

MATH 2XX3 - Advanced Calculus II

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1 Introduction

In this course, we are going to study calculus using the concepts from linear algebra.

1.1 Vector norm

Definition 1.1. Euclidean norm of $\vec{x} = (x_1, x_2, \dots, x_n)$ is given as

$$\|\vec{x}\| = \sqrt{\vec{x} \cdot \vec{x}} = \sqrt{\sum_{j=1}^n x_j^2}$$

Theorem 1.1 (Properties of a norm).

1. $\|\vec{x}\| \geq 0$ and $\|\vec{x}\| = 0$ iff $\vec{x} = \vec{0} = (0, 0, \dots, 0)$.
2. For all scalars $a \in \mathbb{R}$, $\|a\vec{x}\| = |a| \cdot \|\vec{x}\|$.
3. (Triangle inequality) $\|\vec{x} + \vec{y}\| \leq \|\vec{x}\| + \|\vec{y}\|$.

We say that this is a property of a norm because there are other norms, which measure distance in \mathbb{R}^n in different ways!

Example 1.1.1 (A non-pythagorean norm - The Taxi Cab Norm). Consider the following vector $\vec{p} = (p_1, p_2) \in \mathbb{R}^2$. The euclidean norm gives the length of the diagonal line. On the other hand,

$$\|\vec{p}\|_1 = |p_1| + |p_2|$$

gives us the total distance in a rectangular grid system.

For $\vec{p} = (p_1, p_2, \dots, p_n) \in \mathbb{R}^n$, $\|\vec{p}\|_1 = \sum_{j=1}^n |p_j|$. Note that the Taxi Cab norm is a valid norm because it satisfies all properties of a norm above. So it also gives us a valid alternative way to measure distance in \mathbb{R}^n , $\text{dist}(\vec{p}, \vec{q}) = \|\vec{p} - \vec{q}\|$. This way of measuring distance gives \mathbb{R}^n a different geometry.

Definition 1.2. Neighborhood of a point \vec{p} , or disks centered at \vec{p} is defined as

$$D_r(\vec{p}) = \{\vec{x} \in \mathbb{R}^n \mid \|\vec{x} - \vec{p}\| < r\}$$

Remark. The neighborhood around \vec{a} of radius r may be written using any of the following notations:

$$D_r(\vec{a}) = B_r(\vec{a}) = B(\vec{a}, r)$$

Definition 1.3. Sphere is defined as

$$S_r(\vec{p}) = \{\vec{x} \in \mathbb{R}^n \mid \|\vec{x} - \vec{p}\| = r\}$$

What neighborhood and sphere look like depends on which norm you choose. First, let's start with the familiar euclidean norm. Then, the sphere is given by

$$\begin{aligned} \|\vec{x} - \vec{p}\| &= r \\ \iff \sqrt{\sum_{j=1}^n (x_j - p_j)^2} &= r \end{aligned}$$

Then, we have

$$\sum_{j=1}^n (x_j - p_j)^2 = r^2$$

If $n = 3$, we have $(x_1 - p_1)^2 + (x_2 - p_2)^2 + (x_3 - p_3)^2 = r^2$, usual sphere in \mathbb{R}^3 with center $\vec{p} = (p_1, p_2, p_3)$

If $n = 2$, we have $(x_1 - p_1)^2 + (x_2 - p_2)^2 = r^2$, usual circle in \mathbb{R}^2 with center $\vec{p} = (p_1, p_2)$.

If we replace Euclidean norm by the Taxi Cab norm (for simplicity, take $\vec{p} = \vec{0}$), we have

$$S_r^{\text{taxi}}(\vec{0}) = \left\{ \vec{x} \in \mathbb{R}^n \mid \|\vec{x} - \vec{0}\|_1 = r \right\}$$

In other words, we have

$$\vec{x} \in S_r^{\text{taxi}}(\vec{0}) \iff \sum_{j=1}^n |x_j| = r$$

Looking at it in \mathbb{R}^2 , we have $\vec{x} = (x_1, x_2)$. Then, $r = |x_1| + |x_2|$. This, in fact, is a diamond.

Remark. Note that $|x_1| + |x_2| = r$ is a *circle* in \mathbb{R}^2 under the Taxi Cab norm. Then, we have

$$\pi = \frac{\text{circumference}}{\text{diameter}} = \frac{8r}{2r} = 4$$

1.2 Subset

Let's introduce some properties of *subsets* in \mathbb{R}^n . $A \subset \mathbb{R}^n$ means A is a *collection* of points \vec{x} , drawn from \mathbb{R}^n .

Definition 1.4. Let $A \subset \mathbb{R}^n$, and $\vec{p} \in A$. We say \vec{p} is an *interior point* of A if there exists a neighbourhood of \vec{p} , i.e. an open disk, which is entirely contained in A :

$$D_r(\vec{p}) \subset A.$$

Example 1.2.1.

$$A = \left\{ \vec{x} \in \mathbb{R}^n \mid \vec{x} \neq \vec{0} \right\}$$

Take any $\vec{p} \in A$, so $\vec{p} \neq \vec{0}$. Then, let $r = \|\vec{p} - \vec{0}\| > 0$, and $D_r(\vec{p}) \subset A$, since $\vec{0} \notin D_r(\vec{p})$. (Notice: any smaller disk, $D_s(\vec{p}) \subset D_r(\vec{p}) \subset A$, where $0 < s < r$ works to show that \vec{p} is an interior point).

So every $\vec{p} \in A$ is an interior point to A .

Definition 1.5. If every $\vec{p} \in A$ is an interior point, we call A an open set.

Example 1.2.2. $A = \{\vec{x} \in \mathbb{R}^n | \vec{x} \neq \vec{0}\}$ is an open set.

Example 1.2.3. $A = D_R(\vec{0})$ is an open set.

Proof. If $\vec{p} = \vec{0}$, $D_r(\vec{0}) \subseteq A = D_R(\vec{0})$ provided $r \leq R$. So $\vec{p} = \vec{0}$ is interior to A . Consider any other $\vec{p} \in A$. It's evident that $D_r(\vec{p}) \subset A = D_R(\vec{0})$ provided that $0 \leq r \leq R - \|\vec{p}\|$. Therefore, $A = D_R(\vec{0})$ is an open set. \square

Example 1.2.4. Suppose we use Taxi Cab disks instead of Euclidean disk. It does not change which points are interior to A since the diamond is inscribed in a circle. In other words,

$$D_r^{\text{taxi}}(\vec{p}) \subset D_r^{\text{Euclid}}(\vec{p})$$

Definition 1.6. The complement of set A is

$$A^c = \{\vec{x} | \vec{x} \notin A\}$$

Definition 1.7. \vec{b} is a boundary point of A if for every $r > 0$, $D_r(\vec{b})$ contains both points in A and points not in A :

$$D_r(\vec{b}) \cap A \neq \emptyset \text{ and } D_r(\vec{b}) \cap A^c \neq \emptyset$$

In the example 1.2.3, the set of all boundary points of $A = D_R(\vec{0})$

$$\{\vec{b} | \|\vec{b}\| = R\}$$

is a sphere of radius R .

Definition 1.8. A set A is closed if A^c is open.

Theorem 1.2. A is closed if and only if A contains all its boundary points.

Example 1.2.5. Consider the following set:

$$A = \{(x_1, x_2) \in \mathbb{R}^2 | x_1 \geq 0, x_2 > 0\}$$

If $\vec{p}_1 = (p_1, p_2)$, where $p_1 > 0, p_2 > 0$, then \vec{p}_1 is an interior point. Take $r = \min\{p_1, p_2\}$. Then, $D_r(\vec{p}) \subset A$. On the other hand, any \vec{p} that lies on either axes (including $\vec{0}$) is a boundary point. Since there are boundary points in A , A can't be open.

2 Functions

2.1 Limits and continuity

In this section, we will be considering vector values functions such that

$$F : A \subseteq \mathbb{R}^n \rightarrow \mathbb{R}^k.$$

We can rewrite this using a matrix notation:

$$F(x_1, x_2, \dots, x_n) = \begin{bmatrix} F_1(x_1, x_2, \dots, x_n) \\ F_2(x_1, x_2, \dots, x_n) \\ \vdots \\ F_k(x_1, x_2, \dots, x_n) \end{bmatrix}$$

Example 2.1.1. For a $(k \times n)$ matrix M ,

$$F(\vec{x}) = M\vec{x}$$

First, we wish to study limits. What does $\lim_{\vec{x} \rightarrow \vec{a}} F(\vec{x}) = \vec{L}$ mean? Note that it's not enough to treat the variables x_1, x_2, \dots, x_n separately.

Example 2.1.2. Consider the following function:

$$F(x, y) = \frac{xy}{x^2 + 4y^2},$$

where $(x, y) \neq (0, 0)$. First, we can attempt to find its limit by considering them separately.

$$\lim_{x \rightarrow 0} \left(\lim_{y \rightarrow 0} F(x, y) \right) = \lim_{x \rightarrow 0} \left(\frac{0}{x^2} \right) = \lim_{x \rightarrow 0} 0 = 0$$

Similarly, we have

$$\lim_{y \rightarrow 0} \left(\lim_{x \rightarrow 0} F(x, y) \right) = 0$$

However, if $(x, y) \rightarrow (0, 0)$ along a straight line path with $y = mx$, where m is constant, we have

$$F(x, mx) = \frac{mx^2}{x^2 + 4m^2x^2} = \frac{m}{1 + 4m^2}$$

In this case, we have

$$\lim_{\substack{(x, y) \rightarrow (0, 0) \\ \text{along } y=mx}} F(x, y) = \frac{m}{1 + 4m^2}$$

Therefore, the values of $F(x, y)$ don't approach any particular value as $(x, y) \rightarrow (0, 0)$.

Example 2.1.3 (Worse). Consider the following function:

$$F(x, y) = \frac{y^2}{x^4 + y^2}.$$

If we approach $(0, 0)$ along $y = mx$, limit equals 1. However, if we approach along a parabola, $y = mx^2$, limit equals $m^2/(1 + m^2)$. We get different limits along different parabolas.

We showed that computing

$$\lim_{\vec{x} \rightarrow \vec{a}} = \vec{b}$$

is tricky because $\vec{x} \rightarrow \vec{a}$ has to be more precise. It can't depend on the path or direction on which \vec{x} approaches \vec{a} , but only on *proximity*. In other words, we want $\|F(\vec{x}) - \vec{b}\|$ to go to zero as $\|\vec{x} - \vec{a}\|$ goes to zero.

Definition 2.1. We say $\lim_{\vec{x} \rightarrow \vec{a}} F(\vec{x}) = \vec{b}$ if for any given $\varepsilon > 0$, there exists $\delta > 0$ such that whenever $0 < \|\vec{x} - \vec{a}\| < \delta$, we have $\|F(\vec{x}) - \vec{b}\| < \varepsilon$. Therefore,

$$\lim_{\vec{x} \rightarrow \vec{a}} F(\vec{x}) = \vec{b} \iff \lim_{\vec{x} \rightarrow \vec{a}} \|F(\vec{x}) - \vec{b}\| = 0$$

Remark. Geometrically, for any given $\varepsilon > 0$, there exists $\delta > 0$ such that

$$F(\vec{x}) \in D_\varepsilon(\vec{b}),$$

where $\vec{x} \in D_\delta(\vec{a})$.

Before doing examples, here's a useful observations. Take $\vec{v} = (v_1, v_2, \dots, v_n) \in \mathbb{R}^n$. Then, we have

$$\|\vec{v}\| = \sqrt{\sum_{j=1}^n v_j^2} \geq \sqrt{v_i^2} = |v_i|$$

for each coordinate $i = 1, 2, \dots, n$.

Example 2.1.4. Show

$$\lim_{(x,y) \rightarrow (0,0)} \frac{2x^2y}{x^2 + y^2} = 0$$

Proof. Note that $F : \mathbb{R} \setminus \{\vec{0}\} \rightarrow \mathbb{R}$, $b = 0$, $\vec{a} = (0, 0)$. Call

$$R = \|\vec{x} - \vec{a}\| = \|\vec{x}\| = \sqrt{x^2 + y^2}$$

Since $F(\vec{x}) \in \mathbb{R}$, we have

$$\begin{aligned}
\|F(\vec{x}) - \vec{b}\| &= |F(\vec{x}) - b| \\
&= \left| \frac{2x^2y}{x^2 + y^2} - 0 \right| \\
&= \frac{2|x|^2|y|}{x^2 + y^2} \\
&\leq \frac{2 \cdot R^2 \cdot R}{R^2} \\
&= 2R \\
&= 2\|\vec{x} - \vec{a}\|
\end{aligned}$$

By letting $\|\vec{x} - \vec{a}\| = \|\vec{x}\| < \varepsilon/2$, we get $\|F(\vec{x}) - \vec{b}\| < \varepsilon$. Therefore, definition is satisfied with $\delta \leq \varepsilon/2$ \square

Example 2.1.5. Consider the following function, $F : \mathbb{R}^3 \setminus \{\vec{0}\} \rightarrow \mathbb{R}$:

$$\frac{3z^2 + 2x^2 + 4y^2 + 6z^2}{x^2 + 2y^2 + 3z^2}.$$

Determine whether

$$\lim_{(x,y,z) \rightarrow (0,0,0)} F(x,y,z) = 2.$$

Proof. We have

$$\begin{aligned}
\|F(x,y,z) - \vec{b}\| &= |F(x,y,z) - 2| \\
&= \left| \frac{3z^3 + 2x^2 + 4y^2 + 6z^2}{x^2 + 2y^2 + 3z^2} - 2 \right| \\
&= \frac{3|z|^3}{x^2 + 2y^2 + 3z^2} \\
&\leq \frac{3R^3}{x^2 + y^2 + z^3} \\
&= \frac{3R^3}{R^2} \\
&= 3R
\end{aligned}$$

Then,

$$\|F(x,y,z) - \vec{b}\| < 3R < \varepsilon$$

provided that

$$R = \|\vec{x} - \vec{0}\| < \delta = \frac{\varepsilon}{3}$$

\square

Definition 2.2. Consider a function $F : \mathbb{R}^n \rightarrow \mathbb{R}^k$ with domain $A \subseteq \mathbb{R}^n$. For $\vec{a} \in A$, we say F is continuous at \vec{a} in the domain of F iff

$$F(a) = \lim_{\vec{x} \rightarrow \vec{a}} F(\vec{a})$$

Example 2.1.6. Going back the example 2.1.5, if we redefine F as follows,

$$F = \begin{cases} \frac{3z^2+2x^2+4y^2+6z^2}{x^2+2y^2+3z^2} & (x, y, z) \neq (0, 0, 0) \\ 2 & (x, y, z) = (0, 0, 0) \end{cases}$$

then F is continuous at $(0, 0, 0)$ (and in fact at all $\vec{x} \in \mathbb{R}$).

If F is continuous at every $\vec{a} \in A$, ($\forall \vec{x} \in A$), we say F is continuous on the set A . Continuity is always preserved by the usual algebraic operations: sum, product, quotient, and composition of continuous functions is continuous¹.

2.2 Differentiability

Definition 2.3. For a function $f : \mathbb{R} \rightarrow \mathbb{R}$, its derivative is defined as

$$f'(x) = \lim_{h \rightarrow 0} \frac{f(x+h) - f(x)}{h}.$$

If it exists, we say f is differentiable at x .

Theorem 2.1. If f is differentiable at x , $f(x)$ is also continuous at x .

Note that differentiable functions, $f(x)$, are well approximated by their tangent lines (also known as linearization). We wish to extend this idea to $F : \mathbb{R}^n \rightarrow \mathbb{R}^m$.

First, we try dealing with the independent variables, x_1, x_2, \dots, x_n , one at a time by using partial derivatives. We start by introducing the standard basis in \mathbb{R}^n :

$$\begin{aligned} \vec{e}_1 &= (1, 0, 0, \dots, 0) \\ \vec{e}_2 &= (0, 1, 0, \dots, 0) \\ &\vdots \\ \vec{e}_n &= (0, 0, 0, \dots, 1) \end{aligned}$$

(In \mathbb{R}^3 , $\vec{e}_1 = \vec{i}, \vec{e}_2 = \vec{j}, \vec{e}_3 = \vec{k}$).

For any $\vec{x} \in \mathbb{R}^n$, and $h \in \mathbb{R}$, $(\vec{x} + h\vec{e}_j)$ moves from \vec{x} parallel to the x_j axis by distance h . In other words,

$$\vec{x} + h\vec{e}_j = (x_1, x_2, \dots, x_j + h, x_{j+1}, \dots, x_n).$$

¹Provided we remain in the domain of continuity of both functions and denominators aren't zero

Definition 2.4. *Partial derivatives of $f(x)$ is defined as*

$$\frac{\partial f}{\partial x_j}(\vec{x}) = \lim_{h \rightarrow 0} \frac{f(\vec{x} + h\vec{e}_j) - f(\vec{x})}{h},$$

for all $j = 1, 2, \dots, n$.

Partial derivatives calculate the derivatives of f , treating of \vec{x}_j as the only variable, and all others treated as constants. For a vector valued function $F : \mathbb{R}^n \rightarrow \mathbb{R}^m$:

$$F(\vec{x}) = \begin{bmatrix} F_1(\vec{x}) \\ F_2(\vec{x}) \\ \vdots \\ F_m(\vec{x}) \end{bmatrix},$$

we treat each component $F_i(\vec{x}) : \mathbb{R}^n \rightarrow \mathbb{R}$ separately as a real valued function. Each has n partial derivatives, and so $F : \mathbb{R}^n \rightarrow \mathbb{R}^m$ has $(m \times n)$ partial derivatives, which form an $(m \times n)$ matrix:

$$\left(\frac{\partial F_i}{\partial x_j} \right)_{\substack{i=1,2,\dots,m \\ j=1,2,\dots,n}}.$$

We call this the derivative matrix or *Jacobian matrix*, $DF(\vec{x})$.

Example 2.2.1. Consider a function $F : \mathbb{R}^2 \rightarrow \mathbb{R}^3$:

$$F(\vec{x}) = \begin{bmatrix} x_1^2 \\ x_1 x_2 \\ x_2^4 \end{bmatrix}.$$

Jacobian of the function is given by

$$\begin{aligned} DF(\vec{x}) &= \begin{bmatrix} \frac{\partial F_1}{\partial x_1} & \frac{\partial F_1}{\partial x_2} \\ \frac{\partial F_2}{\partial x_1} & \frac{\partial F_2}{\partial x_2} \\ \frac{\partial F_3}{\partial x_1} & \frac{\partial F_3}{\partial x_2} \end{bmatrix} \\ &= \begin{bmatrix} 2x_1 & 0 \\ x_2 & x_1 \\ 0 & 4x_2^3 \end{bmatrix} \end{aligned}$$

Do we get the same properties for $DF(\vec{x})$ as we did for single-value calculus?

Example 2.2.2. Consider the following function:

$$f(x, y) = \begin{cases} \frac{xy}{(x^2+y^2)^2}, & (x, y) \neq (0, 0) \\ 0, & (x, y) = (0, 0) \end{cases}$$

Do the partial derivatives exist at $(0, 0)$?

By definition,

$$\begin{aligned}\frac{\partial f}{\partial x}(0,0) &= \lim_{h \rightarrow 0} \frac{f(0+h,0) - f(0,0)}{h} \\ &= \lim_{h \rightarrow 0} \frac{\frac{h \cdot 0}{(h^2+0^2)^2} - 0}{h} \\ &= \lim_{h \rightarrow 0} \frac{0}{h} = 0\end{aligned}$$

Similarly, $\frac{\partial f}{\partial y}(0,0) = 0$ (symmetry of x, y). Therefore,

$$Df(0,0) = \begin{bmatrix} 0 & 0 \end{bmatrix}$$

Although partial derivatives exist, f is not continuous at $(0,0)$! (For example, $f(x, mx) \rightarrow \pm\infty$ as $x \rightarrow 0^\pm$ for $m \neq 0$).

To get reasonable information from $Df(\vec{x})$, we need to say more. First, let's go back to $f : \mathbb{R} \rightarrow \mathbb{R}$. Note

$$\begin{aligned}f'(x) &= \lim_{h \rightarrow 0} \frac{f(x+h) - f(x)}{h} \\ \iff \lim_{h \rightarrow 0} \left(\frac{f(x+h) - f(x)}{h} - f'(x) \right) &= 0 \\ \iff \lim_{h \rightarrow 0} \left(\frac{f(x+h) - \overbrace{[f(x) + hf'(x)]}^L}{h} \right) &= 0\end{aligned}$$

Numerator is the difference between $f(x+h)$ and its linear approximation, L (i.e. the tangent line). So f is differentiable at x if its linear approximation gives an estimate of the values $f(x+h)$ within an error which is small compared to $\Delta x = h$. More precisely, the linearization of $f(x)$ at $x = a$ (or the tangent line) is given by

$$L_a(x) = f(a) + f'(a)(x - a)$$

We wish to extend this idea to higher dimensions. For $F : \mathbb{R}^n \rightarrow \mathbb{R}^m$, $F(\vec{x})$ has $(m \times n)$ partial derivatives (see definition 2.4). Then, the linearization of F at \vec{a} is

$$L_{\vec{a}}(\vec{x}) = \underbrace{F(\vec{a})}_{m \times 1} + \underbrace{DF(\vec{a})}_{m \times n} \underbrace{(\vec{x} - \vec{a})}_{n \times 1}.$$

So, $L : \mathbb{R}^n \rightarrow \mathbb{R}^m$, just like F . The derivative matrix $DF(\vec{a})$ is a *linear transformation* of $\mathbb{R}^n \rightarrow \mathbb{R}^m$.

Notice that when $n = 2$ and $m = 1$, For $F : \mathbb{R}^2 \rightarrow \mathbb{R}$, we have

$$DF(\vec{a}) = \begin{bmatrix} \frac{\partial F}{\partial x_1}(\vec{a}) & \frac{\partial F}{\partial x_2}(\vec{a}) \end{bmatrix},$$

a (1×2) row vector and

$$\vec{x} - \vec{a} = \begin{bmatrix} x_1 - a_1 \\ x_2 - a_2 \end{bmatrix},$$

so we have

$$L_{\vec{a}}(\vec{x}) = F(\vec{a}) + \frac{\partial F}{\partial x_1}(x_1 - a_1) + \frac{\partial F}{\partial x_2}(x_2 - a_2),$$

a familiar equation of the tangent plane to $z = F(x_1, x_2)$.

Finally, we can introduce the idea of differentiable:

Definition 2.5 (Differentiability). *We say $F : \mathbb{R}^n \rightarrow \mathbb{R}^m$ is differentiable if*

$$\lim_{\vec{x} \rightarrow \vec{a}} \frac{\|F(\vec{x}) - F(\vec{a}) - DF(\vec{a})(\vec{x} - \vec{a})\|}{\|\vec{x} - \vec{a}\|} = 0.$$

Equivalently,

$$\lim_{\vec{h} \rightarrow \vec{0}} \frac{\|F(\vec{x} + \vec{h}) - F(\vec{x}) - DF(\vec{x})\vec{h}\|}{\|\vec{h}\|} = 0$$

In summary, F is differentiable if $\|F(\vec{x}) - L_{\vec{a}}(\vec{x})\|$ is small compared to $\|\vec{x} - \vec{a}\|$. Or, $F(\vec{x})$ is approximated by $L_{\vec{a}}(\vec{x})$ with an error which is much smaller than $\|\vec{x} - \vec{a}\|$. Note that we write $o(\|\vec{x} - \vec{a}\|)$ “little-oh” for quantity which is small compared to $\|\vec{x} - \vec{a}\|$. Using this notation, differentiability can be written as

$$\|F(\vec{x}) - F(\vec{a}) - DF(\vec{a})(\vec{x} - \vec{a})\| = o(\|\vec{x} - \vec{a}\|).$$

Example 2.2.3. Is the following function differentiable at $\vec{a} = \vec{0}$?

$$F(x_1, x_2) = \begin{cases} \frac{x_2^2 \sin x_1}{\sqrt{x_1^2 + x_2^2}}, & \vec{x} \neq \vec{0} \\ 0, & \vec{x} = \vec{0} \end{cases}$$

First, we have

$$\begin{aligned} \frac{\partial F}{\partial x_1}(\vec{0}) &= \lim_{h \rightarrow 0} \frac{F(\vec{0} + h\vec{e}_1) - F(\vec{0})}{h} \\ &= \lim_{h \rightarrow 0} \frac{0 - 0}{h} = 0 \end{aligned}$$

Similarly, we have

$$\frac{\partial F}{\partial x_2}(\vec{0}) = 0$$

So we have

$$DF(\vec{0}) = \begin{bmatrix} \frac{\partial F}{\partial x_1} & \frac{\partial F}{\partial x_2} \end{bmatrix} = \begin{bmatrix} 0 & 0 \end{bmatrix}$$

For differentiability, we have to look at:

$$\begin{aligned} & \left| \frac{x_2^2 \sin x_1}{\sqrt{x_1^2 + x_2^2}} - 0 - \begin{bmatrix} 0 & 0 \end{bmatrix} \cdot \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} \right| \\ &= \frac{x_2^2 |\sin x_1|}{\sqrt{x_1^2 + x_2^2}} \end{aligned}$$

Then,

$$\begin{aligned}\frac{|F(\vec{x}) - L_{\vec{0}}(\vec{x})|}{\|\vec{x} - \vec{0}\|} &= \frac{x_2^2 |\sin x_1|}{\left(\sqrt{x_1^2 + x_2^2}\right)^2} = \frac{x_2^2 |\sin x_1|}{x_1^2 + x_2^2} \\ &\leq \frac{R^2 \cdot R}{R^2} = R = \|\vec{x} - \vec{0}\|\end{aligned}$$

By squeeze theorem, we have

$$\lim_{\vec{x} \rightarrow \vec{0}} \frac{|F(\vec{x}) - L_{\vec{0}}(\vec{x})|}{\|\vec{x} - \vec{0}\|} = 0$$

Therefore, F is differentiable at $\vec{x} = \vec{0}$

Example 2.2.4. Verify that F is differentiable at $\vec{a} = \vec{0}$.

$$F(\vec{x}) = \begin{bmatrix} 1 + x_1 + x_2^2 \\ 2x_2 - x_1^2 \end{bmatrix}$$

First, note that

$$F(\vec{a}) = F(\vec{0}) = \begin{bmatrix} 1 \\ 0 \end{bmatrix}$$

We also need to compute the Jacobian at $\vec{0}$:

$$DF(\vec{0}) = \begin{bmatrix} 1 & 0 \\ 0 & 2 \end{bmatrix}$$

Then, we get the following linearization of the function:

$$\begin{aligned}L_{\vec{0}}(\vec{x}) &= F(\vec{0}) + DF(\vec{0})(\vec{x} - \vec{0}) \\ &= \begin{bmatrix} 1 \\ 0 \end{bmatrix} + \begin{bmatrix} 1 & 0 \\ 0 & 2 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} \\ &= \begin{bmatrix} 1 + x_1 \\ 2x_2 \end{bmatrix}\end{aligned}$$

Then, look at

$$\frac{\|F(\vec{x}) - L_{\vec{0}}(\vec{x})\|}{\|\vec{x} - \vec{0}\|} = \frac{\left\| \begin{bmatrix} x_2^2 \\ -x_1^2 \end{bmatrix} \right\|}{\|\vec{x}\|} = \frac{\sqrt{x_2^4 + x_1^4}}{\sqrt{x_1^2 + x_2^2}} \leq \frac{R^4 + 4}{R} = \sqrt{2}R = \sqrt{2}\|\vec{x} - \vec{0}\|$$

As $\vec{x} \rightarrow \vec{0}$, $\|\vec{x} - \vec{0}\| = R \rightarrow 0$, so by the squeeze theorem, the desired limit goes to 0. Therefore, F is differentiable at $\vec{0}$.

Theorem 2.2. Suppose $F : \mathbb{R}^n \rightarrow \mathbb{R}^m$, and $\vec{a} \in \mathbb{R}^n$. If there exists a disk $D_r(\vec{a})$ in which all the partial derivatives $\partial(F_i(\vec{x}))/\partial x_j$ exist and are continuous, then F is differentiable at $\vec{x} = \vec{a}$.

Definition 2.6. A function which satisfies Theorem 2.2 is called continuously differentiable, of C^1 .

So far as our example, we calculate the partial for $\vec{x} \neq \vec{0}$:

$$\begin{aligned}\frac{\partial F}{\partial x_1} &= x_2^2 \left(\cos x_1 (x_1^2 + x_2^2)^{-\frac{1}{2}} + \left(-\frac{1}{2} (x_1^2 + x_2^2)^{-\frac{3}{2}} 2x_1 \right) \sin x_1 \right) \\ &= \frac{x_2^2}{(x_1^2 + x_2^2)^{3/2}} [\cos x_1 (x_1^2 + x_2^2) - x_1 \sin x_1]\end{aligned}$$

which is continuous as long as $\vec{x} \neq \vec{0}$. We do the same for $\frac{\partial F}{\partial x_2}$ and conclude that F is C^1 at all $\vec{x} \neq \vec{0}$. We summarize these ideas in the figure below:

2.3 Chain rule

Definition 2.7. Suppose $A \subseteq \mathbb{R}^n$ is open, and we have a function

$$F : A \subseteq \mathbb{R}^n \rightarrow \mathbb{R}^m.$$

Similarly, supposed $B \subseteq \mathbb{R}^m$ is open, and we have a function

$$G : B \subseteq \mathbb{R}^m \rightarrow \mathbb{R}^p.$$

Assume $\vec{a} \in A$ and $F(\vec{a}) = \vec{b} \in B$. The composition

$$H(\vec{x}) = G \circ F(\vec{x}) = G(F(\vec{x}))$$

is a function $\mathbb{R}^n \rightarrow \mathbb{R}^p$.

Example 2.3.1. Consider the following linear functions:

$$\begin{cases} F(\vec{x}) = M\vec{x} & M \text{ an } (m \times n) \text{ matrix} \\ G(\vec{y}) = N\vec{y} & N \text{ an } (p \times m) \text{ matrix} \end{cases}$$

Then,

$$H(\vec{x}) = G(F(\vec{x})) = NM\vec{x}$$

is also a linear and represented by the product NM .

Theorem 2.3. Assume $F : \mathbb{R}^n \rightarrow \mathbb{R}^m$ is differentiable at $\vec{x} = \vec{a}$ and $G : \mathbb{R}^m \rightarrow \mathbb{R}^p$ is differentiable at $\vec{b} = F(\vec{a})$. Then, $H = G \circ F$ is differentiable at $\vec{x} = \vec{a}$ and

$$DH(\vec{a}) = \underbrace{DG(\vec{b})}_{DG(F(\vec{a}))} DF(\vec{a})$$

Note that all of the various forms of Chain Rule done in first year calculus can be derived directly from this general formula.

Example 2.3.2. Consider the following functions, $F : \mathbb{R}^3 \rightarrow \mathbb{R}^2$ and $G : \mathbb{R}^2 \rightarrow \mathbb{R}^2$:

$$F(\vec{x}) = \begin{bmatrix} x_1^2 + x_2x_3 \\ x_1^2 + x_3^2 \end{bmatrix}, G(\vec{y}) = \begin{bmatrix} -y_2^3 \\ y_1 + y_2 \end{bmatrix}$$

Let $H = G \circ F(\vec{x})$. Find $DH(\vec{a})$ where $a = (1, -1, 0)$.

First, we have

$$DF(\vec{x}) = \begin{bmatrix} 2x_1 & x_3 & x_2 \\ 2x_1 & 0 & 2x_3 \end{bmatrix}, DF(1, -1, 0) = \begin{bmatrix} 2 & 0 & -1 \\ 2 & 0 & 0 \end{bmatrix}$$

Similarly, we have

$$DG(\vec{y}) = \begin{bmatrix} 0 & -3y_2^2 \\ 1 & 1 \end{bmatrix}, DG(1, 1) = \begin{bmatrix} 0 & -3 \\ 1 & 1 \end{bmatrix}$$

By Chain Rule, we get

$$\begin{aligned} DH(1, -1, 0) &= DG(1, 1)DF(1, -1, 0) \\ &= \begin{bmatrix} 0 & -3 \\ 1 & 1 \end{bmatrix} \begin{bmatrix} 2 & 0 & -1 \\ 2 & 0 & 0 \end{bmatrix} \\ &= \begin{bmatrix} -6 & 0 & 0 \\ 4 & 0 & -1 \end{bmatrix} \end{aligned}$$

3 Paths and Curves

3.1 Directional derivative

Definition 3.1. A path is $\vec{C} : \mathbb{R} \rightarrow \mathbb{R}^n$ is a vector-valued function of a scalar independent variable, usually, t :

$$\vec{c}(t) = \begin{bmatrix} c_1(t) \\ c_2(t) \\ \vdots \\ c_n(t) \end{bmatrix}$$

$\vec{c}(t)$ can be thought of as a moving vector. It takes out a curve in \mathbb{R}^n as t increases. Basically, path is a way of describing a curve using functions. Note that this is not the only way to describe a curve.

Example 3.1.1. A unit circle in \mathbb{R}^2 described as a path is

$$\vec{c}(t) = (\cos t, \sin t),$$

where $t \in [0, 2\pi)$. But we could also describe the unit circle *non-parametrically* as

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

Note that the same curve can be described by different paths. Going back to unit circle, we can also write

$$\vec{b}(t) = (\sin(t^2), \cos(t^2)).$$

Using different paths can change (1) time dynamics and (2) direction of the curve. This curve has a non-constant speed and reversed orientation.

If \vec{c} is differentiable, $D\vec{c}(t)$ is an $(n \times 1)$ matrix. Since each component $\vec{c}_j(t)$ is a real-valued function of only one variable, the *partial-derivative* is the usual derivative:

$$\frac{\partial c_j}{\partial t} = \frac{dc_j}{dt} = c'_j(t) = \lim_{h \rightarrow 0} \frac{c_j(t+h) - c_j(t)}{h}$$

So $D\vec{c}(t) = \vec{c}'(t)$ is written as a column vector:

$$\begin{aligned} D\vec{c}(t) &= \begin{bmatrix} c'_1(t) \\ c'_2(t) \\ \vdots \\ c'_n(t) \end{bmatrix} \\ &= \lim_{h \rightarrow 0} \frac{\vec{c}(t+h) - \vec{c}(t)}{h} \end{aligned}$$

which is a vector which is tangent to the curve traced out at $\vec{x} = \vec{x}(t)$. Physically, $\vec{c}'(t)$ is the velocity vector for motion along the path.

Example 3.1.2 (Lines). Given two points, $\vec{p}_1, \vec{p}_2 \in \mathbb{R}^n$, there is a unique line connecting them. One path which represents this line is

$$\vec{c}(t) = \vec{p}_1 + t\vec{v},$$

where $\vec{v} = \vec{p}_2 - \vec{p}_1$. Velocity is then given by $\vec{c}'(t) = \vec{v}$, a constant.

Definition 3.2. $f : \mathbb{R}^n \rightarrow \mathbb{R}$ is a scalar-valued function.

If $f : \mathbb{R}^n \rightarrow \mathbb{R}$ is differentiable, $Df(\vec{x})$ is a $(1 \times n)$ matrix:

$$Df(\vec{x}) = \begin{bmatrix} \frac{\partial f}{\partial x_1} & \frac{\partial f}{\partial x_2} & \cdots & \frac{\partial f}{\partial x_n} \end{bmatrix}$$

We use *paths* $\vec{c}(t)$ to explore $f(x)$ by looking at

$$h(t) = f \circ \vec{c}(t) = f(\vec{c}(t)).$$

where $h : \mathbb{R} \rightarrow \mathbb{R}$, By chain rule,

$$\begin{aligned} Dh(t) = h'(t) &= \underbrace{Df(\vec{c}(t))}_{1 \times n} \underbrace{D\vec{c}(t)}_{n \times 1} \\ &= Df(\vec{c}(t)) \vec{c}'(t) \\ &= \begin{bmatrix} \frac{\partial f}{\partial x_1} & \frac{\partial f}{\partial x_2} & \cdots & \frac{\partial f}{\partial x_n} \end{bmatrix} \begin{bmatrix} c'_1 \\ c'_2 \\ \vdots \\ c'_n \end{bmatrix} \end{aligned}$$

We can think of this as a dot product of $\vec{c}'(t)$ with a vector $Df^T = \nabla f$, the gradient vector:

$$h'(t) = \nabla f(\vec{c}(t)) \cdot \vec{c}'(t)$$

Suppose $f : \mathbb{R}^n \rightarrow \mathbb{R}$ is differentiable at $\vec{a} \in \mathbb{R}^n$, and we have a path $\vec{c} : \mathbb{R}^n \rightarrow \mathbb{R}$ with $\vec{c}(0) = \vec{a}$. Let $\vec{v} = \vec{c}'(0)$. Then, $h'(0)$ measures rate of change of f along the path as we cross through \vec{a} :

$$\begin{aligned} h'(0) &= \nabla f(\vec{c}(0)) \cdot \vec{c}'(0) \\ &= \nabla f(\vec{c}(0)) \cdot \vec{v} \end{aligned}$$

Note that we get the same value for $h'(0)$ for *any* path $\vec{c}(t)$ going through \vec{a} with velocity $\vec{c}'(t) = \vec{v}$. In other words, $h'(0)$ says something about f at \vec{a} , and not the path $\vec{c}(t)$.

Definition 3.3 (Directional derivative). *The directional derivative of f at \vec{a} in direction \vec{v} is given by*

$$D_{\vec{v}}f(\vec{a}) = Df(\vec{a})\vec{v} = \nabla f(\vec{a}) \cdot \vec{v}.$$

Now, we can make some observations. Using the Chain Rule, directional derivatives can be rewritten as

$$D_{\vec{v}}f(\vec{a}) = \lim_{t \rightarrow 0} \frac{f(\vec{a} + t\vec{v}) - f(\vec{a})}{t}.$$

Note the similarity to partial derivatives, where $\vec{v} = \vec{e}_j$.

Second, notice that $D_{2\vec{v}}f(\vec{a}) = \nabla f(\vec{a}) \cdot (2\vec{v}) = 2D_{\vec{v}}f(\vec{a})$. To get the information on how fast f is changing at \vec{a} , we need to restrict to unit vectors $\|\vec{v}\| = 1$.

Directional derivatives also gives a geometrical interpretation of the gradient vector, $\nabla f(\vec{a})$. We use the Cauchy-Schwartz Inequality² to do so. By applying the Cauchy-Schwartz inequality, we get:

$$D_{\vec{v}}f(\vec{a}) = \nabla f(\vec{a}) \cdot \vec{v} \leq \|\nabla f(\vec{a})\| \|\vec{v}\| = \|\nabla f(\vec{a})\|.$$

Therefore, we can conclude that the length of $\|\nabla f(\vec{a})\|$ is the largest of $D_{\vec{v}}f(\vec{a})$ among all choices of unit directions \vec{v} . In other words, the direction \vec{v} in which $f(\vec{x})$ increases most rapidly is the direction of $\nabla f(\vec{a})$, i.e.

$$\vec{v} = \frac{\nabla f(\vec{a})}{\|\nabla f(\vec{a})\|},$$

provided that $\nabla f(\vec{a}) \neq \vec{0}$.

Similarly, $-\nabla f(\vec{a})$ points in the direction of largest of $f(\vec{x})$, i.e.

$$\vec{v} = -\frac{\nabla f(\vec{a})}{\|\nabla f(\vec{a})\|},$$

gives the most negative directional derivative.

3.2 Parameterized curve

A path, $\vec{c}(t)$, is $\{\text{continuous, differentiable, and } C^1\}$ provided that each component $c_j(t)$, $j = 1, 2, \dots, n$ are. Note that $\{\vec{c}(t) : t \in [a, b]\}$ traces out a curve in \mathbb{R}^n , with initial endpoint, \vec{a} , and final endpoint, \vec{b} . Therefore, the path $\vec{c}(t)$ *parameterizes* the curve drawn out.

Recall that for any function $F : \mathbb{R}^k \rightarrow \mathbb{R}^n$, differentiability means that tangent (i.e. linearization) makes a good approximation. For a differentiable path, $\vec{c}'(t)$ is a tangent vector to the curve drawn out when $\vec{c}'(t) \neq 0$. We call $\vec{v}(t) = \vec{c}'(t)$ the velocity vector ($v = \|\vec{v}\| = \|\vec{c}'(t)\|$ is the speed).

Finally, we can define the unit tangent vector:

Definition 3.4. *Unit tangent vector is defined as*

$$\vec{T}(t) = \frac{\vec{v}}{\|\vec{v}(t)\|} = \frac{\vec{c}'(t)}{\|\vec{c}'(t)\|}$$

²For any vectors $\vec{u} \cdot \vec{v} \leq \|\vec{u}\| \|\vec{v}\|$, and equality holds if and only if $\vec{u} = t\vec{v}$ for a scalar t .

Example 3.2.1. Consider a path, $\vec{c}: \mathbb{R} \rightarrow \mathbb{R}^2$:

$$\vec{c}(t) = (\cos^3 t, \sin^3 t), t \in [-\pi, \pi].$$

This is a C^1 path³ whose velocity vector is given by

$$\vec{c}'(t) = (-3 \cos^2 t \sin t, 3 \sin^2 t \cos t).$$

To find the unit tangent, we have to find its speed first:

$$\begin{aligned} v &= \|(-3 \cos^2 t \sin t, 3 \sin^2 t \cos t)\| \\ &= 3 |\sin t \cos t| \|(-\cos t, \sin t)\| \\ &= 3 |\sin t \cos t| \end{aligned}$$

Then, its unit tangent is given by

$$\vec{T}(t) = \frac{\vec{v}(t)}{\|\vec{v}(t)\|} = \left(-|\cos t| \frac{\sin t}{|\sin t|}, |\sin t| \frac{\cos t}{|\cos t|} \right)$$

Note that its tangent is undefined when $\sin t = 0$ or $\cos t = 0$, i.e. at multiples of $\frac{\pi}{2}$. Worse, $\frac{\sin t}{|\sin t|}, \frac{\cos t}{|\cos t|}$ flip discontinuously as t crosses a multiple of $\pi/2$ from -1 to $+1$, or vice versa. Although the path is C^1 , the curve is not smooth! When $\vec{v}(t) = \vec{c}'(t) = 0$, it allows the curve to have cusps.

Note that it is possible to have a nice tangent direction even when $\vec{c}'(t) = 0$:

Example 3.2.2. Consider a parameterized straight line:

$$\vec{c} = \vec{a} + \vec{w}t^3$$

Its velocity vector, $\vec{c}'(t) = 3\vec{w}t^2$, is equal to $\vec{0}$ when $t = 0$. However, it still has a tangent direction which is parallel to \vec{w} .

Definition 3.5. We say a parameterized curve is smooth⁴ (or regular) if its path is C^1 , i.e. if it can be parameterized by a path $\vec{c}(t)$, and $\|\vec{c}'(t)\| \neq 0$ for any t .

If $\vec{c}(t)$ is twice-differentiable, $\vec{c}''(t) = \vec{a}(t)$ gives us the acceleration vector.

Theorem 3.1.

1. If $f: \mathbb{R} \rightarrow \mathbb{R}$, $\vec{c}: \mathbb{R} \rightarrow \mathbb{R}^n$, both differentiable,

$$\begin{aligned} \frac{d}{dt}(f(t)\vec{c}(t)) &= f(t)\vec{c}'(t) + f'(t)\vec{c}(t) \\ &= \sum_{j=1}^n \frac{d}{dt}(f(t)\vec{c}_j(t))\vec{e}_j \\ &= \sum_{j=1}^n \frac{d}{dt}(f'(t)\vec{c}_j(t) + f(t)\vec{c}_j'(t))\vec{e}_j \end{aligned}$$

³In fact, it is C^∞ , differentiable to all orders!

⁴For a smooth curve, the unit tangent $\vec{T}(t)$ is continuous.

2. If $\vec{c}, \vec{d}: \mathbb{R} \rightarrow \mathbb{R}^n$ are differentiable,

$$\frac{d}{dt}(\vec{c}(t) \cdot \vec{d}(t)) = \vec{c}'(t) \cdot \vec{d}(t) + \vec{c}(t) \cdot \vec{d}'(t)$$

3. If $\vec{c}, \vec{d}: \mathbb{R} \rightarrow \mathbb{R}^3$ are differentiable,

$$\frac{d}{dt}(\vec{c}(t) \times \vec{d}(t)) = \vec{c}(t) \times \vec{d}'(t) + \vec{c}'(t) \times \vec{d}(t),$$

where $\vec{c} \times \vec{d} = \sum_{i,j,k=1}^3 c_i d_j \vec{e}_k \varepsilon_{ijk}$. ε_{ijk} is defined in the footnotes⁵.

Example 3.2.3. Suppose \vec{c} is a twice differentiable path and $\vec{a}(t) = k\vec{c}(t)$ for some constant $k \neq 0$. Show that $\vec{c}(t)$ describes a motion in a fixed plane.

Define a vector

$$\vec{n} = \vec{c}(t) \times \vec{v}(t) = \vec{c}(t) \times \vec{c}'(t)$$

Notice $\vec{n} \perp \vec{c}(t)$ and $\vec{v}(t)$, i.e. \vec{n} is normal to the plane.

$$\begin{aligned} \frac{d\vec{n}}{dt} &= \frac{d}{dt}(\vec{c}(t) \times \vec{c}'(t)) = \vec{c}(t) \times \underbrace{\vec{c}''(t)}_{\vec{a}(t)} + \underbrace{\vec{c}'(t) \times \vec{c}'(t)}_{\vec{0}} \\ &= \vec{c}(t) \times k\vec{c}(t) \\ &= \vec{0} \end{aligned}$$

Therefore, \vec{n} is constant in time!

So $\vec{c}(t)$ and $\vec{v}(t)$ are, for all t , perpendicular to the constant vector \vec{n} . Then,

$$P = \{\vec{w} \mid \vec{w} \cdot \vec{n} = 0\}$$

is the plane through $\vec{0}$. So $\vec{c}(t) \in P$ for all t .

Definition 3.6 (Arclength). *The arclength (or distance travelled along the parameterized curve) for $a \leq t \leq b$ is*

$$\int_a^b \underbrace{\|\vec{c}'(t)\|}_{\text{speed}} dt$$

For a variable time interval, the arclength function

$$s(t) = \int_a^t \|\vec{c}'(u)\| du$$

is a distance travelled from time a to time t .

⁵ $\varepsilon_{ijk} = \begin{cases} 0 & \text{if } i = j \text{ or } j = k \text{ or } k = 1 \\ 1 & \text{if } (i, j, k) \text{ is positively ordered} \\ -1 & \text{if } (i, j, k) \text{ is negatively ordered} \end{cases}$

Example 3.2.4. Consider the following path:

$$\vec{c}(t) = (3 \cos t, 3 \sin t, 4t), \quad t \in [0, 4\pi].$$

Its velocity vector is given by

$$\vec{v}(t) = (-3 \sin t, 3 \cos t, 4).$$

It follows that its speed is exactly equal to 5. Then, we can compute the arclength:

$$s(t) = \int_0^t v(t) dt = \int_0^t 5 du = 5t$$

Therefore, total arclength is $s(4\pi) = 20\pi$.

Definition 3.7. When the path $\vec{c}(t)$ traces out the curve with speed $\|\vec{v}(t)\| = 1$ for all t , we say that the curve is arclength parameterized.

If a curve is arclength parameterized, arclength function becomes

$$s(t) = t$$

Then, we can use s instead of t as a parameterization in the path.

Example 3.2.5. In example 3.2.4, helix is not arclength parameterized but we can re-parameterize it so that it is. To do so, we need to solve for $t = \varphi(s)$ to invert the function, $s(t)$.

Going back the example, we had $s(t) = 5t$. It follows that $t = \frac{1}{5}s$. Then,

$$\vec{c}(s) = \vec{c}(\varphi(s)) = \vec{c}\left(\frac{s}{5}\right) = \left(3 \cos\left(\frac{s}{5}\right), 3 \sin\left(\frac{s}{5}\right), \frac{4s}{5}\right)$$

is an arclength parameterization of the original helix, i.e. $\|\vec{c}'(s)\| = 1, \forall s$.

3.3 Geometry of curves in \mathbb{R}^3

Path,

$$\vec{c}(t) = \begin{bmatrix} x(t) \\ y(t) \\ z(t) \end{bmatrix} = (x, y, z)(t),$$

traces out a curve, for $t \in [a, b]$, in space, and its velocity vector and speed are given by $\vec{c}'(t)$ and $\|\vec{c}'(t)\|$, respectively. This is a smooth parameterization if $\vec{c} \in C^1$ and $\|\vec{c}'(t)\| \neq 0$ for any $t \in [a, b]$.

We introduced the arclength function,

$$s(t) = \int_a^t \|\vec{c}'(u)\| du,$$

the total distance along the curve up to time t .

We also introduced the idea of arclength parameterization, where $s(t) = t$. Then, since

$$\frac{ds}{dt} = \|\vec{c}'(t)\|,$$

arclength parameterization is a path that travels along the curve with unit speed, $ds/dt = 1$, throughout. Therefore, any path with $\|\vec{c}'(t)\| \neq 0$ can be parameterized by arclength by inverting $s = s(t)$ such that $t = \varphi(s)$. Note that we can always do this for a smooth path ($ds/dt > 0$ so $s(t)$ is monotonically increasing). In practice, however, you may not be able to find an explicit formula for the arclength parameterization!

Example 3.3.1. Consider the following path:

$$\vec{c}(t) = (t, \frac{1}{2}t^2) :$$

Since $y = x^2/2$, it's a parabola. Then, we observe that

$$\vec{c}'(t) = (1, t), \|\vec{c}'(t)\| = \sqrt{1+t^2} \geq 1 > 0.$$

So the path is smooth. Then, we have

$$s(t) = \int_0^t \|\vec{c}'(u)\| du = \int_0^t \sqrt{1+u^2} du = \frac{1}{2} \left(\ln \left| \sqrt{1+t^2} + t \right| + t\sqrt{1+t^2} \right).$$

Clearly, there's no way we can solve for t as a function of s . The way out of this trouble is to treat all \vec{c} as if they were parameterized by arclength and use Chain rule with $ds/dt = \|\vec{c}'(t)\|$ to compensate.

Recall that unit tangent vector to $\vec{c}(t)$ is

$$\vec{T}(t) = \frac{\vec{c}'(t)}{\|\vec{c}'(t)\|}.$$

We wish to understand how direction of the curve changes over time:

Definition 3.8. *The curvature of a curve is defined as rate of change of unit tangent:*

$$\kappa = \left\| \frac{d\vec{T}}{ds} \right\|.$$

By chain rule,

$$\frac{d\vec{T}}{dt} = \frac{d\vec{T}}{ds} \cdot \frac{ds}{dt}$$

So, in the original time parameter, t ,

$$\kappa(t) = \left\| \frac{1}{\frac{ds}{dt}} \frac{d\vec{T}}{dt} \right\| = \frac{\|\vec{T}'(t)\|}{\|\vec{c}'(t)\|}$$

Example 3.3.2. Consider a circle of radius $R > 0$ in xy -plane:

$$\vec{c}(t) = (R \sin t, R \cos t).$$

Now, we can easily find its velocity vector and speed:

$$\begin{aligned}\vec{c}'(t) &= (R \cos t, -R \sin t) \\ \|\vec{c}'(t)\| &= R\end{aligned}$$

Notice that this travels with constant speed but is not arclength parameterized.

We can also find its unit tangent:

$$\vec{T}(t) = \frac{\vec{c}'(t)}{\|\vec{c}'(t)\|} = \frac{\vec{c}'(t)}{R} = (\cos t, -\sin t)$$

Then,

$$\vec{N}(t) = \vec{T}'(t) = (-\sin t, -\cos t)$$

Again, notice that $\vec{N}(t)$ is perpendicular to $\vec{T}(t)$.

Finally, we have

$$\kappa(t) = \frac{\|\vec{T}'(t)\|}{\|\vec{c}'(t)\|} = \frac{1}{R}.$$

Therefore, circle with large radius has less curvature.

Example 3.3.3. Consider the following helix:

$$\vec{c}(t) = (3 \cos t, 3 \sin t, 4t).$$

Following the same approach as shown in the previous example, we get

$$\begin{aligned}\vec{c}'(t) &= (-3 \sin t, 3 \cos t, 4) \\ \|\vec{c}'(t)\| &= 5 \\ \vec{T}(t) &= \left(-\frac{3}{5} \sin t, \frac{3}{5} \cos t, \frac{4}{5}\right) \\ \vec{T}'(t) &= \left(-\frac{3}{5} \cos t, -\frac{3}{5} \sin t, 0\right)\end{aligned}$$

Then,

$$\kappa(t) = \frac{\|\vec{T}'(t)\|}{\|\vec{c}'(t)\|} = \frac{3/5}{5} = \frac{3}{25}$$

This curve also has a constant curvature.

Definition 3.9 (Principal normal vector).

$$\vec{N} = \frac{\vec{T}'(s)}{\|\vec{T}'(s)\|} = \frac{\vec{T}'(t)}{\|\vec{T}'(t)\|}$$

Since $\|\vec{T}(s)\| = 1$ for all s , $\vec{T}(s) \cdot \vec{T}(s) = \|\vec{T}(s)\|^2 = 1$. By implicit differentiation, we have

$$\begin{aligned}\frac{d}{ds}(1) &= \frac{d}{ds}(\vec{T}(s) \cdot \vec{T}(s)) \\ 0 &= \vec{T}'(s) \cdot \vec{T}(s) + \vec{T}(s) \cdot \vec{T}'(s) \\ &= 2\vec{T}'(s) \cdot \vec{T}(s)\end{aligned}$$

Therefore, $\vec{T}'(s) \perp \vec{T}(s)$ for all s . So as long as $\vec{T}'(s) \neq 0$, i.e. $\kappa \neq 0$, we have $\vec{N}(s) \perp \vec{T}(s)$. In fact, $\vec{T}'(s) = \|\vec{T}'(s)\|\vec{N} = \kappa\vec{N}$, so the tangent turns in the direction of \vec{N} . For motion in a line, where $\kappa(s) = 0$ for all s , \vec{N} cannot be defined!

\vec{T}, \vec{N} determines a plane in \mathbb{R}^3 , the osculating plane. The normal vector to the osculating plane is given by

$$\vec{B} = \vec{T} \times \vec{N}.$$

Definition 3.10 (Binormal vector). $\vec{B} = \vec{T} \times \vec{N}$

We observe that $\vec{B} \perp \vec{T}$, $\vec{B} \perp \vec{N}$, and

$$\|\vec{B}\| = \|\vec{T}\|\|\vec{N}\|\sin\theta = 1 \cdot 1 \cdot \sin(\pi/2) = 1$$

Therefore, $\{\vec{T}(s), \vec{N}(s), \vec{B}(s)\}$ is a moving *orthonormal basis* for \mathbb{R}^3 at each point along the curve. This plane is also referred to as *moving frame* or *frenet frame*. Now, we introduce the following consequences:

(1). If curvature $\kappa(s) = 0$ for all s , then the curve is a straight line.

To see this, $\vec{T}'(s) = \kappa\vec{N}(s) = 0$ for all s . Therefore, $\vec{T}(s) = \vec{u}$ is a constant vector and

$$\vec{r}(s) = \vec{u}s + \vec{p},$$

a line thorough $\vec{p} = \vec{r}(0)$ with direction vector \vec{u} .

(2). When $\kappa = 0$, \vec{N} and \vec{B} cannot be defined.

(3). If $\vec{B}(s)$ is a constant vector, then $\vec{c}(t)$ ($\vec{r}(t)$) move in a fixed plane, with normal vector \vec{B} .

Now, suppose $\vec{B}(s)$ isn't constant. First, $\|\vec{B}(s)\| = 1$ for all s . Then,

$$1 = \|\vec{B}(s)\|^2 = \vec{B}(s) \cdot \vec{B}(s)$$

holds for all s . So we can apply implicit differentiation:

$$0 = \frac{d}{ds}(1) = \frac{d}{ds}(\vec{B} \cdot \vec{B}) = 2\vec{B}' \cdot \vec{B}.$$

Then, it follows that $\vec{B}' \perp \vec{B}$, for every s .

Next, since $\vec{B}(s) \perp \vec{T}(s)$ for all s , we have $\vec{B} \cdot \vec{T} = 0$ for all s . Then,

$$\frac{d}{ds} (\vec{B} \cdot \vec{T}) = \vec{B}'(s) \cdot \vec{T}(s) + \vec{B}(s) \cdot \vec{T}'(s) = 0.$$

Since $\vec{T}' = \kappa \vec{N}$ and $\vec{B} \cdot \vec{N} = 0$, it follows that

$$\vec{B}'(s) \cdot \vec{T}(s) = 0 \iff \vec{B}'(s) \perp \vec{T}(s)$$

Since $\{\vec{T}, \vec{N}, \vec{B}\}$ form an orthonormal basis for \mathbb{R}^3 , we must have $\vec{B}'(s)$ parallel to \vec{N} . Therefore,

$$\vec{B}'(s) = -\tau(s) \vec{N}(s)$$

for a function $\tau(s)$ called the *torsion*. Since $\tau = \|d\vec{B}/ds\|$, it measures how fast the normal \vec{B} to the osculating plane is twisting.

Definition 3.11 (Torsion).

$$\tau = \left\| \frac{d\vec{B}}{ds} \right\| = \frac{\|\vec{B}'(t)\|}{\|\vec{c}'(t)\|}$$

Putting all the information together we get *Frenet formulas*:

Theorem 3.2 (Frenet formula).

$$\begin{cases} \frac{d\vec{T}}{ds} = \kappa \vec{N} \\ \frac{d\vec{B}}{ds} = -\tau \vec{N} \\ \frac{d\vec{N}}{ds} = -\kappa \vec{T} + \tau \vec{B} \end{cases}$$

Example 3.3.4. Consider the following helix:

$$\vec{c}(t) = (3 \cos t, 3 \sin t, 4t)$$

Then, we have

$$\begin{aligned} \|\vec{c}'(t)\| &= 5, \\ \vec{T}(t) &= \left(-\frac{3}{5} \sin t, \frac{3}{5} \cos t, \frac{4}{5} \right), \\ \vec{T}'(t) &= \left(-\frac{3}{5} \cos t, -\frac{3}{5} \sin t, 0 \right), \\ \kappa &= \frac{3}{25}, \\ \vec{N}(t) &= (-\cos t, -\sin t, 0), \\ \vec{B}(t) &= \vec{T} \times \vec{N} = \left(\frac{4}{5} \sin t, -\frac{4}{5} \cos t, \frac{3}{5} \right), \\ \vec{B}' &= \left(\frac{4}{5} \cos t, \frac{4}{5} \sin t, 0 \right), \\ \tau &= \frac{4}{25}. \end{aligned}$$

3.4 Dynamics

How do these quantities relate to dynamical quantities? Given, $\vec{c}(t)$, a position vector along the curve, $\vec{c}'(t) = \vec{v}(t) = \vec{T}(t) \cdot ds/dt$ is its velocity vector and $\|\vec{c}'(t)\| = ds/dt$ is its speed.

Definition 3.12 (Acceleration). $\vec{a}(t) = \vec{v}'(t) = \vec{c}''(t)$

First, observe that

$$\vec{v}(t) = \vec{c}'(t) = \frac{ds}{dt} \cdot \vec{T}(t)$$

Then,

$$\begin{aligned} \vec{a}(t) &= \frac{d}{dt} \left(\frac{ds}{dt} \cdot \vec{T}(t) \right) = \frac{d^2s}{dt^2} \cdot \vec{T}(t) + \frac{ds}{dt} \cdot \vec{T}'(t) \\ &= \frac{d^2s}{dt^2} \cdot \vec{T} + \frac{ds}{dt} \cdot \left(\frac{d\vec{T}}{ds} \cdot \frac{ds}{dt} \right) \end{aligned}$$

So we have

$$\vec{a}(t) = \underbrace{\frac{d^2s}{dt^2} \cdot \vec{T}}_{\text{Linear acceleration}} + \underbrace{\kappa \left(\frac{ds}{dt} \right)^2 \vec{N}}_{\text{Steering-term}}$$

By looking at the steering term, we see that acceleration to turn on a curve is proportional to the curvature and (speed)².

Example 3.4.1. Consider the following path

$$\vec{c}(t) = (e^t \cos t, e^t \sin t, e^t)$$

that draws a spiral in xy direction and monotonically increases along z coordinate.

First, observe that

$$\begin{aligned} \vec{v}(t) = \vec{c}'(t) &= (-e^t \sin t + e^t \cos t, e^t \cos t + e^t \sin t, e^t) \\ \frac{ds}{dt} = \|\vec{c}'(t)\| &= \sqrt{3}e^t \end{aligned}$$

Then, we have

$$\begin{aligned} \vec{T}(t) &= \frac{\vec{c}'(t)}{\|\vec{c}'(t)\|} = \frac{1}{\sqrt{3}}(-\sin t + \cos t, \cos t + \sin t, 1), \\ \vec{T}'(t) &= \frac{\vec{c}''(t)}{\|\vec{c}'(t)\|} = \frac{1}{\sqrt{3}}(-\cos t - \sin t, -\sin t + \cos t, 0). \end{aligned}$$

Since $\|\vec{T}'(t)\| = \sqrt{2/3}$, we can easily find the principal normal vector:

$$\vec{N}(t) = \frac{\vec{T}'(t)}{\|\vec{T}'(t)\|} = \frac{1}{\sqrt{2}}(-\cos t - \sin t, -\sin t + \cos t, 0)$$

Then,

$$\kappa = \frac{\|\vec{T}'(t)\|}{\|\vec{c}'(t)\|} = \frac{\sqrt{2}}{3}e^{-t}.$$

Furthermore,

$$\begin{aligned}\vec{B}(t) &= \vec{T}(t) \times \vec{N}(t) = \dots = \frac{1}{\sqrt{6}}(\cos t - \sin t, -\sin t - \cos t, 2) \\ \vec{B}'(t) &= \frac{1}{\sqrt{6}}(-\sin t - \cos t, -\cos t + \sin t, 0)\end{aligned}$$

Therefore, torsion of the curve is given by

$$\tau(t) = \frac{\|\vec{B}'(t)\|}{\|\vec{c}'(t)\|} = \frac{1}{3}e^{-t}$$

We can then verify formula for \vec{a} in terms of \vec{T}, \vec{N}, κ , (and verify that it agrees with $\vec{a} = \vec{v}'(t)$ calculated directly).

Now, we present an alternative equation for curvature using dynamical quantities:

Theorem 3.3.

$$\kappa(t) = \frac{\|\vec{c}'(t) \times \vec{c}''(t)\|}{\|\vec{c}'(t)\|^3} = \frac{\|\vec{v}(t) \times \vec{a}(t)\|}{\|\vec{v}(t)\|^3}$$

Proof. To verify it, we use the decomposition of \vec{a} :

$$\begin{aligned}\vec{v} \times \vec{a} &= \vec{v} \times \left(\frac{d^2s}{dt^2} \cdot \vec{T} + \kappa \left(\frac{ds}{dt} \right)^2 \vec{N} \right) \\ &= \frac{d^2s}{dt^2} (\vec{v} \times \vec{T}) + \kappa \left(\frac{ds}{dt} \right)^2 (\vec{v} \times \vec{N}) \\ &= \kappa \left(\frac{ds}{dt} \right)^3 (\vec{T} \times \vec{N}) \\ &= \kappa \left(\frac{ds}{dt} \right)^3 \vec{B}\end{aligned}$$

Then, $\kappa(ds/dt)^3\|\vec{B}\| = \|\vec{v} \times \vec{a}\|$. Since \vec{B} is a unit vector, the desired result has been achieved. \square

4 Implicit functions

4.1 The Implicit Function Theorem I

Often, we have an *implicit* relationship between variables,

$$F(x_1, x_2, \dots, x_n) = 0,$$

rather than an *explicit* function relation, such as

$$x_n = f(x_1, x_2, \dots, x_{n-1}).$$

Example 4.1.1. Look at a familiar example in \mathbb{R}^2 ,

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

This fails vertical line test ($y \neq f(x)$) as well as horizontal line test ($x \neq g(y)$); globally, this relation does not define a function. Locally, we can write this as a function, i.e. by restricting attention to small pieces of the curve.

First, define

$$F(x, y) = x^2 + y^2 - 1$$

If $y_0 > 0$, $x_0^2 + y_0^2 = 1$, i.e. $F(x_0, y_0) = 0$, and we look at a window (or *neighborhood*) around (x_0, y_0) , which lies entirely in the upper half plane, we can solve for $y = f(x)$,

$$y = \underbrace{\sqrt{1 - x^2}}_{f(x)}$$

We could calculate $y' = f'(x)$ from the explicit formula but we can also get it via *implicit differentiation*:

$$\begin{aligned} \frac{d}{dx} (F(x, f(x))) &= \frac{\partial F}{\partial x} \cdot \frac{dx}{dx} + \frac{\partial F}{\partial y} \cdot f'(x) \\ &= 2x + 2yf'(x), \end{aligned}$$

so $f'(x) = -x/y$.

For a general $F(x, y) = 0$, we can solve for $f'(x)$ where its coefficient

$$\frac{\partial F}{\partial y}(x_0, y_0) \neq 0,$$

where y is the variable we want to solve for. This gives the limitation on which we can solve for $y = f(x)$ locally! For the circle example,

$$\frac{\partial F}{\partial y} = 2y.$$

When $y = 0$, the vertical line test fails in every neighborhood of $(x_0, y_0) = (\pm 1, 0)$.

In general, suppose we have a C^1 function,

$$F : \mathbb{R}^{n+1} \rightarrow \mathbb{R},$$

and consider all functions of $F(\vec{x}, y) = 0$. In order that $y = g(\vec{x})$, i.e. we can solve for y as a differentiable function of \vec{x} , we do the same implicit differentiation, with the chain rule,

$$\frac{\partial}{\partial x_i} (F(x_1, x_2, \dots, x_n, f(\vec{x}))) = \frac{\partial F}{\partial x_i} + \frac{\partial F}{\partial y} \frac{\partial f}{\partial x_i}$$

for each $i = 1, 2, \dots, n$. We can then solve for each

$$\frac{\partial f}{\partial x_i} = - \frac{\frac{\partial F}{\partial x_i}}{\frac{\partial F}{\partial y}},$$

provided $\partial F / \partial y \neq 0$. This is a sufficient condition to solve for $y = f(\vec{x})$.

Theorem 4.1 (Implicit Function Theorem I). *Assume $F : \mathbb{R}^{n+1} \rightarrow \mathbb{R}$ is C^1 in a neighborhood of (\vec{x}_0, y_0) with $F(\vec{x}_0, y_0) = 0$. If $\frac{\partial F}{\partial y}(\vec{x}_0, y_0) \neq 0$, then there exists neighborhood U of \vec{x}_0 and V of y_0 and a C^1 function*

$$f : U \subset \mathbb{R}^n \rightarrow V \subset \mathbb{R},$$

for which $F(\vec{x}, f(\vec{x})) = 0$ for all $\vec{x} \in U$. In addition,

$$Df(\vec{x}) = \frac{-1}{\frac{\partial F}{\partial y}(\vec{x}, y)} D_{\vec{x}} F(\vec{x}, y),$$

where

$$D_{\vec{x}} F(\vec{x}, y) = \left[\frac{\partial F}{\partial x_1} \quad \frac{\partial F}{\partial x_2} \quad \cdots \quad \frac{\partial F}{\partial x_n} \right].$$

Example 4.1.2. Consider the following function:

$$xy + y^2 z + z^3 = 1.$$

For which parts on this surface can we write $z = f(x, y)$, i.e.

$$F : \mathbb{R}^3 \rightarrow \mathbb{R}, F(x, y, z) = xy + y^2 z + z^3 - 1$$

is C^1 ?

We want to solve for z , so we look at

$$\frac{\partial F}{\partial z} = y^2 + 3z^2$$

We observe that $\partial F / \partial z = 0$ iff $y = 0$ and $z = 0$. However, $y = 0$ and $z = 0$ is not defined on this surface. At all points on this surface, $\partial F / \partial z \neq 0$. So at

every (x_0, y_0, z_0) with $F(x_0, y_0, z_0) = 0$, we can solve for $z = f(x, y)$ locally near (x_0, y_0) !

We can then use the implicit differentiation formula in the theorem to calculate $Df(x, y)$:

$$D_{(x,y)}F = [y \quad (x + 2yz)],$$

so we get

$$Df(x, y) = \frac{-D_{(x,y)}F}{\partial F/\partial z} = \left[-\frac{y}{y^2 + 3z^2} \quad -\frac{x + 2yz}{y^2 3z^2} \right]$$

or

$$\nabla f(x, y) = \left(-\frac{y}{y^2 + 3z^2}, -\frac{x + 2yz}{y^2 3z^2} \right).$$

Example 4.1.3. Consider the following equation:

$$x^4 + xz^2 + z^4 = 1.$$

Show that we can solve for $z = g(x)$ near $(x_1, z_1) = (-1, 1)$ but not near $(x_2, z_2) = (1, 0)$.

Proof. First, let

$$F(x, z) = x^4 + xz^2 + z^4 - 1.$$

Clearly, $F : \mathbb{R}^2 \rightarrow \mathbb{R}$ is C^1 for all $(x, z) \in \mathbb{R}^2$. Observe that

$$\frac{\partial F}{\partial z} = 2xz + 4z^3,$$

and so $\partial F(-1, 1)/\partial z \neq 0$.

By the Implicit Function Theorem, we can solve for $z = g(x)$ locally near $(x_1, z_1) = (-1, 1)$. In addition, we can get an explicit formula for its derivative:

$$Dg(x) = g'(x) = -\frac{\partial F(x, z)/\partial x}{\partial F/\partial z} = -\frac{4x^3 + z^2}{2xz + 4z^3}$$

Finally, since $\partial F(1, 0)/\partial z = 0$, the Implicit Function Theorem does not apply near $(1, 0)$. \square

Example 4.1.4. Consider the following equation:

$$x - z^3 = 0$$

Clearly, $F(x, z) = x - z^3$ is C^1 for all $(x, z) \in \mathbb{R}^2$. Note that

$$\frac{\partial F}{\partial z} = -3z^2.$$

Clearly, $\partial F/\partial z = 0$ at $(x, z) = (0, 0)$. However, we can write $z = x^{1/3}$ globally. So $z = g(x) = x^{1/3}$ exists but isn't differentiable at $(x_0, z_0) = (0, 0)$.

Example 4.1.5. Suppose we have a system of equations with more unknowns:

$$\begin{cases} u^2 - v^2 - x^3 = 0 \\ 2uv - y^5 = 0 \end{cases}$$

Can we solve for (u, v) as functions of (x, y) ?

First, consider a C^1 function, $F : \mathbb{R}^4 \rightarrow \mathbb{R}^2$, that is defined as follows:

$$\begin{cases} F_1(x, y, u, v) = u^2 - v^2 - x^3 = 0 \\ F_2(x, y, u, v) = 2uv - y^5 = 0 \end{cases}$$

Following what we did before, we can assume $(u, v) = g(x, y)$ and see when we can calculate Dg . Note that

$$\begin{aligned} 0 &= \frac{\partial}{\partial x} F_1(x, y, u(x, y), v(x, y)) = \frac{\partial F_1}{\partial x} + \frac{\partial F_1}{\partial u} \frac{\partial u}{\partial x} + \frac{\partial F_1}{\partial v} \frac{\partial v}{\partial x} \\ 0 &= \frac{\partial}{\partial x} F_2(x, y, u(x, y), v(x, y)) = \frac{\partial F_2}{\partial x} + \frac{\partial F_2}{\partial u} \frac{\partial u}{\partial x} + \frac{\partial F_2}{\partial v} \frac{\partial v}{\partial x} \end{aligned}$$

Then, we can solve for $\partial u / \partial x$ and $\partial v / \partial x$. Rearranging,

$$\begin{bmatrix} \frac{\partial F_1}{\partial u} & \frac{\partial F_1}{\partial v} \\ \frac{\partial F_2}{\partial u} & \frac{\partial F_2}{\partial v} \end{bmatrix} \begin{bmatrix} \frac{\partial u}{\partial x} \\ \frac{\partial v}{\partial x} \end{bmatrix} = \begin{bmatrix} -\frac{\partial F_1}{\partial x} \\ -\frac{\partial F_2}{\partial x} \end{bmatrix}$$

This can be solved if $D_{(u,v)}F$ is invertible, i.e. $\det [D_{(u,v)}F] \neq 0$.

Simiarly, we can also solve for $\partial u / \partial y$ and $\partial v / \partial y$. As a result, we get a different linear system to solve but with the same matrix $[D_{(u,v)}F]$. The second version of the Implicit Function Theorem says that this is the correct condition to solve for $g(x)$ in this setting.

4.2 The Implicit Function Theorem II

Implicit differentiation allows us to look at an underdetermined system of (non-linear) equations. Given a following function,

$$\begin{aligned} F_1(x_1, \dots, x_n, u_1, \dots, u_m) &= 0 \\ F_2(x_1, \dots, x_n, u_1, \dots, u_m) &= 0 \\ &\vdots \\ F_m(x_1, \dots, x_n, u_1, \dots, u_m) &= 0 \end{aligned}$$

we want to solve for $\vec{u} = (u_1, \dots, u_m) \in \mathbb{R}^m$ as a function, $\vec{u} = g(\vec{x})$, of $\vec{x} = (x_1, \dots, x_n) \in \mathbb{R}^n$. Via implicit differentiation, for the case of $n = m = 2$, we arrived at an appropriate condition where this is possible.

Theorem 4.2 (Implicit Function Theorem II - General Form). *Let*

$$F : \mathbb{R}^{n+m} \rightarrow \mathbb{R}^m$$

be a C^1 function in a neighborhood of $(\vec{x}_0, \vec{u}_0) \in \mathbb{R}^{n+m}$, with $F(\vec{x}_0, \vec{u}_0) = \vec{0}$. If, in addition, $D_{\vec{u}}F(\vec{x}_0, \vec{u}_0)$ is invertible, then there exists neighborhoods \mathcal{V} of \vec{x}_0 and \mathcal{U} of \vec{u}_0 , for which solutions of $F(\vec{x}, \vec{u}) = \vec{0}$ lie on a C^1 graph, $\vec{u} = g(\vec{x})$,

$$g : \mathcal{V} \subset \mathbb{R}^n \rightarrow \mathcal{U} \subset \mathbb{R}^m$$

Example 4.2.1. Consider the following set of equations:

$$\begin{cases} 2xu^2 + yv^4 = 2 \\ xy(u^2 - v^2) = 0 \end{cases}$$

Can we solve for $(u, v) = g(x, y)$ near $(x_0, y_0, u_0, v_0) = (1, 1, -1, -1)$?

Let

$$F = \begin{bmatrix} F_1 \\ F_2 \end{bmatrix}, \vec{x} = (x, y), \vec{u} = (u, v),$$

where F is defined as

$$F_1(\vec{x}, \vec{u}) = 2xu^2 + yv^4 - 2 = 0$$

$$F_2(\vec{x}, \vec{u}) = xy(u^2 - v^2) = 0$$

Then, we get the following Jacobian

$$\begin{aligned} D_{\vec{u}}F &= \frac{\partial(F_1, F_2)}{\partial(u, v)} \\ &= \begin{bmatrix} \frac{\partial F_1}{\partial u} & \frac{\partial F_1}{\partial v} \\ \frac{\partial F_2}{\partial u} & \frac{\partial F_2}{\partial v} \end{bmatrix} \\ &= \begin{bmatrix} 4xu & 4yv^3 \\ 2xy & -2vxy \end{bmatrix} \end{aligned}$$

Substituting the given values, we have

$$D_{\vec{u}}F(1, 1, -1, -1) = \begin{bmatrix} -4 & -4 \\ -2 & 2 \end{bmatrix}$$

Since $\det D_{\vec{u}}F = -16 \neq 0$, the Implicit Function Theorem does apply, and we can solve for $\vec{u} = (u, v) = g(\vec{x}) = g(x, y)$ near $(x_0, y_0, u_0, v_0) = (1, 1, -1, -1)$.

Remark. In general, we can't get an explicit formula for g , but we can get a formula for $Dg(x, y)$, /ie its partial derivatives, using implicit differentiation.

Example 4.2.2. Consider the following set of equations:

$$\begin{cases} x = u^2 - v^2 \\ y = 2uv \end{cases}$$

Note that this example fits the form of the Implicit Function Theorem, but it's a special case. We want to invert this relation, i.e. given, $\vec{x} = f(\vec{u})$, we want to solve for $\vec{u} = g(\vec{x})$.

To get a nice theorem for this special case, we can use the framework of the Implicit Function Theorem:

$$F_1(\vec{x}, \vec{u}) = f_1(\vec{u}) - x = 0, F_2(\vec{x}, \vec{u}) = f_2(\vec{u}) - y = 0$$

Since

$$D_{\vec{u}}F(\vec{x}, \vec{u}) = Df(\vec{u}),$$

we can do this locally near a point (\vec{x}_0, \vec{u}_0) provided that

$$\det(Df(\vec{u})) \neq 0$$

Note that if we had a linear system, $\vec{x} = M\vec{u}$, we can solve $\vec{u} = M^{-1}\vec{x}$ provided $M \neq 0$. This is why we call this derivative matrix, $Df(\vec{x})$ the *linearization* of $f(\vec{u})$.

4.3 Inverse Function Theorem

In general, suppose we have a C^1 function, $f : \mathbb{R}^n \rightarrow \mathbb{R}^n$, where $\vec{x} = f(\vec{u})$. How do we solve for $\vec{u} = g(\vec{x})$?

First, let's In single-variable calculus, a function $f : \mathbb{R} \rightarrow \mathbb{R}$ is *one-to-one* on an interval $[a, b]$ if and only if f is strictly monotone on $[a, b]$. For these functions, f has an inverse $g = f^{-1}$,

$$g(f(x)) = x, \quad \forall x \in [a, b]$$

If f is differentiable on $[a, b]$, and $f'(x) > 0$ on $[a, b]$ (or $f'(x) < 0$ on $[a, b]$), then the inverse $g(x)$ is also differentiable, and

$$g'(f(x)) = \frac{1}{f'(x)}, \quad \forall x \in [a, b]$$

If, for example, $f'(x) > 0$ for all $x \in \mathbb{R}$, then it's globally invertible, i.e. $g(f(x)) = x$ for all $x \in \mathbb{R}$. How do we apply this for $f : \mathbb{R}^n \rightarrow \mathbb{R}^n$ with $n \geq 2$?

Theorem 4.3 (Inverse Function Theorem). *Suppose $f : \mathbb{R}^n \rightarrow \mathbb{R}^n$ which is C^1 in a neighborhood of \vec{u}_0 , with $f(\vec{u}_0) = \vec{x}_0$. If $\det(Df(\vec{u}_0)) \neq 0$, then there exist neighborhoods \mathcal{U} of \vec{u}_0 and \mathcal{V} of \vec{x}_0 and a C^1 function $g : \mathcal{V} \rightarrow \mathcal{U}$, with*

$$\vec{x} = f(\vec{u}) \iff \vec{u} = g(\vec{x}),$$

with $\vec{u} \in \mathcal{U}$ with $\vec{x} \in \mathcal{V}$

i.e. near \vec{x}_0 and \vec{u}_0 , g is the inverse of f .

Example 4.3.1. Apply the Inverse Function Theorem to the function that was defined in the previous example:

$$\begin{cases} x = u^2 - v^2 \\ y = 2uv \end{cases}$$

Observe that

$$\det(Df(u, v)) = \det \begin{bmatrix} 2u & -2v \\ 2v & 2u \end{bmatrix} = 4u^2 + 4v^2 \neq 0$$

as long as $(u_0, v_0) \neq (0, 0)$. So we can invert the variables and solve for $(u, v) = g(x, y)$, locally near any $(u_0, v_0) \neq (0, 0)$.

Notice that

$$\begin{aligned} f_1(-u, -v) &= x = f_1(u, v) \\ f_2(-u, -v) &= y = f_2(u, v) \end{aligned}$$

So in any neighborhood of $(0, 0)$ there are 2 values of (u, v) corresponding to each (x, y) . So f is not invertible near $(u, v) = (0, 0)$.

Example 4.3.2. Consider the following equations:

$$\begin{cases} x = e^y \cos v \\ y = e^u \sin v \end{cases}$$

For which (u, v, x, y) can we solve for u, v as functions of x, y ?

Call

$$f(u, v) = \begin{bmatrix} e^u \cos v \\ e^u \sin v \end{bmatrix}.$$

Then, we have

$$Df(u, v) \begin{bmatrix} e^u \cos v & -e^u \sin v \\ e^u \sin v & e^u \cos v \end{bmatrix}$$

Then, we can compute $\det(Df(u, v))$, (or $\det\left(\frac{\partial(x, y)}{\partial(u, v)}\right)$):

$$\det(Df(u, v)) = e^{2u}.$$

Clearly, $\det(Df(u, v)) > 0$ for all u, v . By the Inverse Function Theorem, we can invert and solve for $(u, v) = g(x, y)$, near any (u_0, v_0) .

We can invert locally near any point; can we find a global inverse, i.e. a g for which $(u, v) = g(x, y)$ for every $(u, v) \in \mathbb{R}^2$? If so, then f would have to be a one-to-one function. However,

$$f(u, v + 2\pi k) = f(u, v)$$

for all $k \in \mathbb{Z}$. Therefore, f can't be globally inverted.

Example 4.3.3. Consider the following equations:

$$\begin{cases} x = f_1(u, v) = u^3 - 3uv^2 \\ y = f_2(u, v) = -v^3 + 3u^2v \end{cases}$$

Since they're polynomials, $f : \mathbb{R}^2 \rightarrow \mathbb{R}^2$ is C^1 . Then, we have

$$\begin{aligned} \frac{\partial(x, y)}{\partial(u, v)} &= \begin{bmatrix} 3u^2 - 3v^2 & -6uv \\ 6uv & -3v^2 + 3u^2 \end{bmatrix} \\ \det \left(\frac{\partial(x, y)}{\partial(u, v)} \right) &= (3u^2 - 3v^2) + (6uv)^2 \end{aligned}$$

Clearly, $\det(\partial(x, y)/\partial(u, v)) = 0$ iff $u = v = 0$. So, Inverse Function Theorem holds for all $(u_0, v_0) \neq (0, 0)$, and we can solve for $(x, y) = g(u, v)$ around any $(u_0, v_0) \neq (0, 0)$.

5 Taylor's Theorem

5.1 Taylor's Theorem in one dimension

Consider a one-dimensional function:

$$g : \mathbb{R} \rightarrow \mathbb{R},$$

which is C^{k+1} , i.e. it is $(k+1)$ times continuously differentiable; i.e., each derivative,

$$\frac{d^j g}{dx^j}(x), j = 1, 2, \dots, k+1, \text{ (of order up to and including the } (k+1)^{\text{st}}),$$

exists and is a continuous function (in some interval). Then, we can approximate $g(x)$ locally near $x = a$ by a polynomial of degree k , *Taylor's polynomial*, $P_k(x)$:

$$P_k(x) = g(a) + g'(a)(x-a) + \frac{1}{2!}g''(a)(x-a)^2 + \dots + \frac{1}{k!}\frac{d^k g}{dx^k}(a)(x-a)^k$$

These are chosen to match $g(x)$ up to the k^{th} derivative at $x = a$,

$$\frac{d^j P_k}{dx^j}(a) = \frac{d^j g}{dx^j}(a), j = 0, 1, 2, \dots, k.$$

For example, $P_1(x) = g(a) + g'(a)(x-a)$ is the tangent line. Since we know that g is differentiable,

$$\lim_{x \rightarrow a} \frac{|g(x) - P_1(x)|}{|x-a|} = 0 \text{ or } g(x) = P_1(x) + o(|x-a|)$$

Theorem 5.1 (Taylor's Theorem). *Assume $g : \mathbb{R} \rightarrow \mathbb{R}$ is C^{k+1} in a neighborhood N around $x = a$. Then, for each $x \in N$, there is a c between a and x for which*

$$g(x) = P_k(x) + \underbrace{\frac{1}{(k+1)!}\frac{d^{k+1}g}{dx^{k+1}}(c)(x-a)^{k+1}}_{\text{Remainder term } R_k(a,x)}$$

Since we assume g is continuous, we have

$$\lim_{x \rightarrow a} \frac{R_k(a,x)}{|x-a|^k} = 0,$$

i.e. $R_k(a,x) = o(|x-a|^k)$. So $R_k(a,x)$ is small compared with each of the terms in $P_k(x)$.

Remark. Locally, $g(x)$ is well approximated by its Taylor polynomials, but only near $x = a$.

Example 5.1.1. Notice that

$$g(x) = \cos x = 1 - \underbrace{\frac{1}{2}x^2 + 0x^3 + o(x^4)}_{P_3(x)}$$

This tells us that $\cos x$ is quadratic near $a = 0$. However, this clearly doesn't work for x that is not near $a = 0$.

5.2 Taylor's Theorem in higher dimensions

Can we apply Taylor's Theorem for $f : \mathbb{R}^n \rightarrow \mathbb{R}$, i.e., approximate a smooth function locally near $\vec{x} = \vec{a}$ via polynomial? We can do so by restricting our attention to each line, $\vec{x} = \vec{a} + t\vec{u}$, through \vec{a} in direction \vec{u} .

Assume $f \in C^3$ near $\vec{x}_0 \in \mathbb{R}^n$. Let's sample $f(\vec{x})$ along a line running through x_0 . Take a unit vector \vec{u} , $\|\vec{u}\| = 1$, and the line,

$$\vec{l}(t) = \vec{x}_0 + t\vec{u},$$

that goes through \vec{x}_0 at $t = 0$ in the direction of \vec{u} . Then, we get

$$g(t) = f(\vec{l}(t)) = f(\vec{x}_0 + t\vec{u}),$$

so $g : \mathbb{R} \rightarrow \mathbb{R}$.

By chain rule, if f is C^3 near \vec{x}_0 , then g is C^3 near $t = 0$. So we use Taylor's Theorem in g :

$$g(0) = f(\vec{x}_0),$$

$$g'(t) = Df(\vec{x}_0 + t\vec{u}) \cdot \vec{l}'(t) = Df(\vec{x}_0 + t\vec{u})\vec{u}.$$

So $g'(0) = Df(\vec{x}_0)\vec{u} = \nabla f(\vec{x}_0) \cdot \vec{u}$. Using coordinates,

$$g'(t) = \sum_{i=1}^n \frac{\partial f}{\partial x_i}(\vec{x}_0 + t\vec{u})u_i$$

so

$$g''(t) = \sum_{i=1}^n \underbrace{\frac{d}{dt} \left(\frac{\partial f}{\partial x_i}(\vec{x}_0 + t\vec{u}) \right)}_{D \frac{\partial f}{\partial x_i} \cdot \vec{u}} u_i = \sum_{i=1}^n \sum_{j=1}^n \frac{\partial^2 f}{\partial x_i \partial x_j}(\vec{x}_0 + t\vec{u})u_j u_i$$

Therefore,

$$g''(0) = \sum_{i=1}^n \sum_{j=1}^n \frac{\partial^2 f}{\partial x_i \partial x_j}(\vec{x}_0)u_j u_i$$

Now, call

$$H(\vec{x}) = \left[\frac{\partial^2 f}{\partial x_i \partial x_j}(\vec{x}) \right]_{i,j=1,\dots,n},$$

the *Hessian matrix* of f at \vec{x}_0 . For f , a C^2 function, $f_{x_i x_j} = f_{x_j x_i}$, so $H(\vec{x}_0)$ is a symmetric matrix.

So $g''(0) = \vec{u} \cdot H(\vec{x}_0)\vec{u}$. Using Taylor's Theorem, for g , we get:

Theorem 5.2 (Second order Taylor's approximation). Assume $f : \mathbb{R}^n \rightarrow \mathbb{R}$ and is C^3 in a neighborhood of \vec{x}_0 . Then,

$$\underbrace{f(\vec{x})}_{g(\vec{x}_0+t\vec{u})} = \underbrace{f(\vec{x}_0)}_{g(0)} + \underbrace{Df(\vec{x}_0)(\vec{x} - \vec{x}_0)}_{g'(0)(t-0)} + \frac{1}{2!} \underbrace{(\vec{x} - \vec{x}_0) \cdot H(\vec{x}_0)(\vec{x} - \vec{x}_0)}_{g''(0)(t-0)^2} + R_2(\vec{x}_0, \vec{x}),$$

where

$$H(\vec{x}_0) = D^2 f(\vec{x}_0) = \left[\frac{\partial^2 f}{\partial x_i \partial x_j} \right]_{i,j=1,2,\dots,n}$$

is the hessian and

$$\lim_{\vec{x} \rightarrow \vec{x}_0} \frac{R_2(\vec{x}_0, \vec{x})}{\|\vec{x} - \vec{x}_0\|^2} = 0,$$

i.e. $R_2(\vec{x}_0, \vec{x}) = o(\|\vec{x} - \vec{x}_0\|^2)$. Alternatively, the second order Taylor's approximation can be written as

$$f(\vec{a} + \vec{h}) = f(\vec{a}) + Df(\vec{a})\vec{h} + \frac{1}{2}\vec{h} \cdot D^2 f(\vec{a})\vec{h} + R_2(\vec{a}, \vec{h}),$$

with

$$\lim_{\vec{h} \rightarrow \vec{0}} \frac{R_2(\vec{a}, \vec{h})}{\|\vec{h}\|^2} = 0.$$

Example 5.2.1. Find the second order Taylor polynomial of the following functions:

$$f(x, y) = \cos(xy^2)$$

near $\vec{a} = (\pi, 1)$.

First, we compute the derivatives:

$$\begin{aligned} f(\vec{a}) &= f(\pi, 1) = \cos(\pi) = 1, \\ \frac{\partial f}{\partial x} &= -y^2 \sin(xy^2), \\ \frac{\partial f}{\partial y} &= -2xy \sin(xy^2), \\ \frac{\partial^2 f}{\partial x^2} &= -y^2 \cos(xy^2) y^2, \\ \frac{\partial^2 f}{\partial x \partial y} &= -2y \sin(xy^2) - 2xy^3 \cos(xy^2), \\ \frac{\partial^2 f}{\partial y^2} &= -2x \sin(xy^2) - 2xy \cos(xy^2). \end{aligned}$$

Then, at $\vec{a} = (\pi, 1)$, we find that

$$\begin{aligned} Df(\vec{a}) &= \begin{bmatrix} 0 & 0 \end{bmatrix} \\ D^2 f(\vec{a}) &= \begin{bmatrix} 1 & 2\pi \\ 2\pi & 4\pi^2 \end{bmatrix} \end{aligned}$$

So, we have

$$\begin{aligned} f(\vec{a} + \vec{h}) &= -1 + \frac{1}{2} \vec{h} \cdot \begin{bmatrix} 1 & 2\pi \\ 2\pi & 4\pi^2 \end{bmatrix} \vec{h} + R_2 \\ f(\pi + h_1, 1 + h_2) &= -1 + \frac{1}{2} \begin{bmatrix} h_1 \\ h_2 \end{bmatrix} \cdot \begin{bmatrix} h_1 + 2\pi h_2 \\ 2\pi h_1 + 4\pi^2 h_2 \end{bmatrix} \\ &= -1 + \frac{1}{2} (h_1^2 + 4\pi h_1 h_2 + 4\pi^2 h_2^2) + o(\|\vec{h}^2\|) \end{aligned}$$

In terms of a point \vec{x} (near \vec{a}), we can write $\vec{x} = \vec{a} + \vec{h}$, so $\vec{h} = \vec{x} - \vec{a}$, and then

$$\cos(xy^2) = -1 + \frac{1}{2} ((x - a_1)^2 + 4\pi(x - a_1)(y - a_2) + 4\pi^2(y - a_2)^2) + R_2.$$

Advantage to the $f(\vec{a} + \vec{h})$ form is that it makes it easier to guess the behaviour of $f(\vec{x})$ near $\vec{x} = \vec{a}$.

Definition 5.1. We say \vec{a} is a local minimum for f if there exists an open disk $D_r(\vec{a})$ for which

$$f(\vec{a}) \leq f(\vec{x})$$

for all $\vec{x} \in D_r(\vec{a})$. \vec{a} is a strict local minimum if

$$f(\vec{a}) < f(\vec{x})$$

for all $\vec{x} \neq \vec{a}, \vec{x} \in D_r(\vec{a})$.

Definition 5.2. We say \vec{a} is a local maximum for f if $\exists r > 0$ with $f(\vec{a}) \geq f(\vec{x})$, $\forall \vec{x} \in D_r(\vec{a})$. \vec{a} is a strict local max if $f(\vec{a}) > f(\vec{x})$, $\forall \vec{x} \in D_r(\vec{a}) \setminus \{\vec{a}\}$.

Note that if f is differentiable, we have a necessary condition for local maxima and minima.

Theorem 5.3. If f has a local maxima or minima at \vec{a} and is differentiable at \vec{a} , then $Df(\vec{a}) = \vec{0}$.

Proof. Again, we start by restricting to line through \vec{a} :

$$g(t) = f(\vec{a} + t\vec{u}),$$

where \vec{u} is a unit vector. If f has a local minima at \vec{a} , then

$$g(0) = f(\vec{a}) \leq f(\vec{a} + t\vec{u}) = g(t),$$

for all t with $|t| < r$. So $g(t)$ has a local minima at $t = 0$. By a calculus theorem, $g'(0) = 0$. But,

$$0 = g'(0) = Df(\vec{a})\vec{u},$$

for all \vec{u} . Then, by taking $\vec{u} = \vec{e}_1, \vec{e}_2, \dots, \vec{e}_n$, we get

$$\frac{\partial f}{\partial x_j}(\vec{a}) = 0,$$

for each $j = 1, 2, 3, \dots, n$. Therefore, $Df(\vec{a}) = 0$. □

Definition 5.3. An \vec{a} for which $Df(\vec{a}) = 0$ is called a critical point.

Example 5.2.2. In the previous example, $\vec{a} = (\pi, 1)$ was a critical point.

Note that not all critical points are maxima or minima; to discriminate between different types of critical points, we use the second order term,

$$f(\vec{a} + \vec{h}) = f(\vec{a}) + 0 + \frac{1}{2} \vec{h} \cdot D^2 f(\vec{a}) \vec{h} + o\left(\|\vec{h}\|^2\right)$$