

O. Background

Let (X, d_x) and (Y, d_y) be metric spaces. A function $f: X \rightarrow Y$ is distance preserving if $d_y(f(x), f(x')) = d_x(x, x')$ for all $x, x' \in X$. A distance preserving onto function from X to Y is called an isometry.

id_X is an isometry from a metric space X to itself. If $f: X \rightarrow Y$ and $g: Y \rightarrow Z$ are isometries between metric spaces, then $g \circ f: X \rightarrow Z$ is an isometry. Distance preserving functions are injective; hence, isometries are bijective. If $f: X \rightarrow Y$ is an isometry between metric spaces, then $f^{-1}: Y \rightarrow X$ is an isometry.

If X is a metric space, then an isometry from X to itself is called a rigid motion of X . The set of all rigid motions of X is called the isometry group of X and is denoted $\mathcal{I}(X)$. $\mathcal{I}(X)$ is a group with respect to composition.

Endow \mathbb{R} with the standard metric: $d(x, y) = |x - y|$. A connected subset of \mathbb{R} is called an interval. There are three types of intervals:

open intervals : $(-\infty, \infty)$, (a, ∞) , $(-\infty, b)$,

closed intervals : $[a, \infty)$, $(-\infty, b]$, $[a, b]$, and

half-open intervals : $[a, b)$ and $(a, b]$.

Endow each interval J with a metric by restricting the standard metric on \mathbb{R} to J .

A function $f: J \rightarrow X$ from an interval J to a metric space X is called a geodesic

if it is distance preserving. $f: J \rightarrow X$

is called a local geodesic if every point

of J is contained in an interval K

which is a relatively open subset of J

such that $f|_K: K \rightarrow X$ is a geodesic.

A local geodesic $f: J \rightarrow X$ is called a geodesic line / geodesic ray / geodesic segment if $J = (-\infty, \infty)$ / $J = [a, \infty)$ or $J = (-\infty, b]$ / $J = [a, b]$, respectively. A metric space X is totally geodesic if every pair of points of X lie in a geodesic line in X .

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Let V be a vector space. A bilinear form on V is a function $(x, y) \mapsto x * y : V \times V \rightarrow \mathbb{R}$ that satisfies $(ax + by) * z = a(x * z) + b(y * z)$ and $x * (ay + bz) = a(x * y) + b(x * z)$ for all $x, y, z \in V$ and all $a, b \in \mathbb{R}$.

A bilinear form $*$ on V is symmetric if $x * y = y * x$ for all $x, y \in V$.

A bilinear form $*$ on V is positive definite if for all $x \in V$: $x * x \geq 0$, and $x * x = 0$ if and only if $x = 0$.

A positive definite symmetric bilinear form on a vector space V is called an inner product or a Euclidean product on V .

Example The dot product \cdot on \mathbb{R}^n is a Euclidean product on \mathbb{R}^n which is defined by

$$x \cdot y = \sum_{i=1}^n x_i y_i$$

for $x = (x_1, \dots, x_n)$ and $y = (y_1, \dots, y_n) \in \mathbb{R}^n$.

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If $*$ is a Euclidean product on a vector space V , then the associated Euclidean norm on V is the function $x \mapsto \|x\|: V \rightarrow [0, \infty)$ defined by

$$\|x\| = \sqrt{x*x}.$$

Theorem 0.1: The Cauchy Inequality.

Let $*$ be a Euclidean product on a vector space V . Then

$$|x*y| \leq \|x\| \|y\|$$

for all $x, y \in V$. Furthermore, for all $x, y \in V$ and $\varepsilon = \pm 1$:

$$x*y = \varepsilon \|x\| \|y\| \text{ if and only if } \|y\|x = \varepsilon \|x\|y.$$

Proof Claim A If $u, v \in V$ and $\|u\| = \|v\| = 1$, then $|u*v| \leq 1$.

Proof of Claim A.

$$\begin{aligned} 0 &\leq (u-v)*(u-v) = 2 - 2u*v \text{ and} \\ 0 &\leq (u+v)*(u+v) = 2 + 2u*v. \text{ Hence,} \\ -1 &\leq u*v \leq 1. \text{ So } |u*v| \leq 1. \square \end{aligned}$$

Now let $x, y \in V$. If $x=0$ or $y=0$,

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then $|x * y| = 0 = \|x\| \|y\|$. So we can assume $x \neq 0 \neq y$. Let

$$u = \left(\frac{1}{\|x\|}\right)x \text{ and } v = \left(\frac{1}{\|y\|}\right)y.$$

Then $\|u\| = \|v\| = 1$. Hence $|u * v| \leq 1$ by Claim A. Therefore

$$\left| \left(\frac{1}{\|x\|}\right)x * \left(\frac{1}{\|y\|}\right)y \right| \leq 1.$$

Consequently $|x * y| \leq \|x\| \|y\|$.

Claim B If $u, v \in V$, $\|u\| = \|v\| = 1$ and $u * v = \varepsilon = \pm 1$, then $u = \varepsilon v$.

Proof of Claim B

$$(u - \varepsilon v) * (u - \varepsilon v) = 2 - 2\varepsilon(u * v) = 0.$$

Hence $u = \varepsilon v$. \square

Now let $x, y \in V$ and $\varepsilon = \pm 1$.

Suppose $x * y = \varepsilon \|x\| \|y\|$. If $x = 0$ or $y = 0$, then obviously $\|y\|x = 0 = \varepsilon \|x\|y$. So we can assume $x \neq 0 \neq y$. Let

$$u = \left(\frac{1}{\|x\|}\right)x \text{ and } v = \left(\frac{1}{\|y\|}\right)y.$$

Then $\|u\| = \|v\| = 1$ and $u * v = \varepsilon$. Hence $u = \varepsilon v$

by Claim B. Consequently $\|y\|x = \varepsilon \|x\|y$. \square

Theorem 0.2. Let $*$ be a Euclidean product on a vector space V , and let $x \mapsto \|x\| = V \rightarrow [0, \infty)$ be the associated Euclidean norm. Then:

a) For every $x \in V$; $\|x\| \geq 0$, and $\|x\| = 0$ if and only if $x = 0$;

b) For every $x \in V$ and $a \in \mathbb{R}$, $\|ax\| = |a| \|x\|$, and

c) For all $x, y \in V$, $\|x+y\| \leq \|x\| + \|y\|$.

Homework Problem 0.1. Prove Theorem 0.2.a) and 0.2.b).

Proof of Theorem 0.2.c

By the Cauchy inequality:

$$\begin{aligned} \|x+y\|^2 &= (x+y) * (x+y) = \|x\|^2 + 2x * y + \|y\|^2 \\ &\leq \|x\|^2 + 2\|x\|\|y\| + \|y\|^2 = (\|x\| + \|y\|)^2 \end{aligned}$$

Hence, $\|x+y\| \leq \|x\| + \|y\|$. \square

Let $*$ be a Euclidean product on a vector space V and let $x \mapsto \|x\| = V \rightarrow [0, \infty)$ be the associated Euclidean norm. Define the associated Euclidean metric ~~on V~~ to be the function $d_E: V \times V \rightarrow [0, \infty)$ defined by $d_E(x, y) = \|x - y\|$ for all $x, y \in V$.

Theorem 0.3 Let \ast be a Euclidean product on a vector space V , let $x \mapsto \|x\| = V \rightarrow (0, \infty)$ be the associated Euclidean norm on V , and let d_E be the associated Euclidean metric on V . Then d_E is a metric on V . In other words,

a) $d_E(x, y) \geq 0$, and $d(x, y) = 0$ if and only if $x = y$, for all $x, y \in V$

b) $d_E(x, y) = d_E(y, x)$ for all $x, y \in V$

c) $d_E(x, z) \leq d_E(x, y) + d_E(y, z)$ for all $x, y, z \in V$.

Homework Problem 0.2. Prove assertions a) and b) of Theorem 0.3.

Proof of assertion c) For $x, y, z \in V$:

$$d_E(x, z) = \|x - z\| = \|\cancel{x - y} + \cancel{y - z}\| \leq \|x - y\| + \|y - z\| = d_E(x, y) + d_E(y, z). \quad \square$$

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Example, \mathbb{R}^n equipped with the Euclidean metric associated with the dot product on \mathbb{R}^n is called Euclidean n -space and is denoted \mathbb{E}^n . (Thus, the Euclidean metric d_E on \mathbb{R}^n associated with the dot product satisfies

$$d_E(x, y) = \|x - y\| = \sqrt{(x - y) \cdot (x - y)}.$$

Let $*$ be a Euclidean product on a vector space V . An element u of V is a unit vector if $u * u = 1$. A sequence u_1, \dots, u_k in V is orthogonal if $u_i * u_j = 0$ for $i \neq j$. An orthogonal sequence of unit vectors in V is called an orthonormal sequence in V . An orthonormal sequence in V which is also a basis for V is called an orthonormal basis for V .

Example The sequence of standard unit vectors e_1, \dots, e_n in \mathbb{R}^n is an orthonormal basis for \mathbb{E}^n .

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Lemma 0.4 Let $*$ be a Euclidean product on a vector space V . Then every orthonormal sequence in V is linearly independent.

Proof Let u_1, \dots, u_k be an orthonormal sequence in V . Suppose $a_1, \dots, a_k \in \mathbb{R}$ and $\sum_{i=1}^k a_i u_i = 0$.

Then for $1 \leq j \leq k$,

$$0 = 0 \cdot u_j = \left(\sum_{i=1}^k a_i u_i \right) \cdot u_j = \sum_{i=1}^k a_i (u_i \cdot u_j) = a_j \cdot 1$$

Thus, $a_j = 0$ for $1 \leq j \leq k$. \square

Theorem 0.5 If $*$ is a Euclidean product on a finite dimensional vector space V , then V has an orthonormal basis.

Sketch of proof - V has a finite basis v_1, \dots, v_n . We perform the Gram Schmidt Orthogonalization Process inductively on v_1, \dots, v_n to convert it to an orthonormal basis for V .

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To begin, let $u_1 = \left(\frac{1}{\|v_1\|}\right) v_1$.

Then u_1 is a unit vector that spans the same vector subspace of V that v_1 spans.

Now let $1 \leq k < n$ and assume we have constructed an orthonormal sequence u_1, \dots, u_k in V that spans the same vector subspace of V that v_1, \dots, v_k spans. Let

$$y_{k+1} = v_{k+1} - \sum_{i=1}^k (v_{k+1} \cdot u_i) u_i.$$

Then $y_{k+1} \neq 0$, $y_{k+1} \cdot u_j = 0$ for $1 \leq j \leq k$, and u_1, \dots, u_k, y_{k+1} spans the same vector subspace of V that v_1, \dots, v_k, v_{k+1} spans.

Let $u_{k+1} = \left(\frac{1}{\|y_{k+1}\|}\right) y_{k+1}$. Then

u_1, \dots, u_k, u_{k+1} is an orthonormal sequence in V that spans the same vector subspace of V that v_1, \dots, v_k, v_{k+1} spans.

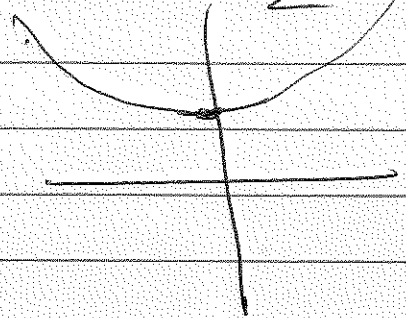
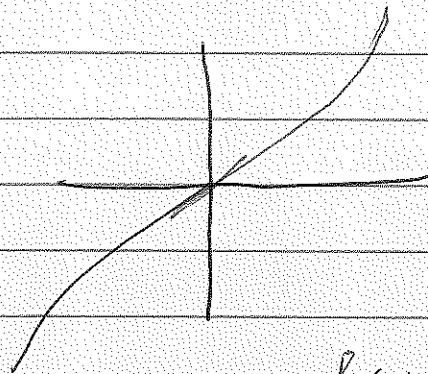
When this process terminates, we have an orthonormal sequence u_1, \dots, u_n in V that spans the same vector subspace of V that v_1, \dots, v_n spans.

Hence, u_1, \dots, u_n spans V . Thus, u_1, \dots, u_n is an orthonormal basis for V . \square

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Hyperbolic Functions

$$\text{Def } \sinh(x) = \frac{e^x - e^{-x}}{2}, \quad \cosh(x) = \frac{e^x + e^{-x}}{2}$$



$$\tanh(x) = \frac{\sinh(x)}{\cosh(x)}$$

$$\coth(x) = \frac{1}{\tanh(x)}$$

$$\operatorname{sech}(x) = \frac{1}{\cosh(x)}$$

$$\operatorname{csch}(x) = \frac{1}{\sinh(x)}$$

Identities

$$\cosh^2(x) - \sinh^2(x) = 1$$

$$\operatorname{sech}^2(x) = 1 - \tanh^2(x)$$

$$\operatorname{csch}^2(x) = \coth^2(x) - 1$$

$$\sinh(-x) = -\sinh(x), \quad \cosh(-x) = \cosh(x)$$

$$\cosh(x \pm y) = \cosh(x)\cosh(y) \pm \sinh(x)\sinh(y)$$

$$\sinh(x \pm y) = \sinh(x)\cosh(y) \pm \cosh(x)\sinh(y)$$

Derivatives

$$\frac{d}{dx} \sinh(x) = \cosh(x)$$

$$\frac{d}{dx} \cosh(x) = \sinh(x)$$

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$$\frac{d}{dx} \tanh(x) = \operatorname{sech}^2(x) \quad \frac{d}{dx} \coth(x) = -\operatorname{csch}^2(x)$$

$$\frac{d}{dx} \operatorname{sech}(x) = -\operatorname{sech}(x) \tanh(x)$$

$$\frac{d}{dx} \operatorname{csch}(x) = -\operatorname{csch}(x) \coth(x)$$

Power Series

$$\sinh(x) = \sum_{n=0}^{\infty} \frac{x^{2n+1}}{(2n+1)!}$$

$$\cosh(x) = \sum_{n=0}^{\infty} \frac{x^{2n}}{(2n)!}$$