

2nd-order Surfaces.

orthogonal transformation $\begin{pmatrix} \cos\alpha_{11} & \cos\alpha_{12} & \cos\alpha_{13} \\ \cos\alpha_{21} & \cos\alpha_{22} & \cos\alpha_{23} \\ \cos\alpha_{31} & \cos\alpha_{32} & \cos\alpha_{33} \end{pmatrix}$ α_{ij} is angle between e_i and e_j'

Characteristic equation:

$$\begin{vmatrix} a_{11}-\lambda & a_{12} & a_{13} \\ a_{21} & a_{22}-\lambda & a_{23} \\ a_{31} & a_{32} & a_{33}-\lambda \end{vmatrix} = 0. \quad \text{or} \quad \lambda^3 - S\lambda^2 + K_1\lambda - f = 0.$$

Invariants. δ, Δ, S . $K_1 = \begin{vmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{vmatrix} + \begin{vmatrix} a_{22} & a_{23} \\ a_{32} & a_{33} \end{vmatrix} + \begin{vmatrix} a_{11} & a_{13} \\ a_{31} & a_{33} \end{vmatrix}$

Semi-invariant. $K_2 = \frac{a_{11}a_{11}}{a_1a_0} + \frac{a_{22}a_2}{a_2a_0} + \frac{a_{33}a_3}{a_3a_0}$ $K_3 = \begin{vmatrix} a_{11} & a_{12} & a_1 \\ a_{21} & a_{22} & a_2 \\ a_1 & a_2 & a_0 \end{vmatrix} + \begin{vmatrix} a_{11} & a_{13} & a_1 \\ a_{31} & a_{33} & a_3 \\ a_1 & a_3 & a_0 \end{vmatrix} + \begin{vmatrix} a_{22} & a_{23} & a_2 \\ a_{32} & a_{33} & a_3 \\ a_2 & a_3 & a_0 \end{vmatrix}$

Type I: $a_1X^2 + a_2Y^2 + a_3Z^2 + \frac{f}{S} = 0$

II: $a_1X^2 + a_2Y^2 \pm \sqrt{-\frac{f}{K_1}}Z = 0$.

III: $a_1X^2 + a_2Y^2 + \frac{K_3}{K_1}Z = 0$

IV: $SX^2 \pm \sqrt{-\frac{K_3}{S}}Y = 0$.

V: $SX^2 + \frac{K_2}{S} = 0$.

$\delta \neq 0$ type I. (ellipsoid/hyperboloid/cone). central surfaces. (single center).

1) have asymptotic cone (real/imaginary cone). $\frac{X^2}{a^2} + \frac{Y^2}{b^2} \pm \frac{Z^2}{c^2} = 0$.

2) no special direction.

$\lambda_1 \neq \lambda_2 \neq \lambda_3 \neq 0$ not revolution. 3-principal direction.

$\lambda_1 = \lambda_2 = \lambda_3 = 0$ revolution: 1 p.d. + any direction \perp the p.d.



$\delta = 0, \Delta \neq 0$ type II 1) no center. $\text{rank } A = 2$. $\text{rank } A^* = 3$. no asymptotic cone but have cones of asymptotic direction.

2) have one special direct (Oz').

$\lambda_1 = \lambda_2 \neq 0$ revolution: any direction perpendicular to vector λ_3 is principal

$\lambda_1 \neq \lambda_2 \neq 0$ not revolution. (hyperboloid). 2-p.d. mutually \perp .



cylinder/plane. $K_1 \neq 0$ type III. (line center). $\text{rank } A = \text{rank } A^* = 2$.

1) 1 special direct (Oz').

2) have asymptotic cone. (intersecting plane)

$K_1 = 0, K_3 \neq 0$ type IV. (parabolic cylinder only).

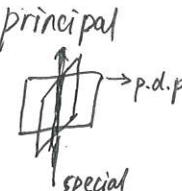
1) no center. 2) special direction (any direct on $Y'0'Z$).

3) cone of asymptotic direction: $y=0$ (plane)

$\lambda_1 = 0, K_3 \neq 0$ type V. (plane center).

1) special direction ($Y'0'Z$).

2) asymptotic cone: central plane.



common. $\lambda_1 \neq 0$. one principal direction.

* $\lambda_1 = \lambda_2 = \lambda_3$. sphere. (any direction is principal direction)

Quadratic curves.

general equation.

orthogonal transformation. $\begin{cases} x = a_1x' + a_2y' + c_1 \\ y = a_2x' + a_1y' + c_2 \end{cases}$ $\begin{pmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{pmatrix}$ is orthogonal.

if $c_1 = c_2 = 0$. homogenous orthogonal transformation.

Invariant

$$S = a_{11} + a_{22}$$

$$\Delta = \begin{vmatrix} a_{11} & a_{12} & a_1 \\ a_{21} & a_{22} & a_2 \\ a_1 & a_2 & a_0 \end{vmatrix}$$

$\Delta \neq 0$, lines.

characteristic root

$$\begin{vmatrix} a_{11} - \lambda & a_{12} \\ a_{21} & a_{22} - \lambda \end{vmatrix} = 0 \iff \lambda^2 - S\lambda + \delta = 0.$$

$\delta \neq 0$ elliptical type. no asymptotic direction.
single center hyperbolical type 2 asymptotic direction

(com.) non-asymptotic direction cross center \leftrightarrow diameter.

$\lambda_1, \lambda_2 \neq 0$, two principal direction mutually perpendicular. ($\lambda_1 = \lambda_2$, no asymptotic).
(direction of principal diameter also principal) \uparrow any is principal).

By solving $\begin{cases} (a_{11} - \lambda)\alpha + a_{12}\beta = 0 \\ a_{21}\alpha + (a_{22} - \lambda)\beta = 0 \end{cases} \Rightarrow \begin{cases} \lambda_1 \rightarrow \{\alpha_1, \beta_1\} \\ \lambda_2 \rightarrow \{\alpha_2, \beta_2\} \end{cases}$ canonical axes divide by length e_1' .

$$\begin{pmatrix} x \\ y \end{pmatrix} = (e_1 e_1') \begin{pmatrix} x' \\ y' \end{pmatrix} + \begin{pmatrix} x_0 \\ y_0 \end{pmatrix}.$$

$\Delta = 0$ \rightarrow parabola 1-asymptotic direction. (axis/central line).

(no center).

$\Delta = 0$ \rightarrow parallel line.

$\Delta > 0$ \rightarrow imaginary ~

$\Delta < 0$ \rightarrow coincide line.

(line center).

com. asymptotic line \leftrightarrow diameter. (line center. only diameter-central line).

$$\lambda_1 = 0, \lambda_2 \neq 0.$$

principal direction. $\begin{pmatrix} a_{11} \\ a_{12} \end{pmatrix}$ or $\begin{pmatrix} a_{21} \\ a_{22} \end{pmatrix}$.

asymptotic direction $\begin{pmatrix} -a_{12} \\ a_{11} \end{pmatrix}$ or $\begin{pmatrix} -a_{21} \\ a_{22} \end{pmatrix}$.

1. Asymptotic direction $\{\alpha, \beta\}$. $a_1\alpha^2 + 2a_2\alpha\beta + a_2\beta^2 = 0$.

2. Diameter $\{\alpha', \beta'\}$.

$$\alpha F'_x + \beta F'_y = 0 \quad \text{or} \quad (a_{11}x + a_{12}y + a_1)\alpha + (a_{21}x + a_{22}y + a_2)\beta = 0. \quad ①$$

$$\begin{cases} \alpha' = -(a_{12}\alpha + a_{22}\beta) \\ \beta' = a_{11}\alpha + a_{12}\beta \end{cases} \quad (\alpha' \text{ is the direction of chords. non-asymptotic direction})$$

3. transform: rotation: $\tan \delta = \frac{\lambda_1 - a_{11}}{a_{12}}$ translation: $(x, y) \rightarrow (x_0, y_0)$ (center)

4. tangent line at (x_0, y_0) . $(a_{11}x_0 + a_{12}y_0 + a_1)x + (a_{21}x_0 + a_{22}y_0 + a_2)y + a_1x_0 + a_2y_0 + a_0 = 0$.

the diameter $\overset{\circ}{\ell}$ intersect the line at non-singular M (x_0, y_0) .

tangent line at M has direction of chords. $\begin{pmatrix} \alpha \\ \beta \end{pmatrix}$.

Asymptotic direction $\begin{pmatrix} \alpha \\ \beta \\ \gamma \end{pmatrix} \rightarrow \psi(x, y, z) = a_{11}x^2 + a_{22}y^2 + a_{33}z^2 + 2a_{12}xy + 2a_{13}xz + 2a_{23}yz = 0.$

(the generatrices of the cone are lines have a.d. of the surface).

B. is my "cone", T. is一定是谁.

"asymptotic cone": $\psi(x, y, z) \approx 0$. vertex is center.

Diameter plane: chords $\begin{pmatrix} \alpha \\ \beta \\ \gamma \end{pmatrix}$. plane: $F'_x\alpha + F'_y\beta + F'_z\gamma = 0$.

Special direction, (平行于所有(?)方向). all have except type I.

$$\begin{pmatrix} \alpha_0 \\ \beta_0 \\ \gamma_0 \end{pmatrix} \leftarrow \begin{cases} a_{11}\alpha_0 + a_{12}\beta_0 + a_{13}\gamma_0 = 0 \\ a_{21}\alpha_0 + a_{22}\beta_0 + a_{23}\gamma_0 = 0 \\ a_{31}\alpha_0 + a_{32}\beta_0 + a_{33}\gamma_0 = 0. \end{cases}$$

Tangent plane. (all tangent line $\xrightarrow{\text{consist}}$ plane).

$$F'_x(x_0, y_0, z_0)(x-x_0) + F'_y(x_0, y_0, z_0)(y-y_0) + F'_z(x_0, y_0, z_0)(z-z_0) = 0.$$

$$\begin{cases} \frac{x_0x}{a^2} + \frac{y_0y}{b^2} + \frac{z_0z}{c^2} = 1. \\ \frac{x_0x}{a^2} + \frac{y_0y}{b^2} - \frac{z_0z}{c^2} = \pm 1. \\ \frac{x_0x}{a^2} + \frac{y_0y}{b^2} - \frac{z_0z}{c^2} = 0 \\ \frac{x_0x}{P} \pm \frac{y_0y}{Q} = z + z_0. \end{cases}$$

point (real. non-decomposable surface).

tangent plane \times the surface.

pair of imaginary intersecting lines ($\Delta < 0$). elliptic'. (ellipsoid. two-sheet hy- . elliptical. para-).

ϕ — real — ($\Delta > 0$). hyperbolic. (one-sheet. hy.. hyper.. para-)

— coinciding — ($\Delta = 0$) parabolic (real cone (vertex \times))

Principal direction. (轴向的方向). P. d. p. (3个面的)-种. elliptic. parabolic. hyperbolic cylinder).

Simplest equation

$$x^2 + y^2 + z^2 = 1.$$

$$x^2 + y^2 + z^2 = \pm 1.$$

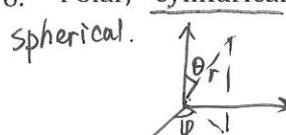
$$x^2 \pm y^2 = z^2.$$

$$x^2 + y^2 - z^2 = 0 \quad (\text{real. non-decomposing cone}).$$

$$x^2 + y^2 \pm z^2 = 1. \quad x^2 - y^2 = 1 \quad y^2 = x \quad (\text{real. non-decomposing cylinder})$$

- Axioms of geometry and basic theorems derived from them (without proofs).
- Vectors: directed segments and abstract (free) vectors. **Addition of vectors.**
Multiply vector by number.
- Product of vectors. **Dot product** of vectors, definition and basic properties. Left and right triplets of vectors. **Cross product** of vectors, definition and basic properties. **Mixed product** of vectors. definition and basic properties.
- Expansion of vectors on plane and in space. **Coordinates of vector.** **Basis vectors.**
- Coordinate system with right orthonormal basis on plane and in space. **Formulas for dot, cross and mixed products.** Radius vector. **Coordinates of point.**

$$\vec{a} \times \vec{b} = (a_2 b_3 - a_3 b_2) \vec{e}_1 + (a_3 b_1 - a_1 b_3) \vec{e}_2 + (a_1 b_2 - a_2 b_1) \vec{e}_3$$

$$(\vec{a} \cdot \vec{b}) \vec{c} = (\vec{a} \times \vec{b}) \cdot \vec{c} = \vec{a} \cdot (\vec{b} \times \vec{c})$$
- Polar, cylindrical and spherical coordinates.
Spherical. 

$$\begin{cases} x = r \sin \theta \cos \phi \\ y = r \sin \theta \sin \phi \\ z = r \cos \theta \end{cases}$$

ellipse hyperbola parabola	  
----------------------------------	---
- Vectors in skew-angular basis. Linearly dependent and independent systems of vectors. Basis vectors as linearly independent system. Example: **analytic geometry on a single line.**
- Dot product in skew-angular basis. **Gram matrix.**

$$\vec{a} \cdot \vec{b} = (a_1 \ a_2 \ a_3) \begin{pmatrix} g_{11} & g_{12} & g_{13} \\ g_{21} & g_{22} & g_{23} \\ g_{31} & g_{32} & g_{33} \end{pmatrix} \begin{matrix} \vec{b}_1 \\ \vec{b}_2 \\ \vec{b}_3 \end{matrix}$$

- Cross and mixed products in skew-angular basis. Oriented volume of basis.

Effectivised formulas for mixed and cross products

$$(abc) = \pm \sqrt{\det G} \sum_{i=1}^3 \sum_{j=1}^3 \sum_{k=1}^3 a^i b^j c^k \epsilon_{ijk} = \pm \sqrt{\det G} \begin{vmatrix} a^1 & a^2 & a^3 \\ b^1 & b^2 & b^3 \\ c^1 & c^2 & c^3 \end{vmatrix}$$

+ right basis - left basis

$$a \times b = \pm \sqrt{\det G} \sum_{i=1}^3 \sum_{j=1}^3 \sum_{k=1}^3 a^i b^j \epsilon_{ijk} g^{jk} e_k$$

- The product of two mixed products

$$(abc)(xyz) = \begin{vmatrix} ax & ay & az \\ bx & by & bz \\ cx & cy & cz \end{vmatrix} \quad (\text{dot product}).$$

Levi-Civita symbol

$$\epsilon_{ijk} = \begin{cases} 1 & \text{even permutation} \\ -1 & \text{odd.} \\ 0 & i=j \text{ or } i=k \text{ or } j=k \end{cases}$$

$$C_{ij}^k = \pm \sqrt{\det G} \epsilon_{ijk}$$

$$C_{ij}^k = \pm \sqrt{\det G} \sum_{q=1}^3 \epsilon_{ijq} g^{qk}$$

11. Triple product. Jacobi identity .

$$\vec{a} \times (\vec{b} \times \vec{c}) = \vec{b} \cdot (\vec{a} \cdot \vec{c}) - \vec{c} \cdot (\vec{a} \cdot \vec{b}), \quad (\vec{a} \times \vec{b}) \times \vec{c} = \vec{b} \cdot (\vec{a} \cdot \vec{c}) - \vec{a} \cdot (\vec{b} \cdot \vec{c})$$

$$\vec{a} \times (\vec{b} \times \vec{c}) + \vec{b} \times (\vec{c} \times \vec{a}) + \vec{c} \times (\vec{a} \times \vec{b}) = 0.$$

12. Analytic geometry of points on plane and in space: **distance from the origin, distance between two points.**

13. Analytic geometry of the segment on plane and in space: **division ratio**, **倾斜角**, **inclination** and **slope on plane**. **Direction cosines in space**.

$$\tan \alpha = \frac{m_2 - m_1}{1 + m_1 m_2}$$

14. Area of polygon

15. Equation of the locus: Degrees of freedom. (similar as dimension)

16. Steps to discuss and plot locus. Intersection of curves.

$$\begin{cases} f_1(x,y) = 0 \\ f_2(x,y) = 0 \end{cases}$$

17. Vectorial equations of straight line on plane in parametric and normal form .

$$\vec{r} = \vec{r}_0 + \vec{at}$$

18. Coordinate parametric equations.

$$\vec{r} = \vec{r}_0 + a\vec{t}$$

19. **Canonical equation of line and its forms** : line passing through two given points, line passing through the origin:

$$\frac{x-x_1}{x_2-x_1} = \frac{y-y_1}{y_2-y_1}. \quad / \quad x=x_1 \quad / \quad y=y_1.$$

20. Explicit equations of the line in slope-point and slope-intercept form.

21. Double intercept equation of the line

$$\frac{x}{a} + \frac{y}{b} = 1 \quad (\text{double intercept})$$

22. General equation of the line in orthonormal basis. Explanation of coefficients. Angle between lines. Parallel and perpendicular lines

$$Ax + By + C = 0.$$

23. Normal form of the equation. Measure of distances from the line.

$$x \cos w + y \sin w - p = 0.$$

$$d = x_1 \cos w + y_1 \sin w - p = \frac{|Ax_1 + By_1 + C|}{\sqrt{A^2 + B^2}}$$

24. Bundles (beams) of lines. Intersection of three lines in a point.

proper ~~\times~~

have solution (ALS).

$$\Leftrightarrow \begin{vmatrix} A_1 & B_1 & C_1 \\ A_2 & B_2 & C_2 \\ A_3 & B_3 & C_3 \end{vmatrix} = 0.$$

- improper \equiv

25. Line in polar coordinates.

$$\text{normal equation: } r \cos \psi \cos w + r \sin \psi \sin w - p = 0.$$

$$\Rightarrow r \cos(\psi - w) = p.$$

26. General equation of the line in arbitrary basis. Dual basis and covariant coordinates on plane. Transformation of bases on plane. Explanation of the coefficients in general equation of line.

$$e' = \begin{pmatrix} g_{11} \\ \det g \\ g_{12} \end{pmatrix} \quad e^2 = \begin{pmatrix} -g_{11} \\ \det g \\ g_{21} \end{pmatrix} \quad \text{Gram matrix, reciprocal.}$$

$$\vec{a} = (a_1, a_2) \quad \vec{b} = (b^1, b^2) \quad \vec{a} \cdot \vec{b} = a_1 \cdot b^1 + a_2 \cdot b^2$$

27. Generalization of the explicit equations of line for any skew-angular basis. General formula for angle coefficient (slope). General formula to measure angle between lines. Parallel and perpendicular lines.

$$\text{motion: New axes} \begin{cases} a_1 x + b_1 y + c_1 = 0 \\ a_2 x + b_2 y + c_2 = 0 \end{cases} \quad x' = \frac{a_1 x + b_1 y + c_1}{\sqrt{a_1^2 + b_1^2}} \quad y' = \frac{a_2 x + b_2 y + c_2}{\sqrt{a_2^2 + b_2^2}}$$

$$\frac{\sin \psi}{\sin(w-\psi)}$$

28. Transformation of coordinate system. General definitions. Example: Rotation matrix. Example: Transformation to coordinates expressed with equations of perpendicular lines.

$$\begin{aligned} e'_1 &= x_1 e_1 + x_2 e_2 + x_3 e_3 \\ e'_2 &= y_1 e_1 + y_2 e_2 + y_3 e_3 \\ e'_3 &= z_1 e_1 + z_2 e_2 + z_3 e_3 \end{aligned} \quad S = \begin{pmatrix} x_1 & y_1 & z_1 \\ x_2 & y_2 & z_2 \\ x_3 & y_3 & z_3 \end{pmatrix} \quad (e'_1 \ e'_2 \ e'_3) = (e_1 \ e_2 \ e_3) \quad S$$

29. Plane in space. Vectorial equations: parametric and normal.

$$r_0 = r_0 + at + b\gamma \quad \begin{cases} x = x_0 + at + b\gamma \\ y = y_0 + at + b\gamma \\ z = z_0 + at + b\gamma \end{cases}$$

30. Plane in space. Canonic equation in vector and coordinate forms.

$$(r, a, b) = D. \quad (r, a, b) = (e_1, e_2, e_3) \begin{vmatrix} x & y & z \\ ax & ay & az \\ bx & by & bz \end{vmatrix} \quad \vec{r}, \vec{n} = D$$

$$\vec{r} = \begin{pmatrix} r_1 \\ r_2 \\ r_3 \end{pmatrix} \quad \vec{n} = \begin{pmatrix} n^1 \\ n^2 \\ n^3 \end{pmatrix}$$

$$n_i = \sum_{j=1}^3 h^j g_{ij} \quad (\text{normal vector})$$

31. General equation of plane. Explanation of coefficients. Covariant coordinates and dual basis in space. Angle between planes.

$$Ax + By + Cz + D = 0.$$

$$\cos \theta = \frac{|A_1 A_2 + B_1 B_2 + C_1 C_2|}{\sqrt{\dots} - \sqrt{\dots}}$$

32. Equation of the plane passing through three points .

$$\begin{vmatrix} x & y & z & 1 \\ x_1 & y_1 & z_1 & 1 \\ x_2 & y_2 & z_2 & 1 \\ x_3 & y_3 & z_3 & 1 \end{vmatrix} = 0$$

33. Normal equation of the plane in right orthonormal basis. Measuring distances.

$$\vec{r} \cdot \vec{n} = \vec{r}_0 \cdot \vec{n}$$

scalar form

$$n_1(x - x_0) + n_2(y - y_0) + n_3(z - z_0) = 0$$

34. Triple intercept equation of the plane.

$$\frac{x}{a} + \frac{y}{b} + \frac{z}{c} = 1$$

$$\text{distance } d = \sqrt{\frac{Ax_0 + By_0 + Cz_0 + D}{\sqrt{A^2 + B^2 + C^2}}}$$

35. Beams and bundles of planes. Equation of the plane from proper beam. Equation of the plane from proper bundle.

bundle proper same point

improper



beam proper



improper



Week 12, 5, 10

P1. Let those point satisfied the condition be (x_n, y_n) .

$$\begin{cases} y = k(x - x_n) + y_n & \text{(the tangent line), } k \text{ must exist otherwise we have} \\ y^2 = 2px. & \text{(the parabola)} \end{cases} \quad \left| \begin{array}{l} \text{the unique tangent line } x = 0. \\ \text{the parabola} \end{array} \right.$$

$$\Rightarrow k^2(x - x_n)^2 + 2ky_n(x - x_n) + y_n^2 = 2px$$

$$k^2x^2 + (2ky_n - 2k^2x_n - 2p)x + k^2x_n^2 + y_n^2 - 2kx_ny_n = 0.$$

has unique solution.

$$\text{i.e. } (2ky_n - 2k^2x_n - 2p)^2 - 4k^2(k^2x_n^2 + y_n^2 - 2kx_ny_n) = 0.$$

$$2x_npk^2 - 2y_npk + p^2 = 0.$$

the tangent line are mutually perpendicular. $k_1 k_2 = -1$.

$$\frac{p^2}{2x_npk} = -1 \quad x_n = -\frac{p}{2}. \quad \text{thus the locus.}$$

is $x = -\frac{p}{2}$.

P2. let the tangent point (x_0, y_0) .

$$\text{the tangent line } \frac{x_0x}{a^2} + \frac{y_0y}{a^2 - q} = 1.$$

$$\Rightarrow (a^2 - q)x_0x + a^2y_0y - a^2(a^2 - q) = 0.$$

$$\begin{cases} \frac{x^2}{a^2} + \frac{y^2}{a^2 - q} = 1. & \text{(ellipse with foci } (\pm 3, 0) \\ x + y - 5 = 0. \end{cases}$$

$$\Rightarrow (2a^2 - q)x^2 + 10a^2x + 34a^2 - a^4 = 0.$$

$$\text{unique solution. } (-10a^2)^2 - 4(2a^2 - q)(34a^2 - a^4) = 0, \Rightarrow a = 0 \text{ or } a = \pm\sqrt{17} \text{ or } a = \pm 3.$$

since $a > 0$ and $a > 3$, we have $a = \sqrt{17}$.

$$\text{the ellipse } \frac{x^2}{17} + \frac{y^2}{8} = 1.$$

$$\begin{aligned} P3. \text{ by the condition } & \begin{cases} 2 \cdot \frac{a}{e} = 12.8. \\ 2 \cdot \frac{b}{e} = 7.2. \end{cases} \Rightarrow \begin{cases} a = \frac{8}{\sqrt{10}} \\ b = \frac{6}{\sqrt{10}} \\ c = 10 \end{cases} \\ & \Rightarrow \begin{cases} \frac{x^2}{6.4} - \frac{y^2}{3.6} = 1 \\ \frac{y^2}{3.6} - \frac{x^2}{6.4} = 1. \end{cases} \end{aligned}$$

$$\Rightarrow \begin{cases} \frac{x^2}{6.4} - \frac{y^2}{3.6} = 1 \\ \frac{y^2}{3.6} - \frac{x^2}{6.4} = 1. \end{cases}$$

or

$$\begin{cases} \frac{x^2}{3.6} - \frac{y^2}{6.4} = 1 \\ \frac{y^2}{6.4} - \frac{x^2}{3.6} = 1. \end{cases}$$

Conjugate hyperbolas?

P4. For arbitrary point $P(x_0, y_0)$ on hyperbola $\frac{x^2}{a^2} - \frac{y^2}{b^2} = 1$.

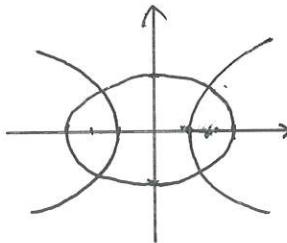
the asymptote. $y = \pm \frac{b}{a}x \Rightarrow bx \pm ay = 0$.

$$d_1 \cdot d_2 = \frac{|bx_0 + ay_0|}{\sqrt{b^2 + a^2}} \cdot \frac{|bx_0 - ay_0|}{\sqrt{b^2 + a^2}} = |b^2 x_0^2 - a^2 y_0^2| \cdot \frac{1}{\sqrt{b^2 + a^2}}$$

$$\text{since } \frac{x_0^2}{a^2} - \frac{y_0^2}{b^2} = 1 \Rightarrow b^2 x_0^2 - a^2 y_0^2 = a^2 b^2$$

$$\Rightarrow d_1 \cdot d_2 = \frac{a^2 b^2}{\sqrt{b^2 + a^2}} \text{ does not depend on } x_0, y_0$$

P5.



Let the intersection point be (x_0, y_0) .

$$\text{the tangent of ellipse } \frac{x_0 x}{a_1^2} + \frac{y_0 y}{b_1^2} = 1.$$

$$\text{the tangent of hyperbola. } \frac{x_0 x}{a_2^2} - \frac{y_0 y}{b_2^2} = 1.$$

$$\text{the slope } m_1 = -\frac{x_0}{y_0} \cdot \frac{b_1^2}{a_1^2}$$

$$m_2 = \frac{x_0}{y_0} \cdot \frac{b_2^2}{a_2^2}$$

$$m_1 \cdot m_2 = -\frac{x_0^2}{y_0^2} \cdot \frac{b_1^2 b_2^2}{a_1^2 a_2^2}$$

since $\frac{x_0^2}{a_1^2} + \frac{y_0^2}{b_1^2} = 1$ and $\frac{x_0^2}{a_2^2} - \frac{y_0^2}{b_2^2} = 1$ holds simultaneously.

$$\text{we have } \frac{x_0^2}{y_0^2} = \frac{\frac{1}{b_1^2} + \frac{1}{b_2^2}}{\frac{1}{a_2^2} - \frac{1}{a_1^2}}$$

$$\text{thus } m_1 \cdot m_2 = -\frac{b_1^2 + b_2^2}{a_1^2 - a_2^2} = -\frac{(a_1^2 - c^2) + (c^2 - a_2^2)}{a_1^2 - a_2^2} = -1.$$

two tangent lines are perpendicular. i.e. intersect orthogonally.

length.

1. $|h(u, v)| \leq \|u\| \cdot \|v\|$
2. $\|u+v\| \leq \|u\| + \|v\|$.

Least square.

distance (between vectors). $\text{dist}(u, v) = \|u-v\|$.

If $\text{dist}(v, u_0) = \min_{u \in U} \text{dist}(v, u)$ $u_0 = \text{proj}_U(v)$.

$Ax = b$ if $\|Ax_0 - b\| \leq \|Ax - b\|$ for any $x \in \mathbb{R}^n$. x_0 is the least squares solution

for all least square solution is $Ax = b_0$. $b_0 = \text{Proj}_{\text{Im } A}(b)$.

Norm

$$\sup_{\|x\|=1} \|L(x)\| = \|L\|_2$$

Conditional Number

$$k(L) = \|L\|_2 \cdot \|L^{-1}\|_2. \quad K(L) = \frac{\sigma_1(L)}{\sigma_n(L)}$$

Angle.

v. U. smallest angle.

$$\cos \theta_{\min} = \max_{u_1 \in U_1, u_2 \in U_2} \frac{(u_1, u_2)_{\mathbb{R}^n}}{\|u_1\| \cdot \|u_2\|}$$

$$\cos \theta_{\min} = \|P_1 P_2\|_2$$

principal angle. $\theta_1 \leq \dots \leq \theta_k$. $\cos \theta_1 \geq \cos \theta_2 \geq \dots \geq \cos \theta_k$ singular value

$$\|P_2 P_1\|_2 = \|P_2|_{U_1}\|_2$$

Canonical form. (for operator).

self-adjoint $D = Q^{-1}AQ$.

U consist of orthonormal basis.

normal

$$A = U^{-1}D'U \quad D' \text{ block diag. real-eigenvalue } 1 \times 1. \text{ complex-eigenvalue } a+bi.$$

U consist of orthonormal basis $2 \times 2. \begin{pmatrix} a & -b \\ b & a \end{pmatrix}$.

symmetric matrix.

1). all its upper left minor non-zero. $LAU^T = D$. (L is low triangular)

2). $Q^{-1}AQ = D$. Q is orthogonal (unitary, in complex case).

isometries

orthogonal operator. $A = U^{-1}D'U$. U transition of standard to orthonormal basis.

$$D' \text{ block diag. } \{\pm 1\}. \begin{pmatrix} \cos \varphi & -\sin \varphi \\ \sin \varphi & \cos \varphi \end{pmatrix}.$$

Find: compute characteristic value. (we have write the canonical form straightly)

find eigenvector $Q = (u_1 \dots u_n)$. $D' = Q^T A Q$.

Any operator orthonormal basis. $[U]_B$. upper triangular

Decomposition:

Polar. $L = SQ$. (positive * isometry) $= QS_1$ (invertible)

$$A = SQ \quad (\text{symmetric positive definite.}^* \text{ orthogonal/unitary}).$$

Singular Value

$$A \in M_{m,n}(\mathbb{R}) \quad Q_1 A Q_2 = \begin{pmatrix} D & 0 \\ 0 & 0 \end{pmatrix}.$$

$$A = Q_1^{-1} D Q_2^{-1} = (Q_1^{-1} D Q_1)(Q_1^{-1} Q_2^{-1}). \Rightarrow \text{polar decomposition.}$$

$$e_n = v_n - \sum_{k=1}^{n-1} \frac{h(v_n, e_k)}{h(e_k, e_k)} e_k$$

$$\text{Proj}_U(v) = \sum_{i=1}^k \frac{h(v, u_i)}{h(u_i, u_i)} u_i$$

李开言 2022/11/22



哈爾濱工業大學

HARBIN INSTITUTE OF TECHNOLOGY

地址：哈尔滨市南岗区西大直街92号
邮编：150001

1(1). ~~Firstly~~ show it's a subspace in real vector space.

$$\forall A, A' \in \mathbb{H}_2 \text{ s.t. } \bar{A} = \bar{A} \quad \bar{A'} = \bar{A'}$$

3/2/2.5

$$(A+A')^T = \bar{A} + \bar{A'} = \overline{\bar{A} + \bar{A'}} = \overline{A+A'}$$

$$\forall a \in \mathbb{R}$$

$$(aA)^T = a \cdot \bar{A} = \overline{aA}$$

V

(2) $\forall t \in \mathbb{C}, \forall A \in \mathbb{H}_2 \text{ s.t. } A^T = \bar{A}$.

$$(tA)^T = t \cdot \bar{A} = \overline{tA}$$

if t has a non-zero imaginary part, $t \neq \bar{t}$. \mathbb{H}_2 not satisfy the scalar multiplication.
thus, \mathbb{H}_2 is not a subspace in complex vector space $M_2(\mathbb{C})$. V

$$(3). \forall A = \begin{pmatrix} a_{11} + b_{11}i & a_{12} + b_{12}i \\ a_{21} + b_{21}i & a_{22} + b_{22}i \end{pmatrix} \in \mathbb{H}_2, a_{ij}, b_{ij} \in \mathbb{R}, 1 \leq i, j \leq 2.$$

$$A^T = \bar{A} \text{ implies. } \begin{cases} b_{11} = 0 \\ b_{22} = 0 \\ a_{21} + b_{21}i = a_{12} - b_{12}i \\ a_{12} + b_{12}i = a_{21} - b_{21}i \end{cases} \Rightarrow \begin{cases} b_{11} = b_{22} = 0 \\ b_{21} + b_{12} = 0 \\ a_{21} = a_{12} \end{cases}$$

thus A can be rewrite as. $A = \begin{pmatrix} a_{11} & a_{12} + b_{12}i \\ a_{12} - b_{12}i & a_{22} \end{pmatrix}$

V

For any $A \in \mathbb{H}_2$, have the form above, we can find the standard basis. s.t.

$$A = a_{11} \begin{pmatrix} 1 & 0 \\ 0 & 0 \end{pmatrix} + a_{22} \begin{pmatrix} 0 & 0 \\ 0 & 1 \end{pmatrix} + a_{12} \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix} + b_{12} \begin{pmatrix} 0 & i \\ -i & 0 \end{pmatrix}.$$

thus. $\dim \mathbb{H}_2 = 4$.

2. Denote. $v_1 = \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix}, v_2 = \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix}, v_3 = \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix}$

we find that. ~~$v_1 = v_2$~~ $v_2 = v_1 - v_3$. v_1, v_2, v_3 are linear independent. v_1, v_2, v_3 are l.i.d.

Thus. $\dim U = 2$. the standard product is non-degenerate. thus we have $\mathbb{R}^4 = U \perp U^\perp$.

$$\dim U^\perp = \dim \mathbb{R}^4 - \dim U = 2.$$

3.(1) Since all entries in A, B are real number, it's sufficient to prove the operator is orthogonal. i.e. the matrix of the operators is orthogonal.

$$AA^T = \begin{pmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 1 & 0 & 0 \end{pmatrix} \begin{pmatrix} 0 & 0 & 1 \\ 1 & 0 & 0 \\ 0 & 1 & 0 \end{pmatrix} = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} = E_3.$$

✓

$$BB^T = \begin{pmatrix} 0 & 0 & -1 \\ 0 & 1 & 0 \\ -1 & 0 & 0 \end{pmatrix} \begin{pmatrix} 0 & 0 & -1 \\ 0 & 1 & 0 \\ -1 & 0 & 0 \end{pmatrix} = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} = E_3.$$

Thus, we have the matrix are orthogonal, as well as the operator.

(2) consider the \mathbb{R}^3 with standard basis $\{e_1, e_2, e_3\}$. $\det A \neq 1 \Rightarrow L_A$ is a rotation.

$\forall \vec{x} \in \mathbb{R}^3$ with coordinate column $\vec{x} = \begin{pmatrix} x \\ y \\ z \end{pmatrix}$

$$L_A(\vec{x}) = \begin{pmatrix} y \\ z \\ x \end{pmatrix}, \quad LB(\vec{x}) = \begin{pmatrix} -z \\ y \\ -x \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ -x \end{pmatrix} + \begin{pmatrix} 0 \\ y \\ z \end{pmatrix}$$

1/2

L_A is a rotation, LB is a reflection. Why?

(3) the rotation matrix $\begin{pmatrix} 0 & \cos \alpha & -\sin \alpha \\ 0 & \sin \alpha & \cos \alpha \\ 1 & 0 & 0 \end{pmatrix}$ is not a canonical

the angle $\alpha = \frac{\pi}{2}$.

the axis : $x=y=z$.

form $\begin{pmatrix} 1 & 0 & 0 \\ 0 & \cos \theta & \sin \theta \\ 0 & \sin \theta & \cos \theta \end{pmatrix}$

$$\lambda_1=1, \quad \lambda_2=-\frac{1}{2} \pm \frac{\sqrt{3}}{2}i. \quad \text{canonical} = \begin{pmatrix} 1 & 0 & 0 \\ 0 & -\frac{1}{2} & -\frac{\sqrt{3}}{2} \\ 0 & \frac{\sqrt{3}}{2} & -\frac{1}{2} \end{pmatrix}$$

$\frac{2\pi}{3}$

$$(4). LB(\vec{x}) = \begin{pmatrix} -z \\ y \\ -x \end{pmatrix}$$

$$\vec{x} = \begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} \frac{x-z}{2} + \frac{x+z}{2} \\ y \\ \frac{z-x}{2} + \frac{x+z}{2} \end{pmatrix} = \begin{pmatrix} \frac{x-z}{2} \\ y \\ \frac{z-x}{2} \end{pmatrix} + \begin{pmatrix} \frac{x+z}{2} \\ 0 \\ \frac{x+z}{2} \end{pmatrix}$$

We can find that. $LB(\vec{x}) = \begin{pmatrix} \frac{x-z}{2} \\ y \\ \frac{z-x}{2} \end{pmatrix} - \begin{pmatrix} \frac{x+z}{2} \\ 0 \\ \frac{x+z}{2} \end{pmatrix} = \begin{pmatrix} -z \\ y \\ -x \end{pmatrix}$.

and $\begin{pmatrix} \frac{x-z}{2} \\ y \\ \frac{z-x}{2} \end{pmatrix} \cdot \begin{pmatrix} \frac{x+z}{2} \\ 0 \\ \frac{x+z}{2} \end{pmatrix} = \frac{x^2-z^2}{4} + \frac{z^2-x^2}{4} = 0$.

thus, the mirror is $\text{span} \left\{ v = \begin{pmatrix} \frac{x-z}{2} \\ y \\ \frac{z-x}{2} \end{pmatrix} \right\}$

✓

the mirror = $\text{span} \left\{ \begin{pmatrix} 1 \\ 0 \\ -1 \end{pmatrix}, \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix} \right\}$

equation: $x+z=0$.



Newton - Leibnize.

primise. $[a, b]$ ① F is primitive.

② F is primitive except a finite number and F is continuous.

Euler formula.

$$e^{ix} = \cos x + i \sin x$$

$$\sin kx = \frac{1}{2i} (e^{ikx} - e^{-ikx}).$$

$$\cos kx = \frac{1}{2} (e^{ikx} + e^{-ikx})$$

$$\sum_{k=1}^n \sin kx = \frac{\sin \frac{nx}{2} \sin \frac{n+1}{2} x}{\sin \frac{x}{2}},$$

$$\sum_{k=1}^n \cos kx = \frac{\cos \frac{nx}{2} \sin \frac{n+1}{2} x}{\cos \frac{x}{2}}.$$

Wallis Formula.

$$I = \int_0^{\frac{\pi}{2}} \sin^n x dx = \int_0^{\frac{\pi}{2}} \cos^n x dx = \begin{cases} \frac{(2k-1)!!}{(2k)!!} \cdot \frac{\pi}{2}, & n = 2k, \\ \frac{(2k)!!}{(2k+1)!!}, & n = 2k+1. \end{cases}$$

$$\lim_{n \rightarrow \infty} \left(\frac{(2n)!!}{(2n-1)!!} \right)^2 \cdot \frac{1}{2n+1} = \frac{\pi}{2}.$$

Abel Transformation

$$A_k = \sum_{n=1}^k a_n, \quad \sum_{k=1}^n a_k b_k = A_n b_n + \sum_{k=1}^{n-1} A_k (b_{k+1} - b_k).$$

$$\begin{aligned} \sum_{k=n+1}^m a_k b_k &= A_m b_m - A_n b_{n+1} - \sum_{k=n+1}^{m-1} A_k (b_{k+1} - b_k) \\ &= (A_m - A_n) b_{n+1} - \sum_{k=n+1}^{m-1} (A_k - A_m) (b_{k+1} - b_k). \end{aligned}$$

Hölder's inequality. $f, g \in C[a, b]$, $\frac{1}{p} + \frac{1}{q} = 1$.

$$|\int_a^b f g| \leq \left(\int_a^b |f|^p \right)^{\frac{1}{p}} \left(\int_a^b |g|^q \right)^{\frac{1}{q}}.$$

$$p=q=2, \text{ Cauchy's inequality } |\int_a^b f g| \leq \left(\int_a^b |f|^2 \cdot \int_a^b |g|^2 \right)^{\frac{1}{2}}.$$

$$\text{Minkowski's inequality. } f, g \in C[a, b], p \geq 1. \quad \left(\int_a^b |f+g|^p \right)^{\frac{1}{p}} \leq \left(\int_a^b |f|^p \right)^{\frac{1}{p}} \left(\int_a^b |g|^p \right)^{\frac{1}{p}}$$

Chebyshov's inequality f increase g decrease.

$$\frac{1}{b-a} \int_a^b fg \leq \left(\frac{1}{b-a} \int_a^b f \right) \left(\frac{1}{b-a} \int_a^b g \right).$$

For sum. $\{a_k\}$ non decrease $\{b_k\}$ non-increase.

$$\frac{1}{n} \sum_{k=1}^n a_k b_k \leq \left(\frac{1}{n} \sum_{k=1}^n a_k \right) \left(\frac{1}{n} \sum_{k=1}^n b_k \right).$$

Average of a function. $f \in R[a,b]$ for any $[a,b] \subset \mathbb{R}$.

$$F_f(x) = \frac{1}{2f} \int_{x-f}^{x+f} f(t) dt.$$

$$1) F_f \in C(\mathbb{R}). \quad 2) f \in C^k(\mathbb{R}) \rightarrow F \in C^{k+1}(\mathbb{R})$$

$$3) f \in C(\mathbb{R}), \lim_{\delta \rightarrow 0^+} F_f(x) = f(x).$$

Comparison test. $f(x) = O(g(x)) \quad \forall k, \exists c, \forall x \in [a,b], f(x) \leq c g(x)$
 $a_k = O(b_k) \quad \exists K, \forall k > K, a_k \leq K b_k$.

Stirling's formula.

$$n! = \sqrt{2\pi n} \left(\frac{n}{e} \right)^n e^{\frac{1}{12n}} \quad \text{One}(0,1)$$

Asymptotic Formula. (estimate the error)

$$H_n = \log n + \gamma + f_n, \quad f_n \rightarrow 0.$$

$$\lim_{n \rightarrow \infty} \sum_{k=1}^n f(k) - \int_1^{n+1} f = \gamma$$

Check uni. conv.

1. $f_n \rightarrow f$ on E.

2. $\forall \varepsilon > 0 \exists N \in \mathbb{N}, \forall n > N, \sup_{x \in E} |f_n(x) - f(x)| < \varepsilon$.

3. $\lim_{n \rightarrow \infty} \sup_{x \in E} |f_n(x) - f(x)| = 0$.

4. $\exists \{e_n\}$ nonnegative numbers s.t. $|f_n(x) - f(x)| \leq e_n$. $e_n \rightarrow 0$.

$f_n \rightarrow f, g$ bounded. Dif. $f_n g \rightarrow fg$ on X.

permutation of limit. $\lim_{n \rightarrow \infty} \lim_{x \rightarrow p} f_n(x) = \lim_{x \rightarrow p} \lim_{n \rightarrow \infty} f_n(x)$

(pre. $f_n \rightarrow f, \exists A_k = \lim_{x \rightarrow p} f_n(x)$)



For continuous.

(1). pointwise. ① $f_n \rightarrow f$. ② $\forall n$. f_n continuous in P . $\Rightarrow f$ continuous in P

(2) uni. ④ $f_n \rightarrow f$ ② $\forall n$. f_n continuous in E $\Rightarrow f$ continuous on E

Dini. f is pointwise limit of f_n . $\sum u_k > 0$, $\sum u_k$ conv. to continuous sum.
for every x , $\{f_n(x)\}$ increasing (w.r.t. n) $f_n \rightarrow f$ \Rightarrow uni. conv.

For integrable.

(1) squeeze thm. (NS)

(2) $f_n \in R[a,b]$, $f \in R[a,b]$, $f_n \rightarrow f$. $\Rightarrow \int_a^b f_n \rightarrow \int_a^b f$.

(3), $f_n \in C[a,b]$, $f_n \rightarrow f$. Then $\int_a^b f_n \rightarrow \int_a^b f$
 $\rightarrow f \in C[a,b]$ (previous. thm.)

For differentiation.

(1). f_n differentiable $\not\Rightarrow f$ differentiable ($f_n \sqrt{\frac{nx+1}{n}} \rightarrow f(x) = 1$)

(2). f_n differentiable. if $\{f_n'\}$ uni. conv. to ψ . $\exists c \in [a,b]$. $f_n(c)$ conv.

\Rightarrow ① f_n uni conv. to some f . ② f is differentiable ③ $f' = \psi$.

$$\sum_{k=0}^n e^{ikx} = \frac{1 - e^{i(n+1)x}}{1 - e^{ix}}$$

$[a,b] \subset (2\pi m, 2\pi(m+1))$ b_k monotone. $\rightarrow 0$. $\sum b_k \sin kx \rightarrow$ conv.

$p \in (0,1)$. $\sum_{k=1}^{\infty} \frac{\sin kx}{k^p}$ not conv. uniformly on $(0, 2\pi)$ [证不一致. $x_n \rightarrow n/2\pi$]

Power series.

For given R . $\bar{B}_R \cap (0, R)$. conv. disc.
on the disc. continuous.

Abel thm. $S(R) = \sum_{n=1}^{\infty} a_n R^n$ conv.

then the series conv. uni. on $[0, R]$. $S(R) = \lim_{x \rightarrow R^-} S(x)$

$$f \text{ is smooth. } f^{(m)}(x) = \sum_{k=m}^{+\infty} \frac{k!}{(k-m)!} a_k x^{k-m}$$

$$x \in (-R, R). \int_0^x f = \sum_{k=0}^{\infty} \frac{a_k}{k+1} x^{k+1}$$

$$\sum_{k=0}^{\infty} \frac{a_k}{k+1} R^{k+1} \text{ conv.} \quad \int_0^R f = \sum_{k=0}^{\infty} \frac{a_k}{k+1} R^{k+1} \text{ (improper, maybe)}$$

$$(1+x)^{\alpha} = \sum_{k=0}^{\infty} \binom{\alpha}{k} x^k, |x| < 1. \quad (\text{denote } \binom{\alpha}{0} = 1.)$$

常用泰勒. $|x| < 1$

$$e^x = \sum_{n=0}^{\infty} \frac{x^n}{n!}, \quad x \in \mathbb{R}.$$

$$\sin x = \sum_{n=0}^{\infty} \frac{(-1)^n x^{2n+1}}{(2n+1)!}, \quad x \in \mathbb{R}$$

$$\cos x = \sum_{n=0}^{\infty} \frac{(-1)^n x^{2n}}{(2n)!}, \quad x \in \mathbb{R}$$

$$\ln(1+x) = \sum_{n=1}^{\infty} \frac{(-1)^{n-1}}{n} \cdot \frac{x^n}{n}$$

$$\frac{1}{1-x} = \sum_{n=0}^{\infty} x^n$$

$$(1+x)^m = \sum_{n=0}^{\infty} \binom{m}{n} x^n$$

$$\arctan x = \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n+1)} x^{2n+1}$$

$$\arcsin x = \sum_{n=1}^{\infty} \frac{(2n-1)!!}{(2n+1)(2n)!!} x^{2n+1}$$



证. $|f_n(x) - f(x)| \rightarrow 0$

① $f_n(x)$ 增勢上升

② $f_n'(x)$ 成 $f_n(x)$ 等于 x 的最大值

③ $\sup_{x \in (0,1)} u_n(x) \geq \varepsilon$. 可取 $x=1$.

④ $\left| \sum_{k=n+1}^{n+p} u_k(x) \right| \geq \varepsilon$. 考慮 $\left| \sum_{k=n+1}^{2n} u_k(x) \right|$.

$f_n(x)$ 連續. 若 $f_n \not\rightarrow f$. 必有 f 連續.
(若作出 f 不連續(點點數時). 則有 $f_n \not\rightarrow f$).