General Relativity

By precise approach

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1 The Background Manifold Structure

Def 1.1.0 Topological Manifolds

A manifold M of dimension n is a topological space with the following properties.

- 1. M is Hausdorff
- 2. M is locally Euclidean of dimension n
- 3. M has a countable basis of open sets

Why?

- **Hausdorff**: In Hausdorff space, convergent sequences converge to only one point. If you want to do calculus, you should need Hausdorff space.
- Locally Euclidean: This is the main reason that why we require manifolds.
- **Countable Basis**: We need *partition of unity* to bring many properties of Euclidean space. For Hausdorff space, existence of partition of unity require *paracompactness*. And paracompactness follows from *second countability*. It is same as have countable basis.

Now, we need some topological concepts to start *General Relativity*. If you are not familiar with topology, first read *Appendix A*.

1. Basic Concepts

Def 1.1.1 Connected

If it is not possible to write $M = A \cup B$ with, $A, B \in \mathcal{T}$ and $A \cup B = \emptyset$ then M is connected.

Def 1.1.2 Hausdorff

If M is connected & $\forall p, q \in M$, there are open neighborhoods $\mathcal{U}(p) \ni p, \mathcal{U}(q) \ni q$ such that $\mathcal{U}(p) \cap \mathcal{U}(q) = \emptyset$ then M is Hausdorff.

Def 1.1.3 Cover

A family $\{\mathcal{U}_{\alpha}\}_{\alpha\in A}$ of open sets of M is called *open cover of* M if

$$\bigcup_{\alpha \in A} \mathcal{U}_{\alpha} = M$$

Def 1.1.4 Compact

M is compact if M is Hausdorff and all open cover of M has finite refinement of M.

Def 1.1.5 Paracompact

M is paracompact if all open cover of M has locally finite refinement.

2. Maps

Def 1.2.1 Important Maps

Given two sets U, U' a map $\Phi: U \to U'$ is called

- Injective : $\forall p' \in \Phi(U)$, $\exists ! p \in U$ such that $\Phi(p) = p'$.
- Surjective : $\Phi(U) = U'$.
- *Bijective* : Φ is both injective and surjective.

Def 1.2.2 Continuous

Consider $(U, \mathcal{T}), (U', \mathcal{T}')$ are topological spaces. $\Phi: U \to U'$ is said to be *continuous* at a point $p \in U$ if $\Phi^{-1}(W')$ is a neighborhood of p for any neighborhood W' of $\Phi(p) \in U'$.

Def 1.2.3 Homeomorphism

If $\Phi:U\to U'$ is bijective and Φ,Φ^{-1} are continuous then Φ is called homeomorphism and U,U' are homeomorphic.

3. Coordinate Neighborhoods (Chart)

Def 1.3.1 Coordinate Neighborhood (Chart)

Given a topological space (M, \mathcal{T}) , define *chart* of M to be a pair $(\mathcal{U}_{\alpha}, \varphi_{\alpha})$, with \mathcal{U}_{α} an element of \mathcal{T} and φ_{α} a homeomorphism of \mathcal{U}_{α} onto an open set of \mathbb{R}^n .

We usually use next notation:

- Point on a manifold $: p \in M$
- Local coordinate of point : $\varphi(p) = (x^1, \dots, x^n) = x$

Def 1.3.2 Atlas

A familiy of charts $\mathcal{A} = \{(\mathcal{U}_{\alpha}, \varphi_{\alpha})\}_{\alpha \in A}$ on M is said to form an *atlas* on M if $\bigcup_{\alpha \in A} \mathcal{U}_{\alpha} = M$.

Def 1.3.3 Coordinate Transform

Let $(\mathcal{U}_{\alpha}, \varphi_{\alpha})$, $(\mathcal{U}_{\beta}, \varphi_{\beta})$ be two charts on M with $\mathcal{U}_{\alpha} \cap \mathcal{U}_{\beta} = \emptyset$. For a point $p \in \mathcal{U}_{\alpha} \cap \mathcal{U}_{\beta}$, a map (trivial homeomorphism)

$$\varphi_{\beta} \circ \varphi_{\alpha}^{-1} : \varphi_{\alpha}(\mathcal{U}_{\alpha} \cap \mathcal{U}_{\beta}) \to \varphi_{\beta}(\mathcal{U}_{\alpha} \cap \mathcal{U}_{\beta})$$

is called Coordinate Transform.

Def 1.3.4 Cr-atlas

An atlas on M is C^r -atlas if $\varphi_\beta \circ \varphi_\alpha^{-1}$ and its inverse for any pair (α, β) are \mathbb{R}^n valued C^r -functions.

4. Differentiable Manifolds

Def 1.4.1 Differentiable Manifold

Differentiable Manifold of class C^r and dimension n is a Hausdorff topological space with a C^r -atlas.

We denote differentiable manifold as (M, A) where A is C^r -atlas.

Def 1.4.2 Function of Manifold

A map $f: M \to \mathbb{R}$ is said to be C^k -function at $p \in M$, if for any chart $(\mathcal{U}_{\alpha}, \varphi_{\alpha})$ containing p, there exists open neighborhood $\mathcal{U}(p) \subset \mathcal{U}_{\alpha}$ of p such that the composite map

$$\tilde{f}_{\alpha}: \mathbb{R}^n \supset \varphi_{\alpha}(\mathcal{U}(p)) \to \mathbb{R}$$

defined by

$$\tilde{f}_{\alpha}(x) \equiv f \circ \varphi_{\alpha}^{-1}(x), \ x \in \mathbb{R}^n$$

is a C^k -differentiable function.

We can't define differentiability of f directly. But with chart, we can find \mathbb{R}^n valued function that we already know how to determine differentiability in multi-variable real analysis. So, by using it, we can consider differentiability of f.

Def 1.4.3 Function Space

Denote by \mathcal{F} the set of all differentiable functions on M with the internal operations.

- 1. Multiplication: fg(p) = f(p)g(p)
- 2. *Addition* : (f + g)(p) = f(p) + g(p)

It's easy to find \mathcal{F} is an *Abelian Ring*.

5. Maps of Manifolds

Remark Manifold with \mathbb{R}^n

A manifold M is locally homeomorphic to an open set of \mathbb{R}^n .

Def 1.5.1 Maps between Manifolds

Let M,N be two differentiable manifolds with same dimension n and $\psi:M\to N$ a map of M into N. Suppose two points $p\in M,\ p'\in N$ such that $\psi(p)=p'$. Let $(\mathcal{U}_\alpha,\varphi_\alpha)_p,\ (\mathcal{U}'_\beta,\varphi'_\beta)_{p'}$ be two charts such that $\varphi_\alpha(p)=x\in\mathbb{R}^n,\ \varphi'_\beta(p')=x'\in\mathbb{R}^n$. By definition, $x'=\varphi'_\beta\circ\psi\circ\varphi_\alpha^{-1}(x)$. We call it by *coordinate representation* of ψ and denote by

$$\tilde{\psi}_{\alpha\beta}(x) = \varphi_{\beta}' \circ \psi \circ \varphi_{\alpha}^{-1}(x)$$

Similar to f, we also determine differentiability of ψ using by $\tilde{\psi}_{\alpha\beta}$.

Def 1.5.2 Diffeomorphism

If the map $\psi:M\to N$ is homeomorphism with both $\psi,\ \psi^{-1}$ are differentiable, then ψ is called $\it Diffeomorphism.$

There are some kinds of Maps.

Def 1.5.4 Immersion

If $\dim(M)>\dim(N)$, a C^r -map $\Phi:N\to M$ is said to be an *immersion* if it is locally injective and the image of $\Phi(N)$ is said to be a m-dimensional *immersed submanifold* of M. The set $\Phi(N)$ is said to be *imbedded* in M if Φ is a homeomorphism of N into its image in M, with the induced topology of M.

Def 1.5.5 Hypersurface

An imbedded submanifold of M with $m = \dim(M) - 1$ is termed a *hypersurface*.

6. The Tangent Space

To define tangent vector, we should define curve first.

Def 1.6.1 Curve

Given manifold M, a curve γ in M is a map with single parameter:

$$\gamma: \mathbb{R} \to M$$

Now we can define tangent vector.

Def 1.6.2 Tangent Vector

The *tangent vector* to a curve γ at a point $p=\gamma(t)$ is a map $\dot{\gamma}_p:\mathcal{F}(M)\to\mathbb{R}$ is given as

$$\dot{\gamma}_p(f) = \frac{d}{dt} \left[f \circ \gamma(t) \right]_{\gamma^{-1}(p)}, \quad f \in \mathcal{F}(M)$$

We define tangent vector as a map. It's so weird. Let's rationalize this on \mathbb{R}^n .

Def 1.6.3 Derivation Operator

Let M be a differentiable manifold, $p \in M$. We say that a linear function $D \in \mathcal{F}^*(M)$ defined on $\mathcal{F}(M)$ is a *derivation* of $\mathcal{F}(M)$ at p if the equality

$$D(fg) = D(f)g(p) + f(p)D(g)$$

holds for $\forall f, g \in \mathcal{F}(M)$.

We denote space of derivation operators as $\mathcal{D}_p(M)$. For \mathbb{R}^n , denote $D_p(\mathbb{R}^n)$ as set of all derivations of $C^{\infty}(p)$ to \mathbb{R} .

Lem 1.6.4 Constant Derivation

Let $D \in \mathcal{D}_p(M)$. Then D = 0 for all $f \in \mathcal{F}(M)$ such that f is constant in a neighborhood of p.

Proof for Lem 1.6.4

$$D1 = D(1 \cdot 1) = D1 \cdot 1 + 1 \cdot D1 = 2D1 \Rightarrow D1 = 0 \Rightarrow Dc = c \cdot D1 = 0$$

Lem 1.6.5 First Order Approximation

Let $f(x^1,\cdots x^n)$ be defined and C^∞ on some open set U. If $p\in U$, then \exists spherical neighborhood $\mathcal{B}(p)$ of p such that $\mathcal{B}(p)\subset U$ and C^∞ function g^1,\cdots,g^n on $\mathcal{B}(p)$ such that

1.
$$g^i(p) = \left(\frac{\partial f}{\partial x^i}\right)$$

2.
$$f(x) = f(p) + \sum_{i=1}^{n} (x^{i} - p^{i})g^{i}(x)$$

Proof for Lem 1.6.5

Consider next integration.

$$\int_0^1 \frac{\partial}{\partial t} f(p + t(x - p)) dt = f(x) - f(p)$$

Thus,toc-own-page: true

$$f(x) = f(p) + \sum_{i=1}^{n} (x^{i} - p^{i}) \int_{0}^{1} \left[\frac{\partial f}{\partial x^{i}} \right]_{p+t(x-p)} dt$$

So, choose

$$g^{i}(x) = \int_{0}^{1} \left[\frac{\partial f}{\partial x^{i}} \right]_{p+t(x-p)} dt$$

Then it satisfies Lem 1.6.5.

And review directional derivative.

Def 1.6.6 Directional Derivative

Let $X_p \in T_p(\mathbb{R}^n)$ such that

$$X_p = \sum_{i=1}^n \alpha^i E_{ip}$$

Then we can define a linear map $X_p^*:\,C^\infty(p)\to\mathbb{R}$ as

$$X_p^*(f) = \sum_{i=1}^n \alpha^i \left(\frac{\partial f}{\partial x^i} \right)_p$$

This map is called *Directional Derivative*.

Trivially, we know there is 1-1 correspondence between X_p , X_p^* . If we define space of directional derivatives, then this space has same dimension as $T_p(\mathbb{R}^n)$. Thus, they are isomorphic.

Thm 1.6.7 Tangent Vector & Derivative

 $T_p(\mathbb{R}^n)$ is isomorphic to $\mathcal{D}_p(\mathbb{R}^n)$.

Proof of Thm 1.6.7

We already know relation between $X_p,\ X_p^*$. Thus, our claim is as follow:

$$\forall D \in \mathcal{D}_p(\mathbb{R}^n), \; \exists X_p \in T_p(\mathbb{R}^n) \text{ such that } X_p^*f = Df$$

By *Lem 1.6.5*, $\exists g$ such that

$$f(x) = f(p) + \sum_{i=1}^{n} (x^i - p^i)g^i(x), \quad g^i(p) = \left(\frac{\partial f}{\partial x^i}\right)_p$$

Then let's use D both side,

$$Df = D(f(p)) + \sum_{i=1}^{n} D(x^{i} - p^{i})g^{i}(p) + \sum_{i=1}^{n} (p^{i} - p^{i})D(g^{i}(x))$$
$$= \sum_{i=1}^{n} D(x^{i}) \left(\frac{\partial f}{\partial x^{i}}\right)_{p}$$

Since $D(x^i) \in \mathbb{R}$, let $\alpha^i \equiv D(x^i)$ then proof is complete.

By *Thm 1.6.7*, we can identify $T_p(\mathbb{R}^n)$ & $\mathcal{D}_p(\mathbb{R}^n)$. It means we can identify canonical basis and directional derivative. Thus, from now, we use directional derivative ways rather than canonical basis.

Then let's get back to original definition.

Now, let's obtain coordinate representation of tangent vector.

$$\dot{\gamma}_{p}(f) = \frac{d}{dt} \left[f \circ \gamma(t) \right]_{\gamma^{-1}(p)}$$

$$= \frac{d}{dt} \left[f \circ \varphi^{-1} \circ \varphi \circ \gamma(t) \right]_{\gamma^{-1}(p)}$$

$$= \left(\frac{dx^{i}}{dt} \right) \left(\frac{\partial \tilde{f}}{\partial x^{i}} \right)_{\varphi(p)}$$

We want to decompose tangent vector to component and basis. But we can't find directly. So, we need some awesome tool - *push forward*.

Def 1.6.8 Tangent Map (Push forward)

Let M, N be two manifolds and $\Phi: M \to N$ be a map of M into N. The induced vectors in N are given by maps:

$$\Phi_*(u): \mathcal{F}(N) \to \mathbb{R}, \quad u \in T_p(M)$$

defined by

$$\Phi_*(u)(f) = u(f \circ \Phi), \quad f \in \mathcal{F}(N)$$

This map is called Tangent map and also called Push forward.

By Def 1.6.8, we can decompose tangent vector to components & bases.

$$\dot{\gamma}_{p}(f) = \left(\frac{dx^{i}}{dt}\right)_{\gamma^{-1}(p)} \left(\frac{\partial \tilde{f}}{\partial x^{i}}\right)_{\varphi(p)}$$

$$= \left(\frac{dx^{i}}{dt}\right)_{\gamma^{-1}(p)} \left(\frac{\partial}{\partial x^{i}}\right)_{\varphi(p)} \left(f \circ \varphi^{-1}\right)$$

$$= \left(\frac{dx^{i}}{dt}\right)_{\gamma^{-1}(p)} \left(\varphi_{*}^{-1} \left(\frac{\partial}{\partial x^{i}}\right)\right)_{p} f$$

Since $\left(\varphi_*^{-1}\left(\frac{\partial}{\partial x^i}\right)\right)_p$ is basis for $T_p(M)$, finally we can get next expression.

$$\dot{\gamma}_p = \left(\frac{dx^i}{dt}\right)_{\gamma^{-1}(p)} \left(\varphi_*^{-1} \left(\frac{\partial}{\partial x^i}\right)\right)_p \equiv \dot{\gamma}_p^i \partial_i$$

 $\dot{\gamma}^i_p$ is called $\emph{component}$ of tangent vector, ∂_i is called \emph{basis} of tangent vector.

Now, let's see transformation properties of vector components.

Def 1.6.9 Change Basis

Let $\{e_i\}$, $\{e'_j\}$ are two bases of $T_p(M)$. From the properties of a basis, we can describe change basis as follows:

$$e_i' = A_i^{\ j} e_j$$

where ${A_i}^j$ form an $n \times n$ matrix of real numbers such that

$$A_i^j A^{-1}_i^k = \delta_i^k$$

Let's use change of basis for our tangent vector. Let choose two bases $\{e_i\}$, $\{e'_j\}$. Then for tangent vector $u \in T_p(M)$,

$$u = u^i e_i = u'^i e_i'$$

It's easy to find next relation.

$$(u^{\prime i}A_i^{\ j} - u^j)e_j = 0$$

By linearly indendence of bases, we can get

$$u'^i = u^j A^{-1}{}_j^i$$

Transpose both side, we finally see

$$u^{\prime i} = \left(A^{-1}\right)^i_{\ i} u^j$$

Def 1.6.10 Contravariant Vector

Suppose change of basis is given as

$$e_i' = A_i^{\ j} e_j$$

If change of basis of vector u is given as

$$u^{\prime i} = \left(A^{-1}\right)^i_{\ j} u^j$$

then vector u is called *contravaiant vector*.

Exercise 1.6.1: Prove that $\Phi_*(\dot{\gamma}_p) = (\Phi \stackrel{\cdot}{\circ} \gamma)_{\Phi(p)}$

7. The Cotangent Space

Def 1.7.1 Differential

Let $f \in \mathcal{F}(M)$. The differential of f at p is the map

$$df_p: T_p(M) \to \mathbb{R}$$

such that

$$df_p(u) = u(f) \quad \forall u \in T_p(M)$$

Exercise 1.7.1: Prove that differential is linear.

Def 1.7.2 Cotangent Space

The set of all linear maps from $T_p(M)$ into \mathbb{R} is called the *cotangent space* at p. It is denoted by $T_p^*(M)$ and its general elements are *covectors*. In fact, this space is the dual of $T_p(M)$.

We denote covector as follows:

$$\omega = \omega_i e^i$$
 where $\omega_i \in \mathbb{R}, \ e^i \in T_p^*(M)$

Although one can choose an arbitrary basis in $T_p^*(M)$, it's convenient to link its choice uniquely to that of a basis in the tangent space. - *Dual basis*

$$e^i(e_j) = \delta^i_j$$

Prop 1.7.3 Properties of Covector

- Component: $e^i(u) = u^k e^i(e_k) = u^i \quad \forall u \in T_p(M)$
- Re-Analyze: $\omega(u)=u^k\omega(e_k)=\omega(e_k)e^k(u) \ \Rightarrow \ \omega=\omega(e_k)e^k=\omega_ke^k$
- Natural Basis: $dx^i(\partial_j) = \partial_j(x^i) = \frac{\partial x^i}{\partial x^j} = \delta^i_j \to dx^i$ is a natural basis for $T^*_p(M)$.
- Component of differential: $(df)_i = (df)(\partial_i) = \partial_i(f) = \frac{\partial \tilde{f}_{\alpha}}{\partial x^i} \quad \forall f \in \mathcal{F}(M)$

By above properties, we can find any covector can be written as the differential of some function.

We already know $e_i'=A_i{}^je_j$. Now, let's see transformation of bases in $T_p^*(M)$. Let $\left\{e'^j\right\},\ \left\{e^k\right\}$ be two bases of $T_p^*(M)$.

$$e'^j(e'_k) = \delta_k^j \ \Rightarrow \ A_k{}^i e'^j(e_i) = \delta_k^j \ \Rightarrow \ e'^j(e_l) = \left(A^{\text{-}1}\right)_l{}^j = \delta_l^k \left(A^{\text{-}1}\right)_k{}^j e^k(e_l)$$

Therefore, we can get next two results.

$$e^{j} = (A^{-1})_k^j e^k$$
$$\omega_i' = A_i^j \omega_j$$

This change of component is same as change of coordinate basis. We call this kinds of vector by *Covariant vector*.

Finally, let's see the dual tangent map.

Def 1.7.4 Dual Tangent Map (Pull Back)

Let $\Phi:M o N.$ Now we define the dual tangent map $\Phi^*:T^*_{\Phi(p)}(N) o T^*_p(M)$ as

$$(\Phi^*(\omega))(u) = \omega(\Phi_*(u)) \quad \forall u \in T_p(M)$$

Exercise 1.7.2: Prove that $\Phi^*(df) = d(f \circ \Phi)$.

8. Supplements

1) Lie Group

Def 1.8.1 Lie Group

G is a *Lie group* provided that the mapping of $G \times G \to G$ defined by $(x,y) \to xy$ and the mapping of $G \to G$ defined by $x \to x^{-1}$ are both C^{∞} mappings.

Example 1.8.2 Global Linear Group

 $Gl(n,\mathbb{R})$, the set of nonsingular $n\times n$ matrices, is a group with respect to matrix multiplication. Since AB is polynomial in the entries of A,B, the map $(A,B)\to AB$ is C^{∞} .

And for $A^{-1} = \frac{1}{\det A} \tilde{a}_{ij}$, since cofactor of A is polynomial in the entries of A and $\det(A) \neq 0$, entries of A^{-1} are rational functions on $Gl(n,\mathbb{R})$ with non-vanishing denominator. Thus, the map $A \to A^{-1}$ is also C^{∞} .

Therefore, $Gl(n, \mathbb{R})$ is a Lie group.

Example 1.8.3 Nonzero Complex Number

Let C^* be the nonzero complex numbers. Then C^* is a group with respect to multiplication of complex numbers, the inverse being $z^{-1} = \frac{1}{z}$.

Moreover C^* is a two-dimensional C^{∞} manifold covered by a single coordinate neighborhood $U=C^*$ with coordinate map $z\to \varphi(z)$ given by $\varphi(x+iy)=(x,y)$ for z=x+iy. Using these coordinates, the map $(z,z')\to zz'$ is given by

$$((x,y),(x',y')) \to (xx'-yy',xy'+yx')$$

and the mapping $z \to z^{-1}$ by

$$(x,y) \to \left(\frac{x}{x^2 + y^2}, \frac{-y}{x^2 + y^2}\right)$$

We can find these two maps are C^{∞} . Thus, C^* is Lie group.

Exercise 1.8.1: Show that if G_1, G_2 are Lie groups then the direct product $G_1 \times G_2$ of this groups with the C^{∞} structure of the Cartesian product of manifolds is a Lie group.

Example 1.8.4 Toral Groups

The circle S^1 may be identified with the complex numbers of absolute value +1. Since $|z_1 z_2| = |z_1| |z_2|$, it is a group with respect to multiplication of complex numbers - a subgroup of C^* . Thus, S_1 is also Lie group and by previous *Exercise 1.8.1*, we can see that $T^n = S^1 \times \cdots \times S^1$ is also Lie group. It is called the *toral group*.

As might be expected, the subgroups of a Lie group which are also submanifolds play a special role.

Def 1.8.5 Submanifold

A subset N of a C^{∞} manifold M is said to have the n-submanifold property if each $p \in N$ has a coordinate neighborhood U, φ on M with local coordinates x^1, \cdots, x^m such that

- 1. $\varphi(0) = (0, \dots, 0)$
- 2. $\varphi(U) = C_{\epsilon}^m(0)^a$
- 3. $\varphi(U \cap N) = \left\{ x \in C^m_{\epsilon}(0) \mid x^{n+1} = \dots = x^m = 0 \right\}$

If N has this property, coordinate neighborhoods of this type are called *preferred* coordinates.

 $[^]am$ -dimensional cube with center zero and breadth ϵ



Our interest is not general submanifold - Regular submanifold.

Def 1.8.6 Regular Submanifold

A regular submanifold of a C^{∞} manifold M is any subspace N with the C^{∞} structure that the corresponding preferred coordinate neighborhoods determine on it.

In Lie group, there is an important theorem for regular submanifold.

Thm 1.8.7 Lie group & Regular submanifold

Let G be a Lie group and H a subgroup which is also a regular submanifold. Then with its differentiable structure as a submanifold H is a Lie group.

To prove above theorem, we require following lemma.

Lem 1.8.8 Regular submanifold & Differentiable Map

Let $F:A\to M$ be a C^∞ mapping of C^∞ manifolds and suppose $F(A)\subset N$, N being a regular submanifold of M. Then F is C^∞ as a mapping into N.

Proof for Lem 1.8.8

Since N is regular submanifold of M, each point of N in preferred coordinate neighborhood. Let $p \in A$, $q = F(p) \in N$ and (U, φ) be a coordinate neighborhood of p, (V, ψ) be a coordinate of q. Then we can find next properties from definition of submanifold.

- 1. $\psi(q) = (0, \dots, 0)$
- 2. $\psi(V) = C_{\epsilon}^{m}(0)$
- 3. $\psi(V \cap N) = \{x \in C^m_{\epsilon}(0) \mid x^{n+1} = \dots = x^m = 0\}$

Let consider coordinate representation of F:

$$\tilde{F} = \psi \circ F \circ \varphi^{-1}$$

$$\tilde{F}(x^1, \dots, x^l) = (f^1(x), f^2(x), \dots, f^n(x), 0, \dots, 0)$$

since $F(A) \subset N$, $\psi \circ F(U) \subset V \cap N$. We can find $(V \cap N, \pi \circ \psi|_{V \cap N}^a)$ is a coordinate neighborhood of q on N. Thus, we can consider F as a mapping into N, is given in local coordinates by

$$(x^1,\cdots,x^l) \rightarrow (f^1(x),\cdots,f^n(x))$$

Since π is also differentiable, F is C^{∞} map into N.

 $^{^{}a}\pi$ is projection operator from \mathbb{R}^{m} to \mathbb{R}^{n} .

Proof for Thm 1.8.7

Since H is regular submanifold of G, it's easy to see $H \times H$ is a regular submanifold of $G \times G$. Thus, inclusion map $^aF_1: H \times H \to G \times G$ is a C^∞ imbedding. If $F_2: G \times G \to G$ is the C^∞ mapping $(g,g') \to gg'$ and $F = F_2 \circ F_1$, then F is a C^∞ mapping from $H \times H \to G$ with image in H since H is subgroup. By Lem~1.8.8, F can be considered as C^∞ mapping from $H \times H$ into H. Similarly, let take a map from H to G such that $F'(h) = h^{-1}$ then its image is onto H. Thus, by Lem~1.8.8, it is also C^∞ mapping. Therefore the regular submanifold H of G is also Lie group.

$$^{a}\iota(x) = x$$

Now, using Thm 1.8.7, we can find natural defined maps of a Lie group G onto itself.

- 1. $x \to x^{-1}$
- 2. Left and right translations: $L_a(x) = ax$, $R_a(x) = xa$

These maps are C^{∞} by definition of Lie group and their inverses are also C^{∞} . So, they are, in fact, diffeomorphisms.

2 Appendix

A. Topology

1. Topological Spaces

Def A.1.1 Topological Space

A *topology* on a set X is a subset \mathcal{T} of the power set $\mathcal{P}(X)$ with the following properties:

- 1. $\emptyset \in \mathcal{T}$ and $X \in \mathcal{T}$
- 2. Unions of elements of ${\mathcal T}$ belong to ${\mathcal T}$

$$U_i \in \mathcal{T} ext{ for all } i \in I \implies \bigcup_{i \in I} U_i \in \mathcal{T}$$

3. Intersections of finitely many elements of \mathcal{T} belong to \mathcal{T} . For finite set I,

$$U_i \in \mathcal{T} \text{ for all } i \in I \implies \bigcap_{i \in I} U_i \in \mathcal{T}$$

A topological space is a set X together with a topology \mathcal{T} on X. For a topological space (X, \mathcal{T}) , we call the elements of \mathcal{T} open subsets and their complements closed subsets of X.

Example A.1.2

- 1) Let X be a set. Then $\mathcal{T} = \{\emptyset, X\}$, is a topology on X, called the *trivial topology*. This is a smallest topology.
- 2) The power set $\mathcal{P}(X)$ of a set X, is a topology on X, called the *discrete topology*. This is a largest topology.

Exercise A.1: Prove *Example A.2*.

Def A.1.3 Basis

Let \mathcal{T} be a topology on a set X. A subset $\mathcal{B} \subseteq \mathcal{T}$ is called a *basis* for \mathcal{T} if every element of \mathcal{T} is a union of elements of \mathcal{B} .

Prop A.1.4 Basis (Comfortable Definition)

A subset \mathcal{B} of a topology \mathcal{T} on a set X is a basis of \mathcal{T} iff, for every $U \in \mathcal{T}$ and $x \in U$, there is a $V \in \mathcal{B}$ with $x \in V \subseteq U$.

Proof is trivial.

Def A.1.5 Neighborhood

Let X be a topological space, $x \in X$. Then $U \subseteq X$ is called a *neighborhood* of x when there is an open set $x \in V \subseteq U$. We denote by $\mathcal{U}(x)$ the set of all neighborhoods of x.

Def A.1.6 Neighborhood Basis

Let X be a topological space and $x \in X$. Then we call a subset $\mathcal{B}(x) \subseteq \mathcal{U}(x)$ a *neighborhood* basis of x if for every neighborhood U of x, there is a $V \in \mathcal{B}(x)$ with $V \subseteq U$.

Def A.1.7 Countability

Let *X* be a topological space.

- X satisfies the *first countability axiom* and is called *countable* if every point in X admits a countable neighborhood basis.
- X satisfies the *second countability axiom* and is called *second countable* if the topology of X admits a countable basis.

Def A.1.8 Adherent, Interior and Boundary

Let X be a topological space and $Y \subseteq X$. Then $x \in X$ is called

- 1. an adherent point (also sometimes called a point of closure) of Y, if every neighborhood of x in X contains a point of Y. The set Y of adherent points of Y is called the closure of Y
- 2. an interior point of Y if there is a neighborhood of x in X that is contained in Y. The set \mathring{Y} of interior points of Y is called the *interior* of Y
- 3. *a boundary point* of Y if every neighborhood of x in X contains points of Y and $X \setminus Y$. The set of boundary points of Y is called the *boundary* of Y, here denoted by ∂Y .

2. Continous Maps

Def A.2.1 Continuous

Let (X, τ) and (Y, τ') be topological spaces and $f: X \to Y$ be a function. We call f continuous if $f^{-1}(V) \in \tau$ for all $V \in \tau'$.

Def A.2.2 Continuous at a point

Let (X, τ) and (Y, τ') be topological spaces and $f: X \to Y$ be a function. We call f continuous at a point $x \in X$ if, for every neighborhood V of $f(x) \in Y$, there is a neighborhood U of x with $f(U) \subseteq V$.

Def A.2.3 Homeomorphism

A map $f: X \to Y$ between topological spaces X and Y is called a *homeomorphism* if f is bijective and f and f^{-1} are continuous.

3. Convergence And Hausdorff Spaces

Def A.3.1 Convergence

Let X be a topological space and (x_n) a sequence in X. Then a point $x \in X$ is called a *limit* of the sequence (x_n) if, for every neighborhood $\mathcal{U}(x)$ of x, $\exists n \in \mathbb{N}$ such that $x_m \in \mathcal{U}(x)$, $\forall m \geq n$. We then say that the sequence *converges to* x, and we call the sequence *convergent*.

Def A.3.2 Hausdorff

Given points x and y of S, if $x \neq y$, then there exist open neighborhoods U of x and Y of y in S that are disjoint: such that $U \cap V = \emptyset$.

Exercise A.2: Prove that Metric spaces are Hausdorff spaces.

Prop A.3.3 Hausdorff and Convergence

Let X be a Hausdorff space. Then limit of sequences in X are unique if they exist.

Exercise A.3: Prove *prop A.3.3*.

Def A.3.4 Regular Hausdorff (T₃)

Let X be a topological space. X is called *regular* if given any point x and closed set C, if $x \notin C$, then there exist a neighborhood $\mathcal{U}(x)$ of x and a neighborhood $\mathcal{U}(C)$ of C such that $\mathcal{U}(x) \cap \mathcal{U}(C) = \emptyset$.

4. Understand Necessarity of Second Countability in Manifold

Thm A.4.1 Paracompact \simeq Partition of unity

Let (X, τ) be a topological space that is T_1 (all points are closed). Then the following are equivalent:

- (X, τ) is paracompact and Hausdorff
- Every open cover of (X, τ) admits a subordinate partition of unity

To prove this, we need a wide background knowledge.

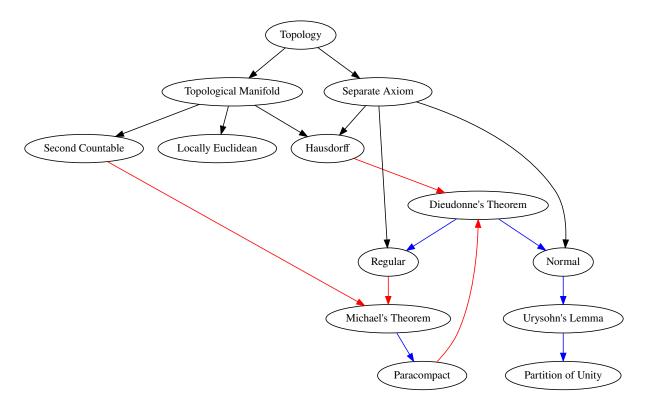


Figure 2.1: Curriculum to prove *Thm A.4.1*

Def A.4.2 Hausdorff

Given points x and y of S, if $x \neq y$, then there exist open neighborhoods U of x and Y of y in S that are disjoint: such that $U \cap V = \emptyset$.

Def A.4.3 Locally finite cover

Let (X, τ) be a topological space.

An open cover $\{U_i \subset X\}_{i \in I}$ of X is called *locally finite* if $\forall x \in X$, there exists a neighbourhood $U_x \supset \{x\}$ such that it intersects only finitely many elements of the cover, hence such that $U_x \cap U_i \neq \emptyset$ for only a finite number of $i \in I$.

Def A.4.4 Refinement of open covers

Let (X, τ) be a topological space, and let $\{U_i \subset X\}_{i \in I}$ be a open cover. Then a *refinement* of this open cover is a set of open subsets $\{V_j \subset X\}_{j \in J}$ which is still an open cover in itself and such that for each $j \in J$ there exists an $i \in I$ with $V_j \subset U_i$.

Def A.4.5 Paracompact topological space

A topological space (X, τ) is called *paracompact* if every open cover of X has a refinement by a locally finite open cover.

Def A.4.6 Partition of unity

Let (X, τ) be a topological space, and let $\{U_i \subset X\}_{i \in I}$ be an open cover. Then a partition of unity subordinate to the cover is

• a set $\{f_i\}_{i\in I}$ of continuous functions

$$f_i: X \to [0,1]$$

(where $[0,1] \subset \mathbb{R}$ is equipped with the subspace topology of the real numbers \mathbb{R} regarded as the 1D Euclidean space equipped with its metric topology)

such that with

$$Supp(f_i) := Cl\left(f_i^{-1}((0,1])\right)$$

denoting the support of f_i (the topological closure of the subset of points on which it does not vanish) then

- 1) $\bigvee_{i \in I} (Supp(f_i) \subset U_i)$
- 2) $\{Supp(f_i) \subset X\}_{i \in I}$ is a locally finite cover
- 3) $\forall_{x \in X} \left(\sum_{i \in I} f_i(x) = 1 \right)$

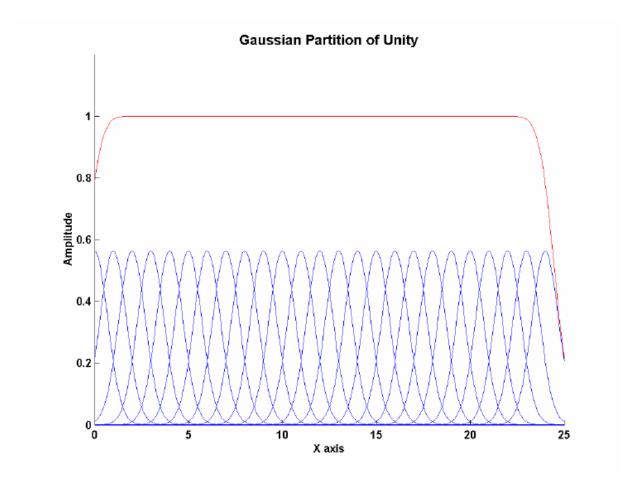


Figure 2.2: Gaussian Partition of Unity

Prop A.4.7 Paracompact - Partition of unity

If (X, τ) is a paracompact topological space, then for every open cover $\{U_i \subset X\}_{i \in I}$ there is a subordinate partition of unity.

Proof will be given later.

Lem A.4.8 Natural Refinement

Let (X,τ) be a topological space, $\{U_i\subset X\}_{i\in I}$ be an open cover and $\left(\phi:J\to I,\ \{V_j\subset X\}_{j\in J}\right)$ be a refinement to a locally finite cover. Then, for $\{W_i\subset X\}_{i\in I}$ with

$$W_i \equiv \left\{ \bigcup_{j \in \phi^{-1}(\{i\})} V_j \right\}$$

is still a refinement of $\{U_i \subset X\}_{i \in I}$ to a locally finite cover.

Proof for A.4.8

First we know, for $V, V_j \subset U_{\phi(j)=i}$. Conversely, $\forall j \in \phi^{-1}(\{i\}), V_j \subset U_i$. Thus, $W_i \in \bigcup_{j \in \phi^{-1}(\{i\})} V_j \subset U_i$.

Second, since $\{V_j \subset X\}_{j \in J}$ are locally finite, $\exists \mathcal{U}_x \supset \{x\}$ and a finite subset $K \subset J$ such that

$$\bigvee_{j\in J\setminus K} (\mathcal{U}_x\cap V_j=\emptyset)$$

(locally finite: $U_x \cap V_j \neq \emptyset$ for just finite number of $j \in J$) Then we can get by construction,

$$\bigvee_{i \in I \setminus \phi(K)} (\mathcal{U}_x \cap W_i = \emptyset)$$

Since $\phi(K)$ is still finite, we can find the number of i such that $\mathcal{U}_x \cap W_i \neq \emptyset$ is also finite. (If for $i \in K', \ \mathcal{U}_x \cap W_i \neq \emptyset$ then K' should be subset of $\phi(K)$.)

Therefore $\{W_i \subset X\}_{i \in I}$ is locally finite.

Lem A.4.9 Shrinking Lemma

Let X be a topological space which is normal and let $\{U_i \subset X\}_{i \in I}$ be a locally finite open cover. Assuming the axiom of choice then:

There exists another open cover $\{V_i \subset X\}_{i \in I}$ such that the topological closure $Cl(V_i)$ of its elements is contained in the original patches:

$$\underset{i \in I}{\forall} (V_i \subset Cl(V_i) \subset U_i)$$

Now, suggest some fundamental topological concepts to prove prop A.4.7.

Def A.4.10 Normal Spaces (T_4)

A topological space X is *normal* if for every two closed disjoint subsets $A, B \subset X$, there are neighborhoods $U \supset A, \ V \supset B$ such that $U \cap V = \emptyset$.

Prop A.4.11 T_4 in terms of topological closure

X is normal iff for all closed subsets $C \subset X$ with open neighborhood $U \supset C$ there exists a smaller open neighborhood $V \supset C$ whose topological closure Cl(V) is still contained in U:

$$C \subset V \subset Cl(V) \subset U$$

Proof for Prop A.4.11

Suppose that (X, τ) is T_4 . Consider closed subset $C \subset U$ where U is open neighborhood of C. It implies

$$C \cap X \backslash U = \emptyset$$

Since U is open, $X \setminus U$ is closed. Because of normal space, there are open neighborhoods V, W such that $C \subset V$, $X \setminus U \subset W$ and $V \cap W = \emptyset$. Because of last term, we can find $V \subset X \setminus W \subset U$. Since $X \setminus W$ is closed, we can find next relation :

$$C \subset V \subset Cl(V) \subset X \backslash W \subset U$$

In the other direction, suppose that \forall open neighborhood U of closed subset C, there are smaller open neighborhood with $C \subset V \subset Cl(V) \subset U$. Now, consider disjoint closed subset $C_1, C_2 \subset X$. $C_1 \cap C_2 = \emptyset$ implies $C_1 \subset X \setminus C_2$. Since $X \setminus C_2$ is open neighborhood of C_1 , there exists smaller open neighborhood V such that

$$C_1 \subset V \subset Cl(V) \subset X \backslash C_2$$

And it also implies $X \setminus Cl(V)$ is open neighborhood of C_2 where $V \cap X \setminus Cl(V) = \emptyset$. Therefore X is T_4 .

Def A.4.12 Urysohn function

Let X be a topological space, and let $A, B \subset X$ be disjoint closed subsets. Then an *Urysohn function* for this situation is a continuous function

$$f: X \to [0, 1]$$

to the closed interval equipped with its Euclidean metric topology, such that

$$f(A) = \{0\}$$
 and $f(B) = \{1\}$

Prop A.4.13 Urysohn's Lemma

Let X be a normal topological space, and let $A, B \subset X$ be two disjoint closed subsets of X. Then there exists an Urysohn function.

This lemma has several **big** applications:

- Urysohn Metrization Thm: If X is a normal space with a countable basis, then we can use the abundance of continuous functions from X to [0,1] to assign numerical coordinates to the points of X and obtain an embedding of X into \mathbb{R}^{ω} . From this we see that every second countable normal space is a metric space.
- Tietze Extension Thm: Suppose A is a subset of a space X and $f:A \to [0,1]$ is a continuous function. If X is normal and A is closed in X, then we can find a continuous function from X to [0,1] that is an extension of f.
- Embedding manifolds in \mathbb{R}^n : Using Urysohn's lemma to develop the tool called *partitions of unity*, we can obtain the following theorem: *Each compact n-manifold is homeomorphic to a subspace of some* \mathbb{R}^n .

Then let's start to prove *Urysohn's lemma*.

Proof for Urysohn's lemma

(\Leftarrow) Suppose $f(A) = \{0\}$, $f(B) = \{1\}$ for all closed subset $A, B \subset X$. Then $A \subset f^{-1}\left([0, \frac{1}{2})\right)$ and $D \subset f^{-1}\left((\frac{1}{2}, 1]\right)$. We can find these two sets are open and disjoint.^a Thus, X is T_4 .

 (\Rightarrow) Suppose that X is T_4 and consider two disjoint closed sets $A, B \subset X$. Claim there is Urysohn function. To prove this, we should construct continuous function such that $f(A) = \{0\}$, $f(B) = \{1\}$. (Maybe it's a little bit tricky.)

Since X is T_4 , we can find open neighborhood for any closed subsets of X such that satisfies prop A.4.11. Then we can think next idea:

Let $\{U_p\}_{p\in[0,1]\cap\mathbb{Q}}$ be a collection of open sets such that

$$U_1 = X \backslash B, \ A \subset U_0 \subset Cl(U_0) \subset U_1$$

For convenience, denote $Q = [0,1] \cap \mathbb{Q}$. Since Q is countable, we can enumerate it as

$$Q = \{p_n | n \in \mathbb{N}\}$$

To be more clear, we are going to define by induction a collection $\{U_p|p\in Q\}$ of open subsets with the property:

$$p < q \implies Cl(U_p) \subset U_q$$

By definition of U_p , we know above property is satisfied when $p=0,\ q=1$. Since $Cl(U_0)$ is also subset of X, by $\operatorname{prop} A.4.11$, we can construct $\{U_p\}_{p\in Q}$ completely. Also add some conditions ($p\in (-\infty,0)\cap \mathbb{Q} \Rightarrow U_p=\emptyset,\ p\in (1,\infty)\cap \mathbb{Q} \Rightarrow U_p=X$), then we can extend our collection to whole \mathbb{Q} . Now, we can define new set:

$$\mathbb{Q}(x) \equiv \{ p \in \mathbb{Q} | x \in U_p \}$$

Then we can find $\mathbb{Q}(x)$ has lower bound $0.^b$ Since $\mathbb{Q}(x)$ has a greatest lower bound, we can define $f:X\to [0,1]$ by

$$f(x) = \inf \mathbb{Q}(x) = \inf \{ p \in \mathbb{Q} | x \in U_p \}$$

If we show f satisfies (① $0 \le f(x) \le 1$, ② f is Urysohn function for A, B, ③ $x \in Cl(U_p) \Rightarrow f(x) \le p$, ④ $x \notin U_p \Rightarrow f(x) \ge p$, ⑤ f is continuous) then proof is complete.

^athis will be exercise.

^bthis will be exercise

Proof for Urysohn's lemma (Continued)

① $0 \le f(x) \le 1$

: It's trivial because of next property :

$$f(x) = \begin{cases} 1 & \forall p > 1\\ \text{can't define} & \forall p < 0 \end{cases}$$

② f is Urysohn function for A, B.

: Since $A \subset U_0$, $\forall x \in A$, f(x) = 0 and $B = X \setminus U_1$, $\forall x \in B$, $f(x) = \inf \{(1, \infty) \cap \mathbb{Q}\} = 1$.

(3) If $x \in Cl(U_p)$, then $f(x) \leq p$

: Suppose $x \in Cl(U_p)$, then $x \in Cl(U_p) \subset U_q, \ \forall q \in \mathbb{Q}, \ q > p$. Thus,

$$(p, \infty) \cap \mathbb{Q} \subset \mathbb{Q}(x) \Rightarrow \inf \mathbb{Q}(x) \leq p$$

4 If $x \notin U_p$, then $f(x) \geq p$

: Suppose $x \notin U_p$, then $x \notin U_q$, $\forall q \leq p$. Thus,

$$(-\infty, p] \cap \mathbb{Q}(x) = \emptyset \implies p \le \inf \mathbb{Q}(x)$$

(5) f is continuous.

: Suppose $U=(a,b)\in\mathbb{R}$ such that $(a,b)\cap[0,1]\neq\emptyset$. Claim $f^{-1}(U)$ is open. Suppose $x\in f^{-1}(U)$. It means $f(x)\in U=(a,b)$. Since U is open, there are $p,q\in\mathbb{Q}$ such that a< p< f(x)< q< b. By ③, ④, we know $x\in U_q\backslash Cl(U_p)$ and $f(U_q\backslash Cl(U_p))\subset (a,b)$. Thus, we can find $\forall x\in f^{-1}(U)$, there are $p,q\in\mathbb{Q}$ such that $x\in U_q\backslash Cl(U_p)\subset f^{-1}(U)$. Since $U_q\backslash Cl(U_p)$ is open, $f^{-1}(U)$ is open. Therefore, f is continuous.

Proof is complete.

To prove prop A.4.7, we should know relation between Hausdorff and Normal.

^cthis will be exercise.

Prop A.4.14 Dieudonné's Theorem

Every paracompact Hausdorff space is normal.

Proof for Dieudonné's Theorem

Consider (X, τ) be a paracompact Hausdorff space.

① First, claim it is regular. To show this, $\forall x \in X$, closed subset $C \subset X$ such that $x \notin C$, there are open neighborhoods $\mathcal{U}(x) \ni x$, $\mathcal{U}(C) \supset C$ such that $\mathcal{U}(x) \cap \mathcal{U}(C) = \emptyset$. Then let's start. Since X is Hausdorff,

$$\forall c \in C, \ \exists \mathcal{U}_c(x) \ni x, \ \mathcal{U}(c) \ni c \text{ such that } \mathcal{U}_c(x) \cap \mathcal{U}(c) = \emptyset$$

We can find $\{\mathcal{U}(c)\subset X\}_{c\in C}$ is an open cover of C, thus $\{\mathcal{U}(c)\subset X\}_{c\in C}\cup X\backslash C$ is an open cover of X. Because of paracompactness of X, every open cover has locally finite refinement. By lem A.4.8 (Natural refinement), if there exists locally finite refinement, then there exists one with the same index set as the original cover. Thus, we can take locally finite refinement $\mathcal{W}(c)$ such that

$$\{\mathcal{W}(c) \subset \mathcal{U}(c) \subset X\}_{c \in C}$$

Since $\mathcal{U}(c)$ is open cover of C and $\mathcal{W}(c)$ is refinement of $\mathcal{U}(c)$, $\bigcup_{c \in C} \mathcal{W}(c)$ is open neighborhood of C. Let it be denoted by $\mathcal{V}(C)$:

$$\mathcal{V}(C) = \bigcup_{c \in C} \mathcal{W}(c)$$

Now, because of locally finiteness of $\mathcal{W}(c)$, $\forall x \in X$, there exists neighborhood $\mathcal{W}(x)$ and finite subset $K \subset C$ such that

$$\mathop{\forall}_{c \in C \backslash K} (\mathcal{W}(x) \cap \mathcal{W}(c)) = \emptyset$$

Let's take new neighborhood of x as follows:

$$\mathcal{V}(x) \equiv \mathcal{W}(x) \cap \left(\bigcap_{k \in K} \mathcal{U}_k(x)\right)$$

Then we can find

$$\mathcal{V}(x)\cap\mathcal{V}(C)=\emptyset^{\mathbf{a}}$$

^athis will be exercise (refer to (2))

Proof for Dieudonné's Theorem (Continued)

② Claim (X, \mathcal{T}) is normal. Then we should prove below proposition:

 \forall disjoint closed subsets $C, D \subset X$, \exists disjoint neighborhoods $\mathcal{U}(C), \mathcal{U}(D) \in \mathcal{T}$

By regularity of (X, \mathcal{T}) , we have next proposition:

$$\forall c \in C, \exists disjoint neighborhoods \mathcal{U}(c) \ni c, \mathcal{U}_c(D) \supset D$$

Since $\{\mathcal{U}(c)\subset X\}_{c\in C}\cup X\backslash C$ is an open cover of X and paracompactness of X, we can find locally finite refinement in same index:

$$\{\mathcal{W}(c)\subset\mathcal{U}(c)\subset X\}_{c\in C}$$

Then we can find new open neighborhood of C:

$$\mathcal{V}(C) = \bigcup_{c \in C} \mathcal{W}(c)$$

By locally finiteness of W(c), $\forall d \in D$, \exists an open neighborhood W(d) and finite subset $K_d \subset C$ such that

$$\bigvee_{c \in C \setminus K_d} (\mathcal{W}(c) \cap \mathcal{W}(d) = \emptyset)$$

So, let take new open neighborhood of $d \in D$,

$$\mathcal{V}(d) = \mathcal{W}(d) \cap \left(igcap_{c \in K_d} \mathcal{U}_c(D)
ight)^{oldsymbol{a}}$$

then

$$\mathcal{V}(C) \cap \mathcal{V}(d) = \emptyset, \ \forall d \in D^{\mathbf{b}}$$

Therefore take new open neighborhood of D as

$$\mathcal{V}(D) \equiv \bigcup_{d \in D} \mathcal{V}(d)$$

then

$$\mathcal{V}(C) \cap \mathcal{V}(D) = \emptyset$$

^aFinite intersection of opensets are open

^bFor $c \in K_d$, $\mathcal{U}(c) \cap \mathcal{U}_c(D) = \emptyset$ and for $c \in X \setminus K_d$, $\mathcal{V}(C) \cap \mathcal{V}(d) = \emptyset$

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