

Exercise 1 (1.7: 4). Let $F(u, v) = (u^2 - v^2, 2uv)$. Find a formula for the Jacobian matrix of F at all points, and deduce that $F_{*\mathbf{p}}$ is a linear isomorphism at every point of \mathbb{R}^2 except the origin.

The Jacobian matrix of F at a point $\mathbf{p} = (p_1, p_2)$ is

$$\begin{pmatrix} \frac{\partial f_1}{\partial u}(\mathbf{p}) & \frac{\partial f_1}{\partial v}(\mathbf{p}) \\ \frac{\partial f_2}{\partial u}(\mathbf{p}) & \frac{\partial f_2}{\partial v}(\mathbf{p}) \end{pmatrix} = \begin{pmatrix} 2p_1 & -2p_2 \\ 2p_2 & 2p_1 \end{pmatrix}.$$

We already know that $F_{*\mathbf{p}}$ is linear, so it is a vector space homomorphism. If $\mathbf{p} = \mathbf{0}$, then the Jacobian has rank 0; however, if $\mathbf{p} \neq \mathbf{0}$, then the Jacobian reduces to I_2 by Gaussian elimination, meaning that it has full rank. Thus when \mathbf{p} is nonzero, $F_{*\mathbf{p}}$ is one-to-one. Since $F_{*\mathbf{p}}$ is a linear map between vector spaces that are both dimension 2 ($T_{\mathbf{p}}(\mathbb{R}^2)$ and $T_{F(\mathbf{p})}(\mathbb{R}^2)$ are both isomorphic to \mathbb{R}^2), it is automatically also onto. Thus $F_{*\mathbf{p}}$ is linear isomorphism at all points other than the origin.

Exercise 2 (2.1: 3). Prove that the tangent vectors

$$\mathbf{e}_1 = \frac{(1, 2, 1)}{\sqrt{6}}, \mathbf{e}_2 = \frac{(-2, 0, 2)}{\sqrt{8}}, \mathbf{e}_3 = \frac{(1, -1, 1)}{\sqrt{3}}$$

constitute a frame. Express $\mathbf{v} = (6, 1, -1)$ as a linear combination of these vectors.

Since $\|\mathbf{e}_1\| = \sqrt{1+4+1}/\sqrt{6} = 1$, $\|\mathbf{e}_2\| = \sqrt{4+0+4}/\sqrt{8} = 1$, and $\|\mathbf{e}_3\| = \sqrt{1+1+1}/\sqrt{3} = 1$, all three vectors are unit vectors. Additionally, their dot products are

$$\begin{aligned} \mathbf{e}_1 \cdot \mathbf{e}_2 &= \frac{-2+0+2}{\sqrt{6}\sqrt{8}} = 0 \\ \mathbf{e}_1 \cdot \mathbf{e}_3 &= \frac{1-2+1}{\sqrt{6}\sqrt{3}} = 0 \\ \mathbf{e}_2 \cdot \mathbf{e}_3 &= \frac{-2+0+2}{\sqrt{8}\sqrt{3}} = 0, \end{aligned}$$

so they are mutually orthogonal. Thus $\mathbf{e}_1, \mathbf{e}_2, \mathbf{e}_3$ forms a frame.

We can express \mathbf{v} as a linear combination of this frame by

$$\begin{aligned} \mathbf{v} &= \frac{7\sqrt{6}}{6}\mathbf{e}_1 - \frac{7\sqrt{8}}{4}\mathbf{e}_2 + \frac{4\sqrt{3}}{3}\mathbf{e}_3 \\ &= \left(\frac{7}{6}, \frac{14}{6}, \frac{7}{6}\right) - \left(-\frac{14}{4}, 0, \frac{14}{4}\right) + \left(\frac{4}{3}, -\frac{4}{3}, \frac{4}{3}\right) \\ &= (6, 1, -1). \end{aligned}$$

Exercise 3 (2.1: 9). *Prove, using ε -neighborhoods, that each of the following subsets of \mathbb{R}^3 is open:*

- a. All points \mathbf{p} such that $\|\mathbf{p}\| < 1$.
- b. All \mathbf{p} such that $p_3 > 0$.

- a. Let A denote the set of all points with norm less than 1, and let $\mathbf{p} \in A$. Then $\|\mathbf{p}\| = d$ for some $d < 1$. We claim that the ball $B(\mathbf{p}, 1 - d)$ is contained in A . Let $\mathbf{q} \in B(\mathbf{p}, 1 - d)$, then

$$\|\mathbf{q}\| = \|\mathbf{q} - \mathbf{p} + \mathbf{p}\| \leq \|\mathbf{q} - \mathbf{p}\| + \|\mathbf{p}\| < 1 - d + d = 1.$$

Thus $B(\mathbf{p}, 1 - d) \subset A$. Since \mathbf{p} was arbitrary, this shows that A is open.

- b. Let B denote the set of all points whose 3rd coordinate is positive. Let $\mathbf{p} \in B$, then $p_3 = d > 0$. We claim that the ball $B(\mathbf{p}, d)$ is contained in B . Let $\mathbf{q} \in B(\mathbf{p}, d)$, then

$$|q_3 - p_3| \leq \|\mathbf{q} - \mathbf{p}\| < d,$$

so $q_3 > 0$. Since \mathbf{p} was arbitrary, this shows that B is open.

Exercise 4 (2.3: 1). *Compute the **Frenet apparatus** κ, τ, T, N, B of the unit-speed curve*

$$\beta(s) = \left(\frac{4}{5} \cos s, 1 - \sin s, -\frac{3}{5} \cos s \right).$$

Show that this curve is a circle; find its center and radius.

The tangent vector field is

$$T(s) = \beta'(s) = \left(-\frac{4}{5} \sin s, -\cos s, \frac{3}{5} \sin s \right).$$

The curvative is then

$$\kappa(s) = \|T'(s)\| = \frac{16}{25} \cos^2 s + \sin^2 s + \frac{9}{25} \cos^2 s = 1.$$

The principal normal vector field is

$$N(s) = T'(s)/\kappa(s) = T'(s) = \left(-\frac{4}{5} \cos s, \sin s, \frac{3}{5} \cos s \right).$$

The binormal vector field is

$$\begin{aligned} B = T \times N &= \begin{vmatrix} U_1 & U_2 & U_3 \\ -4/5 \sin & -\cos & 3/5 \sin \\ -4/5 \cos & \sin & 3/5 \cos \end{vmatrix} \\ &= \left(-\frac{3}{5} \cos^2 - \frac{3}{5} \sin^2 \right) U_1 + \left(-\frac{4}{5} \sin^2 - \frac{4}{5} \cos^2 \right) U_3 \\ &= \left(-\frac{3}{5}, 0, -\frac{4}{5} \right). \end{aligned}$$

Then since $B' = -\tau N$, $B' = 0$, and N is not everywhere 0, the torsion τ must be 0.

Since κ is a positive constant and $\tau = 0$, β is part of a circle of radius $1/\kappa = 1$. Its center is

$$\beta(s) + \frac{1}{\kappa(s)} N(s) = \beta(s) + N(s) = (0, 1, 0).$$

Exercise 5 (2.3: 5). If A is a vector field $\tau T + \kappa B$ on a unit-speed curve β , show that the Frenet formulas become

$$\begin{aligned} T' &= A \times T, \\ N' &= A \times N, \\ B' &= A \times B. \end{aligned}$$

Since $N = B \times T$,

$$A \times T = (T \times T) + \kappa(B \times T) = 0 + \kappa N = T'.$$

Since $B = T \times N$, $T = N \times B$, and the cross product is antisymmetric,

$$A \times N = \tau(T \times N) + \kappa(B \times N) = \tau B - \kappa T = N'.$$

Finally, since $N = B \times T = -T \times B$,

$$A \times B = \tau(T \times B) + \kappa(B \times B) = -\tau N = B'.$$

Exercise 6 (2.3: 6). A unit-speed parameterization of a circle may be written

$$\gamma(s) = \mathbf{c} + r \cos \frac{s}{r} \mathbf{e}_1 + r \sin \frac{s}{r} \mathbf{e}_2,$$

where $\mathbf{e}_i \cdot \mathbf{e}_j = \delta_{ij}$.

If β is a unit-speed curve with $\kappa(0) > 0$, prove that there is one and only one circle γ that approximates β near $\beta(0)$ in the sense that

$$\gamma(0) = \beta(0), \quad \gamma'(0) = \beta'(0), \quad \text{and} \quad \gamma''(0) = \beta''(0).$$

Show that γ lies in the osculating plane of β at $\beta(0)$ and find its center \mathbf{c} and radius r .

Assuming that γ matches β and its first two derivatives at $s = 0$, we can take the derivative of γ and evaluate at $s = 0$ to get

$$\begin{aligned}\gamma'(s) &= -\sin\left(\frac{s}{r}\right)\mathbf{e}_1 + \cos\left(\frac{s}{r}\right)\mathbf{e}_2 \\ \gamma'(0) &= -\sin(0)\mathbf{e}_1 + \cos(0)\mathbf{e}_2 \\ T(0) = \beta'(0) &= \mathbf{e}_2,\end{aligned}$$

which gives us the first component of the osculating circle's frame. Differentiating again gives

$$\begin{aligned}\gamma''(s) &= -\frac{1}{r}\cos\left(\frac{s}{r}\right)\mathbf{e}_1 - \frac{1}{r}\sin\left(\frac{s}{r}\right)\mathbf{e}_2 \\ \gamma''(0) &= -\frac{1}{r}\cos(0)\mathbf{e}_1 - \frac{1}{r}\sin(0)\mathbf{e}_2 \\ \kappa(0)N(0) = T'(0) = \beta''(0) &= -\frac{1}{r}\mathbf{e}_1.\end{aligned}$$

Since $\kappa(s)$ is strictly greater than 0 for all s , this implies that $\mathbf{e}_1 = -N(0)$ and $r = 1/\kappa(0)$. Plugging these into the original form of the circle at $s = 0$ gives

$$\begin{aligned}\beta(0) = \gamma(0) &= \mathbf{c} - \frac{1}{\kappa(0)}\cos(0)N(0) + \frac{1}{\kappa(0)}\sin(0)T \\ &= \mathbf{c} - \frac{1}{\kappa(0)}N(0).\end{aligned}$$

Simply rearranging this shows that the center of the circle is $\mathbf{c} = \beta(0) + \frac{1}{\kappa(0)}N(0)$. We have found a circle that matches β and its first two derivatives at $s = 0$, and since it is defined totally in terms of the unique values $T(0)$, $N(0)$, and $\kappa(0)$, we know the circle itself is unique. Finally, we note that since our circle is defined in terms of $N(0)$ and $T(0)$, it lies in the osculating plane of β at $\beta(0)$.

Exercise 7 (2.3: 7). If α and a reparameterization $\bar{\alpha} = \alpha(h)$ are both unit-speed curves, show that

- a. $h(s) = \pm s + s_0$ for some number s_0 ;
- b. $\bar{T} = \pm T(h)$, $\bar{N} = N(h)$, $\bar{\kappa} = \kappa(h)$, $\bar{\tau} = \tau(h)$, and $\bar{B} = \pm B(h)$,

where the sign (\pm) is the same as that in (a), and we assume $\kappa > 0$.

- a. The speed of the reparameterization is $\|\bar{\alpha}'\| = \|\alpha'(h)\||h'| = 1$, but we are also given that $\|\alpha\| = 1$, so it must be the case that $h' = \pm 1$. The only functions h that satisfy this everywhere are of the form $h(s) = \pm s + s_0$, since the added constant term does not affect the derivative.

- b. These derivations are straightforward applications of the fact that $h' = \pm 1$. The unit tangent vector field is

$$\bar{T} = \bar{\alpha}' = \alpha'(h)h' = T(h)h' = \pm T(h).$$

Then the curvature is

$$\bar{\kappa} = \|\bar{T}'\| = \|\pm T'(h)h'\| = \|T'(h)\| = \kappa(h),$$

so the principal normal vector field is

$$\bar{N} = \frac{\bar{T}'}{\bar{\kappa}} = \frac{\pm T'(h)h'}{\kappa(h)} = \frac{T'(h)}{\kappa(h)} = N(h).$$

The binormal vector field is

$$\bar{B} = \bar{T} \times \bar{N} = \pm T(h) \times N(h) = \pm B(h),$$

which means the torsion is

$$\bar{\tau} = -\frac{\bar{B}'}{\bar{N}} = -\frac{\pm B'(h)h'}{N(h)} = -\frac{B'(h)}{N(h)} = \tau(h).$$

Exercise 8 (2.3: 10). *Let α be a unit-speed curve with $\kappa > 0$, $\tau \neq 0$.*

- a. *If α lies on a sphere of center \mathbf{c} and radius r , show that*

$$\alpha - \mathbf{c} = -\rho N - \rho' \sigma B,$$

where $\rho = 1/\kappa$ and $\sigma = 1/\tau$. Thus $r^2 = \rho^2 + (\rho'\sigma)^2$.

- b. *Conversely, if $\rho^2 + (\rho'\sigma)^2$ has constant value r^2 and $\rho' \neq 0$, show that α lies on a sphere of radius r .*

- a. We can express any vector \mathbf{v} in terms of the Frenet frame by

$$\mathbf{v} = (\mathbf{v} \cdot T)T + (\mathbf{v} \cdot N)N + (\mathbf{v} \cdot B)B,$$

so need to calculate each of these dot products for $\mathbf{v} = \alpha - \mathbf{c}$. Since α lies on a sphere with center \mathbf{c} and radius r , we know

$$r^2 = \|\alpha - \mathbf{c}\|^2 = (\alpha - \mathbf{c}) \cdot (\alpha - \mathbf{c}).$$

We can differentiate this several times and use the Frenet formulas to derive our desired dot product expressions. Taking the first derivative yields

$$\begin{aligned} 0 &= 2(\alpha - \mathbf{c})' \cdot (\alpha - \mathbf{c}) \\ &= 2T \cdot (\alpha - \mathbf{c}), \end{aligned}$$

from which we get $T \cdot (\alpha - \mathbf{c}) = 0$. Differentiating this and using the Frenet formula for T' gives

$$\begin{aligned} 0 &= T' \cdot (\alpha - \mathbf{c}) + T \cdot T \\ &= \kappa N \cdot (\alpha - \mathbf{c}) + 1, \end{aligned}$$

from which we get $N \cdot (\alpha - \mathbf{c}) = -1/\kappa = -\rho$. Differentiating this and using the Frenet formula for N' gives

$$\begin{aligned} 0 &= \kappa' N \cdot (\alpha - \mathbf{c}) + \kappa N' \cdot (\alpha - \mathbf{c}) + \kappa N \cdot T \\ &= -\kappa' \frac{1}{\kappa} + \kappa(\tau B - \kappa T) \cdot (\alpha - \mathbf{c}) + 0. \end{aligned}$$

using the just-derived fact that T and $(\alpha - \mathbf{c})$ are orthogonal, this simplifies to

$$0 = -\frac{\kappa'}{\kappa} + \kappa\tau B \cdot (\alpha - \mathbf{c})$$

which can be rearranged into

$$B \cdot (\alpha - \mathbf{c}) = \frac{\kappa'}{\kappa^2} \frac{1}{\tau} = -\left(\frac{1}{\kappa}\right)' \frac{1}{\tau} = -\rho' \sigma.$$

Now that we've calculated each of the dot products that we needed, we can write $\alpha - \mathbf{c}$ in terms of the Frenet frame as

$$\alpha - \mathbf{c} = -\rho N - \rho' \sigma B.$$

- b. We are given that $\rho^2 + (\rho' \sigma)^2 = r^2$, so we can differentiate this to gain more information:

$$\begin{aligned} 2\rho\rho' + 2\rho'\sigma[\rho'\sigma' + \rho''\sigma] &= 0 \\ \rho'\sigma' + \rho''\sigma &= -\frac{\rho}{\sigma}. \end{aligned}$$

We can use this identity to show that the curve $\gamma = \alpha + \rho N + \rho' \sigma B$ is constant. Differentiating γ and substituting in the Frenet formulas yields

$$\begin{aligned} \gamma' &= T + \rho' N + \rho N' + \rho'' \sigma B + \rho' \sigma' B + \rho' \sigma B' \\ &= [1 - \rho\kappa]T + [\rho' - \rho'\sigma\tau]N + [\rho\tau + \rho''\sigma + \rho'\sigma']B \\ &= [1 - 1]T + [\rho' - \rho']N + [\rho/\sigma - \rho/\sigma]B \\ &= 0. \end{aligned}$$

Thus γ is a constant curve, i.e. a point, which we can choose to call \mathbf{c} . Then

$$\|\alpha - \mathbf{c}\|^2 = \|-\rho N + \rho' \sigma B\|^2 = \rho^2 + (\rho' \sigma)^2 = r^2,$$

so α lies on the sphere centered at \mathbf{c} of radius r .

Exercise 9 (2.4: 4). Show that the curvature of a regular curve in \mathbb{R}^3 is given by

$$\kappa^2 v^4 = \|\alpha''\|^2 - \left(\frac{dv}{dt}\right)^2.$$

Since $\alpha'' = \frac{dv}{dt}T + \kappa v^2 N$, we have

$$\begin{aligned} \|\alpha''\|^2 - \left(\frac{dv}{dt}\right)^2 &= \left\| \frac{dv}{dt}T + \kappa v^2 N \right\|^2 - \left(\frac{dv}{dt}\right)^2 \\ &= \left(\frac{dv}{dt}\right)^2 + \kappa^2 v^4 - \left(\frac{dv}{dt}\right)^2 \\ &= \kappa^2 v^4. \end{aligned}$$

Exercise 10 (2.4: 16). Let

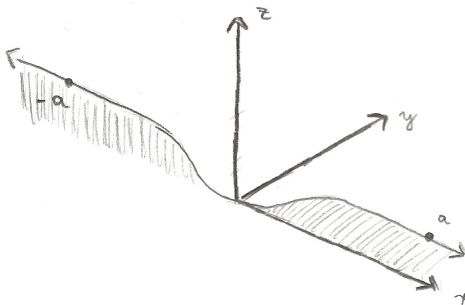
$$f(t) = \begin{cases} 0 & t \leq 0, \\ e^{-1/t^2} & t > 0 \end{cases}$$

and let

$$\alpha(t) = (t, f(t), f(-t)).$$

- Sketch α on an interval $-a \leq t \leq a$.
- Show that the curvature of α is zero only at $t = 0$.
- What are the osculating planes of α for $t < 0$ and $t > 0$?

- Below is a sketch of α over the interval $-a \leq t \leq a$. As I've tried to indicate with shading, the portion of the curve with $t > 0$ lies entirely in the $x - y$ plane, and the portion of the curve with $t < 0$ lies entirely in the $x - z$ plane.



- b. The curvature can be calculated as $\kappa = \|\alpha' \times \alpha''\|/\|\alpha'\|^3$. Since

$$\|\alpha'(t)\| = \sqrt{1 + (f'(t))^2 + (f'(-t))^2} \geq \sqrt{1} = 1,$$

there can never be division by 0. Thus this question reduces to showing that $\|\alpha' \times \alpha''\| = 0$ only when $t = 0$.

We have

$$\begin{aligned} \alpha'(t) \times \alpha''(t) &= \begin{vmatrix} U_1 & U_2 & U_3 \\ 1 & f'(t) & -f'(-t) \\ 0 & f''(t) & f''(-t) \end{vmatrix} \\ &= (f'(t)f''(-t) + f'(-t)f''(t))U_1 - f''(-t)U_2 + f''(t)U_3, \end{aligned}$$

which has norm

$$\|\alpha'(t) \times \alpha''(t)\| = \sqrt{[f'(t)f''(-t) + f'(-t)f''(t)]^2 + f''(-t)^2 + f''(t)^2}.$$

We calculate that when $t > 0$,

$$\begin{aligned} f'(t) &= 2t^{-3}e^{-1/t^2} \\ f''(t) &= e^{-1/t^2}(4t^{-6} - et^{-4}). \end{aligned}$$

When $t \leq 0$, both f' and f'' evaluate to 0. The important part of these calculations is not the formulas themselves, but rather the fact that if t is strictly positive, then $f'(t)$ and $f''(t)$ are both nonzero.

Now for $t = 0$, every term in norm becomes 0, so the norm overall is 0. If $t > 0$, then $f''(-t) = f'(-t) = 0$, so the norm reduces to $|f''(t)|$. Similarly, when $t < 0$, the norm reduces to $|f''(-t)|$. In these latter two cases, t and $-t$ are both strictly positive, so f'' is nonzero. Thus the curvature is zero only when $t = 0$.

- c. The osculating plane is spanned by vectors parallel to T and N , so we find such vectors by calculating α' (parallel to T) and α'' (parallel to N). We can also describe the planes with a single vector that is orthogonal to the plane.

When $t > 0$, we have

$$\begin{aligned} \alpha' &= (1, f', 0) \\ \alpha'' &= (0, f'', 0), \end{aligned}$$

so these two vectors span the osculating plane at $\alpha(t)$. Since neither vector has a nonzero third component, the osculating plane is clearly perpendicular to $(0, 0, 1)$, i.e. it is the $x - y$ plane.

When $t < 0$, we have

$$\begin{aligned} \alpha' &= (1, 0, -f') \\ \alpha'' &= (0, 0, -f''). \end{aligned}$$

With similar reasoning as before, the osculating plane is perpendicular to $(0, 1, 0)$, i.e. it is the $x - z$ plane.