

Moving Frames in Applications

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Repères Mobiles / Moving Frames

Classical contributions:

M. Bartels (~1800), J. Serret, J. Frénet, G. Darboux,
É. Cotton,

Élie Cartan

Modern developments: (1970's)

S.S. Chern, M. Green, P. Griffiths, G. Jensen, T. Ivey,
J. Landsberg, ...

The equivariant approach: (1997 –)

PJO, M. Fels, G. Marí–Beffa, I. Kogan, J. Cheh,
J. Pohjanpelto, P. Kim, M. Boutin, D. Lewis, E. Mansfield,
E. Hubert, E. Shemyakova, O. Morozov, R. McLenaghan, R.
Smirnov, J. Yue, A. Nikitin, J. Patera, ...

Moving Frame — Space Curves

tangent

normal

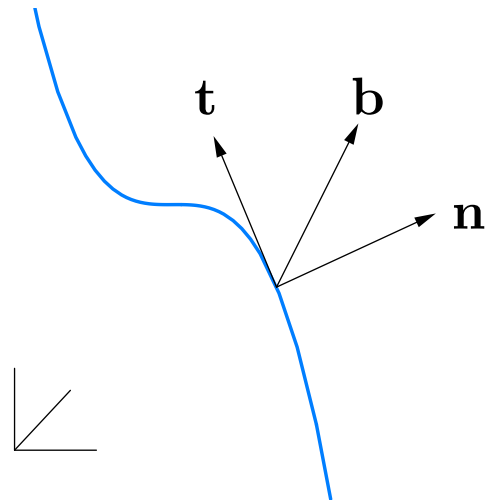
binormal

$$\mathbf{t} = \frac{dz}{ds}$$

$$\mathbf{n} = \frac{d^2z}{ds^2}$$

$$\mathbf{b} = \mathbf{t} \times \mathbf{n}$$

s — arc length



Frénet–Serret equations

$$\frac{d\mathbf{t}}{ds} = \kappa \mathbf{n}$$

$$\frac{d\mathbf{n}}{ds} = -\kappa \mathbf{t} + \tau \mathbf{b}$$

$$\frac{d\mathbf{b}}{ds} = -\tau \mathbf{n}$$

κ — curvature

τ — torsion

Moving Frame — Space Curves

tangent

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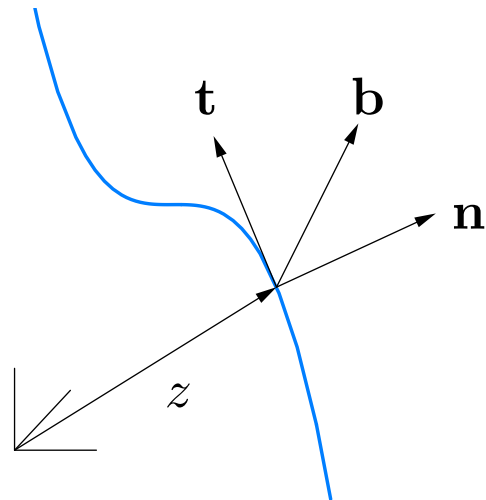
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κ — curvature

τ — torsion

“I did not quite understand how he [Cartan] does this in general, though in the examples he gives the procedure is clear.”

“Nevertheless, I must admit I found the book, like most of Cartan’s papers, hard reading.”

— Hermann Weyl

“Cartan on groups and differential geometry”

Bull. Amer. Math. Soc. 44 (1938) 598–601

Applications of Moving Frames

- Differential geometry
- Equivalence
- Symmetry
- Differential invariants
- Rigidity
- Joint invariants and semi-differential invariants
- Invariant differential forms and tensors
- Identities and syzygies
- Classical invariant theory

- Computer vision
 - object recognition
 - symmetry detection
- Invariant variational problems
- Invariant numerical methods
- Mechanics, including DNA
- Poisson geometry & solitons
- Killing tensors in relativity
- Invariants of Lie algebras in quantum mechanics
- Control theory
- Lie pseudo-groups

The Basic Equivalence Problem

M — smooth m -dimensional manifold.

G — transformation group acting on M

- finite-dimensional Lie group
- infinite-dimensional Lie pseudo-group
 - diffeomorphisms
 - canonical transformations
 - feedback
 - fluids, boundary layers, gauge theories, ...

Equivalence:

Determine when two p -dimensional submanifolds

$$N \quad \text{and} \quad \bar{N} \subset M$$

are *congruent*:

$$\bar{N} = g \cdot N \quad \text{for} \quad g \in G$$

Symmetry:

Find all *symmetries*,

i.e., self-equivalences or *self-congruences*:

$$N = g \cdot N$$

Classical Geometry — *F. Klein*

- **Euclidean group:** $G = \begin{cases} \text{SE}(m) = \text{SO}(m) \ltimes \mathbb{R}^m \\ \text{E}(m) = \text{O}(m) \ltimes \mathbb{R}^m \end{cases}$

$$\boxed{z \mapsto A \cdot z + b} \quad A \in \text{SO}(m) \text{ or } \text{O}(m), \quad b \in \mathbb{R}^m, \quad z \in \mathbb{R}^m$$

\Rightarrow isometries: rotations, translations, (reflections)

- **Equi-affine group:** $G = \text{SA}(m) = \text{SL}(m) \ltimes \mathbb{R}^m$
 $A \in \text{SL}(m)$ — volume-preserving

- **Affine group:** $G = \text{A}(m) = \text{GL}(m) \ltimes \mathbb{R}^m$
 $A \in \text{GL}(m)$

- **Projective group:** $G = \text{PSL}(m + 1)$
acting on $\mathbb{R}^m \subset \mathbb{RP}^m$

\Rightarrow Applications in computer vision

Tennis, Anyone?



Classical Invariant Theory

Binary form:

$$Q(x) = \sum_{k=0}^n \binom{n}{k} a_k x^k$$

Equivalence of polynomials (binary forms):

$$Q(x) = (\gamma x + \delta)^n \bar{Q} \left(\frac{\alpha x + \beta}{\gamma x + \delta} \right) \quad g = \begin{pmatrix} \alpha & \beta \\ \gamma & \delta \end{pmatrix} \in \mathrm{GL}(2)$$

- multiplier representation of $\mathrm{GL}(2)$
- modular forms

$$Q(x) = (\gamma x + \delta)^n \bar{Q} \left(\frac{\alpha x + \beta}{\gamma x + \delta} \right)$$

Transformation group:

$$g : (x, u) \longmapsto \left(\frac{\alpha x + \beta}{\gamma x + \delta}, \frac{u}{(\gamma x + \delta)^n} \right)$$

Equivalence of functions \iff equivalence of graphs

$$\Gamma_Q = \{ (x, u) = (x, Q(x)) \} \subset \mathbb{C}^2$$

Moving Frames

Definition.

A **moving frame** is a G -equivariant map

$$\rho : M \longrightarrow G$$

Equivariance:

$$\rho(g \cdot z) = \begin{cases} g \cdot \rho(z) & \text{left moving frame} \\ \rho(z) \cdot g^{-1} & \text{right moving frame} \end{cases}$$

$$\rho_{left}(z) = \rho_{right}(z)^{-1}$$

The Main Result

Theorem. A moving frame exists in a neighborhood of a point $z \in M$ if and only if G acts **freely** and **regularly** near z .

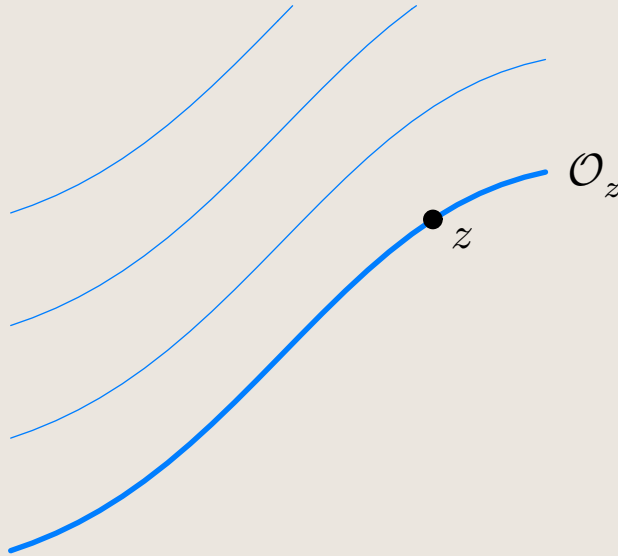
Isotropy & Freeness

Isotropy subgroup: $G_z = \{ g \mid g \cdot z = z \}$ for $z \in M$

- **free** — the only group element $g \in G$ which fixes *one* point $z \in M$ is the identity: $\implies G_z = \{e\}$ for all $z \in M$.
- **locally free** — the orbits all have the same dimension as G :
 $\implies G_z$ is a discrete subgroup of G .
- **regular** — all orbits have the same dimension and intersect sufficiently small coordinate charts only once
 $\not\cong$ irrational flow on the torus
- **effective** — the only group element which fixes *every* point in M is the identity: $g \cdot z = z$ for all $z \in M$ iff $g = e$:

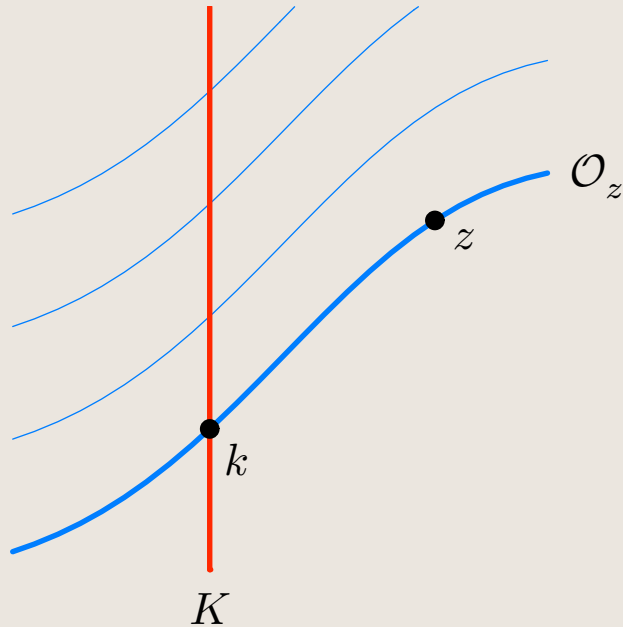
$$G_M^* = \bigcap_{z \in M} G_z = \{e\}$$

Geometric Construction



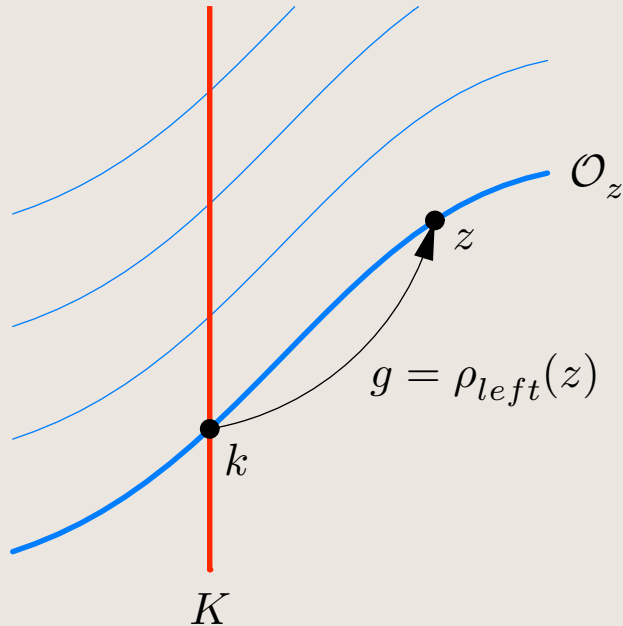
Normalization = choice of cross-section to the group orbits

Geometric Construction



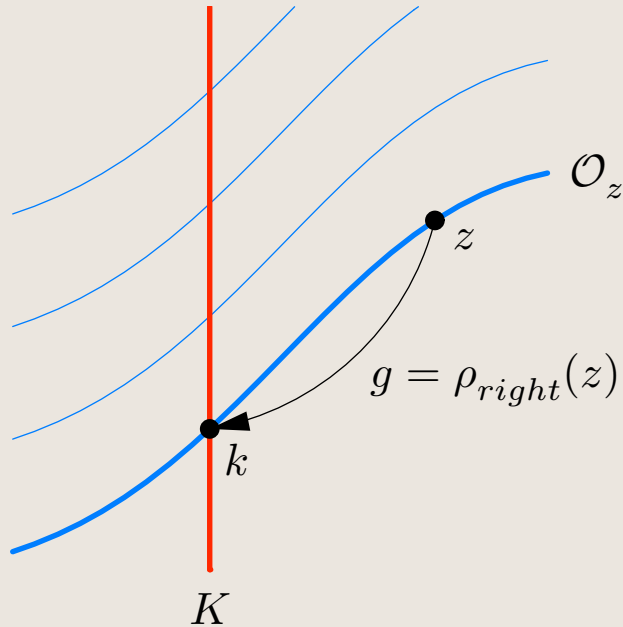
Normalization = choice of cross-section to the group orbits

Geometric Construction



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Normalization = choice of cross-section to the group orbits

K — cross-section to the group orbits

\mathcal{O}_z — orbit through $z \in M$

$k \in K \cap \mathcal{O}_z$ — unique point in the intersection

- k is the *canonical or normal form* of z
- the (nonconstant) coordinates of k are the fundamental invariants

$g \in G$ — *unique* group element mapping k to z

\implies freeness

$\rho(z) = g$ left moving frame $\rho(h \cdot z) = h \cdot \rho(z)$

$$k = \rho^{-1}(z) \cdot z = \rho_{right}(z) \cdot z$$

Algebraic Construction

$$r = \dim G \leq m = \dim M$$

Coordinate cross-section

$$K = \{ z_1 = c_1, \dots, z_r = c_r \}$$

left	right
$w(g, z) = g^{-1} \cdot z$	$w(g, z) = g \cdot z$

$g = (g_1, \dots, g_r)$ — group parameters

$z = (z_1, \dots, z_m)$ — coordinates on M

Choose $r = \dim G$ components to *normalize*:

$$w_1(g, z) = c_1 \quad \dots \quad w_r(g, z) = c_r$$

Solve for the group parameters $g = (g_1, \dots, g_r)$

\implies Implicit Function Theorem

The solution

$$g = \rho(z)$$

is a (local) moving frame.

The Fundamental Invariants

Substituting the moving frame formulae

$$g = \rho(z)$$

into the unnormalized components of $w(g, z)$ produces the **fundamental invariants**

$$I_1(z) = w_{r+1}(\rho(z), z) \quad \dots \quad I_{m-r}(z) = w_m(\rho(z), z)$$

Theorem. Every invariant $I(z)$ can be (locally) uniquely written as a function of the fundamental invariants:

$$I(z) = H(I_1(z), \dots, I_{m-r}(z))$$

Invariantization

Definition. The *invariantization* of a function $F: M \rightarrow \mathbb{R}$ with respect to a right moving frame $g = \rho(z)$ is the the invariant function $I = \iota(F)$ defined by

$$I(z) = F(\rho(z) \cdot z).$$

$$\iota(z_1) = c_1, \dots, \iota(z_r) = c_r, \quad \iota(z_{r+1}) = I_1(z), \dots, \iota(z_m) = I_{m-r}(z).$$

cross-section variables

fundamental invariants

“phantom invariants”

$$\iota [F(z_1, \dots, z_m)] = F(c_1, \dots, c_r, I_1(z), \dots, I_{m-r}(z))$$

Invariantization amounts to restricting F to the cross-section

$$I|_K = F|_K$$

and then requiring that $I = \iota(F)$ be constant along the orbits.

In particular, if $I(z)$ is an invariant, then $\iota(I) = I$.

Invariantization defines a canonical projection

$$\iota : \text{functions} \longmapsto \text{invariants}$$

Prolongation

Most interesting group actions (Euclidean, affine, projective, etc.) are *not* free!

Freeness typically fails because the dimension of the underlying manifold is not large enough, i.e., $m < r = \dim G$.

Thus, to make the action free, we must increase the dimension of the space via some natural prolongation procedure.

-
- An effective action can usually be made free by:

- Prolonging to derivatives (jet space)

$$G^{(n)} : J^n(M, p) \longrightarrow J^n(M, p)$$

\implies differential invariants

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- Prolonging to Cartesian product actions

$$G^{\times n} : M \times \cdots \times M \longrightarrow M \times \cdots \times M$$

\implies joint invariants

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- Prolonging to “multi-space”

$$G^{(n)} : M^{(n)} \longrightarrow M^{(n)}$$

\implies joint or semi-differential invariants

\implies invariant numerical approximations

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Euclidean Plane Curves

Special Euclidean group: $G = \text{SE}(2) = \text{SO}(2) \ltimes \mathbb{R}^2$
acts on $M = \mathbb{R}^2$ via rigid motions: $w = R z + c$

To obtain the classical (left) moving frame we invert the group transformations:

$$\left. \begin{aligned} y &= \cos \phi (x - a) + \sin \phi (u - b) \\ v &= -\sin \phi (x - a) + \cos \phi (u - b) \end{aligned} \right\} w = R^{-1}(z - c)$$

Assume for simplicity the curve is (locally) a graph:

$$\mathcal{C} = \{u = f(x)\}$$

\implies extensions to parametrized curves are straightforward

Prolong the action to J^n via implicit differentiation:

$$y = \cos \phi (x - a) + \sin \phi (u - b)$$

$$v = -\sin \phi (x - a) + \cos \phi (u - b)$$

$$v_y = \frac{-\sin \phi + u_x \cos \phi}{\cos \phi + u_x \sin \phi}$$

$$v_{yy} = \frac{u_{xx}}{(\cos \phi + u_x \sin \phi)^3}$$

$$v_{yyy} = \frac{(\cos \phi + u_x \sin \phi) u_{xxx} - 3u_{xx}^2 \sin \phi}{(\cos \phi + u_x \sin \phi)^5}$$

⋮

Normalization: $r = \dim G = 3$

$$y = \cos \phi (x - a) + \sin \phi (u - b) = 0$$

$$v = -\sin \phi (x - a) + \cos \phi (u - b) = 0$$

$$v_y = \frac{-\sin \phi + u_x \cos \phi}{\cos \phi + u_x \sin \phi} = 0$$

$$v_{yy} = \frac{u_{xx}}{(\cos \phi + u_x \sin \phi)^3}$$

$$v_{yyy} = \frac{(\cos \phi + u_x \sin \phi) u_{xxx} - 3u_{xx}^2 \sin \phi}{(\cos \phi + u_x \sin \phi)^5}$$

⋮

Solve for the group parameters:

$$y = \cos \phi (x - a) + \sin \phi (u - b) = 0$$

$$v = -\sin \phi (x - a) + \cos \phi (u - b) = 0$$

$$v_y = \frac{-\sin \phi + u_x \cos \phi}{\cos \phi + u_x \sin \phi} = 0$$

\implies Left moving frame $\rho: J^1 \longrightarrow \text{SE}(2)$

$$a = x \quad b = u \quad \phi = \tan^{-1} u_x$$

$$a = x \quad b = u \quad \phi = \tan^{-1} u_x$$

Differential invariants

$$v_{yy} = \frac{u_{xx}}{(\cos \phi + u_x \sin \phi)^3} \longmapsto \kappa = \frac{u_{xx}}{(1 + u_x^2)^{3/2}}$$

$$v_{yyy} = \dots \longmapsto \frac{d\kappa}{ds} = \frac{(1 + u_x^2)u_{xxx} - 3u_x u_{xx}^2}{(1 + u_x^2)^3}$$

$$v_{yyyy} = \dots \longmapsto \frac{d^2\kappa}{ds^2} - 3\kappa^3 = \dots$$

Contact invariant one-form — arc length

$$dy = (\cos \phi + u_x \sin \phi) dx \longmapsto ds = \sqrt{1 + u_x^2} dx$$

Dual invariant differential operator

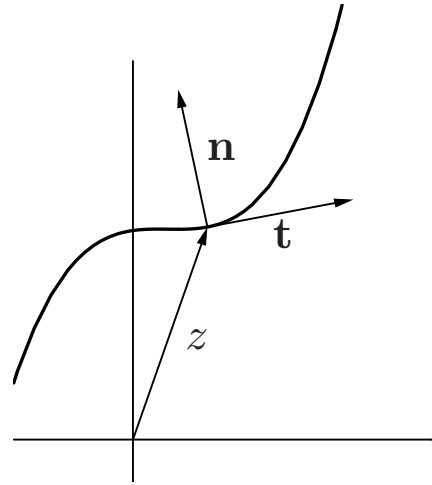
— arc length derivative

$$\frac{d}{dy} = \frac{1}{\cos \phi + u_x \sin \phi} \frac{d}{dx} \quad \longmapsto \quad \frac{d}{ds} = \frac{1}{\sqrt{1 + u_x^2}} \frac{d}{dx}$$

Theorem. All differential invariants are functions of the derivatives of curvature with respect to arc length:

$$\kappa, \quad \frac{d\kappa}{ds}, \quad \frac{d^2\kappa}{ds^2}, \quad \dots$$

The Classical Picture:



Moving frame $\rho : (x, u, u_x) \mapsto (R, \mathbf{a}) \in \text{SE}(2)$

$$R = \frac{1}{\sqrt{1 + u_x^2}} \begin{pmatrix} 1 & -u_x \\ u_x & 1 \end{pmatrix} = (\mathbf{t}, \mathbf{n}) \quad \mathbf{a} = \begin{pmatrix} x \\ u \end{pmatrix}$$

Equi-affine Curves

$$G = \text{SA}(2)$$

$$z \mapsto Az + c \quad A \in \text{SL}(2), \quad c \in \mathbb{R}^2$$

Invert for left moving frame:

$$\left. \begin{aligned} y &= \delta(x - a) - \beta(u - b) \\ v &= v = -\gamma(x - a) + \alpha(u - b) \end{aligned} \right\} w = A^{-1}(z - c)$$
$$\alpha\delta - \beta\gamma = 1$$

Prolong to J^3 via implicit differentiation

$$dy = (\delta - \beta u_x) dx \quad D_y = \frac{1}{\delta - \beta u_x} D_x$$

Prolongation:

$$y = \delta (x - a) - \beta (u - b)$$

$$v = -\gamma (x - a) + \alpha (u - b)$$

$$v_y = -\frac{\gamma - \alpha u_x}{\delta - \beta u_x}$$

$$v_{yy} = -\frac{u_{xx}}{(\delta - \beta u_x)^3}$$

$$v_{yyy} = -\frac{(\delta - \beta u_x) u_{xxx} + 3\beta u_{xx}^2}{(\delta - \beta u_x)^5}$$

$$v_{yyyy} = -\frac{u_{xxxx}(\delta - \beta u_x)^2 + 10\beta(\delta - \beta u_x)u_{xx}u_{xxx} + 15\beta^2 u_{xx}^3}{(\delta - \beta u_x)^7}$$

$$v_{yyyyy} = \dots$$

Normalization: $r = \dim G = 5$

$$y = \delta (x - a) - \beta (u - b) = 0$$

$$v = -\gamma (x - a) + \alpha (u - b) = 0$$

$$v_y = -\frac{\gamma - \alpha u_x}{\delta - \beta u_x} = 0$$

$$v_{yy} = -\frac{u_{xx}}{(\delta - \beta u_x)^3} = 1$$

$$v_{yyy} = -\frac{(\delta - \beta u_x) u_{xxx} + 3\beta u_{xx}^2}{(\delta - \beta u_x)^5} = 0$$

$$v_{yyyy} = -\frac{u_{xxxx}(\delta - \beta u_x)^2 + 10\beta(\delta - \beta u_x) u_{xx} u_{xxx} + 15\beta^2 u_{xx}^3}{(\delta - \beta u_x)^7}$$

$$v_{yyyyy} = \dots$$

Equi-affine Moving Frame

$$\rho : (x, u, u_x, u_{xx}, u_{xxx}) \longmapsto (A, \mathbf{b}) \in \text{SA}(2)$$

$$A = \begin{pmatrix} \alpha & \beta \\ \gamma & \delta \end{pmatrix} = \begin{pmatrix} \sqrt[3]{u_{xx}} & -\frac{1}{3} u_{xx}^{-5/3} u_{xxx} \\ u_x \sqrt[3]{u_{xx}} & u_{xx}^{-1/3} - \frac{1}{3} u_{xx}^{-5/3} u_{xxx} \end{pmatrix}$$

$$\mathbf{b} = \begin{pmatrix} a \\ b \end{pmatrix} = \begin{pmatrix} x \\ u \end{pmatrix}$$

Nondegeneracy condition:

$$u_{xx} \neq 0.$$

Equi-affine arc length

$$dy = (\delta - \beta u_x) dx \quad \longmapsto \quad ds = \sqrt[3]{u_{xx}} dx$$

Equi-affine curvature

$$v_{yyyy} \quad \longmapsto \quad \kappa = \frac{5 u_{xx} u_{xxxx} - 3 u_{xxx}^2}{9 u_{xx}^{8/3}}$$

$$v_{yyyyy} \quad \longmapsto \quad \frac{d\kappa}{ds}$$

$$v_{yyyyyy} \quad \longmapsto \quad \frac{d^2\kappa}{ds^2} - 5\kappa^2$$

Equivalence & Invariants

- Equivalent submanifolds $N \approx \bar{N}$
must have the same invariants: $I = \bar{I}$.
-

Constant invariants provide immediate information:

$$\text{e.g.} \quad \kappa = 2 \quad \iff \quad \bar{\kappa} = 2$$

Non-constant invariants are not useful in isolation, because an equivalence map can drastically alter the dependence on the submanifold parameters:

$$\text{e.g.} \quad \kappa = x^3 \quad \text{versus} \quad \bar{\kappa} = \sinh x$$

Syzygies

However, a functional dependency or *syzygy* among the invariants *is* intrinsic:

$$\text{e.g.} \quad \kappa_s = \kappa^3 - 1 \quad \iff \quad \bar{\kappa}_{\bar{s}} = \bar{\kappa}^3 - 1$$

-
- Universal syzygies — Gauss–Codazzi
 - Distinguishing syzygies.

Equivalence & Syzygies

Theorem. (Cartan) Two smooth submanifolds are (locally) equivalent if and only if they have identical syzygies among *all* their differential invariants.

Proof:

Cartan's technique of the graph:

Construct the graph of the equivalence map as the solution to a (Frobenius) integrable differential system, which can be integrated by solving ordinary differential equations.

Finiteness of Generators and Syzygies

- ♠ There are, in general, an infinite number of differential invariants and hence an infinite number of syzygies must be compared to establish equivalence.
- ♥ But the higher order syzygies are all consequences of a **finite** number of low order syzygies!

Example — Plane Curves

If non-constant, both κ and κ_s depend on a single parameter, and so, locally, are subject to a syzygy:

$$\kappa_s = H(\kappa) \quad (*)$$

But then

$$\kappa_{ss} = \frac{d}{ds} H(\kappa) = H'(\kappa) \kappa_s = H'(\kappa) H(\kappa)$$

and similarly for κ_{sss} , etc.

Consequently, **all** the higher order syzygies are generated by the fundamental first order syzygy (*).

Thus, for Euclidean (or equi-affine or projective or ...) plane curves we need only know a single syzygy between κ and κ_s in order to establish equivalence!

The Signature Map

The generating syzygies are encoded by the signature map

$$\Sigma : N \longrightarrow \mathcal{S}$$

of the submanifold N , which is parametrized by the fundamental differential invariants:

$$\Sigma(x) = (I_1(x), \dots, I_m(x))$$

The image

$$\mathcal{S} = \text{Im } \Sigma$$

is the signature subset (or submanifold) of N .

Equivalence & Signature

Theorem. Two smooth submanifolds are equivalent

$$\bar{N} = g \cdot N$$

if and only if their signatures are identical

$$\bar{\mathcal{S}} = \mathcal{S}$$

Signature Curves

Definition. The *signature curve* $\mathcal{S} \subset \mathbb{R}^2$ of a curve $\mathcal{C} \subset \mathbb{R}^2$ is parametrized by the two lowest order differential invariants

$$\mathcal{S} = \left\{ \left(\kappa, \frac{d\kappa}{ds} \right) \right\} \subset \mathbb{R}^2$$

Other Signatures

Euclidean space curves: $\mathcal{C} \subset \mathbb{R}^3$

$$\mathcal{S} = \{ (\kappa, \kappa_s, \tau) \} \subset \mathbb{R}^3$$

- κ — curvature, τ — torsion
-

Euclidean surfaces: $\mathcal{S} \subset \mathbb{R}^3$ (generic)

$$\mathcal{S} = \{ (H, K, H_{,1}, H_{,2}, K_{,1}, K_{,2}) \} \subset \mathbb{R}^3$$

- H — mean curvature, K — Gauss curvature
-

Equi-affine surfaces: $\mathcal{S} \subset \mathbb{R}^3$ (generic)

$$\mathcal{S} = \{ (P, P_{,1}, P_{,2}, P_{,11}) \} \subset \mathbb{R}^3$$

- P — Pick invariant
-

Equivalence & Signature Curves

Theorem. Two smooth curves \mathcal{C} and $\bar{\mathcal{C}}$ are equivalent:

$$\bar{\mathcal{C}} = g \cdot \mathcal{C}$$

if and only if their signature curves are identical:

$$\bar{\mathcal{S}} = \mathcal{S}$$

\implies object recognition

Symmetry and Signature

Theorem. The dimension of the symmetry group

$$G_N = \{ g \mid g \cdot N \subset N \}$$

of a nonsingular submanifold $N \subset M$ equals the codimension of its signature:

$$\dim G_N = \dim N - \dim \mathcal{S}$$

Corollary. For a nonsingular submanifold $N \subset M$,

$$0 \leq \dim G_N \leq \dim N$$

\implies Only totally singular submanifolds can have larger symmetry groups!

Maximally Symmetric Submanifolds

Theorem. The following are equivalent:

- The submanifold N has a p -dimensional symmetry group
- The signature \mathcal{S} degenerates to a point: $\dim \mathcal{S} = 0$
- The submanifold has all constant differential invariants
- $N = H \cdot \{z_0\}$ is the orbit of a p -dimensional subgroup $H \subset G$

\implies **Euclidean geometry:** circles, lines, helices, spheres, cylinders, planes, . .

\implies **Equi-affine plane geometry:** conic sections.

\implies **Projective plane geometry:** W curves (*Lie & Klein*)

Discrete Symmetries

Definition. The **index** of a submanifold N equals the number of points in N which map to a generic point of its signature:

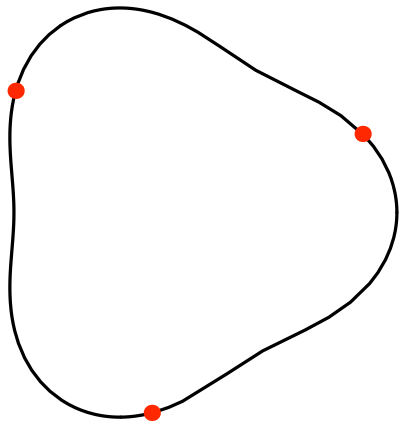
$$\iota_N = \min \left\{ \# \Sigma^{-1}\{w\} \mid w \in \mathcal{S} \right\}$$

\implies Self-intersections

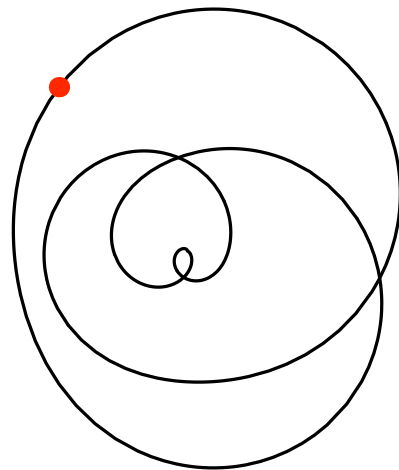
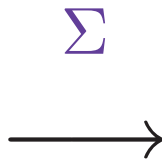
Theorem. The cardinality of the symmetry group of a submanifold N equals its index ι_N .

\implies Approximate symmetries

The Index

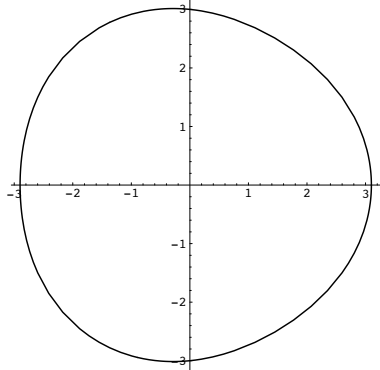


N

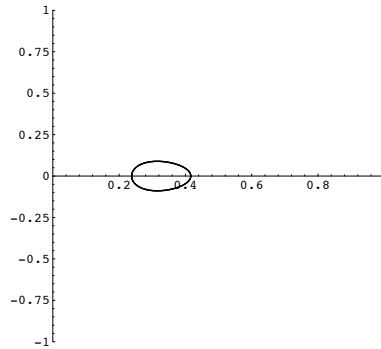


S

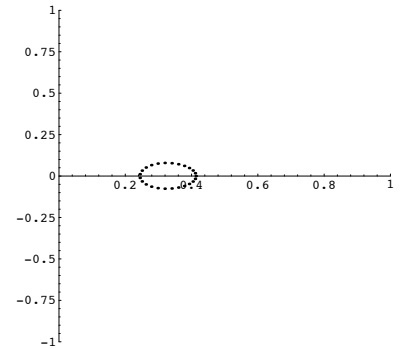
The polar curve $r = 3 + \frac{1}{10} \cos 3\theta$



The Original Curve

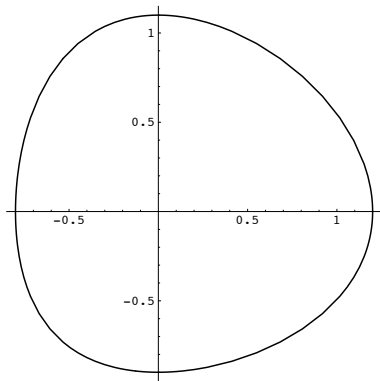


Euclidean Signature

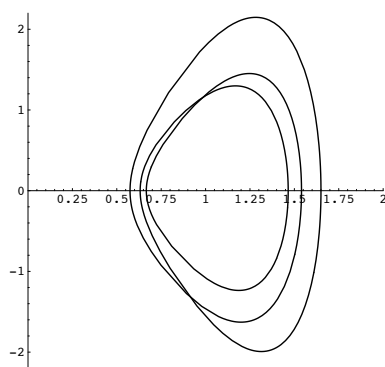


Numerical Signature

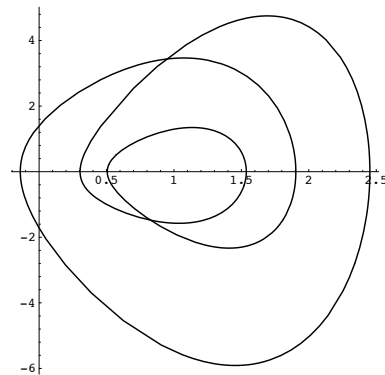
The Curve $x = \cos t + \frac{1}{5} \cos^2 t$, $y = \sin t + \frac{1}{10} \sin^2 t$



The Original Curve

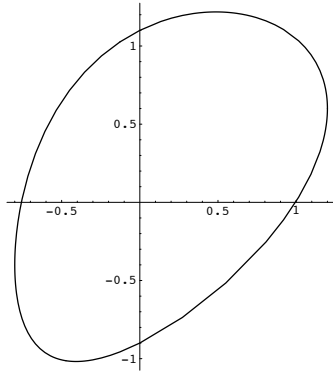


Euclidean Signature

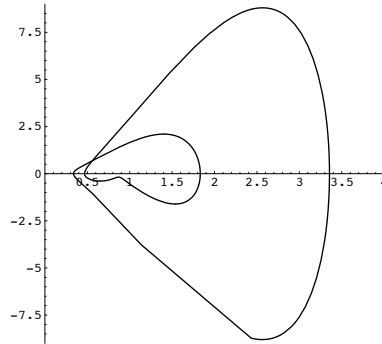


Affine Signature

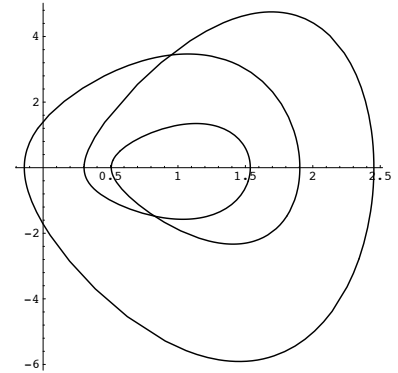
The Curve $x = \cos t + \frac{1}{5} \cos^2 t$, $y = \frac{1}{2} x + \sin t + \frac{1}{10} \sin^2 t$



The Original Curve

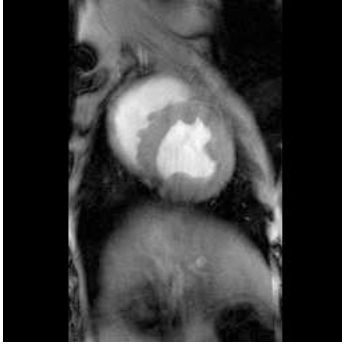


Euclidean Signature

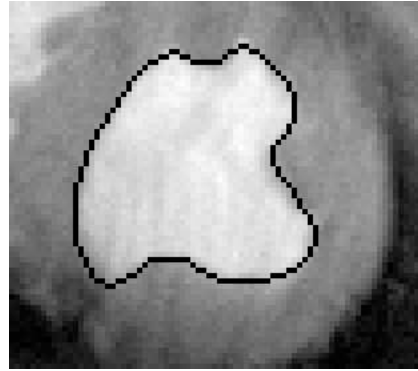


Affine Signature

Canine Left Ventricle Signature

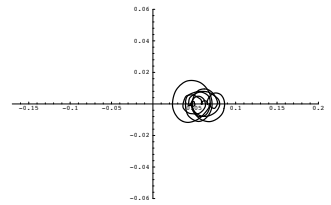
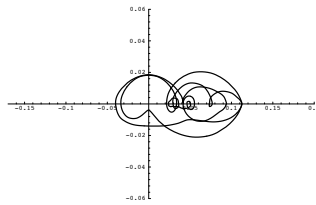
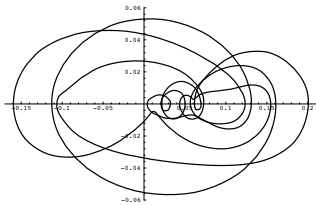
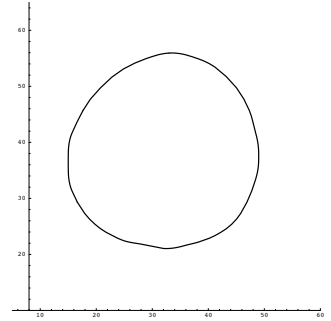
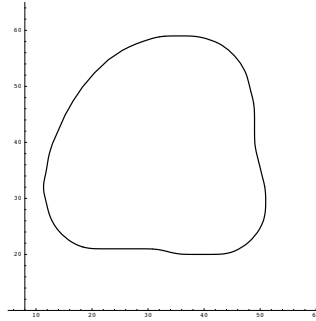
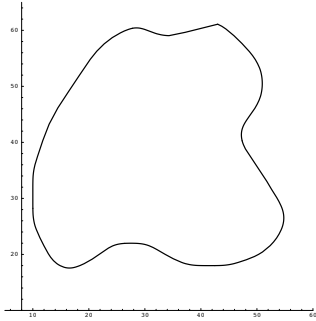


Original Canine Heart
MRI Image



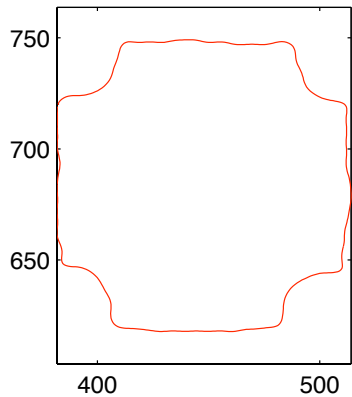
Boundary of Left Ventricle

Smoothed Ventricle Signature

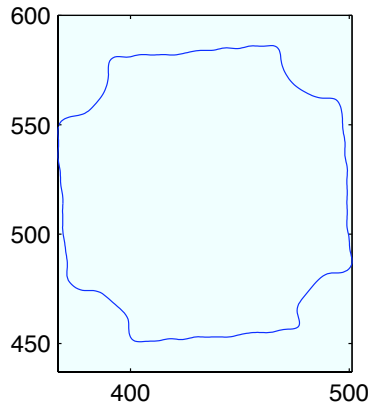




Nut 1

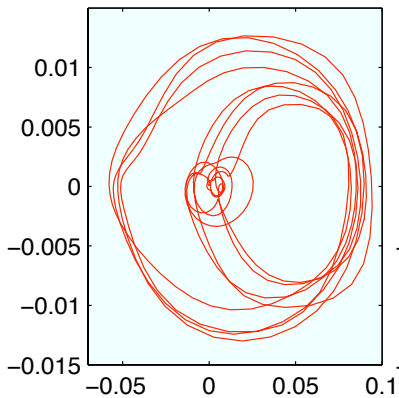


Nut 2

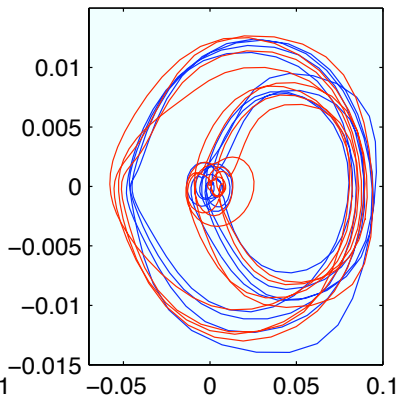
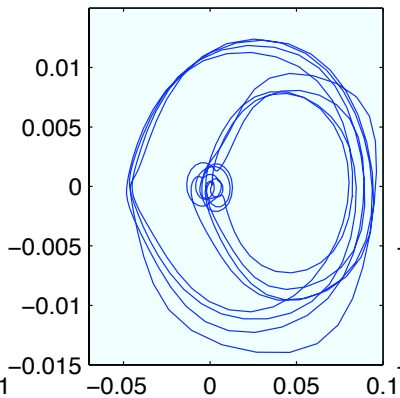


Closeness: 0.137673

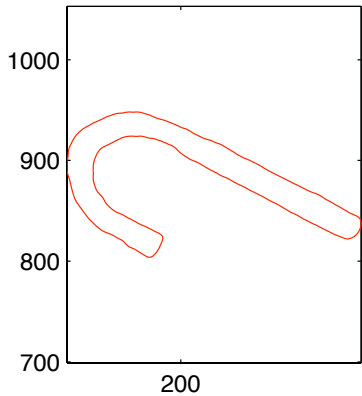
Signature Curve Nut 1



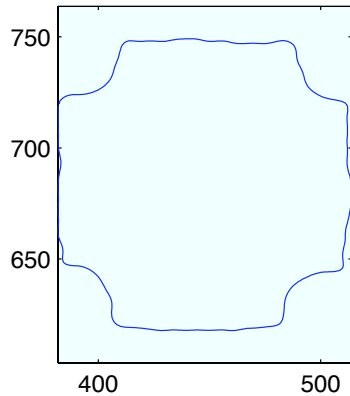
Signature Curve Nut 2



Hook 1

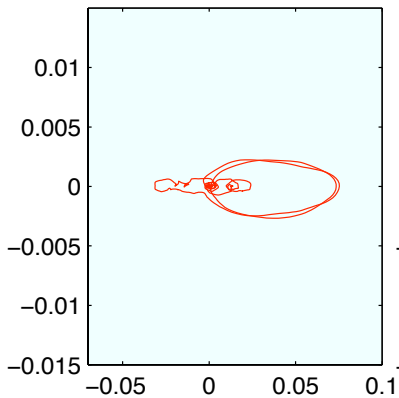


Nut 1

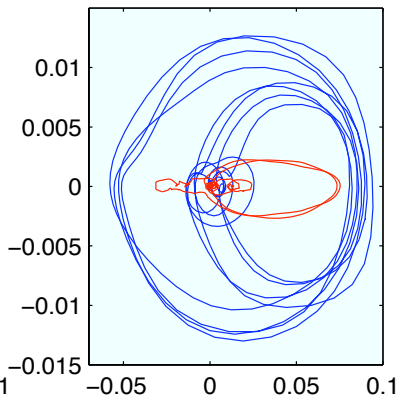
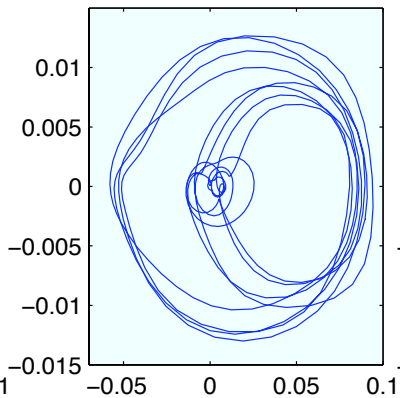


Closeness: 0.031217

Signature Curve Hook 1



Signature Curve Nut 1



Advantages of the Signature Curve

- Purely local — no ambiguities
 - Symmetries and approximate symmetries
 - Extends to surfaces and higher dimensional submanifolds
 - Occlusions and reconstruction
-

Main disadvantage: Noise sensitivity due to dependence on high order derivatives.

Noise Reduction

Strategy #1:

Use lower order invariants to construct a signature:

- joint invariants
- joint differential invariants
- integral invariants
- topological invariants
- ...

Joint Invariants

A **joint invariant** is an invariant of the k -fold Cartesian product action of G on $M \times \cdots \times M$:

$$I(g \cdot z_1, \dots, g \cdot z_k) = I(z_1, \dots, z_k)$$

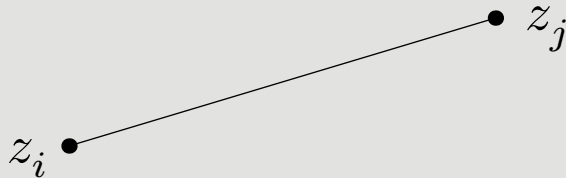
A **joint differential invariant** or **semi-differential invariant** is an invariant depending on the derivatives at several points $z_1, \dots, z_k \in N$ on the submanifold:

$$I(g \cdot z_1^{(n)}, \dots, g \cdot z_k^{(n)}) = I(z_1^{(n)}, \dots, z_k^{(n)})$$

Joint Euclidean Invariants

Theorem. Every joint Euclidean invariant is a function of the interpoint distances

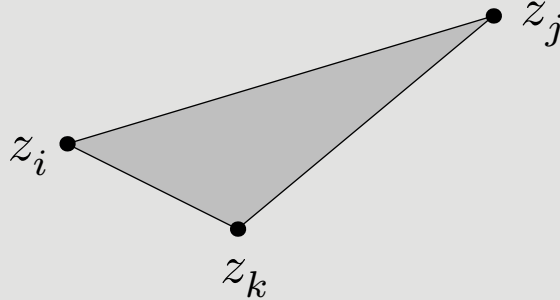
$$d(z_i, z_j) = \|z_i - z_j\|$$



Joint Equi-Affine Invariants

Theorem. Every planar joint equi-affine invariant is a function of the triangular areas

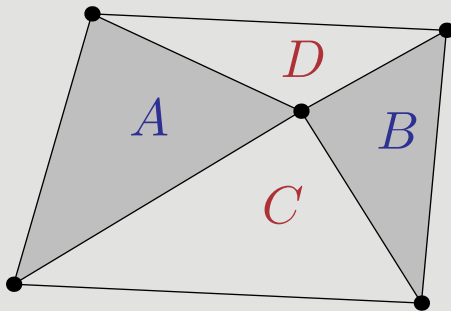
$$[i \ j \ k] = \frac{1}{2} (z_i - z_j) \wedge (z_i - z_k)$$



Joint Projective Invariants

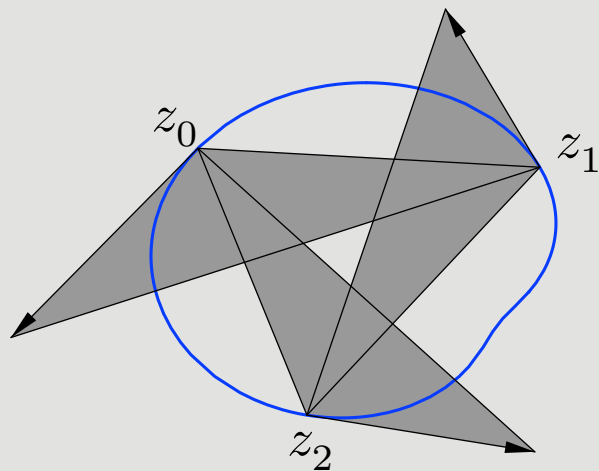
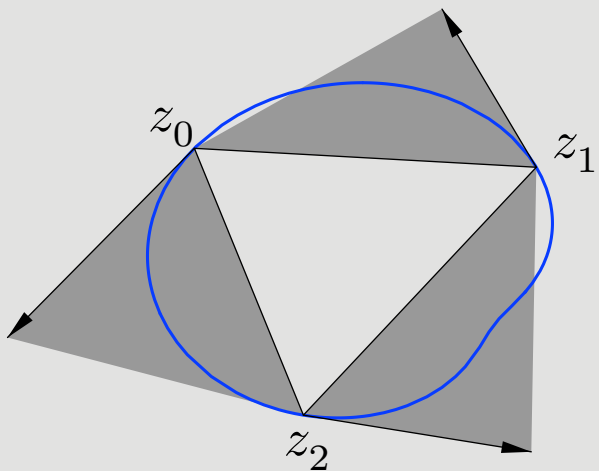
Theorem. Every joint projective invariant is a function of the planar cross-ratios

$$[z_i, z_j, z_k, z_l, z_m] = \frac{AB}{CD}$$

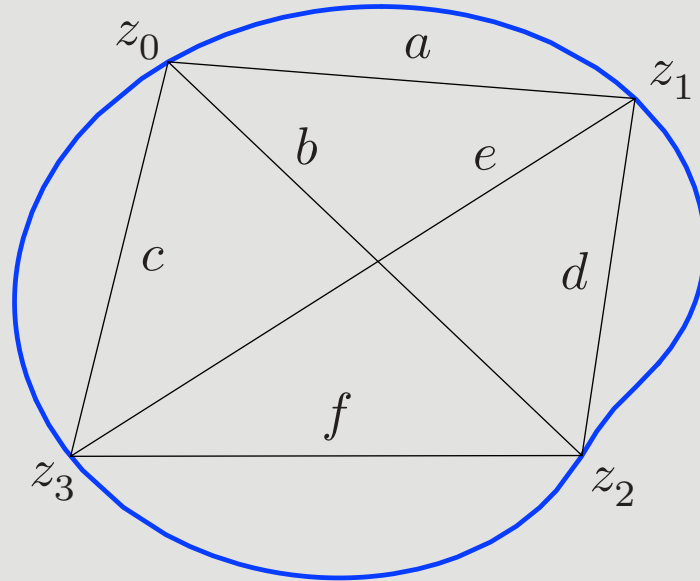


- Three–point projective joint differential invariant
 - tangent triangle ratio:

$$\frac{[0 \ 2 \ \dot{0}] [0 \ 1 \ \dot{1}] [1 \ 2 \ \dot{2}]}{[0 \ 1 \ \dot{0}] [1 \ 2 \ \dot{1}] [0 \ 2 \ \dot{2}]}$$



Joint Euclidean Signature



Joint signature map:

$$\Sigma: \mathcal{C}^{\times 4} \longrightarrow \mathcal{S} \subset \mathbb{R}^6$$

$$a = \|z_0 - z_1\| \quad b = \|z_0 - z_2\| \quad c = \|z_0 - z_3\|$$

$$d = \|z_1 - z_2\| \quad e = \|z_1 - z_3\| \quad f = \|z_2 - z_3\|$$

\implies six functions of four variables

Syzygies:

$$\Phi_1(a, b, c, d, e, f) = 0$$

$$\Phi_2(a, b, c, d, e, f) = 0$$

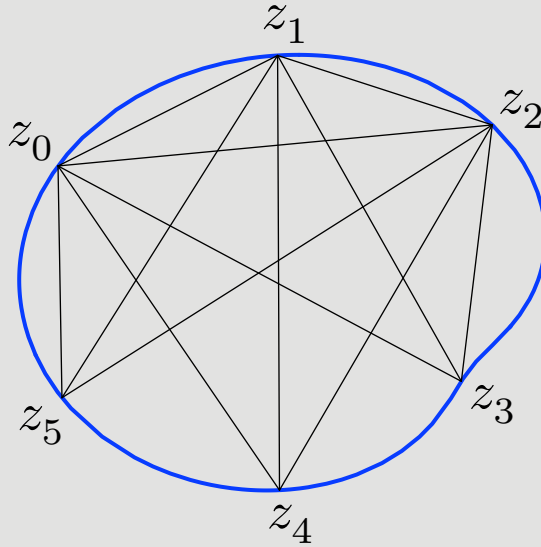
Universal Cayley–Menger syzygy $\iff \mathcal{C} \subset \mathbb{R}^2$

$$\det \begin{vmatrix} 2a^2 & a^2 + b^2 - d^2 & a^2 + c^2 - e^2 \\ a^2 + b^2 - d^2 & 2b^2 & b^2 + c^2 - f^2 \\ a^2 + c^2 - e^2 & b^2 + c^2 - f^2 & 2c^2 \end{vmatrix} = 0$$

Joint Equi-Affine Signature

Requires 7 triangular areas:

$[0\ 1\ 2]$, $[0\ 1\ 3]$, $[0\ 1\ 4]$, $[0\ 1\ 5]$, $[0\ 2\ 3]$, $[0\ 2\ 4]$, $[0\ 2\ 5]$



Joint Invariant Signatures

- The joint invariant signature subsumes other signatures, but resides in a higher dimensional space and contains a lot of redundant information.
- Identification of landmarks can significantly reduce the redundancies (Boutin)
- It includes the differential invariant signature and semi-differential invariant signatures as its “coalescent boundaries”.
- Invariant numerical approximations to differential invariants and semi-differential invariants are constructed (using moving frames) near these coalescent boundaries.

Statistical Sampling

Idea: Replace high dimensional joint invariant signatures by increasingly dense point clouds obtained by multiply sampling the original submanifold.

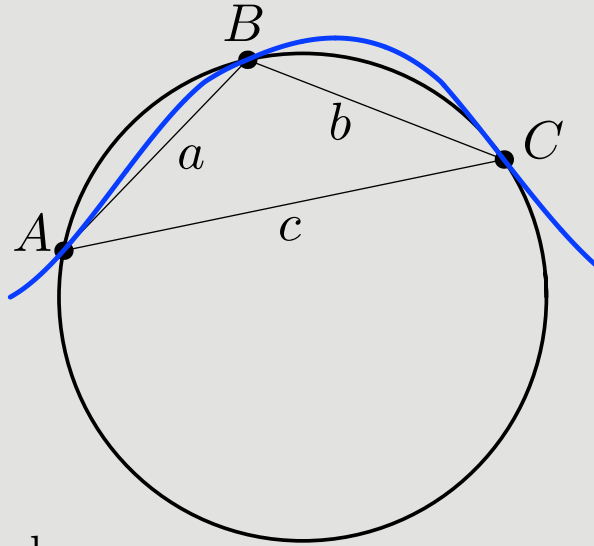
- The equivalence problem requires direct comparison of signature point clouds.
- Continuous symmetry detection relies on determining the underlying dimension of the signature point clouds.
- Discrete symmetry detection relies on determining densities of the signature point clouds.

Symmetry–Preserving Numerical Methods

- Invariant numerical approximations to differential invariants.
- Invariantization of numerical integration methods.

\implies Structure-preserving algorithms

Numerical approximation to curvature



Heron's formula

$$\tilde{\kappa}(A, B, C) = 4 \frac{\Delta}{abc} = 4 \frac{\sqrt{s(s-a)(s-b)(s-c)}}{abc}$$

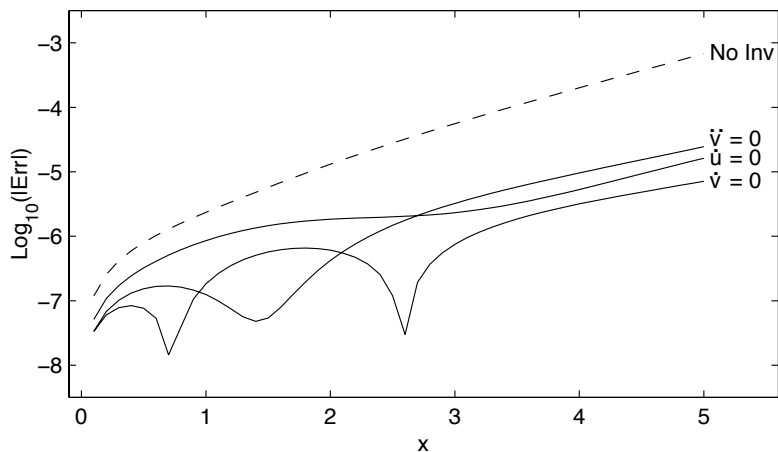
$$s = \frac{a+b+c}{2} \quad \text{— semi-perimeter}$$

Invariantization of Numerical Schemes

⇒ Pilwon Kim

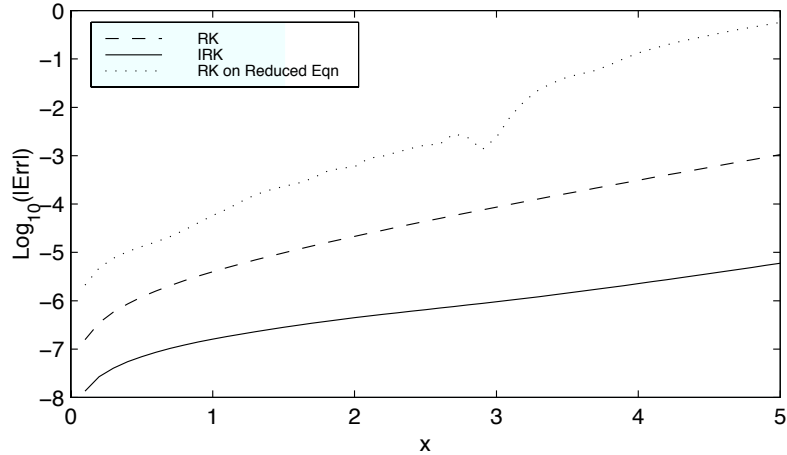
Suppose we are given a numerical scheme for integrating a differential equation, e.g., a Runge–Kutta Method for ordinary differential equations, or the Crank–Nicolson method for parabolic partial differential equations.

If G is a symmetry group of the differential equation, then one can use an appropriately chosen moving frame to **invariantize** the numerical scheme, leading to an invariant numerical scheme that preserves the symmetry group. In challenging regimes, the resulting invariantized numerical scheme can, with an inspired choice of moving frame, perform significantly better than its progenitor.



Invariant Runge–Kutta schemes

$$u_{xx} + x u_x - (x + 1)u = \sin x, \quad u(0) = u_x(0) = 1.$$

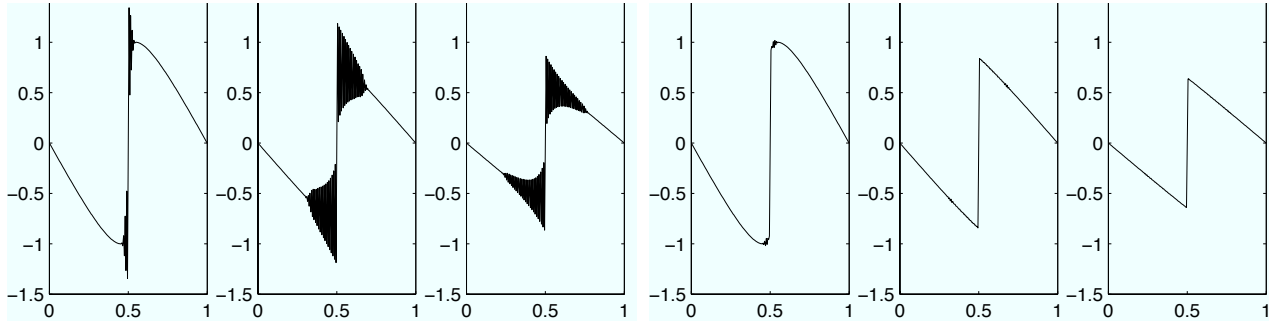


Comparison of symmetry reduction and invariantization for

$$u_{xx} + x u_x - (x + 1)u = \sin x, \quad u(0) = u_x(0) = 1.$$

Invariantization of Crank–Nicolson for Burgers' Equation

$$u_t = \varepsilon u_{xx} + u u_x$$



Invariant Variational Problems

According to Lie, any G -invariant variational problem can be written in terms of the differential invariants:

$$\mathcal{I}[u] = \int L(x, u^{(n)}) d\mathbf{x} = \int P(\dots \mathcal{D}_K I^\alpha \dots) \omega$$

I^1, \dots, I^ℓ — fundamental differential invariants

$\mathcal{D}_1, \dots, \mathcal{D}_p$ — invariant differential operators

$\mathcal{D}_K I^\alpha$ — differentiated invariants

$\omega = \omega^1 \wedge \dots \wedge \omega^p$ — invariant volume form

If the variational problem is G -invariant, so

$$\mathcal{I}[u] = \int L(x, u^{(n)}) d\mathbf{x} = \int P(\dots \mathcal{D}_K I^\alpha \dots) \omega$$

then its Euler–Lagrange equations admit G as a symmetry group, and hence can also be expressed in terms of the differential invariants:

$$\mathbf{E}(L) \simeq F(\dots \mathcal{D}_K I^\alpha \dots) = 0$$

Main Problem:

Construct F directly from P .

(*P. Griffiths, I. Anderson*)

Planar Euclidean group $G = \text{SE}(2)$

$$\kappa = \frac{u_{xx}}{(1 + u_x^2)^{3/2}} \quad \text{— curvature (differential invariant)}$$

$$ds = \sqrt{1 + u_x^2} dx \quad \text{— arc length}$$

$$\mathcal{D} = \frac{d}{ds} = \frac{1}{\sqrt{1 + u_x^2}} \frac{d}{dx} \quad \text{— arc length derivative}$$

Euclidean-invariant variational problem

$$\mathcal{I}[u] = \int L(x, u^{(n)}) dx = \int P(\kappa, \kappa_s, \kappa_{ss}, \dots) ds$$

Euler-Lagrange equations

$$\mathbf{E}(L) \simeq F(\kappa, \kappa_s, \kappa_{ss}, \dots) = 0$$

Euclidean Curve Examples

Minimal curves (geodesics):

$$\mathcal{I}[u] = \int ds = \int \sqrt{1 + u_x^2} dx$$

$$\mathbf{E}(L) = -\kappa = 0$$

\implies straight lines

The Elastica (Euler):

$$\mathcal{I}[u] = \int \frac{1}{2} \kappa^2 ds = \int \frac{u_{xx}^2 dx}{(1 + u_x^2)^{5/2}}$$

$$\mathbf{E}(L) = \kappa_{ss} + \frac{1}{2} \kappa^3 = 0$$

\implies elliptic functions

General Euclidean-invariant variational problem

$$\mathcal{I}[u] = \int L(x, u^{(n)}) dx = \int P(\kappa, \kappa_s, \kappa_{ss}, \dots) ds$$

General Euclidean-invariant variational problem

$$\mathcal{I}[u] = \int L(x, u^{(n)}) dx = \int P(\kappa, \kappa_s, \kappa_{ss}, \dots) ds$$

Invariantized Euler-Lagrange expression

$$\mathcal{E}(P) = \sum_{n=0}^{\infty} (-\mathcal{D})^n \frac{\partial P}{\partial \kappa_n} \quad \mathcal{D} = \frac{d}{ds}$$

General Euclidean-invariant variational problem

$$\mathcal{I}[u] = \int L(x, u^{(n)}) dx = \int P(\kappa, \kappa_s, \kappa_{ss}, \dots) ds$$

Invariantized Euler-Lagrange expression

$$\mathcal{E}(P) = \sum_{n=0}^{\infty} (-\mathcal{D})^n \frac{\partial P}{\partial \kappa_n} \quad \mathcal{D} = \frac{d}{ds}$$

Invariantized Hamiltonian

$$\mathcal{H}(P) = \sum_{i>j} \kappa_{i-j} (-\mathcal{D})^j \frac{\partial P}{\partial \kappa_i} - P$$

From the Invariant Variational Complex

$$d_{\mathcal{V}} \kappa = \mathcal{A}_{\kappa}(\vartheta)$$

$\implies \vartheta$ — invariant contact form (variation)

Invariant variation of curvature

$$\mathcal{A}_{\kappa} = \mathcal{D}^2 + \kappa^2 \qquad \mathcal{A}^* = \mathcal{D}^2 + \kappa^2$$

$$d_{\mathcal{V}}(ds) = \mathcal{B}(\vartheta) \wedge ds$$

Invariant variation of arc length:

$$\mathcal{B} = -\kappa \qquad \mathcal{B}^* = -\kappa$$

Invariant Euler-Lagrange formula

$$\mathbf{E}(L) = \mathcal{A}^* \mathcal{E}(P) - \mathcal{B}^* \mathcal{H}(P) = (\mathcal{D}^2 + \kappa^2) \mathcal{E}(P) + \kappa \mathcal{H}(P).$$

$$\mathcal{I}[u] = \int L(x, u^{(n)}) dx = \int P(\kappa, \kappa_s, \kappa_{ss}, \dots) ds$$

Euclidean-invariant Euler-Lagrange formula

$$\mathbf{E}(L) = (\mathcal{D}^2 + \kappa^2) \mathcal{E}(P) + \kappa \mathcal{H}(P) = 0$$

The Elastica: $\mathcal{I}[u] = \int \frac{1}{2} \kappa^2 ds \quad P = \frac{1}{2} \kappa^2$

$$\mathcal{E}(P) = \kappa \quad \mathcal{H}(P) = -P = -\frac{1}{2} \kappa^2$$

$$\begin{aligned} \mathbf{E}(L) &= (\mathcal{D}^2 + \kappa^2) \kappa + \kappa \left(-\frac{1}{2} \kappa^2 \right) \\ &= \kappa_{ss} + \frac{1}{2} \kappa^3 = 0 \end{aligned}$$

The shape of a Möbius strip

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The Möbius strip, obtained by taking a rectangular strip of plastic or paper, twisting one end through 180° , and then joining the ends, is the canonical example of a one-sided surface. Finding its characteristic developable shape has been an open problem ever since its first formulation in refs 1,2. Here we use the invariant variational bicomplex formalism to derive the first equilibrium equations for a wide developable strip undergoing large deformations, thereby giving the first non-trivial demonstration of the potential of this approach. We then formulate the boundary-value problem for the Möbius strip and solve it numerically. Solutions for increasing width show the formation of creases bounding nearly flat triangular regions, a feature also familiar from fabric draping³ and paper crumpling^{4,5}. This could give new insight into energy localization phenomena in unstretchable sheets⁶, which might help to predict points of onset of tearing. It could also aid our understanding of the relationship between geometry and physical properties of nano- and microscopic Möbius strip structures⁷⁻⁹.

It is fair to say that the Möbius strip is one of the few icons of mathematics that have been absorbed into wider culture. It has mathematical beauty and inspired artists such as Escher¹⁰. In engineering, pulley belts are often used in the form of Möbius strips to wear 'both' sides equally. At a much smaller scale, Möbius strips have recently been formed in ribbon-shaped NbSe_3 crystals under certain growth conditions involving a large temperature gradient^{7,8}.



Figure 1 Photo of a paper Möbius strip of aspect ratio 2π . The strip adopts a characteristic shape. Inextensibility of the material causes the surface to be developable. Its straight generators are drawn and the colouring varies according to the bending energy density.

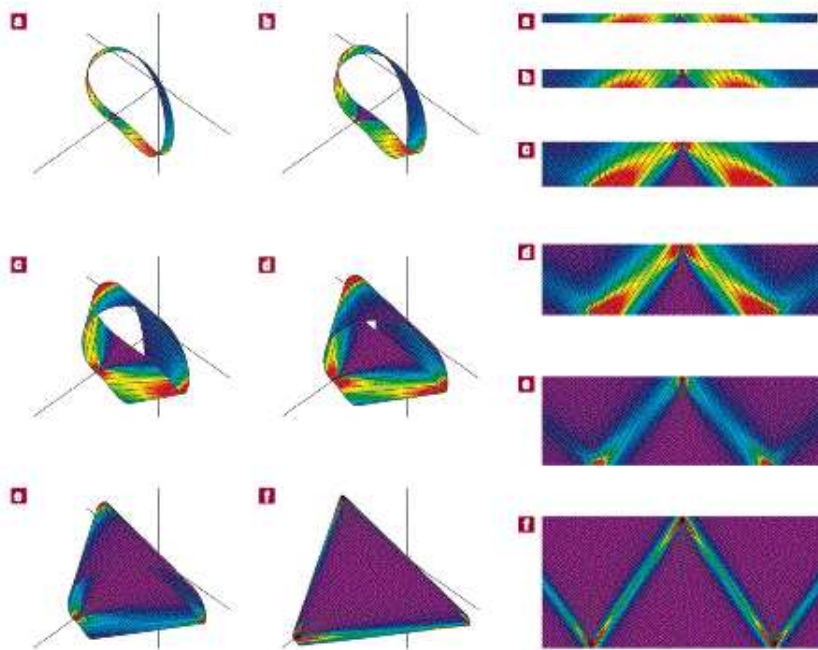


Figure 2 Computed Möbius strips. The left panel shows their three-dimensional shapes for $w = 0.1$ (a), 0.2 (b), 0.5 (c), 0.8 (d), 1.0 (e) and 1.5 (f), and the right panel the corresponding developments on the plane. The colouring changes according to the local bending energy density, from violet for regions of low bending to red for regions of high bending (scales are individually adjusted). Solution c may be compared with the paper model in Fig. 1 on which the generator field and density colouring have been printed.

Evolution of Invariants and Signatures

G — Lie group acting on \mathbb{R}^2

$C(t)$ — parametrized family of plane curves

G -invariant curve flow:

$$\frac{dC}{dt} = \mathbf{V} = I \mathbf{t} + J \mathbf{n}$$

- I, J — differential invariants
- \mathbf{t} — “unit tangent”
- \mathbf{n} — “unit normal”
- The tangential component $I \mathbf{t}$ only affects the underlying parametrization of the curve. Thus, we can set I to be anything we like without affecting the curve evolution.

Normal Curve Flows

$$C_t = J \mathbf{n}$$

Examples — Euclidean-invariant curve flows

- $C_t = \mathbf{n}$ — geometric optics or grassfire flow;
- $C_t = \kappa \mathbf{n}$ — curve shortening flow;
- $C_t = \kappa^{1/3} \mathbf{n}$ — equi-affine invariant curve shortening flow:
$$C_t = \mathbf{n}_{\text{equi-affine}} ;$$
- $C_t = \kappa_s \mathbf{n}$ — modified Korteweg-deVries flow;
- $C_t = \kappa_{ss} \mathbf{n}$ — thermal grooving of metals.

Intrinsic Curve Flows

Theorem. The curve flow generated by

$$\mathbf{v} = I \mathbf{t} + J \mathbf{n}$$

preserves arc length if and only if

$$\mathcal{B}(J) + \mathcal{D}I = 0.$$

\mathcal{D} — invariant arc length derivative

\mathcal{B} — invariant arc length variation

$$d_{\mathcal{V}}(ds) = \mathcal{B}(\vartheta) \wedge ds$$

Normal Evolution of Differential Invariants

Theorem. Under a normal flow $C_t = J \mathbf{n}$,

$$\frac{\partial \kappa}{\partial t} = \mathcal{A}_\kappa(J), \quad \frac{\partial \kappa_s}{\partial t} = \mathcal{A}_{\kappa_s}(J).$$

Invariant variations:

$$d_{\mathcal{V}} \kappa = \mathcal{A}_\kappa(\vartheta), \quad d_{\mathcal{V}} \kappa_s = \mathcal{A}_{\kappa_s}(\vartheta).$$

$\mathcal{A}_\kappa = \mathcal{A}$ — invariant variation of curvature;

$\mathcal{A}_{\kappa_s} = \mathcal{D} \mathcal{A}_\kappa + \kappa \kappa_s$ — invariant variation of κ_s .

Euclidean-invariant Curve Evolution

Normal flow: $C_t = J \mathbf{n}$

$$\frac{\partial \kappa}{\partial t} = \mathcal{A}_\kappa(J) = (\mathcal{D}^2 + \kappa^2) J,$$

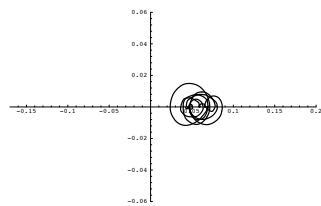
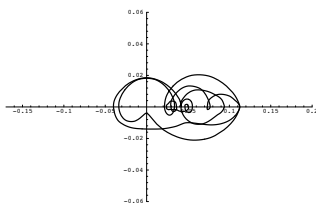
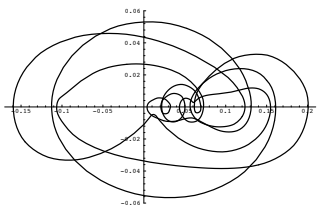
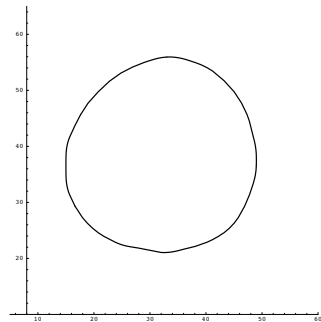
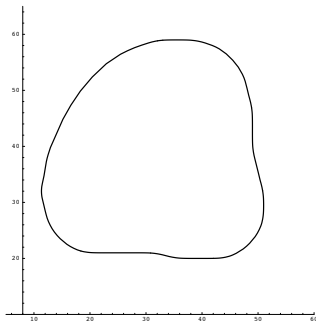
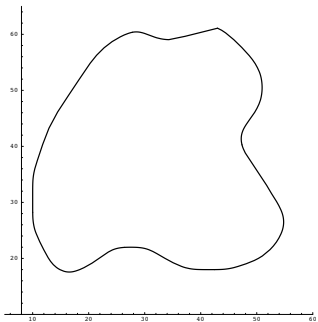
$$\frac{\partial \kappa_s}{\partial t} = \mathcal{A}_{\kappa_s}(J) = (\mathcal{D}^3 + \kappa^2 \mathcal{D} + 3\kappa \kappa_s) J.$$

Warning: For non-intrinsic flows, ∂_t and ∂_s do not commute!

Theorem. Under the curve shortening flow $C_t = -\kappa \mathbf{n}$, the signature curve $\kappa_s = H(t, \kappa)$ evolves according to the parabolic equation

$$\frac{\partial H}{\partial t} = H^2 H_{\kappa\kappa} - \kappa^3 H_\kappa + 4\kappa^2 H$$

Smoothed Ventricle Signature



Intrinsic Evolution of Differential Invariants

Theorem.

Under an arc-length preserving flow,

$$\kappa_t = \mathcal{R}(J) \quad \text{where} \quad \mathcal{R} = \mathcal{A} - \kappa_s \mathcal{D}^{-1} \mathcal{B} \quad (*)$$

In surprisingly many situations, (*) is a well-known integrable evolution equation, and \mathcal{R} is its recursion operator!

\implies Hasimoto

\implies Langer, Singer, Perline

\implies Mari–Beffa, Sanders, Wang

\implies Qu, Chou, Anco, and many more ...

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Euclidean plane curves

$$G = \text{SE}(2) = \text{SO}(2) \ltimes \mathbb{R}^2$$

$$d_{\mathcal{V}} \kappa = (\mathcal{D}^2 + \kappa^2) \vartheta, \quad d_{\mathcal{V}} \varpi = -\kappa \vartheta \wedge \varpi$$

$$\implies \quad \mathcal{A} = \mathcal{D}^2 + \kappa^2, \quad \mathcal{B} = -\kappa$$

$$\mathcal{R} = \mathcal{A} - \kappa_s \mathcal{D}^{-1} \mathcal{B} = \mathcal{D}^2 + \kappa^2 + \kappa_s \mathcal{D}^{-1} \cdot \kappa$$

$$\kappa_t = \mathcal{R}(\kappa_s) = \kappa_{sss} + \frac{3}{2} \kappa^2 \kappa_s$$

\implies modified Korteweg-deVries equation

Equi-affine plane curves

$$G = \text{SA}(2) = \text{SL}(2) \ltimes \mathbb{R}^2$$

$$d_{\mathcal{V}} \kappa = \mathcal{A}(\vartheta), \quad d_{\mathcal{V}} \varpi = \mathcal{B}(\vartheta) \wedge \varpi$$

$$\mathcal{A} = \mathcal{D}^4 + \frac{5}{3} \kappa \mathcal{D}^2 + \frac{5}{3} \kappa_s \mathcal{D} + \frac{1}{3} \kappa_{ss} + \frac{4}{9} \kappa^2, \quad \mathcal{B} = \frac{1}{3} \mathcal{D}^2 - \frac{2}{9} \kappa,$$

$$\mathcal{R} = \mathcal{A} - \kappa_s \mathcal{D}^{-1} \mathcal{B}$$

$$= \mathcal{D}^4 + \frac{5}{3} \kappa \mathcal{D}^2 + \frac{4}{3} \kappa_s \mathcal{D} + \frac{1}{3} \kappa_{ss} + \frac{4}{9} \kappa^2 + \frac{2}{9} \kappa_s \mathcal{D}^{-1} \cdot \kappa$$

$$\kappa_t = \mathcal{R}(\kappa_s) = \kappa_{5s} + \frac{5}{3} \kappa \kappa_{sss} + \frac{5}{3} \kappa_s \kappa_{ss} + \frac{5}{9} \kappa^2 \kappa_s$$

\implies Sawada–Kotera equation

Recursion operator:

$$\widehat{\mathcal{R}} = \mathcal{R} \cdot (\mathcal{D}^2 + \frac{1}{3} \kappa + \frac{1}{3} \kappa_s \mathcal{D}^{-1}).$$

Euclidean space curves

$$G = \text{SE}(3) = \text{SO}(3) \ltimes \mathbb{R}^3$$

$$\begin{pmatrix} d_{\mathcal{V}} \kappa \\ d_{\mathcal{V}} \tau \end{pmatrix} = \mathcal{A} \begin{pmatrix} \vartheta_1 \\ \vartheta_2 \end{pmatrix} \quad d_{\mathcal{V}} \varpi = \mathcal{B} \begin{pmatrix} \vartheta_1 \\ \vartheta_2 \end{pmatrix} \wedge \varpi$$

$$\mathcal{A} = \begin{pmatrix} D_s^2 + (\kappa^2 - \tau^2) \\ \frac{2\tau}{\kappa} D_s^2 + \frac{3\kappa\tau_s - 2\kappa_s\tau}{\kappa^2} D_s + \frac{\kappa\tau_{ss} - \kappa_s\tau_s + 2\kappa^3\tau}{\kappa^2} \\ -2\tau D_s - \tau_s \\ \frac{1}{\kappa} D_s^3 - \frac{\kappa_s}{\kappa^2} D_s^2 + \frac{\kappa^2 - \tau^2}{\kappa} D_s + \frac{\kappa_s\tau^2 - 2\kappa\tau\tau_s}{\kappa^2} \end{pmatrix}$$

$$\mathcal{B} = (\kappa \quad 0)$$

Recursion operator:

$$\mathcal{R} = \mathcal{A} - \begin{pmatrix} \kappa_s \\ \tau_s \end{pmatrix} \mathcal{D}^{-1} \mathcal{B}$$
$$\begin{pmatrix} \kappa_t \\ \tau_t \end{pmatrix} = \mathcal{R} \begin{pmatrix} \kappa_s \\ \tau_s \end{pmatrix}$$

\implies vortex filament flow

\implies nonlinear Schrödinger equation (Hasimoto)

Minimal Generating Invariants

A set of differential invariants is a **generating system** if all other differential invariants can be written in terms of them and their invariant derivatives.

Euclidean curves $C \subset \mathbb{R}^3$:

- curvature κ and torsion τ

Equi-affine curves $C \subset \mathbb{R}^3$:

- affine curvature κ and torsion τ

Euclidean surfaces $S \subset \mathbb{R}^3$:

- mean curvature H
- ★ Gauss curvature $K = \Phi(\mathcal{D}^{(4)}H)$.

Equi-affine surfaces $S \subset \mathbb{R}^3$:

- Pick invariant P .