

# Geometric Calculus 1, 201.1.1031



## Homework 10

Fall 2019 (D.Kerner)

- (1) (a) Verify that  $\|L\|_{op} := \sup_{v \neq 0} \frac{\|L(v)\|}{\|v\|}$  defines a norm on  $Hom(\mathbb{R}^n, \mathbb{R}^m)$ .  
Verify:  $\|L_1 \circ L_2\|_{op} \leq \|L_1\|_{op} \cdot \|L_2\|_{op}$ .
- (b) Take the presentation matrix  $[L]$  for the standard bases of  $\mathbb{R}^n, \mathbb{R}^m$ . Find the min/max of  $f(\underline{x}) = \|[L] \cdot \underline{x}\|$  on  $S^{n-1}$ . Express  $\|L\|_{op}$  via the eigenvalues of  $[L]^t \cdot [L]$ .
- (c) We have defined the differentiability/ $C^k$  of functions  $\mathbb{R}^n \supseteq \mathcal{D}_f \xrightarrow{f} \mathbb{R}^m$  for the Euclidean norms on  $\mathbb{R}^n, \mathbb{R}^m$ . Prove:  $f$  is differentiable/ $C^k$  for some norms  $\|\cdot\|_{\mathbb{R}^n}, \|\cdot\|_{\mathbb{R}^m}$  iff it is differentiable/ $C^k$  for any other norms  $\|\cdot\|_{\mathbb{R}^n}, \|\cdot\|_{\mathbb{R}^m}$ .
- (d) According to these norms one has  $\|f'|_p\|_{op}$  and  $\widetilde{\|f'|_p\|_{op}}$ . Prove: there exist  $0 < c < C < \infty$  such that (for any  $p \in \mathcal{D}_f$ ):  $c \cdot \widetilde{\|f'|_p\|_{op}} \leq \|f'|_p\|_{op} \leq C \cdot \widetilde{\|f'|_p\|_{op}}$ .
- (2) (a) Let  $\mathbb{R}^n \supseteq \mathcal{D}_f \xrightarrow{f} \mathbb{R}^m$  be  $C^1$ . Prove: for any compact subset  $K \subset \mathcal{D}_f$  exists  $c > 0$  such that  $\|f(\underline{y}) - f(\underline{x})\| \leq c \cdot \|\underline{x} - \underline{y}\|$  for any  $\underline{x}, \underline{y} \in K$ . Can  $C^1$  be weakened to differentiability?
- (b) Let  $\mathbb{R}^n \supseteq \mathcal{D}_f \xrightarrow{f} \mathbb{R}^m$  be  $C^1$  at  $p \in \mathcal{D}_f$ . Prove: for any  $\epsilon > 0$  exists  $\delta > 0$  such that for any  $\underline{x}, \underline{y} \in \text{Ball}_\delta(p)$  holds:  $\|f(\underline{y}) - f(\underline{x})\| \leq \|f'|_p(\underline{y} - \underline{x})\| + \epsilon \|\underline{y} - \underline{x}\|$ .
- (3) Let  $[0, 1] \xrightarrow{\gamma} \mathbb{R}^n$  be  $C^0[0, 1] \cap C^1(0, 1)$ , injective and such that  $\frac{d\gamma}{dt} \neq 0$  for any  $t \in [0, 1]$ . (In this case the image,  $C = \gamma[0, 1]$ , is called a regular curve.)
- (a) Prove: for each point  $p \in C$  there exists a choice of local coordinates in which the curve is (locally) a line. (Such a coordinate choice is called "a rectification of the curve".)
- (b) Prove: there exists  $\delta > 0$  such that  $\gamma(t) + \vec{v} \notin C$  for any  $t \in [0, 1]$  and any  $0 \neq |\vec{v}| < \delta$  which is not tangent to  $C$ , i.e. not parallel to  $\frac{d\gamma}{dt}$ .
- (4) (a) Check that the function  $Mat_{n \times n}(\mathbb{R}) \xrightarrow{det} \mathbb{R}$  is  $C^\infty$ . Prove:  $(det)'|_A(\Delta) = trace(A^\vee \cdot \Delta)$ . (Here  $A^\vee$  is the adjugate of  $A$ .)
- (b) Let  $\Sigma_r^{n \times n} \subseteq Mat_{n \times n}(\mathbb{R})$  be the subsets of matrices of  $rank \leq r$ , here  $0 \leq r \leq n$ .
- (i) Verify:  $\{\mathbb{O}\} = \Sigma_0^{n \times n} \subsetneq \Sigma_1^{n \times n} \subsetneq \dots \subsetneq \Sigma_n^{n \times n} = Mat_{n \times n}(\mathbb{R})$ .
- (ii) Present  $\Sigma_{rank \leq 1}^{2 \times 2}$  as a quadratic cone in  $\mathbb{R}^4$ . What are its smooth points?
- (iii) Are  $\{\Sigma_r^{n \times n}\}_r$  closed? Are they path-connected?
- (iv) Prove:  $\Sigma_{n-1}^{n \times n}$  is a smooth hypersurface outside of  $\Sigma_{n-2}^{n \times n}$ .
- (c) Compute  $f'|_0$  for the function  $f(t) = det(\mathbb{I} + t \cdot A)$ .
- (d) Check that the function  $GL(n, \mathbb{R}) \ni A \rightarrow A^{-1} \in GL(n, \mathbb{R})$  is  $C^\infty$ . Compute the first derivative.
- (e) Prove that  $O(n, \mathbb{R})$  is compact. Find min/max of the function  $trace$  on  $O(n, \mathbb{R})$ . (Hint: no need to do the machinery of extrema under constraints)
- (5) Define the map  $Mat_{n \times n}(\mathbb{R}) \xrightarrow{exp} Mat_{n \times n}(\mathbb{R})$  by  $exp(A) = \sum_{j=0}^{\infty} \frac{A^j}{j!}$  and the map  $Mat_{n \times n}(\mathbb{R}) \supset Ball_1(\mathbb{I}) \xrightarrow{ln} Mat_{n \times n}(\mathbb{R})$  by  $ln(\mathbb{I} - A) = - \sum_{j=1}^{\infty} \frac{A^j}{j}$ . (Convention:  $A^0 = \mathbb{I}$ )
- (a) Compute  $exp(A), ln(\mathbb{I} - A)$  for a diagonalizable matrix.
- (b) Prove: these power series converge absolutely, and the convergence is uniform on compact subsets. You can use  $\|A \cdot B\| \leq \|A\| \cdot \|B\|$ . (One can show that these maps are  $C^\infty$ .)
- (c) Prove: if  $A, B$  commute then  $exp(A + B) = exp(A)exp(B)$  and  $ln(A \cdot B) = ln(A) + ln(B)$ .
- (d) Fix some  $A \in Mat_{n \times n}(\mathbb{R})$  and define  $\mathbb{R}^1 \xrightarrow{\gamma} Mat_{n \times n}(\mathbb{R})$ , by  $\gamma(t) = exp(t \cdot A)$ . Compute  $\frac{d\gamma}{dt}$ .