MA 398: The lesser path taken

Recall that \mathbb{E}^2 denotes \mathbb{R}^2 with the euclidean path distance:

$$l(\gamma) = \int_{a}^{b} ||\gamma'(t)|| dt$$

where $\gamma: [a,b] \to \mathbb{R}^2$ is a piecewise C^1 path.

Theorem 1. Let $\gamma: [a,b] \to \mathbb{E}^2$ be a piecewise C^1 path. Then

$$l(\gamma) \ge ||\gamma(b) - \gamma(a)||.$$

Furthermore, if γ is not a parameterization of the straight line, then the inequality is strict.

Notice that this implies that a straight line is the shortest path between two points in \mathbb{E}^2 .

Proof. Let
$$(a_1, a_2) = \gamma(a)$$
 and $(b_1, b_2) = \gamma(b)$. Let $\gamma(t) = (x(t), y(t))$.

Claim 1: It is enough to prove the theorem for C^1 curves. We begin by showing that the theorem can be reduced to the case when γ is C^1 instead of just piecewise C^1 .

Since γ is piecewise C¹, there exists t_i so that:

$$a = t_0 < t_1 < \ldots < t_n = b.$$

On each interval $[t_i, t_{i+1}]$ the curve γ is C¹, meaning that x' and y' are continuous and non-zero on these intervals. (At the points t_i , the derivatives x' and y' may not exist, but x and y have left hand and righthand continuous derivatives.) Let γ_i denote the restriction of γ to $[t_i, t_{i+1}]$.

By the triangle inequality, for any *i*

$$||\boldsymbol{\gamma}(b) - \boldsymbol{\gamma}(a)|| \leq \sum ||\boldsymbol{\gamma}(t_{i+1}) - \boldsymbol{\gamma}(t_i)||.$$

Also,

$$l(\boldsymbol{\gamma}) = \sum l(\boldsymbol{\gamma}_i).$$

Thus, if for all *i*,

$$||\gamma(t_{i+1}) - \gamma(t_i)|| \leq l(\gamma_i)$$

then $||\gamma(b) - \gamma(a)|| \le l(\gamma)$. Thus, to prove the first part of the theorem, it suffices to prove it for the case when γ is C¹.

Assume, for the moment, that each γ_i is a parameterization of the line joining its endpoints. If $\gamma(t_i)$, $\gamma(t_{i+1})$, and $\gamma(t_{i+2})$ where not all collinear then the straight line joining $\gamma(t_i)$ to $\gamma(t_{i+2})$ would, by basic trigonometry, be a strictly shorter path than the path consisting of γ restricted to the interval $[t_i, t_{i+1}]$. Thus, to prove the second part of the theorem, it also suffices to prove it for the case when γ is C¹.

Claim 2: It is enough to prove the theorem for the case when x(a) = x(b) = 0.

We know that rotation and translations are isometries for both the euclidean metric and the path metric on \mathbb{R}^2 . There exists a line in \mathbb{R}^2 passing through the $\gamma(a)$ and $\gamma(b)$. Translate everything so that the line passes through the origin. Rotate everything so that the line coincides with the *y*-axis. The inverses of this rotation and translation are also a rotation and a translation. Since distances haven't changed if the theorem holds for the new points on the *y*-axis the theorem holds for the original points.

Claim 3: The theorem holds for C¹ curves joining two points on the *y*-axis. Let γ be C¹ path with x(b) = x(a) = 0. Since the square root function is a strictly increasing function, for a fixed *t*

$$||\gamma'(t)|| = \sqrt{(x'(t))^2 + (y'(t))^2} \ge \sqrt{(y'(t))^2} = |y'(t)|.$$

Notice also that equality holds if and only if x'(t) = 0.

If $f \leq g$ are integrable functions, then $\int f \leq \int g$, hence

$$\int_a^b ||\boldsymbol{\gamma}'(t)|| \, dt \ge \int_a^b |\boldsymbol{y}'(t)| \, dt.$$

We also know that (assuming the integral exists) $|\int f| \leq \int |f|$, consequently,

$$l(\gamma) = \int_{a}^{b} ||\gamma'(t)|| dt \ge \int_{a}^{b} |y'(t)| dt \ge |\int_{a}^{b} y'(t)| dt.$$

Since y' is continuous, all those integrals exist and we can use the fundamental theorem of calculus to conclude that

$$l(\gamma) \ge |y(b) - y(a)| = ||\gamma(b) - \gamma(a)||$$

since x(b) = x(a) = 0. We have, therefore, proven the first part of the theorem.

To prove the second part, we assume that γ is not a parameterization of the straight line path.

Claim: The Theorem is true in the case when there exists $t_0 \in (a,b)$ such that $x(t_0) \neq 0$.

Since x(a) = 0, and since x' is continuous, there exists $t_1 \in (a, t_0)$ such that $x'(t_1) \neq 0$. Since $(x')^2$ is continuous, there exists an $\varepsilon > 0$ such that $[t_1 - \varepsilon, t_1 + \varepsilon] \subset [a, t_0]$ and so that for all $t \in [t_1 - \varepsilon, t_1 + \varepsilon]$, $(x'(t))^2 > 0$. Since $(x')^2$ is continuous, there exists m > 0 such that for all $t \in [t_1 - \varepsilon, t_1 + \varepsilon]$, $x'(t) \ge m$. Let γ_1 be the restriction of γ to $[a, t_1 - \varepsilon]$, γ_2 be the restriction of γ to $[t_1 - \varepsilon, t_1 + \varepsilon]$.

Then,

$$l(\boldsymbol{\gamma}) = l(\boldsymbol{\gamma}_1) + l(\boldsymbol{\gamma}_2) + l(\boldsymbol{\gamma}_3).$$

By what we did earlier, we know that $l(\gamma_1) \ge ||\gamma_1(t_1 - \varepsilon) - \gamma_1(a)||$ and $l(\gamma_3) \ge ||\gamma_3(b) - \gamma_3(t_1 + \varepsilon)||$. Furthermore,

$$l(\gamma_2) \geq \int_{t_1-\varepsilon}^{t_1+\varepsilon} \sqrt{m+(y'(t))^2} dt.$$

Since m > 0, this last integral is strictly bigger than the integral of $\sqrt{(y'(t))^2} = |y'(t)|$. That integral is at least $\sqrt{m}(2\varepsilon)$. Thus, by the triangle inequality, $l(\gamma) \ge ||\gamma_1(t_1 - \varepsilon) - \gamma_1(a)|| + ||\gamma_3(b) - \gamma_3(t_1 + \varepsilon)|| + \sqrt{m}(2\varepsilon) \ge ||\gamma_3(b) - \gamma_1(a)|| + 2\varepsilon\sqrt{m}$. Since $\gamma_3(b) = \gamma(b)$ and $\gamma_1(a) = \gamma(a)$ and since $2\varepsilon\sqrt{m} > 0$, we have shown, as desired, that $l(\gamma) \ge ||\gamma(b) - \gamma(a)||$.

$$|(\gamma) > ||\gamma(b) - \gamma(a)||.$$

 \Box (Case)

Suppose, therefore, that γ is a C¹ path such that x(t) = 0 for all *t*. Then x'(t) = 0 for all *t* and so $y'(t) \neq 0$ for all *t*. Since *y'* is continuous, either y' > 0 or y' < 0. In either case, we see that *y* is a strictly monotonic function. It is, therefore, an injection and so γ is an injection. Hence, γ is the straight line path from $\gamma(a)$ to $\gamma(b)$.

Theorem 2. Let $U \subset \mathbb{R}^n$ be path connected. Let d(P,Q) for $P,Q \in U$ be defined by

$$d(P,Q) = \inf_{\gamma} l(\gamma)$$

where the infimum is taken over all piecewise C^1 functions joining *P* to *Q*. Then *d* is a metric.

Proof. We must prove that d is positive definite, symmetric, and satisfies the triangle inequality. Recall that the length of a C¹ path is the integral of its speed and that the length of a piecewise C¹ path is the sum of the lengths of the C¹ pieces.

Claim 1: *d* is positive definite.

Let $P, Q \in U$. Since U is path-connected, there exists a piecewise C¹ path joining P to Q. That path has non-infinite length and so d(P,Q) is finite.

Since the length of a C¹ path γ is the integral of $||\gamma'||$, it must be nonnegative. The infimum of a set of non-negative is non-negative, so $d(P,Q) \ge 0$. The constant path γ : $[0,0] \to U$ defined by $\gamma(0) = P$ is C¹ (by definition) and so d(P,P) = 0. Other than the constant path any C¹ path has non-zero length and so (other than the constant path) every piecewise C¹ path has non-zero length. By the previous theorem, every path joining P to Q has length at least the length of the line segment joining P to Q. That length is ||P - Q|| which is non-zero if $P \neq Q$. Thus, $d(P,Q) \ge 0$. Hence, d is positive definite.

Claim 2: *d* is symmetric.

Let $P, Q \in U$ and let $\gamma: [a,b] \to U$ be a piecewise C^1 path joining P to Q. Define $\zeta: [-b,-a] \to U$ by

$$\zeta(t)=\gamma(-t).$$

Notice that $||\zeta'(t)|| = ||\gamma'(t)||$ whenever γ' exists. Thus, ζ is piecewise C¹. Furthermore,

$$\int_{-b}^{-a} ||\zeta'(t)|| dt = -\int_{-b}^{-a} ||\gamma'(-t)|| (-1) dt = \int_{a}^{b} ||\gamma'(t)|| dt$$

by substitution. Thus, the length of γ and ζ are the same. Thus, in the definitions of d(P,Q) and d(Q,P) we are taking the infima over the same set of lengths and so d(P,Q) = d(Q,P).

Claim 3: *d* satisfies the triangle inequality

Let $P, Q, R \in U$. Let $\varepsilon > 0$. Since d(P,Q) is the infimum of lengths of all piecewise C¹ paths in *U* joining *P* to *Q*, there exists a piecewise C¹ path γ_{PQ} joining *P* to *Q* with length $l(\gamma_{PQ}) \leq d(P,Q) + \varepsilon/2$. Similarly, there exists a piecewise C¹ path γ_{QR} joining *Q* to *R* with length $l(\gamma_{QR}) \leq d(Q,R) + \varepsilon/2$. The path ζ which travels along γ_{PQ} and then along γ_{QR} is a piecewise C¹ path joining *Q* to *R*. It has length

Since for all ε , $d(P,R) \le l(\zeta)$ we have that for all $\varepsilon > 0$:

$$d(P,R) \leq d(P,Q) + d(Q,R) + \varepsilon.$$

This is true for all $\varepsilon > 0$ and so $d(P,R) \le d(P,Q) + d(Q,R)$.