

Notes no. 3

April 2, 2024

1 Bicycle tracks

A simple mathematical model for bicycle motion consists of a directed line segment in \mathbb{R}^2 of length ℓ (the ‘bicycle frame’), with end pts \mathbf{b} and \mathbf{f} (the ‘back’ and ‘front’ wheels), moving so that (1) its length is unchanged, $|\mathbf{f}(t) - \mathbf{b}(t)| = \ell$ for all t , and (2) the back end moves in the direction of the frame, ie $\mathbf{b}'(t)$ is a multiple of $\mathbf{f}(t) - \mathbf{b}(t)$ for all t . Condition (2) is called *the no-skid condition*. The pair of curves traced by the front and back ends of the line segment are the *bicycle front* and *back track* (resp.).

Exercise 3.1. Here is an example of such a pair of curves. Can you tell which is the front and which is the back track?

If the back track $\mathbf{b}(t)$ is given then clearly the front track is $\mathbf{f}(t) = \mathbf{b}(t) + \ell \mathbf{b}'(t)/|\mathbf{b}'(t)|$, provided $\mathbf{b}'(t)$ does not vanish. Suppose the front track $\mathbf{f}(t) = (x(t), y(t))$ is given. Can we determine the back track $\mathbf{b}(t)$? From condition (1) we can write $\mathbf{b}(t) = \mathbf{f}(t) + \ell \mathbf{r}(t)$, for some $\mathbf{r}(t) \in S^1$, ie $|\mathbf{r}(t)| = 1$ for all t . This takes care of condition (1). How about the no-skid condition (condition (2))?

Proposition. Let $\mathbf{b}(t) = \mathbf{f}(t) + \ell \mathbf{r}(t)$, where $\mathbf{f}(t) = (x(t), y(t))$ and $\mathbf{r}(t) = (\cos \theta(t), \sin \theta(t))$. Then the no skid condition is equivalent to

$$\ell \theta' = x' \sin \theta - y' \cos \theta. \tag{1}$$

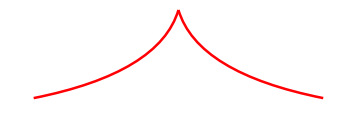
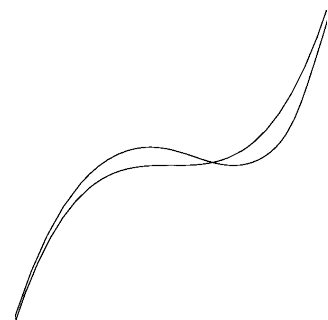
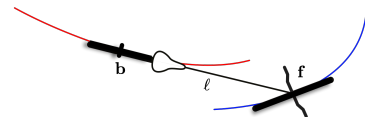
The last equation is the *bicycle equation*.

Exercise 3.2. Solve the bicycle eqn for $\mathbf{f}(t) = (t, 0)$. Draw the back track $\mathbf{b}(t)$ for $\theta(0) \neq 0$. (Ans. A tractrix.)

Let us fix two points along the front track, say $\mathbf{f}(t_0), \mathbf{f}(t_1)$. For each θ_0 , solving the bicycle eqn (1) with the initial condition $\theta(0) = \theta_0$, defines a terminal condition $\theta_1 = \theta(t_1)$. This defines a map $M : S^1 \rightarrow S^1, e^{i\theta_0} \mapsto e^{i\theta_1}$.

Exercise 3.3. Show that M is a diffeomorphism (a smooth map with a smooth inverse). Suggestion: use the basic existence and uniqueness theorem for solutions of ODE.

Proposition. M is a Möbius transformation.

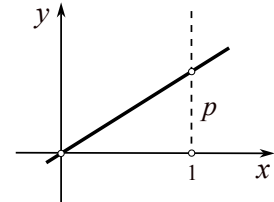


A reminder on Möbius transformations. This is a class of diffeomorphisms of S^1 , forming a group (ie the composition of two such maps is also a Möbius transformation, same for the inverse). They are also defined for S^n , $n > 1$, but here we are concerned only with S^1 .

Consider a 2 by 2 invertible real matrix $g \in \text{GL}_2(\mathbb{R})$,

$$g = \begin{pmatrix} a & b \\ c & d \end{pmatrix}, \quad ad - bc \neq 0.$$

It maps each 1-dimensional subspace of \mathbb{R}^2 (a line through the origin) to the same kind of object, so g acts on \mathbb{RP}^1 , the space of 1-dimensional subspaces of \mathbb{R}^2 , the *projectivization* of the linear action on \mathbb{R}^2 . We assign to a line through the origin in the xy plane, distinct from the y -axis, its slope p , ie its intersection with the line $x = 1$ is $(1, p)$.



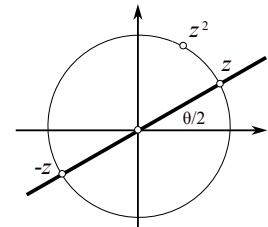
Exercise 3.4. Show that with this parametrization, g acts on \mathbb{RP}^1 by

$$p \mapsto \frac{c + dp}{a + bp}.$$

In the coordinate $q = 1/p$, the formula is

$$q \mapsto \frac{aq + b}{cq + q}.$$

We can also identify \mathbb{RP}^1 with $S^1 = \{z \in \mathbb{C} \mid |z| = 1\}$, by assigning to a line through the origin the point $z^2 \in S^1$, where $\pm z \in S^1$ are the intersection pts of the line with S^1 .



Exercise 3.5. Let $z^2 = e^{i\theta}$, express the p coordinate on \mathbb{RP}^1 in terms of θ . (Ans. $p = \tan(\theta/2)$.)

Note that the action of $\text{GL}_2(\mathbb{R})$ on \mathbb{RP}^1 is not effective: the non-zero scalar multiples of the identity matrix act trivially on \mathbb{RP}^1 . The quotient group is the *projective group*, $\text{PGL}_2(\mathbb{R}) := \text{GL}_2(\mathbb{R})/\mathbb{R}^*\text{Id}$.

Exercise 3.6. (a) The action of $\text{PGL}_2(\mathbb{R})$ on \mathbb{RP}^1 is triply transitive: for every two triples of *distinct* pts, $p_i, q_i \in \mathbb{RP}^1$, $i = 1, 2, 3$, there is a $g \in \text{GL}_2(\mathbb{R})$ mapping the 1st triple to the 2nd. (b) Furthermore, g is unique up to multiplication of a non-zero scalar; ie, $[g] \in \text{PGL}_2(\mathbb{R})$ is unique. (c) The $\text{PGL}_2(\mathbb{R})$ -action on \mathbb{RP}^1 preserves the *cross ratio*: $[x_1, x_2, x_3, x_4] := (x_1 - x_3)/(x_1 - x_4) \div (x_2 - x_3)/(x_2 - x_4)$. (d)* A diffeomorphism of S^1 which preserves the cross ratio is a Möbius transformation. (e) Every Möbius transformation is a composition of *dilation*, $x \mapsto ax$, $a \neq 0$, a *translation*, $x \mapsto x + b$, and *inversion*, $x \mapsto -1/x$.

Proposition. A non-trivial Möbius transformation $[g] \in \text{PGL}_2(\mathbb{R})$ may have 0, 1, or 2 fixed points in S^1 . If $\det(g) = 1$ then there are 0, 1, or 2 fixed points according to $|\text{tr}(g)| < 2$, $= 2$ or > 2 (resp.).

Proof. The equation $g \cdot x = x$ is quadratic in x . Its discriminant is given by $|\text{tr}(g)|$. \square

Definition. A Möbius transformation is called elliptic, parabolic or hyperbolic according to having 0, 1 or 2 fixed points (resp.).

Exercise 3.7. A Möbius transformation is elliptic iff it is conjugate to a rotation, $\theta \mapsto \theta + \theta_0$; it is parabolic iff it is conjugate to a translation, $x \mapsto x + x_0$; it is hyperbolic if it is conjugate to a dilation, $x \mapsto \lambda x$, $\lambda \neq 0, 1$. The corresponding matrices are

$$\begin{pmatrix} \cos \theta_0 & -\sin \theta_0 \\ \sin \theta_0 & \cos \theta_0 \end{pmatrix}, \quad \begin{pmatrix} 1 & x_0 \\ 0 & 1 \end{pmatrix}, \quad \begin{pmatrix} \lambda & \\ 0 & 1/\lambda \end{pmatrix}.$$

Now given 4 functions $a(t), b(t), c(t), d(t)$, consider the linear system of ODE,

$$\dot{\mathbf{x}} = A(t)\mathbf{x}, \tag{2}$$

where

$$\mathbf{x}(t) = \begin{pmatrix} x_1(t) \\ x_2(t) \end{pmatrix}, \quad A(t) = \begin{pmatrix} a(t) & b(t) \\ c(t) & d(t) \end{pmatrix}.$$

Let $g(t)$ be the fundamental system of solutions of (2), that is, the 1st and 2nd columns are the solutions satisfying $\mathbf{x}(0 = (1, 0)^t$ (1st column), $\mathbf{x}(0 = (0, 1)^t$ (2nd column). In other words, $g(0) = \text{Id}$ and $\dot{g} = A(t)g$.

Exercise 3.8. If $\text{tr}(A(t)) = 0$, ie $d(t) = -a(t)$, then $\det(g(t)) = 1$.

Proposition. Let $\mathbf{x}(t) = (x_1(t), x_2(t))$ be a solution of (2). Then $p(t) := x_2(t)/x_1(t)$ is a solution of

$$\dot{p} = c(t) - 2ap(t) - b(t)p^2. \tag{3}$$

The last type of eqn is called a *Ricatti equation*. It is the vector field induced on \mathbb{RP}^1 by the linear system (2).

Exercise 3.9. Write down the ODE on \mathbb{RP}^1 satisfied by $\theta(t)$, corresponding to the linear system (2). (Suggestion. Make the change of variable $p = \tan(\theta/2)$ in eqn (3).)

Now given a front track $\mathbf{f}(t) = (x(t), y(t))$, let

$$A(t) = -\frac{1}{2\ell} \begin{pmatrix} x(t) & y(t) \\ y(t) & -x(t) \end{pmatrix}.$$

Exercise 3.10. Show that the Ricatti eqn on \mathbb{RP}^1 , in the coordinate θ , is the bicycle eqn. This proves that the bicycle monodromy is a Möbius transformation.