



4.9  $f(x) = x_3^2 + x_4^2 - 1$   $S = f^{-1}(0)$   $\nabla f = (0, 0, 2x_3, 2x_4)$   $\nabla f = 0 \Rightarrow x_3 = x_4 = 0 \Rightarrow$  not on  $S$

4.10  $g(x_1, x_2, x_3, x_4) = f(x_1, x_2, (x_3^2 + x_4^2)^{1/2})$

4.11 By Lagrange Thm,  $\nabla g = \lambda \nabla f$ .  $\Rightarrow \begin{pmatrix} 2x_1 \\ 2x_2 \end{pmatrix} = \lambda \begin{pmatrix} 2ax_1 + 2bx_2 \\ 2bx_1 + 2cx_2 \end{pmatrix} \Rightarrow \lambda \begin{pmatrix} a & b \\ b & c \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} x_1 \\ x_2 \end{pmatrix}$   
 Since  $ac - b^2 > 0 \Rightarrow \det \begin{pmatrix} a & b \\ b & c \end{pmatrix} \neq 0 \Rightarrow \lambda \neq 0 \Rightarrow \begin{pmatrix} a & b \\ b & c \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \frac{1}{\lambda} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix}$   
 At that point  $g = (x_1, x_2) \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \lambda (x_1, x_2) \begin{pmatrix} a & b \\ b & c \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \lambda$ . Note  $\lambda^{-1}$  is eigenvalue of  $\begin{pmatrix} a & b \\ b & c \end{pmatrix}$

4.12  $g = x^T A x$   $\nabla g = 2Ax$   $f = \sum_{i=1}^n x_i^2$   $\nabla f = 2x$   $\nabla g = \lambda \nabla f \Rightarrow Ax = \lambda x$   
 $g(x) = \lambda x^T x = \lambda$  the eigenvalue of  $A$

4.13 By Lagrange Thm,  $\lambda \nabla f(p) = \nabla g(p)$ ;  $\Delta_S \nabla g(p) \neq 0$   $\lambda \neq 0$   $\forall v: v \cdot \nabla g(p) = 0 \Leftrightarrow v \cdot \nabla f(p) = 0$   
 So tangent space of  $g$  through  $p$  is equal to tangent space of  $f$  through  $p$

4.14 Let  $g = \|P - P_0\|^2$ .  $S = f^{-1}(c)$ . Since  $P$  is an extreme point of  $g$  on  $S$   
 $\nabla g(P) = \lambda \nabla f(P)$  But  $\nabla g(P) = 2(P - P_0)$ . So  $(P, P - P_0) \perp S_p$ .

4.15  $\nabla \det(X) = \frac{1}{\det(X)} (X^{-1})^T$  So  $\nabla \det(X) = 0$  is impossible.

4.16 (a)  $\nabla \det(X) = \frac{1}{\det(X)} \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix} = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}$ , So  $\langle \begin{pmatrix} x_1 & x_2 \\ x_3 & x_4 \end{pmatrix}, \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} \rangle_F = 0 \Rightarrow x_1 + x_4 = 0$   
 (b)  $\nabla \det(B) = \frac{1}{\det(B)} \begin{pmatrix} 1 & -1 \\ -1 & 2 \end{pmatrix}$  So  $SL(2)_B = \{ (P, \begin{pmatrix} a & b \\ c & d \end{pmatrix}) : a - b - c + 2d = 0 \}$ .

4.17 (a) The proof in 4.15 is independent of dimension  
 (b)  $\nabla \det(D) = I$ , So  $SL(3)_D = \{ (P, M) \mid M \in R^{3 \times 3}, \text{tr}(M) = 0 \}$

5.1 ~~Only need to prove every point is connected to origin, for  $\forall x$ , define~~  
 $\forall x_1, x_2$ , consider parametrized curve,  $\alpha(t) = x_1 \cos t + (x_2 - x_1) \sin t$  where  $u = \frac{x_2 - x_1 \cos \theta}{\sin \theta}$   
 then  $\alpha(0) = x_1$ , where  $u = \frac{x_2 - x_1 \cos \theta}{\sin \theta}$ , here  $\theta = \cos^{-1}(x_1/x_2)$  if  $\sin \theta \neq 0$  (if  $\sin \theta = 0$ )  
 then  $\alpha(0) = x_1$ ,  $\alpha(\theta) = x_1 \cos \theta + \frac{x_2 - x_1 \cos \theta}{\sin \theta} \sin \theta = x_2$ ,  ~~$\| \alpha'(t) \|^2 = 1$~~   
 $\| \alpha'(t) \|^2 = \frac{1}{\sin^2 \theta} (1 + \cos^2 \theta - 2 \cos \theta \cdot \langle x_1, x_2 \rangle) = \frac{1}{\sin^2 \theta} (1 + \cos^2 \theta - 2 \cos^2 \theta) = 1$ ,  $\langle u, x_1 \rangle = \frac{\langle x_1, x_2 \rangle - \cos \theta}{\sin \theta} = \frac{\cos \theta - \cos \theta}{\sin \theta} = 0$