

Problem 31 A complex number $a + ib$ can be represented by a 2×2 matrix $\begin{bmatrix} a & -b \\ b & a \end{bmatrix}$. Let

$\Psi(a + ib) = \begin{bmatrix} a & -b \\ b & a \end{bmatrix}$. It is clear this mapping is a vector space isomorphism. In addition,

- (a.) show that $\Psi(zw) = \Psi(z)\Psi(w)$ where zw denotes complex number multiplication and $\Psi(z)\Psi(w)$ denotes matrix multiplication,
- (b.) if $\|A\|^2 = \text{trace}(A^T A)$ for matrices and $|a + ib|^2 = a^2 + b^2$ for complex numbers then show $\|\Psi(a + ib)\|^2 = 2|a + ib|^2$.

Problem 32 We derived that $f = (u, v) : \mathbb{R}^2 \rightarrow \mathbb{R}^2$ is **complex differentiable** on $U \subseteq \mathbb{R}^2$ iff

$f' = \begin{bmatrix} u_x & -v_x \\ v_x & u_x \end{bmatrix}$ on U . Complex differentiability is a special structure, take Math 331 if you'd like to know a lot more about this. Calculate the Jacobians of the following maps and determine if these real mappings denote complex-differentiable functions on $\mathbb{R}^2$:

- (a.) $f(x, y) = (x^2 - y^2, 2xy)$
- (b.) $f(x, y) = (y, x)$
- (c.) $f(x, y) = (e^x \cos(y), e^x \sin(y))$

Incidentally, the examples above in complex notation $z = x + iy$ are $f(z) = z^2$, $i\bar{z}$ and e^z .

Problem 33 Suppose the solution set of $x_1 + x_2 + 2x_4 = 11$ and $2x_1 - x_3 = -1$ describes a plane S in $\mathbb{R}^4$. Find the equations of the plane at $(1, 2, 3, 4)$ which is normal to S .

Problem 34 Let $\gamma(t) = (t, t^2, t^3, t^4)$ parametrize the curve C and let $\gamma(1) = p$. Find $T_p C$ and $N_p C$ (your choice, you can either express the tangent or normal space implicitly as a level set or explicitly via a parametrization)

Problem 35 Let $G(x, y, z, w) = (x^2 + y^2 + w, y^2 + z^2 - w)$. Define the affine space $S = G^{-1}(-1, 10)$. Consider the point $p = (1, 2, 0, -6) \in S$. Calculate $T_p S$ and $N_p S$ and express each as follows:

- (a.) $T_p S = p + \text{span}\{v_1, v_2\}$
- (b.) $N_p S = p + \text{span}\{w_1, w_2\}$

Problem 36 Continuing the previous problem, Calculate $T_p S$ and $N_p S$ as follows:

- (a.) $T_p S = F^{-1}\{(0, 0)\}$
- (b.) $N_p S = H^{-1}\{(0, 0)\}$

where F and H are mappings from $\mathbb{R}^4$ to $\mathbb{R}^2$ whose level sets give the tangent and normal planes in $\mathbb{R}^4$ as indicated.

Problem 37 Edwards #5.4 on page 116. (Lagrange Multipliers) (see p25 of $\mathcal{H}S/05/17$)

Problem 38 Edwards #5.10 on page 116. (Lagrange Multipliers) (see p26 of $\mathcal{H}S/05/17$)

Problem 39 Edwards #5.11 on page 116. (Lagrange Multipliers) ✓ p 26 of 510 again.

Problem 40 Edwards #5.12 on page 116. (Lagrange Multipliers) ✓

Mission 4 Solution

PROBLEM 31 Let $\Psi(a+ib) = \begin{bmatrix} a & -b \\ b & a \end{bmatrix}$. It is clear this is a vector space isomorphism $\Psi: \mathbb{C} \rightarrow M \subset \mathbb{R}^{2 \times 2}$.

(a.) Let $z = x+iy$ and $w = a+ib$ then
 $zw = (x+iy)(a+ib) = xa - yb + i(ya + xb)$

Thus

$$\Psi(zw) = \begin{bmatrix} xa - yb & -(ya + xb) \\ ya + xb & xa - yb \end{bmatrix}.$$

Also, consider

$$\begin{aligned} \Psi(z) \Psi(w) &= \begin{bmatrix} x & -y \\ y & x \end{bmatrix} \begin{bmatrix} a & -b \\ b & a \end{bmatrix} \\ &= \begin{bmatrix} xa - yb & -xb - ay \\ ya + xb & -yb + xa \end{bmatrix} \\ &= \Psi(zw). \end{aligned}$$

We see Ψ preserves multiplication.

(b.) If $\|A\|^2 = \text{trace}(A^T A)$ and $|a+ib|^2 = a^2 + b^2$ then show $\|\Psi(a+ib)\|^2 = 2|a+ib|^2$

$$\begin{aligned} \|\Psi(a+ib)\|^2 &= \text{trace} \left(\begin{bmatrix} a & -b \\ b & a \end{bmatrix}^T \begin{bmatrix} a & -b \\ b & a \end{bmatrix} \right) \\ &= \text{trace} \left(\begin{bmatrix} a & b \\ -b & a \end{bmatrix} \begin{bmatrix} a & -b \\ b & a \end{bmatrix} \right) \\ &= \text{trace} \left(\begin{bmatrix} a^2+b^2 & -ab+ba \\ -ba+ab & b^2+a^2 \end{bmatrix} \right) \\ &= 2(a^2+b^2) \\ &= 2|a+ib|^2. // \end{aligned}$$

PROBLEM 32

We derive $f = (u, v) : \mathbb{R}^2 \rightarrow \mathbb{R}^2$ is

complex differentiable on $U \subseteq \mathbb{R}^2$ iff $f' = \begin{bmatrix} u_x & -v_x \\ v_x & u_x \end{bmatrix}$.

Calculate f' for the following maps and determine if they are complex-differentiable on $\mathbb{R}^2$.

(a.) $f(x, y) = (x^2 - y^2, 2xy)$

$$f' = \begin{bmatrix} 2x & -2y \\ 2y & 2x \end{bmatrix} \left\} \begin{array}{l} \text{correct pattern} \therefore \text{YES. } f \\ \text{is complex diff. on } \mathbb{R}^2 \end{array} \right.$$

Remark $f(z) = z^2$ gives $(x+iy)(x+iy) = x^2 - y^2 + i(2xy)$
 this example is just the square of a complex variable.
 moreover, $f'(z) = 2z$ and you can easily see
 $f' \rightarrow 2(x+iy)$ under the Ψ^{-1} mapping.

(b.) $f(x, y) = (y, x)$

$$f' = \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix} \left\} \begin{array}{l} \text{wrong pattern, need the } (1,2) \text{ and } (2,1) \\ \text{components of } f' \text{ to differ by sign.} \\ \text{Hence, } f \text{ not complex differentiable.} \end{array} \right.$$

Remark: $z = x+iy$ and $\bar{z} = x-iy$ can be solved
 for x, y as $x = \frac{1}{2}(z + \bar{z})$ and $y = \frac{1}{2i}(z - \bar{z})$ it
 follows $f(x, y) = (y, x) = y + ix = \frac{1}{2i}(z - \bar{z}) + \frac{i}{2}(z + \bar{z}) = \frac{1}{2i}(z - \bar{z}) + \frac{i}{2}(z + \bar{z})$
 simplifies to $f(z) = i\bar{z} = i(x-iy)$. Complex diff. fncts.
 are functions of z (holomorphic). This is a fnct of
 $\bar{z}$ (antiholomorphic)

(c.) $f(x, y) = (e^x \cos y, e^x \sin y) \Rightarrow f' = \begin{bmatrix} e^x \cos y & -e^x \sin y \\ e^x \sin y & e^x \cos y \end{bmatrix}$
 thus f is complex diff. on $\mathbb{R}^2$

Remark: $f(z) = e^z = e^{x+iy} = e^x \cos y + ie^x \sin y$.
 this is the complex exponential in real notation.

PROBLEM 33

$$S = G^{-1}\{(11, -1)\} \text{ where } G(x_1, x_2, x_3, x_4) = \begin{bmatrix} x_1 + x_2 + 2x_4 \\ 2x_1 - x_3 \end{bmatrix}$$

Find the eqⁿ's (cartesian) of the normal plane to S at $(1, 2, 3, 4)$

Observe $\nabla G_1, \nabla G_2$ attached to p are ~~tangent~~ vectors. We need tangent vectors which are $\perp$ to normal plane to write the cartesian eqⁿ's for $N_p S$ viewed as a point set. Technically, $N_p S = \{(p, v) \mid \forall w, v \cdot w = 0 \forall (p, w) \in T_p S\}$ but we're looking for eqⁿ's for $\{p + v \mid (p, v) \in N_p S\}$

$$\begin{aligned} \nabla G_1 &= \langle 1, 1, 0, 2 \rangle & \text{want } \nabla G_1 \cdot v &= 0 \text{ \& } \nabla G_2 \cdot v = 0 \\ \nabla G_2 &= \langle 2, 0, -1, 0 \rangle & \Rightarrow v &\in \text{Null} \left(\begin{bmatrix} \nabla G_1 \\ \nabla G_2 \end{bmatrix} \right). \end{aligned}$$

$$\begin{bmatrix} 1 & 1 & 0 & 2 \\ 2 & 0 & -1 & 0 \end{bmatrix} \xrightarrow[\substack{R_2 - 2R_1}]{R_1 \leftrightarrow R_2} \begin{bmatrix} 2 & 0 & -1 & 0 \\ 1 & 1 & 0 & 2 \end{bmatrix} \rightarrow \begin{bmatrix} 2 & 0 & -1 & 0 \\ 0 & -2 & -1 & -4 \end{bmatrix} \rightarrow \begin{bmatrix} 2 & 0 & -1 & 0 \\ 0 & -2 & -1 & -4 \end{bmatrix}$$

$$\text{Hence } v \in \text{Null}(G') \Rightarrow 2v_1 - v_3 = 0 \text{ \& } -2v_2 - v_3 - 4v_4 = 0$$

$$\begin{aligned} \text{So } v = (v_1, v_2, v_3, v_4) &= \left(\frac{1}{2}v_3, \frac{1}{2}(-v_3 - 4v_4), v_3, v_4 \right) \\ &= v_3 \left(\frac{1}{2}, -\frac{1}{2}, 1, 0 \right) + v_4 (0, -2, 0, 1) \end{aligned}$$

It follows that the eqⁿ's for $N_p S$ as a point-set are,

$$\begin{aligned} \frac{1}{2}(x_1 - 1) - \frac{1}{2}(x_2 - 2) + x_3 - 3 &= 0 \\ -2(x_2 - 2) + (x_4 - 4) &= 0 \end{aligned}$$

Remark = sadly this was my 3rd attempt at calculating $\text{Null } G'$.

I've checked, my alleged tangent vectors $\langle \frac{1}{2}, -\frac{1}{2}, 1, 0 \rangle$ and $\langle 0, -2, 0, 1 \rangle$ are indeed $\perp$ to ∇G_1 \& ∇G_2 . At last!

PROBLEM 34

$\gamma(t) = \langle t, t^2, t^3, t^4 \rangle$ parametrizes C , $\gamma(1) = P$.

$$\gamma'(t) = \langle 1, 2t, 3t^2, 4t^3 \rangle$$

Thus $\gamma'(1) = \langle 1, 2, 3, 4 \rangle$ we find that

$$T_P C = \{ (P, v) \mid v = k \langle 1, 2, 3, 4 \rangle, k \in \mathbb{R} \}$$

or as a point set, $\{ P + k \langle 1, 2, 3, 4 \rangle \mid k \in \mathbb{R} \}$.

To find $N_P C$ we need three $\perp$ vectors if we wish to write it in the same fashion as $T_P C$. However, as a point-set, $P = \gamma(1) = \langle 1, 1, 1, 1 \rangle$

$$N_P C = \{ (x_1, x_2, x_3, x_4) \in \mathbb{R}^4 \mid x_1 - 1 + 2(x_2 - 1) + 3(x_3 - 1) + 4(x_4 - 1) = 0 \}.$$

optimally lazy answer. Oh, let's find the parametric version need v_1, v_2, v_3 for basis of $\text{Null}([1, 2, 3, 4])$. But,

$$[1, 2, 3, 4]v = 0 \Rightarrow v_1 + 2v_2 + 3v_3 + 4v_4 = 0$$

$$(v_1, v_2, v_3, v_4) = (-2v_2 - 3v_3 - 4v_4, v_2, v_3, v_4)$$

$$= v_2(-2, 1, 0, 0) + v_3(-3, 0, 1, 0) + v_4(-4, 0, 0, 1)$$

well that wasn't too bad.

$$N_P C = \{ (P, v) \mid v \in \text{span} \{ (-2, 1, 0, 0), (-3, 0, 1, 0), (-4, 0, 0, 1) \} \}$$

~~I refuse~~

I refuse to find cartesian eq^s for $T_P C$. It's just wrong (ü).

PROBLEM 35 Let $G(x, y, z, w) = (x^2 + y^2 + w, y^2 + z^2 - w)$

Let $S = G^{-1}\{(-1, 10)\}$. Consider $p = (1, 2, 0, -6) \in S$.

Calculate $T_p S$ and the $N_p S$ and express each as

a point-set written as $p + \text{span}\{v_1, v_2\} = \{p + v \mid v \in \text{span}\{v_1, v_2\}\}$.

$$\nabla G = \begin{bmatrix} 2x & 2y & 0 & 1 \\ 0 & 2y & 2z & -1 \end{bmatrix} \quad \nabla G(1, 2, 0, -6) = \begin{bmatrix} 2 & 4 & 0 & 1 \\ 0 & 4 & 0 & -1 \end{bmatrix}$$

To begin, $\nabla G_1, \nabla G_2$ span the normal directions at p hence,

$$N_p S = (1, 2, 0, -6) + \text{span}\{\langle 2, 4, 0, 1 \rangle, \langle 0, 4, 0, -1 \rangle\} \leftarrow \text{answer to (b.)}$$

To find $T_p S$ we must find $v_1, v_2 \perp \langle 2, 4, 0, 1 \rangle, \langle 0, 4, 0, -1 \rangle$

this means we should find basis for $\text{Null} \begin{bmatrix} 2 & 4 & 0 & 1 \\ 0 & 4 & 0 & -1 \end{bmatrix}$.

$$\begin{bmatrix} 2 & 4 & 0 & 1 \\ 0 & 4 & 0 & -1 \end{bmatrix} \longrightarrow \begin{bmatrix} 2 & 0 & 0 & 2 \\ 0 & 4 & 0 & -1 \end{bmatrix} \quad \begin{matrix} v \in \text{Null} \begin{bmatrix} 2 & 4 & 0 & 1 \\ 0 & 4 & 0 & -1 \end{bmatrix} \text{ has} \\ 2v_1 + 2v_4 = 0 \quad \& \quad 4v_2 - v_4 = 0 \end{matrix}$$

$$v = (-\frac{1}{2}v_4, \frac{1}{4}v_4, v_3, v_4)$$

$$= v_4(-1, \frac{1}{4}, 0, 1) + v_3(0, 0, 1, 0)$$

$$\text{Thus, } T_p S = (1, 2, 0, -6) + \text{span}\{\langle -1, \frac{1}{4}, 0, 1 \rangle, \langle 0, 0, 1, 0 \rangle\}$$

PROBLEM 36 Express $T_p S$ and $N_p S$ of 35 as inverse images.

$$(a.) \text{ Let } F(x, y, z, w) = (2(x-1) + 4(y-2), 4(y-2) - (w+6))$$

$$F^{-1}\{(0, 0)\} = T_p S.$$

$$(b.) \text{ Let } H(x, y, z, w) = \left(- (x-1) + \frac{1}{4}(y-2) + (w+6), z\right)$$

$$H^{-1}\{(0, 0)\} = N_p S.$$

the vectors which span $T_p S$ give coeff. for cart. eqⁿs of $N_p S$.

the vectors which span $N_p S$ give coeff. for cartesian eqⁿs of $T_p S$.

• also use generalization of Calculus III eqⁿ for plane
formula: $n = \langle a, b, c \rangle$ and pt. (x_0, y_0, z_0) give eqⁿ

$$a(x - x_0) + b(y - y_0) + c(z - z_0) = 0$$

I use same idea here repeatedly.