

An extension to the spherical metric using polar linear interpolation

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Abstract: The *spherical metric* p_r operates on the surface of a *sphere* with radius r centered at the origin in a *linear space* \mathbb{R}^N . Thus, for any pair of points (p, q) on the surface of this sphere, (p, q) is in the domain of p_r and $p_r(p, q)$ is the “distance” between those points. However, if x and y are both in \mathbb{R}^N but are not on the surface of a common sphere centered at the origin, then (p, q) is not in the domain of p_r and $p_r(p, q)$ is simply *undefined*. In certain applications, however, it would be useful to have an *extension* d of p_r to the entire space \mathbb{R}^N (rather than just on a surface in \mathbb{R}^N). Real world applications for such an extended metric include calculations involving near earth objects, and for certain distance spaces useful in symbolic sequence processing. This paper introduces an extension to the spherical metric using a polar form of *linear interpolation*. The extension is herein called the *Lagrange arc distance*. It has as its domain the entire space \mathbb{R}^N , is *homogeneous*, and is *continuous* everywhere in \mathbb{R}^N except at the origin. However the extension does come at a cost: The *Lagrange arc distance* $d(p, q)$, as its name suggests, is a *distance function* rather than a *metric*. In particular, the *triangle inequality* does not in general hold. Moreover, it is *not translation invariant*, does *not induce a norm*, and balls in the *distance space* (\mathbb{R}^N, d) are *not convex*. On the other hand, empirical evidence suggests that the *Lagrange arc distance* results in structure similar to that of the *Euclidean metric* in that balls in \mathbb{R}^2 and \mathbb{R}^3 generated by the two functions are in some regions of \mathbb{R}^N very similar in form.

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1 Standard definitions

1.1 Sets

Definition 1.1¹ Let X be a *set*.² The **empty set** \emptyset is defined as $\emptyset \triangleq \{x \in X | x \neq x\}$.

Definition 1.2³ Let \mathbb{R} be the **set of real numbers**. Let $\mathbb{R}^+ \triangleq \{x \in \mathbb{R} | x \geq 0\}$ be the **set of non-negative real numbers**. Let $\mathbb{R}^+ \triangleq \{x \in \mathbb{R} | x > 0\}$ be the **set of positive real numbers**. Let \mathbb{Z} be the **set of integers**. Let $\mathbb{W} \triangleq \{n \in \mathbb{Z} | n \geq 0\}$ be the **set of whole numbers**. Let $\mathbb{N} \triangleq \{n \in \mathbb{Z} | n \geq 1\}$ be the **set of natural numbers**. Let $\mathbb{Z}^* \triangleq \mathbb{Z} \cup \{-\infty, \infty\}$ be the *extended set of integers*.

1.2 Relations

One of the most fundamental structures in mathematics is the *ordered pair*, and one of the most common definitions of *ordered pair* is due to *Kuratowski* (1921) and is presented next:⁴

Definition 1.3⁵ The **ordered pair** (a, b) is defined as $(a, b) \triangleq \{\{a\}, \{a, b\}\}$.

Proposition 1.4 (next) and Corollary 1.5 demonstrate that the the definition of *ordered pair* given by Definition 1.3 allows a and b to be unambiguously extracted from (a, b) and that (a, b) is well defined.

Proposition 1.4 Let \cap be the *set intersection operator* and Δ the *set symmetric difference operator*:

$$\begin{aligned} \{a\} &= \cap(a, b) = \cap(\{a\}, \{a, b\}) = \{a\} \cap \{a, b\} \\ \{b\} &= \Delta(a, b) = \Delta(\{a\}, \{a, b\}) = \{a\} \Delta \{a, b\} \end{aligned}$$

Corollary 1.5⁶ $(a, b) = (c, d) \iff \{a = c \text{ and } b = d\}$

¹ ↗ Halmos (1960) page 8, ↗ Kelley (1955) page 3, ↗ Kuratowski (1961), page 26

² The mathematical structure called *set* is left undefined in this paper. For more information on *sets*, see for example ↗ Zermelo (1908a) pages 263–267 (7 axioms), ↗ Zermelo (1908b) (English translation of previous reference), ↗ Fraenkel (1922), ↗ Halmos (1960) pages 1–6 (Naive set theory), ↗ Wolf (1998), page 139

³ Notation $\mathbb{R}, \mathbb{W}, \mathbb{N}$, etc.: *Bourbaki notation*. References: ↗ Davis (2005) page 9, ↗ Cohn (2012) page 3

⁴ As an alternative to the Kuratowski definition, the *ordered pair* can also be taken as an *axiom*. References: ↗ Bourbaki (1968), page 72, ↗ Munkres (2000), page 13

⁵ ↗ Suppes (1972) page 32, ↗ Halmos (1960) page 23, ↗ Kuratowski (1961), page 39, ↗ Kuratowski (1921) (Def. V, page 171), ↗ Wiener (1914)

⁶ ↗ Apostol (1975) page 33, ↗ Hausdorff (1937) page 15



PROOF: $\{a\} = \bigcap (a, b) = \bigcap (c, d) = \{c\}$ by Proposition 1.4 and left hypothesis ◻
 $\{b\} = \bigtriangle (a, b) = \bigtriangle (c, d) = \{d\}$ by Proposition 1.4 and left hypothesis
 $(a, b) = (c, d)$ by right hypothesis

Definition 1.6⁷ Let X and Y be sets. The **Cartesian product** $X \times Y$ is defined as
 $X \times Y \triangleq \{(x, y) | (x \in X) \text{ and } (y \in Y)\}$

Definition 1.7⁸ Let X and Y be sets. A **relation** \mathbb{R} on X and Y is any subset of $X \times Y$ such that $\mathbb{R} \subseteq X \times Y$. The set $2^{X \times Y}$ is the **set of all relations** in $X \times Y$.

Definition 1.8⁹ Let X and Y be sets. A relation $f \in 2^{X \times Y}$ is a **function** if
 $\{(x, y_1) \in f \text{ and } (x, y_2) \in f\} \implies \{y_1 = y_2\}$. The set Y^X is the **set of all functions** in $2^{X \times Y}$.

Definition 1.9 Let X be a set. The quantity 2^X is the **power set of X** such that
 $2^X \triangleq \{A \subseteq X\}$ (the set of all subsets of X).

Definition 1.10 Let Y be a set. The structure Y^n for $n \in \mathbb{N}$ is a set defined as
 $Y^1 \triangleq Y$ and
 $Y^n \triangleq Y \times Y^{n-1}$ for $n = 2, 3, 4, \dots$

Example 1.11 The set \mathbb{R}^N is the N -dimensional real space, where \mathbb{R} is the set of real numbers (Definition 1.2 page 2).

Definition 1.12¹⁰ Let $\mathbb{R} \in 2^{X \times Y}$ be a relation (Definition 1.7 page 3).
 The **domain** of \mathbb{R} is $\mathcal{D}(\mathbb{R}) \triangleq \{x \in X | \exists y \text{ such that } (x, y) \in \mathbb{R}\}$.
 The **image set** of \mathbb{R} is $\mathcal{I}(\mathbb{R}) \triangleq \{y \in Y | \exists x \text{ such that } (x, y) \in \mathbb{R}\}$.
 The **range** of \mathbb{R} is any set $\mathcal{R}(\mathbb{R})$ such that $\mathcal{I}(\mathbb{R}) \subseteq \mathcal{R}(\mathbb{R})$.

1.3 Order

Definition 1.13¹¹ Let X be a set. A relation \leq is an **order relation** in $2^{X \times X}$ (Definition 1.7 page 3) if

- | | | | | |
|--|-------------------------|-------------------|-----|----------|
| 1. $x \leq x$ | $\forall x \in X$ | (reflexive) | and | preorder |
| 2. $x \leq y$ and $y \leq z \implies x \leq z$ | $\forall x, y, z \in X$ | (transitive) | and | |
| 3. $x \leq y$ and $y \leq x \implies x = y$ | $\forall x, y \in X$ | (anti-symmetric). | | |

An **ordered set** is the pair (X, \leq) . If $x \leq y$ or $y \leq x$, then elements x and y are said to be **comparable**; otherwise they are **incomparable**. The relation $<$ is the relation $\leq \setminus =$ ("less than but not equal to"), where \setminus is the set difference operator, and $=$ is the equality relation. If every pair of elements in (X, \leq) is comparable, then (X, \leq) is said to be **linearly ordered** or **totally ordered**.

Example 1.14 The pair (\mathbb{R}, \leq) , where \mathbb{R} is the set of real numbers and \leq is the standard ordering relation on \mathbb{R} , is linearly ordered/ totally ordered.

⁷ Halmos (1960) page 24, G. Frege, 2007 August 25, <http://groups.google.com/group/sci.logic/msg/3b3294f5ac3a76f0>

⁸ Maddux (2006) page 4, Halmos (1960) pages 26–30, Suppes (1972) page 86, Kelley (1955) page 10, Bourbaki (1939), Bottazzini (1986) page 7, Comtet (1974) page 4 $\langle |Y^X| \rangle$; The notation $2^{X \times Y}$ is motivated by the fact that for finite X and Y , $|2^{X \times Y}| = 2^{|X| \cdot |Y|}$.

⁹ Maddux (2006) page 4, Halmos (1960) pages 26–30, Suppes (1972) page 86, Kelley (1955) page 10, Bourbaki (1939), Bottazzini (1986) page 7, Comtet (1974) page 4 $\langle |Y^X| \rangle$; The notation Y^X is motivated by the fact that for finite X and Y , $|Y^X| = |Y|^{|X|}$.

¹⁰ Munkres (2000), page 16, Kelley (1955) page 7

¹¹ MacLane and Birkhoff (1999) page 470, Beran (1985) page 1, Korselt (1894) page 156 $\langle I, II, (1) \rangle$, Dedekind (1900) page 373 $\langle I-III \rangle$. An order relation is also called a **partial order relation**. An ordered set is also called a **partially ordered set** or **poset**.



Definition 1.15¹² In an *ordered set* (X, \leq) ,

the set $[x : y] \triangleq \{z \in X \mid x \leq z \leq y\}$ is called a **closed interval** on (X, \leq) and

the set $(x : y] \triangleq \{z \in X \mid x < z \leq y\}$ is called a **half-open interval** on (X, \leq) and

the set $[x : y) \triangleq \{z \in X \mid x \leq z < y\}$ is called a **half-open interval** on (X, \leq) and

the set $(x : y) \triangleq \{z \in X \mid x < z < y\}$ is called an **open interval** on (X, \leq) .

2 Introduction

2.1 The spherical metric

The *spherical metric*, or *great circle metric*,¹³ p_r , operates on the *surface of a sphere with radius r* centered at the origin $(0, 0, \dots, 0)$ in a linear space \mathbb{R}^N , where “*surface of a sphere...*” is defined as all the points in \mathbb{R}^N that are a distance r from $(0, 0, \dots, 0)$ with respect to the *Euclidean metric* (Definition B.3 page 22). Thus, for any pair of points (p, q) on the surface of this sphere, (p, q) is in the domain of p_r and $p_r(p, q)$ is the “distance” between those points. However, if p and q are both in \mathbb{R}^N but are *not* on the surface of a common sphere centered at the origin, then (p, q) is *not* in the domain of p_r and $p_r(p, q)$ is simply *undefined*.

In certain applications, however, it would be useful to have an *extension* d of the spherical metric p to the entire space \mathbb{R}^N (rather than just on a surface in \mathbb{R}^N). For example, for the points $p \triangleq (0, 1)$ and $q \triangleq (1, 0)$ (which are both on the surface of a common sphere in \mathbb{R}^2), we would like d to be compatible with p such that $d(p, q) = p(p, q)$. If $r \triangleq (2, 0)$, then the pair (p, r) is *not* in the domain of p , but we still would like it to be in the domain of d such that $d(p, r)$ is defined—and in this way d would be an *extension* of p .

Real world applications for such an extended metric include calculations involving natural and man-made objects entering/exiting the earth's atmosphere (Section 4.2 page 21) and for certain distance spaces useful in symbolic sequence processing (Section 4.1 page 18).





2.2 Linear interpolation





This paper introduces an extension to the *spherical metric* based on a polar form of *linear interpolation*. *Interpolation* has a very long history with evidence suggesting that it extends possibly all the way back to the Babylonians living around 300BC.¹⁴


Linear interpolation between two points $p \triangleq (x_1, y_1)$ and $q \triangleq (x_2, y_2)$ in \mathbb{R}^2 is conveniently and intuitively expressed in a *Cartesian coordinate system* using what is commonly known as *Lagrange interpolation* (Definition C.1 page 22) in the form

$$y = y_1 \left(\frac{x - x_2}{x_1 - x_2} \right) + y_2 \left(\frac{x - x_1}{x_2 - x_1} \right).$$

Newton interpolation (Definition C.4 page 23) yields the same expression, but generally requires more “effort”

¹²  Apostol (1975) page 4,  Ore (1935) page 409,  Duthie (1942) page 2,  Ore (1935) page 425 (quotient structures)

¹³  Ratcliffe (2013) pages 37–38 (The Spherical Metric),  Deza and Deza (2014) page 123 (6.4 Non-Euclidean Geometry),  Deza and Deza (2006) page 73 (6.4 NON-EUCLIDEAN GEOMETRY),  SILVER AND STOKES (2007) PAGE 9

¹⁴  Meijering (2002) page 320



(back substitution or matrix algebra):

$$y \triangleq \underbrace{\sum_{k=1}^2 \alpha_k \sum_{m=1}^k (x - x_m)}_{\text{Newton polynomial (Definition C.4)}} = \alpha_1 [x - x_1] + \alpha_2 [(x - x_1) + (x - x_2)] = (\alpha_1 + \alpha_2)(x - x_1) + \alpha_2(x - x_2)$$

$$y_1 = \alpha_1 [x_1 - x_1] + \alpha_2 [(x_1 - x_1) + (x_1 - x_2)] \implies \alpha_2 = \frac{y_1}{x_1 - x_2}$$

$$y_2 = \alpha_1 [x_2 - x_1] + \alpha_2 [(x_2 - x_1) + (x_2 - x_2)] \implies \alpha_1 = \frac{y_1 + y_2}{x_2 - x_1}$$

$$y = \left[\frac{y_1 + y_2}{x_2 - x_1} + \frac{y_1}{x_1 - x_2} \right] (x - x_1) + \left[\frac{y_1}{x_1 - x_2} \right] (x - x_2) = y_1 \left(\frac{x - x_2}{x_1 - x_2} \right) + y_2 \left(\frac{x - x_1}{x_2 - x_1} \right)$$

Of course the 2-point *Lagrange interpolation/Newton interpolation* polynomial can also be written in the familiar *slope-intercept* $y = mx + b$ form as

$$y = y_1 \left(\frac{x - x_2}{x_1 - x_2} \right) + y_2 \left(\frac{x - x_1}{x_2 - x_1} \right) = y_2 \left(\frac{x - x_1}{x_2 - x_1} \right) - y_1 \left(\frac{x - x_2}{x_2 - x_1} \right) = \frac{y_2(x - x_1) - y_1(x - x_2)}{x_2 - x_1}$$

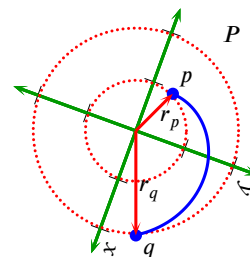
$$= \underbrace{\left(\frac{y_2 - y_1}{x_2 - x_1} \right)}_{\text{slope}} x + \underbrace{\left(\frac{x_2 y_1 - x_1 y_2}{x_2 - x_1} \right)}_{\text{y-intercept}}$$

2.3 Polar linear interpolation

Linear interpolation is often illustrated in terms of cartesian coordinates (x, y) . But there is no reason why the same principles cannot be used in terms of polar coordinates $(r(\theta), \theta)$. However care does need to be taken where θ may be interpreted to “jump” from 2π to 0 or from $-\pi$ to π .

Here is an expression for 2-point *Lagrange interpolation/Newton interpolation* in polar form:

$$r(\theta) \triangleq r_p \left[\frac{\theta - \theta_q}{\theta_p - \theta_q} \right] + r_q \left[\frac{\theta - \theta_p}{\theta_q - \theta_p} \right] \quad \forall \theta \in [\theta_p : \theta_q]$$



Note the following:

- (1) The orientation of the axes in plane P is arbitrary, and that without loss of generality we can orient the axes such that p or q is on the positive x -axis and that the other point has a non-negative y value.
- (2) This means that the length of the arc between p at (r_p, θ_p) and q at (r_q, θ_q) under the original orientation is equal to the length of the arc between the points $(r_p, 0)$ and $(r_q, |\theta_p - \theta_q|)$ in the new orientation.
- (3) One important reason for the geometrical acrobatics here is that we don't want to have to calculate the values for θ_p and θ_q in a plane P (which we don't even immediately have an algebraic expression for anyways). But calculating the value $\phi \triangleq |\theta_p - \theta_q|$ is quite straightforward because the “dot product” $\langle p | q \rangle$ of p and q (which is very easy to calculate) in \mathbb{R}^N equals $r_p r_q \cos \phi$ (and so $\phi = \arccos \left(\frac{1}{r_p r_q} \langle p | q \rangle \right)$).



(4) Actually, $\phi = |\theta_q - \theta_p|$, as demonstrated below:

$$\begin{aligned}\phi &\triangleq \arccos\left(\frac{1}{r_p r_q} \sum_{n=1}^N x_n y_n\right) && \text{by definition of } \phi \\ &\triangleq \arccos\left(\frac{1}{r_p r_q} \langle p | q \rangle\right) && \text{a standard definition from the field of "linear algebra"} \\ &= \arccos\left(\frac{1}{r_p r_q} [r_p r_q \cos |\theta_q - \theta_p|]\right) && \text{a standard result from the field of "linear algebra"} \\ &= \{|\theta_q - \theta_p|, 2\pi - |\theta_q - \theta_p|\} && \text{by definition of } \arccos(x) \text{ and } \cos(x) \\ &= |\theta_q - \theta_p| && \text{by item (1)}\end{aligned}$$

(5) Setting $\theta_p = 0$ and $\theta_q = \phi$ yields the following:

$$\begin{aligned}r(\theta) &= r_p \left[\frac{\theta - \theta_q}{\theta_p - \theta_q} \right] + r_q \left[\frac{\theta - \theta_p}{\theta_q - \theta_p} \right] && \text{Lagrange form (Definition C.1 page 22)} \\ &= r_p \left[\frac{\theta - \phi}{0 - \phi} \right] + r_q \left[\frac{\theta - 0}{\phi - 0} \right] = \frac{-r_p \theta + r_p \phi + r_q \theta}{\phi} \\ &= \left(\frac{r_q - r_p}{\phi} \right) \theta + r_p && \text{polar slope-intercept form}\end{aligned}$$

2.4 Distance in terms of polar linear interpolation arcs

This paper introduces a new function herein called, for better or for worse,¹⁵ the *Lagrange arc distance* (Definition 3.1 page 7) $d(p, q)$. It's domain is the entire space \mathbb{R}^N . This function has been found useful in *symbolic sequence processing* (Section 4.1 page 18). It is an extension of the *spherical metric*, which only has as domain the surface of a sphere in \mathbb{R}^N .

When p or q is at the origin, or when the polar angle ϕ between p and q is 0, then the *Lagrange arc distance* $d(p, q)$ is simply a $\frac{1}{\pi}$ scaled *Euclidean metric* (Definition B.3 page 22). In all other cases, $d(p, q)$ is the $\frac{1}{\pi}$ scaled length of the *Lagrange interpolation arc* extending from p to q .

An equation for the length of an arc in polar coordinates is¹⁶

$$R(p, q) = \int_{\theta_p}^{\theta_q} \sqrt{r^2(\theta) + \left(\frac{dr}{d\theta}\right)^2} d\theta$$

This integral may look intimidating. Later however, Theorem 3.3 (page 9) demonstrates that it has an “easily” computable and straightforward solution only involving *arithmetic operators* (+, −, …), the *absolute value* function $|x|$, the *square root* function \sqrt{x} , and the *natural log* function $\ln(x)$.

Finally, note that the extension does come at a cost—the *Lagrange arc distance* is not a *metric* (Definition B.1 page 22), but rather only a *distance* (Definition A.1 page 21, Theorem 3.13 page 15). For more details about the impact of this cost, see Theorem A.4 (page 21).

¹⁵ “for better or for worse”: As already pointed out, *Newton interpolation* or simply the slope-intercept form $y = mx + b$ of the line equation can with a little bit of effort give you the same equation as the 2-point *Lagrange interpolation*. So why not name the function $d(p, q)$ of Definition 3.1 “Newton arc distance”? Actually Newton published his interpolation method (for example in his 1711 “Methodus differentialis” [Newton (1711)] long before Lagrange ([Lagrange (1877)]). But besides that, Lagrange was not really the first to discover what is commonly called “Lagrange interpolation”. The same result was actually published about 98 years earlier by Edward Waring ([Waring (1779)]). But in the end, the choice to use the name “Lagrange arc distance” has some justification in that it's form arguably comes more readily using Lagrange interpolation than it does from *Newton interpolation* (which requires back substitution); and even though “Lagrange interpolation” probably should be called “Waring interpolation”, the fact is that it's normally called “Lagrange interpolation”. So there is some motivation for the choice of the name. And “for better or for worse”, the function $d(p, q)$ is herein called the “Lagrange arc distance”. ...One last note: for a much fuller historical background of interpolation, see [Meijering (2002)].

¹⁶ [Stewart (2012) page 533] (Section 9.4 Areas and lengths in polar coordinates)



3 Lagrange arc distance

3.1 Definition

Definition 3.1 Let $p \triangleq (x_1, x_2, \dots, x_N)$ and $q \triangleq (y_1, y_2, \dots, y_N)$ be two points in the space \mathbb{R}^N with origin $(0, 0, \dots, 0)$. Let

$$\underbrace{r_p \triangleq \left(\sum_{n=1}^N x_n^2 \right)^{\frac{1}{2}}}_{\text{(magnitude of } p\text{)}} \quad \underbrace{r_q \triangleq \left(\sum_{n=1}^N y_n^2 \right)^{\frac{1}{2}}}_{\text{(magnitude of } q\text{)}} \quad \underbrace{\phi \triangleq \arccos \left(\frac{1}{r_p r_q} \sum_{n=1}^N x_n y_n \right)}_{\text{(angle between } p \text{ and } q\text{)}}$$

$$\underbrace{r(\theta) \triangleq \left(\frac{r_q - r_p}{\phi} \right) \theta + r_p}_{\text{(polar interpolation polynomial)}} \quad \underbrace{R(p, q) = \int_0^\phi \sqrt{r^2(\theta) + \left(\frac{dr}{d\theta} \right)^2} d\theta}_{\text{(length of the arc } (r(\theta), \theta) \text{ between } p \text{ and } q\text{)}}$$

The **Lagrange arc distance** $d(p, q)$ is defined as

$$d(p, q) = \left\{ \begin{array}{ll} \frac{1}{r} |r_p - r_q| & \text{if } p = (0, 0, \dots, 0) \text{ or } q = (0, 0, \dots, 0) \text{ or } \phi = 0 \\ \frac{1}{r} R(p, q) & \text{otherwise} \end{array} \right\} \quad \forall p, q \in \mathbb{R}^N$$

3.2 Calculation

The integral in Definition 3.1 may look intimidating. However, Theorem 3.3 (page 9) demonstrates that it has an “easily” computable and straightforward solution only involving *arithmetic operators* $(+, -, \dots)$, the *absolute value* function $|x|$, the *square root* function \sqrt{x} , and the *natural log* function $\ln(x)$. But first, a lemma (next) to help with the proof of Theorem 3.3.

Lemma 3.2¹⁷ Let $\sqrt{x} \in \mathbb{R}^{\mathbb{R}}$ be the square root function, and $\ln(x) \triangleq \log_e(x) \in \mathbb{R}^{\mathbb{R}}$ be the natural log function. Let ε be any given value in \mathbb{R} .

$$\left\{ \begin{array}{l} 2ax + b + 2\sqrt{a(ax^2 + bx + c)} > 0 \\ \int \sqrt{ax^2 + bx + c} dx = \frac{2ax + b}{4a} \sqrt{ax^2 + bx + c} + \frac{4ac - b^2}{8a^{3/2}} \ln \left(2ax + b + 2\sqrt{a(ax^2 + bx + c)} \right) + \varepsilon \end{array} \right\} \implies$$

PROOF:

(1) lemma:

$$\begin{aligned} \frac{d}{dx} \left[\left(\frac{2ax + b}{4a} \right) \sqrt{ax^2 + bx + c} \right] &= \left(\frac{2ax + b}{4a} \right) \left(\frac{d}{dx} \sqrt{ax^2 + bx + c} \right) + \left(\frac{d}{dx} \frac{2ax + b}{4a} \right) \left(\sqrt{ax^2 + bx + c} \right) \quad \text{by prod. rule} \\ &= \left(\frac{2ax + b}{4a} \right) \left(\frac{2ax + b}{2\sqrt{ax^2 + bx + c}} \right) + \left(\frac{2a}{4a} \right) \left(\sqrt{ax^2 + bx + c} \right) \quad \text{by chain rule} \\ &= \frac{(2ax + b)^2 + 4a(ax^2 + bx + c)}{8a\sqrt{ax^2 + bx + c}} \\ &= \frac{4a^2x^2 + 4axb + b^2 + 4a^2x^2 + 4abx + 4ac}{8a\sqrt{ax^2 + bx + c}} \\ &= \frac{8a^2x^2 + 8abx + b^2 + 4ac}{8a\sqrt{ax^2 + bx + c}} \end{aligned}$$

¹⁷ Gradshteyn and Ryzhik (2007) page 94 (2.25 Forms containing $\sqrt{a + bx + cx^2}$, 2.26 Forms containing $\sqrt{a + bx + cx^2}$ and integral powers of x) Jeffrey (1995) page 160 (4.3.4 Integrands containing $(a + bx + cx^2)^{1/2}$), Jeffrey and Dai (2008) pages 172–173 (4.3.4 Integrands containing $(a + bx + cx^2)^{1/2}$),



(2) lemma: If $(2ax + b + 2\sqrt{a(ax^2 + bx + c)}) > 0$ then

$$\begin{aligned}
 & \frac{d}{dx} \left[\frac{4ac - b^2}{8a^{3/2}} \ln \left(2ax + b + 2\sqrt{a(ax^2 + bx + c)} \right) \right] \\
 &= \left(\frac{4ac - b^2}{8a^{3/2}} \right) \left[\frac{d}{dx} \ln \left(2ax + b + 2\sqrt{a(ax^2 + bx + c)} \right) \right] && \text{by linearity of } \frac{d}{dx} \\
 &= \left(\frac{4ac - b^2}{8a^{3/2}} \right) \left(\frac{1}{2ax + b + 2\sqrt{a(ax^2 + bx + c)}} \right) \left(2a + \frac{2\sqrt{a}(2ax + b)}{2\sqrt{ax^2 + bx + c}} \right) && \text{by chain rule} \\
 &= \frac{(4ac - b^2) \left[2a\sqrt{ax^2 + bx + c} + \sqrt{a}(2ax + b) \right]}{8a^{3/2} \left(2ax + b + 2\sqrt{a(ax^2 + bx + c)} \right) \sqrt{ax^2 + bx + c}} \\
 &= \frac{(4ac - b^2) \left[\sqrt{a}(2ax + b) + 2a\sqrt{ax^2 + bx + c} \right]}{\left(8a\sqrt{ax^2 + bx + c} \right) \left[\sqrt{a}(2ax + b) + 2a\sqrt{ax^2 + bx + c} \right]} \\
 &= \frac{4ac - b^2}{8a\sqrt{ax^2 + bx + c}}
 \end{aligned}$$

(3) lemma: If $(2ax + b + 2\sqrt{a(ax^2 + bx + c)}) < 0$ then

$$\begin{aligned}
 & \frac{d}{dx} \left[\frac{4ac - b^2}{8a^{3/2}} \ln \left| 2ax + b + 2\sqrt{a(ax^2 + bx + c)} \right| \right] \\
 &= \left(\frac{4ac - b^2}{8a^{3/2}} \right) \left[\frac{d}{dx} \ln \left(-2ax - b - 2\sqrt{a(ax^2 + bx + c)} \right) \right] && \text{by linearity of } \frac{d}{dx} \\
 &= \left(\frac{4ac - b^2}{8a^{3/2}} \right) \left(\frac{1}{-2ax - b - 2\sqrt{a(ax^2 + bx + c)}} \right) \left(-2a + \frac{2\sqrt{a}(2ax + b)}{2\sqrt{ax^2 + bx + c}} \right) && \text{by chain rule} \\
 &= \frac{(4ac - b^2) \left[2a\sqrt{ax^2 + bx + c} + \sqrt{a}(2ax + b) \right]}{8a^{3/2} \left(-2ax - b - 2\sqrt{a(ax^2 + bx + c)} \right) \sqrt{ax^2 + bx + c}} \\
 &= \frac{-(4ac - b^2) \left[\sqrt{a}(2ax + b) + 2a\sqrt{ax^2 + bx + c} \right]}{\left(8a\sqrt{ax^2 + bx + c} \right) \left[\sqrt{a}(2ax + b) + 2a\sqrt{ax^2 + bx + c} \right]} \\
 &= \frac{-(4ac - b^2)}{8a\sqrt{ax^2 + bx + c}}
 \end{aligned}$$

(4) Complete the proof: If $(2ax + b + 2\sqrt{a(ax^2 + bx + c)}) > 0$ then

$$\begin{aligned}
 & \frac{d}{dx} \left[\frac{2ax + b}{4a} \sqrt{ax^2 + bx + c} + \frac{4ac - b^2}{8a^{3/2}} \ln \left(2ax + b + 2\sqrt{a(ax^2 + bx + c)} \right) \right] \\
 &= \frac{d}{dx} \left[\left(\frac{2ax + b}{4a} \right) \sqrt{ax^2 + bx + c} \right] + \frac{d}{dx} \left[\left(\frac{4ac - b^2}{8a^{3/2}} \right) \ln \left(2ax + b + 2\sqrt{a(ax^2 + bx + c)} \right) \right] \\
 &= \frac{8a^2x^2 + 8abx + b^2 + 4ac}{8a\sqrt{ax^2 + bx + c}} + \frac{d}{dx} \left[\left(\frac{4ac - b^2}{8a^{3/2}} \right) \ln \left(2ax + b + 2\sqrt{a(ax^2 + bx + c)} \right) \right] && \text{by item (1)} \\
 &= \frac{8a^2x^2 + 8abx + b^2 + 4ac}{8a\sqrt{ax^2 + bx + c}} + \frac{4ac - b^2}{8a\sqrt{ax^2 + bx + c}} && \text{by item (2)} \\
 &= \frac{8a(ax^2 + bx + c)}{8a\sqrt{ax^2 + bx + c}} = \sqrt{ax^2 + bx + c}
 \end{aligned}$$

(5) Note that simply forcing the agreement of ln to be positive as in¹⁸

$$\frac{2ax+b}{4a} \sqrt{ax^2 + bx + c} + \frac{4ac-b^2}{8a^{3/2}} \ln \left| 2ax + b + 2\sqrt{a(ax^2 + bx + c)} \right| + \epsilon$$

¹⁸ The solution $\ln |\dots|$ is used in Jeffrey (1995) page 160 and Jeffrey and Dai (2008) pages 172–173.



is *not* a solution to $\int \sqrt{ax^2 + bx + c} dx$ when $(2ax + b + 2\sqrt{a(ax^2 + bx + c)}) < 0$:

$$\begin{aligned} & \frac{d}{dx} \left[\frac{2ax + b}{4a} \sqrt{ax^2 + bx + c} + \frac{4ac - b^2}{8a^{3/2}} \ln \left| 2ax + b + 2\sqrt{a(ax^2 + bx + c)} \right| \right] \\ &= \frac{d}{dx} \left[\left(\frac{2ax + b}{4a} \right) \sqrt{ax^2 + bx + c} \right] + \frac{d}{dx} \left[\left(\frac{4ac - b^2}{8a^{3/2}} \right) \ln \left| 2ax + b + 2\sqrt{a(ax^2 + bx + c)} \right| \right] \\ &= \frac{8a^2x^2 + 8abx + b^2 + 4ac}{8a\sqrt{ax^2 + bx + c}} + \frac{d}{dx} \left[\left(\frac{4ac - b^2}{8a^{3/2}} \right) \ln \left| 2ax + b + 2\sqrt{a(ax^2 + bx + c)} \right| \right] && \text{by item (1)} \\ &= \frac{8a^2x^2 + 8abx + b^2 + 4ac}{8a\sqrt{ax^2 + bx + c}} - \frac{4ac - b^2}{8a\sqrt{ax^2 + bx + c}} && \text{by item (3)} \\ &= \frac{8a(ax^2 + bx) + 2b^2}{8a\sqrt{ax^2 + bx + c}} = \frac{8a(ax^2 + bx + c) + 2b^2 - 8ac}{8a\sqrt{ax^2 + bx + c}} \\ &= \sqrt{ax^2 + bx + c} + \frac{2b^2 - 8ac}{8a\sqrt{ax^2 + bx + c}} \neq \sqrt{ax^2 + bx + c} \quad \text{for } b^2 \neq 4ac \end{aligned}$$

(6) Note further that constraining $a > 0$ is also not a solution¹⁹ because it does not guarantee that the argument u of $\ln(u)$ will be positive. Take for example $a = 1$, $b = -3$, $c = 3$ and $x = 1$. Then

$$2ax + b + 2\sqrt{a(ax^2 + bx + c)} = 2 \cdot 1 \cdot 1 - 3 + 2\sqrt{1(1 \cdot 1 - 3 \cdot 1 + 3)} = -1 < 0.$$

☞

Theorem 3.3 Let $R(p, q)$, r_p , r_q , and ϕ be as defined in Definition 3.1 (page 7). Let $\rho \triangleq r_q - r_p$. If $r_p \neq 0$, $r_q \neq 0$ and $\phi \neq 0$ then

$$R(p, q) = \frac{r_q \sqrt{(r_q \phi)^2 + \rho^2} - r_p \sqrt{(r_p \phi)^2 + \rho^2}}{2\rho} + \frac{|\rho|}{2\phi} \left[\ln \left(r_q \rho \phi + |\rho| \sqrt{(r_q \phi)^2 + \rho^2} \right) - \ln \left(r_p \rho \phi + |\rho| \sqrt{(r_p \phi)^2 + \rho^2} \right) \right]$$

☞PROOF:

(1) Let $\gamma \triangleq r_p \phi$.

(2) lemmas:

$$\begin{aligned} \rho \phi + \gamma &= (r_q - r_p) \phi + r_p \phi = r_q \phi \\ \rho^2 \phi^2 + 2\rho \gamma \phi + (\gamma^2 + \rho^2) &= (r_q - r_p)^2 \phi^2 + 2(r_q - r_p)(r_p \phi) \phi + (r_p \phi)^2 + \rho^2 \\ &= (r_p^2 + r_q^2 - 2r_p r_q) \phi^2 + 2(r_q - r_p)(r_p \phi) \phi + (r_p \phi)^2 + \rho^2 \\ &= (r_p^2 + r_q^2) \phi^2 - 2(r_p \phi)^2 + (r_p \phi)^2 + \rho^2 \\ &= (r_q \phi)^2 + \rho^2 \end{aligned}$$

(3) lemma: $2\rho^2\theta + 2\rho\gamma + 2\sqrt{\rho^2(\rho^2\theta^2 + 2\rho\gamma\theta + (\gamma^2 + \rho^2))} > 0$. Proof:

$$\begin{aligned} & 2\rho^2\theta + 2\rho\gamma + 2\sqrt{\rho^2(\rho^2\theta^2 + 2\rho\gamma\theta + (\gamma^2 + \rho^2))} \\ & > 2\rho^2\theta + 2\rho\gamma + 2\sqrt{\rho^2\gamma^2} && \text{because } \sqrt{x} \text{ is strictly monotonically increasing} \\ & = 2\rho^2\theta + 2\rho\gamma + 2|\rho|\gamma && \text{because } \gamma > 0 \\ & = 2\rho^2\theta + 2\gamma(\rho + |\rho|) \\ & \geq 0 \end{aligned}$$

¹⁹ The $a > 0$ constraint is used in  Gradshteyn and Ryzhik (2007) page 94



(4)

$$\begin{aligned}
R(p, q) &\triangleq \int_{\theta=0}^{\theta=\phi} \sqrt{r^2(\theta) + \left(\frac{dr}{d\theta}\right)^2} d\theta && \text{by def. of } R(p, q) \\
&= \int_0^\phi \sqrt{\left[\left(\frac{r_q - r_p}{\phi}\right)\theta + r_p\right]^2 + \left[\frac{r_q - r_p}{\phi}\right]^2} d\theta && \text{by def. of } r(\theta) \\
&= \int_0^\phi \sqrt{\left[\frac{(r_q - r_p)\theta + r_p\phi}{\phi}\right]^2 + \left[\frac{r_q - r_p}{\phi}\right]^2} d\theta \\
&= \frac{1}{\phi} \int_0^\phi \sqrt{(r_q - r_p)^2\theta^2 + 2(r_q - r_p)(r_p\phi)\theta + (r_p\phi)^2 + (r_q - r_p)^2} d\theta \\
&= \frac{1}{\phi} \int_0^\phi \sqrt{\underbrace{\rho^2 \theta^2}_a + \underbrace{2\rho\gamma\theta}_b + \underbrace{(\gamma^2 + \rho^2)}_c} d\theta \\
&= \frac{1}{\phi} \left[\frac{2\rho^2\theta + 2\rho\gamma}{4\rho^2} \sqrt{\rho^2\theta^2 + 2\rho\gamma\theta + (\gamma^2 + \rho^2)} \right. && \text{[by item (3) and} \\
&\quad \left. + \frac{4\rho^2(\gamma^2 + \rho^2) - (2\rho\gamma)^2}{8|\rho|^3} \ln\left(2\rho^2\theta + 2\rho\gamma + 2\sqrt{\rho^2(\rho^2\theta^2 + 2\rho\gamma\theta + (\gamma^2 + \rho^2))}\right) \right]_{\theta=0}^{\theta=\phi} && \text{by Lemma 3.2]} \\
&= \frac{1}{\phi} \left[\frac{\rho\theta + \gamma}{2\rho} \sqrt{\rho^2\theta^2 + 2\rho\gamma\theta + (\gamma^2 + \rho^2)} + \frac{|\rho|}{2} \ln\left(2\rho^2\theta + 2\rho\gamma + 2|\rho|\sqrt{\rho^2\theta^2 + 2\rho\gamma\theta + (\gamma^2 + \rho^2)}\right) \right]_{\theta=0}^{\theta=\phi} \\
&= \left[\frac{(\rho\phi + \gamma)\sqrt{\rho^2\phi^2 + 2\rho\gamma\phi + (\gamma^2 + \rho^2)}}{2\rho\phi} + \frac{|\rho|}{2\phi} \ln\left(2\rho^2\phi + 2\rho\gamma + 2|\rho|\sqrt{\rho^2\phi^2 + 2\rho\gamma\phi + (\gamma^2 + \rho^2)}\right) \right] \\
&\quad - \left[\frac{\gamma\sqrt{\gamma^2 + \rho^2}}{2\rho\phi} + \frac{|\rho|}{2\phi} \ln\left(2\rho\gamma + 2|\rho|\sqrt{\gamma^2 + \rho^2}\right) \right] \\
&= \frac{r_q\phi\sqrt{(r_q\phi)^2 + \rho^2} - r_p\phi\sqrt{(r_p\phi)^2 + \rho^2}}{2\rho\phi} \\
&\quad + \frac{|\rho|}{2\phi} \left[\ln(2) + \ln\left(\rho^2\phi + \rho\gamma + |\rho|\sqrt{(r_q\phi)^2 + \rho^2}\right) - \ln(2) - \ln\left(\rho\gamma + |\rho|\sqrt{\gamma^2 + \rho^2}\right) \right] && \text{by item (2)} \\
&= \frac{r_q\sqrt{(r_q\phi)^2 + \rho^2} - r_p\sqrt{(r_p\phi)^2 + \rho^2}}{2\rho} + \frac{|\rho|}{2\phi} \left[\ln\left(r_q\rho\phi + |\rho|\sqrt{(r_q\phi)^2 + \rho^2}\right) - \ln\left(r_p\rho\phi + |\rho|\sqrt{(r_p\phi)^2 + \rho^2}\right) \right]
\end{aligned}$$

◻

3.3 Arc function $R(p, q)$ properties

If we really want the *Langrange arc distance* $d(p, q)$ to be an *extension* of the *spherical metric*, then $R(p, q)$ must equal $r_p\phi$ (the arc length between p and q on a circle centered at the origin) when $r_p = r_q$. This is in fact the case, as demonstrated next.

Proposition 3.4 ($R(p, q)$ on spherical surface) *Let $R(p, q)$, r_p , r_q , and ϕ be defined as in Definition 3.1.*

$$\left\{ \begin{array}{l} r_p = r_q \neq 0 \text{ and} \\ \phi \neq 0 \end{array} \right\} \implies \{R(p, q) = r_p\phi\}$$

PROOF:

(1) lemma:

$$\begin{aligned}
\lim_{\rho \rightarrow 0} \frac{r_q\sqrt{(r_q\phi)^2 + \rho^2} - r_p\sqrt{(r_p\phi)^2 + \rho^2}}{2\rho} &= \lim_{\rho \rightarrow 0} \frac{r_q\sqrt{(r_q\phi)^2 + 0} - r_p\sqrt{(r_p\phi)^2 + 0}}{2\rho} && = \lim_{\rho \rightarrow 0} \left(\frac{\phi}{2}\right) \frac{r_q^2 - r_p^2}{r_q - r_p} \\
&= \lim_{\rho \rightarrow 0} \left(\frac{\phi}{2}\right) \frac{(r_q - r_p)(r_q + r_p)}{r_q - r_p} && = \lim_{\rho \rightarrow 0} \left(\frac{\phi}{2}\right) (r_q + r_p) \\
&= r_p\phi
\end{aligned}$$



(2) lemma:

$$\begin{aligned}
 & \lim_{\rho \rightarrow 0^+} \frac{\rho}{2\phi} \left[\ln \left(r_q \rho \phi + |\rho| \sqrt{(r_q \phi)^2 + \rho^2} \right) - \ln \left(r_p \rho \phi + |\rho| \sqrt{(r_p \phi)^2 + \rho^2} \right) \right] \\
 &= \lim_{\rho \rightarrow 0^+} \frac{\rho}{2\phi} \left[\ln \left(r_q \rho \phi + \rho \sqrt{(r_q \phi)^2} \right) - \ln \left(r_p \rho \phi + \rho \sqrt{(r_p \phi)^2} \right) \right] \\
 &= \lim_{\rho \rightarrow 0^+} \frac{\rho}{2\phi} \left[\ln(\rho) + \ln \left(r_q \phi + \sqrt{(r_q \phi)^2} \right) - \ln(\rho) - \ln \left(r_p \phi + \sqrt{(r_p \phi)^2} \right) \right] \\
 &= \lim_{\rho \rightarrow 0^+} \frac{\rho}{2\phi} \left[+ \ln \left(r_q \phi + \sqrt{(r_q \phi)^2} \right) - \ln \left(r_p \phi + \sqrt{(r_p \phi)^2} \right) \right] \\
 &= 0
 \end{aligned}$$

(3) lemma:

$$\begin{aligned}
 & \lim_{\rho \rightarrow 0^-} \frac{\rho}{2\phi} \left[\ln \left(r_q \rho \phi + |\rho| \sqrt{(r_q \phi)^2 + \rho^2} \right) - \ln \left(r_p \rho \phi + |\rho| \sqrt{(r_p \phi)^2 + \rho^2} \right) \right] \\
 &= \lim_{\rho \rightarrow 0^-} \frac{\rho}{2\phi} \left[\ln \left(-r_q |\rho| \phi + |\rho| \sqrt{(r_q \phi)^2} \right) - \ln \left(-r_p |\rho| \phi + |\rho| \sqrt{(r_p \phi)^2} \right) \right] \\
 &= \lim_{\rho \rightarrow 0^-} \frac{\rho}{2\phi} \left[\ln(\rho) + \ln \left(-r_q \phi + \sqrt{(r_q \phi)^2} \right) - \ln(\rho) - \ln \left(-r_p \phi + \sqrt{(r_p \phi)^2} \right) \right] \\
 &= \lim_{\rho \rightarrow 0^-} \frac{\rho}{2\phi} \left[\ln \left(-r_q \phi + \sqrt{(r_q \phi)^2} \right) - \ln \left(-r_p \phi + \sqrt{(r_p \phi)^2} \right) \right] \\
 &= 0
 \end{aligned}$$

(4) lemma: By item (2), item (3), and by *continuity* ...

$$\lim_{\rho \rightarrow 0} \frac{\rho}{2\phi} \left[\ln \left(r_q \rho \phi + |\rho| \sqrt{(r_q \phi)^2 + \rho^2} \right) - \ln \left(r_p \rho \phi + |\rho| \sqrt{(r_p \phi)^2 + \rho^2} \right) \right] = 0$$

(5) Completing the proof ...

$$\begin{aligned}
 \lim_{\rho \rightarrow 0} R(p, q) &= \lim_{\rho \rightarrow 0} \left[\frac{r_q \sqrt{(r_q \phi)^2 + \rho^2} - r_p \sqrt{(r_p \phi)^2 + \rho^2}}{2\rho} \right. \\
 &\quad \left. + \frac{\rho}{2\phi} \ln \left(r_q \rho \phi + |\rho| \sqrt{(r_q \phi)^2 + \rho^2} \right) - \ln \left(r_p \rho \phi + |\rho| \sqrt{(r_p \phi)^2 + \rho^2} \right) \right] && \text{by Theorem 3.3} \\
 &= 0 + \lim_{\rho \rightarrow 0} \frac{\rho}{2\phi} \left[\ln \left(r_q \rho \phi + |\rho| \sqrt{(r_q \phi)^2 + \rho^2} \right) - \ln \left(r_p \rho \phi + |\rho| \sqrt{(r_p \phi)^2 + \rho^2} \right) \right] && \text{by item (1)} \\
 &= 0 + 0 && \text{by item (4)} \\
 &= 0
 \end{aligned}$$

◻

Later in Theorem 3.12 (page 15), we want to prove that the *Langrange arc distance* (Definition 3.1 page 7) $d(p, q)$ is indeed, as its name suggests, a *distance function* (Definition A.1 page 21). Proposition 3.5 (*symmetry*) and Proposition 3.7 (*positivity*) will help. Meanwhile, Proposition 3.7 will itself receive help from Proposition 3.6 (*monotonicity*).

Proposition 3.5 (*symmetry of R*) Let $R(p, q)$ be defined as in Definition 3.1 (page 7).

$$R(p, q) = R(q, p) \quad \forall p, q \in \mathbb{R}^N \quad (\text{symmetric})$$

PROOF:

(1) dummy variable: Let $\mu \triangleq \phi - \theta$ which implies $\theta = \phi - \mu$ and $d\theta = -d\mu$.

(2) lemma:

$$\begin{aligned}
 r(\mu; q, p) &\triangleq r(\phi - \theta; q, p) && \text{by item (1)} \\
 &= \left(\frac{r_p - r_q}{\phi} \right) (\phi - \theta) + r_q = \left(\frac{r_q - r_p}{\phi} \right) \theta + (r_p - r_q) + r_q = \left(\frac{r_q - r_p}{\phi} \right) \theta + r_p \\
 &= r(\theta; p, q)
 \end{aligned}$$



(3) Completing the proof...

$$\begin{aligned}
 R(p, q) &= \int_{\theta=0}^{\theta=\phi} \sqrt{r^2(\theta; p, q) + \left[\frac{dr(\theta; p, q)}{d\theta} \right]^2} d\theta \\
 &= \int_{\phi-\mu=0}^{\phi-\mu=\phi} \sqrt{r^2(\mu; q, p) + \left[\frac{dr(\mu; q, p)}{-d\mu} \right]^2} (-d\mu) \quad \text{by item (1) and item (2)} \\
 &= - \int_{\mu=\phi}^{\mu=0} \sqrt{r^2(\mu; q, p) + \left[\frac{dr(\mu; q, p)}{d\mu} \right]^2} d\mu \\
 &= \int_{\mu=0}^{\mu=\phi} \sqrt{r^2(\mu; q, p) + \left[\frac{dr(\mu; q, p)}{d\mu} \right]^2} d\mu \quad \text{by the Second Fundamental Theorem of Calculus}^{20} \\
 &= R(q, p)
 \end{aligned}$$

⇒

Proposition 3.6 (monotonicity of R) Let $R(p, q)$ and ϕ be defined as in Definition 3.1 (page 7). Let ϕ_1 be the polar angle between the point pair (p_1, q_1) in \mathbb{R}^N and Let ϕ_2 the polar angle between the point pair (p_2, q_2) in \mathbb{R}^N .

$$\{\phi_1 < \phi_2\} \implies \{R(p_1, q_1) < R(p_2, q_2)\} \quad \forall \phi_1, \phi_2 \in (0; \pi] \quad (\text{STRICTLY MONOTONICALLY INCREASING in } \phi)$$

PROOF:

$$\begin{aligned}
 \frac{d}{d\phi} R(p, q) &\triangleq \frac{d}{d\phi} \int_0^\phi \sqrt{r^2(\theta) + \left[\frac{dr(\theta)}{d\theta} \right]^2} d\theta \quad \text{by Definition 3.1 (page 7)} \\
 &= \frac{d}{d\phi} \int_0^\phi \sqrt{\left[\left(\frac{r_q - r_p}{\phi} \right) \theta + r_p \right]^2 + \left[\frac{r_q - r_p}{\phi} \right]^2} d\theta \\
 &= \sqrt{\left[\left(\frac{r_q - r_p}{\phi} \right) \phi + r_p \right]^2 + \left[\frac{r_q - r_p}{\phi} \right]^2} \quad \text{by the First Fundamental Theorem of Calculus}^{21} \\
 &= \sqrt{r_q^2 + \left[\frac{r_q - r_p}{\phi} \right]^2} \\
 &> 0 \\
 &\implies R(p, q) \text{ is strictly monotonically increasing in } \phi
 \end{aligned}$$

⇒

Proposition 3.7 (positivity of R) Let $R(p, q)$ and ϕ be defined as in Definition 3.1 (page 7).

$$\left\{ \begin{array}{l} \phi \in (0; \pi] \\ \phi \neq 0 \end{array} \right\} \implies \{ R(p, q) > 0 \quad \forall p, q \in \mathbb{R}^N \quad (\text{positive}) \}$$

PROOF:

$$\begin{aligned}
 \frac{d}{d\phi} R(p, q) &\triangleq \int_0^\phi \sqrt{r^2(\theta) + \left[\frac{dr(\theta)}{d\theta} \right]^2} d\theta \quad \text{by Definition 3.1 (page 7)} \\
 &= \int \sqrt{r^2(\theta) + \left[\frac{dr(\theta)}{d\theta} \right]^2} d\theta \Big|_\phi - \int \sqrt{r^2(\theta) + \left[\frac{dr(\theta)}{d\theta} \right]^2} d\theta \Big|_0 \quad \text{by the Second Fundamental Theorem of Calculus} \\
 &> 0 \quad \text{by Proposition 3.6 (page 12)}
 \end{aligned}$$

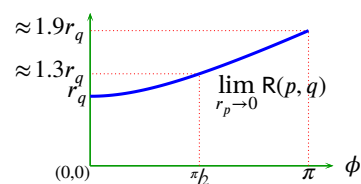
²⁰ Hijab (2016) page 170 (Theorem 4.4.3 Second Fundamental Theorem of Calculus),

Amann and Escher (2008) page 31 (Theorem 4.13 The second fundamental theorem of calculus)

²¹ Schechter (1996) page 674 (25.15), Haaser and Sullivan (1991) page 218



For the sake of *continuity* at the origin of \mathbb{R}^N , one might hope that it doesn't matter which "direction" the points p or q approach the origin when computing the limit of $R(p, q)$. This however is *not* the case, as demonstrated next and illustrated to the right and in Example 3.9 (page 13). In fact, the limits very much depend on ϕ ...resulting in a *discontinuity* at the origin, as demonstrated in Theorem 3.11 (page 15).



Proposition 3.8 (limit cases of R) Let $R(p, q)$, r_p , r_q , and ϕ be defined as in Definition 3.1 (page 7).

$$\lim_{r_p \rightarrow 0} R(p, q) = \frac{r_q}{2} \left[\sqrt{\phi^2 + 1} + \frac{\ln(\phi + \sqrt{\phi^2 + 1})}{\phi} \right] \quad \forall p, q \in \mathbb{R}^N \setminus (0,0,\dots,0), \phi \neq 0 \quad (p \text{ approaching origin})$$

$$\lim_{r_q \rightarrow 0} R(p, q) = \frac{r_p}{2} \left[\sqrt{\phi^2 + 1} + \frac{\ln(\phi + \sqrt{\phi^2 + 1})}{\phi} \right] \quad \forall p, q \in \mathbb{R}^N \setminus (0,0,\dots,0), \phi \neq 0 \quad (q \text{ approaching origin})$$

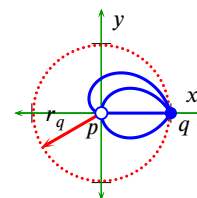
PROOF:

$$\begin{aligned} \lim_{r_p \rightarrow 0} R(p, q) &= \lim_{r_p \rightarrow 0} \frac{r_q \sqrt{(r_q \phi)^2 + \rho^2} - r_p \sqrt{(r_p \phi)^2 + \rho^2}}{2\rho} + \frac{|\rho|}{2\phi} \left[\ln(r_q \rho \phi + |\rho| \sqrt{(r_q \phi)^2 + \rho^2}) - \ln(r_p \rho \phi + |\rho| \sqrt{(r_p \phi)^2 + \rho^2}) \right] \\ &\quad \text{by Theorem 3.3 (page 9)} \\ &= \frac{r_q \sqrt{(r_q \phi)^2 + r_q^2} - 0}{2r_q} + \frac{|r_q|}{2\phi} \left[\ln(r_q^2 \phi + |r_q| \sqrt{(r_q \phi)^2 + r_q^2}) - \ln(0 + |r_q| \sqrt{0 + r_q^2}) \right] \quad \text{by lim operation} \\ &= \frac{r_q \sqrt{\phi^2 + 1}}{2} + \frac{r_q}{2\phi} \left[\ln(r_q^2 \phi + r_q^2 \sqrt{\phi^2 + 1}) - \ln(r_q^2) \right] \\ &= \frac{r_q}{2} \left[\sqrt{\phi^2 + 1} + \frac{\ln(r_q^2) + \ln(\phi + \sqrt{\phi^2 + 1}) - \ln(r_q^2)}{\phi} \right] = \frac{r_q}{2} \left[\sqrt{\phi^2 + 1} + \frac{\ln(\phi + \sqrt{\phi^2 + 1})}{\phi} \right] \end{aligned}$$

$$\begin{aligned} \lim_{r_q \rightarrow 0} R(p, q) &= \lim_{r_q \rightarrow 0} R(q, p) && \text{by Proposition 3.5} \\ &= \frac{r_p}{2} \left[\sqrt{\phi^2 + 1} + \frac{\ln(\phi + \sqrt{\phi^2 + 1})}{\phi} \right] && \text{by previous result} \end{aligned}$$

Example 3.9 Let $R(p, q)$, ϕ , and r_q be defined as in Definition 3.1.

$$\begin{aligned} \text{If } \phi = 0 &\quad \text{then } \lim_{p \rightarrow 0} R[p, (r_q, 0)] = r_q \\ \text{If } \phi = \pi/2 &\quad \text{then } \lim_{p \rightarrow 0} R[p, (r_q, 0)] = r_q \times (1.323652 \dots) \approx 1.3r_q \\ \text{If } \phi = \pi &\quad \text{then } \lim_{p \rightarrow 0} R[p, (r_q, 0)] = r_q \times (1.944847 \dots) \approx 1.9r_q \end{aligned}$$



PROOF:

$$\begin{aligned} R(p, q)|_{\phi=\pi/2} &= \frac{r_q}{2} \left[\sqrt{\left(\frac{\pi}{2}\right)^2 + 1} + \frac{\ln\left(\frac{\pi}{2} + \sqrt{\left(\frac{\pi}{2}\right)^2 + 1}\right)}{\frac{\pi}{2}} \right] = r_q \times (1.323652 \dots) \\ R(p, q)|_{\phi=\pi} &= \frac{r_q}{2} \left[\sqrt{\pi^2 + 1} + \frac{\ln(\pi + \sqrt{\pi^2 + 1})}{\pi} \right] = r_q \times (1.944847 \dots) \end{aligned}$$



3.4 Distance function $d(p, q)$ properties

The *Lagrange arc distance* $d(p, q)$ is defined in two parts: one part being the Euclidean distance $1/\pi|r_q - r_p|$ and the second part the length of the arc $1/\pi R(p, q)$. There is risk in creating a multipart definition...with the possible consequences being *discontinuity* at the boundary of the parts. Proposition 3.10 (next) demonstrates that when $r_p \neq 0$ and $r_q \neq 0$, there is *continuity* as $\phi \rightarrow 0$. However, Theorem 3.12 (page 15) demonstrates that in general for values of $\phi > 0$, $d(p, q)$ is *discontinuous* at the *origin*.

Proposition 3.10 Let $R(p, q)$, r_p , r_q , ϕ , and $(0, 0, \dots, 0)$ be defined as in Definition 3.1 (page 7).

- (A). $\lim_{\phi \rightarrow 0} R(p, q) = |r_q - r_p| = \pi d(p, q)$ when $\phi = 0$
- (B). $\lim_{\phi \rightarrow 0} \lim_{r_p \rightarrow 0} R(p, q) = \lim_{r_p \rightarrow 0} \lim_{\phi \rightarrow 0} R(p, q) = r_q = \pi d((0, 0, \dots, 0), q)$
- (C). $\lim_{\phi \rightarrow 0} \lim_{r_q \rightarrow 0} R(p, q) = \lim_{r_q \rightarrow 0} \lim_{\phi \rightarrow 0} R(p, q) = r_p = \pi d(p, (0, 0, \dots, 0))$

PROOF:

$$\lim_{\phi \rightarrow 0} R(p, q) \triangleq \lim_{\phi \rightarrow 0} \int_0^\phi \sqrt{r^2(\theta) + \left(\frac{dr}{d\theta}\right)^2} d\theta \quad \text{by definition of } R(p, q) \text{ (Definition 3.1 page 7)}$$

$$= \lim_{\phi \rightarrow 0} \int_0^\phi \sqrt{\left[\left(\frac{r_q - r_p}{\phi}\right)\theta + r_p\right]^2 + \left[\frac{r_q - r_p}{\phi}\right]^2} d\theta \quad \text{by definition of } r(\theta) \text{ (Definition 3.1 page 7)}$$

$$= \lim_{\phi \rightarrow 0} \left[\frac{1}{\phi} \int_0^\phi \sqrt{[(r_q - r_p)\theta + r_p\phi]^2 + [r_q - r_p]^2} d\theta \right]$$

$$= \frac{\lim_{\phi \rightarrow 0} \frac{d}{d\phi} \int_0^\phi \sqrt{[(r_q - r_p)\theta + r_p\phi]^2 + [r_q - r_p]^2} d\theta}{\lim_{\phi \rightarrow 0} \frac{d}{d\phi} \phi} \quad \text{by L'Hôpital's rule}$$

$$= \frac{\lim_{\phi \rightarrow 0} \sqrt{[(r_q - r_p)\phi + r_p\phi]^2 + [r_q - r_p]^2}}{1} \quad \text{by First Fundamental Theorem of Calculus}$$

$$= \sqrt{[r_q - r_p]^2}$$

$$= |r_q - r_p|$$

$$= \pi d(p, q)|_{\phi=0} \quad \text{by definition of Lagrange arc distance (Definition 3.1)}$$

$$\lim_{\phi \rightarrow 0} \lim_{r_p \rightarrow 0} R(p, q) = \lim_{\phi \rightarrow 0} \frac{r_q}{2} \left[\sqrt{\phi^2 + 1} + \frac{\ln(\phi + \sqrt{\phi^2 + 1})}{\phi} \right] \quad \text{by Proposition 3.8 (page 13)}$$

$$= \frac{r_q}{2} \left[\sqrt{0^2 + 1} + \frac{\lim_{\phi \rightarrow 0} \frac{d}{d\phi} \ln(\phi + \sqrt{\phi^2 + 1})}{\lim_{\phi \rightarrow 0} \frac{d}{d\phi} \phi} \right] \quad \text{by L'Hôpital's rule}$$

$$= \frac{r_q}{2} \left[1 + \lim_{\phi \rightarrow 0} \frac{1 + \frac{2\phi}{2\sqrt{\phi^2 + 1}}}{\phi + \sqrt{\phi^2 + 1}} \right] = \frac{r_q}{2} [1 + 1/1] = r_q = \pi d((0, 0, \dots, 0), q)$$

$$\lim_{\phi \rightarrow 0} \lim_{r_q \rightarrow 0} R(p, q) = \lim_{\phi \rightarrow 0} \lim_{r_q \rightarrow 0} R(q, p) \quad \text{by Proposition 3.5 (page 11)}$$

$$= r_p = \pi d(p, (0, 0, \dots, 0)) \quad \text{by previous result}$$

$$\lim_{r_p \rightarrow 0} \lim_{\phi \rightarrow 0} R(p, q) = \lim_{r_p \rightarrow 0} |r_q - r_p| \quad \text{by (A)}$$



$$\begin{aligned} &= r_q = \pi d((0, 0, \dots, 0), q) \\ \lim_{r_q \rightarrow 0} \lim_{\phi \rightarrow 0} R(p, q) &= \lim_{r_q \rightarrow 0} |r_q - r_p| && \text{by (A)} \\ &= r_p = \pi d(p, (0, 0, \dots, 0)) \end{aligned}$$



Theorem 3.11 *Let the Lagrange arc distance $d(p, q)$ and origin be defined as in Definition 3.1. The function $d(p, q)$ is discontinuous at the origin of \mathbb{R}^N , but is continuous everywhere else in \mathbb{R}^N .*

PROOF:

- (1) Proof for when p and q are *not* at the origin and $\phi \neq 0$:
 - (a) In this case, $d(p, q) = \frac{1}{\phi} R(p, q)$.
 - (b) $R(p, q)$ is continuous everywhere in its domain because its solution, as given by Theorem 3.3 (page 9), consists entirely of continuous functions such as $\ln(x)$, $|x|$, etc.
 - (c) Therefore, in this case, $d(p, q)$ is also *continuous*.
- (2) Proof for when p and q are *not* at the origin and $\phi = 0$:
This follows from (A) of Proposition 3.10 (page 14).
- (3) Proof for *discontinuity* at origin: This follows from Proposition 3.8 (page 13), where it is demonstrated that the limit of $R(p, q)$ is very much dependent on the “direction” from which p or q approaches the origin. For an illustration of this concept, see Example 3.9 (page 13).



Theorem 3.12 *Let $d(p, q)$ be Lagrange arc distance (Definition 3.1 page 7). The function $d(p, q)$ is a distance function (Definition A.1 page 21). In particular,*

- (1). $d(p, q) \geq 0 \quad \forall p, q \in \mathbb{R}^N$ (non-negative) and
- (2). $d(p, q) = 0 \iff p = q \quad \forall p, q \in \mathbb{R}^N$ (nondegenerate) and
- (3). $d(p, q) = d(q, p) \quad \forall p, q \in \mathbb{R}^N$ (symmetric)

PROOF: The *Lagrange arc distance* (Definition 3.1 page 7) is simply the *Euclidean metric* (Definition B.3 page 22) if p or q is at the origin, or if $\phi = 0$. In this case, (1)–(3) are satisfied automatically because all *metrics* have these properties (Definition B.1 page 22). What is left to prove is that $R(p, q)$ has these properties when p and q are not at the origin and $\phi \neq 0$.

- (1) Proof that $R(p, q) \geq 0$: If $\phi = 0$, then the Euclidean metric is used.
For any $\phi > 0$, $R(p, q) > 0$, as demonstrated by Proposition 3.7 (page 12).
- (2) Proof that $p = q \implies R(p, q) = 0$: If $p = q$, then $\phi = 0$, and the Euclidean metric is used, not $R(p, q)$.
- (3) Proof that $R(p, q) = 0 \implies p = q$: If $d(p, q) = 0$ and $\phi = 0$, then the Euclidean metric is used. If $d(p, q) = 0$ and $\phi > 0$, then $R(p, q)$ never equals 0 anyways, as demonstrated by Proposition 3.7 (page 12).
- (4) Proof that $R(p, q) = R(q, p)$: This is demonstrated by Proposition 3.5 (page 11).



The *Lagrange arc distance* is *not* a *metric* because in general the *triangle inequality* property does not hold (next theorem). Furthermore, the *Lagrange arc distance* does not induce a *norm* because it is *not translation invariant* (the *translation invariant* property is a necessary condition for a *metric* to induce a *norm*, Theorem D.14 page 30), and balls in a *Lagrange arc distance space* are in general *not convex* (balls are always *convex* in a *normed linear space*, Theorem D.12 page 28). For more details about *distance spaces*, see APPENDIX A (page 21).

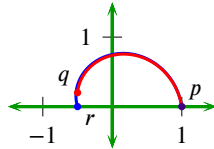
Theorem 3.13 *In the Lagrange arc distance space (X, d) over a field \mathbb{F}*

- (1). $d(p, r) \not\leq d(p, q) + d(q, r) \quad \forall p, q, r \in X$ (triangle inequality fails)
- (2). $d(p + r, q + r) \neq d(p, q) \quad \forall p, q, r \in X$ (not translation invariant)
- (3). $d(\alpha p, \alpha q) = |\alpha| d(p, q) \quad \forall p, q, r \in X, \alpha \in \mathbb{R}$ (homogeneous)
- (4). d does not induce a norm
- (5). balls in (X, d) are in general not convex



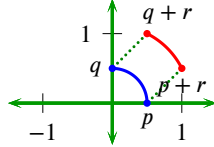
PROOF:

- (1) Proof that the *triangle inequality* property fails to hold in (X, d) : Consider the following case²²...



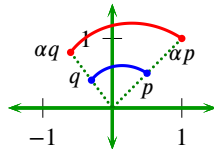
$$\begin{aligned} d(p, r) &\triangleq d((1, 0), (-0.5, 0)) = 0.767324 \dots \\ &\not\leq 0.756406 \dots = 0.692330 \dots + 0.064076 \dots \\ &= d((1, 0), (-0.5, 0.2)) + d((-0.5, 0.2), (-0.5, 0)) \\ &\triangleq d(p, q) + d(q, r) \\ &\implies \text{triangle inequality fails in } (X, d) \end{aligned}$$

- (2) Proof that (X, d) is *not translation invariant*:²³ Let $r \triangleq (\frac{1}{2}, \frac{1}{2})$. Then...



$$\begin{aligned} d(p+r, q+r) &\triangleq d\left(\left(1, \frac{1}{2}\right), \left(\frac{1}{2}, 1\right)\right) = 0.229009 \dots \neq \frac{1}{2} \\ &= d\left(\left(\frac{1}{2}, 0\right), \left(0, \frac{1}{2}\right)\right) \\ &\triangleq d(p, q) \\ &\implies (X, d) \text{ is not translation invariant} \end{aligned}$$

- (3) Proof that (X, d) is *homogeneous*:



Let $r_{\alpha p}$ be the magnitude of $\alpha p \triangleq (\alpha x_1, \alpha x_2, \dots, \alpha x_N)$.
Let $r_{\alpha q}$ be the magnitude of $\alpha q \triangleq (\alpha y_1, \alpha y_2, \dots, \alpha y_N)$.
Let ϕ_α be the *polar angle* between αp and αq .

- (a) If $r_p = 0$ or $r_q = 0$ or $\phi = 0$ then $d(p, q)$ is the *Euclidean metric*, which is *homogeneous*.

(b) lemmas:

$$\begin{aligned} r_{\alpha p} &\triangleq \left(\sum_1^N [\alpha x_n]^2 \right)^{\frac{1}{2}} = |\alpha| \sum_1^N x_n^2 \triangleq |\alpha| r_p \\ r_{\alpha q} &\triangleq \left(\sum_1^N [\alpha y_n]^2 \right)^{\frac{1}{2}} = |\alpha| \sum_1^N y_n^2 \triangleq |\alpha| r_q \\ \phi_\alpha &\triangleq \arccos \left(\frac{1}{r_{\alpha p} r_{\alpha q}} \sum_{n=1}^N [\alpha x_n][\alpha y_n] \right) = \arccos \left(\frac{1}{r_p r_q} \sum_{n=1}^N x_n y_n \right) \triangleq \phi \\ r(\theta; \alpha p, \alpha q) &\triangleq \left(\frac{r_{\alpha q} - r_{\alpha p}}{\phi_\alpha} \right) \theta + r_{\alpha p} = \left(\frac{\alpha r_q - \alpha r_p}{\phi} \right) \theta + \alpha r_p = \alpha r(\theta; p, q) \end{aligned}$$

- (c) If $d(p, q)$ is *not* the *Euclidean metric* then ...

$$\begin{aligned} \pi d(\alpha p, \alpha q) &\triangleq R(\alpha p, \alpha q) && \text{by definition of } d \text{ (Definition 3.1 page 7)} \\ &\triangleq \int_0^{\phi_\alpha} \sqrt{[r(\theta; \alpha p, \alpha q)]^2 + \left[\frac{dr(\theta; \alpha p, \alpha q)}{d\theta} \right]^2} d\theta && \text{by definition of } R \text{ (Definition 3.1 page 7)} \\ &= \int_0^\phi \sqrt{[\alpha r(\theta; p, q)]^2 + \left[\frac{d}{d\theta} \alpha r(\theta; p, q) \right]^2} d\theta && \text{by item (3b)} \\ &= |\alpha| \int_0^\phi \sqrt{[r(\theta; p, q)]^2 + \left[\frac{d}{d\theta} r(\theta; p, q) \right]^2} d\theta && \text{by linearity of } \int_0^\phi d\theta \text{ operator} \\ &\triangleq |\alpha| R(p, q) && \text{by definition of } R \text{ (Definition 3.1 page 7)} \end{aligned}$$

- (4) Proof that d does *not* induce a norm on X : This follows directly from item (2) and Theorem D.14 (page 30).

- (5) Proof that *balls* (Definition A.5 page 22) in d are in general *not convex* (Definition D.2 page 26):

This is demonstrated graphically in Figure 2 (page 19) and Figure 3 (page 20).

For an algebraic demonstration, consider the following:²⁴

- (a) Let $B((0, 1), 1)$ be the *unit ball* in (\mathbb{R}^2, d) centered at $(0, 1)$.
(b) Let $p \triangleq (-0.70, -1.12)$, $q \triangleq (0.70, -1.12)$, $r \triangleq (0, -1.12)$, and $\lambda = \frac{1}{2}$.
(c) Then $d((0, 1), p) = 0.959536 \dots < 1 \implies p \in B((0, 1), 1)$ and
 $d((0, 1), q) = 0.959536 \dots < 1 \implies q \in B((0, 1), 1)$ BUT
 $d((0, 1), r) = 1.060688 \dots > 1 \implies r \notin B((0, 1), 1)$

²² See experiment log file "lab_larc_distances_R2.xlg" generated by the program "larc.exe".

²³ See experiment log file "lab_larc_distances_R2.xlg" generated by the program "larc.exe".

²⁴ See experiment log file "lab_larc_distances_R2.xlg" generated by the program "larc.exe".

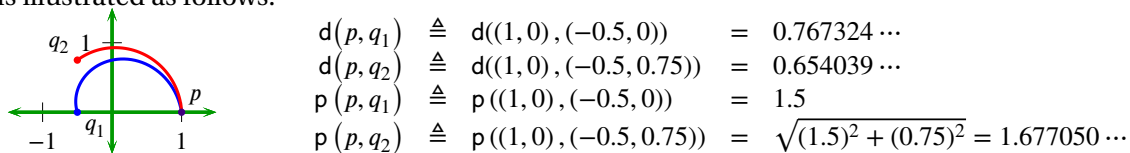


(d) This implies that the set $B((0, 1), 1)$ is *not convex* because

$$\begin{aligned} \lambda p + (1 - \lambda)q &\triangleq \frac{1}{2}(-0.70, -1.12) + \left(1 - \frac{1}{2}\right)(0.70, -1.12) && \text{by item (5b)} \\ &= (0, -1.12) \\ &\triangleq r && \text{by item (5b)} \\ &\notin B((0, 1), 1) && \text{by item (5c)} \\ &\implies \text{the set } B((0, 1), 1) \text{ is } \textit{not convex} && \text{by Definition D.2 page 26} \end{aligned}$$



Remark 3.14 (Lagrange arc distance versus Euclidean metric) As is implied by the metric balls illustrated in Figure 2 (page 19) and Figure 3 (page 20), the *Lagrange arc distance* d and *Euclidean metric* p are similar in the sense that they often lead to the same results²⁵ in determining which of the two points q_1 or q_2 is “closer” to a point p . But in some cases the two metrics lead to two different results. One such case is illustrated as follows:²⁶



That is, q_2 is closer than q_1 to p with respect to the *Lagrange arc distance*, but q_1 is closer than q_2 to p with respect to the *Euclidean metric*.

Remark 3.15 (Lagrange arc distance and power triangle inequality) Greenhoe (2016a) introduced a relation therein called the *power triangle inequality* with parameters (α, σ) which is satisfied if

$$d(p, r) \leq 2\sigma \left[\frac{1}{2}d^\alpha(p, q) + \frac{1}{2}d^\alpha(q, r) \right]^{\frac{1}{\alpha}} \quad \text{for all triples } (p, q, r) \text{ in the distance space.}$$

Note that the *triangle inequality* is a special case of this relation at $(\alpha, \sigma) = (1, 1)$. Greenhoe (2016a) demonstrated that several of properties of metric spaces also hold in distance spaces in which the power triangle inequality holds and (α, σ) is constrained to satisfy $\sigma = \frac{1}{2}(2^{\frac{1}{\alpha}})$. Besides the triangle inequality, another special case of the power triangle inequality is the *square mean root inequality* at $(\alpha, \sigma) = (\frac{1}{2}, 2)$. One might be encouraged to hope that the Lagrange arc distance function satisfies this inequality because it succeeds where the triangle inequality failed in item (1) of the proof of Theorem 3.13 (page 15):

$$\begin{aligned} d(p, r) &\triangleq d((1, 0), (-0.5, 0)) && = 0.767324 \dots \\ &\leq 1.177652 \dots && = 2\sigma \left[\frac{1}{2}(0.692330 \dots)^\alpha + \frac{1}{2}(0.064076 \dots)^\alpha \right]^{\frac{1}{\alpha}} \\ &= 2\sigma \left[\frac{1}{2}d^\alpha((1, 0), (-0.5, 0.2)) + \frac{1}{2}d^\alpha((-0.5, 0.2), (-0.5, 0)) \right]^{\frac{1}{\alpha}} \\ &\triangleq 2\sigma \left[\frac{1}{2}d^\alpha(p, q) + \frac{1}{2}d^\alpha(q, r) \right]^{\frac{1}{\alpha}} \\ &\implies \text{power triangle inequality holds at } (p, q, r) \text{ in } (X, d) \text{ with } (\alpha, \sigma) = \left(\frac{1}{2}, 2\right) \end{aligned}$$

However, the *power triangle inequality* at $(\alpha, \sigma) = (\frac{1}{2}, 2)$ does not in general hold in this distance space as demonstrated for the triple $(p, q, r) \triangleq ((1, 1), (0.03, 0.04), (-0.05, -0.06))$:

$$\begin{aligned} d(p, r) &\triangleq d((1, 1), (-0.05, -0.06)) && = 0.867534 \dots \\ &\not\leq 0.832627 \dots && = 2\sigma \left[\frac{1}{2}(0.435860 \dots)^\alpha + \frac{1}{2}(0.063648 \dots)^\alpha \right]^{\frac{1}{\alpha}} \\ &= 2\sigma \left[\frac{1}{2}d^\alpha((1, 1), (0.03, 0.04)) + \frac{1}{2}d^\alpha((0.03, 0.04), (-0.05, -0.06)) \right]^{\frac{1}{\alpha}} \\ &\triangleq 2\sigma \left[\frac{1}{2}d^\alpha(p, q) + \frac{1}{2}d^\alpha(q, r) \right]^{\frac{1}{\alpha}} \\ &\implies \text{power triangle inequality fails for } (\alpha, \sigma) = \left(\frac{1}{2}, 2\right) \end{aligned}$$

3.5 Examples

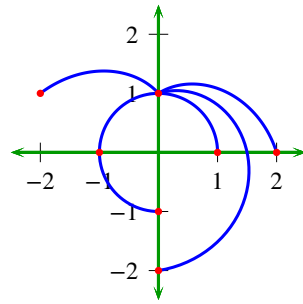
Example 3.16 (Lagrange arc distance in \mathbb{R}^2) Figure 1 (page 18) illustrates the *Lagrange arc distance* on some pairs of points in \mathbb{R}^2 .²⁷

²⁵ For empirical evidence of this, see Greenhoe (2016b).

²⁶ See experiment log file “lab_larc_distances_R2.xlg” generated by the program “larc.exe”.

²⁷ See experiment log file “lab_larc_distances_R2.xlg” generated by the program “larc.exe”.





$$\begin{aligned}
 d((0, 1), (1, 0)) &= \frac{1}{2} \\
 d((0, 1), (-1, 0)) &= \frac{1}{2} \\
 d((0, 1), (0, -1)) &= 1 \\
 d((1, 0), (0, -1)) &= \frac{1}{2} \\
 d((1, 0), (-1, 0)) &= 1 \\
 d((-1, 0), (0, -1)) &= \frac{1}{2} \\
 d((0, 1), (2, 0)) &= 0.8167968 \dots \\
 d((0, 1), (0, -2)) &= 1.5346486 \dots \\
 d((0, 1), (-2, 1)) &= 0.6966032 \dots
 \end{aligned}$$

Figure 1: Lagrange arc distance examples in \mathbb{R}^2

$d((0, 1, 0), (1, 0, 0)) = \frac{1}{2}$	$\phi = \frac{\pi}{2}$	90°
$d((0, 1, 0), (0, 0, 1)) = \frac{1}{2}$	$\phi = \frac{\pi}{2}$	90°
$d((0, 1, 0), (0, 0, -1)) = \frac{1}{2}$	$\phi = \frac{\pi}{2}$	90°
$d((0, 1, 0), (-1, 0, 0)) = \frac{1}{2}$	$\phi = \frac{\pi}{2}$	90°
$d((0, 1, 0), (0, -1, 0)) = 1$	$\phi = \pi$	180°
$d((1, 0, 0), (0, 0, 1)) = \frac{1}{2}$	$\phi = \frac{\pi}{2}$	90°
$d((1, 0, 0), (0, 0, -1)) = \frac{1}{2}$	$\phi = \frac{\pi}{2}$	90°
$d((1, 0, 0), (-1, 0, 0)) = 1$	$\phi = \pi$	180°
$d((1, 0, 0), (0, -1, 0)) = \frac{1}{2}$	$\phi = \frac{\pi}{2}$	90°
$d((0, 0, 1), (0, 0, -1)) = 1$	$\phi = \pi$	180°
$d((0, 0, 1), (-1, 0, 0)) = \frac{1}{2}$	$\phi = \frac{\pi}{2}$	90°
$d((0, 0, 1), (0, -1, 0)) = \frac{1}{2}$	$\phi = \frac{\pi}{2}$	90°
$d((0, 0, -1), (-1, 0, 0)) = \frac{1}{2}$	$\phi = \frac{\pi}{2}$	90°
$d((0, 0, -1), (0, -1, 0)) = \frac{1}{2}$	$\phi = \frac{\pi}{2}$	90°
$d((-1, 0, 0), (0, -1, 0)) = \frac{1}{2}$	$\phi = \frac{\pi}{2}$	90°
$d((0, 1, 0), (2, 0, 0)) = 0.816796 \dots$	$\phi = \frac{\pi}{2}$	90°
$d((0, 1, 0), (0, -2, 0)) = 1.534648 \dots$	$\phi = \pi$	180°
$d((0, 1, 0), (-2, 1, 0)) = 0.696603 \dots$	$\phi \approx 1.107$	63°
$d((0, 1, 0), (-1, 0, -1)) = 0.617920 \dots$	$\phi = \pi$	90°
$d((1, 1, 1), (-\frac{1}{2}, \frac{1}{4}, -2)) = 1.366268 \dots$	$\phi \approx 2.2466$	128.72°

Table 1: Some examples of Lagrange arc distances in \mathbb{R}^3 (see Example 3.17 page 18)

Example 3.17 (Lagrange arc distance in \mathbb{R}^3) Some examples of Lagrange arc distances in \mathbb{R}^3 are given in Table 1 (page 18).²⁸

Example 3.18 (Lagrange arc distance balls in \mathbb{R}^2) Some unit balls in \mathbb{R}^2 in with respect to the *Lagrange arc distance* are illustrated in Figure 2 (page 19).

Example 3.19 (Lagrange arc distance balls in \mathbb{R}^3) Some unit balls in \mathbb{R}^3 with respect to the *Lagrange arc distance* are illustrated in Figure 3 (page 20).

4 Example applications

4.1 Application to symbolic sequence processing

Example 4.1 Define the *real die metric* $\dot{d}(x, y)$ as the number of edges on a real die that one must traverse to travel from face x to face y . These distances are summarized below in the table on the left. This

²⁸ See experiment log file "lab_larc_distances_R3.xlg" generated by the program "larc.exe".



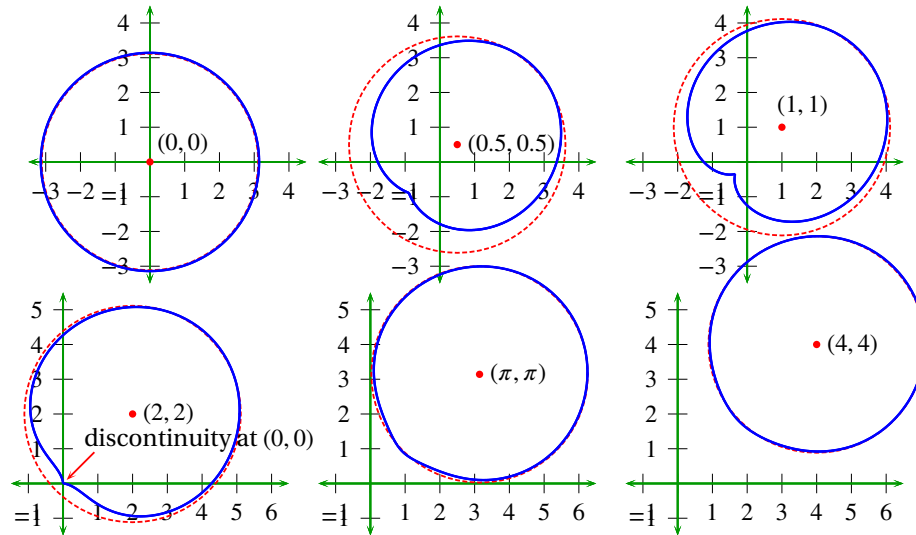


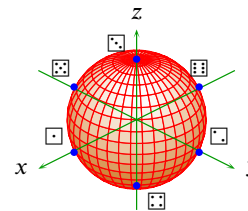
Figure 2: Lagrange arc distance unit balls, and dashed $\frac{1}{\pi}$ -scaled Euclidean metric unit balls

stochastic process can be mapped through a random variable X into the structure (\mathbb{R}^3, \leq, d) where

$$X(\square) \triangleq (+1, 0, 0), \quad X(\square) \triangleq (0, +1, 0), \quad X(\square) \triangleq (0, 0, +1), \\ X(\boxtimes) \triangleq (0, 0, -1), \quad X(\boxtimes) \triangleq (0, -1, 0), \quad X(\boxtimes) \triangleq (-1, 0, 0).$$

$\leq = \emptyset$, and d is the 2-scaled Lagrange arc distance d defined as follows: $d(p, q) \triangleq 2p(p, q)$ where p is the Lagrange arc distance (Definition 3.1 page 7). This is illustrated below on the right.

$d(x, y)$	\square	\square	\square	\boxtimes	\boxtimes	\boxtimes
\square	0	1	1	1	1	2
\square	1	0	1	1	2	1
\square	1	1	0	2	1	1
\boxtimes	1	1	2	0	1	1
\boxtimes	1	2	1	1	0	1
\boxtimes	2	1	1	1	1	0



Note that the 2-scaled Lagrange arc distance d is an extension of \dot{d} . We can also say that X is an isometry (Definition A.6 page 22) and that the two structures are isometric. For example,

$$d[X(\square), X(\square)] = d[(1, 0, 0), (0, 1, 0)] = 1 = \dot{d}(\square, \square) \text{ and} \\ d[X(\square), X(\boxtimes)] = d[(1, 0, 0), (-1, 0, 0)] = 2 = \dot{d}(\square, \boxtimes).$$

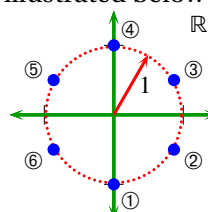
For more details, see [Greenhoe (2016b)] and [Greenhoe (2015)].

Example 4.2 Define the spinner metric $\dot{d}(x, y)$ as the number of positions one must traverse to travel from position x to position y on a 6-position spinner. These distances are summarized below in the table on the left. This stochastic process can be mapped through a random variable X into the structure (\mathbb{R}^2, \leq, d) where $\mathbb{C} \triangleq \mathbb{R}^2$ and

$$X(\textcircled{1}) \triangleq \exp(-90 \times \frac{\pi}{180}i), \quad X(\textcircled{2}) \triangleq \exp(-30 \times \frac{\pi}{180}i), \quad X(\textcircled{3}) \triangleq \exp(30 \times \frac{\pi}{180}i), \\ X(\textcircled{4}) \triangleq \exp(90 \times \frac{\pi}{180}i), \quad X(\textcircled{5}) \triangleq \exp(150 \times \frac{\pi}{180}i), \quad X(\textcircled{6}) \triangleq \exp(210 \times \frac{\pi}{180}i).$$

$\leq = \emptyset$, and d is the 3-scaled Lagrange arc distance d defined as follows: $d(p, q) \triangleq 3p(p, q)$ where p is the Lagrange arc distance (Definition 3.1 page 7). This is illustrated below on the right.

$d(x, y)$	①	②	③	④	⑤	⑥
①	0	1	2	3	2	1
②	1	0	1	2	3	2
③	2	1	0	1	2	3
④	3	2	1	0	1	2
⑤	2	3	2	1	0	1
⑥	1	2	3	2	1	0



Used together with the X , the 3-scaled Lagrange arc distance d is an extension of \dot{d} . We can again say that



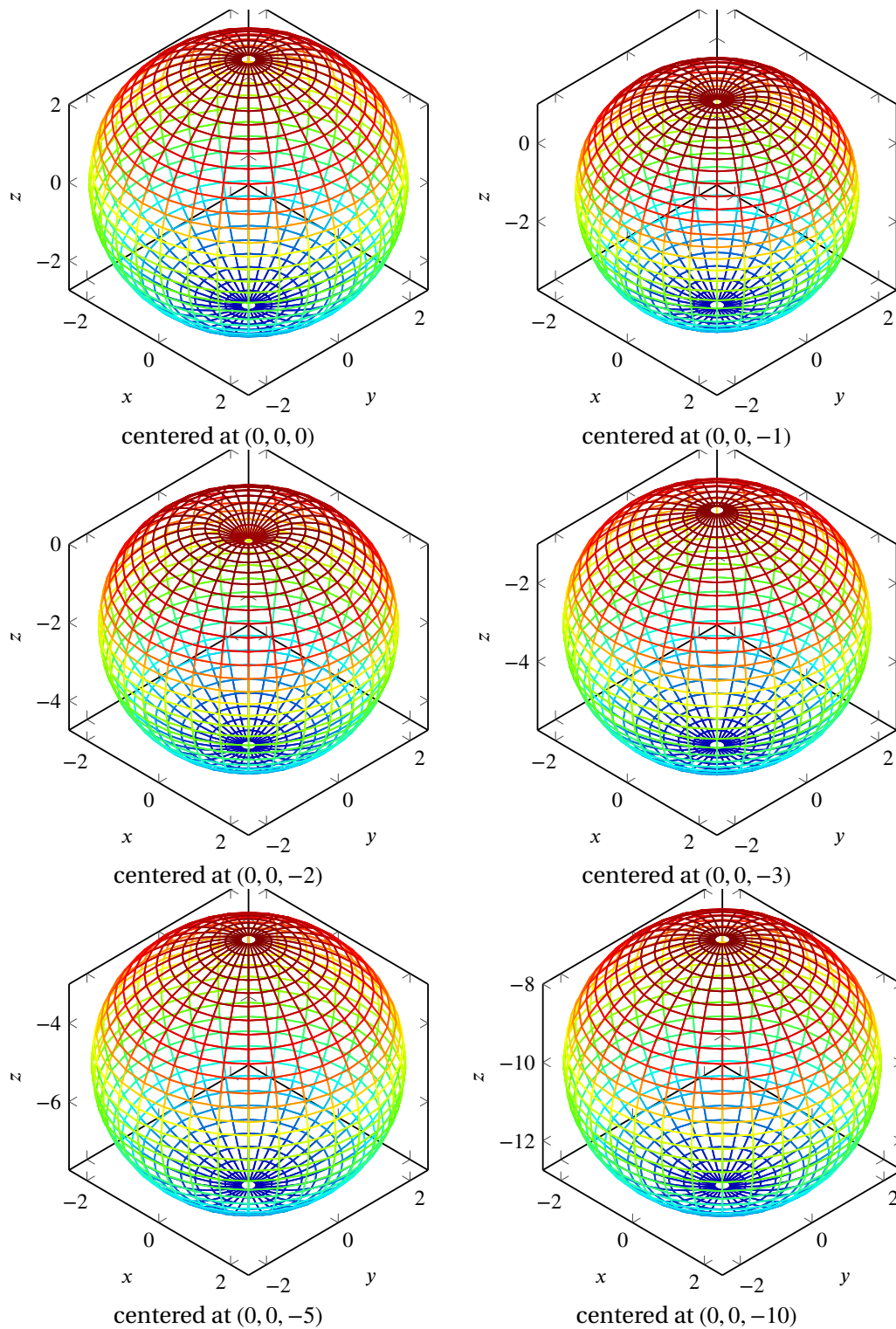


Figure 3: unit Lagrange arc distance balls in \mathbb{R}^3

X is an *isometry* and that the two structures are *isometric*. For example,

$$\begin{aligned} d[X(\textcircled{1}), X(\textcircled{2})] &= d[(0, -1), (\sqrt{3}b, -1/2)] = 1 = \dot{d}(\textcircled{1}, \textcircled{2}) \text{ and} \\ d[X(\textcircled{1}), X(\textcircled{3})] &= d[(0, -1), (\sqrt{3}b, +1/2)] = 2 = \dot{d}(\textcircled{1}, \textcircled{3}) \text{ and} \\ d[X(\textcircled{1}), X(\textcircled{4})] &= d[(0, -1), (0, 1)] = 3 = \dot{d}(\textcircled{1}, \textcircled{4}) . \end{aligned}$$

For more details, see [Greenhoe \(2016b\)](#) and [Greenhoe \(2015\)](#).

4.2 Calculations involving near earth objects

In the physical sciences, an application of extended spherical metrics is calculations involving trajectories of near earth objects, especially those that actually enter earth's atmosphere. One recent example is the *Chelyabinsk meteor*, an approximately 1000 kilogram meteorite which impacted the earth 2013 February 15 with an “approximate total impact energy” equivalent to 440 “kilotons of TNT explosives”.²⁹

A further application is calculations involving trajectories of man-made space vehicles launched from earth and satellites in earth orbit. Stable orbits of man-made objects vary widely from *low earth orbit* such as is used by the *International Space Station* at about 400 kilometers, to *medium earth orbit* such as is used by the *Global Positioning System* at about 20,000 kilometers, to *highly elliptical orbit* such the *Interstellar Boundary Explorer* with an perigee of approximately 56,000 kilometers and an apogee of approximately 279,000 kilometers.³⁰

Appendix A Distance spaces

Definition A.1³¹ A function d in the set $\mathbb{R}^{X \times X}$ (Definition 1.8 page 3) is a **distance** if

1. $d(x, y) \geq 0 \quad \forall x, y \in X$ (*non-negative*) and
2. $d(x, y) = 0 \iff x = y \quad \forall x, y \in X$ (*nondegenerate*) and
3. $d(x, y) = d(y, x) \quad \forall x, y \in X$ (*symmetric*)

The pair (X, d) is a **distance space** if d is a *distance* on a set X .

Definition A.2³² Let (X, d) be a *distance space* and 2^X be the *power set* of X (Definition 1.9 page 3).

The **diameter** in (X, d) of a set $A \in 2^X$ is $\text{diam } A \triangleq \begin{cases} 0 & \text{for } A = \emptyset \\ \sup \{d(x, y) \mid x, y \in A\} & \text{otherwise} \end{cases}$

Definition A.3³³ Let (X, d) be a *distance space*. Let 2^X be the *power set* (Definition 1.9 page 3) of X . A set A is **bounded** in (X, d) if $A \in 2^X$ and $\text{diam } A < \infty$.

The next theorem lists five properties that do *not* in general hold in a *distance space*. Note that if a *distance space* is a *metric space*, then all five of the properties *do* hold.

Theorem A.4³⁴ Let $(x_n)_{n \in \mathbb{Z}}$ be a sequence in a distance space (X, d) . The distance space (X, d) does not necessarily have all the nice properties that a metric space (Definition B.1 page 22) has. In particular, note the

²⁹ [Ruzicka et al. \(2015\)](#) pages 8–9, [Yeomans and Chodas \(2013\)](#)

³⁰ [NASA \(2015\)](#), page 21, <http://www.n2yo.com/satellite/?s=33401>, <http://www.astronautix.com/project/navstar.htm>, <https://directory.eoportal.org/web/eoportal/satellite-missions/i/ibex>

³¹ [Menger \(1928\)](#) page 76 (“Abstand a b definiert ist...” (distance from a to b is defined as...)), [Wilson \(1931\)](#) page 361 (“ S_1 ,” “distance,” “semi-metric space”), [Blumenthal \(1938\)](#) page 38, [Blumenthal \(1953\)](#) page 7 (“DEFINITION 5.1. A distance space is called semimetric provided...”), [Galvin and Shore \(1984\)](#) page 67 (“distance function”), [Laos \(1998\)](#) page 118 (“distance space”), [Khamisi and Kirk \(2001\)](#) page 13 (“semimetric space”), [Bessenyei and Pales \(2014\)](#) page 2 (“semimetric space”), [Deza and Deza \(2014\)](#) page 3 (“**distance** (or **dissimilarity**)”)

³² in *metric space*: [Hausdorff \(1937\)](#), page 166, [Copson \(1968\)](#), page 23, [Michel and Herget \(1993\)](#), page 267, [Molchanov \(2005\)](#) page 389

³³ in *metric space*: [Thron \(1966\)](#), page 154 (definition 19.5), [Bruckner et al. \(1997\)](#) page 356

³⁴ [Greenhoe \(2016a\)](#), [Heath \(1961\)](#) page 810 (THEOREM), [Galvin and Shore \(1984\)](#) page 71 (2.3 LEMMA)



following:

1. d is a distance in (X, d) \Leftrightarrow d is continuous in (X, d)
2. B is an open ball in (X, d) \Leftrightarrow B is open in (X, d)
3. \mathbf{B} is the set of all open balls in (X, d) \Leftrightarrow \mathbf{B} is a base for a topology on X
4. (x_n) is convergent in (X, d) \Leftrightarrow limit is unique
5. (x_n) is convergent in (X, d) \Leftrightarrow (x_n) is Cauchy in (X, d)

Definition A.5³⁵ Let (X, d) be a *distance space* (Definition A.1).

An **open ball** in (X, d) centered at x with radius r is the set $B(x, r) \triangleq \{y \in X \mid d(x, y) < r\}$.

A **closed ball** in (X, d) centered at x with radius r is the set $\bar{B}(x, r) \triangleq \{y \in X \mid d(x, y) \leq r\}$.

Definition A.6³⁶ Let (X, d) and (Y, ρ) be *distance spaces*.

The function $f \in Y^X$ is an **isometry** on $(Y, \rho)^{(X, d)}$ if $d(x, y) = \rho(f(x), f(y)) \quad \forall x, y \in X$.

The spaces (X, d) and (Y, ρ) are **isometric** if there exists an isometry on $(Y, \rho)^{(X, d)}$.

Appendix B Metric spaces

Definition B.1³⁷ Let X be a set and \mathbb{R}^+ the set of non-negative real numbers.

A function $d \in \mathbb{R}^{+X \times X}$ is a **metric** on X if

1. $d(x, y) \geq 0 \quad \forall x, y \in X$ (*non-negative*) and
2. $d(x, y) = 0 \iff x = y \quad \forall x, y \in X$ (*nondegenerate*) and
3. $d(x, y) = d(y, x) \quad \forall x, y \in X$ (*symmetric*) and
4. $d(x, y) \leq d(x, z) + d(z, y) \quad \forall x, y, z \in X$ (*subadditive/triangle inequality*).³⁸

A **metric space** is the pair (X, d) .

Definition B.2³⁹ Let X be a set and $d \in \mathbb{R}^{X \times X}$. The function d is the **discrete metric** on $\mathbb{R}^{X \times X}$ if

$$d(x, y) \triangleq \begin{cases} 0 & \text{if } x = y \\ 1 & \text{otherwise} \end{cases} \quad \forall x, y \in X$$

Definition B.3 Let X be a set and $d \in \mathbb{R}^{\mathbb{R}^N}$. The function d is the **Euclidean metric** on \mathbb{R}^N if

$$d((x_1, x_2, \dots, x_N), (y_1, y_2, \dots, y_N)) \triangleq \sqrt{\sum_{n=1}^N (x_n - y_n)^2} \quad \forall (x_1, x_2, \dots, x_N), (y_1, y_2, \dots, y_N) \in \mathbb{R}^N$$

Appendix C Polynomial interpolation

C.1 Lagrange interpolation

Definition C.1⁴⁰ The **Lagrange polynomial** $L_{P,n}(x)$ with respect to the $n + 1$ points

$P = \{(x_k, y_k) \mid k = 0, 1, 2, \dots, n\}$ is defined as

$$L_{P,n}(x) \triangleq \sum_{k=0}^n y_k \prod_{m \neq k} \frac{x - x_m}{x_k - x_m}$$

³⁵ in *metric space*: [Aliprantis and Burkinshaw \(1998\)](#), page 35

³⁶ [Thron \(1966\)](#), page 153 (definition 19.4), [Giles \(1987\)](#) page 124 (Definition 6.22), [Khamsi and Kirk \(2001\)](#) page 15 (Definition 2.4), [Kubrusly \(2001\)](#) page 110

³⁷ [Dieudonné \(1969\)](#), page 28, [Copson \(1968\)](#), page 21, [Hausdorff \(1937\)](#), page 109, [Fréchet \(1928\)](#), [Fréchet \(1906\)](#), page 30

³⁸ [Euclid \(circa 300BC\)](#) (Book I Proposition 20)

³⁹ [Busemann \(1955\)](#) page 4 (COMMENTS ON THE AXIOMS), [Giles \(1987\)](#), page 13, [Copson \(1968\)](#), page 24, [Khamsi and Kirk \(2001\)](#) page 19 (Example 2.1)

⁴⁰ [Waring \(1779\)](#) page 60, [Euler \(1783\)](#) page 165 (§. 10. Problema 2. Corollarium 3.), [Gauss \(1866\)](#), [Lagrange \(1877\)](#), [Matthews and Fink \(1992\)](#), page 206, [Meijering \(2002\)](#) (historical background)



Proposition C.2 Let $L_{P,n}(x)$ be the Lagrange polynomial with respect to the points

$$P = \{(x_k, y_k) | k = 0, 1, 2, \dots, n\}.$$

1. $L_{P,n}(x)$ is an n th order polynomial.
2. $L_{P,n}(x)$ intersects all $n + 1$ points in P .

Example C.3 (Lagrange interpolation) The Lagrange polynomial $L_{P,3}(x)$ with respect to the 4 points

$$P = \{(-2, 1), (-1, 3), (3, 2), (5, 4)\}$$

$$L_{P,3}(x) = \frac{79}{840}x^3 + \frac{-378}{840}x^2 + \frac{-7}{840}x + \frac{2970}{840}$$

PROOF:

$$\begin{aligned} L_{P,3}(x) &= \sum_{k=0}^n y_k \prod_{m \neq k} \frac{x - x_m}{x_k - x_m} \quad \text{by Definition C.1} \\ &= y_0 \frac{(x+1)(x-3)(x-5)}{(x_0-x_1)(x_0-x_2)(x_0-x_3)} + y_1 \frac{(x+2)(x-3)(x-5)}{(x_1-x_0)(x_1-x_2)(x_1-x_3)} \\ &\quad + y_2 \frac{(x+2)(x+1)(x-5)}{(x_2-x_0)(x_2-x_1)(x_2-x_3)} + y_3 \frac{(x+2)(x+1)(x-3)}{(x_3-x_0)(x_3-x_1)(x_3-x_2)} \\ &= 1 \frac{(x+1)(x-3)(x-5)}{(-2+1)(-2-3)(-2-5)} + 3 \frac{(x+2)(x-3)(x-5)}{(-1+2)(-1-3)(-1-5)} \\ &\quad + 2 \frac{(x+2)(x+1)(x-5)}{(3+2)(3+1)(3-5)} + 4 \frac{(x+2)(x+1)(x-3)}{(5+2)(5+1)(5-3)} \\ &= 1 \underbrace{\frac{x^3 - 7x^2 + 7x + 15}{-35}}_{\text{roots}=-1,3,5} + 3 \underbrace{\frac{x^3 - 6x^2 - x + 30}{24}}_{\text{roots}=-2,3,5} + 2 \underbrace{\frac{x^3 - 2x^2 - 13x - 10}{-40}}_{\text{roots}=-2,-1,5} + 4 \underbrace{\frac{x^3 - 7x - 6}{84}}_{\text{roots}=-2,-1,3} \\ &= -\frac{x^3 - 7x^2 + 7x + 15}{35} + \frac{x^3 - 6x^2 - x + 30}{8} - \frac{x^3 - 2x^2 - 13x - 10}{20} + \frac{x^3 - 7x - 6}{21} \\ &= x^3 \left(\frac{-8 \cdot 20 \cdot 21 + 35 \cdot 20 \cdot 21 - 35 \cdot 8 \cdot 21 + 35 \cdot 8 \cdot 20}{35 \cdot 8 \cdot 20 \cdot 21} \right) \\ &\quad + x^2 \left(\frac{7 \cdot 8 \cdot 20 \cdot 21 - 6 \cdot 35 \cdot 20 \cdot 21 + 2 \cdot 35 \cdot 8 \cdot 21 + 0 \cdot 35 \cdot 8 \cdot 20}{35 \cdot 8 \cdot 20 \cdot 21} \right) \\ &\quad + x \left(\frac{-7 \cdot 8 \cdot 20 \cdot 21 - 35 \cdot 20 \cdot 21 + 13 \cdot 35 \cdot 8 \cdot 21 - 7 \cdot 35 \cdot 8 \cdot 20}{35 \cdot 8 \cdot 20 \cdot 21} \right) \\ &\quad + \left(\frac{-15 \cdot 8 \cdot 20 \cdot 21 + 30 \cdot 35 \cdot 20 \cdot 21 + 10 \cdot 35 \cdot 8 \cdot 21 - 6 \cdot 35 \cdot 8 \cdot 20}{35 \cdot 8 \cdot 20 \cdot 21} \right) \\ &= \frac{11060}{117600}x^3 + \frac{-52920}{117600}x^2 + \frac{-980}{117600}x + \frac{415800}{117600} \\ &= \frac{79}{840}x^3 + \frac{-378}{840}x^2 + \frac{-7}{840}x + \frac{2970}{840} \end{aligned}$$

□

C.2 Newton interpolation

Definition C.4⁴¹ The **Newton polynomial** $N_{P,n}(x)$ with respect to the $n + 1$ points

$P = \{(x_k, y_k) | k = 0, 1, 2, \dots, n\}$ is defined as

$$N_{P,n}(x) \triangleq \sum_{k=0}^n \alpha_k \prod_{m=0}^k (x - x_m)$$

Proposition C.5 Let $N_{P,n}(x)$ be the Newton polynomial with respect to the points

$$P = \{(x_k, y_k) | k = 0, 1, 2, \dots, n\}.$$

1. $N_{P,n}(x)$ is an n th order polynomial.
2. $N_{P,n}(x)$ intersects all $n + 1$ points in P .

⁴¹ □ [Newton \(1711\)](#), □ [Fraser \(1919\)](#), pages 9–17 (Methodus differentialis: “A photographic reproduction of the original Latin text”), □ [Fraser \(1919\)](#), pages 18–25 (Methodus differentialis: English translation), □ [Fraser \(1919\)](#), pages 1–8 (historical background and notes), □ [Meijering \(2002\)](#) (historical background), □ [Matthews and Fink \(1992\)](#), page 220



Example C.6 (Newton polynomial interpolation) The Newton polynomial $N_{P,3}(x)$ with respect to the 4 points $P = \{(-2, 1), (-1, 3), (3, 2), (5, 4)\}$ is

$$N_{P,3}(x) = \frac{79}{840}x^3 + \frac{-378}{840}x^2 + \frac{-7}{840}x + \frac{2970}{840}$$

PROOF:

$$\begin{aligned} N_{P,3}(x) &= \sum_{k=0}^n \alpha_k \prod_{m=1}^k (x - x_m) \\ &= \alpha_0 + \alpha_1(x - x_0) + \alpha_2(x - x_0)(x - x_1) + \alpha_3(x - x_0)(x - x_1)(x - x_2) \\ &= \alpha_0 + \alpha_1(x + 2) + \alpha_2(x + 2)(x + 1) + \alpha_3(x + 2)(x + 1)(x - 3) \\ &= \alpha_0 + \alpha_1(x + 2) + \alpha_2(x^2 + 3x + 2) + \alpha_3(x^3 - 7x - 6) \\ &= x^3(\alpha_3) + x^2(\alpha_2) + x(-7\alpha_3 + 3\alpha_2 + \alpha_1) + (-6\alpha_3 + 2\alpha_2 + 2\alpha_1 + \alpha_0) \\ &= [\alpha_0 \ \alpha_1 \ \alpha_2 \ \alpha_3] \begin{bmatrix} 1 & 0 & 0 & 0 \\ 2 & 1 & 0 & 0 \\ 2 & 3 & 1 & 0 \\ -6 & -7 & 0 & 1 \end{bmatrix} \begin{bmatrix} 1 \\ x \\ x^2 \\ x^3 \end{bmatrix} \end{aligned}$$

$$\begin{aligned} \begin{bmatrix} 1 \\ 3 \\ 2 \\ 4 \end{bmatrix} &= \begin{bmatrix} y_0 \\ y_1 \\ y_2 \\ y_3 \end{bmatrix} \\ &= \begin{bmatrix} 1 & 0 & 0 & 0 \\ 1 & (x_1 - x_0) & 0 & 0 \\ 1 & (x_2 - x_0) & (x_2 - x_0)(x_2 - x_1) & 0 \\ 1 & (x_3 - x_0) & (x_3 - x_0)(x_3 - x_1) & (x_3 - x_0)(x_3 - x_1)(x_3 - x_2) \end{bmatrix} \begin{bmatrix} \alpha_0 \\ \alpha_1 \\ \alpha_2 \\ \alpha_3 \end{bmatrix} \\ &= \begin{bmatrix} 1 & 0 & 0 & 0 \\ 1 & (-1 + 2) & 0 & 0 \\ 1 & (3 + 2) & (3 + 2)(3 + 1) & 0 \\ 1 & (5 + 2) & (5 + 2)(5 + 1) & (5 + 2)(5 + 1)(5 - 3) \end{bmatrix} \begin{bmatrix} \alpha_0 \\ \alpha_1 \\ \alpha_2 \\ \alpha_3 \end{bmatrix} \\ &= \begin{bmatrix} 1 & 0 & 0 & 0 \\ 1 & 1 & 0 & 0 \\ 1 & 5 & 20 & 0 \\ 1 & 7 & 42 & 84 \end{bmatrix} \begin{bmatrix} \alpha_0 \\ \alpha_1 \\ \alpha_2 \\ \alpha_3 \end{bmatrix} \end{aligned}$$

$$\begin{aligned} \begin{bmatrix} 1 & 0 & 0 & 0 & 1 & 0 & 0 & 0 \\ 1 & 1 & 0 & 0 & 0 & 1 & 0 & 0 \\ 1 & 5 & 20 & 0 & 0 & 0 & 1 & 0 \\ 1 & 7 & 42 & 84 & 0 & 0 & 0 & 1 \end{bmatrix} &= \begin{bmatrix} 1 & 0 & 0 & 0 & 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 & -1 & 1 & 0 & 0 \\ 0 & 5 & 20 & 0 & -1 & 0 & 1 & 0 \\ 0 & 7 & 42 & 84 & -1 & 0 & 0 & 1 \end{bmatrix} \\ &= \begin{bmatrix} 1 & 0 & 0 & 0 & 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 & -1 & 1 & 0 & 0 \\ 0 & 0 & 20 & 0 & 4 & -5 & 1 & 0 \\ 0 & 0 & 42 & 84 & 6 & -7 & 0 & 1 \end{bmatrix} \\ &= \begin{bmatrix} 1 & 0 & 0 & 0 & 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 & -1 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 & \frac{1}{5} & -\frac{1}{4} & \frac{1}{20} & 0 \\ 0 & 0 & 42 & 84 & 6 & -7 & 0 & 1 \end{bmatrix} \\ &= \begin{bmatrix} 1 & 0 & 0 & 0 & 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 & -1 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 & \frac{1}{5} & -\frac{1}{4} & \frac{1}{20} & 0 \\ 0 & 0 & 0 & 84 & 6 - \frac{42}{5} & -7 + \frac{42}{4} & -\frac{42}{20} & 1 \end{bmatrix} \\ &= \begin{bmatrix} 1 & 0 & 0 & 0 & 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 & -1 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 & \frac{1}{5} & -\frac{1}{4} & \frac{1}{20} & 0 \\ 0 & 0 & 0 & 84 & -\frac{12}{5} & \frac{14}{4} & -\frac{42}{20} & 1 \end{bmatrix} \end{aligned}$$



$$= \begin{bmatrix} 1 & 0 & 0 & 0 & 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 & -1 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 & \frac{4}{20} & -\frac{5}{20} & \frac{1}{20} & 0 \\ 0 & 0 & 0 & 84 & -\frac{24}{10} & \frac{35}{10} & -\frac{21}{10} & \frac{10}{10} \end{bmatrix}$$

$$= \begin{bmatrix} 1 & 0 & 0 & 0 & 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 & -1 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 & \frac{4}{20} & -\frac{5}{20} & \frac{1}{20} & 0 \\ 0 & 0 & 0 & 1 & -\frac{24}{840} & \frac{35}{840} & -\frac{21}{840} & \frac{10}{840} \end{bmatrix}$$

$$\begin{bmatrix} \alpha_0 \\ \alpha_1 \\ \alpha_2 \\ \alpha_3 \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 & 0 \\ -1 & 1 & 0 & 0 \\ \frac{4}{20} & -\frac{5}{20} & \frac{1}{20} & 0 \\ -\frac{24}{840} & \frac{35}{840} & -\frac{21}{840} & \frac{10}{840} \end{bmatrix} \begin{bmatrix} 1 \\ 3 \\ 2 \\ 4 \end{bmatrix}$$

$$= \begin{bmatrix} 1 \\ 2 \\ -\frac{9}{20} \\ \frac{79}{840} \end{bmatrix}$$

$$N_{P,3}(x) = [\alpha_0 \ \alpha_1 \ \alpha_2 \ \alpha_3] \begin{bmatrix} 1 & 0 & 0 & 0 \\ 2 & 1 & 0 & 0 \\ 2 & 3 & 1 & 0 \\ -6 & -7 & 0 & 1 \end{bmatrix} \begin{bmatrix} 1 \\ x \\ x^2 \\ x^3 \end{bmatrix}$$

$$= [1 \ | \ 2 \ | \ -\frac{9}{20} \ | \ \frac{79}{840}] \begin{bmatrix} 1 & 0 & 0 & 0 \\ 2 & 1 & 0 & 0 \\ 2 & 3 & 1 & 0 \\ -6 & -7 & 0 & 1 \end{bmatrix} \begin{bmatrix} 1 \\ x \\ x^2 \\ x^3 \end{bmatrix}$$

$$= [1 + 4 - \frac{9}{10} - \frac{79}{140} \ | \ 2 - \frac{27}{20} - \frac{79}{120} \ | \ -\frac{9}{20} \ | \ \frac{79}{840}] \begin{bmatrix} 1 \\ x \\ x^2 \\ x^3 \end{bmatrix}$$

$$= \frac{79}{840}x^3 - \frac{378}{840}x^2 - \frac{7}{840}x + \frac{2970}{840}$$

◻

Appendix D Linear spaces

D.1 Structure

Definition D.1⁴² Let $(\mathbb{F}, +, \cdot, 0, 1)$ be a *field*. Let X be a set, let $+$ be an *operator* in X^{X^2} , and let \otimes be an operator in $X^{\mathbb{F} \times X}$. The structure $\Omega \triangleq (X, +, \cdot, (\mathbb{F}, \cdot, \times))$ is a **linear space** over $(\mathbb{F}, +, \cdot, 0, 1)$ if

- | | | | | | |
|----|-----------------------------|---|---|---|---|
| 1. | $\exists 0 \in X$ such that | $x + 0 = x$ | $\forall x \in X$ | (+ identity) | } |
| 2. | $\exists y \in X$ such that | $x + y = 0$ | $\forall x \in X$ | (+ inverse) | |
| 3. | | $(x + y) + z = x + (y + z)$ | $\forall x, y, z \in X$ | (+ is associative) | |
| 4. | | $x + y = y + x$ | $\forall x, y \in X$ | (+ is commutative) | |
| 5. | | $1 \cdot x = x$ | $\forall x \in X$ | (\cdot identity) | |
| 6. | | $\alpha \cdot (\beta \cdot x) = (\alpha \cdot \beta) \cdot x$ | $\forall \alpha, \beta \in S$ and $x \in X$ | (\cdot associates with \cdot) | |
| 7. | | $\alpha \cdot (x + y) = (\alpha \cdot x) + (\alpha \cdot y)$ | $\forall \alpha \in S$ and $x, y \in X$ | (\cdot distributes over $+$) | |
| 8. | | $(\alpha + \beta) \cdot x = (\alpha \cdot x) + (\beta \cdot x)$ | $\forall \alpha, \beta \in S$ and $x \in X$ | (\cdot pseudo-distributes over $+$) | |

⁴² Kubrusly (2001) pages 40–41 (Definition 2.1 and following remarks), Haaser and Sullivan (1991), page 41, Halmos (1948), pages 1–2, Peano (1888a) (Chapter IX), Peano (1888b), pages 119–120, Banach (1922) pages 134–135



Definition D.2⁴³ Let $\mathcal{Q} \triangleq (X, +, \cdot, (\mathbb{F}, \dot{+}, \dot{\times}))$ be a *linear space* (Definition D.1 page 25).

A set $D \subseteq X$ is **convex** in \mathcal{Q} if

$$\lambda x + (1 - \lambda)y \in D \quad \forall x, y \in D \quad \text{and} \quad \forall \lambda \in (0, 1)$$

A set is **concave** in \mathcal{Q} if it is *not convex* in \mathcal{Q} .

D.2 Metric Linear Spaces

Metric space structure can be added to a linear space resulting in a *metric linear space* (next definition). One key difference between metric linear spaces and normed linear spaces is that the balls in a *normed linear space* (Definition D.6 page 27) are always *convex* (Definition D.2 page 26); this is not true for all metric linear spaces (Theorem D.12 page 28).⁴⁴

Definition D.3⁴⁵ Let $\mathcal{Q} \triangleq (X, +, \cdot, (\mathbb{F}, \dot{+}, \dot{\times}), d)$. The tuple \mathcal{Q} is a **metric linear space** if

1. if $(X, +, \cdot, (\mathbb{F}, \dot{+}, \dot{\times}))$ is a *linear space* and
2. d is a *metric* in \mathbb{R}^X and
3. $d(x + z, y + z) = d(x, y) \quad \forall x, y, z \in X$ (*translation invariant*)⁴⁶ and
4. $\alpha_n \rightarrow \alpha$ and $x_n \rightarrow x \implies \alpha_n x_n \rightarrow \alpha x$

Theorem D.4⁴⁷ Let $\mathcal{Q} \triangleq (X, +, \cdot, (\mathbb{F}, \dot{+}, \dot{\times}), d)$ be a *metric linear space*.

$$\underbrace{d(\theta, \lambda x + (1 - \lambda)y) \leq \lambda d(\theta, x) + (1 - \lambda)d(\theta, y)}_{d \text{ is a convex function}} \implies \left\{ \begin{array}{l} B(\theta, r) \in \mathcal{Q} \text{ is convex} \\ \forall \theta \in X, r \in \mathbb{R}^+ \end{array} \right\}$$

PROOF:

$$\begin{aligned} d(\theta, \lambda x + (1 - \lambda)y) &\leq \lambda d(\theta, x) + (1 - \lambda)d(\theta, y) && \text{by convexity hypothesis} \\ &\leq \lambda r + (1 - \lambda)r && \forall x, y \in B(\theta, r) \\ &= r \\ &\implies \lambda x + (1 - \lambda)y \in B(\theta, r) && \forall x, y \in B(\theta, r) \\ &\implies B(\theta, r) \in (\mathcal{X}, d) \text{ is convex} && \forall \theta \in \mathcal{X} \end{aligned}$$

◻

Theorem D.5⁴⁸ Let $(X, +, \cdot, (\mathbb{R}, \dot{+}, \dot{\times}), d)$ be a *real metric linear space*.

$$\left\{ \begin{array}{l} 1. \quad d(x + z, y + z) = d(x, y) \quad \forall x, y, z \in X \quad (\text{translation invariant}) \quad \text{and} \\ 2. \quad d(\lambda x, \lambda y) = \lambda d(x, y) \quad \forall x, y \in X, \lambda \in [0, 1] \quad (\text{homogeneous}) \end{array} \right\} \\ \implies \{ B(\theta, r) \in (\mathcal{X}, d) \text{ is convex} \quad \forall \theta \in X, r \in \mathbb{R}^+ \}$$

⁴³ Mitrinović et al. (2010) page 1, van de Vel (1993) pages 5–6, Bollobás (1999), page 2

⁴⁴ Bruckner et al. (1997) page 478

⁴⁵ Maddox (1989) page 90, Bruckner et al. (1997) page 477 (Definition 12.3), Rolewicz (1985) page 1, Loève (1977) page 79

⁴⁶ Some authors do not require the *translation invariant* property for the definition of the *metric linear space*, as indicated by the following references: Maddox (1989) page 90 (“Some authors...do not include translation invariance in the definition of metric linear space, since they use a theorem of Kakutani to show that a non-translation invariant metric may be replaced by a translation invariant metric which yields the same topology.”), Friedman (1970) page 125 (Definition 4.1.4), Dobrowolski and Mogilski (1995) page 86

⁴⁷ Norfolk (1991), page 5

⁴⁸ Norfolk (1991) pages 5–6, <http://groups.google.com/group/sci.math/msg/a6f0a7924027957d>



PROOF:

$$\begin{aligned}
 & d(\theta, \lambda x + (1 - \lambda)y) \\
 &= d(\theta, \lambda x + (1 - \lambda)y - \theta) && \text{by translation invariance hypothesis} \\
 &= d(\theta, \lambda(x - \theta) + (1 - \lambda)(y - \theta)) \\
 &\leq d(\theta, \lambda(x - \theta)) + d(\lambda(x - \theta), \lambda(x - \theta) + (1 - \lambda)(y - \theta)) && \text{by subadditive property} \\
 &= d(\theta, \lambda(x - \theta)) + d(\theta, 0 + (1 - \lambda)(y - \theta)) && \text{by translation invariance hypothesis} \\
 &= \lambda d(\theta, x - \theta) + (1 - \lambda)d(\theta, y - \theta) && \text{by homogeneous hypothesis} \\
 &= \lambda d(\theta, x) + (1 - \lambda)d(\theta, y) && \text{by translation invariance hypothesis} \\
 &\leq \lambda r + (1 - \lambda)r && \forall x, y \in B(\theta, r) \\
 &= r \\
 \implies \lambda x + (1 - \lambda)y \in B(\theta, r) && \forall x, y \in B(\theta, r) \\
 \implies B(\theta, r) \in (X, d) \text{ is convex} && \forall \theta \in X
 \end{aligned}$$

□

D.3 Normed Linear Spaces

Definition D.6⁴⁹ Let $(X, +, \cdot, (\mathbb{F}, \dot{+}, \dot{\times}))$ be a *linear space* (Definition D.1 page 25) and $|\cdot| \in \mathbb{R}^{\mathbb{F}}$ the *absolute value* function. A functional $\|\cdot\|$ in \mathbb{R}^X is a **norm** if

1. $\|x\| \geq 0$ $\forall x \in X$ (strictly positive) and
2. $\|x\| = 0 \iff x = 0$ $\forall x \in X$ (nondegenerate) and
3. $\|\alpha x\| = |\alpha| \|x\|$ $\forall x \in X, \alpha \in \mathbb{C}$ (homogeneous) and
4. $\|x + y\| \leq \|x\| + \|y\|$ $\forall x, y \in X$ (subadditive/triangle inequality).

A **normed linear space** is the tuple $(X, +, \cdot, (\mathbb{F}, \dot{+}, \dot{\times}), \|\cdot\|)$.

Example D.7 (The usual norm)⁵⁰ Let $\mathbb{R}^{\mathbb{R}}$ be the set of all functions with domain and range the set of real numbers \mathbb{R} .

The **absolute value** $|\cdot| \in \mathbb{R}^{\mathbb{R}}$ is a *norm*.

Example D.8 (l_p norms) Let $(x_n)_{n \in \mathbb{Z}}$ be a *sequence* of real numbers.

$$\|(x_n)\|_p \triangleq \left(\sum_{n \in \mathbb{Z}} |x_n|^p \right)^{\frac{1}{p}} \quad \text{is a norm for } p \in [1 : \infty]$$

D.4 Relationship between metrics and norms

D.4.1 Metrics generated by norms

Theorem D.9⁵¹ Let $d \in \mathbb{R}^{X \times X}$ be a function on a real normed linear space $(X, +, \cdot, (\mathbb{R}, \dot{+}, \dot{\times}), \|\cdot\|)$. Let $B(x, r) \triangleq \{y \in X \mid \|y - x\| < r\}$ be the open ball (Definition A.5 page 22) of radius r centered at a point x .

$d(x, y) \triangleq \|x - y\|$ is a metric on X

The next definition defines this metric formally.

Definition D.10⁵² Let $(X, +, \cdot, (\mathbb{F}, \dot{+}, \dot{\times}), \|\cdot\|)$ be a *normed linear space* (Definition D.6 page 27).

The **metric induced by the norm** $\|\cdot\|$ is the function $d \in \mathbb{R}^X$ such that $d(x, y) \triangleq \|x - y\| \forall x, y \in X$.

⁴⁹ Aliprantis and Burkinshaw (1998), pages 217–218, Banach (1932a), page 53, Banach (1932b), page 33, Banach (1922) page 135

⁵⁰ Giles (1987) page 3

⁵¹ Michel and Herget (1993), page 344, Banach (1932a) page 53

⁵² Giles (2000) page 1 (1.1 Definition)



Corollary D.11⁵³ Let $\Omega \triangleq (X, +, \cdot, (\mathbb{F}, \dot{+}, \dot{\times}), \|\cdot\|)$ be a normed linear space (Definition D.6 page 27). The norm $\|\cdot\|$ is continuous in Ω .

Theorem D.12 (next) demonstrates that **all open or closed balls in any normed linear space** are *convex*. However, the converse is not true—that is, a metric not generated by a norm may still produce a ball that is *convex*.

Theorem D.12⁵⁴ Let $(X, +, \cdot, (\mathbb{F}, \dot{+}, \dot{\times}), d)$ be a metric linear space (Definition D.3 page 26). Let B be an open ball (Definition A.5 page 22).

$$\underbrace{\left. \begin{array}{l} \exists \|\cdot\| \in \mathbb{R}^X \text{ such that} \\ d(x, y) = \|\mathbf{y} - \mathbf{x}\| \\ d \text{ is generated by a norm} \end{array} \right\}} \Rightarrow \left\{ \begin{array}{ll} 1. B(\mathbf{x}, r) = \mathbf{x} + B(0, r) & \text{and} \\ 2. B(0, r) = rB(0, 1) & \text{and} \\ 3. B(\mathbf{x}, r) \text{ is convex} & \text{and} \\ 4. \mathbf{x} \in B(0, r) \iff -\mathbf{x} \in B(0, r) & \text{(symmetric)} \end{array} \right.$$

PROOF:

(1) Proof that $d(\mathbf{x} + \mathbf{z}, \mathbf{y} + \mathbf{vz}) = d(\mathbf{x}, \mathbf{y})$ (invariant):

$$\begin{aligned} d(\mathbf{x} + \mathbf{z}, \mathbf{y} + \mathbf{vz}) &= \|(\mathbf{y} + \mathbf{vz}) - (\mathbf{x} + \mathbf{z})\| && \text{by left hypothesis} \\ &= \|\mathbf{y} - \mathbf{x}\| \\ &= d(\mathbf{x}, \mathbf{y}) && \text{by left hypothesis} \end{aligned}$$

(2) Proof that $B(\mathbf{x}, r) = \mathbf{x} + B(0, r)$:

$$\begin{aligned} B(\mathbf{x}, r) &= \{\mathbf{y} \in X \mid d(\mathbf{x}, \mathbf{y}) < r\} && \text{by definition of open ball } B \\ &= \{\mathbf{y} \in X \mid d(\mathbf{y} - \mathbf{y}, \mathbf{y} - \mathbf{x}) < r\} && \text{by right result 1.} \\ &= \{\mathbf{y} \in X \mid d(0, \mathbf{y} - \mathbf{x}) < r\} \\ &= \{\mathbf{u} + \mathbf{x} \in X \mid d(0, \mathbf{u}) < r\} && \text{let } \mathbf{u} \triangleq \mathbf{y} - \mathbf{x} \\ &= \mathbf{x} + \{\mathbf{u} \in X \mid d(0, \mathbf{u}) < r\} \\ &= \mathbf{x} + B(0, r) && \text{by definition of open ball } B \end{aligned}$$

(3) Proof that $B(0, r) = rB(0, 1)$:

$$\begin{aligned} B(0, r) &= \{\mathbf{y} \in X \mid d(0, \mathbf{y}) < r\} && \text{by definition of open ball } B \\ &= \left\{ \mathbf{y} \in X \mid \frac{1}{r}d(0, \mathbf{y}) < 1 \right\} \\ &= \left\{ \mathbf{y} \in X \mid \frac{1}{r}\|\mathbf{y} - 0\| < 1 \right\} && \text{by left hypothesis} \\ &= \left\{ \mathbf{y} \in X \mid \left\| \frac{1}{r}\mathbf{y} - \frac{1}{r}0 \right\| < 1 \right\} && \text{by homogeneous property of } \|\cdot\| \text{ page 27} \\ &= \left\{ \mathbf{y} \in X \mid d\left(\frac{1}{r}0, \frac{1}{r}\mathbf{y}\right) < 1 \right\} && \text{by left hypothesis} \\ &= \{r\mathbf{u} \in X \mid d(0, \mathbf{u}) < 1\} && \text{let } \mathbf{u} \triangleq \frac{1}{r}\mathbf{y} \\ &= r\{\mathbf{u} \in X \mid d(0, \mathbf{u}) < 1\} \\ &= rB(0, 1) && \text{by definition of open ball } B \end{aligned}$$

(4) Proof that $B(p, r)$ is convex:

We must prove that for any pair of points \mathbf{x} and \mathbf{y} in the open ball $B(p, r)$, any point $\lambda\mathbf{x} + (1 - \lambda)\mathbf{y}$ is also in the

⁵³ Giles (2000) page 2

⁵⁴ Giles (2000) page 2 (1.2 Remarks), Giles (1987) pages 22–26 (2.4 Theorem, 2.11 Theorem)



open ball. That is, the distance from any point $\lambda x + (1 - \lambda)y$ to the ball's center p must be less than r .

$$\begin{aligned}
 d(p, \lambda x + (1 - \lambda)y) &= \|p - \lambda x - (1 - \lambda)y\| && \text{by left hypothesis} \\
 &= \left\| \underbrace{\lambda p + (1 - \lambda)p}_p - \lambda x - (1 - \lambda)y \right\| \\
 &= \|\lambda p - \lambda x + (1 - \lambda)p - (1 - \lambda)y\| \\
 &\leq \|\lambda p - \lambda x\| + \|(1 - \lambda)p - (1 - \lambda)y\| && \text{by subadditivity property of } \|\cdot\| \text{ page 27} \\
 &= |\lambda| \|p - x\| + |1 - \lambda| \|p - y\| && \text{by homogeneous property of } \|\cdot\| \text{ page 27} \\
 &= \lambda \|p - x\| + (1 - \lambda) \|p - y\| && \text{because } 0 \leq \lambda \leq 1 \\
 &\leq \lambda r + (1 - \lambda)r && \text{because } x, y \text{ are in the ball } B(p, r) \\
 &= r
 \end{aligned}$$

(5) Proof that $x \in B(0, r) \iff -x \in B(0, r)$ (symmetric):

$$\begin{aligned}
 x \in B(0, r) &\iff x \in \{y \in X \mid d(0, y) < r\} && \text{by definition of open ball } B \\
 &\iff x \in \{y \in X \mid \|y - 0\| < r\} && \text{by left hypothesis} \\
 &\iff x \in \{y \in X \mid \|y\| < r\} \\
 &\iff x \in \{y \in X \mid \|(-1)(-y)\| < r\} \\
 &\iff x \in \{y \in X \mid |-1| \|-y\| < r\} && \text{by homogeneous property of } \|\cdot\| \text{ page 27} \\
 &\iff x \in \{y \in X \mid \|-y - 0\| < r\} \\
 &\iff x \in \{y \in X \mid d(0, -y) < r\} && \text{by left hypothesis} \\
 &\iff x \in \{-u \in X \mid d(0, u) < r\} && \text{let } u \triangleq -y \\
 &\iff x \in (-\{u \in X \mid d(0, u) < r\}) \\
 &\iff x \in (-B(0, r)) \\
 &\iff -x \in B(0, r)
 \end{aligned}$$

◻

Theorem D.12 (page 28) demonstrates that if a metric d in a metric space $(X, +, \cdot, (\mathbb{F}, \dot{+}, \dot{\times}), d)$ is generated by a norm, then the ball $B(x, r)$ in that metric linear space is *convex*. However, the converse is not true. That is, it is possible for the balls in a metric space (Y, ρ) to be *convex*, but yet the metric ρ not be generated by a norm.

D.4.2 Norms generated by metrics

Every normed linear space is also a metric linear space (Theorem D.9 page 27). However, the converse is not true—not every metric linear space is a *normed linear space*. A characterization of metric linear spaces that *are* normed linear spaces is provided by Theorem D.14 (page 30).

Lemma D.13 ⁵⁵ Let $(X, +, \cdot, (\mathbb{F}, \dot{+}, \dot{\times}), d)$ be a metric linear space. Let $\|x\| \triangleq d(x, 0) \forall x \in X$.

$$\underbrace{d(x + z, y + z) = d(x, y) \quad \forall x, y, z \in X}_{\text{translation invariant}} \implies \begin{cases} 1. & \|x\| = \|-x\| & \forall x \in X & \text{and} \\ 2. & \|x\| = 0 \iff x = 0 & \forall x \in X & \text{and} \\ 3. & \|x + y\| \leq \|x\| + \|y\| & \forall x, y \in X \end{cases}$$

PROOF:

1. Proof that $\|x\| = \|-x\|$:

$$\begin{aligned}
 \|x\| &= d(x, 0) && \text{by definition of } \|\cdot\| \\
 &= d(x - x, 0 - x) && \text{by translation invariance hypothesis} \\
 &= d(0, -x) \\
 &= \|-x\| && \text{by definition of } \|\cdot\|
 \end{aligned}$$

⁵⁵  Oikhberg and Rosenthal (2007) page 599



2a. Proof that $\|\mathbf{x}\| = 0 \implies \mathbf{x} = \mathbf{0}$:

$$\begin{aligned} 0 &= \|\mathbf{x}\| && \text{by left hypothesis} \\ &= d(\mathbf{x}, \mathbf{0}) && \text{by definition of } \|\cdot\| \\ &= d(\mathbf{x}, \mathbf{0}) && \text{by definition of } \|\cdot\| \\ &\implies \mathbf{x} = \mathbf{0} && \text{by property of metrics} \end{aligned}$$

2b. Proof that $\|\mathbf{x}\| = 0 \iff \mathbf{x} = \mathbf{0}$:

$$\begin{aligned} \|\mathbf{x}\| &= d(\mathbf{x}, \mathbf{0}) && \text{by definition of } \|\cdot\| \\ &= d(\mathbf{0}, \mathbf{0}) && \text{by right hypothesis} \\ &= 0 && \text{by property of metrics} \end{aligned}$$

3. Proof that $\|\mathbf{x} + \mathbf{y}\| \leq \|\mathbf{x}\| + \|\mathbf{y}\|$:

$$\begin{aligned} \|\mathbf{x} + \mathbf{y}\| &= d(\mathbf{x} + \mathbf{y}, \mathbf{0}) && \text{by definition of } \|\cdot\| \\ &= d(\mathbf{x} + \mathbf{y} - \mathbf{y}, \mathbf{0} - \mathbf{y}) && \text{by translation invariance hypothesis} \\ &= d(\mathbf{x}, -\mathbf{y}) \\ &\leq d(\mathbf{x}, \mathbf{0}) + d(\mathbf{0}, \mathbf{y}) && \text{by property of metrics} \\ &= d(\mathbf{x}, \mathbf{0}) + d(\mathbf{y}, \mathbf{0}) && \text{by property of metrics} \\ &= \|\mathbf{x}\| + \|\mathbf{y}\| && \text{by definition of } \|\cdot\| \end{aligned}$$

⇒

Theorem D.14 ⁵⁶ Let $(X, +, \cdot, (\mathbb{F}, \dagger, \times))$ be a linear space. Let $d(\mathbf{x}, \mathbf{y}) \triangleq \|\mathbf{x} - \mathbf{y}\| \forall \mathbf{x}, \mathbf{y} \in X$.

$$\left. \begin{aligned} 1. \quad d(\mathbf{x} + \mathbf{z}, \mathbf{y} + \mathbf{z}) &= d(\mathbf{x}, \mathbf{y}) \quad \forall \mathbf{x}, \mathbf{y}, \mathbf{z} \in X && \text{(translation invariant) and} \\ 2. \quad d(\alpha \mathbf{x}, \alpha \mathbf{y}) &= |\alpha| d(\mathbf{x}, \mathbf{y}) \quad \forall \mathbf{x}, \mathbf{y} \in X, \alpha \in \mathbb{F} && \text{(homogeneous)} \end{aligned} \right\} \iff \|\cdot\| \text{ is a norm}$$

PROOF:

(1) Proof of \implies assertion:

- (a) Proof that $\|\cdot\|$ is *strictly positive*: This follows directly from the definition of d .
- (b) Proof that $\|\cdot\|$ is *nondegenerate*: This follows directly from Lemma D.13 (page 29).
- (c) Proof that $\|\cdot\|$ is *homogeneous*: This follows from the second left hypothesis.
- (d) Proof that $\|\cdot\|$ satisfies the *triangle-inequality*: This follows directly from Lemma D.13 (page 29).

(2) Proof of \impliedby assertion:

$$\begin{aligned} d(\mathbf{x} + \mathbf{z}, \mathbf{y} + \mathbf{z}) &= \|(\mathbf{x} + \mathbf{z}) - (\mathbf{y} + \mathbf{z})\| && \text{by definition of } d \\ &= \|\mathbf{x} - \mathbf{y}\| \\ &= d(\mathbf{x}, \mathbf{y}) && \text{by definition of } d \\ d(\alpha \mathbf{x}, \alpha \mathbf{y}) &= \|(\alpha \mathbf{x}) - (\alpha \mathbf{y})\| && \text{by definition of } d \\ &= \|\alpha(\mathbf{x} - \mathbf{y})\| \\ &= |\alpha| \|\mathbf{x} - \mathbf{y}\| && \text{by definition of } \|\cdot\| \text{ page 27} \\ &= |\alpha| d(\mathbf{x}, \mathbf{y}) && \text{by definition of } d \end{aligned}$$

⇒

Appendix E C++ source code support

This paper seeks to conform to the principles of *Reproducible Research* as detailed at <http://reproducibleresearch.net/>

⁵⁶ Bollobás (1999), page 21



This section contains a partial C++ source code listing for `larc.exe`, written by the author of this paper. Although “most” of this paper does not rely on any kind of computer algorithm, the author has not yet found any closed form solution for $\{q \in \mathbb{R}^N | R(p, q) = 1\}$...and as such, it is difficult to plot Lagrange arc distance balls (as in Example 3.16 and Example 3.17 page 18) without computer support. The C++ source may help others who might be interested in the material presented in this paper. The complete and downloadable source code for `larc.exe` will hopefully accompany any online version of this paper.

E.1 R^2 linear space structure

```

1  /*=====
2  * Daniel J. Greenhoe
3  *=====*/
4  /*-----
5  * ordered pair (x,y) on R^2
6  *-----*/
7  class opair {
8  private:
9  double x,y;
10 public:
11 opair(double u, double v){x=u;y=v;} //constructor using 2 long float arguments
12 opair(double u){x=u;y=u;} //constructor using 1 long float argument
13 opair(void){x=0;y=0;} //constructor using no arguments (set to 0,0)
14 void clear(void){x=0;y=0;} //set (x,y)=(u,v)
15 void put(double u,double v){x=u;y=v;} //set (x,y)=(u,v)
16 opair get(void){opair p(getx(),gety()); return p;}
17 double getx(void){return x;} //get component x
18 double gety(void){return y;} //get component y
19 void list(const char* str1, const char *str2, FILE *ptr);
20 void list(const char* str1, const char *str2){list(str1,str2,NULL);}
21 void list(FILE *fptr){list(""," ",fptr);} //list contents of sequence
22 void list(void){list(""," ",NULL);} //list contents of sequence
23 };
24
25 /*-----
26 * vector | x | over R^2
27 * | y |
28 * vectors on R^2 are ordered pairs
29 * (and hence inherit all the properties of class opair)
30 * but also have additional linear space (vector space) properties
31 *-----*/
32 class vectR2: public opair {
33 public:
34 vectR2(double u, double v) : opair(u,v) {}; //constructor using 2 long float arguments
35 vectR2(double u) : opair(u) {}; //constructor using 1 long float argument
36 vectR2(void) : opair() {}; //constructor using no arguments (set to 0,0)
37 double mag(void){return sqrt(getx()*getx()+gety()*gety());}
38 double norm(void){return mag();}
39 double theta(void); //polar rotation coordinate of opair in R^2
40 void polartoxy(double r, double theta){put(r*cos(theta),r*sin(theta));}
41 void add(double u, double v){put(getx()+u, gety()+v);} //p=p+q
42 void operator+=(vectR2 q){put(getx()+q.getx(), gety()+q.gety());} //p=p+q
43 void operator-=(vectR2 q){put(getx()-q.getx(), gety()-q.gety());} //p=p-q
44 void operator&=(double phi); //rotate p by <phi> radians in R^2 plane
45 void operator*=(double a){put(a*getx(), a*gety());}
46 vectR2 operator* (double a){vectR2 u(a*getx(), a*gety()); return u;}
47 };
48
49 vectR2 operator-(vectR2 p); // -p
50 vectR2 operator+(vectR2 p, vectR2 q); // p+q
51 vectR2 operator-(vectR2 p, vectR2 q); // p-q
52 vectR2 operator&(vectR2 p,double phi); // <p> rotated counter-clockwise by <phi>
53 double operator^(vectR2 p,vectR2 q){return p.getx()*q.getx() + p.gety()*q.gety();} // "dot
54 product" of p and q
55
56 /*-----
57 * class of sequences over R^2
58 *-----*/
59 class seqR2 {
60 private:
61 long N;
62 vectR2 *xy;
63 public:

```



```

63 seqR2(long M); //constructor
64 seqR2(long M, double u); //constructor
65 void clear(void); //fill seqR1 with the value 0
66 void fill(double u); //fill seqR1 with the value <u>
67 void inc(double x0, double y0, double dx, double dy);
68 int put(long n, vectR2 xy); //put a value <u> at location n in seq.
69 int put(long n, double u, double v);
70 vectR2 get(long n); //get a value from x at location n
71 double getx(long n); //get a value from x at location n
72 double gety(long n); //get a value from y at location n
73 long getN(void){return N;} //get N
74 double norm(long n); //norm of element x_n
75 void list(const long start, const long end, const char *str1, const char *str2, FILE *ptr);
76 void list(const long start, const long end, const char *str1, const char *str2, int display,
FILE *fptr){
77 if(display) list(start, end, str1, str2, stdout);
78 list(start, end, str1, str2, fptr);
79 }
80 void list(const char* str1, const char *str2, int display, FILE *fptr){
81 if(display) list(0, N-1, str1, str2, stdout);
82 list(0, N-1, str1, str2, fptr);
83 }
84 void list(const long start, const long end){list(start, end, "", "", stdout);}
85 void list(void){list(0, N-1, "", "", stdout);}
86 void list1(void); //list contents of seq. using 1 space each
87 void list1(long start, long end); //
88 void test(void);
89 vectR2 max(int verbose);
90 vectR2 max(void){return max(0);} //max mode=0=no print
91 };
92
93 /*=====
94 * functions
95 *=====*/
96 extern double pqtheta(const vectR2 p, const vectR2 q); //return radians between vectors induced by
p and q in R^2
97 double chordlength(vectR2 p, vectR2 q){
98 vectR2 pqd=p-q; // difference of p and q
99 return pqd.norm(); // "length" of difference
100 }

```

```

1 /*=====
2 * Daniel J. Greenhoe
3 * normed linear space R^2
4 *=====*/
5 /*=====
6 * headers
7 *=====*/
8 #include<stdio.h>
9 #include<stdlib.h>
10 #include<string.h>
11 #include<math.h>
12 #include<main.h>
13 #include<r1.h>
14 #include<r2.h>
15 #include<r2op.h>
16
17 /*-----
18 * list value of opair
19 *-----*/
20 void opair::list(const char *str1, const char *str2, FILE *ptr){
21 if(strlen(str1)>0)fprintf(ptr, "%s", str1);
22 fprintf(ptr, "(%9.6lf, %9.6lf)", getx(), gety());
23 if(strlen(str2)>0)fprintf(ptr, "%s", str2);
24 }
25
26 /*-----
27 * polar rotation coordinate <theta> of opair point (x,y)
28 * return value is in the half open interval [0:2pi)
29 * return -1 on error
30 *-----*/
31 double vectR2::theta(void){
32 double x=getx();
33 double y=gety();
34 if(x==0){
35 if(y==0) return -1;

```




```

36     else if (y>0) return +PI/2;
37     else       return 3*PI/2;
38     }
39     if (y==0) {
40         if (x>0)     return 0;
41         else       return PI;
42     }
43     if (x>0&&y>0) return atan( y/x); // 1st quadrant
44     if (x>0&&y<0) return 2*PI-atan(-y/x); // 4th quadrant
45     if (x<0&&y>0) return PI-atan(-y/x); // 2nd quadrant
46     if (x<0&&y<0) return PI+atan( y/x); // 3rd quadrant
47     else       return -1;
48     }
49
50 /*-----
51  * operator: rotate (x,y) counter-clockwise by <phi> radians
52  *-----*/
53 void vectR2::operator&=(double phi) {
54     vectR2 p(getx(),gety());
55     p = p & phi;
56     put(p.getx(),p.gety());
57 }
58
59 /*=====
60  * seqR2
61  *=====*/
62 /*-----
63  * constructor initializing seqR1 to 0
64  *-----*/
65 seqR2::seqR2(long M) {
66     long n;
67     N=M;
68     xy = (vectR2 *) malloc(N*sizeof(vectR2));
69     for(n=0; n<N; n++)xy[n].clear();
70 }
71
72 /*-----
73  * constructor initializing seqR1 to <u>
74  *-----*/
75 seqR2::seqR2(long M, double u) {
76     long n;
77     N=M;
78     xy = (vectR2 *) malloc(N*sizeof(vectR2));
79     for(n=0; n<N; n++){
80         xy[n].put(u,u);
81     }
82 }
83
84 /*-----
85  * fill the seqR1 with a value 0
86  *-----*/
87 void seqR2::clear(void) {
88     long n;
89     for(n=0; n<N; n++)xy[n].clear();
90 }
91
92 /*-----
93  * fill the seqR1 with a value <u>
94  *-----*/
95 void seqR2::fill(double u) {
96     long n;
97     for(n=0; n<N; n++)xy[n].put(u,u);
98 }
99
100 /*-----
101  * fill the seqR1 with (x_0, x_1, x_2, ...)
102  * where x_n = x_{n-1} + (dx,dy)
103  *-----*/
104 void seqR2::inc(double x0, double y0, double dx, double dy) {
105     long n;
106     for(n=0; n<N; n++) {
107         xy[n].put(x0,y0);
108         x0+=dx;
109         y0+=dy;
110     }
111 }

```



```

112
113 /*-----
114 * put a single value <u> into the seqR1 x at location n
115 *-----*/
116 int seqR2::put(long n, double u, double v){
117     int retval=0;
118     if (n>=N){
119         fprintf(stderr,"n=%ld larger than seqR1 size N=%ld\n",n,N);
120         retval=-1;
121     }
122     else xy[n].put(u,v);
123     return retval;
124 }
125
126 int seqR2::put(long n, vectR2 xya){
127     int retval=0;
128     if (n>=N){
129         fprintf(stderr,"n=%ld larger than seqR1 size N=%ld\n",n,N);
130         retval=-1;
131     }
132     else xy[n]=xya;
133     return retval;
134 }
135
136 /*-----
137 * get a single value from the seqR1 x at location n
138 *-----*/
139 vectR2 seqR2::get(long n){
140     vectR2 xya(0,0);
141     if (n<N)xya=xy[n];
142     else fprintf(stderr,"n=%ld larger than seqR1 size N=%ld\n",n,N);
143     return xya;
144 }
145
146 /*-----
147 * get a single value from the seqR1 x,y, or z at location n
148 *-----*/
149 double seqR2::getx(long n){
150     double u=0;
151     if (n<N)u=xy[n].getx();
152     else fprintf(stderr,"n=%ld larger than x seqR1 size N=%ld\n",n,N);
153     return u;
154 }
155 double seqR2::gety(long n){
156     double u=0;
157     if (n<N)u=xy[n].gety();
158     else fprintf(stderr,"n=%ld larger than y seqR1 size N=%ld\n",n,N);
159     return u;
160 }
161
162 /*-----
163 * list contents of sequence
164 *-----*/
165 void seqR2::list(const long start, const long end, const char *str1, const char *str2, FILE *ptr){
166     long n,m;
167     vectR2 x;
168     if (strlen(str1)>0)fprintf(ptr,"%s",str1);
169     for (n=start,m=1; n<=end; n++,m++){
170         x=get(n);
171         fprintf(ptr," ");
172         x.list(ptr);
173         if (m%3==0)fprintf(ptr,"\n");
174     }
175     if (strlen(str2)>0)fprintf(ptr,"%s",str2);
176 }
177
178 /*-----
179 * list contents of seqC1 using 1 digit per element
180 *-----*/
181 void seqR2::list1(void){
182     long n,m;
183     for (n=0,m=1; n<N; n++,m++){
184         printf("(%2.0lf,%2.0lf) ",getx(n),gety(n));
185         if (m%5==0)printf("\n");
186     }
187 }

```



```

188 void seqR2::list1(long start, long end){
189     long n,m;
190     for(n=start,m=1; n<=end; n++,m++){
191         printf("(%.20lf,%.20lf) ",getx(n),gety(n));
192         if(m%50==0)printf("\n");
193         else if(m%10==0)printf(" ");
194     }
195 }
196
197
198 /*-----
199 * return the largest pair of values in the seqR1 as measured by norm()
200 *-----*/
201 double seqR2::norm(long n){
202     vectR2 xya=get(n);
203     return xya.norm();
204 }
205
206 /*-----
207 * return the largest pair of values in the seqR1 as measured by norm()
208 *-----*/
209 vectR2 seqR2::max(int verbose){
210     long n;
211     double maxnorm=0;
212     long maxn=0;
213     vectR2 maxpair;
214     for(n=0; n<N; n++){if(norm(n)>maxnorm){maxnorm=norm(n); maxn=n;}
215     maxpair=get(maxn);
216     if(verbose){
217         for(n=0; n<N; n++){
218             if(norm(n)>=(maxnorm*0.999))
219                 printf("max=(%lf,%lf) at n=%ld\n",maxpair.getx(),maxpair.gety(),n);
220         }
221     }
222     return maxpair;
223 }
224
225 /*=====
226 * external operations
227 *=====*/
228
229 /*-----
230 * operator: return p+q
231 *-----*/
232 vectR2 operator+(vectR2 p, vectR2 q){
233     double px=p.getx();
234     double py=p.gety();
235     double qx=q.getx();
236     double qy=q.gety();
237     vectR2 r(px+qx,py+qy);
238     return r;
239 }
240
241 /*-----
242 * operator: return p-q
243 *-----*/
244 vectR2 operator-(vectR2 p, vectR2 q){
245     double px=p.getx();
246     double py=p.gety();
247     double qx=q.getx();
248     double qy=q.gety();
249     vectR2 r(px-qx,py-qy);
250     return r;
251 }
252
253 /*-----
254 * operator: return p*q
255 *-----*/
256
257 /*-----
258 * operator: return -p
259 *-----*/
260 vectR2 operator-(vectR2 p){
261     double px=p.getx();
262     double py=p.gety();
263     vectR2 q(-px,-py);
264     return q;
265 }

```



```

264 /*-----
265  * operator: return <p> rotated counter-clockwise by <phi> radians
266  *-----*/
267 vectR2 operator&(vectR2 p, double phi) {
268     double c, s;
269     vectR2 q;
270     mat2x2 R; // rotation matrix
271
272     if (phi==0) {c=1; s=0;}
273     else {c=cos(phi); s=sin(phi);}
274     R.put(c, -s, s, c);
275     q = R*p;
276     return q;
277 }
278
279 /*-----
280  * return the angle theta in radians between the two vectors induced by
281  * the points <p> and <q> in the plane R^2
282  * on SUCCESS return theta in the closed interval [0:PI]
283  * on ERROR return negative value or exit with value EXIT_FAILURE
284  *-----*/
285 double pqtheta(const vectR2 p, const vectR2 q) {
286     const double rp=p.mag(), rq=q.mag();
287     double y, theta;
288     if (rp==0) return -1;
289     if (rq==0) return -2;
290     y = (p^q)/(rp*rq);
291     if (y>+1.0) {
292         if (y-1<0.0000000000001)y=1.0;
293     } else {
294         fprintf(stderr, "\nERROR using pqtheta(vectR2 p, vectR2 q): (p^q)/(rp*rq)=%12lf>+1\n", y);
295         exit(EXIT_FAILURE);
296     }
297 }
298 if (y<-1.0)
299     if (y+1>-0.0000000000001)y=-1.0;
300     else {
301         fprintf(stderr, "\nERROR using pqtheta(vectR2 p, vectR2 q): (p^q)/(rp*rq)=%12lf<-1\n", y);
302         exit(EXIT_FAILURE);
303     }
304     theta = acos(y);
305     return theta;
306 }

```

E.2 Lagrange arc distance routines

```

1  /*=====
2  * Daniel J. Greenhoe
3  * header file for routines for Lagrange arcs
4  *=====*/
5  /*-----
6  * Lagrange arc class
7  *-----*/
8  class larcc {
9  private:
10     vectR2 p, q;
11 public:
12     larcc(vectR2 pp, vectR2 qq) {p=pp; q=qq;} // constructor
13     larcc(double px, double py, double qx, double qy) {p.put(px, py); q.put(qx, qy);}
14     larcc(void) {p.put(0, 0); q.put(0, 0);}
15     void setp(vectR2 pp) {p=pp;}
16     void setq(vectR2 qq) {q=qq;}
17     void setp(double px, double py) {p.put(px, py);}
18     void setq(double qx, double qy) {p.put(qx, qy);}
19     vectR2 getp(void) {return p;}
20     vectR2 getq(void) {return q;}
21     double r(double theta);
22     vectR2 x(double theta) {return r(theta)*cos(theta);}
23     vectR2 y(double theta) {return r(theta)*sin(theta);}
24     vectR2 xy(double theta);
25     double indefint(double theta); // indefinite integral of arc length
26     double arclength(void);
27     double arclength(long int N);

```



```

28 //double operator|(double x, double y){double z; if(x==0)return 0; else return x/y;} //
29 //double operator|(double x, double y){double z; if(x==0)z=0; else z=x/y; return z;} //
30 // division with 0/y = 0 even when y=0
31 };
32 /*=====
33 * prototypes
34 *=====*/
35 extern double larc_arclength(double rp, double rq, double tdiff);
36 extern double larc_indefint(double rp, double rq, double thetap, double thetaq, double theta);
37 extern double larc_metric(const vectR2 p, const vectR2 q);
38 extern double larc_metric(const vectR2 p, const vectR2 q, long int N);
39 extern double larc_metric(const vectR3 p, const vectR3 q);
40 extern double larc_metric(const vectR4 p, const vectR4 q);
41 extern double larc_metric(const vectR6 p, const vectR6 q);
42 //extern vectR2 larc_findq(const vectR2 p, const double theta, const double d, const double minrq,
43 // const double maxrq, const double maxerror, const long N);
43 extern int larc_findq(const vectR2 p, const double theta, const double d, const double minrq, const
44 // double maxrq, const double maxerror, const long N, vectR2 *q);
44 extern vectR3 larc_findq(const vectR3 p, const double theta, const double phi, const double d,
45 // const double minrq, const double maxrq, const double maxerror, const long N);
45 //extern vectR3 larc_findq(vectR3 p, double theta, double phi, double d, long int N);
46 extern double larc_tau(const double a, const double sigma, const vectR2 p, const vectR2 q, const
47 // vectR2 r);

```

```

1 /*=====
2 * Daniel J. Greenhoe
3 * routines for Lagrange arcs
4 * Lagrange arcs are defined here in a manner analogous to
5 * Lagrange polynomial interpolation.
6 * Lagrange polynomial interpolation is typically defined using
7 * Cartesian coordinates in the R^2 plane.
8 * Here, "Lagrange arcs" use basically the same idea, but are defined using
9 * polar coordinates in the R^2 plane:
10 *
11 *      y
12 *      |   o p      Let (rp,tp) be the polar location of point p.
13 *      |   /         where rp is the Euclidean distance from (0,0) to p
14 *      |   /         and tp is radian measure from the x-axis to p.
15 *      |  /tp        Let (rq,tq) be the polar location of point q.
16 *----- x      The "Lagrange arc" r(theta) is defined here as
17 *      | \ tq
18 *      | \          theta -tq      theta -tp
19 *      |  o q      r(theta) = rp ----- + rq -----
20 *                    tp-tq          tq-tp
21 *=====*/
22 /*=====
23 * headers
24 *=====*/
24 #include<stdio.h>
25 #include<stdlib.h>
26 #include<math.h>
27 #include<main.h>
28 #include<r1.h>
29 #include<r2.h>
30 #include<r3.h>
31 #include<r4.h>
32 #include<r6.h>
33 #include<euclid.h>
34 #include<larc.h>
35
36 /*=====
37 * path length s of Lagrange arc from a point p at polar coordinate (rp,tp)
38 * to point q at polar coordinate (rq,tq).
39 *
40 *      |__tq
41 *      | ds dtheta = |__tq      ( dr ) ^2
42 *      |__tp          |__tp      sqrt(r^2 + (----- ) ) dtheta
43 *                    |__tp      ( dtheta )
44 *
45 * reference: Paul Dawkins,
46 * http://tutorial.math.lamar.edu/Classes/CalcII/PolarArcLength.aspx
47 * https://books.google.com/books?id=b4ksCQAAQBAJ&pg=PA533
48 *=====*/
48 double larc_arclength(double rp, double rq, double tdiff){
49     double y;
50     const double phi=fabs(tdiff);

```



```

51  const double rho=rq-rp;
52  const double sp=sqrt(rp*rp*phi*phi+rho*rho);
53  const double sq=sqrt(rq*rq*phi*phi+rho*rho);
54  const double up=rp*rho*phi+fabs(rho)*sp;
55  const double uq= rq*rho*phi+fabs(rho)*sq;
56  if(rp==0) {fprintf(stderr, "\nERROR using larc_arclength(rp,rq,tdiff): rp=%lf\n", rp);
              exit(EXIT_FAILURE);}
57  if(rq==0) {fprintf(stderr, "\nERROR using larc_arclength(rp,rq,tdiff): rq=%lf\n", rq);
              exit(EXIT_FAILURE);}
58  if(tdifff<=0) {fprintf(stderr, "\nERROR using larc_arclength(rp,rq,tdiff): tdiff=%lf\n", tdiff);
                 exit(EXIT_FAILURE);}
59  if(tdifff>PI) {fprintf(stderr, "\nERROR using larc_arclength(rp,rq,tdiff): tdiff=%lf>PI\n", tdiff);
                 exit(EXIT_FAILURE);}
60  //y = (larc_indefint(rp,rq,0,tdiff,tdiff)-larc_indefint(rp,rq,0,tdiff,0))/tdiff;
61  //y2 = (rho>=0)? (fabs(rho)/(2*phi))*(log( rq*phi+sq)-log( rp*phi+sp))
62  //      : (fabs(rho)/(2*phi))*(log(-rq*phi+sq)-log(-rp*phi+sp));
63  if(fabs(rho)<=0.0000000001) y=rp*phi;
64  else{
65      if(up<=0){fprintf(stderr, "\nERROR using larc_arclength(rp,rq,tdiff): up=%20lf rp=%lf rho=%lf
                    sp=%lf\n", up,rp,rho,sp); exit(EXIT_FAILURE);}
66      if(uq<=0){fprintf(stderr, "\nERROR using larc_arclength(rp,rq,tdiff): uq=%20lf rp=%lf rho=%lf
                    sp=%lf\n", uq,rq,rho,sq); exit(EXIT_FAILURE);}
67      y = (rq*sq - rp*sp)/(2*rho) + fabs(rho)*(log(uq)-log(up))/(2*phi);
68  }
69  return y;
70  }
71
72  /*-----
73  * indefinite integral for arc length
74  * reference: http://integral-table.com/
75  *            http://integral-table.com/downloads/integral-table.pdf
76  *            indefinite integral (37)
77  *            accessed 2015 September 19 12:29PM UTC
78  * Note: This function should be viewed as DEPRECATED
79  * (that is, don't use it for general computations),
80  * However, this function is still useful for testing and verification of
81  * larc_metric(vectR2 p, vectR2 q).
82  *-----*/
83  double larc_indefint(double rp, double rq, double thetap, double thetaq, double theta){
84      double ra = (rp-rq);
85      double rb = (rq*thetap-rp*thetaq);
86      double a = ra*ra;
87      double b = 2*ra*rb;
88      double c = ra*ra + rb*rb;
89      double x = theta;
90      double y = (b+2*a*x)/(4*a)*sqrt(a*x*x+b*x+c) +
                 (4*a*c-b*b)/(8*a*sqrt(a))*log(2*a*x+b+2*sqrt(a*(a*x*x+b*x+c)));
91  //double y = (b+2*a*x)/(4*a)*sqrt(a*x*x+b*x+c) +
                 (4*a*c-b*b)/(8*a*sqrt(a))*log(fabs(2*a*x+b+2*sqrt(a*(a*x*x+b*x+c)))); // note: fabs(...)
                 is an error in (37)
92  return y;
93  }
94
95  /*-----
96  * Lagrange arc metric from <p> to <q> in R^2
97  *-----*/
98  double larc_metric(const vectR2 p, const vectR2 q){
99      const double rp=p.mag(), rq=q.mag();
100     const double phi = pqtheta(p,q);
101     const vectR2 pq=p-q;
102     double d;
103     if(rp==0 || rq==0 || phi<=0.0000001){//use Euclidean metric
104         d = emetric(p,q);
105         //printf("p=(%2lf,%2lf) q=(%3lf,%3lf) rq=%lf theta=%12f PI phi=%12f PI d=%lf
                    ae\n",p.getx(),p.gety(),q.getx(),q.gety(),q.mag(),pqtheta(p,q)/PI, phi/PI,d);
106     }
107     else{//use Lagrange arc length
108         d = larc_arclength(rp, rq, phi);
109         //printf("p=(%2lf,%2lf) q=(%3lf,%3lf) rq=%lf theta=%12f PI phi=%12f PI d=%lf
                    larc\n",p.getx(),p.gety(),q.getx(),q.gety(),q.mag(),pqtheta(p,q)/PI, phi/PI,d);
110     }
111     return d/PI;
112 }
113
114 /*-----
115 * tau function for larc distance function d(p,q)

```



```

116 * tau(a,sigma;p,q,r) := 2sigma[ 1/2 d^a(p,r) + 1/2 d^a(r,q) ]^(1/a)
117 * reference:
118 * Daniel J. Greenhoe (2016)
119 * "Properties of distance spaces with power triangle inequalities"
120 * Carpathian Mathematical Publications, volume 8, number 1, pages 51--82
121 * doi 10.15330/cmp.8.1.51-82,
122 * http://www.journals.pu.if.ua/index.php/cmp/article/view/483
123 * https://peerj.com/preprints/2055/
124 * https://www.researchgate.net/publication/281831459
125 * section 4: Distance spaces with power triangle inequalities
126 *-----*/
127 double larc_tau(const double a, const double sigma, const vectR2 p, const vectR2 q, const vectR2 r){
128     double dpr, drq;
129     double tau;
130     dpr = larc_metric(p,r);
131     drq = larc_metric(r,q);
132     tau = 2*sigma*pow((0.5*pow(dpr,a) + 0.5*pow(drq,a)),1.0/a);
133     return tau;
134 }
135
136 /*-----
137 * Lagrange metric from <p> to <q> computed numerically with resolution <N>.
138 * Note: This function should be viewed as DEPRECATED
139 * (that is, don't use it for general computations),
140 * but instead it is strongly recommended to use larc_metric(vectR2 p, vectR2 q).
141 * The function larc_metric(vectR2 p, vectR2 q) uses a closed form solution
142 * (from an integral lookup table).
143 * This function uses a numeric estimation
144 * (by an approximated summation along the arc path).
145 * However, this function is still useful for testing and verification of
146 * larc_metric(vectR2 p, vectR2 q).
147 *-----*/
148 double larc_metric(const vectR2 p, const vectR2 q, const long int N){
149     larcc arc(p,q);
150     double d = arc.arclength(N);
151     double ds=d/PI;
152     return ds;
153 }
154
155 /*-----
156 * Lagrange arc metric from <p> to <q> in R^3
157 *-----*/
158 double larc_metric(const vectR3 p, const vectR3 q){
159     const double rp=p.mag(), rq=q.mag();
160     const double tdiff = pqtheta(p,q);
161     const vectR3 pq=p-q;
162     double d;
163     if(rp==0 || rq==0 || tdiff<=0) d = pq.mag();
164     else if(rp==rq) d = rp*tdiff;
165     else d = larc_arclength(rp, rq, tdiff);
166     return d/PI;
167 }
168
169 /*-----
170 * Lagrange arc metric from <p> to <q> in R^3
171 *-----*/
172 double larc_metric(const vectR4 p, const vectR4 q){
173     const double rp=p.mag(), rq=q.mag();
174     const double tdiff = pqtheta(p,q);
175     const vectR4 pq=p-q;
176     double d;
177     if(rp==0 || rq==0 || tdiff<=0) d = pq.mag();
178     else if(rp==rq) d = rp*tdiff;
179     else d = larc_arclength(rp, rq, tdiff);
180     return d/PI;
181 }
182
183 /*-----
184 * Lagrange arc metric from <p> to <q> in R^6
185 *-----*/
186 double larc_metric(const vectR6 p, const vectR6 q){
187     const double rp=p.mag(), rq=q.mag();
188     const double tdiff = pqtheta(p,q);
189     const vectR6 pq=p-q;
190     double d;
191     if(rp==0 || rq==0 || tdiff<=0) d = pq.mag();

```



```

192     else if(rp==rq)                d = rp*tdiff;
193     else                          d = larc_arclength(rp, rq, tdiff);
194     return d/PI;
195 }
196
197 /*-----
198 * path length of arc computed using numeric integration
199 *-----*/
200 double larcc::arclength(long int N){
201     double sum=0;
202     double rp=p.mag(),    rq=q.mag();
203     double tdiff=pqtheta(p,q);
204     double tp=0, tq=tdiff;
205     double theta=tp;
206     long int n;
207     vectR2 p1,p2;
208     double delta=tdiff/(double)N;
209     vectR2 pq=p-q;
210     double d=pq.mag(); //Euclidean distance(p,q)
211
212     if(rp==0) return d;
213     if(rq==0) return d;
214     if(tdiff==0) return d;
215
216     for (n=0; n<N; n++){
217         p1 = xy(theta);
218         theta += delta;
219         p2 = xy(theta);
220         sum += chordlength(p1,p2);
221     }
222     return sum;
223 }
224
225 /*-----
226 * find the point (x(t),y(t)) on the Lagrange arc larc(p,q) at parameter <theta>
227 *-----*/
228 vectR2 larcc::xy(double theta){
229     double rt=r(theta);
230     vectR2 pt(rt*cos(theta),rt*sin(theta));
231     return pt;
232 }
233
234 /*-----
235 * return r(theta) for Lagrange arc(p,q)
236 *-----*/
237 double larcc::r(double theta){
238     double rp=p.mag();
239     double rq=q.mag();
240     double tdiff=pqtheta(p,q);
241     double tp=0, tq=tdiff;
242     double r =rp*(theta-tq)/(tp-tq) + rq*(theta-tp)/(tq-tp); // Lagrange polynomial of theta
243     return r;
244 }
245
246 /*-----
247 * Find a point q in R^2 orientated <phi> with respect to <p>
248 * that is within a <maxerror> distance <d> from the point <p>.
249 * Search for this point q using <N> search locations
250 * over a radial distance from <p> of <minrq> to <maxrq>.
251 * If a solution is found, place the point q at <*q> and return 1.
252 * If a solution is not found and an apparent discontinuity occurred in
253 * in the search, issue a warning and return 0.
254 * If a solution is not found and a discontinuity apparently did NOT occur
255 * in the search, issue an ERROR message and exit.
256 *-----*/
257 int larc_findq(const vectR2 p, const double theta, const double d, const double minrq, const double
258               maxrq, const double maxerror, const long N, vectR2 *q){
259     double rq,dd,ddprev, errord, bestrq, bestd, phi, smallesterror, discon1, discon2;
260     vectR2 qq, bestq;
261     int discontinuity=0,retval=1;
262
263     qq.polartoxy(minrq,theta); //convert polar coord. to rectangular coordinates
264     qq+=p; // search "origin" is the point p (not the R^2 origin (0,0))
265     ddprev=larc_metric(p,qq);
266     smallesterror=fabs(d-ddprev);

```




```

267 for (rq=minrq; rq<=maxrq; rq+=(maxrq-minrq)/(double)N) {
268   qq.polarxoyz(rq, theta); //convert polar coor. to rectangular coordinates
269   qq+=p; // search "origin" is the point p (not the R^2 origin (0,0))
270   dd=larc_metric(p,qq);
271   if (fabs(dd-ddprev)>(maxerror*100)) {
272     discontinuity=1;
273     retval=0;
274     discon1=ddprev;
275     discon2=dd;
276   }
277   ddprev=dd;
278   error=fabs(d-dd);
279   if (error<smallesterror) {
280     bestq=qq;
281     bestrq=rq;
282     bestd=dd;
283     smallesterror=error;
284     phi = pqtheta(p,qq);
285   }
286 }
287 if (smallesterror>maxerror) {
288   if (discontinuity) {
289     fprintf(stderr, "\nWARNING using larc_findq(vectR2 p,...): possible discontinuity, \n");
290     fprintf(stderr, " jumping from d=%lf to d=%lf.\n", discon1, discon2);
291     fprintf(stderr, " smallesterror=%lf > %lf=maxerror smallestd=%lf bestrq=%lf theta=%.12lf PI
292     phi=%.12lf PI\n", smallesterror, maxerror, bestd, bestrq, theta/PI, phi/PI);
293   }
294   else {
295     fprintf(stderr, "\nERROR using larc_findq(vectR2 p,...): no apparent discontinuity but...\n");
296     fprintf(stderr, " smallesterror=%lf > %lf=maxerror smallestd=%lf bestrq=%lf theta=%.12lf PI
297     phi=%.12lf PI\n", smallesterror, maxerror, bestd, bestrq, theta/PI, phi/PI);
298     exit(EXIT_FAILURE);
299   }
300 }
301 *q = bestq;
302 return retval;
303 }
304
305 /*-----
306 * Find the polar length of a point q with radial measure tq that is a
307 * distance <d> from the point <p> with polar coordinates (rp,tp)
308 * using search resolution <N>
309 *-----*/
310 vectR3 larc_findq(const vectR3 p, const double theta, const double phi, const double d, const
311 double minrq, const double maxrq, const double maxerror, const long int N) {
312 double rq, dd, error, bestrq;
313 vectR3 bestq(0,0,0);
314 vectR3 q(0,0,0);
315 double smallesterror=10000;
316
317 for (rq=minrq; rq<=maxrq; rq+=(maxrq-minrq)/(double)N) {
318   q.polarxoyz(rq, theta, phi); //convert polar coor. to rectangular coordinates
319   q+=p; // search "origin" is the point p (not the R^3 origin (0,0,0))
320   dd=larc_metric(p,q);
321   error=fabs(d-dd);
322   if (error<smallesterror) {
323     bestq=q;
324     bestrq=rq;
325     smallesterror=error;
326   }
327 }
328 if (smallesterror>maxerror) {
329   fprintf(stderr, "\nERROR using larc_findq(vectR3 p,...): \n smallesterror=%lf > %lf=maxerror
330   bestrq=%lf theta=%.2lf PI\n", smallesterror, maxerror, bestrq, theta/PI);
331   exit(EXIT_FAILURE);
332 }
333 return bestq;
334 }

```



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