

# Homework 3: Geodesics, Distance, and Metric Embedding

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## Problem 1

Let  $\gamma : [0, L] \rightarrow \mathcal{M}$  be an arc length-parametrized curve on an orientable surface  $\mathcal{M} \subset \mathbb{R}^3$ . Let  $\mathbf{v}$  be a tangent vector field defined along the curve, i.e.,  $\mathbf{v}(s) \in T_{\gamma(s)}\mathcal{M}$ . If,

$$\text{proj}_{T_{\gamma(s)}\mathcal{M}} \mathbf{v}'(s) = \mathbf{v}'(s) - \mathbf{n}(\gamma(s))\mathbf{n}(\gamma(s)) \cdot \mathbf{v}'(s) = 0$$

then we say that  $\mathbf{v}$  is parallel.

a) Show that the unit tangent vector field of a geodesic is parallel.

**Proof** - Let  $\varphi : [0, 1] \rightarrow \mathcal{M}$  be a geodesic parameterized by arc length, then

$$\text{proj}_{T_{\varphi(s)}\mathcal{M}} \varphi''(s) = 0$$

Its tangent vector field is  $T(s) = \varphi'(s)$ . For  $T(s)$  to be parallel it requires to  $\text{proj}T'(s) = 0$ , since  $T'(s) = \varphi''(s)$  the proof is complete.

b) Suppose  $\mathbf{u}$  and  $\mathbf{v}$  are parallel fields along  $\gamma$ . Show that  $\mathbf{u} \cdot \mathbf{v}$  and  $\|\mathbf{u}\|_2$  are constant.

**Proof** - Let

$$\text{proj}_{T_{\gamma(s)}\mathcal{M}} \mathbf{u}' = 0 \quad \text{proj}_{T_{\gamma(s)}\mathcal{M}} \mathbf{v}' = 0$$

Let  $\mathbf{u} \cdot \mathbf{v} = c$  iff  $\mathbf{u}' \cdot \mathbf{v} + \mathbf{u} \cdot \mathbf{v}' = 0$ , let's prove the later. Since  $\mathbf{u} \in T_{\gamma}\mathcal{M}$  and  $\mathbf{u}' \perp T_{\gamma}\mathcal{M}$  (similarly for  $\mathbf{v}$ ), we have

$$\mathbf{u}' \cdot \mathbf{v} + \mathbf{u} \cdot \mathbf{v}' = \overset{0}{\mathbf{u}' \cdot \mathbf{v}} + \overset{0}{\mathbf{u} \cdot \mathbf{v}'} = 0$$

**Note:** Equation 1 is a first-order ODE whose solution is unique given an initial condition  $\mathbf{v}(0)$ . We can define the parallel transport operator  $P_\gamma$  by  $P_\gamma \mathbf{v}(0) = \mathbf{v}(L)$ , where  $\mathbf{v}$  is the unique parallel field along  $\gamma$  with initial condition  $\mathbf{v}(0)$ .

c) Use the result from b) to argue that parallel transport around a closed loop (known as holonomy) amounts to a rotation in the tangent plane.

**Proof** - Let a closed curve  $\gamma : [0, L] \rightarrow \mathcal{M}$  such that  $\gamma(0) = \gamma(L) = p$ . Given a vector  $\mathbf{u}_0 \in T_p \mathcal{M}$  its parallel transport is:

$$P_\gamma \mathbf{u}_0 = \mathbf{u}_L$$

And thus, both  $\mathbf{u}_0, \mathbf{u}_L \in T_p \mathcal{M}$ . Thus, since for any  $\mathbf{v} \cdot \mathbf{u} \equiv c$ , i.e., the angle is preserved, and the alternatively write the dot product as,

$$(P_\gamma \mathbf{u}) \cdot (P_\gamma \mathbf{v}) = \mathbf{u} \cdot \mathbf{v}$$

Where  $P_\gamma \in SO(2)$  serves as rotation of degree two along  $\mathbf{n}(\gamma(0))$ .

d) Let  $\mathbf{v}$  be parallel along  $\gamma$ . Let  $\theta(s)$  be the angle from  $\gamma'(s)$  to  $\mathbf{v}(s)$ , measured counterclockwise about the surface normal  $\mathbf{n}$ . Show that,

$$\theta'(s) = -\kappa_g$$

where  $\kappa_g$  is the geodesic curvature of  $\gamma$ , defined by projection of the second derivative of  $\gamma$  into the tangent plane of the surface:

$$\text{proj}_{T_\gamma \mathcal{M}} \gamma''(s) = \kappa_g (\mathbf{n} \times \gamma'(s))$$

**Proof** - Let  $\gamma(s)$  be parameterized by arc length and  $\gamma'(s), \mathbf{v}(s) \in T_{\gamma(s)} \mathcal{M}$  with  $\mathbf{v}'(s) \perp T_{\gamma(s)} \mathcal{M}$ , then we can represent  $\mathbf{v}$  in terms of the orthonormal basis of  $T_\gamma \mathcal{M}$ ,  $(\gamma', \mathbf{n} \times \gamma')$ , with  $\|\gamma'\|_2 = 1$ , then

$$\mathbf{v}(s) = \alpha \cos \theta(s) \gamma'(s) + \alpha \sin \theta(s) \mathbf{n}(s) \times \gamma'(s)$$

Let's differentiate  $\gamma'(s) \cdot \mathbf{v}(s) = \|\mathbf{v}\|_2 \cos \theta(s)$ ,

$$\gamma''(s) \cdot \mathbf{v}(s) + \gamma'(s) \cdot \mathbf{v}'(s) = -\alpha \theta'(s) \sin \theta(s)$$

Since  $\mathbf{v}' \perp T_\gamma \mathcal{M}$  and  $\gamma' \in T_\gamma \mathcal{M}$ ,

$$\begin{aligned}
\gamma''(s) \cdot \mathbf{v}(s) &= -\alpha \theta' \sin \theta \\
\text{proj}_{T_\gamma \mathcal{M}} \gamma''(s) \cdot \mathbf{v}(s) &= \\
\kappa_g(\mathbf{n} \times \gamma') \cdot \mathbf{v}(s) &= \\
\kappa_g(\mathbf{n} \times \gamma') \cdot \alpha(\cos \theta \gamma' + \sin \theta \mathbf{n} \times \gamma') &= \\
\alpha \kappa_g \sin \theta &= -\alpha \theta' \sin \theta \\
\kappa_g &= -\theta'
\end{aligned}$$

e) A geodesic polygon is a polygon formed from geodesic segments. Show that parallel transporting a vector around a geodesic polygon rotates it by the angle  $\sum(\pi - \alpha_i)$ , where  $\alpha_i$  are the interior angles of the polygon.

**Proof** - Let a geodesic polygon be described by  $\{\gamma_i : [0, L_i] \rightarrow \mathcal{M}\}_i^N$ , such that  $\gamma_i(L_i) = \gamma_{i+1}(0)$  for  $i = 1, \dots, N-1$ , and  $\gamma_N(L_N) = \gamma_1(0)$ . Thus, we can measure their exterior angles between  $\gamma_i$  and  $\gamma_{i+1}$  as the exterior angle ( $\beta_i$ ) between their tangent vectors,

$$\cos \beta_i = \gamma'_i(L_i) \cdot \gamma'_{i+1}(0), \quad i = 1, \dots, N-1$$

since  $\mathbf{v}_i = \gamma'_i$  is parallel we have

$$c_i = \mathbf{v}_i \cdot \mathbf{v}_{i+1}$$

Let transport  $\mathbf{u}(0) \in T_{\gamma_1(0)} \mathcal{M}$ ,  $P_{\gamma_1} \mathbf{u}(0) = \mathbf{u}(L_1)$ ,  $\mathbf{u}(s) \cdot \mathbf{v}_1(s)$  is constant along  $\gamma_1$ . Since  $\mathbf{v}_1 \cdot \mathbf{v}_2 = \cos \beta_1$  we have  $\mathbf{u}(L_1 + L_2) \cdot \mathbf{v}_2(L_2) = \cos(\beta_1 + \beta_2)$ . Following this argument, after  $P_\gamma = P_{\gamma_1} \circ P_{\gamma_2} \circ \dots \circ P_{\gamma_N}$  we have a total rotation of  $\sum \beta_i$  of exterior angles. Corresponding to  $\sum(\pi - \alpha_i)$  in interior angles.

## Problem 2

Show the existence of low-distortion embeddings of arbitrary finite metric spaces.

**Definition** Let  $(X, d_X)$  and  $(Y, d_Y)$  be a metric spaces and  $f : X \rightarrow Y$  a map between them. Distortion is the smallest positive  $\rho$  such that for some  $c$  and  $\forall x_1, x_2 \in X$

$$cd_X(x_1, x_2) \leq d_Y(f(x_1), f(x_2)) \leq \rho cd_X(x_1, x_2)$$

**Theorem** (Bourgain). For any finite metric space  $(X, d)$  of size  $|X| = n$ , there is an embedding  $f : X \rightarrow \mathbb{R}^m$  with  $m \in \Theta(\log^2 n)$  such that

$$|f_i(x) - f_i(y)| \leq d(x, y) \quad \|f(x) - f(y)\|_1 \in \Omega((\log n)d(x, y))$$

Moreover, the distortion is  $O(\log n)$  for any  $\ell_p$  metric on  $\mathbb{R}^m$ ,  $p \geq 1$ .

a) Using Hölder's inequality, show that  $\ell_1$  previous results imply the conclusion for all  $p$ .

**Proof** - Hölder's inequality says, for any  $p, q \in [1, \infty]$  with  $1/p + 1/q = 1$ , for any  $f, g \in X$ ,

$$\|fg\|_1 \leq \|f\|_p \|g\|_q$$

Let  $\mathbf{v} = f(x) - f(y) \in \mathbb{R}^m$ , thanks to Hölder's inequality, we have  $q = p/(p-1)$ , and

$$\begin{aligned} \|\mathbf{v}\|_1 &= \|\mathbf{v}\mathbf{1}\|_1 < \|v\|_p \|\mathbf{1}\|_q \\ &= \|v\|_p \left( \sum_i^m |1|^q \right)^{\frac{1}{q}} \\ &= \|\mathbf{v}\|_p m^{\frac{1}{q}} \\ \|\mathbf{v}\|_1 &\leq m^{1-1/p} \|\mathbf{v}\|_p \end{aligned}$$

Also, in general,  $\|\mathbf{x}\|_p \leq \dots \leq \|\mathbf{x}\|_2 \leq \|\mathbf{x}\|_1$  for any finite  $\mathbf{x}$ . Thus,  $\|\mathbf{v}\|_p \leq \|\mathbf{v}\|_1$ , and we can bound  $\|\mathbf{v}\|_p$  by an upper and lower limit.

$$m^{\frac{1}{p}-1} \|\mathbf{v}\|_1 \leq \|\mathbf{v}\|_p \leq \|\mathbf{v}\|_1$$

Now, using Bourgain theorem we have that there exists some  $A > 0$ , such that,

$$|v_i| \leq d(x, y) \quad A \log n \, d(x, y) \leq \|\mathbf{v}\|_1$$

Taking the first property, we can define another upperbound for  $\|\mathbf{v}\|_p$  as,

$$\|\mathbf{v}\|_p = \left( \sum_i^m |v_i|^p \right)^{\frac{1}{p}} \leq \left( \sum_i^m d^p(x, y) \right)^{\frac{1}{p}} = m^{\frac{1}{p}} d(x, y)$$

and, taking the second property, we can conclude that

$$m^{\frac{1}{p}-1} A \log n \, d(x, y) \leq \|\mathbf{v}\|_p \leq m^{\frac{1}{p}} d(x, y)$$

With  $c = m^{\frac{1}{p}-1} A \log n$ , the distortion satisfies:

$$\rho \leq \frac{m}{A \log n}$$

Since  $m = \Theta(\log^2 n)$ , then  $\rho = O(\log n)$ .