

MAT 705: Differentiable Manifolds

08/29/2016

Office Hour:
MW: 11-12

Topological Manifold


Def: A manifold M of dim. n (or n -manifold) is a top. space such that


- 1) M Hausdorff
- 2) $\forall p \in M, \exists U \text{ cont } p$ such that $U \cong$ open subset in \mathbb{R}^n
- 3) M has countable basis of open sets.


Ex:

1) \mathbb{R}^n ; n -manifold

2) $U \subset \mathbb{R}^n$ open set then U n -manifold

3) Circle, S^1 : 
1-manifold
* $S^1 \not\cong \mathbb{R}^1$

4) 2-sphere, S^2 is a 2-manifold
 $\cap \mathbb{R}^3$ * $S^2 \not\cong \mathbb{R}^2$

5) 2-Torus: T^2 2-manifold
 $\cap \mathbb{R}^3$ * $T^2 \not\cong \mathbb{R}^2$
* $T^2 \not\cong S^2$

Thm: A topological manifold is locally connected, locally compact, and a union of countable collection of compact subsets.

This follows easily from the fact that \mathbb{R}^n is locally connected & compact & has such a union & the definition of a topological manifold.

Note: $B^n \subseteq \mathbb{R}^n$ & $B^m \subseteq \mathbb{R}^m$ are not homeo if $n \neq m$. So dim. of a top. manifold is invariant.

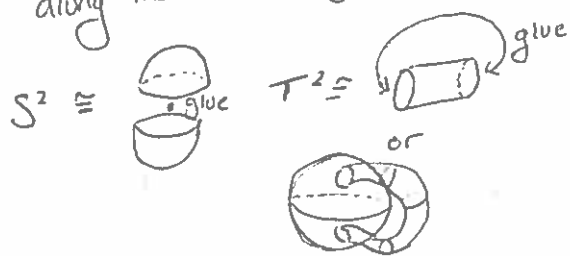
A manifold with boundary is a Hausdorff space M with countable basis of open sets such that $\forall p \in M \exists$ open set $U \text{ cont } p$ and homeo. $\phi \ni$ either

- 1) $U \cong \phi^{-1} U' \subset \mathbb{H}^n \setminus \partial \mathbb{H}^n$
- or
- 2) $U \cong \phi^{-1} U' \subset \mathbb{H}^n$ and $\phi(p) \in \partial \mathbb{H}^n$

where $\mathbb{H}^n = \{(x_1, \dots, x_n) \in \mathbb{R}^n \mid x_n \geq 0\}$

*Note: p belongs to (1) or (2). Then $p \in M$ is called a boundary point, denoted $p \in \partial M$, if $p \in (2)$ and an interior point if $p \in (1)$.

Rem: A surface is a 2-manifold. A surface can be formed by gluing together manifolds with boundaries along their boundaries.



Thm: Every compact, connected, orientable surface is homeo. to a sphere with handles added.

Ex: Real Projective Space

The real proj. space of dim. n , denoted $\mathbb{R}P^n = \mathbb{R}^{n+1} / \sim$

where

$$(x_1, \dots, x_{n+1}) \sim (y_1, \dots, y_{n+1})$$

iff $\vec{x} = t\vec{y}$ for $0 \neq t \in \mathbb{R}$.

Denote equiv. class of \vec{x} by $[x]$

$$\pi: \mathbb{R}^{n+1} \setminus \{0\} \rightarrow \mathbb{R}P^n$$

$$x \mapsto [x]$$

Give topology to $\mathbb{R}P^n$ via quotient topology. i.e.

$$U \text{ open in } \mathbb{R}P^n \Leftrightarrow$$

$\pi^{-1}(U)$ is open. Could realize

$\mathbb{R}P^n$ via S^n / \sim , where

\sim is identification of antipodal points. Easier to see it is a manifold this way.

Check: $\mathbb{R}P^n$ is a top. manifold in rigor. and that

$$\mathbb{R}P^n \cong \text{Sphere with antipodal points identified}$$

We will introduce local coordinates on $\mathbb{R}P^n$:

$$U_i = \{ [x_1, \dots, x_{n+1}] \in \mathbb{R}P^n \setminus \{0\} \mid x_i \neq 0 \}$$

12 Check: U_i open. The U_i cover $\mathbb{R}P^n$. ($n+1$ total such sets)

$$\phi_i([x]) = (x_1, \dots, x_{i-1}, \frac{x_i}{x_i}, \dots, x_{n+1})$$

well defined for this equivalence class.

$$= (x_1, \dots, \frac{x_i}{x_i}, \dots, x_{n+1})$$

$\sim x_i$
skipping x_i

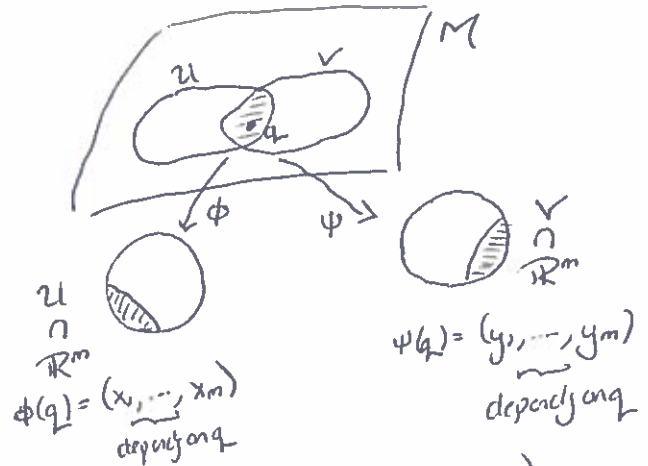
$$= \left(\frac{x_1}{x_i}, \dots, \frac{x_{i-1}}{x_i}, \frac{x_{i+1}}{x_i}, \dots, \frac{x_{n+1}}{x_i} \right)$$

Then $\{ (U_i, \phi_i) \}$ is a coordinate system.

08/31/2016

Let $(U, \phi) \neq (V, \psi)$ be coordinate neigh. with $\phi \cap \psi \neq \emptyset$.

$\psi \phi^{-1}$ is a homeomorphism where $\psi \phi^{-1}: \phi(U \cap V) \rightarrow \psi(U \cap V)$



$$(x_1, \dots, x_m) \mapsto (y_1, \dots, y_m)$$

Make sense because ϕ, ψ homeo.

So write $\psi \phi^{-1}$ in local coord.

$$h_i(x_1, \dots, x_m) = y_i \quad \text{for } 1 \leq i \leq m$$

Similarly, inverse $\phi \psi^{-1}: \psi(U \cap V) \rightarrow \phi(U \cap V)$ is a homeomorphism.

Write $\phi\psi^{-1}$ in local coordinates
 $g_j(y_1, \dots, y_m) = x_j$ for $1 \leq j \leq n$

Notice h_i, g_j are cont. and their composition gives the identity. So change of coordinates is a cont. function.

Def: $(U, \phi), (V, \psi)$ are C^∞ -compatible if $U \cap V \neq \emptyset$ have change of coordinates as before with h_i, g_j are C^∞ maps. In other words, $\psi\phi^{-1}$ and $\phi\psi^{-1}$ are diffeomorphisms between $\phi(U \cap V)$ and $\psi(U \cap V)$.

Def: A C^∞ -structure on a top. manifold M is a family of $\tilde{U} = \{(U_\alpha, \phi_\alpha)\}$ of coordinate neighborhoods such that

1) $M = \bigcup_x U_\alpha$

2) $(U_\alpha, \phi_\alpha), (U_\beta, \phi_\beta)$ are C^∞ -compatible for all α, β

Max cond. \rightarrow 3) For all (V, ψ) compatible with every $(U, \phi) \in \tilde{U}$ then $(V, \psi) \in \tilde{U}$.

Def: A C^∞ -manifold (smooth manifold) is a top. manifold together with a C^∞ -structure.

However, very hard to check $\neq \exists$ condition. So we use this:

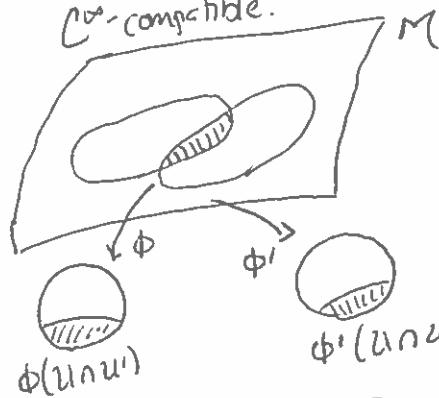
Thm: If M is a top. manifold and $\{(V_\alpha, \phi_\alpha)\}$ is a covering of M by C^∞ -compatible coord. neigh, then $\exists!$ C^∞ -structure on M containing this coord. neigh.

PE: Define C^∞ -structure to be collection \tilde{U} of all coord. neigh. (U, ϕ) that are C^∞ -compatible with $\{(V_\alpha, \phi_\alpha)\}$. We check the conditions:

1) Obvious

3) Follows from 2.

2) Suppose $(U, \phi), (U', \phi')$ are in \tilde{U} . Sufficient to show $\phi^{-1}\phi': \phi(U \cap U') \rightarrow \phi'(U \cap U')$ is C^∞ -compatible.



For $p \in U \cap U', \exists V_\alpha \ni p \in V_\alpha$ and $V_\alpha \subset U \cap U'$. $\bigcup_x V_\alpha = A$

Let $W = U \cap U' \cap V_\alpha$
 Now $p \in W$. Let $x = \phi(p) \in \phi(W)$

so we can write

$$\phi' \phi^{-1} = (\underbrace{\phi' \phi^{-1}}_{\tilde{C}^\infty}) (\underbrace{\phi_\alpha \phi^{-1}}_{\tilde{C}^\infty})$$

So $\phi' \phi^{-1}$ is C^∞ on W . Hence, it is C^∞ at $x = \phi(p)$. Since x is arb, $\phi' \phi^{-1}$ and $\phi \phi'^{-1}$ are C^∞ on $\phi(U \cap U')$ and $\phi'(U \cap U')$

The uniqueness of \tilde{U} follows by def. \square

Ex: \mathbb{R}^n is a C^∞ manifold. Apply the thm by choosing $(V, \phi) = (\mathbb{R}^n, \text{id})$ to see this.

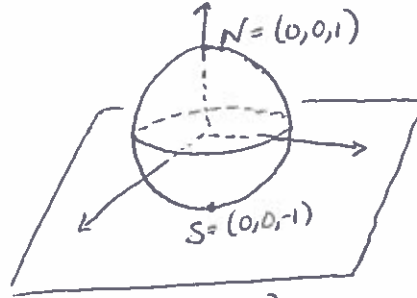
Ex: (Open submanifold) An open submanifold U of a C^∞ manifold is always a C^∞ manifold. The C^∞ structure consists of $\{(V', \phi')\}$, where $V' = V \cap U$ and $\phi' = \phi|_U$ and $\{(V, \phi)\}$ is a C^∞ -structure on M .

Thm: If M^m, N^n are C^∞ manifolds, then $M \times N$ is a C^∞ manifold of $\dim = m+n$ with C^∞ -structure determined by $\{(U \times V, \phi_U \otimes \phi_V)\}$, where $\{(U, \phi_U), \{(V, \phi_V)\}$ are C^∞ structure of M, N respectively and $(\phi_U \otimes \phi_V)(p, q) \stackrel{\text{def}}{=} (\phi_U(p), \phi_V(q)) \in \mathbb{R}^{m+n}$

[4] PF: Apply the thm.

Ex: $T^2 = S^1 \times S^1$ or $T^n = \underbrace{S^1 \times \dots \times S^1}_{n \text{ times}}$

Ex: $S^n \subset \mathbb{R}^{n+1}$ is a n -manifold. We will show when $n=2$, suffice to find a C^∞ compatible charts. We use stereographic proj.



$U_1 = S^2 \setminus \{N\}$ open $(y_1, y_2, -1)$
 $\phi_1: U_1 \rightarrow \mathbb{R}^2$ via $(x_1, x_2, x_3) \mapsto (y_1, y_2)$. Use sim Δ_j to get $(0, 0, 1), (x, x, x), (y_1, y_2, -1)$ lie along a line

$$\frac{x_3 - 1}{-1 - 1} = \frac{x_2}{y_2} = \frac{x_1}{y_1} \text{ solve}$$

$$(y_1, y_2) = \left(\frac{2x_1}{1-x_3}, \frac{2x_2}{1-x_3} \right)$$

Cont. as $x_3 \neq 1$. So C^∞ .

Do sim. for south pole.

$$U_2 = S^2 \setminus \{S\}$$

Inv. maps here are C^∞ via the Inverse Function Thm. So $\phi_2 \phi_1^{-1}$ and $\phi_1 \phi_2^{-1}$ are C^∞ . So $(U_1, \phi_1), (U_2, \phi_2)$ are C^∞ compatible. \square

09/07/2016

Thm: If X top. space, Hausdorff, with countable basis. If $\{U_i\}$ covering of X by C^∞ -compatible countable neigh then X is a C^∞ -manifold.

Today, we see further examples.

X top. space

\sim denote an equiv. relation

$[x] = \{y \in X \mid x \sim y\}$, the equiv. class of x . Suppose $A \subset X$, define

$[A] = \{\text{equiv. classes } a \in A\}$

X/\sim set of all equivalence classes in X .

$\pi: X \rightarrow X/\sim$ the natural map
 $x \mapsto [x]$

The quotient topology: $U \subset X/\sim$

is open iff $\pi^{-1}(U)$ is open in X .

It is simple to show then that π is cont.

Eg: \mathbb{Z} set int. with equiv. relation $a \sim b \iff a-b \in \mathbb{Z}$. Then $\mathbb{R}/\sim = \mathbb{S}^1$

Def: An equiv. relation on X is called open if when $A \subset X$, then $\pi(A) = [A]$ is open in the quotient top. Namely, \sim is open if π is an open map.

Lem: If \sim is open and X has a countable basis of topology, then X/\sim also has a countable basis of topology

PF: By def., if $W \subset X/\sim$ is open, then $\pi^{-1}(W)$ is open in X . Assume $\{U_i\}_{i=1}^\infty$ is a countable basis for X .

Now \sim is open $\implies \pi$ open map. So

$\pi(\{U_i\}_{i=1}^\infty)$ is a countable family and is an covering of X/\sim .

Since U_i is a basis for the top. X , then $\exists U_i$ such that

$U_i \subset \pi^{-1}(W)$. So $\pi(U_i) \subset \pi(\pi^{-1}(W))$

then $\pi(\{U_i\}_{i=1}^\infty)$ is a basis of the top. on W . \square

Lem: Let \sim be open on X . Then $R = \{(x,y) \mid x \sim y\} \subset X \times X$ is closed if and only if X is Hausdorff

PF: \Leftarrow : We show complement open. If $x \neq y$, i.e. $(x,y) \notin R$, by Hausdorff, \exists open sets $U_x, U_y \in X/\sim \implies U_x \cap U_y = \emptyset$.

Define $U'_x = \pi^{-1}(U_x) \cap U'_y = \pi^{-1}(U_y)$

These are open by def. quotient top.

Note $x \in U'_x$ and $y \in U'_y$. Then $(x,y) \in U'_x \times U'_y$. Suppose $\exists (x',y') \in U'_x \times U'_y \implies x' \sim y'$. So $\pi(x') = \pi(y')$.

Then $\pi(U_x) \cap \pi(U_y) \neq \emptyset$.

But this is $\pi(\pi^{-1}(U_x)) \cap \pi(\pi^{-1}(U_y))$
 $= U_x \cap U_y = \emptyset$. So $U_x' \times U_y' \subset$
 $\mathbb{R}^c = X \setminus \mathbb{R}$. So \mathbb{R}^c is open.

\Rightarrow : Given any $\pi(x), \pi(y) \in X/\sim$
 with $\pi(x) \neq \pi(y)$. So $x \neq y$ so
 that $(x, y) \in \mathbb{R}^c$. But this is
 open so $\exists U_x \times U_y$ cont. (x, y)
 so that $U_x \times U_y \subset \mathbb{R}^c$. Then
 $\pi(U_x) \cap \pi(U_y) = \emptyset$. \square

Ex: $\mathbb{R}P^n$ - the real projective space.

Take $X = \mathbb{R}^{n+1} \setminus \{0\}$. $\vec{x} = (x_1, \dots, x_{n+1})$

$\vec{y} = (y_1, \dots, y_{n+1})$, then $\vec{x} \sim \vec{y}$ iff

$\vec{y} = t\vec{x}$ for some $t \neq 0$.

Show $\mathbb{R}P^n = X/\sim$ is a C^∞
 manifold of $\dim = n$.

1) Now $\pi: X \rightarrow \mathbb{R}P^n$ is open so
 \sim is open.

Note $\phi_t: X \rightarrow X$ for $t \neq 0$
 $x \mapsto t \cdot x$

is a homeomorphism. (Artinian,
 onto, so image ϕ_t is artinian.)

For all $U \subset X$ open, then

$\pi^{-1}(\pi(U)) = \bigcup_{t \neq 0} \phi_t(U)$ is open

But then $\pi(U)$ is open by quotient
 top. But then π is open.

2) Now X has a countable basis so that
 X/\sim has a countable basis. (Lem 1).

3) Look at $X \times X$. Define $F(x, y) =$

$\sum_{i \neq j} x_i x_j [x_i, y_j] = F(x, y)$. ~~Now~~

$F(x, y)$ is cont so that $F^{-1}(0)$ is
 closed. Then $F^{-1}(0) =$

$\{(x, y) \in X \times X \mid x \neq ty\}$ for $t \neq 0$

$= \mathbb{R}$ by definition. So \mathbb{R} closed by second
 lemma. $X/\sim = \mathbb{R}P^n$ is Hausdorff

4) Check $\mathbb{R}P^n$ is a C^∞ -manifold

by finding a open covering of C^∞
 compatible coordinate neigh. For

$i = 1, \dots, n+1$. Define $\tilde{U}_i = \{$
 $(x_1, \dots, x_{n+1}) \mid x_i \neq 0\}$. and

$U_i = \pi(\tilde{U}_i)$. \tilde{U}_i open so U_i
 is open. Moreover, U_i from

$i = 1, \dots, n+1$ covers $\mathbb{R}P^n$.

Define $\phi_i: U_i \rightarrow \mathbb{R}^n$

$(x_1, \dots, x_{n+1}) \mapsto (x_1, \dots, \frac{x_i}{x_i}, \dots, x_{n+1})$

omit & "normalize"

Check: ϕ_i well defined &

diffomorphism. Well-defined

is obvious.

'smoothness' is obvious.

Injective: $\phi_i(x) = \phi_i(y)$

$$(x_1, \dots, \hat{x}_i, \dots, x_{n+1}) = (y_1, \dots, \hat{y}_i, \dots, y_{n+1})$$

$$\frac{(x_1, \dots, x_{n+1})}{x_i} = \frac{(y_1, \dots, y_{n+1})}{y_i}$$

↑ ↑
ith spot both
= 1 so fine.

Then $\vec{x} = \left(\frac{x_i}{y_i} \right) \vec{y}$ so $x \sim y$.
scalar $\neq 0$

Surj: Obvious

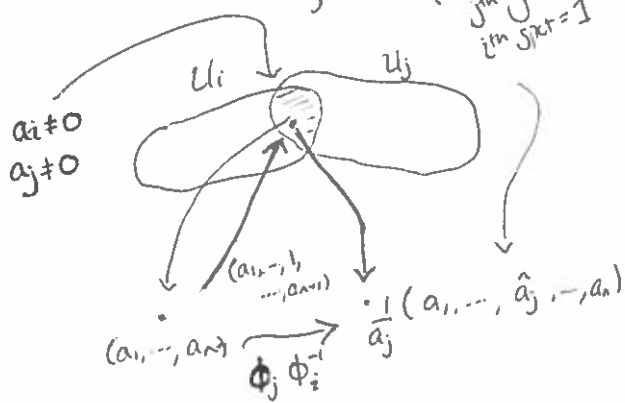
$$\vec{a} = (a_1, a_2, \dots, a_{i-1}, 1, a_{i+1}, \dots, a_{n+1}) \in U_i$$

$$\text{and } \phi_i(\vec{a}) = (a_1, \dots, \hat{1}, \dots, a_{n+1})$$

Now just need C^∞ -compatible condition.

$$\phi_j \phi_i^{-1}(U_i \cap U_j) \rightarrow \phi_j(U_i \cap U_j)$$

$$(a_1, \dots, a_n) \mapsto \frac{x_i}{x_j} (a_1, \dots, a_n)$$



But $a_j \neq 0$ so this is C^∞ .

Example done Onto another

more special example. One should check all details at least once for the following.

Ex: (Grassmannian, $G(k, n)$)

$G(k, n)$ is the set of all k -planes containing 0 in \mathbb{R}^n .

eg $k=1$ then $G(1, n) = \mathbb{R}P^{n-1}$

Let $F(n, k)$ be set of all k -frames in \mathbb{R}^n , where k -frame in \mathbb{R}^n is a lin. indep. of k -row vectors in \mathbb{R}^n .

$$x_i = (x_1^i, \dots, x_n^i) \neq x^k = (x_1^k, \dots, x_n^k)$$

A k -Frame is identified with a $k \times n$ matrix $X = \begin{pmatrix} x^1 \\ \vdots \\ x^k \end{pmatrix}$ } $k \times n$ matrix

Clearly, X is nonsingular. Then

$$F(n, k) \subset \mathbb{R}^{n \times k} : \text{determined open}$$

by $\binom{n}{k}$ equations that are determinants of all $k \times k$ submatrices. Then $F(n, k)$ is a C^∞ -manifold.

09/12/2016

Ex: ^{real} Grassmannian, $G(k, n)$. All k -planes in \mathbb{R}^n . $F(k, n)$ set of all k -frames in \mathbb{R}^n . A k -frame is k -lin. indep. row vectors in

$$\mathbb{R}^n \quad x_i = (x_1^i, \dots, x_n^i) \\ x^k = (x_1^k, \dots, x_n^k)$$

$$\text{Write } X = \begin{pmatrix} x_1 \\ \vdots \\ x_k \end{pmatrix} = \begin{pmatrix} x_1^1 & \dots & x_n^1 \\ \vdots & \ddots & \vdots \\ x_1^k & \dots & x_n^k \end{pmatrix}$$

At least one nonzero \rightarrow nonsingular $k \times k$ matrix
determinant (of submatrix)

Recall $M(k,n)$ is the set of all $k \times n$ matrices $\cong \mathbb{R}^{kn}$

We want to see $F(k,n) \subset M(k,n)$ open

$$F(k,n) = X = \bigcup \left\{ M \in M(k,n) \mid \det(M)_{j_1, \dots, j_k} \neq 0 \right\}$$

\uparrow
 \det

Submatrix of all rows and j_1, \dots, j_k columns

This is an open submanifold in \mathbb{R}^{kn} .
 $\hat{}$
 det given by poly.

Then this a C^∞ -manifold.
 $\hat{}$
 $F(k,n)$

The equivalence relation \sim is defined by

$$X \sim Y \iff \exists U \in GL(k, \mathbb{R}) \ni X = UY$$

So X, Y span same plane - just a change of basis. Then

$$G(k,n) = F(k,n) / \sim$$

Check: $G(k,n)$ has countable base for topology, Hausdorff, \sim open, \mathbb{R} closed, $F(k,n)$ has countable basis immediate

$$\text{Let } J = (j_1, \dots, j_k) \subset \{1, \dots, n\}$$

j_k strictly increasing. Then

$$J' = (i_1, \dots, i_{n-k}) = \{1, \dots, n\} \setminus J$$

ordered.

Let $X = a_j$ before - the k -frame. Then $X_J =$

$$\begin{pmatrix} X_{j_1}^1 & \dots & X_{j_k}^1 \\ \vdots & & \vdots \\ X_{j_1}^k & \dots & X_{j_k}^k \end{pmatrix}_{k \times k}$$

$\hat{}$

$$X_{J'} =$$

$$\begin{pmatrix} X_{i_1}^1 & \dots & X_{i_{n-k}}^1 \\ \vdots & & \vdots \\ X_{i_1}^k & \dots & X_{i_{n-k}}^k \end{pmatrix}_{k \times (n-k)}$$

$$\text{Let } \tilde{U}_J = \{ X \in F(k,n) \mid \det X_J \neq 0 \}$$

be the open set in $F(k,n)$.

$$\text{Let } \mathcal{U}_J = \pi(\tilde{U}_J) \subset G(k,n)$$

open

For any $Y \in \tilde{U}_J$, $\exists!$ $X \in \tilde{U}_J$ such that $X_J = I_{1 \times k}$
 \uparrow
 $k \times k$ id. matrix.

and $X \sim Y$. Let $J = \{1, \dots, k\}$

$$X = \begin{pmatrix} 1 & \dots & 0 & \vdots & X_{k+1}^1 & \dots & X_n^1 \\ \vdots & & \vdots & \vdots & \vdots & & \vdots \\ 0 & \dots & 1 & \vdots & X_{k+1}^k & \dots & X_n^k \end{pmatrix}$$

Define $\psi_J: \mathcal{U}_J \rightarrow \mathbb{R}^{k(n-k)} \cong M(k, n-k)$

$$Y \mapsto Y_J^{-1} Y_{J'}$$

Check: ψ_J well defined. Namely,

$$X \sim Y, Y \sim Y' \implies \psi_J(Y) = \psi_J(Y')$$

$$Y \sim Y' \implies \exists \text{ inv. } u \mid Y = uY'$$

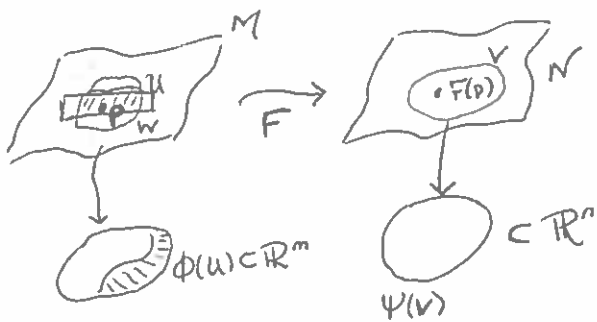
2) $V = \cup W_i$; $F: V \rightarrow \mathbb{R}^n$ a function and $F|_{W_i} \in C^\infty$ on W_i for all i , then $F|_V \in C^\infty$ on V .

09/14/2016

M^m, N^n are C^∞ manifolds

$W \subset M$ open

$F: W \rightarrow N$ a map (cont.)



$\exists (U, \phi), (V, \psi)$ coord. neigh. on M, N , respectively, $p \in U, F(p) \in V$

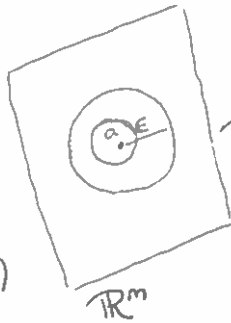
possibly making U smaller, we have F represented by local coord.

$$\hat{F} \stackrel{\text{def}}{=} \psi \circ F \circ \phi^{-1}: \phi(U \cap W) \rightarrow \psi(V)$$

$$(x_1, \dots, x_m) \mapsto (y_1, \dots, y_n)$$

'near' p .

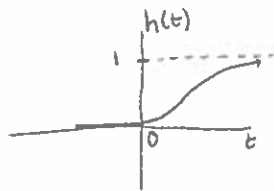
Def: $F: W \rightarrow N$ is a C^∞ map if $\forall p \in W, \exists (U, \phi), (V, \psi)$ as above such that $\hat{F}|_U \in C^\infty$ on $\phi(U \cap W)$



Note: Thm holds if $M = \mathbb{R}^m$.

RF:

(1) $\forall B_\epsilon(a) \subset \mathbb{R}^m$ (open ball with center a & radius ϵ). Then $\exists C^\infty$ function $g(x)$ on \mathbb{R}^m with values in $[0, 1]$ such that $g|_{B_{\epsilon/2}} \equiv 1$ and $g|_{\mathbb{R}^m \setminus B_\epsilon(a)} \equiv 0$. Why? $h(t) = \begin{cases} 0, & t \leq 0 \\ e^{-1/t}, & t > 0 \end{cases}$



Check $h(t)$ is C^∞ on \mathbb{R} .

Rem: The smoothness of F does not depend on the choices of $(U, \phi) \neq (V, \psi)$: Using $(U', \phi'), (V', \psi')$ then

$$\hat{F}' \stackrel{\text{def}}{=} \psi' \circ F \circ (\phi')^{-1}$$

$$= (\psi' \circ \psi^{-1}) (\psi \circ F \circ \phi^{-1}) (\phi \circ \phi'^{-1})$$

$C^\infty \quad \hat{F} \quad C^\infty$

so $\hat{F} \in C^\infty$ iff $\hat{F}' \in C^\infty$. So thm is well defined.

Write $\hat{F} = (F_1, \dots, F_m)$

From $\phi(U \cap W) \rightarrow \psi(V)$

$$(x_1, \dots, x_m) \mapsto (y_1, \dots, y_n)$$

Namely,

$$F_j(x_1, \dots, x_m) = y_j \quad \forall 1 \leq j \leq n$$

Thm: $F \in C^\infty$ on M if and only if $F|_K \in C^\infty$ for every compact $K \subset M$.
Then if $F \cap K = \emptyset$, \exists smooth function F on M with values in $[0, 1]$ such that $F|_K \equiv 1$ & $F|_F \equiv 0$.

$Y_J = U Y_J', \quad Y_{J'} = U Y_J'$. Then

$\Psi_J(Y) = Y_J^{-1} Y_J = (U Y_J')^{-1} (U Y_J')$

$\Psi_J(Y) = Y_J'^{-1} Y_J'$

← is

So Ψ_J is well-defined. Claim Ψ_J is a 1-1, onto, smooth map.

Onto obvious by form of X given $X = \begin{pmatrix} 1 \\ \vdots \\ - \end{pmatrix}$

Smooth is also obvious given image.

1-1: $X = \begin{pmatrix} 1 \\ \vdots \\ - \end{pmatrix}$ change any x 's and change lin. span of rows. Changes output. This is all just basic lin alg. which is omitted.

So $\{(U_J, \Psi_J)\}$ is a covering that is C^∞ -compatible so long as we have C^∞ -compatible. Namely,

$\Psi_K \circ \Psi_J^{-1}$ is smooth. This is

a map $\Psi_J^{-1}(U_J \cap U_K) \rightarrow \Psi_K(U_J \cap U_K)$

this is not trivial, it takes some work.

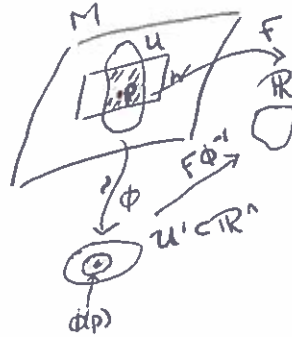
But obvious because always mult. by a C^∞ matrix. //

Differentiable functions & Maps

$M: C^\infty$ -manifold

$W \subset M$
open

$F: W \rightarrow \mathbb{R}$ function.



For all $p \in W$, $\exists (U, \phi)$ coord. neigh $p \in U$

$\phi(p) = (x_1(p), \dots, x_n(p))$

Local coordinate. Represent F by

$F \circ \phi^{-1}: \phi(U \cap W) \rightarrow \mathbb{R}$

Without confusion, denote $F \stackrel{\text{def}}{=} F \circ \phi^{-1}$ of the map $\phi(U \cap W) \rightarrow \mathbb{R}$.

DEF: $F: W \rightarrow \mathbb{R}$ is C^∞ if for all $p \in W$, $\exists (U, \phi)$ coord. neigh of p such that $\underbrace{F \circ \phi^{-1}: \phi(W \cap U) \rightarrow \mathbb{R}}_{\text{local representative}}$ is C^∞ .

Note: What if you change coord. neigh?

Already have change neigh. that is C^∞ .

Well-def that is C^∞ compatible. Well defined follows from this.

That is, C^∞ on one coord. neigh then on all coord. neigh.

Each coord. is C^∞ . Prop map C^∞ composed with ϕ^{-1} - inv?

Fact:

1) $F: W \rightarrow \mathbb{R}$ is C^∞ , $V \subset W$ open \rightarrow

$F|_V$ is C^∞ on V .

$$\text{Let } \bar{g}(x) = \frac{h(\epsilon^2 - |x|^2)}{h(\epsilon^2 - |x|^2) + h(|x|^2 - 1/4\epsilon^2)}$$

where $|x|^2 = \sum_{i=1}^m x_i^2$
 Never both 0
 as x_i^2 in diff
 neigh.

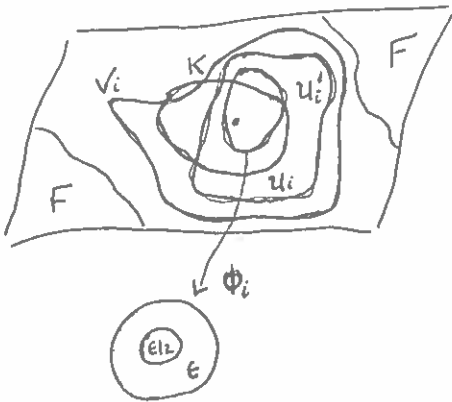
$$F \subset \bigcup_{i=1}^K U_i \supset K$$

Using compactness.

Check $0 \leq \bar{g} \leq 1$. $\bar{g} \equiv 0$ on $\mathbb{R}^m \setminus B_\epsilon(0)$.
 and $\bar{g} \equiv 1$ on $\overline{B_{\epsilon/2}(0)}$. Then $g(x) = \bar{g}(x-a)$.

(2) F is closed in M . $\exists (V_i, \phi_i)$ coord.
 neigh, $U_i \subset U_i \subset V_i$ such that
 $U_i \stackrel{\text{diff.}}{\cong} B_\epsilon(a) \subset \mathbb{R}^m$ and
 $U_i' \stackrel{\text{diff.}}{\cong} B_{\epsilon/2}(a) \subset B_\epsilon(a)$

Note $V_i \subset M \setminus F$.



$\phi_i|_{U_i} : U_i \rightarrow B_\epsilon(a)$ homeo.

$\phi_i : U_i' \rightarrow B_{\epsilon/2}(a)$ homeo.

Can do this by possibly shrinking
 targets using preimages & cont.

All possible such U_i cover K
 by finding $U_{i,a}$ for each $a \in K$.

But K is compact!

* Used F closed in choosing V_i (open)
 So can find 'small enough' neigh to avoid F .

But then.....

$$\text{Define: } \sigma_i = \begin{cases} g_i \phi_i^{-1} & \text{on } U_i \\ 0 & \text{on } U_i^c \leftarrow \text{comp. in } M \end{cases}$$

Check $\left\{ \begin{array}{l} \text{Claim } \sigma_i \text{ is } C^\infty \text{ on } M, \text{Im } \sigma_i \in [0,1], \\ \text{and } \equiv 1 \text{ on } U_i'. \sigma_i \equiv 0 \text{ already on outside } \\ U_i \text{ so define } 0 \text{ on } V_i' \text{ and beyond.} \end{array} \right.$

Define:

$$f = 1 - \prod (1 - \sigma_i) \in C^\infty(M)$$

Then $f \in [0,1]$ & $f \equiv 0$ on F ,
 $f \equiv 1$ on K . \square

Cor: $U \subset_{\text{open}} M, p \in U, f \in C^\infty(U)$ then
 $\exists V, V \subset_{\text{open}} U, p \in V, f^* \in C^\infty(U)$
 and $f^* = f$ on V and $\equiv 0$ on $M \setminus U$.

PF: Let $F = M \setminus U$ closed. $V \subset \bar{V} \subset U$
 \bar{V} compact. By Thm, $\exists g \in C^\infty(M)$,
 $0 \leq g \leq 1 \Rightarrow g|_{M \setminus U} \equiv 0 \neq g|_{\bar{V}} \equiv 1$
 Then $f^* = fg$. \square

Def: A C^∞ map $F: M \rightarrow N$ is a diffeomorphism if F is a homeomorphism & F^{-1} is C^∞ .
In this case, M & N are called diffeomorphic.

Rem: Diffeomorphism is an equivalence relation.


Ex: $F: \mathbb{R} \rightarrow \mathbb{R}$ is C^∞ homeomorphism $t \mapsto t^3$. But $F^{-1} = t^{1/3}$. This inv. is not even C^1 at $t=0$. So F is not a diffeomorphism.

Define \mathbb{R}_1 by one coord neigh (U_1, ϕ_1) ; $U_1 = \mathbb{R}$, $\phi_1(t) = t$.

Define $\tilde{\mathbb{R}}$ by one coord neigh (U_2, ϕ_2) ; $U_2 = \mathbb{R}$ & $\phi_2(t) = t^3$.

Note: $\phi_1 \phi_2^{-1}(t) = t^{1/3}$ not C^∞
So (U_1, ϕ_1) , (U_2, ϕ_2) are not C^∞ compatible.

So $\mathbb{R}, \tilde{\mathbb{R}}$ have different C^∞ structure.

$F: \mathbb{R} \rightarrow \tilde{\mathbb{R}}$ is a diffeomorphism $t \mapsto t^{1/3}$. 

In local coord.,
 $\phi_2 \circ F \circ \phi_1^{-1}(t) = t$
 $\phi_1 \circ F \circ \phi_2^{-1}(t) = t$.

And both C^∞ . By definition diffeomorphism.

09/19/2016

Rank of a map, immersion

Recall

$$A \in M(m, n)$$

$$\begin{aligned} \text{rank } A &= \max \text{ lin. indep row vectors (\# of)} \\ &= \# \max \text{ lin. indep column vectors} \\ &= \max \# \text{ nonvanish. minor det.} \end{aligned}$$

$$\# \text{ rank } A \leq \min \{m, n\}$$

$$F: \underset{\substack{\text{open} \\ \cap \\ \mathbb{R}^n}}{U} \rightarrow \mathbb{R}^m - C^r \text{ map}$$

$$\text{If } x \in U, DF(x) = \frac{\partial(F_1, \dots, F_m)}{\partial(x_1, \dots, x_n)}$$

$$= \begin{pmatrix} \frac{\partial F_1}{\partial x_1} & \dots & \frac{\partial F_1}{\partial x_n} \\ \vdots & \ddots & \vdots \\ \frac{\partial F_m}{\partial x_1} & \dots & \frac{\partial F_m}{\partial x_n} \end{pmatrix}_{m \times n}$$

the Jacobian of F .

Inverse Function Theorem

Assume $F = (F_1, \dots, F_n)$

$F: U \rightarrow \mathbb{R}^n$ is a C^r -map
 \mathbb{R}^n

Assume DF has maximal rank n at $x \in U$. Then $\exists W \subset U$ open, $x \in W, W \ni F|_W$ a diffeomorphism from W to $F(W)$. Moreover, if $y = F(x)$ then $DF^{-1}(y) = (DF(x))^{-1}$.

Rem: $F: U \rightarrow \mathbb{R}^m$ is a C^r map

IF $DF(x)$ is of rank k , then \exists open neigh V of $x \ni$ rank of DF is at least k in V . Moreover, if $k = \min\{m, n\}$, then rank of DF is constantly k in V .

Rank Thm

$U_0 \subset \mathbb{R}^n$ open

$V_0 \subset \mathbb{R}^m$ open

$F: U_0 \rightarrow V_0$ C^r map

and $DF|_{V_0}$ constant rank k .

Then $\exists U \subset U_0$ & $V \subset V_0$

$x_0 \in U, y_0 \in V$ and C^r diffeo.

$G: U \rightarrow U$

$H: V \rightarrow V$

such that

$H \circ F \circ G^{-1}: U \rightarrow V$

$(x_1, \dots, x_n) \mapsto (x_1, \dots, x_k, 0, \dots, 0)$

DF: wlog, $x_0 = 0, y_0 = 0$.

Replace F by $F(x+x_0) - F(x_0)$

By permuting coord. in

$x = (x_1, \dots, x_n); y = (y_1, \dots, y_m)$

we expose $k \times k$ minor of nonzero determinate of $DF(x_0)$.

$$\frac{\partial F}{\partial x} = \begin{pmatrix} \dots \\ \dots \\ \dots \end{pmatrix}$$

Define C^r -map $G: U_0 \rightarrow \mathbb{R}^n$
 $(x_1, \dots, x_n) \mapsto (F^1(x), \dots, F^k(x), x_{k+1}, \dots, x_n)$

Then DG

$$\begin{pmatrix} \frac{\partial F}{\partial x} & * \\ 0 & I_{n-k} \end{pmatrix}$$

nonzero det. at $x=0$

So DG nonsing. at $x=0$. Apply inverse function thm: $U_1' \subset U_0 \ni G$ diffeo from U_1' onto $G(U_1') = U_1'$.

$FG^{-1}(0) = 0$ so $FG^{-1}(U_1')$

$= F(U_1') \subset F(U_0) \subset V_0$.

$F(g^{-1}(x)) = (x_1, \dots, x_k, \bar{F}^k(x), \dots, \bar{F}^n(x))$

where $\bar{F}^j(x) = F^j \circ G^{-1}(x)$

Compute

$$D(Fg^{-1}) = \begin{pmatrix} I_k & 0 \\ \frac{\partial F}{\partial x_1} & \frac{\partial F}{\partial x_m} \end{pmatrix}_{n \times n}$$

$$D(Fg^{-1}) = DF \cdot DG^{-1}$$

(still of rank k on \mathbb{R}^k). Then

$$\begin{pmatrix} \frac{\partial F}{\partial x_1} & \dots & \frac{\partial F}{\partial x_m} \\ \vdots & \dots & \vdots \\ \frac{\partial F}{\partial x_1} & \dots & \frac{\partial F}{\partial x_m} \end{pmatrix}$$

i.e., (F_{k+1}, \dots, F_m) does not depend on (x_1, \dots, x_k) . Define

$$T: V' \supset \mathbb{R}^k \rightarrow V_0 \subset \mathbb{R}^m$$

not small enough.

$$(y_1, \dots, y_m) \mapsto (y_1, \dots, y_k, y_{k+1} + \frac{\partial F_{k+1}}{\partial x_1} y_1, \dots, y_m + \frac{\partial F_m}{\partial x_1} y_1)$$

Check $T(0) = 0$ &

$$DT = \begin{pmatrix} I_k & 0 \\ * & I_{m-k} \end{pmatrix} \text{ in } V'$$

Apply IFT yet again!

T is a diffeo from $V \subset V'$ onto $V_1 = T(V)$

Choose $u \in U' \ni FG^{-1}(u) \in V_1$

Let $H = T^{-1}$. Then

$$u \xrightarrow[G^{-1}]{\text{diffeo.}} G^{-1}(u) \xrightarrow{F} V_1 \xrightarrow[H]{\text{diffeo.}} V$$

Therefore, $HFG^{-1}(x) = (x_1, \dots, x_k, 0, \dots, 0)$

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IF $F: N^n \rightarrow M^m$ be a C^∞ map

Let $p \in N$. Assume (u, ϕ) coord neigh of $p \ni F(p)$.

In local coord.

$$\hat{F} = \psi \circ F \circ \phi^{-1}$$

$$\phi(u) \rightarrow \phi(v)$$

$$(x_1, \dots, x_n) \mapsto (F_1(x), \dots, F_m(x))$$

Def: Rank of F at p is rank of \hat{F} at $\phi(p)$. Namely, the rank of the Jacobian at $\phi(p)$.

Note: The value of rank of F does not depend on choice of $(u, \phi), (v, \psi)$. Namely $(u', \phi'), (v', \psi')$

$$\hat{F}' \stackrel{\text{def}}{=} \psi' \circ F \circ \phi'^{-1} = \psi' \underbrace{\psi^{-1} \circ \psi \circ F \circ \phi^{-1}}_{\hat{F}} \circ \phi'^{-1}$$

$$D\hat{F}' = \underbrace{D(\psi' \circ \psi^{-1})}_{\text{Full rank}} \underbrace{D\hat{F}}_{\text{Full rank}} \underbrace{(D\phi \circ \phi'^{-1})}_{\text{Full rank}}$$

$$\text{So rank } D\hat{F}' = \text{rank } D\hat{F}$$

Thm (Rank Thm): $F: N^n \rightarrow M^m$ a C^∞ -map. If rank $F = k$ at every point in N and \exists neigh $(u, \phi), (v, \psi)$ of $p \ni F(p)$.

$\phi(p) = 0, \psi(F(p)) = 0$ and

\exists as possible shrinking

$$\hat{F} = \psi \circ F \circ \phi^{-1}: \phi(u) \rightarrow \phi(v)$$

$$(x_1, \dots, x_n) \mapsto (x_1, \dots, x_k, 0, \dots, 0)$$

Def: $F: N^n \rightarrow M^m$ a C^∞ -map

is an immersion or submersion if
 $\text{rank } F = n$ or $\text{rank } F = m$,
 respectively. If F is an
 injective immersion, let

$\tilde{N} = F(N) \subset M$

\tilde{N} is called a submanifold of M

if top. & C^∞ structure on \tilde{N}

induced by M coincides with top.

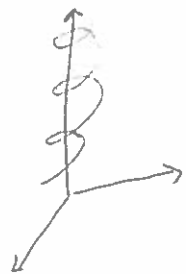
& C^∞ structure induced by N

using F . Thus, $F: N \rightarrow \tilde{N}$

is a diffeomorphism.

Ex: $F: \mathbb{R} \rightarrow \mathbb{R}^3$ Helix

$$t \mapsto (t \cos 2\pi t, t \sin 2\pi t, t)$$



submanifold \mathbb{R}^3

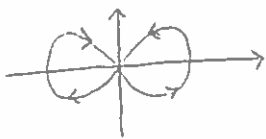
Ex: $F: \mathbb{R} \rightarrow \mathbb{R}^2$

$$t \mapsto (\cos 2\pi t, \sin 2\pi t)$$

Immersion but not injective.

Ex: $F: \mathbb{R} \rightarrow \mathbb{R}^2$

$$t \mapsto (2 \cos(t - \frac{\pi}{2}), \sin(2(t - \frac{\pi}{2})))$$



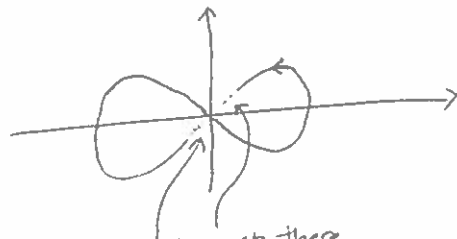
immersion but not injective

Ex: $F: \mathbb{R} \rightarrow \mathbb{R}^2$

Define $g(t) = \pi + 2 \tan^{-1} t$

Inc. with $g(0) = \pi \neq g(\infty) = 2\pi$

$$t \mapsto (2 \cos(g(t) - \frac{\pi}{2}), \sin(g(t) - \frac{\pi}{2}))$$



Never get there
 Immersion & Injective
 Not submanifold.

09/21/2016

Rank Thm:

$F: N^n \rightarrow M^m$ C^∞ -map

Assume $\text{rank } F = k$ at every point
 of N . Then $\exists (U, \phi), (V, \psi)$ on

N and M such that

$$\psi \circ F \circ \phi^{-1}: \psi(U) \rightarrow \psi(V)$$

$$(x_1, \dots, x_n) \mapsto (x_1, \dots, x_k, 0, \dots, 0)$$

Immersion: $\text{rank } F = n \leq m$

Submersion: $\text{rank } F = m \leq n$

$F: N \rightarrow M$ is an injective immersion
 and $F(N)$ is a submanifold of M

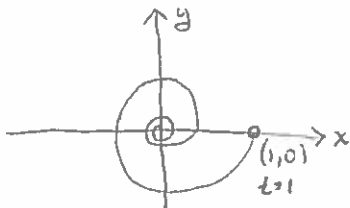
if $F(N)$ has an induced topology
 and C^∞ structure from M .

Ex: Helix in \mathbb{R}^3 .

Ex: $F: (1, \infty) \rightarrow \mathbb{R}^2$

$$t \mapsto \left(\frac{1}{t} \cos 2\pi t, \frac{1}{t} \sin 2\pi t \right)$$

$$\lim_{t \rightarrow \infty} F(t) = (0, 0)$$

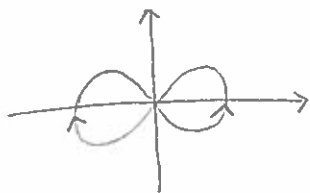


Rank 1 and injective. Check this is a submanifold.

Ex:

$$F: \mathbb{R} \rightarrow \mathbb{R}^2$$

$$t \mapsto \left(2 \cos \left(t - \frac{\pi}{2} \right), \sin \left(2 \left(t - \frac{\pi}{2} \right) \right) \right)$$

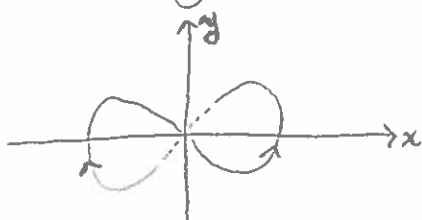


Not injective.

Ex: $F: \mathbb{R} \rightarrow \mathbb{R}^2$

$$t \mapsto \left(2 \cos \left(g(t) - \frac{\pi}{2} \right), \sin \left(2 \left(g(t) - \frac{\pi}{2} \right) \right) \right)$$

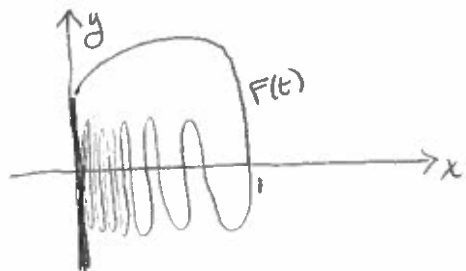
Choose $g(t) = \pi + 2 \tan^{-1} t$



Injective but not submanifold.

Ex: $F: \mathbb{R} \rightarrow \mathbb{R}^2$

$$F(t) = \begin{cases} (t, \sin(\pi t)), & t \in [1, \infty) \\ \text{smoothly} & t \in [-1, 1] \\ (0, t+2) & t \in (-\infty, -1] \end{cases}$$



Injective, immersion, not a submanifold

Nowadays

Def: An embedding (imbedding) is an injective immersion $F: N \rightarrow M$ and F is a homeomorphism N to image $F(N) \subset M$ with the induced topology ($M, N \in C^\infty$).

* Check: $F(N)$ is a submanifold.

Thm: $F: N^n \rightarrow M^m$ glob immersion with $m \geq n$, then $\forall p \in N, \exists U \subset_{\text{open}} N$ $p \in U$ such that $F|_U$ is an embedding.

Pr: By Rank Theorem, can find $(U, \phi), (V, \psi)$ on $N \times M, p \in U$ and $F(p) \in V$, such that

$$\hat{F} = \psi \circ F \circ \phi^{-1}: \phi(U) \rightarrow \psi(V)$$

$$(x_1, \dots, x_n) \mapsto (x_1, \dots, x_n, 0, \dots, 0)$$

\hat{F} is a homeo. so \hat{F} embedding iff

F is an embedding on $\psi \circ \psi(U)$.

So the only barrier preventing immersion \Rightarrow embedding is a global one.

Submanifolds

Def: A subset N of a C^∞ -manifold M has n -dim. submanifold property if $\forall p \in N, \exists$ coord. neigh. (U, ϕ) on M with local coord. (x_1, \dots, x_m) such that

- Can make things happen via trans. & restriction
- 1) $\phi(p) = 0$
 - 2) $\phi(U) = [-\epsilon, \epsilon] \times \dots \times [-\epsilon, \epsilon]$
 - 3) $\phi(U \cap N) = \{x \in [-\epsilon, \epsilon]^m \mid x^{n+1} = \dots = x^m = 0\}$
- for some $\epsilon > 0$.

If N has this property, coord. neigh. of this type is called the preferred coord.

Lemma: $N \subset M$ has n -dim. submanifold prop. then with the induced topology, N is a n -dim top. manifold.

Moreover, each preferred coord. system (U, ϕ) of M defines a local coord. neighborhood $(V, \tilde{\phi})$ on N by $V = U \cap N, \tilde{\phi} = \pi \circ \phi|_V$, where

$$\pi: \mathbb{R}^m \rightarrow \mathbb{R}^n$$

$$(x_1, \dots, x_m) \mapsto (x_1, \dots, x_n)$$

is the projection map.

The local coord. on N defines a C^∞ structure on N such that the inclusion $i: N \rightarrow M$ is an embedding.

PF: $(V, \tilde{\phi})$ is a topological coord. neigh. Namely, $\{V\}$ is an open covering of N . Moreover, $\tilde{\phi} = \pi \circ \phi|_V: V \rightarrow [-\epsilon, \epsilon]^n$ is a homeo. by submanifold property (ϕ homeo.).

Note they are C^∞ compatible: Suppose $(V, \tilde{\phi}), (V', \tilde{\phi}')$ are two such coord. neigh. Then

$$\tilde{\phi}' \circ \tilde{\phi}^{-1}: (x_1, \dots, x_n) \mapsto$$

$$\pi \circ \phi' \circ \phi^{-1}(x_1, \dots, x_n, 0, \dots, 0)$$

is C^∞ . So N is a C^∞ manifold.

Now need to check i is an embedding. In preferred coordinates, $(U, \phi), (V, \tilde{\phi})$ of N and M . $\phi \circ i \circ \tilde{\phi}^{-1}(x_1, \dots, x_n) = (x_1, \dots, x_n, 0, \dots, 0)$. i is injective, immersion, & homeo. thy thy is an embedding. \square

Def: A regular submanifold of a C^∞ submanifold M is a subset N with the submanifold property with the C^∞ structure determined by the preferred coord. system.

09/26/2016

Ex: (S^2 : 2-dim sphere)

$$S^2 = \{x \in \mathbb{R}^3 \mid |x| = 1\}$$

For all $x \in S^2$ in spherical coord.

(ρ, θ, ϕ) of $\mathbb{R}^3 \setminus \{0\}$,

$$x = (\rho \cos \theta \cos \phi, \rho \cos \theta \sin \phi, \rho \sin \theta)$$

Let $\tilde{r} = r^{-1}$; $\tilde{\theta} = \theta - \theta_0$; $\tilde{\phi} = \phi - \phi_0$.

S^2 is defined by $\{\tilde{r} = 0\}$

Thm: $F: N' \rightarrow M$ is an embedding of a C^∞ -manifold of dim n in a C^∞ manifold M with dim m . Then $N = F(N')$ has n -dim submanifold property and thus a regular submanifold. Moreover, $F: N' \rightarrow N$ is a diffeo.

PF: For all $p \in N'$, $F(p) = q \in N \subset M$.

Choose coord neigh (U, ϕ) of N' at p .

such that $\phi(p) = 0 \in \mathbb{R}^n$, $\phi(U) = [-\epsilon, \epsilon]^n \subset \mathbb{R}^n$

and (V, ψ) of M at q such that

$$\psi(q) = 0 \in \mathbb{R}^m, \psi(V) = [-\epsilon, \epsilon]^m \subset \mathbb{R}^m$$

Moreover, $\hat{F} \stackrel{\text{def}}{=} \psi \circ F \circ \phi^{-1}: \phi(U) \rightarrow \psi(V)$

$$(x_1, \dots, x_n) \mapsto (x_1, \dots, x_n, 0, \dots, 0)$$

by the rank theorem. So N has n -dim. submanifold property. Moreover in preferred coord, $\tilde{\psi} \circ F \circ \phi^{-1}$ but $\tilde{\psi} = \pi \circ \psi$.

So $\tilde{\psi} \circ F \circ \phi^{-1}: (x_1, \dots, x_n) \mapsto (x_1, \dots, x_n) \stackrel{!}{=} \text{id}$.

So of course this is a diffeomorphism. \square

Thm: $F: N \rightarrow M$ injective immersion where N is compact then F is an embedding & $\tilde{N} = F(N)$ is a regular submanifold.

PF: $S \subset N$ closed. Then by basic top., S is compact. Then $F(S)$ is compact so $F(S)$ is closed. Then F maps open sets to open sets as F is 1-1 & onto from N to \tilde{N} . Then F is a homeo. from N to \tilde{N} . \square

Thm: N^n, M^m C^∞ -manifolds. $F: N \rightarrow M$ a C^∞ -map with constant rank, say k , on N . Then for all $q \in F(N)$, $F^{-1}(q)$ is a closed regular submanifold of dim $n-k$.

PF: $A \stackrel{\text{def}}{=} F^{-1}(q)$ a closed subset in N .

For all $p \in A$, F has rank k near p .

By Rank Thm, $\exists (U, \phi)$ at p and

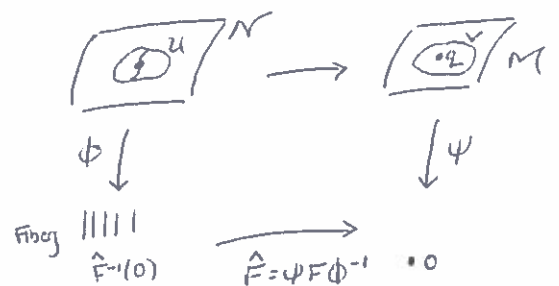
(V, ψ) at $q = F(p)$ with $\phi(p) = 0$,

$$\psi(q) = 0, \phi(U) = [-\epsilon, \epsilon]^n \subset \mathbb{R}^n \text{ and}$$

$$\psi \circ F \circ \phi^{-1}(x_1, \dots, x_n) = (x_1, \dots, x_k, 0, \dots, 0)$$

$$\text{Then } F^{-1}(q) \cap U = \phi^{-1} \circ \psi^{-1} \circ \psi \circ F \circ \phi^{-1}(0)$$

$$= \phi^{-1}(\{x \in [-\epsilon, \epsilon]^n \mid x_1 = x_2 = \dots = x_k = 0\})$$



Cor: $F: N^n \rightarrow M^m$ a C^∞ -map with $m \leq n$. Suppose $\text{rank } F = m$ (a submersion) at every point of $A = F^{-1}(q)$, where $q \in M$. Then A is a closed regular submanifold of $\dim n - m$.

PF: $\text{rank } F = m$ on an open neigh of A . Apply previous thm by replacing N by U . \square

Ex: $F: \mathbb{R}^n \rightarrow \mathbb{R}$
 $(x_1, \dots, x_n) \mapsto \sum_{i=1}^n x_i^2$

F has rank 1 on $\mathbb{R}^n \setminus \{0\}$. By previous thm, for all $s \in \mathbb{R} \setminus \{0\}$, $F^{-1}(s)$ is a regular submanifold. In particular, $F^{-1}(1)$ is the unit sphere in \mathbb{R}^n of $\dim n - 1$.

Ex: $F: \mathbb{R}^3 \rightarrow \mathbb{R}$
 $(x_1, x_2, x_3) \mapsto (a - \sqrt{x_1^2 + x_2^2})^2 + x_3^2$
 If $a > b > 0$, check $\text{rank } F = 1$ on $F^{-1}(b^2)$. Then $F^{-1}(b^2)$ is torus in \mathbb{R}^3 .

Discrete Group Action on Manifolds & Covering Manifolds

Def: A discrete group Γ is a group with countably many elements and the topology is defined with each point is an open set.

The group action $\Gamma \times \tilde{M} \rightarrow \tilde{M}$ of Γ on \tilde{M} is a map such that

1) For $\forall^{dist} e \in \Gamma$, $\Theta_e(x) = x$ for all $x \in \tilde{M}$.

2) For all $h_1, h_2 \in \Gamma$, $\Theta_{h_1}(\Theta_{h_2}(x)) = \Theta_{h_1 h_2}(x)$ for any $x \in \tilde{M}$

where $\Theta_h: \tilde{M} \rightarrow \tilde{M}$ is a diffeo. for all $h \in \Gamma$.

For notational ease, we denote h for Θ_h and $h \cdot x$ for $\Theta_h(x)$.

Consider the set of orbits $M = \tilde{M} / \Gamma$ with the quotient topology, i.e. $U \subset M$ is open $\iff \pi^{-1}(U)$ is open in \tilde{M} , where $\pi: \tilde{M} \rightarrow M$
 $x \mapsto \Gamma x$

Check: π is continuous and an open map. \square

$\pi^{-1}(\pi(U)) = \bigcup_{h \in \Gamma} (h \cdot U)$ is open

so $\pi(U)$ is open so π open.

Def: We say a discrete group Γ acts properly & continuously if

1) For all $x \in \tilde{M}$, $\exists U \subset \tilde{M}$ open with $x \in U$ such that $\{h \in \Gamma \mid U \cap h \cdot U \neq \emptyset\}$ is finite.

2) given $x, y \in \tilde{M}$ not in same orbit, then $\exists U$ cont. x , V cont. y $\ni U \cap \Gamma \cdot V = \emptyset$.

Rem: 2) in definition implies $M = \tilde{M} / \Gamma$ is Hausdorff.

Rem: 1) in definition may be replaced by

1') The isotropy group Γ_x (for all $x \in \tilde{M}$) is finite and for each $x \in \tilde{M}$ admits an open neigh. $U \ni$

$$U \cap h \cdot U = \emptyset$$

for all $h \in \Gamma_x \neq 1$ if $h \cdot U = U$.

Def: isotropy group: Γ_x is $\{h \in \Gamma \mid h \cdot x = x\}$.

Note - as stated - (1) + (2) \Leftrightarrow (1') + (2)

Proof: (2) \Leftrightarrow (2) obvious. so (1) + (2) \rightarrow (1'): Note Γ_x is contained in $\{h \in \Gamma \mid U \cap h \cdot U \neq \emptyset\}$

Finite

By (1), all but finite elements in Γ , $\tilde{U} \cap h \cdot \tilde{U} = \emptyset$. Let $S = \{h \in \Gamma \mid \tilde{U} \cap h \cdot \tilde{U} \neq \emptyset\} \setminus \Gamma_x$. This is finite.

Given $s \in S$, $s \cdot x \neq x$, using \tilde{M} Hausdorff, $\exists \tilde{U}' \subset \tilde{U}$ with $x \in \tilde{U}'$ and $s \cdot x \in V$ open with $\tilde{U} \cap V = \emptyset$.

Define $\tilde{U} = s^{-1}V \cap \tilde{U}'$, open neighborhood of x .

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We have avoided s. Continue this process for the finite # elements in S . Then $\tilde{U} \cap h \cdot \tilde{U} = \emptyset$ for $h \notin \Gamma_x$ by induction.

Moreover, define $U = \bigcap_{\sigma \in \Gamma_x} \sigma \tilde{U}$ for $\sigma \in \Gamma_x$ is open

Then for $h \in \Gamma_x$

$$\begin{aligned} h \cdot U &= h \cdot \bigcap_{\sigma \in \Gamma_x} \sigma \tilde{U} \\ &= \bigcap_{\sigma \in \Gamma_x} (h \cdot \sigma) \tilde{U} \\ &= \bigcap_{\sigma \in \Gamma_x} \sigma \tilde{U} = U \end{aligned}$$

The 'reverse' direction is simpler.

(1') \rightarrow (1): $\exists U$ cont x such that $U \cap h \cdot U = \emptyset$ for $h \notin \Gamma_x$. Then $\{h \in \Gamma \mid hU \cap U \neq \emptyset\}$ contained in Γ_x is finite. \square

Def: A group G acts freely on a set X if $gx = x$ implies $g = 1_G$ for all $x \in X$, i.e. $1_G = \bigcap_{x \in X} \Gamma_x$

09/28/2016

Γ discrete group

$\Gamma \times \tilde{M} \rightarrow \tilde{M}$ a map such that for all $h \in \Gamma$, $h: \tilde{M} \rightarrow \tilde{M}$ is a diffeomorphism such that

1) $e(x) = x$ for $x \in \tilde{M}$
 \uparrow identity in Γ

2) $h_1 h_2(x) = h_1(h_2(x))$

Def: Γ acts on \tilde{M} freely if $g(x) = x$ for all $x \in \tilde{M}$ then $g = e \stackrel{\text{def}}{=} 1_\Gamma$

Def: Γ acts on \tilde{M} properly discontinuously if

1) I_x is finite for all $x \in \tilde{M}$.

$\exists U$ cont. x such that $U \cap gU = \emptyset$ for all $g \notin \Gamma_x$ and $U = gU$ for all $g \in \Gamma_x$.

2) For all $x, y \in \tilde{M}$ not in the same orbit, $\exists U, V$ containing x, y , respectively, such that $U \cap gV = \emptyset$

Thm: If Γ is a discrete group acting freely and properly discontinuously on \tilde{M} , then $\exists!$ C^∞ structure on $\tilde{M}/\Gamma \stackrel{\text{def}}{=} M$ such that $\forall p \in M$

\exists a connected open set U cont. p with

$$i) \pi^{-1}(U) = \bigcup_\alpha \tilde{U}_\alpha$$

with \tilde{U}_α connected open components in \tilde{M}

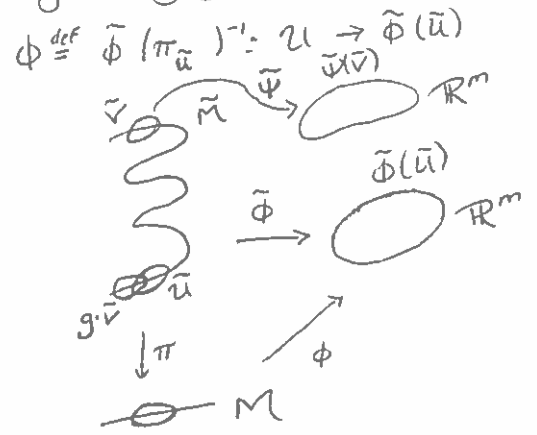
ii) $\pi: \tilde{U}_\alpha \rightarrow U$ a diffeomorphism for all α .

Pr: (2) gives that M is Hausdorff. Now $\pi: \tilde{M} \rightarrow M$ given by $x \mapsto \Gamma x$ is an open map. \tilde{M} has a countable basis of topology so M has a countable basis of topology.

Using the free action and (1) (from prop. discnt. def.) for all $x \in \tilde{M}$, \exists open set \tilde{U} cont. x such that $h\tilde{U} \cap \tilde{U} = \emptyset$ for $h \neq e$.

$\pi \tilde{u} \stackrel{\text{def}}{=} u$
Then $\pi|_{\tilde{u}}: \tilde{u} \rightarrow u$

is a homeomorphism. Assume $(\tilde{u}, \tilde{\phi})$ is a coord. neigh. on \tilde{M} by possibly shrinking \tilde{u} . Let



Then M is locally Euclidean and M is a top. manifold of dim the same as $\dim \tilde{M} = n$.

Check: (U, ϕ) are C^∞ compatible and $\pi: \tilde{u} \rightarrow u$ is a diffeo.

$$\text{Let } u = \pi(\tilde{u}) \\ v = \pi(\tilde{v}) \\ u \cap v \neq \emptyset$$

$$\phi = \tilde{\phi}(\pi \tilde{u})^{-1} \\ \psi = \tilde{\psi}(\pi \tilde{v})^{-1}$$

There is a $g \in \Gamma$ such that $\tilde{u} \cap g\tilde{v} \neq \emptyset$. Now...

$$\begin{aligned} \phi \psi^{-1} &= \tilde{\phi}(\pi \tilde{u})^{-1} \pi \tilde{v} \tilde{\psi}^{-1} \\ &= \tilde{\phi} \pi \tilde{u}^{-1} \pi_{g \cdot \tilde{v}} g \tilde{\psi}^{-1} \\ &= \tilde{\phi} g \tilde{\psi}^{-1} \end{aligned}$$

on $\psi(\tilde{u} \cap g\tilde{v})$ is C^∞ (change of variable on $\tilde{u} \cap g\tilde{v}$). So M is a C^∞ manifold, π diffeo.

Ex: $\mathbb{Z}_2 \cong \mathbb{Z}/2\mathbb{Z}$

\mathbb{Z}_2 acts freely & prop. discont. on S^n for $n \geq 2$ via treating the action of the antipodal map, i.e.

$$1(x) = -x \quad 0(x) = x$$

\mathbb{Z}_2 acts additively.

Then $S^n/\mathbb{Z}_2 \cong \mathbb{R}P^n$

Def: \tilde{M} is a covering manifold of M with C^∞ covering map

$$\pi: \tilde{M} \rightarrow M \text{ if } \pi \text{ is onto}$$

\tilde{M} is connected and $p \in M$

\exists connected open neigh U cent p such that $\pi^{-1}(U) = \cup \tilde{U}_\alpha$,

where $\{\tilde{U}_\alpha\}$ open connected components

such that $\pi|_{\tilde{U}_\alpha}: \tilde{U}_\alpha \rightarrow U$ is a

homeomorphism for all α . U is called an admissible neigh & π is a covering map or proj.

Ex: $\pi: \mathbb{R} \rightarrow S^1$

$$1) t \mapsto e^{2\pi i t}$$

$$2) \pi: \mathbb{R}^n = \mathbb{R} \times \dots \times \mathbb{R} \rightarrow T^n$$

$$(t_1, \dots, t_n) \mapsto (e^{i 2\pi t_1}, \dots, e^{i 2\pi t_n})$$

$$(\theta_1, \dots, \theta_n) \in \mathbb{R}^n, \theta_i \neq 0$$

$$3) \pi: S^n \rightarrow \mathbb{R}P^n$$

$$-x, x \mapsto [x]$$

In general, if Γ acts on \tilde{M} freely and properly discontinuously then \tilde{M} carries \tilde{M}/Γ .

$$\pi: \tilde{M} \rightarrow \tilde{M}/\Gamma$$

$$x \mapsto \Gamma x$$

Def: $\pi: \tilde{M} \rightarrow M$ a covering

Then $h: \tilde{M} \rightarrow \tilde{M}$ diffeo. is a

deck transformation if $\pi \circ h = \pi$.

Thm: Let $\tilde{\Gamma}$ be the set of deck trans. then $\tilde{\Gamma}$ acts freely and properly discont. on \tilde{M} .

PF: See text. \square

Tangent Space at a Point

$M^n: C^\infty$ manifold

Def: (Tangent Space) $T_p M$ to M

at a point $p \in M$ is the set of all maps $X_p: C_p^\infty \rightarrow \mathbb{R}$ such that

Linear \rightarrow 1) $X_p(\alpha F + g) = \alpha X_p(F) + X_p(g)$
for $\alpha \in \mathbb{R}, F, g \in C_p^\infty$.

Leibniz Rule \rightarrow 2) $X_p(Fg) = X_p(F)g(p) + F(p)X_p(g)$

and a vector space operation on $T_p M$ with

$$1) (X_p + Y_p)(F) = X_p(F) + Y_p(F)$$

$$2) (\alpha X_p)(F) = \alpha X_p(F)$$

A tangent vector to M at p is such $X_p \in T_p M$

* Check: $T_p M$ is a vector space.

Thm: $F: M^m \rightarrow N^n$ C^∞ map

Then $F^*: C_{F(p)}^\infty \rightarrow C_p^\infty$
 $f \mapsto f \circ F$

This induces a homo. between these two algebras. $F_*: T_p M \rightarrow T_{F(p)} N$
 $X_p \mapsto F_*(X_p)$

where $F_*(X_p)(f) = X_p(f \circ F)$
 this is a vector space homo. When $F: M \rightarrow M$ is the identity, then both F^* and F_* are the identity homo.
 If $H = G \circ F$, where $G: M_2 \rightarrow M_3$,
 then $H_* = G_* \circ F_*$
 $H^* = F^* \circ G^*$

10/02/2016

Remark: $F_* = dF$ the push forward of tangent vectors.

Cor: If $F: M \rightarrow N$ is a diffeo, then for all $p \in M$,

$$F_*: T_p M \rightarrow T_{F(p)} N$$

is an isomorphism.

Then we have the following:

Now if $p \in M$, choose a coord.

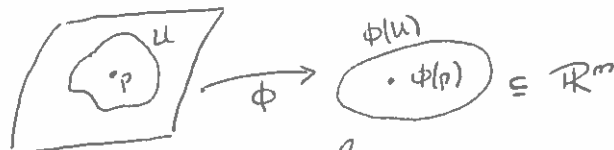
neigh at $p \in M^m$

$$\phi(p) = (x_1(p), \dots, x_m(p))$$

then...

$$\phi_*: T_p M \rightarrow T_{\phi(p)} \mathbb{R}^m$$

is an isomorphism.



$\{\frac{\partial}{\partial x^i}\}_{i=1, \dots, m}$ is the standard basis on $T_{\phi(p)} \mathbb{R}^m \cong \mathbb{R}^m$
 $\frac{\partial}{\partial x^i} \cong (\dots, 0, 1, 0, \dots)$

$$\text{Let } E_{ip} = (\phi_*)^{-1} \frac{\partial}{\partial x^i} \in T_p M$$

Then $\{E_{1p}, \dots, E_{mp}\}$ is called the coordinate frame.

Cor: Fix a coord. neigh. (U, ϕ) at p in M . Then there exists a natural basis $\{E_{1p}, \dots, E_{mp}\}$ of $T_p M$. If $F \in C_p^\infty$, we write $\hat{F} = F \circ \phi^{-1} \in C_{\phi(p)}^\infty$.

$$\begin{aligned} \text{Notice } E_{ip}(F) &= (\phi^{-1})_* \left(\frac{\partial}{\partial x^i} \right) F \\ &= \frac{\partial}{\partial x^i} (\hat{F})(\phi(p)) \end{aligned}$$

In fact for $X_p \in T_p M$

$$X_p = \sum_{i=1}^m X_p(x_i) E_{ip}$$

Namely,

$$E_{ip}(F) = \frac{\partial}{\partial x^i} (F \circ \Phi^{-1}) \Big|_{\Phi(p)}$$

Write $X_p = \sum_{i=1}^m \alpha_i E_{ip}$

$$\begin{aligned} \text{Use } X_p(x_j) &= \sum_{i=1}^m \alpha_i E_{ip}(x_j) \\ &= \sum_{i=1}^m \alpha_i \frac{\partial}{\partial x^i} (x_j) \\ &= \sum_{i=1}^m \alpha_i \delta_{ij} \\ &= \alpha_j \end{aligned}$$

Substitute into the above.

How do these α_j coefficients change under change of coordinates?

Thm: $F: M^m \rightarrow N^n$ C^∞ -map
 Let $p \in M$. $(u, \phi), (v, \psi)$ coord
 neigh $p, \phi(p)$, respectively. F
 locally given by
 $y^j = F^j(x_1, \dots, x_m); 1 \leq j \leq n$
 where $F = (F_1, \dots, F_n)$. Let

$$E_{ip} = (\phi_*^{-1}) \left(\frac{\partial}{\partial x^i} \right)$$

$$\tilde{E}_{jF(p)} = (\psi_*^{-1}) \left(\frac{\partial}{\partial y^j} \right)$$

basis $T_p M$ & $T_{F(p)} N$, resp. Then

$$F_* (E_{ip}) = \sum_{j=1}^n \frac{\partial F^j}{\partial x^i} \tilde{E}_{jF(p)}$$

24 for $1 \leq i \leq m$

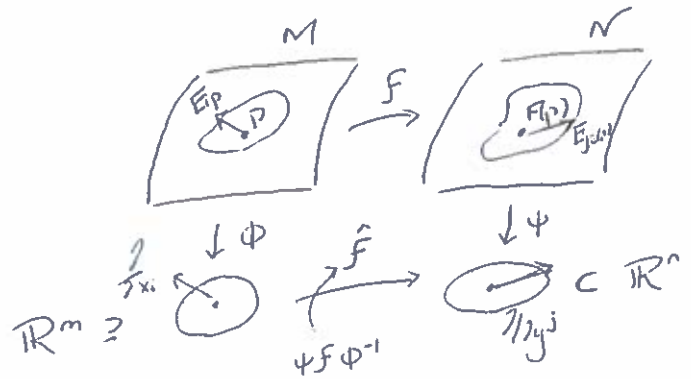
$$\int_{\mathbb{R}^m} F \dots$$

$$X_p = \sum_{i=1}^m \alpha_i E_{ip}$$

$$F_* (X_p) = \sum_{j=1}^n \beta_j \tilde{E}_{jF(p)}$$

$$\begin{pmatrix} \beta_1 \\ \vdots \\ \beta_n \end{pmatrix} = \frac{\partial (f^1, \dots, f^n)}{\partial (x_1, \dots, x_m)} \begin{pmatrix} \alpha_1 \\ \vdots \\ \alpha_m \end{pmatrix}$$

$\underbrace{\hspace{10em}}_{\text{Jacobian}} \quad \underbrace{\hspace{2em}}_{\text{evaluated at } \phi(p)}$



Pf: For $g \in C^\infty_{F(p)}$,

$$F_* (E_{ip})(g) \stackrel{\text{def}}{=} E_{ip}(g \circ F)$$

$$\stackrel{\text{def}}{=} \frac{\partial}{\partial x^i} (g \circ F \circ \phi^{-1})$$

$$= \frac{\partial}{\partial x^i} (g \circ \psi^{-1} \tilde{F})$$

$$= \sum_{j=1}^n \frac{\partial (g \circ \psi^{-1})}{\partial y^j} \frac{\partial F^j}{\partial x^i}$$

$$= \sum_{j=1}^n \frac{\partial F^j}{\partial x^i} (\psi_*^{-1}) \left(\frac{\partial}{\partial y^j} \right) (g)$$

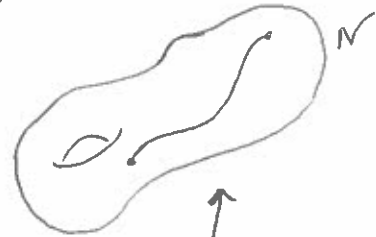
$$= \sum_{j=1}^n \frac{\partial F^j}{\partial x^i} \tilde{E}_{jF(p)}(g)$$

But then $F_*(E_{ip}) = \sum_{j=1}^n \frac{\partial f^j}{\partial x^i} \tilde{E}_j F(p)$

$E_X: M = (a, b) \subset \mathbb{R}$

$F: M \rightarrow N$ C^∞ -map

Define a C^∞ map in N



Write: $F_*(\frac{\partial}{\partial x^i}) = \sum_{j=1}^n \frac{\partial y^j}{\partial x^i} \frac{\partial}{\partial y^j}$

Einstein notation & good way to memorize it. We often even drop summation.

Cor: $(U, \phi), (\bar{U}, \bar{\phi})$ C^∞ compatible coord neigh of M at $p \in U \cap \bar{U}$. with local coord neigh $(x_1, \dots, x_m) \pm (\bar{x}_1, \dots, \bar{x}_m)$. Then

$t_0 \in (a, b)$
 $f \in C^{\infty}(t_0)$

$F_*(\frac{d}{dt})(f)$
 $= \frac{d}{dt}(fF)(t_0)$ then $F_*(\frac{d}{dt})(f)$ is called the velocity vector to curve f at t_0 .

$\frac{\partial}{\partial x^i} = \sum_j \frac{\partial \bar{x}^j}{\partial x^i} \frac{\partial}{\partial \bar{x}^j}$ ← Jacobians

$\frac{\partial}{\partial \bar{x}^i} = \sum_j \frac{\partial x^j}{\partial \bar{x}^i} \frac{\partial}{\partial x^j}$

(U, ϕ) coord neigh at $F(t_0)$ & F is given by $\bar{F} = \phi \circ F(t) = (x_1(t), \dots, x_m(t))$
then $F_*(\frac{d}{dt}) = \sum_{i=1}^m \dot{x}_i(t_0) \frac{\partial}{\partial x^i}$

where $\dot{x}_i(t_0) = \frac{dx_i}{dt}(t_0)$

This coincides with case when $N = \mathbb{R}^n$.

10/10/2016

$X_p \in T_p M^m$

(U, ϕ) neigh at p . Local

coord (x_1, \dots, x_m) Basis of $T_p M$

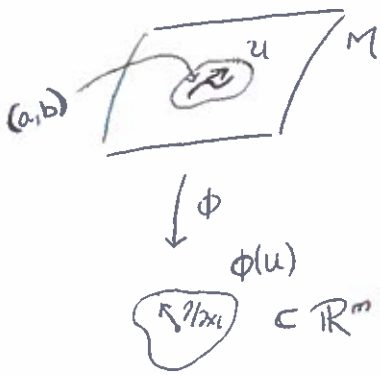
$\{\frac{\partial}{\partial x_1}, \dots, \frac{\partial}{\partial x_m}\} = (\phi^{-1})_* \frac{\partial}{\partial \bar{x}^i}$

Cor: rank F at p is dim. of the image of $F_*(T_p M)$.

F_* is an isomorphism from $T_p M$ to $F_*(T_p M)$ iff and only if rank $F = m$ & F_* is onto iff rank $F = n$.

Rem: $M \subset N$; $F: M \hookrightarrow N$
subman.

rank $F = m$ so $F_*(T_p M) \rightarrow T_{F(p)} N$ is injective & $T_p M \subset T_{F(p)} N$ is a subspace. (really p)



Ex: $F: (a,b) \rightarrow M$ C^∞ curve

$$F_* \left(\frac{d}{dt} \right) = \sum_{i=1}^m \frac{dx_i}{dt} \frac{\partial}{\partial x_i} \in T_F M$$

where $(x_1(t), \dots, x_m(t)) = \phi(F(t))$

Ex: $M \subset \mathbb{R}^3$ 2-dim submanifold in \mathbb{R}^3
(surface) $W \subset M$ open.

$\Theta: W \rightarrow \mathbb{R}^3$ parametrization
 $(u,v) \mapsto (x,y,z)$

$$\begin{cases} x = f(u,v) \\ y = g(u,v) \\ z = h(u,v) \end{cases}$$

Θ immersion $\Rightarrow \frac{\partial(f,g,h)}{\partial(u,v)}$ rank 2
everywhere in W . Define

$$\bar{X}_u = \Theta_* \left(\frac{\partial}{\partial u} \right)$$

$$\bar{X}_v = \Theta_* \left(\frac{\partial}{\partial v} \right)$$

$$\text{Then } \bar{X}_u = \frac{\partial f}{\partial u} \frac{\partial}{\partial x} + \frac{\partial g}{\partial u} \frac{\partial}{\partial y} + \frac{\partial h}{\partial u} \frac{\partial}{\partial z}$$

$$\bar{X}_v = \frac{\partial f}{\partial v} \frac{\partial}{\partial x} + \frac{\partial g}{\partial v} \frac{\partial}{\partial y} + \frac{\partial h}{\partial v} \frac{\partial}{\partial z}$$

$\{ \bar{X}_u, \bar{X}_v \}$ are lin indep. and
hence span 2D plane in \mathbb{R}^3 , i.e.
tangent plane $T_{\Theta(u,v)} M$

Consider a curve on M through
 $p \in M$.

$$F: I \rightarrow M \quad C^\infty$$

open

$$\mathbb{R}$$

$$F(t_0) = p$$

F is given by $(u(t), v(t))$, a parametrization.

$$\& F \circ \Theta = (f(u,v), g(u,v), h(u,v))$$

each depend on t .

Then $(\Theta \circ F)_* \left(\frac{d}{dt} \right) =$

$$\left(\frac{\partial f}{\partial u} \frac{\partial u}{\partial t} + \frac{\partial f}{\partial v} \frac{\partial v}{\partial t} \right) \frac{\partial}{\partial x} +$$

$$\left(\frac{\partial g}{\partial u} \frac{\partial u}{\partial t} + \frac{\partial g}{\partial v} \frac{\partial v}{\partial t} \right) \frac{\partial}{\partial y} +$$

$$\left(\frac{\partial h}{\partial u} \frac{\partial u}{\partial t} + \frac{\partial h}{\partial v} \frac{\partial v}{\partial t} \right) \frac{\partial}{\partial z}$$

$$= \frac{du}{dt} \bar{X}_u + \frac{dv}{dt} \bar{X}_v$$

Vector Fields

Γ oury will be a C^∞ smooth v.f. \perp

Def: A vector field X on M is a
function assigning to each point $p \in M$
a vector $X_p \in T_p M$ such that if

(U, ϕ) coord neigh with local coord (x_1, \dots, x_m) &
write $X_p = \sum \alpha^i(p) \frac{\partial}{\partial x_i} \Big|_p$ then α^i is $C^\infty(U)$
for each i .

Rem:

- 1) The definition does not depend on the choice of coordinate neighs
- 2) Every v.f. $X: C^\infty(M) \rightarrow C^\infty(M)$ is a linear map with (1), (2) of tangent vector.

$$X_p = \sum \alpha^i (\phi^{-1})_* \left(\frac{\partial}{\partial y^i} \right) = \sum \alpha^i (\psi^{-1})_* \left(\frac{\partial}{\partial x^i} \right)$$

Then $X_p|_N = \sum \alpha^i (x_1, \dots, x_n, 0, \dots, 0)$
 \uparrow
 $(\psi^{-1})_* \left(\frac{\partial}{\partial x^i} \right)$

□

Ex:

1) $\mathbb{R}^3 \setminus \{0\}$
 $X = \sum_{i=1}^3 \frac{x_i}{r} \frac{\partial}{\partial x^i}$; $r = \sqrt{\sum_{i=1}^3 (x^i)^2}$

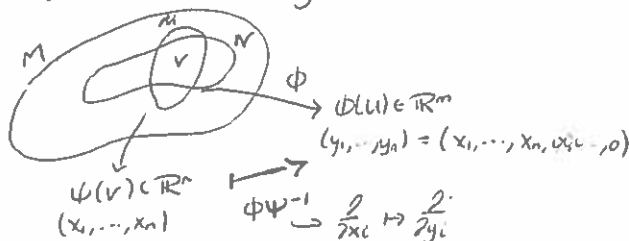
2) For a coord neigh (U, ϕ) with ^{local} coord. (x_1, \dots, x_m) on $M \rightarrow \mathbb{R}^m$
 is a v.f. on U for all i .

Lemma: $N \subset M$ submanifold
 X : v.f. on M such that
 $p \in N \subset M$, $X_p \in T_p N$. Then
 $X|_N$ is a v.f. on N .

Pf: By choosing admissible coord neigh. (V, ψ) of N and (U, ϕ) of M at p , the inclusion map is given by $(x_1, \dots, x_n) \mapsto (x_1, \dots, x_n, 0, \dots, 0)$

Then for $p \in N$, $1 \leq i \leq n$

$$(\psi^{-1})_* \left(\frac{\partial}{\partial x^i} \right) = (\phi^{-1})_* \left(\frac{\partial}{\partial y^i} \right)$$



(Local) 1-parameter Group Action on a Manifold

Θ an action of \mathbb{R}^m on M is

$$\Theta: \mathbb{R} \times M \rightarrow M \quad C^\infty$$

Satisfying

1) $\Theta_0(p) = p$ for $p \in M$

2) $\Theta_s(\Theta_t(p)) = \Theta_{s+t}(p)$
 for $p \in M$; $s, t \in \mathbb{R}$

Ex:

\mathbb{R}^3 and fix nonzero vector \vec{a} .

Define $\Theta_t(x) = x + \vec{a}t$. This is a C^∞ action of \mathbb{R} on \mathbb{R}^3 .

Let $\Theta: \mathbb{R} \times M \rightarrow M$ be a C^∞ -action

Define $X_p: C_p^\infty \rightarrow \mathbb{R}$ by $f \in C_p^\infty$,

$$X_p(f) = \lim_{\Delta t \rightarrow 0} \frac{f(\Theta_{\Delta t}(p)) - f(p)}{\Delta t}$$

Check: 1) $X_p \in T_p M$

2) X v.f. on M , called infinitesimal gen. of Θ

Let (U, ϕ) be the coord. neigh at p . $I_\delta = (-\delta, \delta)$, $V \subset U$ open such that $\Theta(I_\delta, V) \subset U$. Choose $p \in V$ also.

$$= X_{\Theta_\epsilon(p)}(f)$$

$$\text{So } (\Theta_\epsilon)_* X_p = X_{\Theta_\epsilon(p)} \quad \square$$

Then in local coord., Θ is given by

$$(h_1(t, x_1, \dots, x_m), \dots, h_m(t, x_1, \dots, x_m))$$

$$\text{Then } X_p(f) = \lim_{\Delta t \rightarrow 0} \frac{f(h_1(\Delta t, x_1, \dots, x_m), \dots, h_m(\Delta t, x_1, \dots, x_m)) - f(h_1(0, x_1, \dots, x_m), \dots, h_m(0, x_1, \dots, x_m))}{\Delta t}$$

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This limit clearly exists (a comp of smooth functions).

$$= \sum_{i=1}^m \frac{\partial h_i}{\partial t}(0, x) \cdot \frac{\partial f}{\partial x_i}(x)$$

$$= \left(\sum_{i=1}^m \frac{\partial h_i}{\partial t}(0, x) \cdot \frac{\partial}{\partial x_i} \right) (f)$$

Cor: If $X_p = 0$ then for all q in the orbit of p , $X_q = 0$.

Equivalently, X vanishes identically or X is never 0 for points in the orbit.

$$\text{Then } X = \sum_{i=1}^m \frac{\partial h_i}{\partial t}(0) \frac{\partial}{\partial x_i} \text{ if } C^\infty(U)$$

Def: $\Theta: G \times M \rightarrow M$ a group action on M . Then $\forall f$. X on M is called G -invariant if $(\Theta_g)_* X = X$ for all $g \in G$.

Thm: The orbit of p is either a single point or an immersion of \mathbb{R} in M by $t \mapsto \Theta_t(p)$, depending on whether $X_p = 0$.

Thm: $\Theta: \mathbb{R} \times M \rightarrow M$ C^∞ action of \mathbb{R} on M then the infinitesimal generator X is \mathbb{R} -invariant

Pf: The orbit of $p = \text{image of } \Theta: t \mapsto \Theta_t(p)$. Then Θ is an immersion $\Rightarrow \frac{d\Theta}{dt} \neq 0$ for all t .

Pf: Merely check the definition. For $f \in C^\infty_{\Theta_t(p)}$

$$\begin{aligned} \Theta_* \left(\frac{d}{dt} \right) (f) &= \frac{d}{dt} (f \circ \Theta) \\ &= \lim_{\Delta t \rightarrow 0} \frac{f(\Theta_{\Delta t}(p)) - f(p)}{\Delta t} \\ &= X(f) \end{aligned}$$

$$\begin{aligned} (\Theta_\epsilon)_* X_p(f) &= \lim_{\Delta t \rightarrow 0} \frac{f(\Theta_{\Delta t}(\Theta_\epsilon(p))) - f(\Theta_\epsilon(p))}{\Delta t} \\ &= \lim_{\Delta t \rightarrow 0} \frac{f(\Theta_{\Delta t + \epsilon}(p)) - f(\Theta_\epsilon(p))}{\Delta t} \\ &= \lim_{\Delta t \rightarrow 0} \frac{f(\Theta_{\Delta t}(p)) - f(p)}{\Delta t} \end{aligned}$$

$$\text{Then } X = \Theta_* \left(\frac{d}{dt} \right)$$

By the thm, $\frac{d\theta}{dt}(t) = (\theta_t)_* \left(\frac{d\theta}{dt}(0) \right)$
 ↑
 diffeo.

So that $\frac{d\theta}{dt} \neq 0$ if $\frac{d\theta}{dt}(0) \neq 0$. But
 then $X(p) \neq 0$. Then if $X(p) \neq 0$,
 θ is an immersion. O.T.H., if $X_p = 0$,
 $\frac{d\theta}{dt}(t) = 0$ for $t \in \mathbb{R}$. In local coord.,
 $\theta = (h_1, \dots, h_m) \rightsquigarrow \frac{dh_i}{dt} = 0$ for all i .
 But then $h_i \equiv 0$ for all i so that
 $\theta_t(p) = p$. \square

Def: Given a v.f. X on M , the curve
 $\gamma: J \subset \mathbb{R} \rightarrow M$ is called an
 integral curve of X if $\frac{d\gamma}{dt} = X_{\gamma(t)}$
 on J .

Rem: Orbit of action $\theta: M \rightarrow M$
 is an integral curve of infinitesimal gen.

Ex: $\theta: \mathbb{R} \times \mathbb{R}^2 \rightarrow \mathbb{R}^2$
 $(t, (x, y)) \mapsto (x+t, y)$
 $X = \frac{\partial}{\partial x}$

Let $M = \mathbb{R}^2 \setminus \{0, 0\}$, then $(x_0, 0)$
 cannot be reached by $t = -x_0$.

Let $W \in \mathbb{R} \times M$ given by
 $W = \left(\bigcup_{y \neq 0} \mathbb{R} \times \{(x, y)\} \right) \cup \left\{ (t, x_0) \mid x(x+t) > 0 \right\}$
 ↑
 $(x, 0)$

$\theta: W \rightarrow M$ onto. In general,
 $M: C^\infty$ -manifold with for all
 $p \in M, \exists \alpha(p) < \beta(p) \ni$
 $W \cap \mathbb{R} \times \{p\} = \{ (t, p) \mid$
 $\xrightarrow{\text{S.T.A.}, A}$
 $t \in (\alpha(p), \beta(p)) \}$

Def: A local 1-parameter group
 action or flow on M is a C^∞
 map, $\theta: W \rightarrow M$ satisfying
 1) $\theta_0(p) = p \quad \forall (0, p) \in W$
 2) $\alpha(\theta_s(p)) = \alpha(p) - s$
 $\beta(\theta_s(p)) = \beta(p) - s$
 and for $t \in (\alpha(p-s), \beta(p-s))$
 $\theta_t \theta_s(p) = \theta_{t+s}(p)$ well defined.

Thm: Let $V_t = \{ p \in M \mid (t, p) \in W \}$
 Then V_t is open for $t \in \mathbb{R}$ so
 $\theta_t: V_t \rightarrow V_t$ is diffeo. \neq
 $(\theta_t^{-1})_* \cdot \theta_t \frac{\partial}{\partial t}$

Rem: $W = \bigcup_t \{t\} \times V_t = \bigcup_{p \in M} (\alpha(p), \beta(p)) \times \{p\}$

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PF: For $p_0 \in V_\epsilon$, $t \in (t_0, p_0) \in W$,
 since W open, $\exists U \subset M$, $p_0 \in U$,
 $\exists \delta > 0 \rightarrow (t_0 - \delta, t_0 + \delta) \times U_0 \subset W$

Then $U_0 \subset V_{t_0} \rightarrow V_{t_0}$ is open. For
 $p \in V_\epsilon$, $\exists \alpha(p) < 0 < \beta(p) \Rightarrow$
 $t \in (\alpha(p), \beta(p)) \rightarrow \alpha(p) - t > 0 \neq$
 $\beta(p) - t < 0.$ $\alpha(\Theta_\epsilon(p))$
 $\beta(\Theta_\epsilon(p))$

since $\alpha(p) - t < -t < \beta(p) - t$
 $\alpha(\Theta_\epsilon(p))$ $\beta(\Theta_\epsilon(p))$
 $\Theta_\epsilon(p) \in V_{-t}$. Therefore, $\Theta_{-t} \cdot \Theta_\epsilon(p) =$
 $\Theta_0(p) = p \neq \Theta_\epsilon \Theta_\epsilon(p) = p \quad \square$

So in prev. example:
 $z=1, V_1 = \mathbb{R}^2 \setminus ([1, \infty) \times \{0\})$
 $z=-1, V_{-1} = \mathbb{R}^2 \setminus ([0, 1] \times \{0\})$

Thm: $\Theta: W \rightarrow M$ local flow
 X : inf. generator, $p \in M$, $X_p \neq 0$
 then $\exists (V, \psi)$ at p , $v > 0$, $p \in V' \subset V$
 such that $\Theta: (-v, v) \times V' \rightarrow V$
 $(t, y_1, \dots, y_m) \mapsto (y_1 + t, y_2, \dots, y_m)$
 and $X = (\psi^{-1})_* \left(\frac{\partial}{\partial y_1} \right)$ in V_1

PF: Choose local coordinate (U, ϕ) at
 p with $\phi(p) = (0, \dots, 0)$. $\Theta(t, x)$ is
 written $(h_1(t, x), \dots, h_m(t, x)) = h(t, x)$
 in local coordinates and
 $X_p = (\phi^{-1})_* \left(\frac{\partial}{\partial x_1} \right)$ at p .

By calculation,
 $X_p = \sum_{i=1}^m \frac{\partial h_i}{\partial t}(0, 0) \cdot \frac{\partial}{\partial x_i}$

Then $\frac{\partial h_1}{\partial t}(0, 0) = 1$ and
 $\frac{\partial h_i}{\partial t}(0, 0) = 0$ if $i > 1$. Choose
 δ small such that $V'' = \phi^{-1}([-\delta, \delta]^m) \subset U$
 and $\Theta([-\delta, \delta] \times V'') \subset U$. Define

$F: [-\delta, \delta]^m \rightarrow \phi(U)$ via
 $(y_1, \dots, y_m) \mapsto (h_1(y_1, 0, \dots, 0), \dots, h_m(y_1, 0, \dots, 0))$

Calculate jacobian of F at $(0, \dots, 0)$.
 $DF(0, \dots, 0) = \begin{pmatrix} \frac{\partial h_1}{\partial t} \circlearrowleft & \dots & \frac{\partial h_1}{\partial y_m} \circlearrowleft \\ \vdots & \ddots & \vdots \\ \frac{\partial h_m}{\partial t} \circlearrowleft & \dots & \frac{\partial h_m}{\partial y_m} \circlearrowleft \end{pmatrix}$
 $= \begin{pmatrix} 1 & 0 & \dots & 0 \\ 0 & \mathbf{I} & & \\ \vdots & & & \\ 0 & & & \end{pmatrix}$

Since $h_i(0, 0, y_2, \dots, y_m) = y_i$
 then $\frac{\partial h_i}{\partial y_j} = \delta_{ij}$ for $j \geq 2$.

Therefore, F is a local diffeomorphism at 0 . By the inverse function thm, $\exists V$ open, $p \in V \Rightarrow F$ is a diffeomorphism from $\Phi(V) \subset (-\delta, \delta)^m$ to $F(\Phi(V))$. Let $\psi = F^{-1} \circ \Phi$ and $\psi(p) = F^{-1}(\Phi(p)) = (0, \dots, 0)$ and

$$h_i(t + y_1, 0, y_2, \dots, y_m) = h_i(t, h(y_1, 0, y_2, \dots, y_m))$$

$\Gamma_{\mathbb{R}} \mathcal{F}$ of 1-param group action gives $\Theta_{t+\delta}(x) = \Theta_t(\Theta_\delta(x))$

So $\Theta: (-\delta, \delta) \times V \rightarrow \mathcal{U}$
 $(t, y_1, \dots, y_m) \mapsto (y_1, \dots, y_m)$
 by composition (with F^{-1}). \square

Recall $p \in M$, $I_p = (\alpha(p), \beta(p))$

$$\Theta_t(p): t \in I_p \rightarrow \Theta_t(p) \in M$$

if a C^∞ curve is an orbit of p ,
 if $X_p \neq 0$, X_p along orbit of $p \Leftrightarrow \Theta_t(p)$ orbit of p . Then it is an integral curve.

Question: Fix $p \in M$. Given a C^∞ vector field X on M , can we get an integral curve $\gamma(t)$ passing through $p \in M$?

Namely, $\dot{\gamma}(t) = X_{\gamma(t)}$

Thm (Existence Thm for ODE):

Let $\mathcal{U} \subset \mathbb{R}^n$ open, $\epsilon > 0$
 $f_i(t, x_1, \dots, x_n) \in C^r((-\epsilon, \epsilon) \times \mathcal{U})$ C^r smooth
 for $i=1, \dots, n$. Then for all $x \in \mathcal{U}$

$\exists \delta > 0$, $V \subset \mathcal{U}$, $x \in V$ such that

1) $\forall a \in (a_1, \dots, a_n) \in V$

$$\exists x(t) = (x_1(t), \dots, x_n(t)): (-\delta, \delta) \rightarrow \mathcal{U}$$

with $\begin{cases} \frac{dx_i}{dt} = f_i(t, x_1, \dots, x_n) \\ x_i(0) = a_i \end{cases}$

2) $x(t)$ is unique and $x(t, a_1, \dots, a_n) \in C^r((-\delta, \delta) \times V)$

Remark: By uniqueness, if $f_i \equiv 0$ for any i , the only solution is $x_i(t) = a_i$

translate to manifold

Thm: $X: C^\infty$ vector field on manifold M . If $p \in M$, then $\exists V$ open in M , $p \in V$, $\delta > 0$

$\Theta^V: (-\delta, \delta) \times V \rightarrow M$ C^∞ map such that

1) $\dot{\Theta}^V(t, q) = X(\Theta^V(t, q))$

2) $\Theta^V(0, q) = q$

for $t \in (-\delta, \delta)$, $q \in V$

If $F(t)$ is an integral curve of X with $F(0) = q$, then $F(t) = \Theta^V(t, q)$ for $|t| < \delta$
 In fact, Θ^V is unique.

Thm: $X: C^\infty$ vector field on M
 Then \exists a unique open interval $I(p)$,
 $0 \in I(p)$, such that

1) $\exists C^\infty$ integral curve $F(t)$ on
 $I(p) \Rightarrow F(0) = p$

2) For all int. curves $G(t)$ with
 $G(0) = p$, then the interval of
 definition of $G(t) \subset I(p)$ and
 $F(t) \equiv G(t)$.

Frobenius Thm

Ex: Consider the system of P.D.E.

$$\begin{cases} \frac{\partial z}{\partial x} = g(x, y, z) \\ \frac{\partial z}{\partial y} = h(x, y, z) \end{cases} \text{ on } W \subset \mathbb{R}^3 \text{ open}$$

for all $(a, b, c) \in W$, suppose $z = F(x, y)$
 if a solution, i.e. $\begin{cases} F_x(x, y) = g(x, y, F(x, y)) \\ F_y(x, y) = h(x, y, F(x, y)) \end{cases}$
 $C = F(a, b)$

Geometrically, consider the set defined
 by $F(x, y) - z = 0$. The tangent vectors
 have a basis

$$\begin{cases} X = \frac{\partial}{\partial x} + g(x, y, z) \frac{\partial}{\partial z} \\ Y = \frac{\partial}{\partial y} + h(x, y, z) \frac{\partial}{\partial z} \end{cases}$$

Check: $X(F(x, y) - z) = F_x + -g(x, y, z) = 0$
 $Y(F(x, y) - z) = F_y + -h(x, y, z) = 0$

for $h \in C^\infty$, calculate
 $X \circ Y(h) - Y \circ X(h)$
 $= 0$

In general, $M: C^\infty$ manifold
 If $p \in M$, $\exists (U, \phi)$ with
 local coord. (x_1, \dots, x_m) . Then

$$T_p M = \text{span} \left\{ \frac{\partial}{\partial x_1}, \dots, \frac{\partial}{\partial x_m} \right\}$$

For $i, j \in \{1, \dots, m\}$, $h \in C^\infty(U)$

$$\frac{\partial}{\partial x_i} \frac{\partial}{\partial x_j} h - \frac{\partial}{\partial x_j} \frac{\partial}{\partial x_i} h = 0$$

$h \in C^\infty$, order unimportant

10/19/2016

$\mathcal{X}(M)$, set of C^∞ v.f. over M

$\mathcal{X}(M)$ (inf dim) v.s. over \mathbb{R}
 module over $C^\infty(M)$

Def: (Lie Bracket) The Lie bracket
 over $\mathcal{X}(M)$ is $[X, Y] \stackrel{\text{def}}{=} XY - YX$
 for any $X, Y \in \mathcal{X}(M)$

Check:

(1) $[X, Y] \in \mathcal{X}(M)$

(2) $[X, Y] = -[Y, X]$

(3) $[\alpha_1 X_1 + \alpha_2 X_2, Y] = \alpha_1 [X_1, Y] + \alpha_2 [X_2, Y]$

$\alpha_1, \alpha_2 \in \mathbb{R}$ Jim for Y "coordinate"

(4) Jacobi Identity:

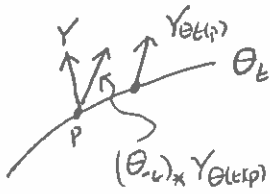
$$[[X, Y], Z] + [[Y, Z], X] + [[Z, X], Y] = 0$$

Def: (Lie Derivative) The Lie deriv. of Y wrt X is a vector field given by:

$$(\mathcal{L}_X Y)_p = \lim_{t \rightarrow 0} \frac{1}{t} \left((\theta_{-t})_* Y_{\theta_t(p)} - Y(p) \right)$$

where $\theta(t) = X_{\theta(t)}$ (integral curve) unique from our work before.

Like a M.V.T.



Basically Funct. Thm of Calculus (proof)

Lemma: $X \in \mathfrak{X}(M)$, $\theta: W \rightarrow M$ C^∞ map is 1-parameter group generated by X . Fix $p \in M$, $f \in C^\infty(U)$, $p \in U$, $\delta > 0$, $V \subset U$, and $\theta((- \delta, \delta) \times V) \subset U$, then $\exists C^\infty$ function $g(t, q)$ on $(- \delta, \delta) \times V$ such that $f(\theta_t(q)) = f(q) + t g(t, q)$ and $X_q(f) = g(0, q)$ for all $t \in (- \delta, \delta)$, $q \in V$.

PF: Define $r(t, q) = f(\theta_t(q)) - f(q) \in C^\infty((- \delta, \delta) \times V)$ and $r(0, q) = 0$.

$$\begin{aligned} \text{Define } g(t, q) &= \int_0^1 \dot{r}(ts, q) ds \\ \text{By F.T.C., } t g(t, q) &= \int_0^1 \dot{r}(ts, q) t ds \\ &= \int_0^t \dot{r}(u, q) du \stackrel{\text{F.T.C.}}{=} r(t, q) - r(0, q) \end{aligned}$$

$$= f(\theta_t(q)) - f(q)$$

Prove the first part. For the second,

$$\begin{aligned} X_q(f) &\stackrel{\text{def}}{=} \lim_{t \rightarrow 0} \frac{f(\theta_t(q)) - f(q)}{t} \\ &= \lim_{t \rightarrow 0} \frac{t g(t, q)}{t} = g(0, q). \quad \square \end{aligned}$$

Gives Lie deriv. v.f.

Thm: $X, Y \in \mathfrak{X}(M)$ then $\mathcal{L}_X Y = [X, Y]$

PF: Fix arb. $p \in M$ & $f \in C_p^\infty$. Let $\theta = X$.

$$\frac{1}{t} \left((\theta_{-t})_* Y_{\theta_t(p)} - Y(p) \right) \stackrel{?}{\rightarrow} [X, Y](p)$$

$$\xrightarrow{z \mapsto -t} \lim_{t \rightarrow 0} \frac{Y(p) - (\theta_t)_* Y_{\theta_t(p)}}{t}$$

smoothness of Y

By the lemma, $f(\theta_t) = f + t g_t$

$$\text{then } \lim_{t \rightarrow 0} \frac{(\theta_t)_* Y_{\theta_t(p)}(f) - Y_p(f)}{t}$$

$$= \lim_{t \rightarrow 0} \frac{Y_p(f) - Y_{\theta_t(p)}(f \theta_t)}{t}$$

$$= \lim_{t \rightarrow 0} \frac{Y_p(f) - Y_{\theta_t(p)}(f + t g_t)}{t}$$

$$= \lim_{t \rightarrow 0} \frac{Y_p(f) - Y_{\theta_t(p)}(f)}{t} - \lim_{t \rightarrow 0} Y_{\theta_t(p)}(g_t)$$

$$t \mapsto -t$$

$$= \lim_{t \rightarrow 0} \frac{Y_{\Theta_t(p)}(F) - Y_p(F)}{t} - \lim_{t \rightarrow 0} Y_{\Theta_t(p)} g_{-t}$$

$$= \lim_{t \rightarrow 0} \frac{Y(F)(\Theta_t(p)) - Y(F)(p)}{t} - \lim_{t \rightarrow 0} Y_{\Theta_t(p)} \underbrace{g_{-t}}_{g_0 = g|_{\Theta_t(p)} = X_2(F)}$$

$$= XY(F)(p) - YX(F)(p)$$

$$= [X, Y](F)(p)$$

$$\text{Then } L_x Y(p) = [X, Y](p) \text{ so}$$

$$L_x Y = [X, Y] \quad \square$$

Rem: This shows $[X, Y]$ is a v.f. $[L, Y]$

Thm: Suppose $F: N \rightarrow M$ C^∞ -map

$$X_1, X_2 \in \mathfrak{X}(N) \rightarrow [F_* X_1, F_* X_2]$$

$$= F_* [X_1, X_2]$$

Pf: For $p \in M$, $g \in C^\infty(F(p))$, $X_p \in T_p N$

$$(F_* X)(F(p)) = F_* (X_p). \text{ In general, } F_*$$

$$\text{is not a v.f. Then } (F_* X)(g)(F)$$

$$= X(g \circ F). \text{ Therefore,}$$

$$F_* X_1, F_* X_2 (g)(F) = F_* X_2 F_* X_1$$

$$= F_* X_1 (X_2(g \circ F)) - F_* X_2 [g \circ F]$$

$$= X_1 X_2 (g \circ F) - X_2 X_1 (g \circ F)$$

$$= [X_1, X_2](g \circ F)$$

$$= F_* ([X_1, X_2])(g)(F) \rightarrow [F_* X_1, F_* X_2] = F_* [X_1, X_2] \quad \square$$

Thm: $X, Y \in \mathfrak{X}(M)$, Θ gen by X , σ gen by Y .

Then $[X, Y] \leftrightarrow$

$$(\sigma \circ \Theta_t)_*(p) = \Theta_t \circ \sigma_*(p)$$

for all p .

Pf: \Leftarrow Obvious

$$d_{\sigma(\Theta_t(p))}(\sigma)_* \Theta_t(p) =$$

$$\text{Then } [X, Y] = L_X Y =$$

$$\lim_{t \rightarrow 0} \frac{(\Theta_{-t})_* Y_{\Theta_t(p)} - Y(p)}{t}$$

$$\lim_{s \rightarrow 0} \frac{\sigma_*(\Theta_{t+s}(p)) - \Theta_t(p)}{s} = \lim_{s \rightarrow 0} \frac{\Theta_t(\sigma_*(p)) - \Theta_t(p)}{s}$$

$$\underbrace{\quad}_Y(\Theta_t(p)) \quad \underbrace{\quad}_{(\Theta_t)_* Y_p}$$

$$\Rightarrow: \text{ Let } Z_t = (\Theta_{-t})_* Y_{\Theta_t(p)}$$

$$\text{show: } \dot{Z}_t(t) = 0$$

$$\text{Let } q'_t = \Theta_t(q).$$

$$\dot{Z}_t = \lim_{\Delta t \rightarrow 0} \frac{(\Theta_{-t-\Delta t})_* Y_{\Theta_{t+\Delta t}(q)} - (\Theta_{-t})_* Y_{\Theta_t(q)}}{\Delta t}$$

$$= (\Theta_{-t})_* \lim_{\Delta t \rightarrow 0} \frac{(\Theta_{-\Delta t})_* Y_{\Theta_{\Delta t}(q'_t)} - Y_{q'_t}}{\Delta t}$$

$$= (\Theta_{-t})_* (L_X Y)(q'_t)$$

$$= (\Theta_{-t})_* [X, Y](q'_t) = 0$$

$\int_0^1 Z_q(t)$ does not depend on t
 $\int_0^1 (\Theta_t)_* Y_{\Theta_t(q)} = Y(q)$ } Constant vector

Then $(\Theta_t)_* \dot{\sigma}_q = \dot{\sigma}(\Theta_t(q))$

$$\frac{d}{ds} \Theta_t(\sigma_s(q)) = \frac{d}{ds} \sigma_s(\Theta_t(q))$$

Integrate & use fact have same start value.

$$\Theta_t(\sigma_0(q)) = \sigma_0(\Theta_t(q)) = \Theta_t(q)$$

By uniqueness of integral curve, $\Theta_t \sigma_s = \sigma_s \Theta_t$ \square

10/24/2016

Tensor \neq Tensor Fields

Our v.s. will be finite dimensional.

Recall V v.s. over \mathbb{R} . Define V^* dual space. Call $\sigma \in V^*$ a covector.

(1) $F_*: V \rightarrow W$ a linear map then $F^*: W^* \rightarrow V^*$ defined by $\sigma \in W^*, F^*(\sigma)(v) = \sigma(F_*(v))$

$V \xrightarrow{F_*} W \xrightarrow{G_*} U; F, G$ linear V, W, U v.s. } Bad notation?
 $(G_* \circ F_*)^* = F^* \circ G^*$

(2) Let $\{e_1, \dots, e_n\}$ be a basis of V , $\exists!$ basis of $V^*: \{\sigma_1, \dots, \sigma_n\} \Rightarrow \sigma_i(e_j) = \delta_{ij}$

$$(3) V \cong (V^*)^*$$

Def: A C^∞ covector field σ on manifold M is a smooth linear functional on space of vector fields over M in following sense:

(U, ϕ) coord neigh (x_1, \dots, x_n) then $\sigma(\frac{\partial}{\partial x_i}) \in C^\infty(U)$

Rem:

1) Equiv, for all $X \in \mathfrak{X}(M)$, $\sigma(X) \in C^\infty(M) \Rightarrow \sigma$ is a C^∞ -covector field on M .

2) For all $\sigma: C^\infty$ covector field $\sigma \in \mathfrak{X}(M) \rightarrow C^\infty(M)$ is a $C^\infty(M)$ -lin. functional, ie $\sigma(f_1 X_1 + f_2 X_2) = f_1 \sigma X_1 + f_2 \sigma X_2$ for $f_1, f_2 \in C^\infty(M); X_1, X_2 \in \mathfrak{X}(M)$

Example: $f \in C^\infty(M)$. Define df by $df(X) = X(f)$ for $X \in \mathfrak{X}(M)$. Then df is C^∞ vector field on M called differential of f .

Let (U, ϕ) be coord. neigh with (x_1, \dots, x_m) . For $X = \sum_i a^i \frac{\partial}{\partial x_i}$

where $a_i \in C^\infty(U)$. Then

$$dF(X) = dF\left(\sum_i a_i \frac{\partial}{\partial x_i}\right) = \sum_i a_i \frac{\partial F}{\partial x_i}$$

Note: $dx_i\left(\frac{\partial}{\partial x_j}\right) = \frac{\partial x_i}{\partial x_j} = \delta_{ij}$

Then $dF = \sum_i \frac{\partial F}{\partial x_i} dx_i$

Fact: $\{dx_1, \dots, dx_m\}$ is a basis of C^∞ covector field on U .

$F: M \rightarrow N$ C^∞ -map. Then

$$F^*: T_{F(p)}^* N \rightarrow T_p^* M$$

where $T_p^* M = (T_p M)^*$ is

defined by

$$(F^* \sigma)(v) = \sigma(F_* v)$$

where $\sigma: C^\infty$ covector at $F(p)$, for $v \in T_p M$.

Thm: For σ C^∞ covector field on N , then $F^* \sigma$ is a C^∞ covector field on M .

Pf: Let $(U, \phi), (V, \psi)$ be coord. neigh at $p \in F(p)$ with coordinates $(x_1, \dots, x_m), (y_1, \dots, y_n)$ and $U \subset F^{-1}(V)$. For $\sigma: C^\infty$ covector field at $F(p)$. Write $\sigma = \sum_j \sigma_j dy_j$ where $\sigma_j \in C^\infty(V)$

$$\text{Then } F^* \sigma = F^* \left(\sum_j \sigma_j dy_j \right)$$

$$= \sum_j \sigma_j F^* (dy_j)$$

From "pulling out"

By def,

$$F^* (dy_j) \left(\frac{\partial}{\partial x_i} \right)$$

$$= dy_j \left(F_* \left(\frac{\partial}{\partial x_i} \right) \right) = dy_j \left(\sum_k \frac{\partial y_k}{\partial x_i} \frac{\partial}{\partial y_k} \right)$$

$$\sum_k \frac{\partial y_k}{\partial x_i} \delta_{jk} \in C^\infty(V)$$

$$\text{Then } F^* (dy_j) = \sum_i \frac{\partial y_j}{\partial x_i} dx_i$$

Then $F^* \sigma$ is a C^∞ covector field on M . □

Fact: $F^* (dy_j) = \sum_i \frac{\partial y_j}{\partial x_i} dx_i$

Be very familiar.

$$F^* \left(\sum_j \sigma_j dy_j \right) = \sum_{j=1}^n \sum_{i=1}^m \sigma_j(F) \frac{\partial y_j}{\partial x_i} dx_i$$

Partition of Unity

Def: A covering $\{A_\alpha\}$ of M is called locally finite if for all $p \in M$, \exists open set U_p , $p \in U_p$, such that

$$\#\{\alpha \mid A_\alpha \cap U_p \neq \emptyset\} < \infty$$

A covering $\{B_\beta\}$ is a refinement of A_α if each $B_\beta \subset A_\alpha$ for some α . f : function on M , support of f is set $\text{supp } f = \overline{\{x \in M \mid f(x) \neq 0\}}$

closed set.

Def: A C^∞ partition of unity on M is a collection of smooth functions $\{F_\alpha\}$ on M such that...

- 1) $F_\alpha \geq 0 \quad \forall \alpha$
- 2) $\{\text{supp}(F_\alpha)\}_\alpha$ locally finite covering of M
- 3) $\sum_\alpha F_\alpha \equiv 1$ on M

Rem: $\sum_\alpha F_\alpha$ is essentially a finite sum near each point $p \in M$.

A partition of unity is subordinate to an open covering $\{A_\alpha\}$ if for all α , $\exists A_\alpha$ such that $\text{supp } F_\alpha \subset A_\alpha$.
Namely, $\{\text{supp } F_\alpha\}$ is a refinement of $\{A_\alpha\}$.

Prop: For all $\{A_\alpha\}$ open covering of M , \exists a countable locally finite refinement $\{(U_i, \phi_i)\}$ of $\{A_\alpha\}$, where each (U_i, ϕ_i) is a coord neigh with $\phi_i(U_i) = B_3(0)$ such that $\phi_i^{-1}(B_1(0)) = V_i \subset U_i$ also covers M .

Pr: Prop trivial if M is compact. If not, let $\{P_i\}$ be a countable basis of open sets $\ni \bar{P}_i$ is compact. Define a sequence of compact sets K_1, K_2, \dots inductively:
 $K_1 = \bar{P}_1$. Assume up to K_n def. σ
First integers $\ni r \geq i \ \& \ K_i \subset \bigcup_{j=1}^r P_j$

then define $K_{i+1} = \overline{P_1 \cup \dots \cup P_r}$
 $= \bar{P}_1 \cup \bar{P}_2 \cup \dots \cup \bar{P}_r$

Let $K_{-1} = K_0 = \emptyset$.

Know $\text{int } K_{i+1} \supset K_i$ then

$(\text{int } K_{i+2} \setminus K_{i-1}) \cap A_\alpha$ is open

For p in above \exists coord neigh $(U_{p,\alpha}, \phi_{p,\alpha})$ such that $U_{p,\alpha} \subset$

$(\text{int } K_{i+2} \setminus K_{i-1}) \cap A_\alpha$ and

$\phi_{p,\alpha}(U_{p,\alpha}) = B_3(0)$. Let

$V_{p,\alpha} = \phi_{p,\alpha}^{-1}(B_1(0))$ then

$p \in V_{p,\alpha} \subset (\text{int } K_{i+2} \setminus K_{i-1}) \cap A_\alpha$

Moreover, finitely many $V_{p,\alpha}$ covers compact set $(\text{int } K_{i+2} \setminus K_{i-1})$ because of compactness. Write $V_{p,\alpha}$ as

$\{V_{i_1}, \dots, V_{i_k}\}$ for k finite. Then

$U_{p,\alpha}$ write as $\{U_{i_1}, \dots, U_{i_k}\}$. Then

$\bigcup_{i,j} V_{ij} = M$
 $\hookrightarrow \bigcup K_{i+1} \setminus K_i$

Know countable $\&$ refinement. Only need locally finite: obvious as given open set at point $u_{j\alpha}$ to cover point but containing $\text{int } K_{i+2} \setminus K_{i-1}$ $\&$ there are fin. many. (Check). \square

10/26/2016

Countable Cover $\bigcup_{i=1,2,\dots} \bigcup_{j=1,2,\dots, i_k} U_{ij}$ locally finite.

For all p , $\exists P_r \ni p \in P_r$

$$P_r \subset K_{i+1}$$

Then $\bigcup_{j=1,2,\dots} U_{ij} \supset K_{i+1} \supset P_r$

Then $S \supset K_{i+1} \supset P_r$. If $\alpha > i+2$,

then $\bigcup_{\alpha, \alpha_k} U_{\alpha, \alpha_k} \cap K_{i+1} = \emptyset \rightarrow$

$$U_{\alpha, \alpha_k} \cap P_r = \emptyset.$$

Therefore, $\{U_i\}$ locally finite.

Thm: Given each countable locally

fin. coord covering $\{U_i, \phi_i\}$

with $\phi_i(U_i) = B_3(0) \neq \emptyset$ let

$V_i = \phi_i^{-1}(B_1(0))$ then \exists

a ~~partition~~ partition of unity

$\{f_i\} \ni$

1) $f_i > 0$ on V_i

2) $\text{supp } f_i \subset \phi_i^{-1}(B_2(0))$

In particular, every open covering $\{A_\alpha\}$ admits a partition of unity that is subordinate to it.

Pf: \exists nonnegative smooth functions

$\tilde{g}_i(x)$ on \mathbb{R}^m such that

$$\tilde{g}_i = \begin{cases} 1 & \text{on } B_1(0) \\ 0 & \text{on } \mathbb{R}^m \setminus B_2(0) \end{cases}$$

for the centers in the cover.

Define $g_i = \tilde{g}_i \circ \phi_i \in C^\infty(M)$

$g_i \geq 0$ on M . Define $g_i|_{V_i^c} = 0$.

and $\text{supp } g_i \subset \phi_i^{-1}(B_2(0))$, $g_i \equiv 1$

on V_i . Since $\{U_i\}$ locally finite

$$f_i = \frac{g_i}{\sum_j g_j} \text{ is well defined}$$

and satisfies the partition of unity. \square

Thm: Any compact manifold M admits a C^∞ embedding as a submanifold in \mathbb{R}^N for some $N \in \mathbb{N}$.

Pf: Let $\{U_i, V_i, \phi_i\}$ be finite covering of M as in the thm. Namely,

$$\phi_i(U_i) = B_3(0), \phi_i(V_i) = B_1(0)$$

Let $\{f_i\}$ be partition of unity

subordinate to U_i . In fact,

$$f_i \equiv 1 \text{ on } V_i, f_i \equiv 0 \text{ on } (\phi_i^{-1}(B_2(0)))^c$$

Then $f_i \phi_i: M \rightarrow B_3(0) \subset \mathbb{R}^m$ C^∞ -map

By defining $(f_i \phi_i)|_{U_i} \equiv 0$
 Moreover, $f_i \phi_i: V_i \rightarrow B_i(0)$
 is a diffeomorphism. Define

$$F: M \rightarrow \underbrace{\mathbb{R}^m \times \dots \times \mathbb{R}^m}_{2k}$$

$$p \mapsto (f_1 \phi_1, \dots, f_k \phi_k, f_1, \dots, f_k)$$

F is C^∞ . Only need check diffeo.

$$DF \in M(m, mk+k) \rightarrow DF \text{ has}$$

at most rank m . OTOH, $p \in M$

$\exists V_i$ with $p \in V_i$ and $(\text{rank } DF)_p \geq \text{rank } (Df_i \phi_i)_p = m$

Then $\text{rank } DF \equiv m$. So F is an immersion. For $p_1, p_2 \in M$

$F(p_1) = F(p_2)$ so then

$$f_i \phi_i(p_1) = f_i \phi_i(p_2) \text{ for all } i=1, \dots, k.$$

So $\exists i \rightarrow \cancel{f_i \phi_i(p_1) = f_i \phi_i(p_2)}$ since $f_i(p_i) \neq 0$. since $p_i \in V_i$.

$$f_i \phi_i(p_1) = f_i \phi_i(p_2) \rightarrow \phi_i(p_1) = \phi_i(p_2) \rightarrow p_1 = p_2.$$

So F is inj. $\rightarrow F$ embedding of inj. immersion

from compact manifold. \square

Thm (Whitney): Any C^∞ manifold M^m can be C^∞ embedded as a closed submanifold of \mathbb{R}^{2m} .

Tensor Fields:

Def: A tensor Φ on a v.s. V is a multilinear map

$$\Phi: \underbrace{V \times \dots \times V}_r \times \underbrace{V^* \times \dots \times V^*}_s \rightarrow \mathbb{R}$$

r : covariant order

s : contravariant order

Fix (r,s) , let $T^r_s(V)$ be the set of all tensors on V .

Check: $T^r_s(V)$ is a vector space.

$$\text{Thm: } \dim_{\mathbb{R}} V = n \rightarrow \dim_{\mathbb{R}} T^r_s(V) = n^{r+s}$$

Def: A basis of $T^r_s(V)$ is $\Omega_{i_1, \dots, i_r}^{j_1, \dots, j_s}$ for $1 \leq j_1 \leq \dots \leq j_r \leq n$ and $1 \leq i_1, \dots, i_s \leq n$

given by

$$\Omega_{i_1, \dots, i_r}^{j_1, \dots, j_s}(e_{k_1}, \dots, e_{k_r}, f_{\ell_1}, \dots, f_{\ell_s}) = \delta_{j_1 k_1} \dots \delta_{j_r k_r} \delta_{\ell_1 i_1} \dots \delta_{\ell_s i_s}$$

where

$\{e_1, \dots, e_n\}$ basis of V

$\{f_1, \dots, f_n\}$ dual basis.

Check: This is a basis.

Fact:

$$\Phi = \sum_{\substack{j_1, \dots, j_r \\ i_1, \dots, i_r}} \Phi(e_{j_1}, \dots, e_{j_r}, \delta_{i_1}, \dots, \delta_{i_r}) \Omega_{i_1, \dots, i_r}^{j_1, \dots, j_r}$$

Def: A C^∞ covariant tensor field of order r on M is a function Φ with $\Phi_p \in T_0^r(T_p M)$ such that for $x_1, \dots, x_r \in \mathcal{X}(U)$ for open set $U \subset M$, then $\Phi(x_1, \dots, x_r) \in C^\infty(U)$.
Define such a tensor field by $T^r(M)$.

Rem: Given $\Phi \in T^r(M)$, Φ is $C^\infty(M)$ linear in each variable for any $f \in C^\infty(M)$.
Fix (U, Φ) coord neigh with $(x_1, \dots, x_n) = X$
then $\Omega^{j_1, \dots, j_r}(\frac{\partial}{\partial x_1}, \dots, \frac{\partial}{\partial x_r}) = \delta_{j_1 k_1} \dots \delta_{j_r k_r}$
and Ω^{j_1, \dots, j_r} is a basis of $T^r(U)$.
In fact, $\Phi = \sum \Phi(\frac{\partial}{\partial x_{j_1}}, \dots, \frac{\partial}{\partial x_{j_r}}) \Omega^{j_1, \dots, j_r}$

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Let $F: M \rightarrow N$ be C^∞ . Then $F^*: T^r(N) \rightarrow T^r(M)$ is linear defined by...

$$F^*(\Phi)_m(x_1(p), \dots, x_m(p)) = \Phi_{F(p)}(F_*(x_1)_{F(p)}, \dots, F_*(x_m)_{F(p)})$$

where $\Phi \in T^r(N)$, $x_1, \dots, x_m \in \mathcal{X}(M)$ for $p \in M$.

Def: V a vector space. $\Phi \in T^r(V)$

Φ is symmetric if $\Phi(v_1, \dots, v_i, \dots, v_j, \dots, v_r) = \Phi(v_1, \dots, v_j, \dots, v_i, \dots, v_r)$

$$\Phi(v_1, \dots, v_i, \dots, v_j, \dots, v_r)$$

is invariant under an transposition of variables.

Alternating if came up to sign.

Symmetric: $\sum^r V$
Alternating: $\wedge^r V$

Thm: $F: M \rightarrow N$ C^∞ -map if $\Phi \in T^r(N) \rightarrow F^* \Phi \in T^r(M)$
Moreover, $F^*: T^r(N) \rightarrow T^r(M)$ is linear and preserves symmetric & alternating tensors.

Note: $\Phi \in \Sigma^r V$ if and only if $\Phi(v_{\sigma(1)}, \dots, v_{\sigma(r)}) = \Phi(v_1, \dots, v_r)$ for any σ : permutation of $\{1, \dots, n\}$

$$\Phi \in \wedge^r(V) \text{ if and only if } \Phi(v_{\sigma(1)}, \dots, v_{\sigma(r)}) = \text{sgn}(\sigma) \Phi(v_1, \dots, v_r) \text{ for any perm. } \sigma$$

Def: The symmetrizing map $S: T^r(V) \rightarrow T^r(V)$ is defined by $S\Phi(v_1, \dots, v_r) = \sum_{\sigma \in S_r} \Phi(v_{\sigma(1)}, \dots, v_{\sigma(r)})$

The alternating map $\Lambda: T^r(V) \rightarrow T^r(V)$
 is defined by $\Lambda\phi(v_1, \dots, v_r) = \frac{1}{r!} \sum_{\sigma} \text{sgn}\sigma \phi(v_{\sigma(1)}, \dots, v_{\sigma(r)})$

Note: S, Λ are linear maps

Prop:

1) $\Lambda^2 = \Lambda, S^2 = S$

$\approx \Lambda, S$ are projections

2) $\Lambda(T^r(V)) = \Lambda^r(V)$

$S(T^r(V)) = \Sigma^r(V)$

3) Φ is alternating if and only if

$\Lambda\Phi = \Phi \cdot \Phi$ symmetric

iff $S\Phi = \Phi$

4) If $L_*: V \rightarrow W$ is lin, then
 Λ, S commute with $L_*: T^r W \rightarrow T^r V$,
 i.e. $\Lambda L_*^r = L_*^r \Lambda$ & $S L_*^r = L_*^r S$

Thm: Λ, S are well-defined on $T^r M$.
 and they satisfy 1-4 above.

In particular, $F: M \rightarrow N$ C^∞ map then

$\Lambda F_*^r = F_*^r \Lambda, S F_*^r = F_*^r S$. Then

F_*^r preserves Σ^r & Λ^r .

Ex: $\Sigma^2 M$. Let $\Phi \in \Sigma^2 M$, i.e.

$\Phi(x_1, x_2) = \Phi(x_2, x_1)$ for $x_1, x_2 \in T_x(M)$.

Moreover, assume Φ is positive definite.

Namely, for $p \in M, \Phi_p(v, v) \geq 0$ &

$\Phi_p(v, v) = 0 \iff v = 0; v \in T_p M$

Def: Any $\Phi \in \Sigma^2 M$; that is positive definite is called a Riemannian metric on M .

Rem: For $p \in M, v_1, v_2 \in T_p M$

$\sqrt{\Phi(v_1, v_1)}$ = length of v_1

$\Phi(v_1, v_2)$ gives us the \angle between v_1, v_2 via:

$|\Phi(v_1, v_2)| = \sqrt{\Phi(v_1, v_1)} \sqrt{\Phi(v_2, v_2)} \cos \theta$

For $p, q \in M$, let $\gamma(t)$ be the C^∞ curve connecting $p \neq q$.

Namely, $\gamma: [0, 1] \rightarrow M$ C^∞ map

and $\gamma(0) = p, \gamma(1) = q$. Define the length of γ by

$\text{len } \gamma = \int \sqrt{\Phi(\dot{\gamma}, \dot{\gamma})(t)} dt$

The distance between p, q is defined by

$d(p, q) = \inf \text{length } \gamma: \gamma: [0, 1] \rightarrow M$
 $\gamma(0) = p$
 $\gamma(1) = q$

Thm: (M, Φ) is a metric space.

Thm: (Riemann) For all M, C^∞ manifold,

\exists pos. def. symmetric 2-tensor;

$\Phi \in \Sigma^2 M$

Pf: (Rough) Let $\{U_\alpha\}$ be an open cover of M by coordinate neighborhoods with coordinate

$$(x_1^\alpha, x_2^\alpha, \dots, x_m^\alpha) \exists a$$

partition of unity $\{\rho_\alpha\}$. On U_α , define

$$\Phi_\alpha = \sum_{i,j=1}^m dx_{x^\alpha}^i \otimes dx_{x^\alpha}^j$$

where $dx_{x^\alpha}^i \otimes dx_{x^\alpha}^j \left(\frac{\partial}{\partial x_{x^\alpha}^i}, \dots, \frac{\partial}{\partial x_{x^\alpha}^j} \right) = \delta_{ij} \delta_{ik}$

Check: Φ_α is pos. def., symmetric, covariant 2-tensor on U_α .

Define $\Phi = \sum_\alpha \rho_\alpha \Phi_\alpha$

Multiplication of Tensors

$T^r M$: covariant tensor field of order r on M .

$$T^0 M = C^\infty(M).$$

On vector space V , $\phi \in T^r(V)$, $\psi \in T^s(V)$

Def: $\phi \otimes \psi$ is a ^{cover} tensor of order $r+s$ on M . $\phi \otimes \psi$ def. by

$$(\phi \otimes \psi)(v_1, \dots, v_r, v_{r+1}, \dots, v_{r+s}) \stackrel{\text{def}}{=} \phi(v_1, \dots, v_r) \psi(v_{r+1}, \dots, v_{r+s})$$

$$\phi(v_1, \dots, v_r) \psi(v_{r+1}, \dots, v_{r+s})$$

Thm:

1) The tensor product

$$T^r(V) \times T^s(V) \rightarrow T^{r+s}(V)$$

is bilin. & associative

2) If $\omega_1, \dots, \omega_n$ is a basis of V^* then $\omega_{i_1} \otimes \dots \otimes \omega_{i_r}$

for $1 \leq i_1, \dots, i_r \leq n$ is a basis of $T^r(V)$.

3) If $F^*: W \rightarrow V$ is lin. then

$$F^*(\phi \otimes \psi) = (F^*\phi) \otimes (F^*\psi)$$

for $\phi \in T^r(V)$ & $\psi \in T^s(V)$

Pf:

$$1) (\alpha_1 \phi_1 + \alpha_2 \phi_2) \otimes \psi =$$

$$\alpha_1 \phi_1 \otimes \psi + \alpha_2 \phi_2 \otimes \psi$$

$$(\phi \otimes \psi) \otimes \theta = \phi \otimes (\psi \otimes \theta)$$

Check

2) Recall basis of $T^r V$ is given by

$$\omega_{i_1, \dots, i_r} (e_{j_1}, \dots, e_{j_r}) = \delta_{i_1 j_1} \dots \delta_{i_r j_r}$$

where $\{e_1, \dots, e_n\}$ basis of V . Note

$$\omega_{i_1} \otimes \dots \otimes \omega_{i_r} (e_{j_1}, \dots, e_{j_r}) =$$

$$\delta_{i_1 j_1} \dots \delta_{i_r j_r} \rightsquigarrow \dim T^r V = n^r.$$

Let $T^0 V = \mathbb{R}$ &

$$T(V) = \bigoplus_{r=0}^{\infty} T^r(V)$$

If $\tilde{\Phi} \in T(V)$, write $\tilde{\Phi} = \phi_{i_1, \dots, i_n}$

where $\phi_{i_1, \dots, i_n} \in T^n(V)$ & $0 \leq i_1 < i_2 < \dots < i_n$

Then $\tilde{\Phi}, \tilde{\Psi} \in T(V)$. Define $\tilde{\Phi} + \tilde{\Psi}$

componentwise. Define $\tilde{\Phi} \otimes \tilde{\Psi}$

componentwise. The associative algebra over \mathbb{R} defined in this way is called

the tensor algebra. It has unit 1. It is an Inf. dim. v.s. over \mathbb{R} .

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V vector space

$$T(V) = T^0(V) \oplus T^1(V) \oplus \dots$$

$$\text{For } \tilde{\Phi} \in T(V), \tilde{\Phi} = \sum_{j=1}^p \phi_j^j$$

where $\phi_j^j \in T^j(V)$; $i_1 < i_2 < \dots < i_p$.

Thm: $T(V)$ is an associative algebra with unit over $T^0(V) \cong \mathbb{R}$.

$T(V)$ is generated by \mathbb{R} and

$$T^1(V) = V^*. F_*: W \rightarrow V$$

induces a homo. $F^*: T(V) \rightarrow T(W)$

such that

$$1) F^* = 1 \text{ on } \mathbb{R}$$

$$2) F^*: \frac{T^1(V)}{V^*} \rightarrow \frac{T^1(W)}{W^*} \text{ dual of } F_*$$

& F^* is determined uniquely on $T(V)$ by (1) & (2).

Thm: $T^r M \times T^s M \rightarrow T^{r+s} M$

defined by tensor product \otimes is bilin.

& associative. If w_1, \dots, w_n is a

basis of $T^1 M|_U$ for $U \subset M$

open, then every element of

$T^r M|_U$ is a lin. comb. with

C^∞ coeff. of $\{w^{i_1} \otimes \dots \otimes w^{i_r} \mid$

$i_1, \dots, i_r \in \{1, \dots, m\}\}$

If $F: N \rightarrow M$ C^∞ , $\phi \in T^r M$,

$$\psi \in T^s M \rightarrow F^*(\phi \otimes \psi) =$$

$$F^* \phi \otimes F^* \psi \in T^{r+s} N$$

If $\phi \in T^r M$, $\psi \in T^s M \rightarrow$

$$\phi \otimes \psi \left(\frac{\partial}{\partial x_{i_1}}, \dots, \frac{\partial}{\partial x_{i_r+s}} \right) =$$

$$\phi \left(\frac{\partial}{\partial x_{i_1}}, \dots, \frac{\partial}{\partial x_{i_r}} \right) \psi \left(\frac{\partial}{\partial x_{i_{r+1}}}, \dots, \frac{\partial}{\partial x_{i_{r+s}}} \right)$$

for local coord. $x = (x_1, \dots, x_m)$ on $U \subset_{\text{open}} M$

Cor: $\phi \in T^r M$, $\exists!$ a unique way to write ...

$$\phi = \sum_{i_1, \dots, i_r} a_{i_1, \dots, i_r} dx_{i_1} \otimes \dots \otimes dx_{i_r}$$

where $a_{i_1, \dots, i_r} \in C^\infty U$

$x = (x_1, \dots, x_m)$ local coords on U .

and

$$a_{i_1, \dots, i_r} = \phi \left(\frac{\partial}{\partial x_{i_1}}, \dots, \frac{\partial}{\partial x_{i_r}} \right)$$

Let $r > 0$.

$$\Lambda^r V \subset T^r V$$

alternating covariant tensor of order r .

In particular, $\Lambda^1 V = T^1 V$

$$\text{Define } \Lambda(V) = \bigoplus_{r=0}^{\infty} \Lambda^r V$$

where $\Lambda^0 V = \mathbb{R} \subset T(V)$

$$\text{Def: } \Lambda^r(V) \times \Lambda^s(V) \rightarrow \Lambda^{r+s} V$$

$$\text{by } (\phi, \psi) \mapsto \frac{(r+s)!}{r!s!} A(\phi \otimes \psi)$$

called the exterior product or wedge product, denoted $\phi \wedge \psi$.

Lemma: The wedge product is bilinear & associative.

Prf: Bilinear is clear. Now show

$$\begin{aligned} A(\phi \otimes \psi \otimes \theta) &= A(A(\phi \otimes \psi) \otimes \theta) \\ &= A(\phi \otimes A(\psi \otimes \theta)) \end{aligned}$$

$$S = S_{r+s+t} = \text{all perm of } \{1, 2, \dots, r+s+t\}$$

S' = subgroup in S leaving last t #'s fixed.

$$S_{r+s} \rightarrow S' \text{ iso.}$$

$$\sigma \mapsto \sigma'$$

$$A(\phi \otimes \psi) \otimes \theta(v_1, \dots, v_{r+s+t})$$

$$= \theta(v_{r+s+1}, \dots, v_{r+s+t})$$

$$= \frac{1}{(r+s)!} \sum_{\sigma \in S_{r+s}} \text{sgn } \sigma \phi(v_{\sigma 1}, \dots) \psi(v_{\sigma r+1}, \dots, v_{\sigma r+s}) \theta(v_{\sigma r+s+1}, \dots, v_{\sigma r+s+t})$$

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$$= \frac{1}{(r+s)!} \sum_{\sigma' \in S'} \text{sgn } \sigma' \phi(v_{\sigma' 1}, \dots, v_{\sigma' r}) \psi(v_{\sigma' r+1}, \dots, v_{\sigma' r+s}) \theta(v_{\sigma' r+s+1}, \dots)$$

$$A(A(\phi \otimes \psi) \otimes \theta)(v_1, \dots, v_{r+s+t})$$

$$\frac{1}{(r+s+t)!} \frac{1}{(r+s)!} \sum_{\pi \in S} \sum_{\sigma' \in S'} \text{sgn}(\pi \sigma')$$

$$\phi(v_{\pi \sigma' 1}, \dots) \psi(v_{\pi \sigma' r+1}, \dots) \theta(v_{\pi \sigma' r+s+1}, \dots)$$

$$\text{Note: } \{\pi \sigma' \mid \pi \in S\} = S \text{ for } \sigma' \in S'$$

$$= \frac{1}{(r+s)!} \sum_{\sigma' \in S'} A(\phi \otimes \psi \otimes \theta)(v_1, \dots, v_{r+s+t})$$

$$= \dots$$

= bilin. & associative. \square

Cor: For $\phi_i \in \Lambda^{r_i} V$ for $i=1, \dots, k$ then $\phi_1 \wedge \dots \wedge \phi_k = \frac{(r_1 + \dots + r_k)!}{r_1! \dots r_k!} A(\phi_1 \otimes \dots \otimes \phi_k)$

Wedge Product

$$\Lambda(V) \times \Lambda(V) \rightarrow \Lambda(V) \text{ ij}$$

$$\tilde{\phi} \wedge \tilde{\psi} \stackrel{\text{def}}{=} \sum_{\substack{c=1, \dots, k \\ j=1, \dots, l}} \phi_c \wedge \psi_j, \text{ where } \dots$$

$$\tilde{\phi} = \sum_{c=1}^k \phi_c; \phi_c \in \Lambda^{r_c} V$$

$$\tilde{\psi} = \sum_{j=1}^l \psi_j; \psi_j \in \Lambda^{s_j} V$$

11/07/2016

Cor: $\Lambda(V)$ with wedge product is an associative algebra over $\Lambda^0 V = \mathbb{R}$ called the exterior algebra.

Show $\Lambda(V)$ is a fin. dim. v.s. with dim. $\sum_{i=0}^n \binom{n}{i} = 2^n$ } $\dim V = n$

Let w_1, \dots, w_n be a basis of $\Lambda^1(V) = V^*$ then $\{w^{i_1} \wedge \dots \wedge w^{i_r} \mid 1 \leq i_1 < \dots < i_r \leq n\}$ is a basis of $\Lambda^r(V)$.

Lemma: $\phi \in \Lambda^r V, \psi \in \Lambda^s V \rightarrow \phi \wedge \psi = (-1)^{rs} \psi \wedge \phi$

Pr: Suffices to show $A(\phi \otimes \psi) = (-1)^{rs} A(\psi \otimes \phi)$

$$A(\phi \otimes \psi)(v_1, \dots, v_{r+s}) = \frac{1}{(r+s)!} \sum_{\sigma} \text{sgn } \sigma \phi(v_{\sigma(1)}, \dots, v_{\sigma(r)}) \psi(v_{\sigma(r+1)}, \dots, v_{\sigma(r+s)})$$

switch order of next step

Note:

$$\tau \in S_{r+s}$$

$$\tau(1, 2, \dots, r, r+1, \dots, r+s) = (r+1, \dots, r+s, 1, \dots, r)$$

$$\text{sgn } \tau = (-1)^{rs}$$

$$\text{sgn } (\sigma\tau) = \text{sgn } (\sigma\tau) \text{sgn } (\tau)$$

$$= \frac{1}{(r+s)!} \sum_{\sigma} \text{sgn } (\sigma\tau) \text{sgn } (\tau) \psi(v_{\sigma\tau(1)}, \dots, v_{\sigma\tau(r)}) \phi(v_{\sigma\tau(r+1)}, \dots, v_{\sigma\tau(r+s)})$$

$$\{\sigma\tau \mid \sigma \in S_{r+s}\} = S_{r+s} \quad \square$$

Thm: If $r > n = \dim V \rightarrow \Lambda^r V = 0$

If $0 \leq r \leq n \rightarrow \dim \Lambda^r V = \binom{n}{r}$

(continued \rightarrow)

Pr: Check:

$$\sum_{i_1 < \dots < i_r} a_{i_1, \dots, i_r} w^{i_1} \wedge \dots \wedge w^{i_r} = 0$$

$a_{i_1, \dots, i_r} = 0$ for all i_1, \dots, i_r .

Thm: V, W fin. dim v.s.

$F^*: W \rightarrow V$ linear. Then

$F^*: \Lambda(V) \rightarrow \Lambda(W)$ is a homomorphism of algebras induced by $F^*: T^1(V) \rightarrow T^1(W)$

Pr: Define $F^*(w_1 \otimes w_2) = F^* w_1 \otimes F^* w_2$ for $w_1, w_2 \in T^1(V)$.

Check: $F^* A = A F^*$

Def: $\Lambda^r M \stackrel{\text{def}}{=} r$ -form $\stackrel{\text{def}}{=}$ alternating covariant tensor field of order r on M .

Thm: $\Lambda M = \bigoplus_{r=0}^m \Lambda^r(M)$ ($m = \dim M$) is a v.s. of differential forms $\&$

$\forall \phi \in \wedge^r M, \psi \in \wedge^s M$, define

$$(\phi \wedge \psi)_p = \phi(p) \wedge \psi(p)$$

Then $\phi \wedge \psi = (-1)^{rs} \psi \wedge \phi$

Moreover, $\wedge M$ is an algebra over $C^\infty M$.

For $f \in C^\infty M$,

$$\begin{aligned} (f\phi) \wedge \psi &= f \cdot \phi \wedge \psi \\ &= \phi \wedge (f\psi) \end{aligned}$$

If w_1, \dots, w_n is a basis of $\wedge M$ then $\{w^{i_1} \wedge \dots \wedge w^{i_r} \mid i_1 < \dots < i_r\}$ is a basis of $\wedge^r M|_u$.

Thm: $F: M \rightarrow N$ C^∞ map

Then $F^*: \wedge N \rightarrow \wedge M$ is an algebra homomorphism.

Orientation of a Manifold

Def: An oriented vector space is a vector space plus an equivalence class of allowable bases. The choice of the basis determines the orientation.

V.s.; $\dim V = n$, $E = \{e_i\}^n$, $F = \{f_i\}^n$ bases

Then $\exists!$ invertible matrix U such that $(e_1 \dots e_n) = (f_1 \dots f_n)U$

If $\det U > 0$, then E, F have same orientation.

Lem: Let $\Omega \in \wedge^n V$, $\dim V = n$, $\Omega \neq 0$. Let e_1, \dots, e_n be a basis of V . Then for $v_i = \sum_j \alpha_{ij} e_j$

$$\Omega(v_1, \dots, v_n) = (\det \alpha_{ij}) \Omega(e_1, \dots, e_n)$$

$$\begin{aligned} \text{Pf: } \Omega(v_1, \dots, v_n) &= \sum_{j_1, \dots, j_n} \alpha_{1j_1} \dots \alpha_{nj_n} \Omega(e_{j_1}, \dots, e_{j_n}) \\ &= \left(\sum_{j_1, \dots, j_n} \text{sgn} \begin{pmatrix} j_1 & \dots & j_n \\ 1 & \dots & n \end{pmatrix} \alpha_{1j_1} \dots \alpha_{nj_n} \right) \Omega(e_1, \dots, e_n) \\ &= (\det \alpha_{ij}) \Omega(e_1, \dots, e_n) \quad \square \end{aligned}$$

Cor: A nonvanishing $\Omega \in \wedge^n V$ has the same (opposite) sign on two bases if they have the same (opposite) orientation. Then $\Omega \neq 0$ determines an orientation of V .

Ω_1, Ω_2 have the same orientation of $\Omega_1 = \lambda \Omega_2$ for $\lambda > 0$.

Rem: Assume $\Omega \neq 0 \rightarrow$

$\Omega(v_1, \dots, v_n) \neq 0$ iff v_1, \dots, v_n lin indep.

Def: A manifold is orientable if $\exists C^\infty$ 1-form ω on M that is nonvanishing everywhere. The orientation of M is determined by ω .

Ex: $M = \mathbb{R}^n$
 $\omega = dx_1 \wedge \dots \wedge dx_n$
 natural orientation. $U \subset \mathbb{R}^n$
 open. $\omega|_U = \omega_U$.

$F: U \rightarrow V \subset \mathbb{R}^n$ is orientation preserving if $F^* \omega_V = f \omega_U$ where $f > 0$ is C^∞ function on U .
 e.g. $F: \mathbb{R}^n \rightarrow \mathbb{R}^n$
 $(x_1, \dots, x_n) \mapsto (x_2, x_1, x_3, \dots)$

Then...

$F^*(dx_1 \wedge \dots \wedge dx_n) = -dx_1 \wedge dx_2 \wedge \dots \wedge dx_n$
 so orientation reversing. In general,
 $F: M_1^m \rightarrow M_2^m$ diffeomorphism is orientation preserving if $F^* \omega_{M_2} = f \omega_{M_1}$ with $f > 0$ function on M_1 .

Thm: M^m is orientable iff \exists coord. covering $\{U_\alpha, \phi_\alpha\}$ of $M \ni \phi_\alpha \phi_\beta^{-1} = \phi_\beta \phi_\alpha^{-1}$ if orientation preserving for all α, β with $U_\alpha \cap U_\beta \neq \emptyset$.

Pr:

\Rightarrow : Let $\omega \neq 0$ be a m -form.

Let (U_α, ϕ_α) be a coord. neigh with local coord.

$x_\alpha = (x_\alpha^1, \dots, x_\alpha^m)$ such that

$$(\phi_\alpha^{-1})^* \omega = f_\alpha(x_\alpha) dx_\alpha^1 \wedge \dots \wedge dx_\alpha^m$$

on U_α . with $f_\alpha(x_\alpha) > 0$.

(if negative just switch some coordinates in wedge product). If $U_\alpha \cap U_\beta \neq \emptyset$

$$\neq \emptyset \rightarrow (\phi_\beta^{-1})^* \omega|_{U_\beta} =$$

$$f_\beta(x_\beta) dx_\beta^1 \wedge \dots \wedge dx_\beta^m \text{ for}$$

$f_\beta > 0$ on U_β . Now

$$(\phi_\alpha \phi_\beta^{-1})^* (f_\beta dx_\beta^1 \wedge \dots \wedge dx_\beta^m) = (\phi_\alpha \phi_\beta^{-1})^* \left(\frac{(\phi_\alpha^{-1})^* \omega}{f_\alpha} \right)$$

$$= \left(\prod_{\alpha} \phi_\alpha \phi_\beta^{-1} \right) (\phi_\beta^{-1})^* \omega$$

$$= \left(\prod_{\alpha} \phi_\alpha \phi_\beta^{-1} \right) f_\beta dx_\beta^1 \wedge \dots \wedge dx_\beta^m$$

since $\prod_{\alpha} \phi_\alpha \phi_\beta^{-1} \cdot f_\beta > 0$ then

$\phi_\alpha \phi_\beta^{-1}$ is orientation preserving.

Check:

$$dx_1^1 \wedge \dots \wedge dx_n^m = \det \frac{\partial x_1^1 \dots x_n^m}{\partial x_1^1 \dots x_n^m} dx_1^1 \wedge \dots \wedge dx_n^m$$

\Leftarrow : M covered by orientation preserving coord neigh. $\{(U_\alpha, \phi_\alpha)\}$

Let $\{F_\alpha\}$ be the partition of unity that is subordinate to U_α .

$$\text{Define } \Omega_\alpha = \sum_x F_\alpha \phi_\alpha^* dx_1^\alpha \wedge \dots \wedge dx_m^\alpha$$

Then $\Omega_\alpha \in \Lambda^m M$. Check $\Omega_\alpha \neq 0$ everywhere. Then $p \in M, \exists \alpha \rightarrow F_\alpha(p) > 0$ for $\beta \neq \alpha$ with $U_\alpha \cap U_\beta \neq \emptyset$.

$$\phi_\beta^*(dx_1^\alpha \wedge \dots \wedge dx_m^\alpha)$$

$$= \phi_\alpha^* \left((\phi_\beta \phi_\alpha^{-1})^* (dx_1^\alpha \wedge \dots \wedge dx_m^\alpha) \right)$$

$$= \phi_\alpha^* (\lambda_\alpha dx_1^\alpha \wedge \dots \wedge dx_m^\alpha)$$

$$= (\lambda_\alpha \phi_\alpha) (\phi_\alpha^* dx_1^\alpha \wedge \dots \wedge dx_m^\alpha)$$

where $\lambda_\alpha > 0$ by orientation preserving.

We get a similar result running Ω_α for ϕ_β^* . Know nonnegative at least and $F_\alpha(p) > 0$ so at least one positive. \square

11/09/2016

Exterior Differentiation

$U \subset M$ and open set

$$\Theta \in \Lambda^k M$$

$$\text{Write } \Theta = \sum_{i_1 < \dots < i_k} a_{i_1, \dots, i_k} dx^{i_1} \wedge \dots \wedge dx^{i_k}$$

on U , where $a_{i_1, \dots, i_k} \in C^\infty U$ is unique.

$$\text{Define } b_{j_1, \dots, j_k} = \text{sgn}(\sigma) a_{i_1, \dots, i_k}$$

for all σ permutation of $\{i_1, \dots, i_k\}$ then b_{j_1, \dots, j_k} is also

skew symmetric j_1, \dots, j_k then

$$\Theta = \sum_{j_1 < \dots < j_k} \frac{1}{k!} b_{j_1, \dots, j_k} dx^{j_1} \wedge \dots \wedge dx^{j_k}$$

Thm: M C^∞ manifold. $\Lambda(M)$

exterior alg. of diff forms on M .

Then $\exists!$ \mathbb{R} -lin. map $d: \Lambda(M) \rightarrow \Lambda(M)$

such that

$$1) d_M F = dF \quad \text{for } F \in C^\infty M$$

$$2) d_M(\theta \wedge \sigma) = d_M \theta \wedge \sigma + (-1)^r \theta \wedge d_M \sigma$$

where $\theta \in \Lambda^r M, \sigma \in \Lambda^s M$

$$3) d_M^2 = 0$$

Moreover, d_M locally defined, i.e.

$$(d_M \theta)|_U = d_M \theta|_U \quad \text{for } \theta \in \Lambda^r M$$

and $U \subset M$ open.

PF:

1) For $\theta = g df^1 \wedge \dots \wedge df^r$
 for $g, f^1, \dots, f^r \in C^\infty M$

then $d_M \theta = dg \wedge df^1 \wedge \dots \wedge df^r$
 $+ \sum_{i=1}^r (-1)^{i+1} g df^1 \wedge \dots \wedge d(df^i) \wedge \dots \wedge df^r$
 $= dg \wedge df^1 \wedge \dots \wedge df^r$. In local

coordinates, we define d_M by
 $d_M \theta = \sum_{i_1 < \dots < i_r} da_{i_1 \dots i_r} dx^{i_1} \wedge \dots \wedge dx^{i_r}$
 where $\theta = \sum_{i_1 < \dots < i_r} a_{i_1 \dots i_r} dx^{i_1} \wedge \dots \wedge dx^{i_r}$

check: d_M satisfies (1), (2), (3)

(1) Obvious

(2) $\theta = a dx^{i_1} \wedge \dots \wedge dx^{i_r}$
 $\sigma = b dx^{j_1} \wedge \dots \wedge dx^{j_s}$

then $d_M(\theta \wedge \sigma) = d_M((ab)(dx^{i_1} \wedge \dots \wedge dx^{i_r})$
 $\wedge (dx^{j_1} \wedge \dots \wedge dx^{j_s}))$

$= d(ab) \wedge (dx^{i_1} \wedge \dots \wedge dx^{i_r}) \wedge (dx^{j_1} \wedge \dots \wedge dx^{j_s})$

$= (da + a \cdot db) \wedge dx^{i_1} \wedge \dots \wedge dx^{i_r} \wedge dx^{j_1} \wedge \dots \wedge dx^{j_s}$
 $+ (-1)^r (a \cdot dx^{i_1} \wedge \dots \wedge dx^{i_r}) \wedge (db \wedge dx^{j_1} \wedge \dots \wedge dx^{j_s})$

$= d\theta \wedge \sigma + (-1)^r \theta \wedge d\sigma$

(3) For $a \in C^\infty M$

$d_M^2 a = d_M \left(\sum_i \frac{\partial a}{\partial x^i} dx^i \right)$
 $= \sum_{i,j} \frac{\partial^2 a}{\partial x^i \partial x^j} dx^j \wedge dx^i$

$= \sum_{i < j} \left(-\frac{\partial^2 a}{\partial x^i \partial x^j} + \frac{\partial^2 a}{\partial x^j \partial x^i} \right) dx^i \wedge dx^j$

$= 0$

Then $d_M^2 \theta = d_M(da \wedge dx^{i_1} \wedge \dots \wedge dx^{i_r})$
 $= d_M^2 a \wedge dx^{i_1} \wedge \dots \wedge dx^{i_r}$
 $= 0$

(2) We show $d_M(\theta|_U) = (d_M \theta)|_U$
 for $\theta \in \wedge^r(M)$

$\theta = \sum_{i_1 < \dots < i_r} a_{i_1 \dots i_r} dx^{i_1} \wedge \dots \wedge dx^{i_r}$

on U for $a_{i_1 \dots i_r} \in C^\infty U$

Let $p \in U$. $\exists C^\infty$ function χ on M with $\text{supp } \chi \subset U$, $\chi \equiv 1$ on V open, where $V \subset U$

Define $\sigma = \sum_{i_1 < \dots < i_r} a_{i_1 \dots i_r} d(x^{i_1} \chi) \wedge \dots$
 $\wedge d(x^{i_r} \chi)$

$\in \wedge^r M$

and $\sigma(p) = \theta(p)$

Calculate:

$d_M \sigma = \sum_{i_1 < \dots < i_r} d(a_{i_1 \dots i_r} \chi) \wedge d(x^{i_1} \chi)$
 $\wedge \dots \wedge d(x^{i_r} \chi)$

then $d_M \sigma(p) = \sum_{i_1 < \dots < i_r} da_{i_1 \dots i_r}(p) \wedge dx^{i_1}(p)$
 $\wedge \dots \wedge dx^{i_r}(p)$

then $d_M \sigma(p) = d_M \theta(p)$ then
 globally def \quad locally def

$$d_m \tau = d_m \theta \text{ at every } p \in U$$

$$\text{then } d_m(\theta|_U) = (d_m \theta)|_U$$

(3) Let $\{(U_\alpha, \phi_\alpha)\}$ be a covering of M by coord. open sets

$$\text{For } \theta \in \wedge^m M, (d_m \theta)|_{U_\alpha} = d_m(\theta|_{U_\alpha})$$

$$\text{For } U = U_\alpha \cap U_\beta$$

$$(d_m(\theta|_{U_\alpha}))|_U = (d_m \theta|_{U_\alpha})|_U = (d_m \theta)|_U$$

$$\int_U d_m \theta \text{ det. by } d_m(\theta|_{U_\alpha})$$

Thm: $F: M \rightarrow N$ C^∞ map

$$\text{Then } F^* d = d F^*$$

PF: It suffices to show $F^* d = d F^*$ locally. Let $(U, \phi), (V, \psi)$ be coord. neigh. on M^m, N^n resp. with local coord. $x = (x_1, \dots, x_m)$ $y = (y_1, \dots, y_n)$. Induction on order.

$$F^* dF = d F^* F \text{ for } F \in C^\infty N$$

$$p \in M, X_p \in T_p M$$

$$(F^* dF)(X_p) = dF(F_* X_p) = F_*(X_p)(F)(p)$$

$$= X_p(FF) = X_p(F^* F) = d(F^* F)(X_p)$$

then $F^* dF = d(F^* F)$ By induction,

$$F^* d = d F^* \text{ for order less than } k,$$

$$\text{for } \phi = a dy^{i_1} \wedge \dots \wedge dy^{i_k}$$

$$= a dy^{i_1} \wedge (dy^{i_2} \wedge \dots \wedge dy^{i_k})$$

$$\text{Then } F^* d = F^*(da \wedge dy^{i_1}) \wedge$$

$$(dy^{i_2} \wedge \dots \wedge dy^{i_k})$$

$$= F^*(da) \wedge F^*(dy^{i_1}) \wedge \dots \wedge F^*(dy^{i_k})$$

$$= d(F^* a) \wedge d(F^* x^{i_1}) \wedge \dots \wedge d(F^* x^{i_k})$$

$$= d(F^* a) \wedge d(F^* x^{i_1}) \wedge \dots \wedge d(F^* x^{i_k})$$

$$= d \circ F^* \phi$$

Integration on Manifolds

M orientable

$$\dim M = m$$

\exists a C^∞ m -form Ω on M , called a volume form, such that $\Omega \neq 0$. Then for any other volume form ω , $\exists f \in C^\infty M$ $f \neq 0$ such that $\omega = f \Omega$

Def: A cont. function f integrable on M if f has compact support. m -form ω is integrable if $\omega = f \Omega$ for an integrable function f on M .

Rem: The integration of m -form does not depend on the choice of volume form Ω . For volume form Ω' then $\Omega' = f \cdot \Omega$ for $f \neq 0$. $\omega = \phi \Omega$ for $\text{supp } \phi$ compact $\Rightarrow \omega = \frac{\phi}{f} \Omega'$ with $\text{supp } \frac{\phi}{f} = \text{supp } \phi$ is compact.

11/14/2016

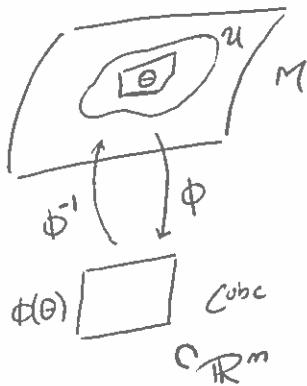
$\theta \subset M$: Cube if \exists coordinate open set (U, ϕ) compatible with orientation $\theta \subset U$ &
 $\phi(\theta) = C = \{ [0, 1]^m \subset \mathbb{R}^m \}$

If $\omega \in \Lambda^m(M)$ & $\text{supp } \omega \subset \theta$

Define ...

$$\int_M \omega = \int_{\mathbb{R}^m} f dx_1 \wedge \dots \wedge dx_m$$

if $(\phi^{-1})^* \omega = f dx_1 \wedge \dots \wedge dx_m$



Check: The definition does not depend on choice of coordinate.

Let (U', ϕ') be θ with same orientation

$$(\phi'^{-1})^* \omega = f' dy_1 \wedge \dots \wedge dy_m$$

Check $\int_{\mathbb{R}^m} f dx_1 \wedge \dots \wedge dx_m \stackrel{?}{=} \int_{\mathbb{R}^m} f' dy_1 \wedge \dots \wedge dy_m$

Change of variable formula.

$$f' dy_1 \wedge \dots \wedge dy_m = f' (\phi' \phi^{-1})^* \omega$$

$$\left(\sum \frac{\partial y_i}{\partial x_{i_1}} dx_{i_1} \right) \wedge \dots \wedge \left(\sum \frac{\partial y_m}{\partial x_{i_m}} dx_{i_m} \right)$$

$$= f' (\phi' \phi^{-1}) \sum_{i_1, \dots, i_m} \frac{\partial y_1}{\partial x_{i_1}} \dots \frac{\partial y_m}{\partial x_{i_m}} dx_{i_1} \wedge \dots \wedge dx_{i_m}$$

$\sigma(i_1, \dots, i_m) = (i_1, \dots, i_m)$ permutation

$$= f' (\phi' \phi^{-1}) \sum \text{sgn } \sigma \frac{\partial y_1}{\partial x_{\sigma(1)}} \dots \frac{\partial y_m}{\partial x_{\sigma(m)}} dx_1 \wedge \dots \wedge dx_m$$

$$= \det \frac{\partial (y_1, \dots, y_m)}{\partial (x_1, \dots, x_m)} f' (\phi' \phi^{-1}) dx_1 \wedge \dots \wedge dx_m$$

Then $J = f'$; that is,

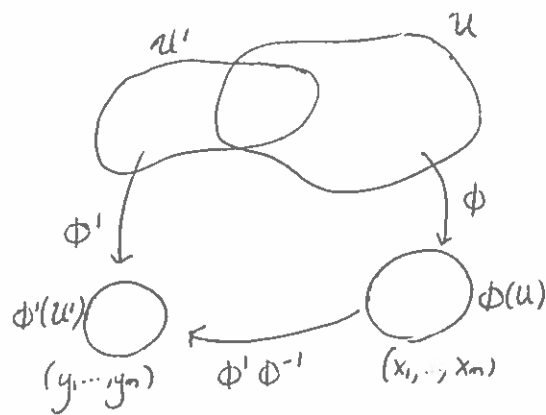
$$f dx_1 \wedge \dots \wedge dx_m = f' dy_1 \wedge \dots \wedge dy_m$$
 in local coordinates.

Then ...

$$f = f' (\phi' \phi^{-1}) \det \frac{\partial (y_1, \dots, y_m)}{\partial (x_1, \dots, x_m)} \leftarrow \text{Jacobian}$$

$$\int_{\mathbb{R}^m} f dx_1 \wedge \dots \wedge dx_m = \int_{\mathbb{R}^m} f' (\phi' \phi^{-1}) \det \frac{\partial (y_1, \dots, y_m)}{\partial (x_1, \dots, x_m)} dx_1 \wedge \dots \wedge dx_m$$

$$\stackrel{\text{c.o.v.}}{=} \int_{\mathbb{R}^m} f' dy_1 \wedge \dots \wedge dy_m$$



In general, $K = \text{supp } \omega$ compact
 Choose a finite covering of K by
 $\overset{\text{int. cover}}{\underbrace{Q_1, \dots, Q_b}}$, where $Q_i \subset (U_i, \Phi_i)$
 $\underbrace{\hspace{10em}}_{\text{coord. neigh.}}$

Then $M \setminus K, Q_1, \dots, Q_b$ covers M
 We choose a partition of unity $\{f_i\}$
 subordinate to it.

$$W = \sum_{i=1}^s f_i \omega$$

Define $\int_M \omega = \sum_{i=1}^s \int_M f_i \omega$

Check: Definition does not depend
 on partition of unity, coord. neigh., ...

Let $Q'_1, \dots, Q'_{b'}$ be another set of
 cubes such that

$$K \subset \bigcup_{b'=1}^{b'} Q'_{b'}$$

and partition of unity $\{g_k\}$ subordinate
 to $\{Q'_1, \dots, Q'_{b'}, M \setminus K\}$. Write

$$\omega = \sum_{k=1}^r g_k \omega$$

$$\sum f_i g_k = \left(\sum_i f_i \right) \left(\sum_k g_k \right) = 1 \cdot 1 = 1$$

For $1 \leq k \leq r$, $\text{supp } f_i g_k \subset \text{supp } g_k \subset Q'_i$

Then $\int_M g_k \omega = \int_M \left(\sum_{i=1}^s f_i \right) g_k \omega$

$\boxed{152}$ $\xrightarrow{\text{finite sum}} \sum_{i=1}^s \int_M f_i g_k \omega$

$$= \sum_{k=1}^r \int_M (f_1 g_k + \dots + f_s g_k) \omega$$

$$= \sum_{i=1}^s \sum_{k=1}^r \int_M (f_i g_k) \omega$$

either so... can trace back to...

$$\sum_{i=1}^s \int_M f_i \omega = \int_M \omega$$

Thm. Let $-M$ denote opposite orientation

1) $\int_{-M} \omega = - \int_M \omega$

2) $\int a_1 \omega_1 + a_2 \omega_2 = a_1 \int \omega_1 + a_2 \int \omega_2$

3) $\Omega_r \in \Lambda^m M$; $\Omega_r \neq 0$ determines
 the orientation. If $\omega = g \Omega_r$, $g \geq 0$
 $\rightarrow \int_M \omega \geq 0$. $\int_M \omega = 0$ iff
 $g = 0$ when g cont.

4) $F: M_1^m \rightarrow M_2^m$ diffeo., $\omega \in \Lambda^m M_2$

Then $\int_{M_1} F^* \omega = \pm \int_{M_2} \omega$

+ : orient. preserv. } for F
 - : orient. reversing

Manifolds with boundary

$$H^m = \{x \in \mathbb{R}^m \mid x_i \geq 0\}$$

with relative topology of \mathbb{R}^m .

Then $\partial H^m = \{x \mid x^m = 0\} \cong \mathbb{R}^{m-1}$

In \mathbb{H}^m , there are two types of open sets:



Let U, V be open sets in \mathbb{H}^m
 $F: U \rightarrow V$ diffeo. Then...

- 1) If $U \cap \partial\mathbb{H}^m = \emptyset$ then
 $V \cap \partial\mathbb{H}^m = \emptyset$
- 2) If $U \cap \partial\mathbb{H}^m \neq \emptyset \rightarrow$
 $V \cap \partial\mathbb{H}^m \neq \emptyset$
- 3) $p \in U \cap \partial\mathbb{H}^m \rightarrow F(p) \in V \cap \partial\mathbb{H}^m$

Def: A C^∞ manifold with boundary ∂
 is a Hausdorff space, 2nd countable, &
 C^∞ structure $\mathcal{U} = \{(U_\alpha, \phi_\alpha)\}$, where
 $\phi_\alpha(U_\alpha)$ homeo. from open set U_α to
 open set $\phi_\alpha(U_\alpha)$ in $\mathbb{H}^m \ni$

1) $\bigcup_x U_\alpha = M$

2) For $(U_\alpha, \phi_\alpha), (U_\beta, \phi_\beta)$,
 $\phi_\beta \phi_\alpha^{-1}, \phi_\alpha \phi_\beta^{-1}$ are diffeo.

3) \mathcal{U} is max w.r.t. (1) & (2)

Ex: \mathbb{H}^m manifold with boundary ∂

11/16/2016

Thm: M^m manifold with boundary \rightarrow the C^∞ structure on M determines the C^∞ structure on ∂M , that is a $(m-1)$ -dim manifold. The inclusion $i: \partial M \rightarrow M$ is an embedding.

Rem: The C^∞ -structure \tilde{U} on ∂M is determined by coord neigh. $(\tilde{u}, \tilde{\Phi})$ where $\tilde{u} = u \cap \partial M$
 $\tilde{\Phi} = \Phi|_{\partial M}$. For $p \in \partial M$,

$$\tilde{\Phi}_\alpha(p) = (x_1^\alpha, \dots, x_{m-1}^\alpha)$$

$$\tilde{\Phi}_\beta(p) = (x_1^\beta, \dots, x_{m-1}^\beta)$$

Then $\tilde{\Phi}_\beta \tilde{\Phi}_\alpha^{-1} = (\Phi_\beta \Phi_\alpha^{-1})|_{\partial M}$ on ∂M .

We say M is an oriented manifold with boundary if \exists covering by coord neigh. $\{(U_\alpha, \Phi_\alpha)\}$ such that $\Phi_\alpha \Phi_\beta^{-1}$ has positive jacobian determinant if $U_\alpha \cap U_\beta \neq \emptyset$.

Thm: $\partial M \neq \emptyset$, M^m orientable. Then ∂M is orientable and orientation of M determines the orientation of ∂M .

Pf: For $p \in \partial M$,
 $(U, \Phi), (V, \Psi)$ coord neigh of p with coord (x_1, \dots, x_m) &
 (y_1, \dots, y_m) .

$x^m \geq 0$ on U ; $y^m \geq 0$ on V } Make it so.

and $x_m p = 0, y_m p = 0$

$$D(\Phi \Psi^{-1}) = \begin{pmatrix} \frac{\partial x_1}{\partial y_1} & \dots & \frac{\partial x_1}{\partial y_m} \\ \vdots & & \vdots \\ \frac{\partial x_m}{\partial y_1} & \dots & \frac{\partial x_m}{\partial y_m} \end{pmatrix} (p)$$

$$= \begin{pmatrix} \frac{\partial x_1}{\partial y_1}(p) & \dots & \frac{\partial x_1}{\partial y_{m-1}}(p) & + \\ \vdots & & \vdots & + \\ \frac{\partial x_{m-1}}{\partial y_1}(p) & \dots & \frac{\partial x_{m-1}}{\partial y_{m-1}}(p) & + \\ 0 & \dots & 0 & \frac{\partial x_m}{\partial y_m}(p) > 0 \end{pmatrix}$$

then $\det D(\Phi \Psi^{-1})(p) = \det \frac{\partial x_m}{\partial y_m}(p) > 0$
 $= D(\tilde{\Phi} \tilde{\Psi}^{-1})(p)$

Then $\det D(\tilde{\Phi} \tilde{\Psi}^{-1}) > 0$ so

∂M is orientable. \square

Stokes' Thm

M oriented manifold

Choose coord neigh covering $\{(U_\alpha, \Phi_\alpha)\}$ of M with compatible orientation.

$$\hat{U}_\alpha = U_\alpha|_{\partial M}$$

$$\hat{\Phi}_\alpha = \Phi_\alpha|_{\partial M}$$

$\{\hat{U}_\alpha, \hat{\Phi}_\alpha\}$ gives orientation on ∂M

Let Q cube on M ; $\phi(Q \cap \partial M) =$

$$\left\{ x \in \mathbb{R}^m \mid \begin{array}{l} 0 \leq x_i \leq 1 \quad i < m \\ x_m = 0 \end{array} \right\} \uparrow \phi$$

Then $\tilde{Q} \stackrel{\text{def}}{=} Q \cap \partial M$ cube of ∂M for $(\tilde{U}, \tilde{\Phi})$. Also,

$$\tilde{Q} = \phi^{-1} \left(\left\{ x \in \mathbb{R}^m \mid \begin{array}{l} 0 < x_i < 1 \\ 0 \leq x_m < 1 \end{array} \right\} \right)$$

$\omega \in \Lambda^{m-1} M$; $i: \partial M \rightarrow M$ embedding

then $i^* \omega \in \Lambda^{m-1} \partial M$. Note

$$i^*(dx_m) = 0 \text{ on } \partial M.$$

Let $\tilde{\partial M}$ be the orientation ∂M if

$\dim M = m$ if even and $\tilde{\partial M} = -\partial M$

if m is odd.

Thm: (Stokes' Thm)

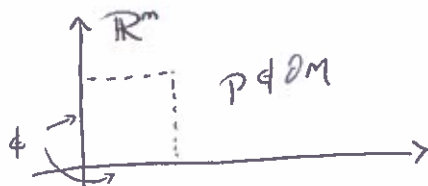
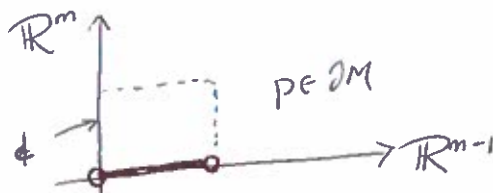
Assume M^m orientable, compact.

$\omega \in \Lambda^{m-1} M$. Then

$$\int_M d\omega = \int_{\tilde{\partial M}} i^* \omega$$

Pf: By def of integral and partition of unity, suffice to show formula on $Q \subset M$. Suppose

$\text{supp } \omega \subset Q$ with coord. (x_1, \dots, x_m)



Write $\omega = \sum_j (-1)^{j-1} \lambda^j dx_1 \wedge \dots \wedge \hat{dx}_j \wedge \dots \wedge dx_m$ in Q . Then....

$$\begin{aligned} d\omega &= \sum_j (-1)^{j-1} \left(\sum_{i=1}^m \frac{\partial \lambda^j}{\partial x_i} dx_i \right) \wedge dx_1 \wedge \dots \wedge \hat{dx}_j \wedge \dots \wedge dx_m \\ &= \sum_j \frac{\partial \lambda^j}{\partial x_j} dx_1 \wedge \dots \wedge dx_m \leftarrow m\text{-form} \end{aligned}$$

$\frac{\partial \lambda^j}{\partial x_j} \rightarrow$ move to missing spot

$$\int_Q d\omega \stackrel{\text{def}}{=} \int_Q \sum_j \frac{\partial \lambda^j}{\partial x_j} dx_1 \wedge \dots \wedge dx_m$$

Volume form on \mathbb{R}^m

$$= \sum_j \int_0^1 \dots \int_0^1 \frac{\partial \lambda^j}{\partial x_i} dx_1 \dots dx_m$$

$$= \sum_j \int_0^1 \dots \int_0^1 \left(\int_0^1 \frac{\partial \lambda^j}{\partial x_i} dx_i \right) dx_1 \dots dx_{i-1} \dots dx_m$$

$$\stackrel{\text{F.T.C.}}{=} \sum_j \int_0^1 \dots \int_0^1 \left(\lambda^j(x_1, \dots, x_m) - \lambda^j(x_1, \dots, 0, x_{j+1}, \dots, x_m) \right) dx_1 \dots dx_{j-1} \dots dx_m$$

Case 1: $Q \cap \partial M = \emptyset$

$\text{supp } \omega \subset Q \rightarrow \text{supp } \omega \cap \partial M = \emptyset$

$\rightarrow \lambda^j|_{\partial M} = 0$ so $\int_Q d\omega = 0$

and $\int_{\partial Q} i^* \omega = 0$ as $\omega \equiv 0$ on ∂M

Case 2: $Q \cap \partial M \neq \emptyset$

$\text{supp } \omega \subset Q \rightarrow \lambda^j(x_1, \dots, x_m) = 0$

if $x_j = 0$ or 1 for $1 \leq j \leq m-1$ &

$\lambda^j(x_1, \dots, x_{m-1}, 1) \equiv 0 \rightarrow$

$$\int_Q d\omega = - \int_0^1 \dots \int_0^1 \lambda^m(x_1, \dots, x_{m-1}, 0) dx_1 \dots dx_{m-1}$$

On the other hand, in local coord $(x_1, \dots, x_{m-1}, 0)$

$$i^* \omega = (-1)^{m-1} \lambda_m dx_1 \wedge \dots \wedge dx_{m-1} \rightarrow$$

$$\int_{\partial Q} i^* \omega = (-1)^{m-1} \int_0^1 \dots \int_0^1 \lambda_m dx_1 \dots dx_{m-1}$$

Now same up to a constant ± 1 so done.

Ex: (Green's Formula)

M bounded regular region in \mathbb{R}^2

$\omega = a dx + b dy$ 1-form

$$d\omega = \left(-\frac{\partial a}{\partial y} + \frac{\partial b}{\partial x} \right) dx \wedge dy$$

Then

$$\int_M \left(\frac{\partial b}{\partial x} - \frac{\partial a}{\partial y} \right) dx \wedge dy$$

"

$$\int_{\partial M} a dx + b dy$$

Ex: (Divergence Thm)

M reg. domain \mathbb{R}^3

$\omega = P dy \wedge dz + Q dz \wedge dx + R dx \wedge dy$

$$d\omega = \left(\frac{\partial P}{\partial x} + \frac{\partial Q}{\partial y} + \frac{\partial R}{\partial z} \right) dx \wedge dy \wedge dz$$

$$\rightarrow \int_M \left(\frac{\partial P}{\partial x} + \frac{\partial Q}{\partial y} + \frac{\partial R}{\partial z} \right) dx \wedge dy \wedge dz$$

$$= \int_{\partial M} P dy \wedge dz + Q dz \wedge dx + R dx \wedge dy$$