

1.5 Eigenvalues, eigenvectors and diagonalization

Definition 1.5.1 (Eigenvalues and eigenvectors). Let A be an $n \times n$ matrix. If λ is a complex number³ and ξ is a non-zero⁴ complex vector such that

$$A\xi = \lambda\xi,$$

$$A\vec{0} = \vec{0} = \lambda\vec{0}$$

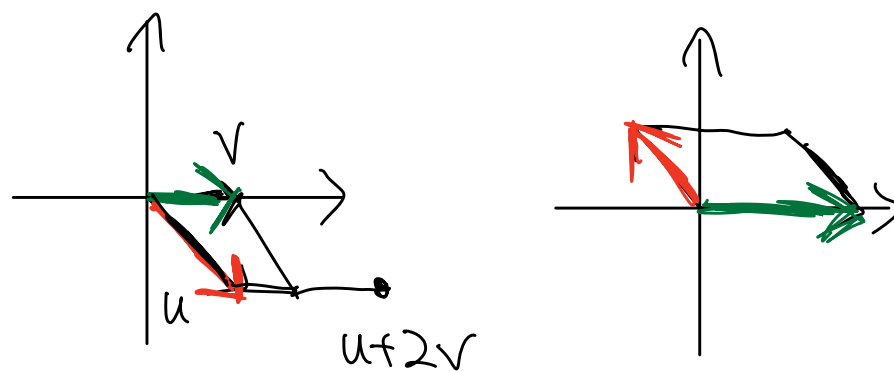
then we say that λ is an **eigenvalue** of A and ξ is an **eigenvector** of A associated with λ .

Eigenvalue Eigenvector

\downarrow λ \downarrow ξ

$$\begin{bmatrix} 2 & 3 \\ 0 & -1 \end{bmatrix} \begin{bmatrix} 1 \\ -1 \end{bmatrix} = \begin{bmatrix} -1 \\ 1 \end{bmatrix} = (-1) \begin{bmatrix} 1 \\ -1 \end{bmatrix}$$

$$\begin{bmatrix} 2 & 3 \\ 0 & -1 \end{bmatrix} \begin{bmatrix} 1 \\ 0 \end{bmatrix} = \begin{bmatrix} 2 \\ 0 \end{bmatrix} = 2 \begin{bmatrix} 1 \\ 0 \end{bmatrix}$$



$$\begin{aligned} A(u+2v) &= Au + 2Av \\ &= (-1)u + 2(2v) \end{aligned}$$

Definition 1.5.2 (Characteristic polynomial and characteristic equation).
 Let A be an $n \times n$ matrix. The **characteristic polynomial** of A is the degree n polynomial $\det(xI - A)$ in x , where I is the identity matrix. The **characteristic equation** of A is the degree n polynomial equation

$$\det(xI - A) = 0.$$

Find $\vec{\xi}, \lambda$ s.t. $A\vec{\xi} = \lambda\vec{\xi}$

$$\vec{\xi} \neq \vec{0} \quad A\vec{\xi} - \lambda\vec{\xi} = \vec{0}$$

$$A\vec{\xi} - \lambda \mathbf{I}_n \vec{\xi} = \vec{0}$$

$$\underbrace{(A - \lambda \mathbf{I})}_{\text{want det} = 0} \vec{\xi} = \vec{0}$$

want $\det = 0 \Rightarrow$ non-zero solution $\vec{\xi}$

$$B\vec{x} = \vec{0}$$

has non-zero soltn

$$\text{iff } \det B = 0$$

Proposition 1.5.3. Let A be an $n \times n$ matrix.

1. A complex number λ is an eigenvalue of A if and only if λ is a root to the characteristic equation $\det(xI - A) = 0$.
2. Let λ be an eigenvalue of A . Then ξ is an eigenvector of A associated with λ if and only if $\xi \neq \mathbf{0}$ and $(\lambda I - A)\xi = \mathbf{0}$.

$$A = \begin{bmatrix} 1 & 1 \\ -2 & 4 \end{bmatrix}$$

(char equation:

$$\det(xI - A) = 0$$

$$\det \begin{bmatrix} x-1 & -1 \\ 2 & x-4 \end{bmatrix} = 0$$

$$(x-1)(x-4) + 2 = 0$$

$$x^2 - 5x + 6 = 0$$

$$(x-2)(x-3) = 0$$

$$\lambda = 2, 3$$

For $\lambda = 2$,

$$(2I - A)\xi = \vec{0}$$

$$\begin{bmatrix} 1 & -1 \\ 2 & -2 \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$\begin{cases} x - y = 0 \\ 2x - 2y = 0 \end{cases}$$

Take $x = y = 1$

$$\xi = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$

For $\lambda = 3$

$$(3I - A)\xi = \vec{0}$$

$$\begin{bmatrix} 2 & -1 \\ 2 & -1 \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$\begin{cases} 2x - y = 0 \\ 2x - y = 0 \end{cases}$$

Take $y = 2, x = 1$

$$\xi = \begin{bmatrix} 1 \\ 2 \end{bmatrix}$$

1.7 Some transcendental functions

1. Exponential function:

$$e^x = \sum_{k=0}^{\infty} \frac{x^k}{k!} = 1 + x + \frac{x^2}{2!} + \frac{x^3}{3!} + \cdots \text{ for } x \in \mathbb{R}$$

2. Trigonometric functions: *There are 6 trigonometric functions which are defined as follows.*

Cosine: $\cos x = \sum_{k=0}^{\infty} \frac{(-1)^k x^{2k}}{(2k)!} = 1 - \frac{x^2}{2!} + \frac{x^4}{4!} - \frac{x^6}{6!} + \cdots \text{ for } x \in \mathbb{R}$

Sine: $\sin x = \sum_{k=0}^{\infty} \frac{(-1)^k x^{2k+1}}{(2k+1)!} = x - \frac{x^3}{3!} + \frac{x^5}{5!} - \frac{x^7}{7!} + \cdots \text{ for } x \in \mathbb{R}$

Tangent: $\tan x = \frac{\sin x}{\cos x} \text{ for } x \neq \frac{(2k+1)\pi}{2}, k \in \mathbb{Z}$

Cotangent: $\cot x = \frac{\cos x}{\sin x} \text{ for } x \neq k\pi, k \in \mathbb{Z}$

Secant: $\sec x = \frac{1}{\cos x} \text{ for } x \neq \frac{(2k+1)\pi}{2}, k \in \mathbb{Z}$

Cosecant: $\csc x = \frac{1}{\sin x} \text{ for } x \neq k\pi, k \in \mathbb{Z}$

3. **Hyperbolic functions:** *There are 6 hyperbolic functions which are defined as follows.*

Hyperbolic cosine:

$$\cosh x = \frac{e^x + e^{-x}}{2} = \sum_{k=0}^{\infty} \frac{x^{2k}}{(2k)!} = 1 + \frac{x^2}{2!} + \frac{x^4}{4!} + \frac{x^6}{6!} + \dots \text{ for } x \in \mathbb{R}$$

Hyperbolic sine:

$$\sinh x = \frac{e^x - e^{-x}}{2} = \sum_{k=0}^{\infty} \frac{x^{2k+1}}{(2k+1)!} = x + \frac{x^3}{3!} + \frac{x^5}{5!} + \frac{x^7}{7!} + \dots \text{ for } x \in \mathbb{R}$$

Hyperbolic tangent:

$$\tanh x = \frac{\sinh x}{\cosh x} \text{ for } x \in \mathbb{R}$$

Hyperbolic cotangent:

$$\coth x = \frac{\cosh x}{\sinh x} \text{ for } x \neq 0$$

Hyperbolic secant:

$$\operatorname{sech} x = \frac{1}{\cosh x} \text{ for } x \in \mathbb{R}$$

Hyperbolic cosecant:

$$\operatorname{csch} x = \frac{1}{\sinh x} \text{ for } x \neq 0$$

Theorem 1.7.2. *The exponential function satisfies*

$$e^x = \lim_{n \rightarrow \infty} \left(1 + \frac{x}{n}\right)^n$$

for any $x \in \mathbb{R}$.

Definition 1.7.3 (Logarithmic function). *The logarithmic function is the function* $\ln : \mathbb{R}^+ \rightarrow \mathbb{R}$ *defined for* $x > 0$ *by*

$$y = \ln x \text{ if } e^y = x.$$

In other words, $\ln x$ *is the inverse function of the exponential function.*

Proposition 1.7.4 (Identities for transcendental functions).

1. *Exponential function:*

(a) $e^{x+y} = e^x e^y$

(b) $e^{x-y} = \frac{e^x}{e^y}$

(c) $e^{kx} = (e^x)^k$ for $k \in \mathbb{Z}$

2. *Logarithmic function:*

(a) $\ln(xy) = \ln x + \ln y$

(b) $\ln \frac{x}{y} = \ln x - \ln y$

(c) $\ln(x^k) = k \ln x$ for $k \in \mathbb{Z}$

3. *Trigonometric identities:*

(a) $\cos^2 x + \sin^2 x = 1$; $\sec^2 x - \tan^2 x = 1$; $\csc^2 x - \cot^2 x = 1$

(b) $\cos(-x) = \cos x$; $\sin(-x) = -\sin x$; $\tan(-x) = -\tan x$

(c) $\cos(x+y) = \cos x \cos y - \sin x \sin y$;

$\sin(x+y) = \sin x \cos y + \cos x \sin y$;

$\tan(x+y) = \frac{\tan x + \tan y}{1 - \tan x \tan y}$

(d) $\cos 2x = \cos^2 x - \sin^2 x = 2 \cos^2 x - 1 = 1 - 2 \sin^2 x$;

$\sin 2x = 2 \sin x \cos x$;

$\tan 2x = \frac{2 \tan x}{1 - \tan^2 x}$

4. *Hyperbolic identities:*

(a) $\cosh^2 x - \sinh^2 x = 1$; $\operatorname{sech}^2 x + \tanh^2 x = 1$; $\operatorname{coth}^2 x - \operatorname{csch}^2 x = 1$

(b) $\cosh(-x) = \cosh x$; $\sinh(-x) = -\sinh x$; $\tanh(-x) = -\tanh x$

(c) $\cosh(x+y) = \cosh x \cosh y + \sinh x \sinh y$;

$\sinh(x+y) = \sinh x \cosh y + \cosh x \sinh y$;

$\tanh(x+y) = \frac{\tanh x + \tanh y}{1 + \tanh x \tanh y}$

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

$\sinh 2x = 2 \sinh x \cosh x$;

$\tanh 2x = \frac{2 \tanh x}{1 + \tanh^2 x}$

$\csc^2 x - \cot^2 x = 1$

Proposition 1.7.5 (Derivatives of transcendental functions).

1. *Exponential function:*

$$\frac{d}{dx} e^x = e^x$$

2. *Logarithmic function:*

$$\frac{d}{dx} \ln x = \frac{1}{x}$$

3. *Trigonometric functions:*

$$\begin{aligned} \frac{d}{dx} \cos x &= -\sin x; & \frac{d}{dx} \sin x &= \cos x; \\ \frac{d}{dx} \tan x &= \sec^2 x; & \frac{d}{dx} \cot x &= -\operatorname{csc}^2 x; \\ \frac{d}{dx} \sec x &= \sec x \tan x; & \frac{d}{dx} \operatorname{csc} x &= -\operatorname{csc} x \cot x \end{aligned}$$

4. *Inverse trigonometric functions*⁷:

$$\begin{aligned} \frac{d}{dx} \cos^{-1} x &= -\frac{1}{\sqrt{1-x^2}}; \\ \frac{d}{dx} \sin^{-1} x &= \frac{1}{\sqrt{1-x^2}}; \\ \frac{d}{dx} \tan^{-1} x &= \frac{1}{1+x^2} \end{aligned}$$

$$\cos \frac{\pi}{4} = \frac{1}{\sqrt{2}}$$

$$\frac{\pi}{4} = \cos^{-1} \frac{1}{\sqrt{2}}$$

5. *Hyperbolic functions:*

$$\begin{aligned} \frac{d}{dx} \cosh x &= \sinh x; & \frac{d}{dx} \sinh x &= \cosh x; \\ \frac{d}{dx} \tanh x &= \operatorname{sech}^2 x; & \frac{d}{dx} \operatorname{coth} x &= -\operatorname{csch}^2 x; \\ \frac{d}{dx} \operatorname{sech} x &= -\operatorname{sech} x \tanh x; & \frac{d}{dx} \operatorname{csch} x &= -\operatorname{csch} x \operatorname{coth} x \end{aligned}$$

6. *Inverse hyperbolic functions*⁸:

$$\begin{aligned} \frac{d}{dx} \cosh^{-1} x &= \frac{1}{\sqrt{x^2-1}}; \\ \frac{d}{dx} \sinh^{-1} x &= \frac{1}{\sqrt{x^2+1}}; \\ \frac{d}{dx} \tanh^{-1} x &= \frac{1}{1-x^2} \end{aligned}$$

Proposition 1.7.6 (Integrals of transcendental functions).

$$u = \sin x$$

1. Exponential function:

$$\int e^x dx = e^x + C$$

$$\int \cot x dx$$

2. Logarithmic function:

$$\int \frac{1}{x} dx = \ln |x| + C \quad \ln \frac{1}{x} = -\ln x$$

$$= \int \frac{\cos x}{\sin x} dx$$

$$= \int \frac{d \sin x}{\sin x} = \ln |\sin x| + C$$

3. Trigonometric functions:

$$\int \cos x dx = \sin x + C; \quad \int \sin x dx = -\cos x + C;$$

$$\int \tan x dx = \ln |\sec x| + C; \quad \int \cot x = \ln |\sin x| + C;$$

$$\int \sec x dx = \ln |\sec x + \tan x| + C; \quad \int \csc x dx = \ln |\csc x - \cot x| + C$$

$$\int \coth x dx$$

$$= \int \frac{\cosh x}{\sinh x} dx$$

$$= \int \frac{d \sinh x}{\sinh x} = \ln |\sinh x| + C$$

4. Hyperbolic functions:

$$\int \cosh x dx = \sinh x + C; \quad \int \sinh x dx = \cosh x + C;$$

$$\int \tanh x dx = \ln |\cosh x| + C; \quad \int \coth x = \ln |\sinh x| + C;$$

$$\int \operatorname{sech} x dx = \tan^{-1} \sinh x + C; \quad \int \operatorname{csch} x dx = \ln |\operatorname{csch} x - \coth x| + C$$

Proposition 2.2.4 (Arc length of graphs of functions).

- (Rectangular coordinates): The arc length of the curve given by the graph of function $y = f(x)$, $a < x < b$, in rectangular coordinates is

$$l = \int_a^b \sqrt{1 + f'^2} dx.$$

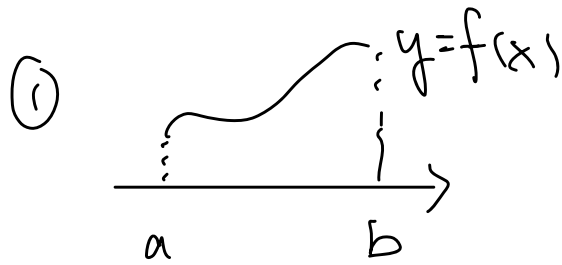
- (Polar coordinates): The arc length of the curve given by the graph of function $r = r(\theta)$, $\alpha < \theta < \beta$, in polar coordinates is

$$l = \int_\alpha^\beta \sqrt{r^2 + r'^2} d\theta.$$

displacement

$$r(t) \quad a < t < b$$

$$l = \int \underbrace{\|r'(t)\|}_{\text{speed}} dt$$

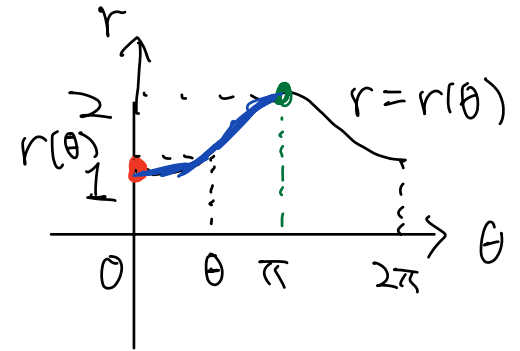
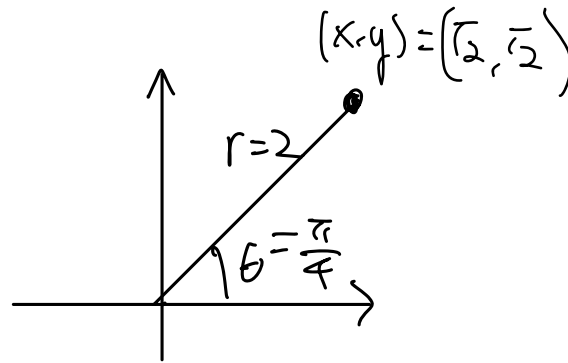


$$\vec{r}(x) = (x, f(x))$$

$$r'(x) = (1, f'(x))$$

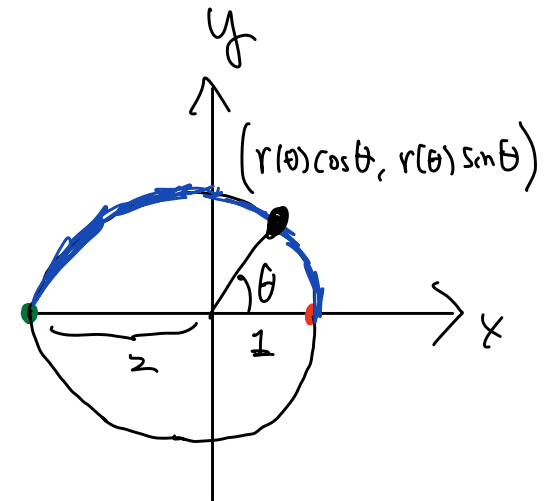
$$\|r'(x)\| = \sqrt{1 + f'(x)^2}$$

$$l = \int_a^b \|r'(x)\| dx = \int_a^b \sqrt{1 + f'(x)^2} dx$$



Parametrization

$$\vec{r}(\theta) = (r(\theta) \cos \theta, r(\theta) \sin \theta)$$



$$l = \int_{\alpha}^{\beta} \sqrt{r^2 + r'^2} d\theta.$$

Pf

$$\vec{r}'(\theta) = (r' \cos \theta - r \sin \theta, r' \sin \theta + r \cos \theta)$$

$$\|\vec{r}'(\theta)\| = \sqrt{r'^2 + r^2}$$

eg $r = 2 \cos \theta + 4 \sin \theta \quad 0 < \theta < \pi$

$$r' = -2 \sin \theta + 4 \cos \theta$$

$$\sqrt{r^2 + (r')^2} = \sqrt{(2 \cos \theta + 4 \sin \theta)^2 + (-2 \sin \theta + 4 \cos \theta)^2}$$

$$= \sqrt{20}$$

$$l = \int_0^{\pi} \sqrt{20} d\theta = \sqrt{20} \pi$$

Rmk $r = 2 \cos \theta + 4 \sin \theta$

$$r^2 = 2r \cos \theta + 4r \sin \theta$$

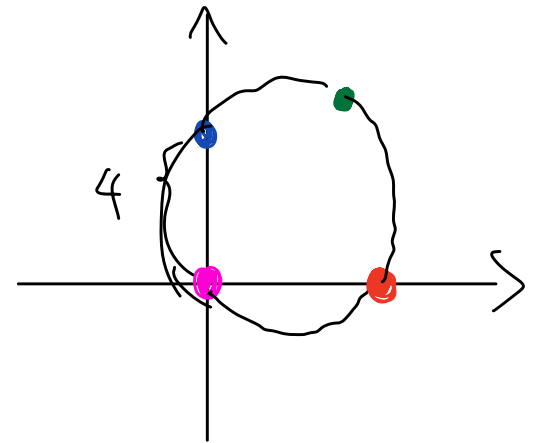
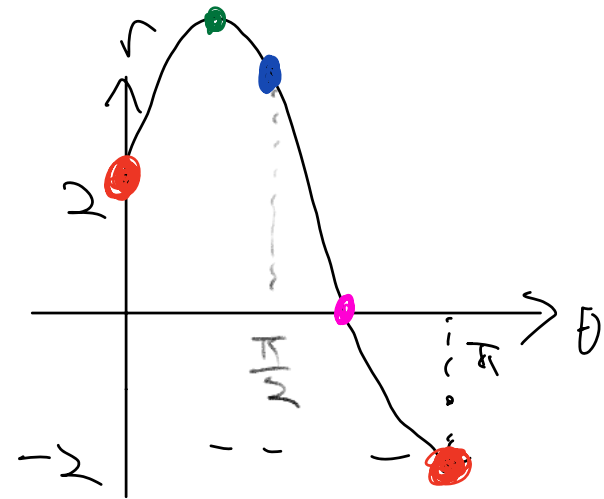
$$x^2 + y^2 = 2x + 4y$$

$$(x-1)^2 + (y-2)^2 = 5^2 \quad \text{Circle}$$

$$x = r \cos \theta$$

$$y = r \sin \theta$$

Rmk $r = \sqrt{20} \sin(\theta + \alpha)$

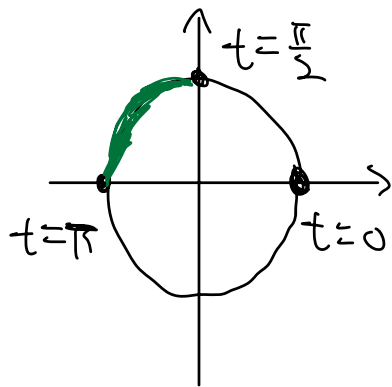


Definition 2.2.5 (Arc length parametrization). We say that $\mathbf{r}(s)$ is an **arc length parametrized curve**, or $\mathbf{r}(s)$ is parametrized by arc length, if $\|\mathbf{r}'(s)\| = 1$ for any s .

$$\mathbf{r}(t) = (\cos t, \sin t)$$

$$\mathbf{r}'(t) = (-\sin t, \cos t)$$

$$\|\mathbf{r}'(t)\| = 1 \quad \text{Arc length parametrized}$$

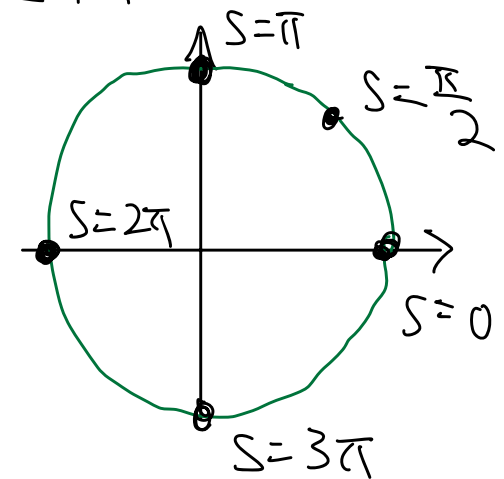
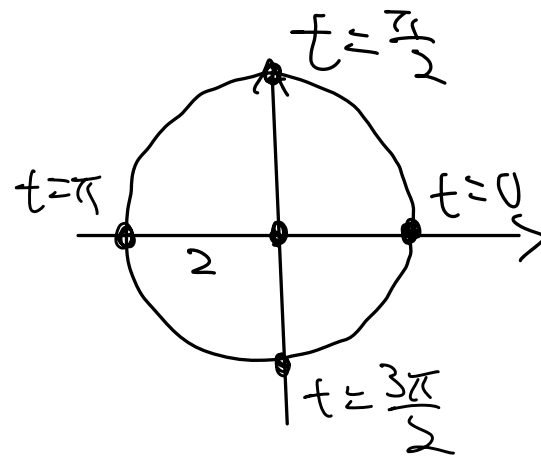


$$\mathbf{r}(t) = (2\cos t, 2\sin t) \quad 0 \leq t \leq 2\pi$$

$$\mathbf{r}'(t) = (-2\sin t, 2\cos t) \quad \|\mathbf{r}'(t)\| = 2$$

$$\mathbf{r}(s) = \left(2\cos \frac{s}{2}, 2\sin \frac{s}{2}\right) \quad \|\mathbf{r}'(s)\| = 1$$

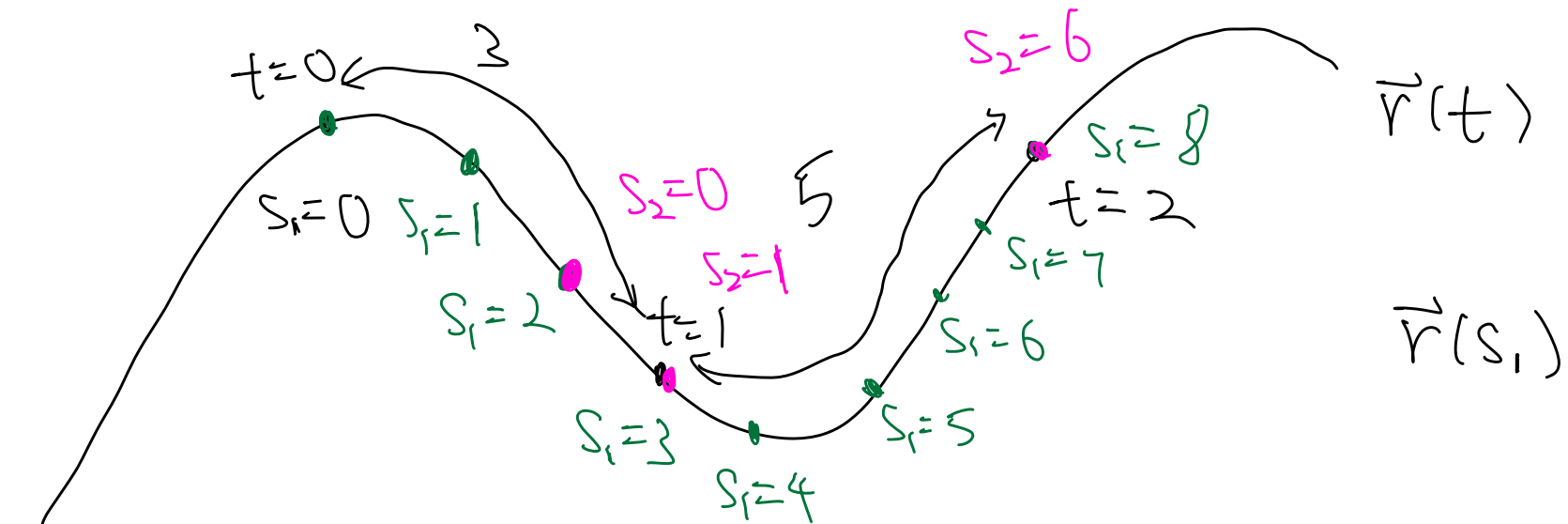
$$0 \leq s \leq 4\pi$$



Proposition 2.2.6. Let $\mathbf{r}(s)$, be an arc length parametrized curve. Then for $a < b$, the arc length of $\mathbf{r}(s)$ from $s = a$ to $s = b$ is $b - a$.

Pf:
$$L = \int_a^b \|\mathbf{r}'(t)\| dt = \int_a^b 1 dt = [t]_a^b = b - a$$

Theorem 2.2.7 (Existence and uniqueness of arc length parametrization).
 Let $\mathbf{r}(t)$ be a regular parametrized curve. Then there exists increasing differentiable function $s = s(t)$ such that when $\mathbf{r}(s)$ is considered as a function of s , it is an arc length parametrized curve. Moreover if $s_1(t)$ and $s_2(t)$ are two such functions, then $s_2 - s_1$ is a constant.



t	0	1	2
s_1	0	3	8
s_2	-2	1	6

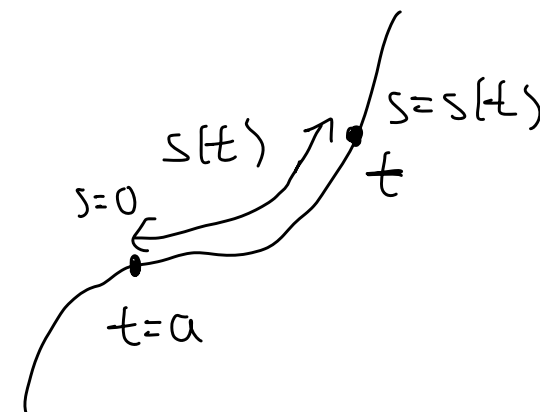
pf See note

To find the arc length parametrization of $\mathbf{r}(t)$, we do the following three steps.

1. Find the arc length $s(t)$ as a function of t by

$$s(t) = \int_a^t \|\mathbf{r}'(u)\| du.$$

2. Express $t = t(s)$ in terms of s . In other words, make t the subject in $s = s(t)$.
3. Substitute $t(s)$ into t in $\mathbf{r}(t)$ to get the arc length parametrization $\mathbf{r}(s)$.

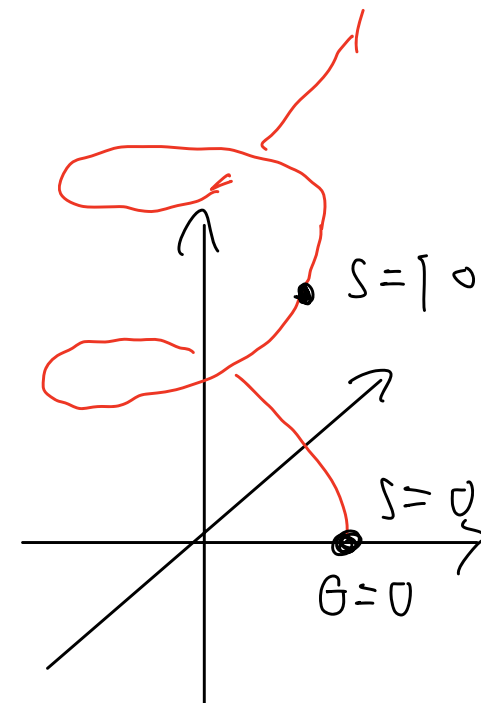


Example 2.2.8 (Arc length parametrization of helix). Let $a, b > 0$ be constants. Find an arc length parametrization of the helix $\mathbf{r}(\theta) = (a \cos \theta, a \sin \theta, b\theta)$.

$$\begin{aligned} 1. \quad s(\theta) &= \int_0^\theta \|\mathbf{r}'(u)\| du \\ &= \int_0^\theta \sqrt{(-a \sin u)^2 + (a \cos u)^2 + b^2} du \\ &= \int_0^\theta \sqrt{a^2 + b^2} du = \sqrt{a^2 + b^2} \theta \quad (s \text{ in terms of } \theta) \end{aligned}$$

$$2. \quad \theta = \frac{s}{\sqrt{a^2 + b^2}}$$

$$3. \quad \mathbf{r}(s) = \left(a \cos \frac{s}{\sqrt{a^2 + b^2}}, a \sin \frac{s}{\sqrt{a^2 + b^2}}, \frac{bs}{\sqrt{a^2 + b^2}} \right)$$



Example 2.2.9 (Arc length parametrization of catenary). Find an arc length parametrization of the catenary $\mathbf{r}(t) = (t, \cosh t)$.

$$\cosh t = \frac{e^t + e^{-t}}{2}$$

① $\mathbf{r}'(t) = (1, \sinh t)$

$$\begin{aligned} s(t) &= \int_0^t \|\mathbf{r}'(u)\| du \\ &= \int_0^t \sqrt{1^2 + (\sinh u)^2} du \\ &= \int_0^t \cosh u du \\ &= [\sinh x]_0^t = \sinh t \end{aligned}$$

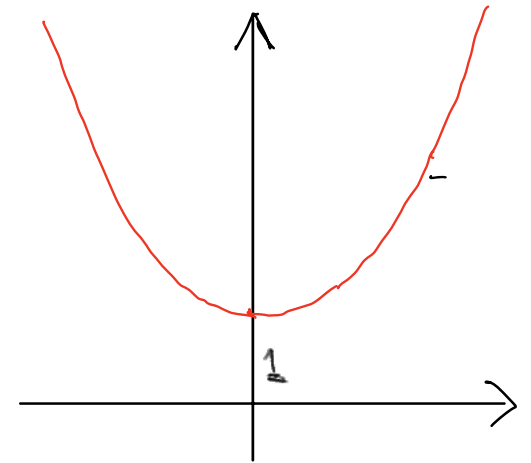
$$s = \frac{e^t - e^{-t}}{2}$$

$$2s = e^t - e^{-t}$$

$$2se^t = e^{2t} - 1$$

$$(e^t)^2 - 2se^t - 1 = 0$$

$$(e^t - s)^2 - s^2 - 1 = 0$$



② $t = \sinh^{-1} s = \ln(s + \sqrt{s^2 + 1}) \leftarrow e^t - s = \sqrt{s^2 + 1}$

③ $\mathbf{r}(s) = (\ln(s + \sqrt{s^2 + 1}), \cosh t)$
 $= (\ln(s + \sqrt{s^2 + 1}), \sqrt{1 + (\sinh t)^2})$
 $= (\ln(s + \sqrt{s^2 + 1}), \sqrt{1 + s^2})$

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

$$\int \cosh x dx = \sinh x + C$$

Example 2.2.10 (Tractrix). The tractrix is a curve parametrized by

$$\mathbf{r}(t) = (\operatorname{sech} t, t - \tanh t), \quad t > 0.$$

$$= (0, t) + (\operatorname{sech} t, -\tanh t)$$

$$\begin{aligned} \textcircled{1} \quad \mathbf{r}'(t) &= (-\operatorname{sech} t \tanh t, 1 - \operatorname{sech}^2 t) \\ &= (-\operatorname{sech} t \tanh t, \tanh^2 t) \end{aligned}$$

$$\begin{aligned} \|\mathbf{r}'(t)\|^2 &= \operatorname{sech}^2 t \tanh^2 t + \tanh^4 t \\ &= \tanh^2 t (\tanh^2 t + \operatorname{sech}^2 t) \\ &= \tanh^2 t \end{aligned}$$

$$S = \int_0^t \|\mathbf{r}'(u)\| du$$

$$= \int_0^t \tanh u du$$

$$= [\ln \cosh u]_0^t = \ln \cosh t$$

$$\begin{aligned} &\int \frac{\sinh u}{\cosh u} du \\ &= \int \frac{d \cosh u}{\cosh u} \end{aligned}$$

$$\textcircled{2} \quad \cosh t = e^s$$

$$\mathbf{r}(s) = (e^{-s}, \ln(e^s + \sqrt{e^{2s} - 1}) - \sqrt{1 - e^{-2s}})$$

$$(\operatorname{sech} t)^2 + (\tanh t)^2 = 1$$

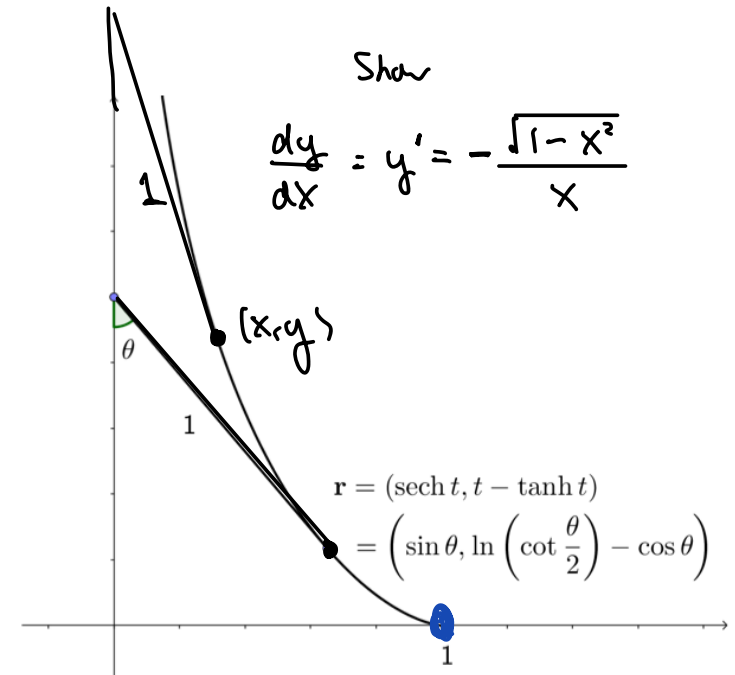
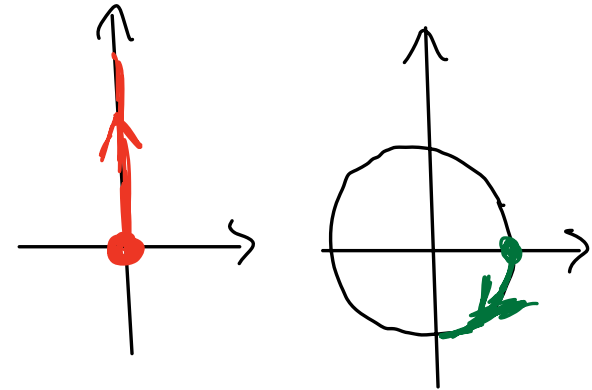


Figure 6: Tractrix

Note: The tractrix may also be parametrized by

$$\mathbf{r}(\theta) = \left(\sin \theta, \ln \left(\cot \frac{\theta}{2} \right) - \cos \theta \right), \quad 0 < \theta < \frac{\pi}{2}.$$

Suppose L is the tangent to the tractrix at $\mathbf{r}(\theta)$ and P is the point of intersection of L and the y -axis. Then the angle between L and the y -axis is θ and the distance between $\mathbf{r}(\theta)$ and P is always 1.

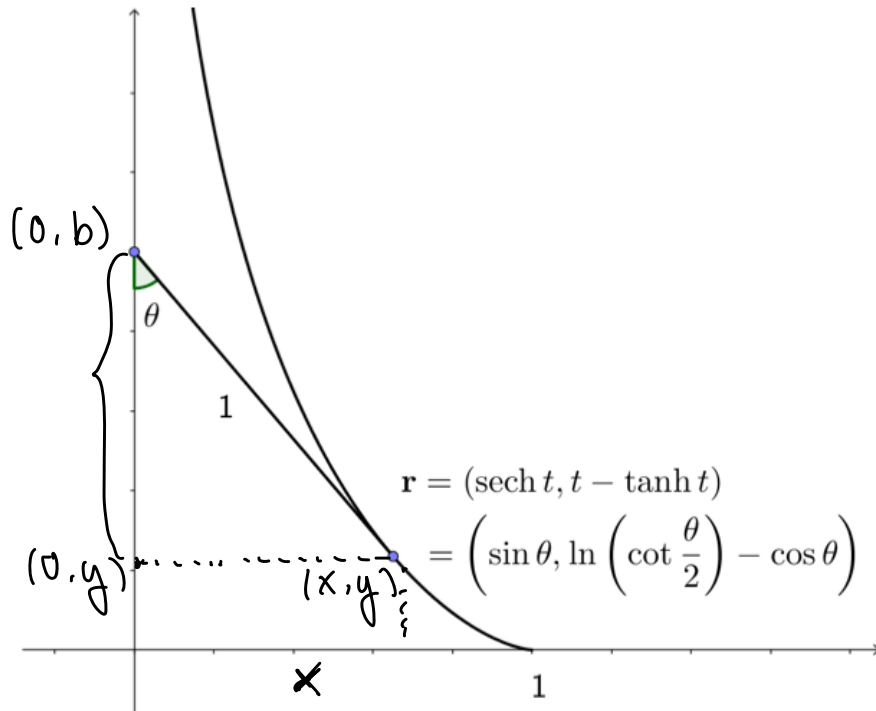


Figure 6: Tractrix

Three different parametrizations:

$$\mathbf{r}(t) = (\operatorname{sech} t, t - \tanh t), \quad t > 0.$$

$$\mathbf{r}(s) = (e^{-s}, \ln(e^s + \sqrt{e^{2s} - 1}) - \sqrt{1 - e^{-2s}}), \quad s > 0.$$

$$\mathbf{r}(\theta) = \left(\sin \theta, \ln \left(\cot \frac{\theta}{2} \right) - \cos \theta \right), \quad 0 < \theta < \frac{\pi}{2}.$$

To find $y = y(x)$ satisfying this:

$$x^2 + (y - b)^2 = 1$$

$$\Rightarrow \frac{dy}{dx} = \frac{y - b}{x} = -\frac{\sqrt{1 - x^2}}{x}$$

Let $x = \sinh \theta$

$$\frac{dy}{d\theta} = \frac{dy}{dx} \frac{dx}{d\theta} = -\frac{\sqrt{1 - \sinh^2 \theta}}{\sinh \theta} \cdot \cosh \theta = -\frac{\cosh^2 \theta}{\sinh \theta}$$

$$\frac{dy}{d\theta} = \frac{\sinh^2 \theta - 1}{\sinh \theta} = \sinh \theta - \operatorname{csc} \theta$$

$$y = -\cosh \theta - \ln \left| \tan \frac{\theta}{2} \right| + C$$

$$y \rightarrow 0 \text{ as } \theta \rightarrow \frac{\pi}{2} \Rightarrow C = 0$$

Theorem 2.2.11. Let $\mathbf{r}(t)$ be a regular parametrized curve with $\mathbf{r}(a) = \mathbf{r}_0$ and $\mathbf{r}(b) = \mathbf{r}_1$. Then the arc length l of the curve from $t = a$ to $t = b$ satisfies

$$l \geq \|\mathbf{r}_1 - \mathbf{r}_0\|$$

with equality holds if and only if $\mathbf{r}(t)$ is a line segment joining \mathbf{r}_0 and \mathbf{r}_1 .

PF of inequality

let $\vec{u} = \frac{\mathbf{r}_1 - \mathbf{r}_0}{\|\mathbf{r}_1 - \mathbf{r}_0\|}$ unit vector from \mathbf{r}_0 to \mathbf{r}_1

$$l = \int_a^b \|\mathbf{r}'(t)\| dt$$

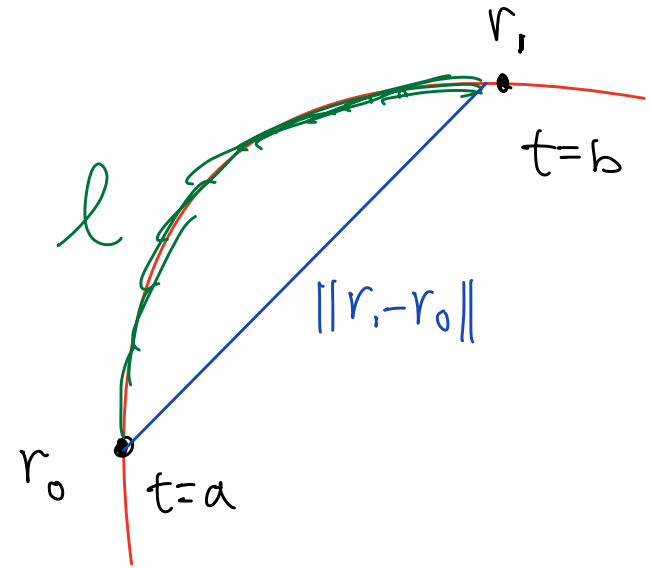
$$\geq \int_a^b \langle \mathbf{r}'(t), \mathbf{u} \rangle dt$$

$$= \int_a^b \langle \mathbf{r}(t), \mathbf{u} \rangle' dt$$

$$= \left[\langle \mathbf{r}(t), \mathbf{u} \rangle \right]_a^b$$

$$= \langle \mathbf{r}(b) - \mathbf{r}(a), \mathbf{u} \rangle$$

$$= \left\langle \mathbf{r}_1 - \mathbf{r}_0, \frac{\mathbf{r}_1 - \mathbf{r}_0}{\|\mathbf{r}_1 - \mathbf{r}_0\|} \right\rangle = \|\mathbf{r}_1 - \mathbf{r}_0\|$$



Cauchy-Schwarz Inequality

$$|\langle \vec{a}, \vec{b} \rangle| \leq \|\vec{a}\| \|\vec{b}\|$$

$$\langle \mathbf{r}'(t), \mathbf{u} \rangle \leq \|\mathbf{r}'(t)\| \|\mathbf{u}\|$$

$$= \|\mathbf{r}'(t)\|$$