quadcopter is only capable of three different maneuvers relative to the origin. The maneuvers...
are rotations about the x, y, and z axes. For perspective, the positive x-axis points east, the positive y-axis points north, and the positive z-axis points towards the sky. The figures below illustrate the quadcopter and these maneuvers.

We can represent each of these rotations, that are linear transformations, as matrices that operate on the location vector of the quadcopter, \( \vec{r} \), to position it at its new location. The matrices \( R_x(\theta) \), \( R_y(\psi) \), and \( R_z(\phi) \) represent rotations about the x-axis, y-axis, and z-axis, respectively. The matrices are:

\[
R_x(\theta) = \begin{bmatrix} 1 & 0 & 0 \\ 0 & \cos \theta & -\sin \theta \\ 0 & \sin \theta & \cos \theta \end{bmatrix}, \quad R_y(\psi) = \begin{bmatrix} \cos \psi & 0 & -\sin \psi \\ 0 & 1 & 0 \\ \sin \psi & 0 & \cos \psi \end{bmatrix}, \quad R_z(\phi) = \begin{bmatrix} \cos \phi & -\sin \phi & 0 \\ \sin \phi & \cos \phi & 0 \\ 0 & 0 & 1 \end{bmatrix}.
\]

(a) Professor Kuo wants to make the quadcopter to rotate first by 30° about the x-axis, and then by 60° about the z-axis. Use \( R_x(\theta) \), \( R_y(\psi) \), and \( R_z(\phi) \) to construct a matrix that performs the operations in the specified order. You may use an ipython notebook for algebra, but show in your solutions the matrices and the operations you are doing on them by hand.

(b) Professor Kuo accidentally punched in the two commands in reverse. The rotation about the z-axis occurred before the rotation about the x-axis. Use \( R_x(\theta) \), \( R_y(\psi) \), and \( R_z(\phi) \) to construct a matrix that performs the operations that accidentally happened. You may use an ipython notebook for algebra. Write out the matrices you are multiplying, and the computed matrix.

(c) Say the quadcopter was at \( \vec{r} = \begin{bmatrix} 1 \\ 1 \\ 2 \end{bmatrix} \). Where did Professor Kuo intend for the quadcopter to end up? Where did it actually end up? Are they the same?

3. Properties of Pump Systems

**Learning Objectives:** This problem illustrates how matrices and vectors can be used to represent linear transformations.

Throughout this problem, we will consider a system of reservoirs connected to each other through pumps. An example system is shown below in Figure 1, represented as a graph. Each node in the graph is marked with a letter and represents a reservoir. Each edge in the graph represents a pump which moves a fraction of the water from one reservoir to the next at every time step. The fraction of water is written on top of the edge.
Figure 1: Pump system

(a) Consider the system of pumps shown above in Figure 1. Let $x_a[n]$ and $x_b[n]$ represent the amount of water in reservoir $a$ and $b$, respectively, at time step $n$. Find a system of equations that represents every $x_i[n+1]$ in terms of all the different $x_i[n]$.

(b) For the system shown in Figure 1, find the associated state transition matrix. That is find the matrix $A$ such that:

$$\bar{x}[n+1] = A\bar{x}[n], \text{ where } \bar{x}[n] = \begin{bmatrix} x_a[n] \\ x_b[n] \end{bmatrix}$$

(c) Suppose that the reservoirs are initialized to the following water levels: $x_a[0] = 0.5, x_b[0] = 0.5$. In a completely alternate universe, the reservoirs are initialized to the following water levels: $x_a[0] = 0.3, x_b[0] = 0.7$. For both initial states, what are the water levels at timestep 1 ($\bar{x}[1]$)? Use your answer from part (b) to compute your solution.

(d) If you observe the reservoirs at timestep 1, can you figure out what the initial ($\bar{x}[0]$) water levels were? Why or why not?

(e) Now let us generalize what we observed. Say there is a transition matrix $A$ representing a pump system. Say there exist two distinct initial state vectors $\bar{x}[0]$ and $\bar{y}[0]$ (i.e. water levels) that lead to the same state vector $\bar{x}[1]$ after $A$ acts on them. You do not know which of the two initial state vectors you started in. Can you decide which initial state you started in by observing $\bar{x}[1]$? What does this say about the matrix $A$?

(f) Set up the state transition matrix $A$ for the system of pumps shown below. Compute the sum of the entries of the columns of the state transition matrix. Is it greater than/less than/equal to 1? Explain what this $A$ matrix physically implies about the total amount of water in this system.

Note: If there is no “self-arrow/self-loop,” you can interpret it as a self-loop with weight 0, i.e. no water returns.

4. Image Stitching

Learning Objective: This problem is similar to one that students might experience in an upper division computer vision course. Our goal is to give students a flavor of the power of tools from fundamental linear algebra and their wide range of applications.

Often, when people take pictures of a large object, they are constrained by the field of vision of the camera. This means that they have two options to capture the entire object:
• Stand as far away as they need to include the entire object in the camera’s field of view (clearly, we do not want to do this as it reduces the amount of detail in the image)
• (This is more exciting) Take several pictures of different parts of the object and stitch them together like a jigsaw puzzle.

We are going to explore the second option in this problem. Daniel, who is a professional photographer, wants to construct an image by using “image stitching”. Unfortunately, Daniel took some of the pictures from different angles as well as from different positions and distances from the object. While processing these pictures, Daniel lost information about the positions and orientations from which the pictures were taken. Luckily, you and your friend Marcela, with your wealth of newly acquired knowledge about vectors and matrices, can help him!

You and Marcela are designing an iPhone app that stitches photographs together into one larger image. Marcela has already written an algorithm that finds common points in overlapping images. **It’s your job to figure out how to stitch the images together using Marcela’s common points to reconstruct the larger image.**

Figure 2: Two images to be stitched together with pairs of matching points labeled.

We will use vectors to represent the common points which are related by a linear transformation. Your idea is to find this linear transformation. For this you will use a single matrix, $\mathbf{R}$, and a vector, $\mathbf{T}$, that transforms every common point in one image to their corresponding point in the other image. Once you find $\mathbf{R}$ and $\mathbf{T}$ you will be able to transform one image so that it lines up with the other image.

Suppose $\mathbf{p} = \begin{bmatrix} p_x \\ p_y \end{bmatrix}$ is a point in one image and $\mathbf{q} = \begin{bmatrix} q_x \\ q_y \end{bmatrix}$ is the corresponding point in the other image (i.e., they represent the same object in the scene). You write down the following relationship between $\mathbf{p}$ and $\mathbf{q}$.

$$ \begin{bmatrix} q_x \\ q_y \end{bmatrix} = \begin{bmatrix} R_{xx} & R_{xy} \\ R_{yx} & R_{yy} \end{bmatrix} \begin{bmatrix} p_x \\ p_y \end{bmatrix} + \begin{bmatrix} T_x \\ T_y \end{bmatrix} $$

This problem focuses on finding the unknowns (i.e. the components of $\mathbf{R}$ and $\mathbf{T}$), so that you will be able to stitch the image together.

(a) To understand how the matrix $\mathbf{R}$ and vector $\mathbf{T}$ transform a vector, $\mathbf{v}_0$, consider this similar equation,
\[ \vec{v}_2 = \begin{bmatrix} 2 & 2 \\ -2 & 2 \end{bmatrix} \vec{v}_0 + \vec{v}_1. \]  

Using \( \vec{v}_0 = \begin{bmatrix} 0 \\ 1 \end{bmatrix} \) and \( \vec{v}_1 = \begin{bmatrix} 1 \\ 1 \end{bmatrix} \), what is \( \vec{v}_2 \)? On a single plot, draw the vectors \( \vec{v}_0, \vec{v}_1, \vec{v}_2 \) in two dimensions. Describe how \( \vec{v}_2 \) is transformed from \( \vec{v}_0 \) (e.g. rotated, scaled, shifted).

(b) Multiply Equation (1) out into two scalar linear equations. What are the known values and what are the unknowns in each equation? How many unknowns are there? How many independent equations do you need to solve for all the unknowns? How many pairs of common points \( p \) and \( q \) will you need in order to write down a system of equations that you can use to solve for the unknowns?

(c) What is the vector of unknown values? Write out a system of linear equations that you can use to solve for the unknown values (you should use multiple pairs of points \( p \)'s and \( q \)'s to have enough equations based on what you found in part b). Transform these linear equations into a matrix equation, so that we can solve for the vector of unknown values.

(d) In the IPython notebook `prob1B.ipynb`, you will have a chance to test out your solution. Plug in the values that you are given for \( p_x, p_y, q_x, \) and \( q_y \) for each pair of points into your system of equations to solve for the matrix, \( R \), and vector, \( \vec{T} \). The notebook will solve the system of equations, apply your transformation to the second image, and show you if your stitching algorithm works. You are not responsible for understanding the image stitching code or Marcela’s algorithm.

5. Segway Tours

**Learning Objective:** The learning objective of this problem is to see how the concept of span can be applied to control problems. If a desired state vector of a linear control problem is in a span of a particular set of vectors, then the system may be steered to reach that particular vector using the available inputs.

Your friend has decided to start a new SF tour business, and you suggest he use segways.

A segway is essentially a stand on two wheels. He becomes intrigued by your idea and asks you how a segway works.

The segway works by applying a force (through the spinning wheels) to the base of the segway. This controls both the position on the segway and the angle of the stand. As the driver pushes on the stand, the segway tries to bring itself back to the upright position, and it can only do this by moving the base.

Is it possible for the segway to be brought upright and to a stop from any initial configuration? There is only one input (force) used to control two outputs (position and angle). You both talk to a third friend who is GSleng EE128, and she tells you that a segway can be modeled as a cart-pole system.
A cart-pole system can be fully described by its position $p$, velocity $\dot{p}$, angle $\theta$, and angular velocity $\dot{\theta}$. We write this as a “state vector”, $\vec{x}$:

$$\vec{x} = \begin{bmatrix} p \\ \dot{p} \\ \theta \\ \dot{\theta} \end{bmatrix}$$

The input to this system is a scalar quantity $u[n]$ at time $n$ that is the force applied to the cart (or base of the segway). \(^1\)

The cart-pole system can be represented by a linear model:

$$\vec{x}[n+1] = A\vec{x}[n] + \vec{b}u[n], \quad (3)$$

where $A \in \mathbb{R}^{4 \times 4}$ and $\vec{b} \in \mathbb{R}^{4 \times 1}$.

The control allows us to move the state by $u[n]$ in direction $\vec{b}$. So, if $u[n] = 2$, we move the state by $2\vec{b}$ at time $n$, and so on. We can choose different controls at different times.

The model tells us how the the state vector will evolve over time as a function of the current state vector and control inputs.

You look at this general linear system and try to answer the following question: Starting from some initial state $\vec{x}_0$, can we reach a final desired state, $\vec{x}_f$, in $N$ steps?

The challenge seems to be that the state is four-dimensional and keeps evolving and that we can only apply a one-dimensional (scalar) control at each time. Typically, to set the values of four variables to desired quantities, you would need four inputs. Can you do this with just one input?

We will solve this problem by walking through several steps.

(a) Express $\vec{x}[1]$ in terms of $\vec{x}[0]$ and the input $u[0]$. (*Hint: This is easy.*)

(b) Express $\vec{x}[2]$ in terms of only $\vec{x}[0]$ and the inputs, $u[0]$ and $u[1]$. Then express $\vec{x}[3]$ in terms of only $\vec{x}[0]$ and the inputs, $u[0], u[1]$, and $u[2]$, and express $\vec{x}[4]$ in terms of only $\vec{x}[0]$ and the inputs, $u[0], u[1], u[2]$, and $u[3]$.

(c) Now, generalize the pattern you saw in the earlier part to write an expression for $\vec{x}[N]$ in terms of $\vec{x}[0]$ and the inputs from $u[0], \ldots, u[N-1]$.

For the next four parts of the problem, you are given the matrix $A$ and the vector $\vec{b}$:

$$A = \begin{bmatrix} 1 & 0.05 & -0.01 & 0 \\ 0 & 0.22 & -0.17 & -0.01 \\ 0 & 0.10 & 1.14 & 0.10 \\ 0 & 1.66 & 2.85 & 1.14 \end{bmatrix}$$

$$\vec{b} = \begin{bmatrix} 0.01 \\ 0.21 \\ -0.03 \\ -0.44 \end{bmatrix}$$

\(^1\)You might note that velocity and angular velocity are derivatives of position and angle respectively. Differential equations are used to describe continuous time systems, which you will learn more about in EECS 16B. But even without these techniques, we can still approximate the solution to be a continuous time system by modeling it as a discrete time system where we take very small steps in time. We think about applying a force constantly for a given finite duration and we see how the system responds after that finite duration.
Assume the cart-pole starts in an initial state $\vec{x}[0] = \begin{bmatrix} -0.3853493 \\ 6.1032227 \\ 0.8120005 \\ -14 \end{bmatrix}$, and you want to reach the desired state $\vec{x}_f = \vec{0}$ using the control inputs $u[0], u[1], \ldots$. The state vector $\vec{x}_f = \vec{0}$ corresponds to the cart-pole (or segway) being upright and stopped at the origin. (Reaching $\vec{x}_f = \vec{0}$ in $N$ steps means that, given that we start at $\vec{x}[0]$, we can find control inputs, such that we get $\vec{x}[N]$, the state vector at the $N$th time step, equal to $\vec{x}_f$.)

**Note:** You may use IPython to solve the next three parts of the problem. You may use the function we provided (gauss_elim(matrix)) to help you find the upper triangular form of matrices. An example of Gaussian Elimination using this code is provided in the IPython notebook. You may also use the function (np.linalg.solve) to solve the equations.

(d) Can you reach $\vec{x}_f$ in two time steps? *(Hint: Express $\vec{x}[2] - A^2 \vec{x}[0]$ in terms of the inputs $u[0]$ and $u[1]$. Then determine if the system of equations can be solved to obtain $u[0]$ and $u[1]$. If we obtain valid solutions for $u[0]$ and $u[1]$, then we can say we will reach $\vec{x}_f$ in two time steps.)*

(e) Can you reach $\vec{x}_f$ in three time steps? *(Hint: Similar to the last part, express $\vec{x}[3] - A^2 \vec{x}[0]$ in terms of the inputs $u[0]$, $u[1]$ and $u[2]$. Then determine if we can obtain valid solutions for $u[0]$, $u[1]$ and $u[2]$.)*

(f) Can you reach $\vec{x}_f$ in four time steps? *(Use the hints from the last two parts.)*

(g) If you have found that you can get to the final state in 4 time steps, find the required correct control inputs using IPython and verify the answer by entering these control inputs into the Plug in your controller section of the code in the IPython notebook. The code has been written to simulate this system. *Suggestion: See what happens if you enter all four control inputs equal to 0. This gives you an idea of how the system naturally evolves!*

(h) Let us reflect on what we just did. Recall the system we have:

$$\vec{x}[n+1] = A\vec{x}[n] + \vec{b}u[n].$$

The control allows us to move the state by $u[n]$ in direction $\vec{b}$. We know from part (c) that:

$$\vec{x}[2] = A^2 \vec{x}[0] + A\vec{b}u[0] + \vec{b}u[1].$$

What are the vectors that the combination of controls $u[0]$ and $u[1]$ allow us to move in? Can you express the possible positions you can arrive at in two time steps using the span of these vectors?

(i) Can you generalize the idea in the previous part? Express the positions you can reach in $N$ timesteps as a span of some vectors.

(j) *(Challenge, optional)* Now say you wanted to reach anywhere in $\mathbb{R}^4$, i.e. $\vec{x}_f$ is an unspecified vector in $\mathbb{R}^4$. Under what conditions can you guarantee that you can “reach” $\vec{x}_f$ from any $\vec{x}_0$?

Wouldn’t this be cool?

6. **Homework Process and Study Group**

Who else did you work with on this homework? List names and student ID’s. (In case of homework party, you can also just describe the group.) How did you work on this homework?

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