Chapter 1: Calculus on Euclidean Space

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1 Dot Product

1.1

(a) $v \cdot w = 1(-1) + 2(0) + (-1)3 = -4$

(b) $v \times w = 2(3)U_1 - (3-1)U_2 + (2)U_3 = 6U_1 - 2U_2 + 2U_3$

(c) $v/||v|| = \frac{1}{\sqrt{6}}(1, 2, -1)$. and $w/||w|| = \frac{1}{\sqrt{10}}(-1, 0, 3)$

(d) $||v \times w|| = \sqrt{36 + 4 + 4} = \sqrt{44}$

(e) $\cos\theta = \frac{v \cdot w}{||v||||w||} = \frac{-4}{\sqrt{6}\sqrt{10}} = -\frac{2}{\sqrt{15}}$

1.2

(a) $d(p, q) = 0 \Leftrightarrow ||p - q|| = 0 \Leftrightarrow p - q = 0 \Leftrightarrow q = p$

(b) $d(p, q) = ||p - q|| = |-1|||q - p| = d(q, p)$

(c) $d(p, q) + d(q, r) = ||p - q|| + ||q - r|| \geq ||p - q + q - r|| = ||p - r||$

1.3

$v = xe_1 + ye_2 + ze_3$. Then

$$\begin{pmatrix} 1/\sqrt{6} & 2/\sqrt{6} & 1/\sqrt{6} \\ -2/\sqrt{8} & 0 & 2/\sqrt{8} \\ 1/\sqrt{3} & -1/\sqrt{3} & 1/\sqrt{3} \end{pmatrix} \begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} 6 \\ 1 \\ -1 \end{pmatrix}$$

$$\begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} 1/\sqrt{6} & 2/\sqrt{6} & 1/\sqrt{6} \\ -2/\sqrt{8} & 0 & 2/\sqrt{8} \\ 1/\sqrt{3} & -1/\sqrt{3} & 1/\sqrt{3} \end{pmatrix}^{-1} \begin{pmatrix} 6 \\ 1 \\ -1 \end{pmatrix}$$

1.4

(a)

$$\begin{aligned} u \cdot (v \times w) &= (u_1U_1 + u_2U_2 + u_3U_3) \cdot \begin{vmatrix} U_1 & U_2 & U_3 \\ v_1 & v_2 & v_3 \\ w_1 & w_2 & w_3 \end{vmatrix} \\ &= (u_1U_1 + u_2U_2 + u_3U_3) \cdot (D_1U_1 - D_2U_2 + D_3U_3) \\ &= D_1u_1 - D_2u_2 + D_3u_3 \\ &= \begin{vmatrix} u_1 & u_2 & u_3 \\ v_1 & v_2 & v_3 \\ w_1 & w_2 & w_3 \end{vmatrix} \end{aligned}$$

(b) By (a), the product is equal to the determinant, the 3 vectors are independent iff the determinant is non zero.

(c) By (a), the product is equal to the determinant, swapping any two vectors is equivalent to swapping the rows in the determinant which in turn changes the sign.

(d) This is equivalent to swapping the rows even numbers of times so the sign of the determinant is unchanged.

1.5

(a) Suppose v and w are linearly dependent, then $v \times w = a(w \times w) = 0$.

Now suppose $v \times w = 0$, then for any vector u, $\dot{u}(v \times w) = \det(u, v, w) = 0$. This means for any u, u, v, w are linearly dependent. Since $\Re^3$ requires 3 vectors to span the space, there exists u such that u is not linearly dependent with v and w yet the determinant of the three is 0. Therefore v, w are linearly dependent.

(b) Since $v \times w = ||v||||w|| \sin\theta$, by basic geometry, $||w|| \sin\theta$ is the height of the parallelogram and the $||v||$ is the base of it. Therefore cross product is the area of the parallelogram formed by w, v.

1.6

Consider a matrix E, where its rows are denoted as e_1, e_2, e_3. Then

$$E^T E = \begin{pmatrix} e_1 \cdot e_1 & e_1 \cdot e_2 & e_1 \cdot e_3 \\ e_2 \cdot e_1 & e_2 \cdot e_2 & e_1 \cdot e_3 \\ e_3 \cdot e_1 & e_1 \cdot e_2 & e_3 \cdot e_3 \end{pmatrix}$$

. If E is orthogonal matrix, then the product above is the identity matrix which means the e_1, e_2, e_3 will need to satisfy the definition of a frame. If we take determinant on both side

$$\det\{E^T E\} = (\det E)^2 = 1$$

. Therefore $\det E = \pm 1$.

1.7

Take $v_1 = (v \cdot u)u$ to be the projection along u. Then $v = v_1 + v_2$ where v_2 is defined by $v - v_1$. We just need to check their dot product.

$$v_1 \cdot v_2 = v_1 \cdot (v - v_1) = v_1 \cdot v - ||v_1||^2 = (v \cdot u)u \cdot v - ||(v \cdot u)u||^2 = (v \cdot u)^2(1 - ||u||^2) = 0$$

Since u is unit vector.

1.8

For a parallelepipe formed by u, v, w, the volume is the height, h times the base parallogram area A, formed by v, w.

h can be found by projecting u onto the unit vector $v \times w/||v \times w||$. So $h = u \cdot v \times w/||v \times w||$.

A is simply $||v \times w||$.

Therefore

$$V = hA = u \cdot \frac{v \times w}{||v \times w||}||v \times w|| = u \cdot (v \times w)$$

1.9

(a) For any point p such that $||p|| < 1$. There exists an $\epsilon > 0$ such that $||p|| < 1 - \epsilon$. Then we have an open ball $B_\epsilon(p)$. For any q in the open ball,

$$||q|| = ||q - p + p|| \leq ||q - p|| + ||p|| < \epsilon + (1 - \epsilon) = 1$$

Therefore the open ball is a proper subset and hence $\{p|||p|| < 1\}$ is open.

(b) $\{p|p_3 > 0\} = \Re^2 \times H^+$. H^+ is open by the same argument from (a). Product of open sets is open in the induced product topology.

1.10

(a) closed. Sphere boundary points are closed.

(b) Open. $p_3 \neq= 0$ means $\{p_3 > 0\} \cup \{p_3 < 0\}$. And union of open sets is open from 1.9(b).

(c) Not open. This set is equal to the set of points on the plane constructed by $p_1 = p_2$ minus the set of points on the line by $p_1 = p_2 = p_3$. For example $(1, 1, 2)$ is a boundary point in the set. So not open.

(d) Open. Interior of a cylinder.

1.11

(a)

$$\begin{aligned} v \cdot (\boldsymbol{\nabla} f(p)) &= \langle \sum_i v_i U_i, \sum_i \partial_i f U_i \rangle (p) \\ &= \sum_i v_i \partial_i f(p) \\ &= v[p] \\ &= (df)(v) \end{aligned}$$

(b) For a unit vector u at p, $u = \frac{v}{||v||}$ for some v. Therefore $u[f] = \langle u, \boldsymbol{\nabla} f \rangle \leq \frac{1}{||v||} |\langle v, \boldsymbol{\nabla} f \rangle| \leq \frac{1}{||v||} ||v|| ||\boldsymbol{\nabla} f|| = ||\boldsymbol{\nabla} f||$ by Cauchy Schwarz inequality. It achieves maximum when $v = \boldsymbol{\nabla} f$ which implies $u = \frac{v}{||v||} = \frac{\boldsymbol{\nabla} f}{||\boldsymbol{\nabla} f||}$

1.12

Since $f^2 + g^2 = 1$, so $f'f + g'g = 0$. The derivative of U, $U' = fg' - gf'$. Let $K(t) = (f - \cos U)^2 + (g - \sin U)^2$

$$\begin{aligned}
K'/2 &= (f - \cos U)(f' + U' \sin U) + (g - \sin U)(g' - U' \cos U) \\
&= ff' + fU' \sin U - f' \cos U - U' \sin U \cos U + gg' - gU' \cos U - g' \sin U + U' \sin U \cos U \\
&= (ff' + g'g) + fU' \sin U - f' \cos U - gU' \cos U - g' \sin U \\
&= fU' \sin U - f' \cos U - gU' \cos U - g' \sin U \\
&= U'(f \sin U - g \cos U) - (f' \cos U + g' \sin U) \\
&= (fg' - gf')(f \sin U - g \cos U) - (f' \cos U + g' \sin U) \\
&= f^2 g' \sin U - fgg' \cos U - gf'f \sin U + g^2 f' \cos U - (f' \cos U + g' \sin U) \\
&= f^2 g' \sin U + f^2 f' \cos U + g^2 g' \sin U + g^2 f' \cos U - (f' \cos U + g' \sin U) \\
&= f^2(g' \sin U + f' \cos U) + g^2(g' \sin U + f' \cos U) - (g' \sin U + f' \cos U) \\
&= (g' \sin U + f' \cos U)(f^2 + g^2 - 1) \\
&= 0
\end{aligned}$$

The implies $K(t) = (f - \cos U)^2 + (g - \sin U)^2 = \text{ constant }$. Let $t = 0$, $K(0) = (f(0) - \cos U_0)^2 + (g(0) - \sin U_0)^2 = 0$ since $f(0) = \cos U_0$ and $g(0) = \sin U_0$. Therefore $(f - \cos U)^2 + (g - \sin U)^2 = 0$ for all t. Hence $f = \cos U$ and $g = \sin U$.

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