

Deriving the CPAB Derivative

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Abstract

This documents contains the details for deriving the CPAB derivative which we first introduced at [1]. We here also fix a small mistake in Equation (24) from [1]. All the notation used below was defined in [1].



1 ERRATUM: FIXING A SMALL MISTAKE FROM EQUATION (24) FROM [1]

Equation (24) in [1] appeared there as

$$y(x, t) = \int_0^t B_{c,j} \widetilde{\phi^\theta(x, \tau)} + A_{c,\theta} \widetilde{y(x, \tau)} d\tau. \quad (1)$$

Which, according to the notation from [1], stands for

$$y(x, t) = \int_0^t B_{c,j} \widetilde{\phi^\theta(x, \tau)} + A_{c,\theta} \left(\begin{array}{c} y(x, \tau) \\ 1 \end{array} \right) d\tau, \quad (2)$$

since $\widetilde{y(x, \tau)} = \left(\begin{array}{c} y(x, \tau) \\ 1 \end{array} \right)$. However, using $\left(\begin{array}{c} y(x, \tau) \\ 1 \end{array} \right)$ in that equation was wrong. The correct equation is

$$\boxed{y(x, t) = \int_0^t B_{c,j} \widetilde{\phi^\theta(x, \tau)} + A_{c,\theta} \left(\begin{array}{c} y(x, \tau) \\ 0 \end{array} \right) d\tau.} \quad (3)$$

Below we provide all the details for the derivation, as well as an explanation for how this mistake occurred.

2 DERIVING EQUATION (24) FROM [1]

Recall, from the paper, that

$$\phi^\theta(x, t) = x + \int_0^t v^\theta(\phi^\theta(x, \tau)) d\tau, \quad (4)$$

and define

$$y(x, t) \triangleq \frac{d}{d\theta_j} \phi^\theta(x, t). \quad (5)$$

It follows that

$$y(x, t) = \frac{d}{d\theta_j} \phi^\theta(x, t) = \frac{d}{d\theta_j} \int_0^t v^\theta(\phi^\theta(x, \tau)) d\tau \stackrel{t \neq \text{func}(\theta)}{=} \int_0^t \frac{d}{d\theta_j} v^\theta(\phi^\theta(x, \tau)) d\tau. \quad (6)$$

Thus:

$$y(x, t) = \int_0^t \frac{d}{d\theta_j} v^\theta(\phi^\theta(x, \tau)) d\tau \quad (7)$$

$$= \int_0^t \frac{d}{d\theta_j} \sum_{j'=1}^d \theta_{j'} v_{\text{vec}^{-1}(B_{j'})} \widetilde{\phi^\theta(x, \tau)} d\tau \quad (8)$$

$$= \int_0^t \left(\frac{d}{d\theta_j} \sum_{j'=1}^d \theta_{j'} v_{\text{vec}^{-1}(B_{j'})} \right) \widetilde{\phi^\theta(x, \tau)} + \sum_{j'=1}^d \theta_{j'} v_{\text{vec}^{-1}(B_{j'})} \frac{d}{d\theta_j} \widetilde{\phi^\theta(x, \tau)} d\tau. \quad (9)$$

Note that

$$\frac{d}{d\theta_j} \sum_{j'=1}^d \theta_{j'} v_{\text{vec}^{-1}(B_{j'})} = \frac{d}{d\theta_j} \theta_j v_{\text{vec}^{-1}(B_j)} \stackrel{B_j \neq \text{func}(\theta)}{=} v_{\text{vec}^{-1}(B_j)} \quad (10)$$

and that

$$\frac{d}{d\theta_j} \widetilde{\phi^\theta(x, \tau)} = \frac{d}{d\theta_j} \begin{pmatrix} \phi^\theta(x, \tau) \\ 1 \end{pmatrix} = \begin{pmatrix} \frac{d}{d\theta_j} \phi^\theta(x, \tau) \\ \frac{d}{d\theta_j} 1 \end{pmatrix} = \begin{pmatrix} y(x, \tau) \\ 0 \end{pmatrix} \in \mathbb{R}^{n+1}. \quad (11)$$

Thus, the equation becomes

$$y(x, t) = \int_0^t v_{\text{vec}^{-1}(B_j)} \widetilde{\phi^\theta(x, \tau)} + \sum_{j'=1}^d \theta_{j'} v_{\text{vec}^{-1}(B_{j'})} \begin{pmatrix} y(x, \tau) \\ 0 \end{pmatrix} d\tau \quad (12)$$

$$= \int_0^t B_{c,j} \widetilde{\phi^\theta(x, \tau)} + A_{c,\theta} \begin{pmatrix} y(x, \tau) \\ 0 \end{pmatrix} d\tau \quad (13)$$

and we conclude that

$$y(x, t) = \int_0^t B_{c,j} \widetilde{\phi^\theta(x, \tau)} + A_{c,\theta} \begin{pmatrix} y(x, \tau) \\ 0 \end{pmatrix} d\tau. \quad (14)$$

2.1 Explaining the Aforementioned Mistake

As mentioned above, in the original paper we made a small mistake. Here is what went wrong: $\frac{d}{d\theta_j} \widetilde{\phi^\theta(x, \tau)}$ was taken as $\widetilde{y(x, \tau)} = \begin{pmatrix} y(x, \tau) \\ 1 \end{pmatrix}$ instead of $\begin{pmatrix} y(x, \tau) \\ 0 \end{pmatrix}$. Thus, instead of ending up with the **correct equation** above,

$$y(x, t) = \int_0^t B_{c,j} \widetilde{\phi^\theta(x, \tau)} + A_{c,\theta} \begin{pmatrix} y(x, \tau) \\ 0 \end{pmatrix} d\tau, \quad (15)$$

we mistakenly ended up with the **wrong equation**

$$y(x, t) = \int_0^t B_{c,j} \widetilde{\phi^\theta(x, \tau)} + A_{c,\theta} \begin{pmatrix} y(x, \tau) \\ 1 \end{pmatrix} d\tau \quad (16)$$

$$= \int_0^t B_{c,j} \widetilde{\phi^\theta(x, \tau)} + A_{c,\theta} y(x, \tau) d\tau. \quad (17)$$

REFERENCES

- [1] O. Freifeld, S. Hauberg, B. Kayhan, and J. W. Fisher III, "Transformations based on continuous piecewise-affine velocity fields," 2017.