Thales circle theorem extended to Mahalanobis geometry

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1 Thales' theorem in Euclidean geometry

In planar Euclidean geometry, Thales' theorem states that any triangle pqr circumscribing a circle with one pair (p,q) of antipodal points is necessarily a right triangle. A pair (p,q) of antipodal points of a smooth convex object is such that the tangent lines at p and q are parallel to each other. See Figure 1 for an illustration, and [3] for a historical account (Thales of Miletus, 624–546 BC).

Theorem 1 (Thales' circle theorem) Any triangle circumscribed by a circle with one side being a diameter is right-angle.

2 Thales' theorem in Mahanalobis geometry

Let $D_A(p,q)$ denote the Mahalanobis distance between two points p and q, for a positive definite matrix $A \succ 0$:

$$D_A(p,q) = \sqrt{(p-q)^\top A(p-q)} = ||p-q||_A.$$

When A = I is the 2 × 2 identity matrix, the Mahalanobis distance amounts to the Euclidean distance $D_E(p,q) = ||p-q|| = \sqrt{(p-q)^{\top}(p-q)}$.

A Mahalanobis circle [2] $C_A(c, r)$ of center c and radius r is defined as follows:

$$C_A(c,r) = \{x : D_A(c,x) = r\}.$$



Figure 1: Thales' circle theorem: Triangle pqr is right-angle at r where [pq] is a diameter. (p,q) is a pair of antipodal points.



Figure 2: Thales' circle theorem in Mahalanobis geometry: Triangle pqr is right-angle at r where [pq] is an antipodal pair of points. Notice that Mahalanobis geometry is generally not conformal so that a Mahalanobis right-angle does not visualize as a Euclidean right-angle.

A Mahalanobis circle has an ellipsoid (Euclidean) shape. Let us generalize Thales' theorem as follows:

Theorem 2 (Thales' Mahalanobis circle theorem) Any triangle circumscribed by a Mahalanobis circle with one pair of points being antipodal is right-angle.

Proof: Consider the Cholesky decomposition of A: $A = LL^{\top} = U^{\top}U$ with $L(U = L^{\top})$ a lower triangular matrix (an upper triangular matrix, respectively) with positive diagonal elements. The Mahalanobis distance amounts to calculate an ordinary Euclidean distance on affinely transformed points $x' = L^{\top}x = Ux$:

$$D_A(p,q) = \sqrt{(p-q)^\top L L^\top (p-q)},$$

= $D_E(L^\top p, L^\top q).$

Thus a Mahalanobis circles C_A transforms affinely to a Euclidean circle $C_E = C_I$, and antipodal pairs of points on C_A remain antipodal in C_E .

Two vectors u and v are perpendicular in the Mahalanobis geometry if and only if $u^{\top}Av = 0$. That is, if $u^{\top}Av = u^{\top}LL^{\top}v = (L^{\top}u)^{\top}L^{\top}v = u'^{\top}v' = 0$.

A triangle pqr circumscribing the Mahalanobis circle C_A with (p,q) an antipodal pair in Mahalanobis geometry transforms into a triangle p'q'r' circumscribing the Euclidean circle $C' = \{L^{\top}x : x \in C_A(c,r)\}$ with (p',q') an antipodal pair. Therefore p'q'r' is a right-angle triangle in Euclidean geometry, and:

$$(q' - r')^{+}(p' - r') = 0, (1)$$

$$(L^{+}(q-r))^{+}L^{+}(p-r) = 0, \qquad (2)$$

$$(q-r)^{\top}LL^{\top}(p-r) = 0, (3)$$

$$(q-r)A(p-r) = 0.$$
 (4)

Therefore, *pqr* is a right-angle triangle in Mahalanobis geometry.

Note that Mahalanobis geometry is not conformal when $A \neq \lambda I$ (for $\lambda > 0$), the scaled identity matrix. Therefore angles are not preserved in Mahalanobis geometry: That is, a Mahalanobis right-angle cannot be visualized as a Euclidean right-angle in general.

Squared Mahalanobis distances are the only symmetric Bregman divergences [1]. But Thales' theorem do not extend to other (asymmetric) Bregman divergences.

References

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