

## 1 Curves on a sphere

### 1.1 A general curve lying on a sphere

1. For a curve on a sphere,  $\mathbf{w} = R\mathbf{N}$ , so we have  $\mathbf{w}' = R'\mathbf{N} + R\mathbf{N}'$ . But  $\mathbf{w}' = \mathbf{v}$  and  $R' = 0$  which yields the result:  $\mathbf{N}' = \frac{\mathbf{v}}{R}$ .
2. In general, we have for the Darboux vector  $\mathbf{u} = u_1\mathbf{N} \wedge \mathbf{v} + u_2\mathbf{N} + u_3\mathbf{v}$ . Then

$$\begin{aligned} \mathbf{N}' &= \mathbf{u} \wedge \mathbf{N} \\ &= (u_1\mathbf{N} \wedge \mathbf{v} + u_2\mathbf{N} + u_3\mathbf{v}) \wedge \mathbf{N} \\ &= u_1\mathbf{v} - u_3\mathbf{N} \wedge \mathbf{v} \\ &= \frac{\mathbf{v}}{R}, \end{aligned}$$

where the last equality comes from the result of the previous question.

The two last lines imply that  $u_1 = \frac{1}{R}$  and  $u_3 = 0$ . Thus the general form of  $\mathbf{u}$  is

$$\mathbf{u}(\sigma) = \frac{1}{R} (\mathbf{N}(\sigma) \wedge \mathbf{v}(\sigma)) + u_2(\sigma) \mathbf{N}(\sigma) \quad (1)$$

for some function  $u_2(\sigma)$ .

That is the twist  $u_3(\sigma)$  of the sphere framing vanishes. The normal curvature of the sphere  $u_1(\sigma)$  is fixed as  $1/R$  (for this special case of a sphere, it is independent both of position and of direction  $\mathbf{v}$ ). And finally, the geodesic curvature  $u_2$  is arbitrary (i.e.: can change from curve to curve).

3. As we have  $\kappa = \|\mathbf{v}'\| = \|\mathbf{u} \wedge \mathbf{v}\|$ , we use the result (1) in the previous exercise to get

$$\kappa = \sqrt{u_2^2 + \frac{1}{R^2}}.$$

4. We have

$$\mathbf{u}_F = \tau \mathbf{v} + \kappa \mathbf{b}, \quad (2)$$

where  $\mathbf{u}_F$  is the Darboux vector of the Frenet frame  $\mathbf{b}$  and is the binormal to  $\mathbf{w}$ . Because  $D$  and the Frenet frame are both adapted, they are connected by the following rotation

$$(\mathbf{n} \ \mathbf{b} \ \mathbf{v}) = (\mathbf{N} \wedge \mathbf{v} \ \mathbf{N} \ \mathbf{v}) \begin{pmatrix} \cos \phi & -\sin \phi & 0 \\ \sin \phi & \cos \phi & 0 \\ 0 & 0 & 1 \end{pmatrix} \quad (3)$$

for some function  $\phi(\sigma)$  (that represents the angle between  $\mathbf{N} \wedge \mathbf{v}$  and the principal normal vector  $\mathbf{n}$  to the curve  $\mathbf{w}$ ).

The relation between Darboux vectors of two adapted framings reads (exercise 1, serie 3)

$$\mathbf{u}_F = \mathbf{u} + \phi' \mathbf{v}. \quad (4)$$

Substituting (1,4) and (3) in respectively the left and right hand side of (2) gives

$$\cos \phi = \frac{u_2}{\kappa}, \quad \sin \phi = -\frac{1}{R\kappa}, \quad \text{and} \quad \phi' = \tau.$$

Next, differentiate  $\cot \phi = -u_2 R$  to obtain  $(\cot \phi)' = -\frac{\phi'}{\sin^2 \phi} = -u_2' R$ . Finally, we have

$$\tau = \phi' = u_2' R \sin^2 \phi = \frac{u_2' R}{\kappa^2 R^2} = \frac{u_2' R}{1 + R^2 u_2^2}.$$

**Alternative solution.** Since  $\mathbf{w}$  is required to lie on the surface of a sphere, we have, from question 8 on series 1

$$\frac{1}{\kappa^2} + \left(\frac{1}{\kappa}\right)^{\prime 2} \frac{1}{\tau^2} = R^2$$

So

$$\left(R^2 - \frac{1}{\kappa^2}\right) \tau^2 = \left(\frac{\kappa'}{\kappa^2}\right)^2$$

Rearranging further, we have

$$\tau^2 = \left(\frac{\kappa'}{\kappa^2}\right)^2 \frac{1}{R^2 - \frac{1}{\kappa^2}} = \frac{\kappa'^2}{(R^2 \kappa^2 - 1) \kappa^2}$$

From part 3 of this question we can calculate

$$\kappa' = \frac{u_2' u_2}{\sqrt{u_2 + \frac{1}{R^2}}} = \frac{u_2' u_2}{\kappa}$$

Therefore

$$\tau^2 = \frac{(u_2' u_2)^2}{\kappa^2} \frac{1}{(R^2 \kappa^2 - 1) \kappa^2} = \frac{(u_2' u_2)^2}{(u_2^2 + \frac{1}{R^2}) (R^2 u_2^2) (u_2^2 + \frac{1}{R^2})} = \frac{u_2'^2}{(u_2^2 + \frac{1}{R^2})^2 R^2} = \left(\frac{u_2' R}{u_2^2 R^2 + 1}\right)^2$$

Hence the result. The two choices of sign of the square root correspond to the two choices of the unit normal field  $\mathbf{N}$ .

5. Consider the following circle parameterised by arc-length

$$\mathbf{w}(s) = \begin{pmatrix} r \cos s/r \\ r \sin s/r \\ R\sqrt{1 - r^2/R^2} \end{pmatrix}. \quad (5)$$

Then compute

$$\mathbf{N}(s) = \begin{pmatrix} r/R \cos s/r \\ r/R \sin s/r \\ \sqrt{1 - r^2/R^2} \end{pmatrix}, \quad \mathbf{v}(s) = \mathbf{w}'(s) = \begin{pmatrix} -\sin s/r \\ \cos s/r \\ 0 \end{pmatrix}, \quad (6)$$

$$\mathbf{v}'(s) = \begin{pmatrix} -1/r \cos s/r \\ -1/r - \sin s/r \\ 0 \end{pmatrix}, \quad \mathbf{N} \times \mathbf{v} = \begin{pmatrix} -\cos s/r \sqrt{1 - r^2/R^2} \\ -\sin s/r \sqrt{1 - r^2/R^2} \\ r/R \end{pmatrix}. \quad (7)$$

For a general framing  $\{\mathbf{d}_1, \mathbf{d}_2, \mathbf{d}_3\}$  and its Darboux vector  $\mathbf{u}$ , we have  $\mathbf{d}_3' = \mathbf{u} \times \mathbf{d}_3 = u_2 \mathbf{d}_1 - u_1 \mathbf{d}_2$ . Hence, we have  $u_2 = \mathbf{d}_3' \cdot \mathbf{d}_1$  and  $u_1 = -\mathbf{d}_3' \cdot \mathbf{d}_2$ . In our case, this gives

$$u_2 = \mathbf{v}' \cdot (\mathbf{N} \times \mathbf{v}) = \frac{1}{r} \sqrt{1 - \frac{r^2}{R^2}}, \quad \text{and} \quad u_1 = -\mathbf{v}' \cdot \mathbf{N} = 1/R. \quad (8)$$

## 1.2 Tangent indicatrix

In this exercise we have a curve  $\mathbf{x}(s)$  such that

$$\mathbf{x}'(s) = \mathbf{w}(\sigma(s)). \quad (9)$$

1. Defining  $\mathbf{n}(s)$  and  $\kappa(s)$  the principal normal and curvature of  $\mathbf{x}(s)$ , we have

$$\mathbf{x}''(s) = \kappa \mathbf{n} = \frac{d}{ds} \mathbf{w}(\sigma(s)) = \frac{d\mathbf{w}(\sigma)}{d\sigma} \frac{d\sigma}{ds} = \mathbf{v} \frac{d\sigma}{ds}. \quad (10)$$

Hence  $\kappa = \pm \frac{d\sigma}{ds}$ . Then, since  $\kappa(s) > 0$  for all  $s$ , we can always choose the orientation of the parameterisation  $\sigma$  of  $\mathbf{w}$  so as to have  $\kappa = \frac{d\sigma}{ds}$ . In that case, Eq. (10) further implies that  $\mathbf{n} = \mathbf{v}$ .

2. Define

$$\begin{aligned} \mathbf{t}(s) &:= \mathbf{x}'(s) \stackrel{(9)}{=} \mathbf{w}(\sigma(s)) = \mathbf{N}(\sigma(s)), \\ \mathbf{n}(s) &:= \frac{\mathbf{t}'(s)}{\kappa} \stackrel{(1.2.1)}{=} \mathbf{v}(s), \\ \mathbf{b}(s) &:= \mathbf{t}(s) \wedge \mathbf{n}(s) = \mathbf{N}(s) \wedge \mathbf{v}(s). \end{aligned}$$

Then the Frenet frame  $F^{[\mathbf{x}]} = (\mathbf{n} \ \mathbf{b} \ \mathbf{t})$  of the curve  $\mathbf{x}$  can be obtained from  $D = (\mathbf{N} \wedge \mathbf{v} \ \mathbf{N} \ \mathbf{v})$  by the following change of basis:

$$\begin{aligned} F^{[\mathbf{x}]} &= (\mathbf{v} \ \mathbf{N} \wedge \mathbf{v} \ \mathbf{N}) \\ &= D \begin{pmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 1 & 0 & 0 \end{pmatrix}. \end{aligned}$$

3. Compute

$$\begin{aligned} \frac{d}{ds} \mathbf{b} &= \frac{d}{ds} (\mathbf{N} \wedge \mathbf{v}) \\ &= \frac{d}{d\sigma} (\mathbf{N} \wedge \mathbf{v}) \frac{d\sigma}{ds} \\ &= \mathbf{u} \wedge (\mathbf{N} \wedge \mathbf{v}) K \\ &= K \left( \frac{1}{R} \mathbf{N} \wedge \mathbf{v} + \mathbf{u}_2 \mathbf{N} \right) \wedge (\mathbf{N} \wedge \mathbf{v}) \\ &= -K \mathbf{u}_2 \mathbf{v}. \end{aligned}$$

Comparing this result with the Frenet formula  $\mathbf{b}' = -T\mathbf{n}$ , where  $T$  is the torsion of the curve  $\mathbf{x}$  yields the result.

## 2 Generalised Helices

The tantrix of  $\mathbf{x}$  is an arc of a circle if and only if there is a constant unit vector  $\mathbf{c}$  such that  $\mathbf{t} \cdot \mathbf{c}$  is constant. We differentiate to get

$$K \mathbf{n} \cdot \mathbf{c} = 0$$

Since the curvature  $K$  never vanishes (by assumption) we must have  $\mathbf{n} \cdot \mathbf{c} = 0$  so

$$\mathbf{c} = \sin \alpha \mathbf{t} + \cos \alpha \mathbf{b}$$

where  $\alpha$  is constant since  $\mathbf{t} \cdot \mathbf{c}$  is constant. Differentiating yields

$$\mathbf{0} = \sin \alpha \mathbf{t}' + \cos \alpha \mathbf{b}' = (K \sin \alpha - T \cos \alpha) \mathbf{n}$$

Since  $\mathbf{n} \neq \mathbf{0}$  we must have

$$\frac{T}{K} = \tan \alpha$$

These arguments apply in reverse to show the opposite implication.

Note that the special case of  $T \equiv 0$  means that any planar curve is a generalised helix.

### 3 Tangent indicatrix of a closed curve

**Solution 2.1.** First we show that if we can find a strictly positive function  $f(\sigma)$  such that

$$\exists f(\sigma) > 0 \forall \sigma : \int_a^b f(\sigma) \mathbf{w}(\sigma) d\sigma = \mathbf{0} \Rightarrow \mathbf{w} \text{ not enclosed in a hemisphere.} \quad (11)$$

*Ad absurdum*, suppose  $\mathbf{w}$  is in a hemisphere. Then there exists  $\mathbf{e}$  a unit vector perpendicular to the great circle limiting the hemisphere such that  $\mathbf{w}(\sigma) \cdot \mathbf{e} > 0$  for all  $\sigma$ . Then

$$\int_a^b f(\sigma) (\mathbf{w}(\sigma) \cdot \mathbf{e}) d\sigma > 0, \quad (12)$$

contradicts the LHS of (11).

Next we prove that

$$\mathbf{w} \text{ not enclosed in a hemisphere} \Rightarrow \exists f > 0 : \int_a^b f(\sigma) \mathbf{w}(\sigma) d\sigma = \mathbf{0}. \quad (13)$$

Consider the set  $K = \{ \int_a^b f(\sigma) \mathbf{w}(\sigma) d\sigma \mid f > 0 \} \subset \mathbb{R}^3$ . The set  $K$  is convex, that is  $\forall \mathbf{p}, \mathbf{q} \in K, \forall \lambda \in [0, 1] : \lambda \mathbf{p} + (1 - \lambda) \mathbf{q} \in K$ . Indeed if  $\mathbf{p} \in K$  and  $\mathbf{q} \in K$ , then by definition of  $K$ , there exist strictly positive functions  $p(\sigma)$  and  $q(\sigma)$  such that  $\mathbf{p} = \int_a^b p(\sigma) \mathbf{w}(\sigma) d\sigma$  and  $\mathbf{q} = \int_a^b q(\sigma) \mathbf{w}(\sigma) d\sigma$ . Then for any  $\lambda \in [0, 1]$ , we have  $\lambda \mathbf{p} + (1 - \lambda) \mathbf{q} = \int_a^b (\lambda q(\sigma) + (1 - \lambda) p(\sigma)) \mathbf{w}(\sigma) d\sigma \in K$  since  $\lambda q(\sigma) + (1 - \lambda) p(\sigma)$  is a strictly positive function. Also note that it is easy to build a sequence of strictly positive functions  $f_i(\sigma, \sigma^*)$  such that  $\lim_{i \rightarrow \infty} \int_a^b f_i(\sigma, \sigma^*) \mathbf{w}(\sigma) d\sigma = \mathbf{w}(\sigma^*)$ . Accordingly, the image of  $\mathbf{w}$  is in the closure of  $K$ . Finally, the set  $O = \{\mathbf{0}\}$  consisting of only the origin is also convex.

Then *ad absurdum*, if there is no  $f > 0$  such that  $\int_a^b f(\sigma) \mathbf{w}(\sigma) d\sigma = \mathbf{0}$ , then the convex sets  $O$  and  $K$  are disjoint, the Minkowski separation theorem applies and there exists a vector  $\mathbf{v}$  and a constant  $c$  such that the plane  $H = \{\mathbf{a} \in \mathbb{R}^3 : \mathbf{v} \cdot \mathbf{a} = c\}$  separates  $O$  and  $K$ . A fortiori,  $K$  and its closure are contained on one side of the plane  $H_0 = \{\mathbf{a} \in \mathbb{R}^3 : \mathbf{v} \cdot \mathbf{a} = 0\}$  so that the image of  $\mathbf{w}$  is contained in the hemisphere the border of which is included in  $H_0$ .

**Solution 2.2.** If  $\mathbf{w}$  is a tantrix of a closed curve  $\mathbf{x}(s)$  parameterised by arc-length and where  $s \in [0, \ell]$ , then we have

$$\mathbf{0} = \mathbf{x}(\ell) - \mathbf{x}(0) = \int_0^\ell \mathbf{x}'(s) ds = \int_a^b \frac{\mathbf{w}(\sigma)}{\frac{d\sigma}{ds}} d\sigma \quad (14)$$

where  $\sigma$  is arc-length along  $\mathbf{w}$ . Apply the result of 2.1 with the function  $f = \left(\frac{d\sigma}{ds}\right)^{-1}$  to conclude.

If  $\mathbf{w}$  is not included in a hemisphere, then there exists a functions  $f$  such that  $\int_a^b f(\sigma)\mathbf{w}(\sigma)d\sigma = 0$ . Define the function  $s(\sigma)$  that solve the IVP  $s'(\sigma) = f(\sigma)$  with initial value  $s(a) = 0$ . Invert the monotonically increasing function  $s(\sigma)$  to obtain  $\sigma(s)$ . Then the solution of  $\mathbf{x}'(s) = \mathbf{w}(\sigma(s))$  with initial value  $\mathbf{x}(0) = \mathbf{0}$  is a closed curve the tantrix of which is  $\mathbf{w}$ .

Finally, yes it is possible to build two closed curves with non-intersecting tantrices. For instances pick the two borders of the white line across a tennis ball. They have the centre of the ball in their convex hull. Hence it is possible to build closed curves which admit those two non-intersecting lines on the sphere as tantrices.