
HOMEWORK # 01

MATH 140
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Chapter 01

Problem 3.5

Let $\{\mathbf{a}, \mathbf{b}, \mathbf{c}\}$ be an orthonormal basis for \mathbb{R}^3 with $\mathbf{a} \times \mathbf{b} = \mathbf{c}$. Prove $\mathbf{b} \times \mathbf{c} = \mathbf{a}$ and $\mathbf{c} \times \mathbf{a} = \mathbf{b}$.

Solution

Recall that the components of a cross product can be decomposed into a sum involving the Levi-Civita symbol, i.e.,

$$(\mathbf{u} \times \mathbf{v})_k = \sum_i \sum_j \varepsilon_{ijk} u^i v^j$$

We can use this to deduce a useful vector identity. Consider the following:

$$\begin{aligned} (\mathbf{u} \times \mathbf{v} \times \mathbf{w})_k &= \sum_i \sum_j \varepsilon_{ijk} u_i (\mathbf{v} \times \mathbf{w})_j \\ &= \sum_i \sum_j \varepsilon_{ijk} u_i \sum_l \sum_m \varepsilon_{lmj} v_l w_m \\ &= \sum_i \sum_j \sum_l \sum_m \varepsilon_{ijk} \varepsilon_{lmj} u_i v_l w_m. \end{aligned}$$

By the cyclic nature of the Levi-Civita symbol, we can write $\varepsilon_{ijk} = \varepsilon_{kij}$. Recall the contracted epsilon identity:

$$\sum_j \varepsilon_{kij} \varepsilon_{lmj} = \delta_{kl} \delta_{im} - \delta_{km} \delta_{il}.$$

Hence, we get

$$\begin{aligned} (\mathbf{u} \times \mathbf{v} \times \mathbf{w})_k &= \sum_i \sum_j \sum_l \sum_m \varepsilon_{ijk} \varepsilon_{lmj} u_i v_l w_m \\ &= \sum_i \sum_l \sum_m (\delta_{kl} \delta_{im} - \delta_{km} \delta_{il}) u_i v_l w_m \\ &= \sum_i \sum_l \sum_m \delta_{kl} \delta_{im} u_i v_l w_m - \sum_i \sum_l \sum_m \delta_{km} \delta_{il} u_i v_l w_m \\ &= \sum_m \left(\sum_l \delta_{kl} v_l \right) \left(\sum_i \delta_{im} u_i \right) w_m - \sum_l \left(\sum_m \delta_{km} w_m \right) \left(\sum_i \delta_{il} u_i \right) v_l \\ &= \sum_m v_k u_m w_m - \sum_l w_k u_l v_l \\ &= \left(\sum_m u_m w_m \right) v_k - \left(\sum_l u_l v_l \right) w_k \\ &= [(\mathbf{u} \cdot \mathbf{w}) \mathbf{v} - (\mathbf{u} \cdot \mathbf{v}) \mathbf{w}]_k \end{aligned}$$

Hence, we have

$$\mathbf{u} \times \mathbf{v} \times \mathbf{w} = (\mathbf{u} \cdot \mathbf{w}) \mathbf{v} - (\mathbf{u} \cdot \mathbf{v}) \mathbf{w}. \quad (1)$$

This will be useful in proving the claim in the problem statement.

Now suppose $\{\mathbf{a}, \mathbf{b}, \mathbf{c}\}$ is an orthonormal basis for \mathbf{R}^3 with $\mathbf{a} \times \mathbf{b} = \mathbf{c}$. Taking the cross product on the right of both sides with \mathbf{a} , we get

$$\mathbf{c} \times \mathbf{a} = \mathbf{a} \times \mathbf{b} \times \mathbf{a} \stackrel{(1)}{=} (\mathbf{a} \cdot \mathbf{a}) \mathbf{b} - (\mathbf{a} \cdot \mathbf{b}) \mathbf{a} = \mathbf{b}.$$

The final equality follows from the orthonormality of the basis $\beta := \{\mathbf{a}, \mathbf{b}, \mathbf{c}\}$, i.e., that $\mathbf{e}_i \cdot \mathbf{e}_j = \delta_{ij}$ for $\mathbf{e}_i \in \beta$. Thus

$$\boxed{\mathbf{a} \times \mathbf{b} = \mathbf{c} \implies \mathbf{c} \times \mathbf{a} = \mathbf{b}}.$$

To prove $\mathbf{b} \times \mathbf{c} = \mathbf{a}$, we repeat a similar argument and cross the above equation on the right with \mathbf{c} :

$$\mathbf{b} \times \mathbf{c} = \mathbf{c} \times \mathbf{a} \times \mathbf{c} \stackrel{(1)}{=} (\mathbf{c} \cdot \mathbf{c})\mathbf{a} - (\mathbf{c} \cdot \mathbf{a})\mathbf{c} = \mathbf{a}.$$

Hence

$$\boxed{\mathbf{c} \times \mathbf{a} = \mathbf{b} \implies \mathbf{b} \times \mathbf{c} = \mathbf{a}}$$

which completes the proof.

Problem 4.1

Let $\mathbf{a} = (2, 1, -3)$, $\mathbf{b} = (1, 0, 1)$, $\mathbf{c} = (0, -1, 3)$. What is the equation of

- (a) the line through \mathbf{a} parallel to \mathbf{b} ;
- (b) the line through \mathbf{b} and \mathbf{c} ;
- (c) the plane through \mathbf{b} perpendicular to \mathbf{a} ;
- (d) the plane through \mathbf{c} parallel to \mathbf{a} and \mathbf{b} ;
- (e) the sphere with center \mathbf{a} and radius 2?

Solution

Throughout this problem, I will assume that we are adopting the Euclidean inner product on \mathbb{R}^3 .

(a) A parameterization of the line through \mathbf{a} parallel to \mathbf{b} is manifestly $\ell_a(t) = \mathbf{a} + t\mathbf{b}$. We see that the line passes through \mathbf{a} at $t = 0$ and travels parallel to \mathbf{b} as t increases. In this case,

$$\boxed{\ell_a(t) = (2 + t, 1, -3 + t)}.$$

(b) A parameterization of the line through both \mathbf{b} and \mathbf{c} is $\ell_b(t) = \mathbf{b} + t(\mathbf{c} - \mathbf{b})$. Here, the line passes through the tip of \mathbf{b} at $t = 0$ and passes through the tip of \mathbf{c} at $t = 1$. In the present case,

$$\boxed{\ell_b(t) = (1 - t, -t, 1 + 2t)}.$$

(c) The plane which passes through \mathbf{b} and is perpendicular to \mathbf{a} is the set of all vectors \mathbf{v} such that $\langle \mathbf{v} - \mathbf{b}, \mathbf{a} \rangle = 0$. Let $\mathbf{v} = (x, y, z)$. Then

$$\begin{aligned} 0 &= \langle \mathbf{v} - \mathbf{b}, \mathbf{a} \rangle \\ &= \langle (x - 1, y, z - 1), (2, 1, -3) \rangle \\ &= 2(x - 1) + y - 3(z - 1). \end{aligned}$$

Alternatively, in standard form, the equation is

$$\boxed{2x + y - 3z = -1}.$$

(d) Note that a plane parallel to both \mathbf{a} and \mathbf{b} must necessarily be perpendicular to $\mathbf{a} \times \mathbf{b}$. Hence, the plane which passes through \mathbf{c} and is parallel to both \mathbf{a} and \mathbf{b} is the same as the plane which passes through \mathbf{c} and is perpendicular to $\mathbf{a} \times \mathbf{b}$. Here,

$$\mathbf{a} \times \mathbf{b} = (1, -[2 + 3], -1) = (1, -5, -1).$$

Then, repeating the same procedure as in (c) with $\mathbf{v} = (x, y, z)$, we find that the equation of the plane is

$$\begin{aligned} 0 &= \langle \mathbf{v} - \mathbf{c}, \mathbf{a} \times \mathbf{b} \rangle \\ &= \langle (x, y + 1, z - 3), (1, -5, -1) \rangle \\ &= x - 5(y + 1) - (z - 3). \end{aligned}$$

Or, in standard form,

$$\boxed{x - 5y - z = 2.}$$

(e) Let $\mathbf{v} = (x, y, z)$ lie on the surface of the sphere in question. Then $\mathbf{v} - \mathbf{a}$ points from the center of the sphere to the surface. The length of this vector is $|\mathbf{v} - \mathbf{a}|$ and is also the radius 2. Hence, the equation of the sphere is $|\mathbf{v} - \mathbf{a}| = 2$, or equivalently $\langle \mathbf{v} - \mathbf{a}, \mathbf{v} - \mathbf{a} \rangle = 4$. Hence,

$$\begin{aligned} 4 &= \langle \mathbf{v} - \mathbf{a}, \mathbf{v} - \mathbf{a} \rangle \\ &= \langle (x - 2, y - 1, z + 3), (x - 2, y - 1, z + 3) \rangle \\ &= (x - 2)^2 + (y - 1)^2 + (z + 3)^2. \end{aligned}$$

So the equation of the sphere of radius 2 and center \mathbf{a} is

$$\boxed{(x - 2)^2 + (y - 1)^2 + (z + 3)^2 = 2.}$$

Problem 5.1

Prove Lemma 5.1.

Lemma (5.1). *Let $\mathbf{f}, \mathbf{g} : \mathbb{R} \rightarrow V$ and suppose that V has an inner product $\langle \cdot, \cdot \rangle$. Then*

$$\frac{d}{dt} \langle \mathbf{f}, \mathbf{g} \rangle = \left\langle \frac{d\mathbf{f}}{dt}, \mathbf{g} \right\rangle + \left\langle \mathbf{f}, \frac{d\mathbf{g}}{dt} \right\rangle.$$

In particular, if $|\mathbf{f}|$ is constant then $d\mathbf{f}/dt$ is perpendicular to \mathbf{f} .

Solution

Fix a basis $\{\mathbf{v}_i\}$ for V . Then, there exists sets of real functions $\{f^i(t)\}$ and $\{g^j(t)\}$ for which

$$\begin{aligned} \mathbf{f}(t) &= \sum_i f^i(t) \mathbf{v}_i, \\ \mathbf{g}(t) &= \sum_j g^j(t) \mathbf{v}_j. \end{aligned}$$

Then, using the linearity of the inner product, we find

$$\langle \mathbf{f}(t), \mathbf{g}(t) \rangle = \sum_i \sum_j f^i(t) g^j(t) \langle \mathbf{v}_i, \mathbf{v}_j \rangle. \quad (2)$$

Since the t -dependence lies entirely with the functions $\{f^i(t)\}$ and $\{g^j(t)\}$, differentiation follows trivially from the product rule. Indeed,

$$\begin{aligned} \frac{d}{dt} \langle \mathbf{f}(t), \mathbf{g}(t) \rangle &= \sum_i \sum_j \langle \mathbf{v}_i, \mathbf{v}_j \rangle \frac{d}{dt} \{f^i(t) g^j(t)\} \\ &= \sum_i \sum_j \langle \mathbf{v}_i, \mathbf{v}_j \rangle \left(\frac{df^i}{dt} g^j + f^i \frac{dg^j}{dt} \right) \end{aligned}$$

$$= \sum_i \sum_j \frac{df^i}{dt} g^j \langle \mathbf{v}_i, \mathbf{v}_j \rangle + \sum_i \sum_j f^i \frac{dg^j}{dt} \langle \mathbf{v}_i, \mathbf{v}_j \rangle.$$

Comparing the above to Eq. (2), we get

$$\frac{d}{dt} \langle \mathbf{f}, \mathbf{g} \rangle = \left\langle \frac{d\mathbf{f}}{dt}, \mathbf{g} \right\rangle + \left\langle \mathbf{f}, \frac{d\mathbf{g}}{dt} \right\rangle$$

which is precisely the result of Lemma 5.1. \square

Now suppose that $|\mathbf{f}|$ is constant. Then, $|\mathbf{f}|^2$ is also constant. From Lemma 5.1:

$$0 = \frac{d}{dt} |\mathbf{f}|^2 = \frac{d}{dt} \langle \mathbf{f}, \mathbf{f} \rangle = \left\langle \frac{d\mathbf{f}}{dt}, \mathbf{f} \right\rangle + \left\langle \mathbf{f}, \frac{d\mathbf{f}}{dt} \right\rangle.$$

By the symmetry of the inner product, we have $\langle d\mathbf{f}/dt, \mathbf{f} \rangle = \langle \mathbf{f}, d\mathbf{f}/dt \rangle$, so we find $2\langle d\mathbf{f}/dt, \mathbf{f} \rangle = 0$, or that $\langle d\mathbf{f}/dt, \mathbf{f} \rangle = 0$, i.e., that $d\mathbf{f}/dt$ is perpendicular to \mathbf{f} . \square

Note that all of the steps in the proof above are logically consistent in either direction. Hence, this is sufficient to claim that $|\mathbf{f}|$ is constant $\iff d\mathbf{f}/dt$ is perpendicular to \mathbf{f} . This will be useful in Problem 1.7 of Chapter 02.

Problem 5.3

Prove that for any $t \in \mathbb{R}$, $\cosh^2(t) - \sinh^2(t) = 1$. (Since $x^2 - y^2 = 1$ is a hyperbola, this gives the origin of the term “hyperbolic function.” Also, you should think about the analogy between this equation and $\cos^2 \theta + \sin^2 \theta = 1$.)

Solution

This can be proved via direct calculation. Let $t \in \mathbb{R}$. Then,

$$\begin{aligned} \cosh^2(t) - \sinh^2(t) &= \left(\frac{e^t + e^{-t}}{2} \right)^2 - \left(\frac{e^t - e^{-t}}{2} \right)^2 \\ &= \frac{e^{2t} + 2 + e^{-2t}}{4} - \frac{e^{2t} - 2 + e^{-2t}}{4} \\ &= \frac{1}{4} (e^{2t} + 2 + e^{-2t} - e^{2t} + 2 - e^{-2t}) \\ &= 1 \end{aligned}$$

Hence $\cosh^2(t) - \sinh^2(t) = 1$ for all $t \in \mathbb{R}$.

Problem 5.4

Prove that $\cosh'(t) = \sinh(t)$, and $\sinh'(t) = \cosh(t)$ for all $t \in \mathbb{R}$.

Solution

This can also be proved via direct calculation. We have

$$\frac{d}{dt} \cosh(t) = \frac{d}{dt} \left(\frac{e^t + e^{-t}}{2} \right)$$

$$\begin{aligned} &= \frac{\frac{d}{dt}e^t + \frac{d}{dt}e^{-t}}{2} \\ &= \frac{e^t - e^{-t}}{2} \\ &= \sinh(t). \end{aligned}$$

Similarly, we find

$$\begin{aligned} \frac{d}{dt} \sinh(t) &= \frac{d}{dt} \left(\frac{e^t - e^{-t}}{2} \right) \\ &= \frac{\frac{d}{dt}e^t - \frac{d}{dt}e^{-t}}{2} \\ &= \frac{e^t + e^{-t}}{2} \\ &= \cosh(t). \end{aligned}$$

Chapter 02

Problem 1.1

- (a) Show that $\alpha(t) = (\sin 3t \cos t, \sin 3t \sin t, 0)$ is a regular curve.
 (b) Find the equation of the tangent line to α at $t = \pi/3$.

Solution

(a) Clearly α is a parameterized curve, since $\alpha : \mathbb{R} \rightarrow \mathbb{R}^3$ is smooth (since each component of α is a smooth function in \mathbb{R}). For α to be a regular curve, we need to show that $d\alpha/dt \neq \mathbf{0}$. We have

$$\frac{d\alpha}{dt} = 3(\cos 3t \cos t - \sin 3t \sin t, \cos 3t \sin t + \sin 3t \cos t, 0).$$

We recognize the first and second components of $d\alpha/dt$ as the expansion of $\cos(3t+t)$ and $\sin(3t+t)$, respectively, which gives

$$\frac{d\alpha}{dt} = 3(\cos(4t), \sin(4t), 0).$$

If α was not a regular curve, then there would exist at least one t for which $\sin(4t) = \cos(4t) = 0$. But, $\sin(4t) = 0 \iff t = n\pi/4$ for $n \in \mathbb{Z}$ and $\cos(4t) = 0 \iff t = (2m+1)\pi/8$ for $m \in \mathbb{Z}$. Such a t would then require

$$\frac{n\pi}{4} = \frac{(2m+1)\pi}{8} \iff n = m + \frac{1}{2}.$$

Hence, n and m cannot both be integers, so there cannot be such a t . Thus, $d\alpha/dt$ is never zero and α is a regular curve.

(b) A parameterization of the tangent line to α at $t = t_0$ is

$$\ell(t_0; \mu) = \alpha(t_0) + \mu \left. \frac{d\alpha}{dt} \right|_{t=t_0}$$

where $\mu \in \mathbb{R}$. So in general, we get

$$\ell(t; \mu) = (\sin 3t \cos t + 3\mu \cos 4t, \sin 3t \sin t + 3\mu \sin 4t, 0).$$

Plugging in $t = \pi/3$ gives

$$\ell(\pi/3; \mu) = -\frac{\mu}{2}(3, \sqrt{3}, 0).$$

Problem 1.6

Let $\alpha(\theta) = (e^\theta \cos \theta, e^\theta \sin \theta, 0)$. Prove that the angle between α and \mathbf{T} is constant. (A curve with this property is called a logarithmic spiral.)

Solution

Modulo π , the angle between $\alpha(\theta)$ and \mathbf{T} is

$$\varphi = \arccos \left(\frac{\langle \alpha, \mathbf{T} \rangle}{|\alpha| |\mathbf{T}|} \right)$$

assuming the Euclidean metric. First, we find $\mathbf{T} = \left| \frac{d\alpha}{d\theta} \right|^{-1} \frac{d\alpha}{d\theta}$. We have

$$\frac{d\alpha}{d\theta} = (e^\theta [\cos \theta - \sin \theta], e^\theta [\cos \theta + \sin \theta], 0).$$

The magnitude is therefore

$$\left| \frac{d\boldsymbol{\alpha}}{d\theta} \right| = \sqrt{\left\langle \frac{d\boldsymbol{\alpha}}{d\theta}, \frac{d\boldsymbol{\alpha}}{d\theta} \right\rangle} = \sqrt{2}e^\theta.$$

Thus, the tangent vector is

$$\mathbf{T} = \left| \frac{d\boldsymbol{\alpha}}{d\theta} \right|^{-1} \frac{d\boldsymbol{\alpha}}{d\theta} = \left(\frac{\cos \theta - \sin \theta}{\sqrt{2}}, \frac{\cos \theta + \sin \theta}{\sqrt{2}}, 0 \right).$$

Then, the inner product reads

$$\begin{aligned} \langle \boldsymbol{\alpha}, \mathbf{T} \rangle &= \left\langle (e^\theta \cos \theta, e^\theta \sin \theta, 0), \left(\frac{\cos \theta - \sin \theta}{\sqrt{2}}, \frac{\cos \theta + \sin \theta}{\sqrt{2}}, 0 \right) \right\rangle \\ &= \frac{e^\theta}{\sqrt{2}} [\cos \theta (\cos \theta - \sin \theta) + \sin \theta (\cos \theta + \sin \theta)] \\ &= \frac{e^\theta}{\sqrt{2}}. \end{aligned}$$

Furthermore, the magnitudes of the two vectors also read

$$\begin{aligned} |\boldsymbol{\alpha}| &= \sqrt{\langle (e^\theta \cos \theta, e^\theta \sin \theta, 0), (e^\theta \cos \theta, e^\theta \sin \theta, 0) \rangle} = e^\theta \\ |\mathbf{T}| &= 1 \quad (\text{by construction}) \end{aligned}$$

Hence, we find

$$\varphi = \arccos \left(\frac{\langle \boldsymbol{\alpha}, \mathbf{T} \rangle}{|\boldsymbol{\alpha}| |\mathbf{T}|} \right) = \arccos \left(\frac{e^\theta / \sqrt{2}}{e^\theta} \right) = \arccos \left(\frac{1}{\sqrt{2}} \right) = \frac{\pi}{4},$$

which is indeed constant. Hence, $\boldsymbol{\alpha}$ is a logarithmic spiral.

Problem 1.7

Let $\boldsymbol{\alpha}(t)$ be a regular curve. Suppose there is a point $\mathbf{a} \in \mathbb{R}^3$ such that $\boldsymbol{\alpha}(t) - \mathbf{a}$ is orthogonal to $\mathbf{T}(t)$ for all t . Prove that $\boldsymbol{\alpha}(t)$ lies on a sphere. (*Hint:* What should be the center of the sphere?)

Solution

If there is a point $\mathbf{a} \in \mathbb{R}^3$ such that $\boldsymbol{\alpha}(t) - \mathbf{a}$ is orthogonal to $\mathbf{T}(t)$ for all t , then necessarily

$$\langle \boldsymbol{\alpha}(t) - \mathbf{a}, \mathbf{T}(t) \rangle = 0.$$

Then, since $\mathbf{T} := \left| \frac{d\boldsymbol{\alpha}}{dt} \right|^{-1} \frac{d\boldsymbol{\alpha}}{dt}$, by the linearity of the inner product, we can multiply through by $\left| \frac{d\boldsymbol{\alpha}}{dt} \right|$ and get:

$$\left\langle \boldsymbol{\alpha}(t) - \mathbf{a}, \frac{d\boldsymbol{\alpha}}{dt} \right\rangle = 0.$$

Additionally, since \mathbf{a} is constant in t , $\frac{d\mathbf{a}}{dt} = 0$ and we can equivalently write

$$\left\langle \boldsymbol{\alpha}(t) - \mathbf{a}, \frac{d}{dt} \{\boldsymbol{\alpha}(t) - \mathbf{a}\} \right\rangle = 0.$$

In the proof of Lemma 5.1¹, I proved that, for a function $\mathbf{f} : \mathbb{R} \rightarrow \mathbb{R}^3$, $|\mathbf{f}|$ is constant $\iff d\mathbf{f}/dt$ is perpendicular to \mathbf{f} . Letting $\mathbf{f}(t) := \boldsymbol{\alpha}(t) - \mathbf{a}$ (which is indeed a map $\mathbb{R} \rightarrow \mathbb{R}^3$), we find

$$\left\langle \boldsymbol{\alpha}(t) - \mathbf{a}, \frac{d}{dt} \{\boldsymbol{\alpha}(t) - \mathbf{a}\} \right\rangle = 0 \implies |\boldsymbol{\alpha}(t) - \mathbf{a}| = r$$

¹See Problem 5.1 of Chapter 01

where $r \in \mathbb{R}^+ \cup \{0\}$ (since magnitudes are axiomatically non-negative). Indeed, this proves that $\boldsymbol{\alpha}(t)$ lies on a sphere of radius r with center \mathbf{a} for all $t \in \text{dom}\{\boldsymbol{\alpha}\}$.
