

3.1 Express the length of the ellipse

$$\frac{x^2}{a^2} + \frac{y^2}{b^2} = 1$$

in the form of an integral (do not attempt to calculate this integral, as it cannot be calculated by elementary means; this integral gave rise to the theory of elliptic functions).

Solution. Parametrize the ellipse by $(x(t), y(t)) = (a \cos t, b \sin t)$. Assuming $0 < b \leq a$, its length is

$$L = \int_0^{2\pi} \sqrt{a^2 \sin^2 t + b^2 \cos^2 t} dt = a \int_0^{2\pi} \sqrt{1 - k^2 \cos^2 t} dt,$$

with $k = \sqrt{1 - \frac{b^2}{a^2}}$. This is an elliptic integral of the second kind.

Alternatively, parametrizing the half-ellipse as a graph $y = f(x) = b\sqrt{1 - x^2/a^2}$, one gets

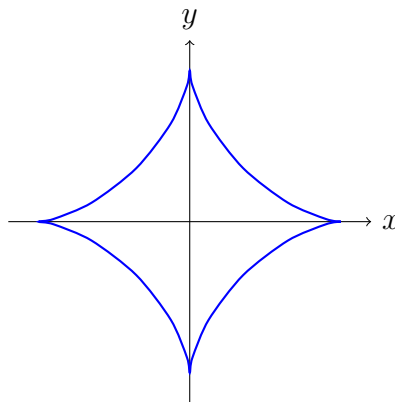
$$\frac{1}{2}L = \int_{-a}^a \sqrt{1 + f'(x)^2} dx = \int_{-a}^a \sqrt{\frac{a^2 - k^2 x^2}{a^2 - x^2}} dx \stackrel{z=x/a}{=} a \int_{-1}^{+1} \sqrt{\frac{1 - k^2 z^2}{1 - z^2}} dz.$$

3.2 The *astroid* is the plane curve with equation

$$|x|^{2/3} + |y|^{2/3} = 1.$$

- (a) Draw the astroid.
- (b) Find a parametrization of the astroid. What are the singular points?
- (c) Compute the length of one cycle of the astroid.
- (d) Compute the arc length parameter for the part of the curve in the first quadrant with initial point at $(1, 0)$.
- (e) Find the natural parametrization for the part of the curve in the first quadrant with the same initial point.

Solution. (a) In the quadrant $x, y \geq 0$ the arc is $y = (1 - x^{2/3})^{3/2}$. The rest follows by symmetry.



(b) Setting $\xi = \sqrt[3]{x}, \eta = \sqrt[3]{y}$ gives $\xi^2 + \eta^2 = 1$, parametrized by $(\cos u, \sin u)$. So

$$\alpha(u) = (\cos^3 u, \sin^3 u), \quad 0 \leq u \leq 2\pi,$$

is a parametrization of the astroid. We calculate its speed:

$$V_\alpha(u) = 3|\cos u \sin u| = \frac{3}{2}|\sin 2u|.$$

Since the functions defining the parametrization are smooth functions, the singular points are precisely where the speed vanishes, namely at $u = 0, \frac{\pi}{2}, \pi, \frac{3\pi}{2}$ (which correspond to the points $(1, 0), (0, 1), (-1, 0)$ and $(0, -1)$).

Remark. These points correspond to the “cusps” of the astroid, and would be singular points for any parametrization.

(c) Given the formula for the speed computed before, we have:

$$L = \int_0^{2\pi} \frac{3}{2} |\sin 2u| du = \frac{3}{4} \int_0^{4\pi} |\sin t| dt = 6.$$

(d) For $u \in [0, \pi/2]$, we have:

$$s(u) = \frac{3}{2} \int_0^u \sin(2\tau) d\tau = \frac{3}{2} \sin^2 u.$$

Though the exercise doesn't ask for it, if we wanted to compute the arc length parameter at every quadrant, we could argue as follows: Due to the rotational symmetry of the astroid, the arc length parameter for $u \in [k\frac{\pi}{2}, (k+1)\frac{\pi}{2}]$, $k = 0, 1, 2, 3$, with initial point at $u = k\frac{\pi}{2}$, has the same expression as above, but with $u - k\frac{\pi}{2}$ in place of u . Therefore, since the length of each arch of the astroid is equal to 1/4 the total length, we have that, for $k = 0, 1, 2, 3$, if $u \in [k\frac{\pi}{2}, (k+1)\frac{\pi}{2}]$:

$$s(u) = \frac{3}{2} \sin^2(u - k\frac{\pi}{2}) + k\frac{L}{4} = \frac{3}{2} \sin^2(u - k\frac{\pi}{2}) + \frac{3}{2}k.$$

(e) Inverting the previous expression, we have for $s \in [0, \frac{3}{2}]$ (corresponding to the parameter of the astroid in the first quadrant of the plane):

$$u(s) = \arcsin \left(\sqrt{\frac{2}{3}s} \right)$$

Therefore, recalling that $\sin(\arcsin x) = x$ and $\cos(\arcsin x) = \sqrt{1 - x^2}$, the natural parametrization of the first arch of the astroid is given by:

$$\tilde{\alpha}(s) = (\cos^3(u(s)), \sin^3(u(s))) = ((1 - \frac{2}{3}s)^{3/2}, (\frac{2}{3}s)^{3/2}).$$

One can then see that the natural parametrization of the whole astroid can be given as follows (inverting, in each case, the expression for $s(u)$ in each of the four quadrants computed in the previous part, this is a slightly arduous task):

$$\arcsin \left(\sqrt{\frac{2}{3}(s - k)} + \frac{k\pi}{2} \right)$$

$$\tilde{a}(s) \begin{cases} \left((1 - \frac{2}{3}s)^{3/2}, (\frac{2}{3}s)^{3/2} \right), & s \in [0, \frac{3}{2}], \\ \left(-(\frac{2}{3}s - 1)^{3/2}, (2 - \frac{2}{3}s)^{3/2} \right), & s \in [\frac{3}{2}, 3], \\ \left(-(3 - \frac{2}{3}s)^{3/2}, -(\frac{2}{3}s - 2)^{3/2} \right), & s \in [3, \frac{9}{2}], \\ \left((\frac{2}{3}s - 3)^{3/2}, -(4 - \frac{2}{3}s)^{3/2} \right), & s \in [\frac{9}{2}, 6]. \end{cases}$$

Remark. Note that the above parametrization is continuous but not differentiable at the cusp points $s = 0, \frac{3}{2}, 3, \frac{9}{2}$. In particular, those points are singular in any parametrization (this is always true for points which are singular in the natural parametrization).

3.3 Let $\gamma : I \rightarrow \mathbb{R}^n$ be a twice differentiable regular curve with constant speed. Show that at every point of γ , the acceleration is perpendicular to the velocity.

Solution. Since the speed of γ is constant, we have

$$\|\dot{\gamma}(t)\|^2 = \text{const} \quad \text{for } t \in I. \tag{1}$$

Recall that, with respect to the Cartesian coordinates on \mathbb{R}^n , we have

$$\|\dot{\gamma}(t)\|^2 = \sum_{i=1}^n (\dot{\gamma}_i(t))^2,$$

therefore, differentiating (1), we have:

$$0 = \frac{d}{dt} (\|\dot{\gamma}(t)\|^2) \Rightarrow 0 = \frac{d}{dt} \left(\sum_{i=1}^n (\dot{\gamma}_i(t))^2 \right) = \sum_{i=1}^n 2\ddot{\gamma}_i(t)\dot{\gamma}_i(t) = 2\langle \ddot{\gamma}, \dot{\gamma} \rangle.$$

Hence, $\ddot{\gamma} \perp \dot{\gamma}$.

- 3.4 (a)** Let (x, y) be Cartesian coordinates on \mathbb{R}^2 . Recall the precise definition of polar coordinates (r, θ) and specify their domain of definition.
- (b)** Write the general equation of a line in polar coordinates, then the equation of a circle of radius a and center $c = (r_0, \theta_0)$.
- (c)** Let $\gamma(t) = (r(t), \theta(t))$ be a C^1 curve written in polar coordinates. Find and prove a formula giving its length in these coordinates.
- (d)** The logarithmic spiral is the plane curve with polar equation $r = e^\theta$. Use the previous formula to compute the length of one cycle of this spiral defined by $0 \leq \theta \leq 2\pi$. Then find the natural parametrization with initial point $(1, 0)$.

Solution. (a) The polar coordinates (r, θ) are defined on $\mathbb{R}^2 \setminus 0$, so that $r(p)$ is the distance of p from the origin and θ is the angle between the x axis and the vector Op . Note that we will choose θ to take values in $[0, 2\pi)$, i.e. to have a discontinuity along the positive x semi-axis; we could have chosen any other semi-infinite line from the origin for convenience (corresponding to a discontinuity at a certain $\theta = \theta_1$). In particular, we have

$$r = \sqrt{x^2 + y^2}, \quad \theta = \begin{cases} \arccos(x/\sqrt{x^2 + y^2}), & y \geq 0, \\ 2\pi - \arccos(x/\sqrt{x^2 + y^2}), & y < 0. \end{cases}$$

Note that the functions $r(x, y), \theta(x, y)$ are smooth on $\mathbb{R}^2 \setminus \{x \geq 0, y = 0\}$, so this is where they define a smooth coordinate transformation. Inverse transformation:

$$x = r \cos \theta, \quad y = r \sin \theta.$$

(b) Line: $ax + by + c = 0$ in cartesian coordinates (with not both a, b equal to 0), therefore (using the formula for (x, y) in terms of (r, θ) above):

$$ar \cos \theta + br \sin \theta + c = 0.$$

Circle: $(x - x_0)^2 + (y - y_0)^2 = a^2 \iff x^2 + y^2 - 2x_0x - 2y_0y + x_0^2 + y_0^2 - a^2 = 0$ in Cartesian coordinates, therefore:

$$r^2 - 2r_0r \cos \theta_0 \cos \theta - 2r_0r \sin \theta_0 \sin \theta + r_0^2 - a^2 = 0,$$

which can be reexpressed as

$$r^2 - 2r_0r \cos(\theta - \theta_0) + r_0^2 - a^2 = 0.$$

(c) For $\alpha(t) = (r(t), \theta(t))$ in polar coordinates, we calculate its expression in Cartesian coordinates:

$$\tilde{\alpha}(t) = (x(t), y(t)) = (r(t) \cos(\theta(t)), r(t) \sin(\theta(t))).$$

Therefore, the velocity in Cartesian coordinates is

$$\frac{d\tilde{\alpha}}{dt}(t) = \left(\dot{r}(t) \cos(\theta(t)) - r(t) \dot{\theta}(t) \sin(\theta(t)), \dot{r}(t) \sin(\theta(t)) + r(t) \dot{\theta}(t) \cos(\theta(t)) \right)$$

and, thus, the speed is

$$V(t) = \left\| \frac{d\tilde{\alpha}}{dt}(t) \right\| = \sqrt{\dot{r}^2(t) + \left(r(t) \dot{\theta}(t) \right)^2}.$$

Thus

$$\ell = \int_{t_0}^{t_1} \sqrt{\dot{r}^2(t) + \left(r(t) \dot{\theta}(t) \right)^2} dt.$$

(d) If we parametriz the spiral by the angle θ , then it takes the form

$$\beta : \theta \rightarrow (r, \theta) = (e^\theta, \theta).$$

Therefore, its speed is

$$V_\beta(\theta) = \sqrt{\left(\frac{dr}{d\theta}\right)^2 + \left(r\frac{d\theta}{d\theta}\right)^2} = \sqrt{2}e^\theta.$$

Therefore, the arc length parameter with initial point at $\theta = 0$, which is the point $(1, 0)$ in polar (but also in Cartesian) coordinates, is

$$s(\theta) = \int_0^\theta V_\beta(\theta) d\theta = \sqrt{2}(e^\theta - 1).$$

The length of the cycle between $0 \leq \theta \leq 2\pi$ is

$$L = s(2\pi) = \sqrt{2}(e^{2\pi} - 1).$$

The natural length parametrization is obtained by inverting $s(\theta)$:

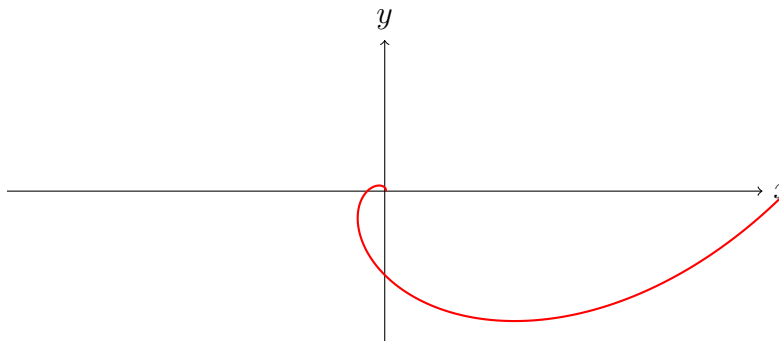
$$\theta(s) = \log\left(\frac{s}{\sqrt{2}} + 1\right).$$

In terms of s , the curve therefore takes the following form in polar coordinates:

$$\tilde{\beta}(s) = \beta(\theta(s)) = (r(\theta(s)), \theta(s)) = (e^{\theta(s)}, \theta(s)) = \left(\frac{s}{\sqrt{2}} + 1, \log\left(\frac{s}{\sqrt{2}} + 1\right)\right).$$

In Cartesian coordinates:

$$(x(s), y(s)) = (1 + s/\sqrt{2})(\cos(\log(1 + s/\sqrt{2})), \sin(\log(1 + s/\sqrt{2}))).$$



3.5 The *conchoid of Nicomedes* (belonging to the broader family of conchoid curves) is the curve \mathcal{C} in the Euclidean plane defined as follows: Fix a $b \geq 0$, a point O in the plane (called the *pole*) and a line D (called the *directrix*) not passing through O . For any point p in the plane such that $p \notin D$ and $p \neq O$, let

$$f(p) = d(p, q),$$

where q is the intersection of D with the line through O and p , i.e.

$$q = (O + \mathbb{R}\vec{Op}) \cap D.$$

Then the curve \mathcal{C} is defined as the level set

$$\mathcal{C} = \{p \in \mathbb{R}^2 \mid f(p) = b\}.$$

- (a) Draw the curve \mathcal{C} . Is it connected?
- (b) Give a polar equation of this curve (assume that the directrix is vertical and that the pole is the origin).
- (*c) Nicomedes (3rd century BC) used this curve to solve the problem of trisection of an angle (which is of course not possible just with a ruler and compass). This was his process: Suppose that $\widehat{AOB} = \theta_0$ is the angle we want to trisect (and assume that $\theta_0 < \frac{\pi}{2}$).
 - * Draw a line m perpendicular to OA . Let P be the point of intersection of m with OB .
 - * Let \mathcal{C} be the conchoid curve with pole O , directrix m and $b = 2d(O, P)$. Keep the connected component of the curve that lies in the half plane defined by m not containing O .
 - * Draw a line from P which is parallel to OA . Let M be the intersection point with \mathcal{C} .
 Then $\widehat{AOM} = \frac{1}{3}\theta_0$. Prove this statement.

Solution. (a) The curve \mathcal{C} is not connected (when $b > 0$), since it consists of two branches: For each q on the line D , there are exactly two points along the line Oq at distance b from q .

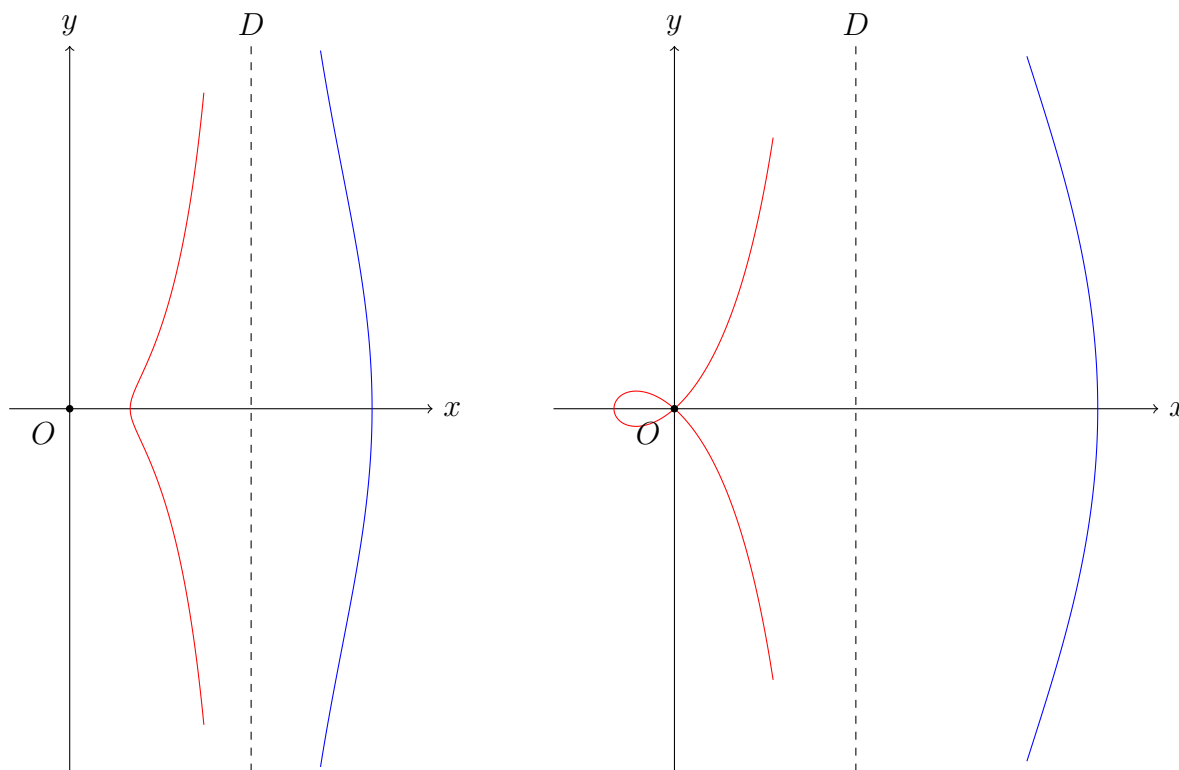


Figure 1: The figure on the left depicts a conchoid with $b < d(O, D)$; the one on the right corresponds to $b > d(O, D)$.

(b) When D is vertical, it is of the form $x = a$ (we will assume that $a > 0$). In polar coordinates, this becomes

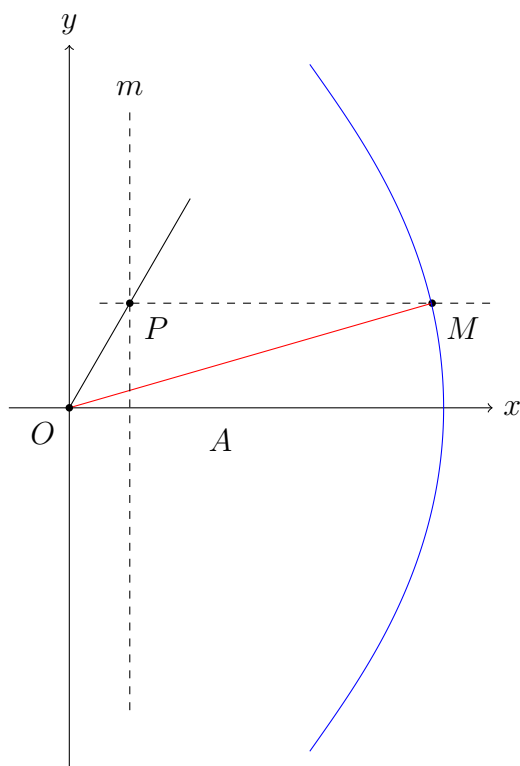
$$r = \frac{a}{\cos(\theta)}.$$

Therefore, the two branches of the conchoid (which is defined by moving in the radial direction from the point on D by distance b) are defined by

$$r = \frac{a}{\cos(\theta)} \pm b.$$

(c) Assuming that O is the origin and OA is along the x axis, the line m is of the form $x = a$ or, in polar coordinates, $r = \frac{a}{\cos(\theta)}$. The point P has to be in polar coordinates of the form (r_0, θ_0) (since the angle of OP with OA is θ_0), therefore, since it lies on the line m , $P = \left(\frac{a}{\cos(\theta_0)}, \theta_0\right)$. In particular,

$$d(O, P) = \frac{a}{\cos(\theta_0)}.$$



Therefore, the branch of conchoid with directrix m and $b = 2d(O, P)$ lying to the side of m not containing O is given by the relation

$$\mathcal{C} = \left\{ r = \frac{a}{\cos(\theta)} + \frac{2a}{\cos(\theta_0)} \right\}.$$

On the other hand, the line passing through P which is parallel to OA is of the form $y = \text{const} = y(P) = r_0 \sin(\theta_0) = a \tan(\theta_0)$. In polar coordinates, this line is expressed as

$$r = \frac{a \tan(\theta_0)}{\sin(\theta)}.$$

The intersection of this line with \mathcal{C} is the point $M = (r_1, \theta_1)$; in particular r_1, θ_1 , will satisfy both the above relations, namely

$$\begin{aligned} r_1 &= \frac{a}{\cos(\theta_1)} + \frac{2a}{\cos(\theta_0)} \\ r_1 &= \frac{a \tan(\theta_0)}{\sin(\theta_1)}. \end{aligned}$$

Solving for r_1 , we get

$$\frac{a}{\cos(\theta_1)} + \frac{2a}{\cos(\theta_0)} = \frac{a \tan(\theta_0)}{\sin(\theta_1)}$$

which, after rearranging (and removing a from both sides) yields

$$\sin(\theta_1) \cos(\theta_0) + 2 \cos(\theta_1) \sin(\theta_1) = \sin(\theta_0) \cos(\theta_1) \Leftrightarrow \sin(\theta_0) \cos(\theta_1) - \cos(\theta_0) \sin(\theta_1) = 2 \cos(\theta_1) \sin(\theta_1) \Leftrightarrow \sin(\theta_0 - \theta_1) = 2 \cos(\theta_1) \sin(\theta_1)$$

which, since both θ_0 and θ_1 are less than $\frac{\pi}{2}$, yields

$$\theta_0 - \theta_1 = 2\theta_1 \Leftrightarrow \theta_1 = \frac{1}{3}\theta_0.$$

3.6 Let $F : I \rightarrow SO(n) \subset \mathcal{M}_n(\mathbb{R}) = \mathbb{R}^{n \times n}$ be a C^1 curve taking values in the orthogonal group. Prove that $F(t)^{-1}\dot{F}(t)$ and $\dot{F}(t)F(t)^{-1}$ are skew-symmetric matrices for all $t \in I$. (Recall that a matrix $A \in \mathcal{M}_n(\mathbb{R})$ is skew symmetric if $A^T = -A$.)

Solution. Differentiate $F(t)F^T(t) = \mathbb{I}$: Using the fact that the derivative of the product of matrices satisfies the Leibniz rule, we get

$$\dot{F}(t)F^T(t) + F(t)\dot{F}^T(t) = 0.$$

IN view of the fact that $(AB)^T = B^T A^T$, we obtain:

$$\dot{F}F^T + (\dot{F}F^T)^T = 0,$$

namely that $\dot{F}F^T$ is antisymmetric. Since $F^T = F^{-1}$ (due to our assumption that $FF^T = \mathbb{I}$, we infer that $\dot{F}F^{-1}$ is antisymmetric. Similarly, we obtain that $F^{-1}\dot{F}$ is also antisymmetric by noting that F^T is also orthogonal and repeating the previous process for F^T in place of F .

3.7 Recall that the exponential $\exp(A)$ of a square matrix $A \in M_n(\mathbb{R})$ is defined by the series

$$\exp(A) = \sum_{k=0}^{\infty} \frac{1}{k!} A^k = I + A + \frac{1}{2!} A^2 + \dots$$

This series is known to converge. It is also known that if $AB = BA$, then $\exp(A + B) = \exp(A) \exp(B)$ (the proof is the same as for the exponential of a sum of real numbers).

- (a) Show that if $A \in M_n(\mathbb{R})$ is antisymmetric, then $\exp(A) \in SO(n)$.
- (b) Compute the matrix $\exp(tJ)$, where

$$J = \begin{pmatrix} 0 & -1 \\ 1 & 0 \end{pmatrix}.$$

Solution. (a) We can readily calculate:

$$(\exp(A))^{\top} = \left(\sum_{k=0}^{\infty} \frac{1}{k!} A^k \right)^{\top} = \sum_{k=0}^{\infty} \frac{1}{k!} (A^{\top})^k = \exp(A^{\top}),$$

therefore

$$\exp(A) (\exp(A))^{\top} = \exp(A) \exp(A^{\top}).$$

If A is antisymmetric, then $A^{\top} = -A$ and hence the above becomes

$$\exp(A) (\exp(A))^{\top} = \exp(A) \exp(-A) = \exp(A - A) = \mathbb{1}$$

(since A trivially commutes with $-A$, the above formula for the product of the exponentials is valid). Therefore, $\exp(A) \in O(n)$. Moreover, one can check that, for any matrix which is diagonal (and any antisymmetric matrix is diagonalizable over \mathbb{C}), we have

$$\exp(\text{diag}[\lambda_1, \lambda_2, \dots]) = \text{diag} \left[\sum_{k=0}^{\infty} \frac{1}{k!} \lambda_1^k, \sum_{k=0}^{\infty} \frac{1}{k!} \lambda_2^k, \dots \right] = \text{diag}[e^{\lambda_1}, e^{\lambda_2}, \dots]$$

so

$$\det(\exp(A)) = \exp(\text{tr}(A)).$$

Since A is antisymmetric, $\text{tr}(A) = 0$, therefore $\det(\exp(A)) = +1$, i.e. $A \in SO(n)$.

(b) $J^2 = -\mathbb{1}$, $J^3 = -J$, $J^4 = \mathbb{1}$. Hence,

$$J^k = \begin{cases} \mathbb{1}, & k \equiv 0 \pmod{4}, \\ J, & k \equiv 1 \pmod{4}, \\ -\mathbb{1}, & k \equiv 2 \pmod{4}, \\ -J, & k \equiv 3 \pmod{4}. \end{cases}$$

As a result:

$$\begin{aligned} \exp(tJ) &= \sum_{k=0}^{\infty} \frac{1}{k!} t^k J^k \\ &= \sum_{k=0}^{\infty} \left(\frac{1}{(4k)!} t^{4k} I + \frac{1}{(4k+1)!} t^{4k+1} J - \frac{1}{(4k+2)!} t^{4k+2} I - \frac{1}{(4k+3)!} t^{4k+3} J \right) \\ &= \cos t I + \sin t J, \end{aligned}$$

i.e.

$$\exp(tJ) = \begin{pmatrix} \cos t & -\sin t \\ \sin t & \cos t \end{pmatrix},$$

the rotation matrix.

3.8 Prove the following statement or find a counterexample: If $\gamma_n : [a, b] \rightarrow \mathbb{R}^n$ is a sequence of curves converging *uniformly* to the curve $\gamma : [a, b] \rightarrow \mathbb{R}^n$ (all curves are assumed to be of class C^1), then the lengths converge, i.e.

$$\ell(\gamma) = \lim_{n \rightarrow \infty} \ell(\gamma_n).$$

Solution. The statement is false; in general, the length involves $\dot{\gamma}$, so one should also have convergence of the derivatives of γ_n (in some suitable topology) to infer the convergence of the lengths. A counterexample is as follows (note that any counterexample should involve some increasing number of “wiggles” as we approach the limiting curve): Let

$$\gamma_n(x) = \left(x, \frac{1}{\sqrt{n}} \sin(nx) \right), \quad 0 \leq x \leq 2\pi$$

and $\gamma(x) = (x, 0)$. Then $\gamma_n(x) \rightarrow (x, 0)$ uniformly in x . However, we will show that the lengths of γ_n in fact diverge as $n \rightarrow +\infty$ (so, in particular, they do not converge to $\ell(\gamma)$): Since $\|\dot{\gamma}_n(x)\| = \sqrt{1 + n \cos^2(nx)}$, we have that

$$\|\dot{\gamma}_n(x)\| \geq \sqrt{n} |\cos(nx)|.$$

Upon integration, we have

$$\begin{aligned} \ell(\gamma_n) &= \int_0^{2\pi} \|\dot{\gamma}_n(x)\| dx \\ &\geq \sqrt{n} \int_0^{2\pi} |\cos(nx)| dx \\ &\geq \sqrt{n} \sum_{k=0}^{n-1} \int_{\frac{2k\pi}{n}}^{\frac{(2k+\frac{1}{2})\pi}{n}} |\cos(nx)| dx \end{aligned}$$

$$\begin{aligned}
 &\geq \sqrt{n} \sum_{k=0}^{n-1} \int_{\frac{2k\pi}{n}}^{\frac{(2k+\frac{1}{2})\pi}{n}} \cos(nx) \, dx \\
 &= \sqrt{n} \sum_{k=0}^{n-1} \left[\frac{1}{n} \sin(nx) \right]_{\frac{2k\pi}{n}}^{\frac{(2k+\frac{1}{2})\pi}{n}} \\
 &= \sqrt{n} \frac{n-1}{n} \geq \frac{1}{2} \sqrt{n}
 \end{aligned}$$

so $\ell(\gamma_n) \xrightarrow{n \rightarrow \infty} +\infty$.

3.9 The goal of this exercise is to define the notion of intrinsic distance in a domain of \mathbb{R}^n (by definition, a domain of \mathbb{R}^n is an open, connected subset).

Let $\mathcal{U} \subset \mathbb{R}^n$ and $p, q \in \mathcal{U}$. Let \mathcal{C}_{pq} denote the set of curves $\gamma : [a, b] \rightarrow \mathcal{U}$ that are continuous, piecewise C^1 , and connect p to q . The intrinsic distance in \mathcal{U} from p to q is then defined by

$$\delta_{\mathcal{U}}(p, q) = \inf\{\ell(\gamma) \mid \gamma \in \mathcal{C}_{pq}\}.$$

- (a) Prove that $\mathcal{C}_{pq} \neq \emptyset$ for all $p, q \in \mathcal{U}$.
- (b) Prove that $\delta_{\mathcal{U}}(p, q) \geq \|q - p\|$ for all $p, q \in \mathcal{U}$.
- (c) Prove that $(\mathcal{U}, \delta_{\mathcal{U}})$ is a metric space.
- (d) Under what condition on the domain \mathcal{U} do we have $\delta_{\mathcal{U}}(p, q) = \|q - p\|$ for all $p, q \in \mathcal{U}$? (give a sufficient condition).
- (e) Consider the case $\mathcal{U} = \{(x, y) \in \mathbb{R}^2 \mid x < -1 \text{ or } y \neq 0\}$. What is the intrinsic distance between $p = (0, 1)$ and $q = (0, -1)$? Does there exist a curve of minimal length connecting p to q ?

Solution. (a) Since $\mathcal{U} \subset \mathbb{R}^n$ is open and connected, any two of its points can be connected by a curve consisting of a finite number of line segments. Thus, $\mathcal{C}_{pq} \neq \emptyset$.

(b) As we have seen in class, any piecewise C^1 curve γ starting from p and ending at q satisfies

$$\ell(\gamma) \geq \|p - q\|$$

(the proof we saw was for C^1 curves, but the same proof applies to the piecewise C^1 case). Therefore, considering the infimum over such curves, we get

$$\delta_{\mathcal{U}}(p, q) = \inf_{\gamma \in \mathcal{C}_{p,q}} \ell(\gamma) \geq \|q - p\|.$$

(c) We can readily see that $\delta_{\mathcal{U}}$ satisfies all conditions for being a distance function:

- It is symmetric, since, for any curve $\gamma : [0, 1] \rightarrow \mathcal{U}$ starting at p and ending at q (i.e. belonging to $\mathcal{C}_{p,q}$), the reversed curve $\tilde{\gamma}(t) = \gamma(1 - t)$ starts from q and ends at p (i.e. belongs to $\mathcal{C}_{q,p}$), and the two curves have the same length. Therefore, $\inf_{\gamma \in \mathcal{C}_{p,q}} \ell(\gamma) = \inf_{\gamma \in \mathcal{C}_{q,p}} \ell(\gamma)$.

- It satisfies the triangle inequality: Let $p, z, q \in \mathcal{U}$. If $\gamma_1 : [0, 1] \rightarrow \mathcal{U}$ is a piecewise C^1 curve in $\mathcal{C}_{p,z}$ and $\gamma_2 : [0, 1] \rightarrow \mathcal{U}$ is a piecewise C^1 curve in $\mathcal{C}_{z,q}$, then the curve

$$\gamma_1 \cup \gamma_2(t) = \begin{cases} \gamma_1(t), & 0 \leq t \leq 1, \\ \gamma_2(t-1), & 1 \leq t \leq 2, \end{cases}$$

is a piecewise C^1 curve in $\mathcal{C}_{p,q}$ and satisfies $\ell(\gamma_1) + \ell(\gamma_2) = \ell(\gamma_1 \cup \gamma_2)$. Taking the infimum over curves $\gamma_1 \in \mathcal{C}_{p,z}$ and $\gamma_2 \in \mathcal{C}_{z,q}$, we obtain

$$\inf_{\gamma_1 \in \mathcal{C}_{p,z}} \ell(\gamma_1) + \inf_{\gamma_2 \in \mathcal{C}_{z,q}} \ell(\gamma_2) \geq \inf_{\substack{\gamma_1 \in \mathcal{C}_{p,z}, \\ \gamma_2 \in \mathcal{C}_{z,q}}} \ell(\gamma_1 \cup \gamma_2) \geq \inf_{\gamma \in \mathcal{C}_{p,q}} \ell(\gamma)$$

so

$$\delta_{\mathcal{U}}(p, z) + \delta_{\mathcal{U}}(z, q) \geq \delta_{\mathcal{U}}(p, q).$$

- It is positive definite: For any two points p, q and any curve $\gamma \in \mathcal{C}_{p,q}$, we have $\ell(\gamma) \geq 0$ so, after taking the infimum over all those curves, we have $\delta_{\mathcal{U}}(p, q) \geq 0$. If $\delta_{\mathcal{U}}(p, q) = 0$, then there exists a sequence $\gamma_n \in \mathcal{C}_{p,q}$ such that $\ell(\gamma_n) \xrightarrow{n \rightarrow \infty} 0$. But, since $\ell(\gamma_n) \geq \|p - q\|$, this implies that $\|p - q\| = 0$ or, equivalently, that $p = q$.

Thus, $(\mathcal{U}, \delta_{\mathcal{U}})$ is a metric space.

(d) If \mathcal{U} is convex, then for any two points $p, q \in \mathcal{U}$, the straight line segment $\gamma_s : [0, 1] \rightarrow \mathbb{R}^n$, $\gamma(t) = tq + (1-t)p$ (which connects p to q) lies entirely inside \mathcal{U} and, therefore, is in $\mathcal{C}_{p,q}$. Therefore,

$$\delta_{\mathcal{U}}(p, q) = \inf_{\gamma \in \mathcal{C}_{p,q}} \ell(\gamma) \leq \ell(\gamma_s) = \|p - q\|.$$

On the other hand, we showed above that $\delta_{\mathcal{U}}(p, q) \geq \|p - q\|$. Therefore, $\delta_{\mathcal{U}}(p, q) = \|p - q\|$.

(e) For \mathcal{U} the given domain, any curve from $(0, 1)$ to $(0, -1)$ must pass through some $(u, 0)$ with $u < -1$ (any curve connecting $(0, 1)$ to $(0, -1)$ must pass through $\{y = 0\}$, but if the curve is entirely inside \mathcal{U} , the intersection point must be at $x < -1$ because of the shape of the domain). Therefore, any such curve γ passing through $(u, 0)$ must satisfy

$$\ell(\gamma) \geq \|(0, 1) - (u, 0)\| + \|(u, 0) - (0, -1)\| = 2\sqrt{1 + u^2}.$$

Therefore, taking the infimum over such curves:

$$\delta_{\mathcal{U}}((0, 1), (0, -1)) \geq \inf_{u < -1} (2\sqrt{1 + u^2}) = 2\sqrt{2}.$$

No minimizing curve exists, as any curve passing through $(u, 0)$ with $u < -1$ will have length $\geq 2\sqrt{1 + u^2} > 2\sqrt{2}$ (any minimizing sequence of curves, however, would approach the curve in \mathbb{R}^2 consisting of two straight line segments, one connecting $(0, 1)$ to $(-1, 0)$ and one connecting $(-1, 0)$ to $(0, -1)$).