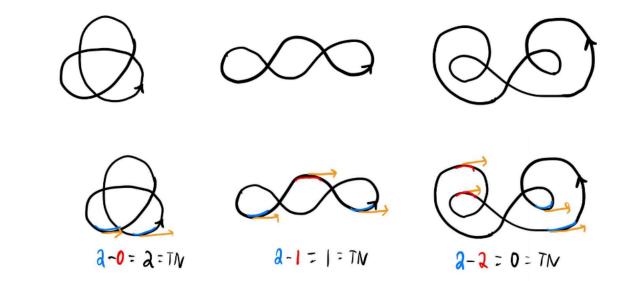
Problem 1. Determine the rotation number of the following curves. Please show some work.



 \Box

Problem 2. Write down a linear system of differential equations in functions f_1, \ldots, f_6 that is satisfied by $f_1 = T \cdot N$, $f_2 = T \cdot B$, $f_3 = N \cdot B$, $f_4 = T \cdot T$, $f_5 = N \cdot N$, $f_6 = B \cdot B$ when T, N, B are a Frenet frame.¹ Verify that the functions $f_1 = f_2 = f_3 = 0$ and $f_4 = f_5 = f_6 = 1$ is a solution to your system of differential equations.²

Solution. Recall the Frenet equations give that $T' = \kappa N$, $N' = -\kappa T - \tau B$, $B' = \tau N$ Then if we differentiate,

$$f_{1}' = T' \cdot N + T \cdot N' = \kappa N \cdot N + T \cdot (-\kappa T - \tau B) = \kappa (N \cdot N) - \kappa (T \cdot T) - \tau (T \cdot B) = \kappa f_{5} - \kappa f_{4} - \tau f_{2}$$

$$f_{2}' = T' \cdot B + T \cdot B' = \kappa N \cdot B + T \cdot \tau N = \kappa (N \cdot B) + \tau (T \cdot N) = \kappa f_{3} + \tau f_{1}$$

$$f_{3}' = N' \cdot B + N \cdot B' = (-\kappa T - \tau B) \cdot B + N \cdot \tau N = -\kappa (T \cdot B) - \tau (B \cdot B) + \tau (N \cdot N) = -\kappa f_{2} - \tau f_{6} + \tau f_{5}$$

$$f_{4}' = T' \cdot T + T \cdot T' = 2T \cdot T' = 2T \cdot \kappa N = 2\kappa (T \cdot N) = 2\kappa f_{1}$$

$$f_{5}' = N' \cdot N + N \cdot N' = 2N \cdot N' = 2N \cdot (-\kappa T - \tau B) = -2\kappa (T \cdot N) - 2\tau (N \cdot B) = -2\kappa f_{1} - 2\tau f_{3}$$

$$f_{6}' = B' \cdot B + B \cdot B' = 2B \cdot B' = 2B \cdot \tau N = 2\tau (N \cdot B) = 2\tau f_{3}$$

Then linear system of differential equations are

$$\begin{cases}
f'_{1} = \kappa f_{5} - \kappa f_{4} - \tau f_{2} \\
f'_{2} = \kappa f_{3} + \tau f_{1} \\
f'_{3} = -\kappa f_{2} - \tau f_{6} + \tau f_{5} \\
f'_{4} = 2\kappa f_{1} \\
f'_{5} = -2\kappa f_{1} - 2\tau f_{3} \\
f'_{6} = 2\tau f_{3}
\end{cases} \tag{1}$$

Now if we plug in $f_1 = f_2 = f_3 = 0$ and $f_4 = f_5 = f_6 = 1$, sice all the derivatives are 0,

$$\begin{cases}
0 = \kappa(1) - \kappa(1) - \tau(0) = 0 \\
0 = \kappa(0) + \tau(0) \\
0 = -\kappa(0) - \tau(1) + \tau(1) \\
0 = 2\kappa(0) \\
0 = -2\kappa(0) - 2\tau(0) \\
0 = 2\tau(0)
\end{cases}$$
(2)

Thus they satisfy my linear system of differential equations.

¹Hint: differentiate these dot product functions, and express the answer back in terms of these functions. The final answer should be a system of differential equations involving f_1, \ldots, f_6 , not T, N, B.

²Remark: recall this fact is used to prove the fundamental theorem of space curves.

Problem 3. Let $F: V \to V$ be a linear operator on a finite-dimensional inner-product space. Prove the following are equivalent.

- (a) F preserves the inner product.
- (b) F preserves lengths of vectors.
- (c) F preserves orthonormality (i.e. it sends an ONB to another ONB).
- (d) F preserves orthonormality of some orthonormal basis (i.e. there exists an ONB that is sent to an ONB under F).

A map satisfying these conditions is called a linear isometry or an orthogonal map.³

Solution.

- (a \Rightarrow c) To say $\mathbf{v}_1, \dots, \mathbf{v}_n$ is an orthonormal basis for V means $\mathbf{v}_i \cdot \mathbf{v}_i = 1$ for all i and $\mathbf{v}_i \cdot \mathbf{v}_j = 0$ if $i \neq j$. If F preserves the inner product, then it preserves this property.
- (c \Rightarrow d) If F preserves the orthonormality of all orthonormal bases, then indeed there exists such a basis that is preserved, because all finite-dimensional inner product spaces have an orthonormal basis.
- (d \Rightarrow b) Let $\mathbf{v}_1, \dots, \mathbf{v}_n$ be the orthonormal basis that F sends to another orthonormal basis $\mathbf{w}_1, \dots, \mathbf{w}_n$. Any vector \mathbf{v} in V can be written as a linear combination $\mathbf{v} = \sum a_i \mathbf{v}_i$, and its image is $F(\mathbf{v}) = \sum a_i \mathbf{w}_i$. So

$$|\mathbf{v}| = \sqrt{\mathbf{v} \cdot \mathbf{v}} = \sqrt{\sum a_i^2} = \sqrt{F(\mathbf{v}) \cdot F(\mathbf{v})} = |F(\mathbf{v})|.$$

(b \Rightarrow a) If F preserves the lengths of vectors, then for any two vectors $v, w \in V$,

$$|v + w|^{2} = |F(v + w)|^{2}$$

$$= |Fv + Fw|^{2},$$

$$(v + w) \cdot (v + w) = (Fv + Fw) \cdot (Fv + Fw),$$

$$(v \cdot v) + 2(v \cdot w) + (w \cdot w) = (Fv \cdot Fv) + 2(Fv \cdot Fw) + (Fw \cdot Fw),$$

$$|v|^{2} + 2(v \cdot w) + |w|^{2} = |Fv|^{2} + 2(Fv \cdot Fw) + |Fw|^{2}$$

$$= |v|^{2} + 2(Fv \cdot Fw) + |w|^{2},$$

$$2(v \cdot w) = 2(Fv \cdot Fw).$$

So F preserves the inner product in general.

³Remark: for \mathbb{R}^2 with the standard inner product, the orthogonal maps are rotations and reflections.

Problem 4. Show that the curvature and torsion of a curve are invariant under rigid motions. ⁴

Solution. Let $\alpha: I \to \mathbb{R}^3$ be a regular curve, and assume WLOG that it is unit speed (we previously proved that any regular curve has a unit-speed reparametrization). Let $\beta: I \to \mathbb{R}^3$ be α under a rigid transformation, that is, $\beta:=R\circ\alpha=Q\alpha+p$ where Q is an orthogonal matrix and $p\in\mathbb{R}^3$, both constant. We want to show that $\kappa_{\alpha}=\kappa_{\beta}$ and $\tau_{\alpha}=\tau_{\beta}$.

Firstly, since Q is constant, notice that $T_{\beta} := \beta' = Q\alpha' = QT_{\alpha}$ by the chain rule. (This also shows that β is also unit speed since lengths are preserved by the orthogonal map $x \mapsto Qx$). This implies

$$T'_{\beta} = QT'_{\alpha} = Q(\kappa_{\alpha}N_{\alpha}) = \kappa_{\alpha}(QN_{\alpha})$$

where N_{α} is a unit vector. But Q preserves lengths, so $|QN_{\alpha}| = 1$. So $T'_{\beta} := \kappa_{\beta} N_{\beta} = \kappa_{\alpha} (QN_{\alpha})$. It follows that $|T'_{\beta}| = |\kappa_{\beta}|$ and

$$|T'_{\beta}| = |\kappa_{\alpha}(QN_{\alpha})| = |\kappa_{\alpha}||(QN_{\alpha})| = |\kappa_{\alpha}| \implies \kappa_{\alpha} = \kappa_{\beta}.$$

since κ is non-negative by definition. Furthermore, this implies $N_{\beta} = QN_{\alpha}$. Secondly, $B_{\beta} := T_{\beta} \times N_{\beta} = QT_{\alpha} \times QN_{\alpha}$.

• Claim: $Qv \times Qw = Q(v \times w)$ for all $v, w \in \mathbb{R}^3$ and orthogonal matrices $Q \in \mathbb{R}^{3 \times 3}$. Proof: Suppose $v, w \in \mathbb{R}^3$. Then $(v \times w) \cdot v = (v \times w) \cdot w = 0$ by the definition of the cross product. Since Q is orthogonal, it preserves the inner product, so $Q(v \times w) \cdot Qv = Q(v \times w) \cdot Qw = 0$. This means $Q(v \times w)$ is orthogonal to both Qv and Qw, that is, $Q(v \times w) \in \text{span}\{Qv, Qw\}^{\perp} = \text{span}\{Qv \times Qw\}$. Now, Q also preserves lengths, so $|Q(v \times w)| = |v \times w| = |v||w|\sin\theta = |Qv||Qw|\sin\theta = |Qv \times Qw|$. It follows that $Q(v \times w) = \pm Qv \times Qw$. But we know that $Q(v \times w) = \pm Qv \times Qw$ but we know that $Q(v \times w) = \pm Qv \times Qw$ but we know that $Q(v \times w) = \pm Qv \times Qw$. Therefore $Q(v \times w) = +Qv \times Qw$.

Using the claim, we have $B_{\beta} = Q(T_{\alpha} \times N_{\alpha})$. By the Frenet equations,

$$B'_{\beta} = Q(T'_{\alpha} \times N_{\alpha} + T_{\alpha} \times N'_{\alpha}) = Q(\kappa_{\alpha}(N_{\alpha} \times N_{\alpha}) + T_{\alpha} \times (-\kappa_{\alpha} T_{\alpha} - \tau_{\alpha} B_{\alpha})) = Q(0 - \kappa_{\alpha}(T_{\alpha} \times T_{\alpha}) - \tau_{\alpha}(T_{\alpha} \times B_{\alpha}))$$
$$= Q(0 - 0 + \tau_{\alpha} N_{\alpha}) = \tau_{\alpha}(QN_{\alpha}) = \tau_{\alpha}N_{\beta}$$

because $B := T \times N \implies N = B \times T$. But we also know that $B'_{\beta} := \tau_{\beta} N_{\beta}$. Combining these gives

$$B'_{\beta} = \tau_{\beta} N_{\beta} = \tau_{\alpha} N_{\beta} \implies \tau_{\alpha} = \tau_{\beta}.$$

⁴Recall that (by our definition) a rigid motion is a composition of translations and orthogonal maps.

⁵Remark: this is the converse of the fundamental theorem of space curves.

⁶Hint: You'll probably need to show something about rigid motions and the cross product...

Problem 5. For points a, b, c in the plane, write C(a, b, c) for the center of this circle that passes through a, b, c.⁷ The osculating circle⁸ at $\alpha(t)$ is defined as the circle through $\alpha(t)$ with center

$$C = \lim_{s \to 0} C(\alpha(t-s), \alpha(t), \alpha(t+s)).$$

- (i) Fix $\lambda > 0$ and define $\beta(s) = (s, \lambda s^2)$. For $s \neq 0$, compute the center of the circle that passes through $\beta(s), \beta(0), \beta(0), \beta(0)$.
- (ii) Assume α satisfies $\alpha(0) = (0,0)$ and $\alpha'(0) = (1,0)$. Use the preceding part and the Taylor expansion of $\alpha(t)$ to show the radius of the osculating circle at $\alpha(0)$ is $1/\kappa$, where $\kappa = \kappa(0)$ is the curvature. ¹⁰ ¹¹

Solution. (i) Given a circle that goes through points $(-s, \lambda s^2)$, (0,0), and $(s, \lambda s^2)$, we know by symmetry that the center of the circle is on some point (0,y). By definition of a circle, the distance from the center to all of these points are the same, allowing us to derive the center in terms of λ and s.

$$\sqrt{s^2 + \lambda^2 s^4 - 2\lambda s^2 y + y^2} = y \implies s^2 + \lambda^2 s^4 - 2\lambda s^2 y = 0 \implies y = \frac{s^2 + \lambda^2 s^4}{2\lambda s^2} = \frac{1 + \lambda^2 s^2}{2\lambda}$$

This implies that our circle has center $\left(0, \frac{1+\lambda^2 s^2}{2\lambda}\right)$.

(ii) Given a small enough value of s, $\alpha(t)$ is well approximated by its quadratic taylor polynomial on the interval (t-s,t+s).

$$\alpha(t) \approx \alpha(0) + \alpha'(0)t + \frac{\alpha''(0)}{2}t^2 = (0,0) + (t,0) + \left(0, \frac{\kappa}{2}t^2\right) = \left(t, \frac{\kappa}{2}t^2\right)$$

This is the same form as our β from part (i) with $\lambda = \frac{\kappa}{2}$, allowing us to use the formula for the circle's center derived earlier. For any three points $\alpha(-s)$, $\alpha(0)$, and $\alpha(s)$, the osculating circle will have center $\left(0, \frac{1}{\kappa} + \frac{\kappa}{4}s^2\right)$. This implies the radius of this circle is

$$\lim_{s\to 0}\frac{1}{\kappa}+\frac{\kappa}{4}s^2=\frac{1}{\kappa}.$$

To address the remark, since circles have a uniform curvature equal to $\frac{1}{r}$ where r is the radius of the circle, the osculating circle at the point $\alpha(t)$ has curvature $\kappa(t)$. This shows how the osculating circle matches the curvature at a point in the same way a tangent line matches the slope at a point.

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⁷Fact: if a, b, c do not lie on a line, then there is a unique circle passing through these points.

⁸Remark: the tangent line is the line that best approximates a curve at a point. Similarly, the osculating circle is the circle that best approximates a plane curve at a point.

⁹Hint: First write the equation of a circle through a point (a, b) with radius r. Then plug in $\beta(\pm s)$, $\beta(0)$ and solve a system of equations to find a, b, r.

¹⁰Hint: use specifically the degree-2 Taylor approximation.

¹¹Remark: this problem gives a geometric interpretation for the curvature.