

A is like  $\begin{pmatrix} \beta_{11} & \beta_{12} & 0 \\ \beta_{21} & \beta_{22} & 0 \\ \beta_{31} & \beta_{32} & \pm 1 \end{pmatrix}$ . But as  $\begin{pmatrix} \beta_{11} \\ \beta_{12} \end{pmatrix} \perp \begin{pmatrix} \beta_{21} \\ \beta_{22} \end{pmatrix}$ , it is impossible for  $\begin{pmatrix} \beta_{31} \\ \beta_{32} \end{pmatrix}$  to be orthogonal to both  $\begin{pmatrix} \beta_{11} \\ \beta_{12} \end{pmatrix}$  and  $\begin{pmatrix} \beta_{21} \\ \beta_{22} \end{pmatrix}$ , unless  $\begin{pmatrix} \beta_{31} \\ \beta_{32} \end{pmatrix} = (0, 0)$ . Thus  $\beta_{33} = \pm 1$ . In sum  $A = \begin{pmatrix} \beta_{11} & \beta_{12} & 0 \\ \beta_{21} & \beta_{22} & 0 \\ 0 & 0 & \pm 1 \end{pmatrix}$ . Finally the possible symmetric group of cylinder  $x_1^2 + x_2^2 = a^2$  in  $\mathbb{R}^3$  is  $\varphi(P_1, P_2, P_3) = (\beta_{11}P_1 + \beta_{12}P_2, \beta_{21}P_1 + \beta_{22}P_2, \nu P_3 + a_3)$ , where  $\nu = 1$  or  $-1$ ,  $a_3 \in \mathbb{R}$ ,  $\begin{pmatrix} \beta_{11} & \beta_{12} \\ \beta_{21} & \beta_{22} \end{pmatrix}$  is orthonormal.

The discussion above has shown that the above conditions are both necessary and sufficient.

(d) Using same notation as in (c)  $\frac{1}{a^2}(\varphi_1(P) + a_1)^2 + \frac{1}{b^2}(\varphi_2(P) + a_2)^2 + \frac{1}{c^2}(\varphi_3(P) + a_3)^2 = 1$   
 $\frac{1}{a^2}(-\varphi_1(P) + a_1)^2 + \frac{1}{b^2}(-\varphi_2(P) + a_2)^2 + \frac{1}{c^2}(-\varphi_3(P) + a_3)^2 = 1$ , So  $\frac{a_1}{a^2}\varphi_1(P) + \frac{a_2}{b^2}\varphi_2(P) + \frac{a_3}{c^2}\varphi_3(P) = 0$  (\*)

As  $\varphi$  is onto, there must be a  $p_0$  on this ellipsoid  $S$ , s.t.

$$\varphi(p_0) = (\varphi_1(p_0) + a_1, \varphi_2(p_0) + a_2, \varphi_3(p_0) + a_3) = (-a_1/a, -a_2/b, -a_3/c)/r$$

where  $r = (a_1^2/a^2 + a_2^2/b^2 + a_3^2/c^2)^{1/2}$ . Assume now  $r \neq 0$ .

Then  $\frac{a_1}{a^2}\varphi_1(P) + \frac{a_2}{b^2}\varphi_2(P) + \frac{a_3}{c^2}\varphi_3(P) = -\frac{1}{r}(\frac{a_1^2}{a^2} + \frac{a_2^2}{b^2} + \frac{a_3^2}{c^2}) - (\frac{a_1^2}{a^2} + \frac{a_2^2}{b^2} + \frac{a_3^2}{c^2}) < 0$ , contradicting (\*)

So we must have  $r = 0$ , i.e.  $a_1 = a_2 = a_3 = 0$ .

(ii) If  $a, b, c$  are distinct, then w.l.o.g. assume  $c < b, c < a$ . Consider point  $(0, 0, c)$  on  $S$ .  $\varphi(0, 0, c) = (c\beta_{13}, c\beta_{23}, c\beta_{33})$ . If it is on  $S$ , then  $1 = \frac{c^2\beta_{13}^2}{a^2} + \frac{c^2\beta_{23}^2}{b^2} + \frac{c^2\beta_{33}^2}{c^2} \leq \frac{c^2}{c^2}(\beta_{13}^2 + \beta_{23}^2 + \beta_{33}^2) = 1$ . So the symmetry group of  $S$  is empty.

(ii) If  $a \neq b = c$ , then same logic as above. Otherwise consider point  $(a, 0, 0)$ .  $\varphi(a, 0, 0) = (a\beta_{11}, a\beta_{21}, a\beta_{31})$ . If it is on  $S$ , then  $1 = \frac{a^2\beta_{11}^2}{a^2} + \frac{1}{b^2}a^2\beta_{21}^2 + \frac{1}{c^2}a^2\beta_{31}^2 \geq \frac{a^2}{a^2}(\beta_{11}^2 + \beta_{21}^2 + \beta_{31}^2) = 1$ . So still empty is the symmetry group of  $S$ .

The equality holds iff  $\beta_{23} = \beta_{33} = 0$ . So  $\beta_{13} = \pm 1$ . Similarly  $\beta_{21} = \beta_{31} = 0$ ,  $\beta_{11} = \pm 1$ . So  $A$  is like  $\begin{pmatrix} \pm 1 & \beta_{12} & 0 \\ 0 & \beta_{22} & 0 \\ 0 & \beta_{32} & \pm 1 \end{pmatrix}$ , so  $A = \begin{pmatrix} \pm 1 & 0 & 0 \\ 0 & \pm 1 & 0 \\ 0 & 0 & \pm 1 \end{pmatrix}$ . So the symmetry group of  $S$  is  $\varphi(P_1, P_2, P_3) = (\pm \delta_1 P_1, \pm \delta_2 P_2, \pm \delta_3 P_3)$  where  $\delta_i = \pm 1$   $i=1,2,3$ .

(i) If  $a = b = c$ , then as in (ii) we have  $\beta_{21} = \beta_{31} = 0$ . Besides, as  $(\beta_{12}b, \beta_{22}b, \beta_{32}b)$  is on  $S$ , we have  $1 = \frac{b^2\beta_{12}^2}{a^2} + \frac{b^2\beta_{22}^2}{b^2} + \frac{b^2\beta_{32}^2}{c^2} \geq \frac{b^2}{b^2}(\beta_{12}^2 + \beta_{22}^2 + \beta_{32}^2) = 1$ . Equality holds iff  $\beta_{12} = 0$ . Likewise  $\beta_{23} = 0$ . So  $A$  is like  $\begin{pmatrix} \pm 1 & 0 & 0 \\ 0 & \beta_{22} & 0 \\ 0 & \beta_{32} & \beta_{33} \end{pmatrix}$ .

$A$  is orthonormal  $\Rightarrow \begin{pmatrix} \beta_{22} & \beta_{23} \\ \beta_{32} & \beta_{33} \end{pmatrix}$  is orthonormal. Conversely  $\begin{pmatrix} \beta_{22} & \beta_{23} \\ \beta_{32} & \beta_{33} \end{pmatrix}$  being orthonormal is sufficient because  $\varphi(P_1, P_2, P_3) = (\pm P_1, \beta_{22}P_2 + \beta_{23}P_3, \beta_{32}P_2 + \beta_{33}P_3)$  and  $\frac{1}{a^2}(\beta_{22}P_2 + \beta_{23}P_3)^2 + \frac{1}{c^2}(\beta_{32}P_2 + \beta_{33}P_3)^2 = \frac{1}{b^2}(P_2^2 + P_3^2)$ . So  $\varphi(P_1, P_2, P_3) \in S$  and obviously  $(P_2, P_3)^T \rightarrow \begin{pmatrix} \beta_{22} & \beta_{23} \\ \beta_{32} & \beta_{33} \end{pmatrix} \begin{pmatrix} P_2 \\ P_3 \end{pmatrix}$  is invertible and bijective from  $S$  to  $S$ .  $P_2^2 + P_3^2 = b^2(1 - \frac{P_1^2}{a^2})$  to itself. Thus the symmetry group of  $S$  is  $\varphi(P_1, P_2, P_3) = \begin{pmatrix} \pm 1 & 0 & 0 \\ 0 & \beta_{22} & \beta_{23} \\ 0 & \beta_{32} & \beta_{33} \end{pmatrix} \begin{pmatrix} P_1 \\ P_2 \\ P_3 \end{pmatrix}$  where  $\begin{pmatrix} \beta_{22} & \beta_{23} \\ \beta_{32} & \beta_{33} \end{pmatrix}$  is orthonormal.