

MIDTERM MULTIDIMENSIONAL REAL ANALYSIS

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— Solutions —

Exercise 1.

(a) G inverts the distance of points to the origin. It preserves all radial rays and interchanges the sphere of radius r centred at the origin with that of radius $\frac{1}{r}$.

(b) This can be done in several ways:

1. Let $x \in U$, then by Hadamard's lemma there exist continuous functions $\phi: U \rightarrow \text{Lin}(\mathbb{R}^n, \mathbb{R})$ and $\Gamma: U \rightarrow \text{Lin}(\mathbb{R}^n, \mathbb{R}^n)$ such that

$$f(y) = f(x) + \phi(y)(y - x) \quad \text{and} \quad G(y) = G(x) + \Gamma(y)(y - x)$$

for all $y \in U$. Moreover, $\phi(x) = Df(x)$ and $\Gamma(x) = DG(x)$.

Consequently, we find that

$$\begin{aligned} (fG)(y) &= f(y) (G(x) + \Gamma(y)(y - x)) \\ &= f(x) G(x) + \phi(y)(y - x) G(x) + f(y) \Gamma(y)(y - x) \\ &= fG(x) + H(y)(y - x), \end{aligned}$$

where $H: U \rightarrow \text{Lin}(\mathbb{R}^n, \mathbb{R}^n)$ is the function given by

$$H(x) = f(x) \Gamma(y) + G(x) \phi(x).$$

Continuity of H follows by application of the sum and product rules for continuous functions. By applying Hadamard's lemma again, we conclude that fG is differentiable at x , with total derivative

$$D(fG)(x) = H(x) = f(x)\Gamma(x) + G(x)\phi(x) = f(x)DG(x) + G(x)Df(x).$$

2. Because f and G are differentiable by assumption, one can write

$$f(x + h) = f(x) + Df(x)h + R_f(x + h)$$

and

$$G(x + h) = G(x) + DG(x)h + R_G(x + h).$$

Here $R_f: U \rightarrow \mathbb{R}$ and $R_G: U \rightarrow \mathbb{R}^n$ satisfy

$$\lim_{h \rightarrow 0} \frac{R_f(x + h)}{\|h\|} = 0 \quad \text{and} \quad \lim_{h \rightarrow 0} \frac{R_G(x + h)}{\|h\|} = 0.$$

By working out the product of these two expressions, one obtains

$$(fG)(x + h) = f(x)G(x) + (f(x)DG(x)h + Df(x)hG(x)) + R_{fG}(x + h),$$

where the final term reads

$$R_{fG}(x+h) = Df(x)h DG(x)h + R_f(x+h)G(x) + f(x+h)R_G(x+h).$$

Since $h \mapsto G(x)$ and $h \mapsto f(x+h)$ are continuous functions, we obviously have

$$\lim_{h \rightarrow 0} \frac{R_f(x+h)}{\|h\|} G(x) = 0 \quad \text{and} \quad \lim_{h \rightarrow 0} f(x+h) \frac{R_G(x+h)}{\|h\|} = 0.$$

For the first term, we can make the estimate

$$\frac{\|Df(x)h\| \|DG(x)h\|}{\|h\|} \leq \frac{\|Df(x)\| \|DG(x)\| \|h\|^2}{\|h\|} = \|Df(x)\| \|DG(x)\| \|h\|,$$

so this also vanishes in the limit for $h \rightarrow 0$. We conclude that

$$\lim_{h \rightarrow 0} \frac{R_{fG}(x+h)}{\|h\|} = 0.$$

Hence, fG is differentiable and its total derivative is given by

$$\begin{aligned} D(fG)(x)h &= f(x)DG(x)h + Df(x)h G(x) \\ &= (f(x)DG(x) + G(x)Df(x))h. \end{aligned}$$

3. One can use the fact that an \mathbb{R}^n -valued function is differentiable if and only if all of its components are.

For $1 \leq i \leq n$, the i -th component of fG is given by $(fG)_i(x) = f(x)G_i(x)$ and is a product of scalar functions. Both f and G_i are differentiable by assumption, so one may conclude from the product rule that their product is as well, with total derivative

$$D(fG)_i(x) = G_i(x) Df(x) + f(x) DG_i(x).$$

Since each of its components are differentiable, the original function fG is as well and its derivative is given by

$$D(fG)(x)h = \begin{pmatrix} D(fG)_1(x)h \\ \vdots \\ D(fG)_n(x)h \end{pmatrix} = \begin{pmatrix} G_1(x) Df(x)h + f(x) DG_1(x)h \\ \vdots \\ G_n(x) Df(x)h + f(x) DG_n(x)h. \end{pmatrix}$$

More concisely, we read off that $D(fG)(x) = G(x)Df(x) + f(x)DG(x)$.

- (b) In our specific case, we have that $f(x)G(x) = x$ for all $x \in \mathbb{R}^n \setminus \{0\}$, so $fG = \text{id}$. From this, it follows that

$$D(fG) = G Df + f DG = D \text{id} = \text{id}.$$

We know the derivative of $f: x \mapsto \|x\|^2$ to be $Df(x)h = 2\langle x, h \rangle = 2x^T h$, so the above identity tells us that

$$\begin{aligned} DG(x) &= f(x)^{-1}(\text{id} - G(x) \cdot Df(x)) \\ &= \frac{1}{\|x\|^2} \left(\text{id} - \frac{x}{\|x\|^2} \cdot 2x^T \right) = \frac{1}{\|x\|^2} A(x), \end{aligned}$$

where for $x \in \mathbb{R} \setminus \{0\}$, $A(x)$ denotes the matrix

$$A(x) = I - 2 \frac{x x^T}{\|x\|^2}.$$

- (c) We recognise $A(x)$ as the matrix representing a reflection in the plane perpendicular to x . We will verify that this is an orthogonal transformation.

Because $A^T(x) = A(x)$, we see that

$$A^T(x)A(x) = \left(I - 2 \frac{x x^T}{\|x\|^2} \right)^2 = I^2 - 4 \frac{x x^T}{\|x\|^2} + 4 \frac{x x^T x x^T}{\|x\|^4}.$$

Because $x^T x = \|x\|^2$, the last two terms cancel out and we may conclude that $A^T(x)A(x) = I^2 = I$.

Exercise 2.

- (a) Introduce $g : \mathbb{R}^3 \rightarrow \mathbb{R}$ by

$$g(x) = \frac{x_1^2}{a^2} + \frac{x_2^2}{b^2} + \frac{x_3^2}{c^2},$$

so that $M = \{x \in \mathbb{R}^3 : g(x) = 1\}$. A simple computation shows that the derivative of g at $x \in \mathbb{R}^3$ reads

$$Dg(x) = \left(\frac{2x_1}{a^2} \quad \frac{2x_2}{b^2} \quad \frac{2x_3}{c^2} \right), \quad (1)$$

which is non-zero for all $x \neq 0$. Hence g is a submersion at every point $x \in M$ and its geometric tangent space at x is given by

$$\tilde{T}_x M = \{y \in \mathbb{R}^3 \mid Dg(x)(y - x) = 0\} = \{y \in \mathbb{R}^3 \mid Dg(x)y = 2\}.$$

For this have used that $Dg(x)x = \frac{2x_1}{a^2}x_1 + \frac{2x_2}{b^2}x_2 + \frac{2x_3}{c^2}x_3 = 2g(x) = 2$.

- (b) The distance from the origin to the tangent plane at $x \in M$ can be found through either a geometric argument or by applying the method of Lagrange multipliers.

1. The distance from the origin to the plane will be equal to the length of the component of $x \in \tilde{T}_x M$ orthogonal to it. Since we know that $\text{grad } g(x) = [Dg(x)]^T$ is orthogonal to the tangent space $T_x M$, this length will be given by

$$d(0, \tilde{T}_x M) = \frac{\langle x, \text{grad } g(x) \rangle}{\|\text{grad } g(x)\|} = \frac{Dg(x)x}{\|Dg(x)\|}.$$

We have already computed the numerator $Dg(x)x = 2$, and the denominator can be read off from equation (1). We thus obtain

$$d(0, \tilde{T}_x M) = \left(\frac{x_1^2}{a^4} + \frac{x_2^2}{b^4} + \frac{x_3^2}{c^4} \right)^{-\frac{1}{2}}.$$

2. One may also arrive at this answer through the method of Lagrange multipliers. The distance $d(0, \tilde{T}_x M)$ is then obtained by minimising the function $f: x \mapsto \|x\|^2$ on the geometric tangent plane $\tilde{T}_x M$. Since the plane $\tilde{T}_x M \subseteq \mathbb{R}^3$ is a closed subset of \mathbb{R}^3 , f assumes a minimum on it at some point $y_0 \in \tilde{T}_x M$ and the distance from the origin to the plane will be the square root of this minimum. (NB: The intersection $\tilde{T}_x M \cap \overline{B(0, R)}$ is compact and non-empty for an appropriately chosen $R > 0$. The norm assumes a minimum on it, which is in fact a global minimum.)

The point $y_0 \in \tilde{T}_x M$ will necessarily be a critical point for f , which means that $\text{grad } f(y_0) = 2y_0$ is orthogonal to $\tilde{T}_x M$, hence parallel to $\text{grad } g(x)$. Let $\lambda \in \mathbb{R}$ be such that $y_0 = \lambda \text{grad } g(x)$, then we see that (since $y_0 \in \tilde{T}_x M$)

$$Dg(x)y_0 = \langle \text{grad } g(x), \lambda \text{grad } g(x) \rangle = \lambda \|\text{grad } g(x)\|^2 = 2.$$

We derive that $\lambda = 2 \|\text{grad } g(x)\|^{-2}$ and that therefore

$$\|y_0\| = |\lambda| \|\text{grad } g(x)\| = \frac{2}{\|\text{grad } g(x)\|} = \left(\frac{x_1^2}{a^4} + \frac{x_2^2}{b^4} + \frac{x_3^2}{c^4} \right)^{-\frac{1}{2}}.$$

This confirms our earlier conclusion.

3. The critical point described in part 2 also corresponds to a critical point for the Lagrange function

$$L: \mathbb{R}^3 \times \mathbb{R} \rightarrow \mathbb{R}, \quad (y, \lambda) \mapsto f(y) - \lambda h(y),$$

where $f(y) = \|y\|^2$ and $h(y) = Dg(x)y - 2$.

Since $Df(y) = 2y^T$ and $Dh(y) = Dg(x)$, the equation $DL(y, \lambda) = 0$ becomes

$$DL(y) = (Df(y) - \lambda Dh(y), h(y)) = (2y^T - \lambda Dg(x), Dg(x)y - 2) = 0.$$

Solving this system of equations essentially comes down to following the steps from option 2.

Exercise 3.

- (a) The function Φ is clearly C^∞ , and we can explicitly compute its derivative

$$\begin{aligned} D\Phi(\theta, t) &= (\partial_\theta \Phi(\theta, t) \quad \partial_t \Phi(\theta, t)) \\ &= \begin{pmatrix} -\frac{1}{2}t \sin(\frac{1}{2}\theta) \cos \theta - (2 + t \cos(\frac{1}{2}\theta)) \sin \theta & \cos(\frac{1}{2}\theta) \cos \theta \\ -\frac{1}{2}t \sin(\frac{1}{2}\theta) \sin \theta + (2 + t \cos(\frac{1}{2}\theta)) \cos \theta & \cos(\frac{1}{2}\theta) \sin \theta \\ \frac{1}{2}t \cos(\frac{1}{2}\theta) & \sin(\frac{1}{2}\theta) \end{pmatrix} \end{aligned}$$

There are at least three ways to verify that $D\Phi(\theta, t)$ is injective for all $(\theta, t) \in D$, so that Φ is an immersion.

1. One can compute the determinant of the upper 2×2 block of $D\Phi(\theta, t)$. This determinant equals

$$-(2 + t \cos(\frac{1}{2}\theta)) \cos(\frac{1}{2}\theta).$$

This is non-zero for all $(\theta, t) \in D$, meaning that $D\Phi(\theta, t)$ has rank 2 and that Φ is an immersion.

2. One can also decompose

$$D\Phi(\theta, t) = \begin{pmatrix} \cos \theta & -\sin \theta & 0 \\ \sin \theta & \cos \theta & 0 \\ 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} -\frac{1}{2}t \sin(\frac{1}{2}\theta) & \cos(\frac{1}{2}\theta) \\ 2 + t \cos(\frac{1}{2}\theta) & 0 \\ \frac{1}{2}t \cos(\frac{1}{2}\theta) & \sin(\frac{1}{2}\theta) \end{pmatrix}.$$

Since $2 + t \cos(\frac{1}{2}\theta) > 0$ for $(\theta, t) \in D$, the two columns of the 3×2 -matrix on the second line are linearly independent. Because the square matrix that was factored out is invertible, we conclude that $D\Phi(\theta, t)$ is injective and that Φ is therefore an immersion.

3. Another option is calculating the cross product $\partial_\theta \Phi(\theta, t) \times \partial_t \Phi(\theta, t)$. The third component of this cross product is

$$-(2 + t \cos(\frac{1}{2}\theta)) \cos(\frac{1}{2}\theta) (\sin^2 \theta + \cos^2 \theta) = -(2 + t \cos(\frac{1}{2}\theta)) \cos(\frac{1}{2}\theta).$$

This is non-zero for all $(\theta, t) \in D$, which means that the columns of $D\Phi(\theta, t)$ are linearly independent. We conclude that $D\Phi(\theta, t)$ has rank 2 and that Φ is an immersion.

- (b) For $(x, y) \in \mathbb{R}^2$ of the form $(x, y) = \rho(\cos \phi, \sin \phi)$ with $\rho > 0$ and $\phi \in]-\pi, \pi[$, one can recover $\rho = \sqrt{x^2 + y^2}$ and $\phi = 2 \arctan(\frac{y}{\rho+x})$. We therefore define

$$\rho: \mathbb{R}^2 \setminus \{(0, 0)\} \rightarrow]0, \infty[, \quad \text{and} \quad \phi: \mathbb{R}^2 \setminus \{(x, 0) \mid x \leq 0\} \rightarrow]-\pi, \pi[$$

by setting

$$\rho(x, y) = \sqrt{x^2 + y^2} \quad \text{and} \quad \phi(x, y) = 2 \arctan \left(\frac{y}{\rho(x, y) + x} \right).$$

Since all functions involved are smooth on their domain, ρ and ϕ are C^∞ as well.

If $(x, y, z) = \Phi(\theta, t)$, then we see that $\theta = \phi(x, y)$ and $2 + t \cos(\frac{1}{2}\theta) = \rho(x, y)$, from which t can also be obtained since $\cos(\frac{1}{2}\theta) \neq 0$. This leads us to conclude that the map $\Psi: \mathbb{R}^3 \setminus \{(x, 0, z) \in \mathbb{R}^3 \mid x \leq 0\} \rightarrow]-\pi, \pi[\times \mathbb{R}$ such that

$$\Psi(x, y, z) = \begin{pmatrix} \phi(x, y) \\ \frac{\rho(x, y) - 2}{\cos(\frac{1}{2}\phi(x, y))} \end{pmatrix}$$

is a left-inverse of Φ , i.e. $\Psi \circ \Phi = \text{id}: D \rightarrow D$. We deduce that Φ is injective and that its inverse is the restriction $\Psi|_{\Phi(D)}: \Phi(D) \rightarrow D$.

Since we have described it as a composition of continuous functions, Ψ is also continuous, as is the restriction $\Psi|_{\Phi(D)}: \Phi(D) \rightarrow D$. We conclude that Φ is a C^∞ embedding and that its image $\Phi(D)$ is therefore a 2-dimensional C^∞ submanifold of \mathbb{R}^3 .

(c) Notice that each term in g has factor $(2 + t \cos(\frac{1}{2}\theta))$. This implies

$$\begin{aligned} g &= (2 + t \cos(\frac{1}{2}\theta)) [4 \sin \theta + 4t \cos \theta \sin(\frac{1}{2}\theta) - \sin \theta (4 + 4t \cos(\frac{1}{2}\theta) + t^2) \\ &\quad + 2t \sin(\frac{1}{2}\theta) (2 + t \cos(\frac{1}{2}\theta))] \\ &= (2 + t \cos(\frac{1}{2}\theta)) [4t (\cos \theta \sin(\frac{1}{2}\theta) - \sin \theta \cos(\frac{1}{2}\theta)) \\ &\quad - t^2 \sin \theta + 4t \sin(\frac{1}{2}\theta) + 2t^2 \sin(\frac{1}{2}\theta) \cos(\frac{1}{2}\theta)] \\ &= (2 + t \cos(\frac{1}{2}\theta)) [-4t \sin(\frac{1}{2}\theta) - t^2 \sin \theta + 4t \sin(\frac{1}{2}\theta) + t^2 \sin \theta] = 0, \end{aligned}$$

since

$$2 \sin(\frac{1}{2}\theta) \cos(\frac{1}{2}\theta) = \sin \theta$$

and

$$\cos \theta \sin(\frac{1}{2}\theta) - \sin \theta \cos(\frac{1}{2}\theta) = \sin(\frac{1}{2}\theta - \theta) = -\sin(\frac{1}{2}\theta).$$

We conclude that $g(\Phi(\theta, t)) = 0$ for all $(\theta, t) \in D$.

(d) One can parametrise the circle S by $f:]-\pi, \pi[\rightarrow \mathbb{R}^3, \theta \mapsto (2 \cos \theta, 2 \sin \theta, 0)$. Note that $f(]-\pi, \pi[) \subseteq \Phi(D)$ because $f(\theta) = \Phi(\theta, 0)$ for $\theta \in]-\pi, \pi[$.

The fact that f is continuous then tells us that

$$f(]-\pi, \pi]) = f(\overline{]-\pi, \pi[}) \subseteq \overline{f(]-\pi, \pi[)} \subseteq \overline{V} = M,$$

where $\overline{]-\pi, \pi[} =]-\pi, \pi]$ denotes the closure of $]-\pi, \pi[$ in $]-\pi, \pi]$.

One way to derive this is by writing $\pi = \lim_{n \rightarrow \infty} a_n$ for some sequence $(a_n)_{n \in \mathbb{N}}$ with $a_n \in]-\pi, \pi[$, so that $f(\pi) = \lim_{n \rightarrow \infty} f(a_n)$ by the continuity of f . From this we conclude that $f(\pi)$ is a limit point of $f(]-\pi, \pi[) \subseteq V$ and is therefore in the closure $M = \overline{V}$.

The gradient of g can easily be computed, and reads

$$\text{grad } g(x) = \begin{pmatrix} 4x_3 - 2x_1x_2 + 4x_1x_3 \\ 4 - (x_1^2 + x_2^2 + x_3^2) - 2x_2^2 + 4x_3x_2 \\ 4x_1 - 2x_2x_3 + 2(x_1^2 + x_2^2) \end{pmatrix}$$

By plugging in $x = f(\theta)$, we obtain the expression

$$\text{grad } g(f(\theta)) = \begin{pmatrix} -8 \cos \theta \sin \theta \\ 4 - 4 - 8 \sin^2 \theta \\ 8 \cos \theta + 8 \end{pmatrix} = 4 \begin{pmatrix} -\sin(2\theta) \\ \cos(2\theta) - 1 \\ 2(\cos \theta + 1) \end{pmatrix}.$$

The last component is non-zero for all $\theta \in]\pi, \pi[$, while for $\theta = \pi$ all components vanish. Thus, g is a submersion at every point of S except for $f(\pi) = (-2, 0, 0)$.

This shows that V is a submanifold at every point in $S \cap V$, corroborating the conclusion from part (b).

(e) Here again several approaches are possible.

1. Since we have shown that the function g is a submersion at $x = \Phi(\theta, 0) = f(\theta)$ for $\theta \in]-\pi, \pi[$ and $V \subseteq g^{-1}(\{0\})$, we also know that the gradient

$\text{grad } g(x)$ is normal to the tangent space $T_{\Phi(\theta,0)}V$. Because $\text{grad } g(f(0)) = (0, 0, 16)$, it follows that also $n_0 = (0, 0, 1)$ is orthogonal to $T_{\Phi(0,0)}V$.

The function n described in the exercise is obtained by normalising the vectors $\text{grad } g(f(\theta))$ for $\theta \in]-\pi, \pi[$ and setting

$$n(\theta) = \frac{\text{grad } g(f(\theta))}{\|\text{grad } g(f(\theta))\|} = \frac{1}{4|\cos(\frac{1}{2}\theta)|} \begin{pmatrix} -\sin(2\theta) \\ \cos(2\theta) - 1 \\ 2(\cos\theta + 1) \end{pmatrix}.$$

A few trigonometric identities have been applied to obtain the final, simplified expression:

$$\begin{aligned} & \sin^2(2\theta) + (\cos(2\theta) - 1)^2 + 4(\cos\theta + 1)^2 \\ &= \sin^2(2\theta) + \cos^2(2\theta) - 2\cos(2\theta) + 1 + 4\cos^2\theta + 8\cos\theta + 4 \\ &= 6 - 2(\cos^2\theta - \sin^2\theta) + 4\cos^2\theta + 8\cos\theta \\ &= 8 + 8\cos\theta = 16\cos^2(\frac{1}{2}\theta). \end{aligned}$$

We note that $|\cos(\frac{1}{2}\theta)| = \cos(\frac{1}{2}\theta)$ for $-\pi \leq \theta \leq \pi$, so that the limits $\lim_{\theta \rightarrow \pm\pi} n(\theta)$ can be obtained by applying l'Hôpital's rule:

$$\begin{aligned} \lim_{\theta \rightarrow \pm\pi} n(\theta) &= \lim_{\theta \rightarrow \pm\pi} \frac{1}{4\cos(\frac{1}{2}\theta)} \begin{pmatrix} -\sin(2\theta) \\ \cos(2\theta) - 1 \\ 2(\cos\theta + 1) \end{pmatrix} \\ &= \lim_{\theta \rightarrow \pm\pi} \frac{1}{\frac{d}{d\theta}4\cos(\frac{1}{2}\theta)} \frac{d}{d\theta} \begin{pmatrix} -\sin(2\theta) \\ \cos(2\theta) - 1 \\ 2(\cos\theta + 1) \end{pmatrix} \\ &= \lim_{\theta \rightarrow \pm\pi} \frac{1}{-2\sin(\frac{1}{2}\theta)} \begin{pmatrix} -2\cos(2\theta) \\ -2\sin(2\theta) \\ -2\sin\theta \end{pmatrix}. \end{aligned}$$

This is just the limit of a continuous function, so we read off that

$$\lim_{\theta \rightarrow \pi} n(\theta) = \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix} \quad \text{and} \quad \lim_{\theta \rightarrow -\pi} n(\theta) = -\begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix}.$$

2. A somewhat different approach involves the cross product $\partial_\theta\Phi(\theta, t) \times \partial_t\Phi(\theta, t)$ of the partial derivatives of part (a). Because Φ is an immersion, this cross-product is non-vanishing for every $(\theta, t) \in D$, and is orthogonal to the tangent space $T_{\Phi(\theta,t)}$.

Since at $\partial_\theta\Phi(0, 0) = (0, 2, 0)$ and $\partial_t\Phi(0, 0) = (1, 0, 0)$, we have $\partial_\theta\Phi(0, 0) \times \partial_t\Phi(0, 0) = (0, 0, -2)$ and we can again conclude that $n_0 = (0, 0, 1)$ is orthogonal to $T_{\Phi(0,0)}V$.

Because $\partial_\theta\Phi(0, 0) \times \partial_t\Phi(0, 0)$ and n_0 are pointing in opposite directions, an additional minus sign needs to be introduced in the definition of n , so that

$$n(\theta) = \frac{-\partial_\theta\Phi(\theta, 0) \times \partial_t\Phi(\theta, 0)}{\|\partial_\theta\Phi(\theta, 0) \times \partial_t\Phi(\theta, 0)\|}.$$

This will lead to the same answer.

- (f) The Möbius strip M is a smooth 2-dimensional connected manifold with boundary in \mathbb{R}^3 . It is similar to a cylinder in the sense that it can be described as the union of a continuous family of line segments over the circle, but these line segments are gradually twisted as one goes around the circle. This happens in such a way that if one follows a line segment around the circle once, its end points are interchanged. (It is a non-trivial fibre bundle.)

The Möbius strip is non-orientable, which can be expressed by saying that it has only ‘one side’. This was demonstrated in part (e), where a vector normal to the surface was continuously transported around the loop once and ended up on the ‘other side’.

