## Elementary Differential Geometry

Hassium

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### 1 Calculus on Euclidean Space

**Definition 1.1.** The Euclidean 3-space, denoted  $\mathbb{R}^3$ , is the set of ordered triples of the form  $p = (p_1, p_2, p_3)$ , where  $p_i \in \mathbb{R}$ . An element of  $\mathbb{R}^3$  is called a *point*.

Let  $p = (p_1, p_2, p_3), q = (q_1, q_2, q_3) \in \mathbb{R}^3$  and let  $a \in \mathbb{R}$ . Define the addition to be  $p + q = (p_i + q_i)$  and define the scalar multiplication to be  $ap = (ap_i)$ . The additive identity 0 = (0, 0, 0) is called the *origin* of  $\mathbb{R}^3$ . It is trivial that  $\mathbb{R}^3$  is a vector space over  $\mathbb{R}$ .

**Definition 1.2.** Let x, y, and z be real-valued functions on  $\mathbb{R}^3$  such that for all  $p = (p_1, p_2, p_3) \in \mathbb{R}^3$ ,  $x(p) = p_1$ .  $y(p) = p_2$ , and  $z(p) = p_3$ . We call x, y, and z the natural coordinate functions of  $\mathbb{R}^3$ .

Let x, y, and z be the natural coordinate functions, rewrite  $x = x_1$ ,  $y = x_2$ , and  $z = x_3$ . Then we have  $p = (p_i) = (x_i(p))$ .

**Definition 1.3.** A real-valued function f on  $\mathbb{R}^3$  is differentiable if all partial derivatives exist and continuous.

Let  $p = (p_1, p_2, p_3), q = (q_1, q_2, q_3) \in \mathbb{R}^3$ . Recall that the dot product is defined to be  $p \cdot q = \sum p_i q_i$  and the norm is defined to be  $||p|| = \sqrt{p \cdot p} = \sqrt{\sum p_i^2}$ .

**Definition 1.4.** A subset  $O \subset \mathbb{R}^3$  is open if for all  $p \in O$ , there exists  $\varepsilon > 0$  such that  $\{x \in \mathbb{R}^3 \mid ||x - p|| < \varepsilon\} \subset O$ .

Let  $f: O \to \mathbb{R}$  be a function defined on an open set. The differentiability of f at p can be determined entirely from values of f on O. This means that differentiation is a local operation. We will discuss this later.

**Definition 1.5.** A tangent vector  $v_p$  is an ordered pair  $v_p = (v, p)$ , where  $v, p \in \mathbb{R}^3$ . Here v is called the vector part and p is called its point of application. Two tangent vectors are said to be parallel if they have the same vector part and different points of application.

**Definition 1.6.** Let  $p \in \mathbb{R}^3$ . The tangent space at p, denoted  $T_p(\mathbb{R}^3)$ , is the set of all tangent vectors that have p as point of application.

Fix a tangent space  $T_p(\mathbb{R}^3)$  and let  $T_p(\mathbb{R}^3)$  adapt the operations from  $\mathbb{R}^3 \times \mathbb{R}^3$ . We have a natural linear map  $f: T_p(\mathbb{R}^3) \to \mathbb{R}^3$  defined by  $v_p \to v$  and it is trivially an isomorphism.

**Definition 1.7.** A vector field V on  $\mathbb{R}^3$  is a function  $V: \mathbb{R}^3 \to \mathbb{R}^3$  such that for all  $p \in \mathbb{R}^3$ ,  $V(p) \subset T_p(\mathbb{R}^3)$ .

Let V and W be vector field. Let f be a real-valued function. For all  $p \in \mathbb{R}^3$ , define V + W by (V + W)(p) = V(p) + W(p) and (fV)(p) = f(p)V(p).

**Definition 1.8.** Let  $U_1$ ,  $U_2$ , and  $U_3$  be vector fields on  $\mathbb{R}^3$  such that  $U_1(p) = (1,0,0)_p$ ,  $U_2(p) = (0,1,0)_p$ , and  $U_3(p) = (0,0,1)_p$  for all  $p \in \mathbb{R}^3$ . We call  $(U_1,U_2,U_3)$  the natural frame field on  $\mathbb{R}^3$ .

**Proposition.** Let V be a vector field on  $\mathbb{R}^3$ . There are three uniquely determined real-valued functions  $v_1$ ,  $v_2$ , and  $v_3$  on  $\mathbb{R}^3$  such that  $V = v_1U_1 + v_2U_2 + v_3U_3$ .

Proof. For all 
$$p \in \mathbb{R}^3$$
,  $V(p) = (v_1(p), v_2(p), v_3(p))_p = v_1(p)(1, 0, 0)_p + v_2(p)(0, 1, 0)_p + v_3(p)(0, 0, 1)_p = v_1(p)U_1(p) + v_2(p)U_2(p) + v_3U_3(p)$ , hence  $V = \sum v_iU_i$ .

The functions  $v_1$ ,  $v_2$ , and  $v_3$  are called the *Euclidean coordinate functions* on V.

**Definition 1.9.** A vector field V is differentiable if its Euclidean coordinate functions are differentiable.

**Definition 1.10.** Let f be a differentiable real-valued function on  $\mathbb{R}^3$  and let  $v_p$  be a tangent vector on  $\mathbb{R}^3$ . The directional derivative of f with respect to  $v_p$ , denoted  $v_p[f]$ , is defined to be (d/dt)f(p+tv) at t=0.

Remark. We will not write the restriction every time for convenience.

**Proposition.** Let  $v_p = (v_1, v_2, v_3)_p$  be a tangent vector, then  $v_p[f] = \sum v_i(\partial f/\partial x_i)(p)$ .

Proof. Let 
$$p = (p_1, p_2, p_3)$$
. Then  $v_p[f] = (\mathrm{d}/\mathrm{d}t)f(p+tv)|_{t=0} = \sum (\partial f/\partial z)(p) \cdot (\mathrm{d}/\mathrm{d}t)(p_i+tv_i) = \sum (\partial f/\partial x_i)(p)v_i$ .  $\square$ 

**Example.** Consider  $f = x^2yz$  with p = (1, 1, 0) and v = (1, 0, -3). By the definition, p + tv = (1 + t, 1, -3t), so  $v_p[f] = (d/dt)(-3t^3 - 6t^2 - 3t) = -3$ . Since  $(\partial f/\partial x) = 2xyz$ ,  $(\partial f/\partial y) = x^2z$ , and  $(\partial f/\partial z) = x^2y$ , we have  $(\partial f/\partial x)(p) = (\partial f/\partial y)(p) = 0$  and  $(\partial f/\partial z)(p) = 1$ , so  $v_p[f] = -3$ .

**Proposition.** Let f and g be functions on  $\mathbb{R}^3$ . Let  $v_p$  and  $w_p$  be tangent vectors. For all  $a, b \in \mathbb{R}$ , the following properties hold.

- 1.  $(av_p + bw_p)[f] = av_p[f] + bw_p[f]$ .
- 2.  $v_p[af + bg] = av_p[f] + bv_p[g]$ .
- 3.  $v_p[fg] = v_p[f]g(p) + f(p)v_p[g]$ .

Proof. (i) We have  $(av_p+bw_p)[f] = \sum (av_i+bw_i)(\partial f/\partial x_i)(p) = \sum av_i(\partial f/\partial x_i) + \sum bw_i(\partial f/\partial x_i)(p) = av_p[f] + bw_p[f]$ . (ii) We have  $v_p[af+bg] = \sum v_i(\partial (af+bg)/\partial x_i)(p) = \sum v_i(\partial (af)/\partial x_i)(p) + \sum v_i(\partial (bg)/\partial x_i)(p) = av_p[f] + bv_p[g]$ . (iii) We have  $v_p[fg] = \sum v_i(\partial (fg)/\partial x_i)(p) = \sum v_i(\partial f/\partial x_i)(p)g(p) + f(p)\sum v_i(\partial g/\partial x_i)(p) = v_p[f]g(p) + f(p)v_p[g]$ .

Let V be a vector field, we define V[f] at  $p \in \mathbb{R}^3$  to be V(p)[f]. By the convention,  $U_i(p)[f] = (\partial f/\partial x_i)(p)$ .

**Proposition.** Let V and W be vector fields. Let f, g, and h be real-valued functions. For all  $a, b \in \mathbb{R}$ , the following properties hold.

- 1. (fV + gW)[h] = fV[h] + gW[h].
- 2. V[af + bg] = aV[f] + bV[g].
- 3. V[fg] = V[f]g + fV[g].

*Proof.* (i) For all  $p \in \mathbb{R}^3$ , (fV + gW)(p)[h] = (f(p)V(p) + g(p)W(p))[h] = fV[h] + gW[h]. (ii) For all  $p \in \mathbb{R}^3$ , V(p)[af + bg] = aV(p)[f] + bV(p)[g]. (iii) For all  $p \in \mathbb{R}^3$ , V(p)[f]g(p) + f(p)V(p)[g] = V[f](p)g(p) + f(p)V[g](p) = (V[f]g + fV[g])(p). □

**Example.** Let  $V = xU_1 - y^2U_3$  and let  $f = x^2y + z^3$ . Then  $V[f] = xU_1[x^2y] + xU_1[z^3] - y^2U_3[x^2y] - y^2U_3[z^3] = 2x^2y - 3y^2z^2$ .

Let  $I \subset \mathbb{R}$  be an open interval. Let  $\alpha : I \to \mathbb{R}^3$  be a function. We can rewrite  $\alpha(t)$  as  $(\alpha_1(t), \alpha_2(t), \alpha_3(t))$ , where  $\alpha_i : I \to \mathbb{R}$ . We say  $\alpha$  is differentiable if  $\alpha_i$  are differentiable.

**Definition 1.11.** A curve in  $\mathbb{R}^3$  is a differentiable function  $\alpha: I \to \mathbb{R}^3$ , where  $I \subset \mathbb{R}$  is an open interval.

**Example.** A curve  $\alpha: \mathbb{R} \to \mathbb{R}^3$  defined by  $\alpha(t) = p + tq$ , where  $\alpha(0) = p$  and  $q \neq 0$ , is called a *straight line*.

**Example.** Here are some examples of curves.

- 1. The cruve  $\alpha : \mathbb{R} \to \mathbb{R}^3$  defined by  $\alpha(t) = (a \cos t, a \sin t, bt)$ .
- 2. The cruve  $\alpha : \mathbb{R} \to \mathbb{R}^3$  defined by  $\alpha(t) = (1 + \cos t, \sin t, 2\sin(t/2))$ .
- 3. The cruve  $\alpha : \mathbb{R} \to \mathbb{R}^3$  defined by  $\alpha(t) = (e^t, e^{-t}, \sqrt{2}t)$ .
- 4. The cruve  $\alpha: \mathbb{R} \to \mathbb{R}^3$  defined by  $\alpha(t) = (3t t^3, 3t^2, 3t + t^3)$ .

**Definition 1.12.** Let  $\alpha: I \to \mathbb{R}^3$  be a curve with  $\alpha = (\alpha_1, \alpha_2, \alpha_3)$ . For all  $t \in I$ , the velocity vector of  $\alpha$  at t is the tangent vector  $\alpha'(t) = ((\mathrm{d}\alpha_1/\mathrm{d}t)(t), (\mathrm{d}\alpha_2/\mathrm{d}t)(t), (\mathrm{d}\alpha_3/\mathrm{d}t)(t))_{\alpha(t)}$  at the point  $\alpha(t) \in \mathbb{R}^3$ . The curve  $\alpha$  is said to be regular if  $\alpha_i \neq 0$  for all i.

Consider the velocity vector  $\alpha'(t)$ , we can rewrite it by the natural frame fields, so  $\alpha'(t) = \sum (d\alpha_i/dt)(t)U_i(\alpha(t))$ .

**Definition 1.13.** Let  $\alpha: I \to \mathbb{R}^3$  be a curve and let  $h: J \to I$  be differentiable, where J is an open interval of  $\mathbb{R}$ . The reparametrization of  $\alpha$  by h is the composition  $\alpha \circ h: J \to \mathbb{R}^3$ .

The composition of differentiable functions is differentiable, so any reparametrization is differentiable, which means it is a curve.

**Proposition.** Let  $\beta$  be the reparametrization of  $\alpha$  by h, then  $\beta'(s) = (dh/ds)(s)\alpha'(h(s))$ .

Proof. Rewrite 
$$\beta(s) = \alpha(h(s))$$
, then we have  $\beta'(s) = (d(\alpha_i h_i)/ds)(s)_{\alpha(h(s))} = (d\alpha_i/ds)(h(s)) \cdot (dh/ds)(s)_{\alpha(h(s))} = (dh/ds)(s)\alpha'(h(s))$ .

**Proposition.** Let  $\alpha$  be a curve and let f be a differentiable function on  $\mathbb{R}^3$ , then  $\alpha'(t)[f] = (\mathrm{d}(f\alpha)/\mathrm{d}t)(t)$ .

*Proof.* We have 
$$\alpha'(t)[f] = \sum (d\alpha_i/dt)(t) \cdot (\partial f/\partial x_i)(\alpha(t)) = (d(f\alpha)/dt)(t)$$
 by the chain rule.

Now we show a general idea of parametrizations. The proofs will be included in other sections when we have enough tools. Assume every result is correct for now.

**Definition 1.14.** A 1-form  $\varphi$  on  $\mathbb{R}^3$  is a function  $\varphi: \coprod_{p \in \mathbb{R}^3} T_p(\mathbb{R}^3) \to \mathbb{R}$  such that for all  $a, b \in \mathbb{R}$  and  $v, w \in T_p(\mathbb{R}^3)$  for some  $p \in \mathbb{R}^3$ ,  $\varphi(av + bw) = a\varphi(v) + b\varphi(w)$ .

Given a 1-form  $\varphi$ , for any point p, denote the restriction  $\varphi|_{T_p(\mathbb{R}^3)}:T_p(\mathbb{R}^3)\to\mathbb{R}$  by  $\varphi_p$ , then  $\varphi_p$  is linear. Let  $\varphi$  and  $\psi$  be 1-forms. Define the addition and scalar multiplication by  $(\varphi+\psi)(v)=\varphi(v)+\psi(v)$  and  $(f\varphi)(v_p)=f(p)\varphi(v_p)$ . Given any 1-form  $\varphi$  and point p,  $\varphi_p$  is a linear functional in  $T_p^*(\mathbb{R}^3)$ , the dual space of  $T_p(\mathbb{R}^3)$ .

**Definition 1.15.** Let  $\varphi$  be a 1-form and let V be a vector field. For all  $p \in \mathbb{R}^3$ , define  $\varphi(V)(p) = \varphi_p(V(p))$ . We say  $\varphi$  is differentiable if for every differentiable vector field V, the function  $\varphi(V)$  is differentiable.

Now let V and W be vector fields, we have  $\varphi(fV+gW)(p)=\varphi((fV+gW)(p))=\varphi(fV(p)+gW(p))=(f\varphi(V)+g\varphi(W))(p)$ . Similarly,  $(f\varphi+g\psi)(V)=f\varphi(V)+g\psi(V)$ .

**Definition 1.16.** If  $f: \mathbb{R}^3 \to \mathbb{R}$  is differentiable. The differential of f, denoted df, is the function  $df(v_p) = v_p[f]$  for all tangent vectors  $v_p$ .

Let  $v_p, w_p \in T_p(\mathbb{R}^3)$  and let  $a, b \in \mathbb{R}$ , then  $df(av_p + bw_p) = (av_p + bw_p)[f] = av_p[f] + bw_p[f] = adf(v_p) + bdf(w_p)$ . Hence df is a 1-form.

**Example.** Consider the natural coordinate functions  $x_i$ . We have  $dx_i(v_p) = v_p[x_i] = \sum v_i(\partial x_i/\partial x_j)(p) = v_i$ .

**Proposition.** If  $\varphi$  is a 1-form on  $\mathbb{R}^3$ , then  $\varphi = \sum f_i dx_i$ , where  $f_i = \varphi(U_i)$ .

Proof. Let 
$$v_p \in T_p(\mathbb{R}^3)$$
, then  $\varphi(v_p) = \varphi(\sum v_i U_i(p)) = \sum v_i \varphi(U_i(p)) = \sum v_i f_i(p) = \sum f_i(p) dx_i(v_p) = (\sum f_i dx_i)(v_p)$ , hence  $\varphi = \sum f_i dx_i$ .

The functions  $f_1$ ,  $f_2$ , and  $f_3$  are called the Euclidean coordinate functions of the 1-form  $\varphi$ .

**Proposition.** Let f be a differentiable function on  $\mathbb{R}^3$ , then  $df = \sum (\partial f/\partial x_i) dx_i$ .

Proof. Let 
$$v_p \in T_p(\mathbb{R}^3)$$
, then  $\mathrm{d}f(v_p) = v_p[f] = \sum v_i(\partial f/\partial x_i)(p) = \sum (\partial f/\partial x_i)(p)\mathrm{d}x_i(v_p) = (\sum (\partial f/\partial x_i)\mathrm{d}x_i)(v_p)$ , hence  $\mathrm{d}f = \sum (\partial f/\partial x_i)\mathrm{d}x_i$ .

Let f and g be differentiable functions on  $\mathbb{R}^3$ , then  $d(f+g) = \sum (\partial (f+g)/\partial x_i) dx_i = \sum (\partial f/\partial x_i) dx_i + \sum (\partial g/\partial x_i) dx_i = df + dg$ . Now we denote the multiplication to be fg.

**Proposition.** Let f and g be differentiable functions on  $\mathbb{R}^3$ , then d(fg) = gdf + fdg.

Proof. We have 
$$d(fg) = \sum (\partial (fg)/\partial x_i) dx_i = \sum ((\partial f/\partial x_i)g + (\partial g/\partial x_i)f) dx_i = gdf + fdg.$$

**Proposition.** Let  $f: \mathbb{R}^3 \to \mathbb{R}$  and  $h: \mathbb{R} \to \mathbb{R}$  be differentiable, then d(h(f)) = (dh(f)/dx)df.

Proof. We have  $d(h(f)) = \sum (\partial h(f)/\partial x_i) dx_i$ , by the chain rule,  $(\partial h(f)/\partial x_i) dx_i = (dh(f)/df)(\partial x/\partial x_i)$ , so d(h(f)) = (df(h)/df) df.

**Example.** Consider the function  $f = (x^2 - 1)y + (y^2 + 2)z$ . We have  $df = d((x^2 - 1)y) + d((y^2 + 2)z) = yd(x^2 - 1) + (x^2 + 1)dy + zd(y^2 + 2) + (y^2 + 2)dz = 2xydx + (x^2 + 2yz - 1)dy + (y^2 + 2)dz$ . Since  $v_p[f] = df(v_p)$ ,  $v_p[f] = 2p_1p_2v_1 + (p_1^2 + 2p_2p_3 - 1)v_2 + (p_2^2 + 2)v_3$ .

**Definition 1.17.** Let V be the vector space  $\mathbb{R}^3$  and denote the space of all p-linear forms on V by  $\Lambda^p(V^*)$ . Every element of  $\Lambda^p$  is called a p-form. Define the wedge product to be a function  $\Lambda: \Lambda^a(V^*) \times \Lambda^b(V^*) \to \Lambda^{a+b}(V^*)$  such that for  $\omega \in \Lambda^m(V^*)$ ,  $\eta \in \Lambda^n(V^*)$ , and  $v_1, \ldots, v_{m+n} \in V$ , the following properties hold.

- 1.  $(\omega \wedge \eta)(v_1, \dots, v_{m+n}) = (\sum_{\sigma \in \mathfrak{S}_{m+n}} \operatorname{sgn}(\sigma)\omega(v_{\sigma(1)}, \dots, v_{\sigma(m)})\eta(v_{\sigma(m+1)}, \dots, v_{\sigma(m+n)}))/(m!n!).$
- 2.  $\omega \wedge \eta = (-1)^{mn} \eta \wedge \omega$ .

Generally, a p-form is of the form  $\sum f(x, y, z) dx^i \wedge \cdots dy^j \wedge \cdots dz^k \wedge \cdots$ . We have  $dx_i \wedge dx_j = -dx_j \wedge dx_i$ . If i = j, then  $dx_i \wedge dx_i = -dx_i \wedge dx_i$ , so  $dx_i \wedge dx_i = 0$ . It is trivial that  $\wedge$  is bilinear and associative, that is,

- 1. for  $\omega_1, \omega_2 \in \Lambda^m(V^*)$ ,  $\eta \in \Lambda^n(V^*)$ , and  $a, b \in \mathbb{R}$ ,  $(a\omega_1 + b\omega_2) \wedge \eta = a(\omega_1 \wedge \eta) + b(\omega_2 \wedge \eta)$  and  $\eta \wedge (a\omega_1 + b\omega_2) = a(\eta \wedge \omega_1) + b(\eta \wedge \omega_2)$ ;
- 2. for  $\omega \in \Lambda^m(V^*)$ ,  $\eta \in \Lambda^n(V^*)$ , and  $\theta \in \Lambda^l(V^*)$ ,  $\omega \wedge (\eta \wedge \theta) = (\omega \wedge \eta) \wedge \theta$ .

Now given a space of p-forms  $\Lambda^p(V^*)$  with basis  $\{e_1, e_2, e_3\}$ , the basis of its dual space is denoted by  $\{e^1, e^2, e^3\}$ . The basis of  $\Lambda^k(V^*)$  is of the form  $e^{i_1} \wedge \cdots \wedge e^{i_k}$ , where  $1 \leq i_1 \leq \cdots \leq i_k \leq 3$ . In this case, the dimension of  $\Lambda^p(V^*)$  is 3!/(p!(3-p)!). If p > 4, then  $\dim(\Lambda^p(V^*)) = 0$ , so there are no p-forms on  $\mathbb{R}^3$  if  $p \geq 4$ .

**Example.** Let  $\varphi = x dx - y dy$ ,  $\psi = z dx + x dz$ ,  $\theta = z dy$ , and  $\eta = y dx \wedge dz + x dy \wedge dz$ .

- 1.  $\varphi \wedge \psi = xz dx \wedge dx + x^2 dx \wedge dz yz dy \wedge dx yx dy \wedge dz = yz dx \wedge dy + x^2 dx \wedge dz yx dy \wedge dz$
- 2.  $\theta \wedge (\varphi \wedge \psi) = yz^2 dx \wedge (dy \wedge dy) + x^2 z dx \wedge dz \wedge dy xyz dy \wedge dz \wedge dy = -x^2 z dx \wedge dy \wedge dz$
- 3.  $\varphi \wedge \eta = xy dx \wedge dx \wedge dz + x^2 dx \wedge dy \wedge dz y^2 dy \wedge dx \wedge dz xy dy \wedge dy \wedge dz = (x^2 + y^2) dx \wedge dy \wedge dz$

**Proposition.** Let  $\varphi$  and  $\psi$  be 1-forms, then  $\varphi \wedge \psi = -\psi \wedge \varphi$ .

*Proof.* Rewrite 
$$\varphi = \sum f_i dx_i$$
 and  $\psi = \sum g_i dx_i$ , then  $\varphi \wedge \psi = \sum f_i g_i dx_i dx_j = \sum -g_i f_i dx_j dx_i = -\psi \wedge \varphi$ .

**Definition 1.18.** Let  $\varphi = \sum f_i dx_i$  be a 1-form on  $\mathbb{R}^3$ . The exterior derivative of  $\varphi$  is the 2-form  $d\varphi = \sum df_i \wedge dx_i$ . Let  $\psi = \sum f_{i,j} dx_i \wedge dx_j$  be a 2-form. The exterior derivative of  $\psi$  is the 3-form  $d\psi = \sum df_{i,j} \wedge dx_i \wedge dx_j$ .

Let  $a, b \in \mathbb{R}$ . Let  $\varphi = \sum f_i dx_i$  and  $\psi = \sum g_i dx_i$  be 1-forms. Then  $d(a\varphi + b\psi) = d(\sum (af_i + bg_i)dx_i) = \sum d(af_i + bg_i) \wedge dx_i$ , since the differential is linear, the exterior derivative is linear.

**Proposition.** Let  $f, g : \mathbb{R}^3 \to \mathbb{R}$  be functions and let  $\varphi$  and  $\psi$  be 1-forms. Then  $d(f\varphi) = df \wedge \varphi + fd\varphi$  and  $d(\varphi \wedge \psi) = d\varphi \wedge \psi - \varphi \wedge d\psi$ .

Proof. (i) Let  $\varphi = \sum g_i dx_i$ , then  $f\varphi = \sum fg_i dx_i$ , so  $d(f\varphi) = \sum (fdg_i + g_i df) \wedge dx_i = \sum fdg_i \wedge dx_i + \sum g_i df \wedge dx_i = fd\varphi + df \wedge \varphi$ . (ii) Since  $dx_i \wedge dx_i = 0$ , without lose of generality, let  $\varphi = fdx$  and let  $\psi = gdy$ . Then  $d(\varphi \wedge \psi) = d(fgdx \wedge dy) = d(fg) \wedge dx \wedge dy = (fdg + gdf) \wedge dx \wedge dy = fdg \wedge dx \wedge dy + gdf \wedge dx \wedge dy$ . For the right hand side,  $d\varphi \wedge \psi = df \wedge dx \wedge gdy = gdf \wedge dx \wedge dy$  and  $\varphi \wedge d\psi = fdx \wedge dg \wedge dy = -fdg \wedge dx \wedge dy$ , hence  $d(\varphi \wedge \psi) = d\varphi \wedge \psi - \varphi \wedge d\psi$ .

**Definition 1.19.** Let  $F: \mathbb{R}^n \to \mathbb{R}^m$  and let  $f_1, \ldots, f_m : \mathbb{R}^n \to \mathbb{R}$  such that  $F(p) = (f_1(p), \ldots, f_m(p))$  for all  $p \in \mathbb{R}^n$ . The functions  $f_i$  are called the *Euclidean coordinate functions* of F and we denote  $F = (f_1, \ldots, f_m)$ .

**Definition 1.20.** Let  $F: \mathbb{R}^n \to \mathbb{R}^m$  and  $F = (f_1, \dots, f_m)$ , we say F is differentiable if all  $f_i$  are differentiable. If F is differentiable, we say F is a mapping from  $\mathbb{R}^n$  to  $\mathbb{R}^m$ .

**Definition 1.21.** Let  $\alpha: I \to \mathbb{R}^n$  be a curve and let  $F: \mathbb{R}^n \to \mathbb{R}^m$  be a mapping. Then the composite function  $\beta = F(\alpha): I \to \mathbb{R}^m$  is a curve in  $\mathbb{R}^m$  called the *image* of  $\alpha$  under F.

To examine the effect of a mapping, it suffices to take a proper  $\alpha$  and check the image of it.

**Example.** The function  $F: \mathbb{R}^3 \to \mathbb{R}^3$  defined by F = (x - y, x + y, 2z) is a mapping. Trivially, F is a linear map, so F is determined by  $F(u_i)$ .

**Example.** Consider the mapping  $F: \mathbb{R}^2 \to \mathbb{R}^2$  defined by  $F = (u^2 - v^2, 2uv)$ . Let  $\alpha: I \to \mathbb{R}^2$  defined by  $\alpha(t) = (r\cos t, r\sin t)$ , where  $0 \le t \le 2\pi$ . The image is  $\beta(t) = (r^2\cos 2t, r^2\sin 2t)$ . This curve takes two counterclockwise trips around the circle of radius  $r^2$  centered at the origin. Therefore, F wraps  $\mathbb{R}^2$  around itself twice.

**Definition 1.22.** Let  $F: \mathbb{R}^n \to \mathbb{R}^m$  be a mapping and let  $v_p \in T_p(\mathbb{R}^n)$ . The tangent map of F, denoted  $F_*(v_p)$ , is defined to be (d/dt)F(p+tv) at t=0.

Fix some mapping  $F: \mathbb{R}^n \to \mathbb{R}^m$ . For every  $p \in \mathbb{R}^n$ , it induces a tangent map of F at p, denoted  $F_{*p}$ .

**Proposition.** Let  $F = (f_1, \ldots, f_m) : \mathbb{R}^n \to \mathbb{R}^m$  be a mapping. If  $v_p \in T_p(\mathbb{R}^n)$ , then  $F_{*p}(v_p) = (v[f_1], \ldots, v[f_m])_{F(p)}$ .

*Proof.* Fix  $v_p \in T_p(\mathbb{R}^n)$ . We have  $F_{*p} = (d/dt)F(p+tv)|_{t=0} = (d/dt)(f_i(p+tv))|_{t=0} = (v_p[f_1], \dots, v_p[f_m])_{F(p)}$ .

**Proposition.** Let  $F = (f_1, \ldots, f_m) : \mathbb{R}^n \to \mathbb{R}^m$  be a mapping. For all  $p \in T_p(\mathbb{R}^n)$ , the tangent map  $F_{*p} : T_p(\mathbb{R}^n) \to T_{F(p)}(\mathbb{R}^m)$  is a linear map.

*Proof.* Fix  $p \in \mathbb{R}^n$ . Let  $a, b \in \mathbb{R}$  and let  $v_p, w_p \in T_p(\mathbb{R}^n)$ . We have  $F_{*p}(av_p + bw_p) = ((av_p + bw_p)[f_i])_{F(p)} = (av_p[f_i])_{F(p)} + (bw_p[f_i])_{F(p)} = aF_{*p}(v_p) + bF_{*p}(w_p)$ .

**Proposition.** Let  $F: \mathbb{R}^n \to \mathbb{R}^m$  be a mapping and let  $\beta$  be the image of some curve  $\alpha$  in  $\mathbb{R}^n$ , then  $\beta' = F_*(\alpha')$ .

Proof. Let 
$$F = (f_1, \ldots, f_m)$$
. We have  $F_*(\alpha'(t)) = (\alpha'(t)[f_i])_{F(\alpha(t))} = (\mathrm{d}f_i(\alpha(t))/\mathrm{d}t)_{F(\alpha(t))} = \beta'(t)$ .

Let  $\{U_j\}$  and  $\{\overline{U_i}\}$  be the natural frame fields of  $\mathbb{R}^n$  and  $\mathbb{R}^m$ , respectively.

**Proposition.** Let  $F = (f_1, \ldots, f_m) : \mathbb{R}^n \to \mathbb{R}^m$  be a mapping. Then  $F_*(U_j(p)) = \sum_{i=1}^m (\partial f_i / \partial x_j)(p) \overline{U_i}(F(p))$ , where  $1 \leq j \leq n$ .

*Proof.* Recall that  $U_j[f_i] = \partial f_i/\partial x_j$ , so the proposition trivially holds.

**Definition 1.23.** Let  $F = (f_1, \ldots, f_m) : \mathbb{R}^n \to \mathbb{R}^m$  be a mapping. The Jacobian matrix of F at  $x \in \mathbb{R}^n$  is the matrix

$$J_F(x) = \begin{pmatrix} \partial f_1/\partial x_1(x) & \cdots & \partial f_1/\partial x_n(x) \\ \vdots & \ddots & \vdots \\ \partial f_m/\partial x_1(x) & \cdots & \partial f_m/\partial x_n(x) \end{pmatrix}.$$

**Definition 1.24.** Let  $F: \mathbb{R}^n \to \mathbb{R}^m$  be a mapping. We say F is regular if for all  $p \in \mathbb{R}^n$ ,  $F_{*p}$  is injective.

Notice that  $J_F(p) \cdot v = F_{*p}$ , so  $J_F(p)$  is the matrix representation of  $F_{*p}$ .

**Definition 1.25.** A mapping is a *diffeomorphism* if it has a differentiable inverse mapping.

**Definition 1.26.** A topological space  $(X, \mathcal{T})$  consists of two sets X and  $\mathcal{T}$ , where  $\mathcal{T} \subset \mathscr{P}(X)$ , that satisfies the following properties.

- 1.  $\varnothing, X \in \mathcal{T}$ .
- 2. Any union of elements in  $\mathcal{T}$  is also in  $\mathcal{T}$ .
- 3. Any finite intersection of elements in  $\mathcal{T}$  is also in  $\mathcal{T}$ .

The collection  $\mathcal{T}$  is called a topology on X.

**Definition 1.27.** Let  $(X, \mathcal{T})$  be a topological space. A subset  $U \subset X$  is said to be open if  $U \in \mathcal{T}$ . Let  $x \in X$ , a neighborhood of x is an open set  $U_x$  that contains x.

Let  $U \subset \mathbb{R}$ . We say U is open in the standard topology  $\mathcal{T}$  on  $\mathbb{R}$  if for every  $x \in U$ , there exists  $\varepsilon > 0$  such that  $(x - \varepsilon, x + \varepsilon) \subset U$ . Trivially,  $\emptyset, \mathbb{R} \in \mathcal{T}$ . Let  $\{U_i\}_{i \in I}$  be open sets, then for each  $U_i$  and  $x \in U_i$ , there exists a corresponding  $\varepsilon_{i,x}$ . For any  $x \in \bigcup_{i \in I} U_i$ ,  $x \in U_i$  for some  $i \in I$ . Pick  $\varepsilon = \varepsilon_{i,x}$ , then  $(x - \varepsilon, x + \varepsilon) \subset U_i \subset \bigcup_{i \in I} U_i$ . For any  $x \in \bigcap_{i=1}^n U_i$ , pick  $\varepsilon = \min\{\varepsilon_{i,x}\}$ , then  $(x - \varepsilon, x + \varepsilon) \subset U_i$  for  $1 \le i \le n$ , so  $(x - \varepsilon, x + \varepsilon) \subset \bigcap_{i=1}^n U_i$ . The standard topology on  $\mathbb{R}$  is indeed a topology.

**Definition 1.28.** Let  $(X, \mathcal{T}_X)$  and  $(Y, \mathcal{T}_Y)$  be topological spaces. A subset  $W \subset X \times Y$  is open in the product topology on  $X \times Y$  if for all  $(x, y) \in W$ , there exist neighborhoods  $U_x \in \mathcal{T}_X$  and  $V_y \in \mathcal{T}_Y$  such that  $U_x \times V_y \subset W$ .

Denote the product topology by  $\mathcal{T}$ . We have  $\varnothing \in \mathcal{T}$  vacuously. For all  $(x,y) \in X \times Y$ ,  $U_x \subset X$ , and  $V_Y \subset Y$ ,  $U_X \times V_Y \subset X \times Y$ , so  $X \times Y \in \mathcal{T}$ . Let  $\{W_i\}_{i \in I}$  be open sets. For all  $(x,y) \in \bigcup_{i \in I} W_i$ , there exist  $W_i$  and  $W_j$  such that  $x \in W_i$  and  $y \in W_j$ . Pick the corresponding neighborhood in each set, then  $U_x \times V_y \subset W_i \cup W_j \subset \bigcup_{i \in I} W_i$ . For all  $(x,y) \in \bigcap_{i=1}^n W_i$ ,  $(x,y) \in W_i$ . For each  $W_i$ , we have a corresponding pair  $(U_{i,x},V_{i,y})$ . Now consider  $U = \bigcap_{i=1}^n U_{i,x} \in \mathcal{T}_X$  and  $V = \bigcap_{i=1}^n V_{i,y} \in \mathcal{T}_Y$ , we have  $U \times V \subset W_i$ , so  $U \times V \subset \bigcap_{i=1}^n W_i$ . The standard topology on  $\mathbb{R}^n$  is the product topology of n copies of the standard topology on  $\mathbb{R}$ .

**Theorem 1.1** (inverse function theorem). Let  $F: \mathbb{R}^n \to \mathbb{R}^n$  be a mapping. If  $F_{*p}$  is injective at some  $p \in \mathbb{R}^n$ , then there exists a neighborhood U of p such that  $F|_U: U \to V$ , where V is open, is a diffeomorphism.

We will discuss more on the proof of this theorem and its application later.

#### 2 Frame Fields

**Definition 2.1.** Let  $p, q \in \mathbb{R}^3$ . The Euclidean distance from p to q is the number d(p,q) = ||p-q||.

**Definition 2.2.** Let  $v_p, w_p \in T_p(\mathbb{R}^3)$  be tangent vectors. The dot product of  $v_p$  and  $w_p$  is defined to be  $v_p \cdot w_p = v \cdot w$ .

Equivalently, the norm on every tangent space  $T_p(\mathbb{R}^3)$  is the composition of the canonical isomorphism  $T_p(\mathbb{R}^3) \to \mathbb{R}^3$  with the norm on  $\mathbb{R}^3$ .

**Definition 2.3.** A set of three pairwise orthogonal unit vectors tangent to  $\mathbb{R}^3$  at p is called a *frame* at p.

By the definition,  $\{e_1, e_2, e_3\}$  is a frame at p if and only if  $e_i \in T_p(\mathbb{R}^3)$  and  $e_i \cdot e_j = \delta_{i,j}$ .

**Proposition.** Let  $\{e_1, e_2, e_3\}$  be a frame at  $p \in \mathbb{R}^3$ . If  $v_p \in T_p(\mathbb{R}^3)$ , then  $v_p = \sum (v \cdot e_i)e_i$ .

Proof. Let  $c_1, c_2, c_3 \in \mathbb{R}$  such that  $\sum c_i e_i = 0$ . For all  $1 \leq j \leq 3$ ,  $0 = (\sum c_i e_i) \cdot e_j = \sum c_i (e_i \cdot e_j) = c_j$ , so  $\{e_1, e_2, e_3\}$  is a basis of  $T_p(\mathbb{R}^3)$ . Rewrite  $v_p = \sum a_i e_i$ . For all  $1 \leq j \leq 3$ ,  $v_p \cdot e_j = \sum a_i e_i \cdot e_j = a_j$ . Hence  $v_p = \sum (v_p \cdot e_i) \cdot e_i$ .  $\square$ 

For any frame  $\{e_1, e_2, e_3\}$  at p and  $a, b \in T_p(\mathbb{R}^3)$ , if  $a = \sum a_i e_i$  and  $b = \sum b_i e_i$ , we always have  $a \cdot b = \sum a_i b_i$ .

**Definition 2.4.** Let  $\{e_1, e_2, e_3\}$  be a frame at  $p \in \mathbb{R}^3$  with  $e_i = (a_{i,1}, a_{i,2}, a_{i,3})_p$ , then the attitude matrix of the frame is defined to be the matrix

$$A = \begin{pmatrix} a_{1,1} & a_{1,2} & a_{1,3} \\ a_{2,1} & a_{2,2} & a_{2,3} \\ a_{3,1} & a_{3,2} & a_{3,3} \end{pmatrix}.$$

Consider the transpose  $A^{\top}$  of A, for each column of  $A^{\top}A$ , we have  $e_ie_i=1$ , so  $A^{\top}A=I$  and A is orthogonal.

**Definition 2.5.** Let  $v_p = (v_1, v_2, v_3)_p$ ,  $w_p = (w_1, w_2, w_3)_p \in T_p(\mathbb{R}^3)$  for some  $p \in \mathbb{R}^3$ . The cross product of  $v_p$  and  $w_p$ , denoted  $v_p \times w_p$ , is the tangent vector

$$v_p \times w_p = \begin{vmatrix} U_1(p) & U_2(p) & U_3(p) \\ v_1 & v_2 & v_3 \\ w_1 & w_2 & w_3 \end{vmatrix}.$$

**Example.** Let  $v_p = (1, 0, -1)_p$  and let  $w_p = (2, 2, -7)_p$ , then  $v_p \times w_p = 2U_1(p) + 5U_2(p) + 2U_3(p) = (2, 5, 2)_p$ .

It is trivial that  $\times$  is linear and  $v_p \times w_p = -w_p \times v_p$ .

**Proposition.** Let  $v_p, w_p \in T_p(\mathbb{R}^3)$  for some  $p \in \mathbb{R}^3$ . Then  $v_p \times w_p$  is orthogonal to both  $v_p$  and  $w_p$ . Moreover,  $\|v_p \times w_p\|^2 = (v_p \cdot v_p)(w_p \cdot w_p) - (v_p \cdot w_p)^2$ .

Proof. Let  $v_p = (v_1, v_2, v_3)_p$ ,  $w_p = (w_1, w_2, w_3)_p$ . Then  $(v_p \times w_p) \cdot v_p = v_1(v_2w_3 - v_2w_2) + v_2(v_3w_1 - v_1w_3) + v_3(v_1w_2 - v_2w_1) = 0$ . Similarly,  $(v_p \times w_p) \cdot w_p = 0$ . We have  $(v_p \cdot v_p)(w_p \cdot w_p) - (v_p \cdot w_p)^2 = (\sum v_i^2)(\sum w_i^2) - (\sum v_iw_i)^2 = \sum v_i^2w_j^2 - \sum v_i^2w_i^2 - 2\sum_{i < j}v_iw_iv_j - w_j = (v_2w_3 - v_2w_2)^2 + (v_3w_1 - v_1w_3)^2 + (v_1w_2 - v_2w_1)^2 = ||v_p \times w_p||^2$ .  $\square$ 

**Definition 2.6.** Let  $\alpha: I \to \mathbb{R}^3$  be a curve. The speed of  $\alpha$  at t is the tangent vector  $\|\alpha'(t)\|$ . The arc length of  $\alpha$  from t = a to t = b is defined to be  $\int_a^b \|\alpha'(t)\| dt$ .

**Proposition.** Let  $\alpha: I \to \mathbb{R}^3$  be a regular curve, then there exists a reparametrization  $\beta$  of  $\alpha$  such that  $\|\beta'\| = 1$ .

Proof. Fix some  $\alpha \in \mathbb{R}$  and consider the function  $s : \mathbb{R} \to \mathbb{R}$  defined by  $s(t) = \int_a^t \|\alpha'(x)\| dx$ . Since  $\alpha$  is regular,  $\|\alpha'(x)\| > 0$  for all x. By the inverse function theorem, s(t) has an inverse t(s). Define  $\beta(s) = \alpha(t(s))$ , then  $\|\beta'\| = \|(\mathrm{d}t/\mathrm{d}s)(s)\alpha'(t(s))\| = (\mathrm{d}t/\mathrm{d}s)(s)\|\alpha'(t(s))\| = (\mathrm{d}t/\mathrm{d}s)(s)\cdot(\mathrm{d}s/\mathrm{d}t)(t(s)) = 1$ .

Such reparametrization  $\beta$  of  $\alpha$  is called the arc-length reparametrization of  $\alpha$ .

**Example.** Consider the curve  $\alpha: I \to \mathbb{R}^3$  defined by  $\alpha(t) = (a\cos t, a\sin t, bt)$  for some  $a, b \in \mathbb{R}$ . We have  $\|\alpha'\| = \sqrt{a^2\sin^2 t + a^2\sin^2 t + b^2} = c$ , where  $c^2 = a^2 + b^2$ . Now measure the arc length from t = 0, then  $s(t) = \int_0^c c du = ct$ , so t(s) = s/c, the arc-length reparametrization is therefore  $\beta(s) = \alpha(t(s)) = (a\cos(s/c), a\sin(s/c), bs/c)$ .

**Definition 2.7.** A vector field Y on a curve  $\alpha: I \to \mathbb{R}^3$  is a function  $Y: I \to \bigsqcup_{p \in \operatorname{ran}(\alpha)} T_p(\mathbb{R}^3)$  such that for all  $t \in I$ ,  $Y(t) \in T_{\alpha(t)}(\mathbb{R}^3)$ .

Fix  $t \in I$ , then we can rewrite Y(t) as  $\sum y_i(t)U_i(\alpha(t))$ . The functions  $y_1, y_2$ , and  $y_3$  are called the Euclidean coordinate functions on Y.

We define the addition, scalar multiplication, dot multiplication, and cross product on vector fields pointwisely. For a vector  $Y = \sum y_i U_i$  on  $\alpha$ , the derivative of Y is defined to be  $Y' = \sum (\mathrm{d}y_i/\mathrm{d}t)U_i$ . Let Y and Z be vector fields on a curve  $\alpha$ . Fix t, rewrite  $Y = (y_1, y_2, y_3)_{\alpha(t)}$  and  $Z = (z_1, z_2, z_3)_{\alpha(t)}$ . Consider Y as a function  $Y_t : I \to T_{\alpha(t)}(\mathbb{R}^3) \approx \mathbb{R}^3$ , then for  $a, b \in \mathbb{R}$  and a differentiable  $f : \mathbb{R} \to \mathbb{R}$ , (aY + bZ)' = aY' + bZ' and  $(fY)' = (\mathrm{d}f/\mathrm{d}t)Y + Y'f$ . We also have  $(Y \cdot Z)' = (\sum y_i z_i)' = \sum y_i z_i' + \sum y_i' z_i = Y \cdot Z' + Y' \cdot Z$ .

**Definition 2.8.** Let Y be a vector field on a curve  $\alpha: I \to \mathbb{R}^3$ . We say Y is *parallel* if for all  $t \in I$ , Y(t) have the same vector part.

**Proposition.** A curve  $\alpha$  is constant if and only if  $\alpha' = 0$ . A nonconstant curve  $\alpha$  is a straight line if and only if  $\alpha'' = 0$ . A vector field Y on  $\alpha$  is parallel if and only if Y' = 0.

Proof. Rewrite  $\alpha: I \to \mathbb{R}^3$  as  $\alpha = (\alpha_1, \alpha_2, \alpha_3)$ . (i) The velocity  $\alpha' = (\alpha'_1, \alpha'_2, \alpha'_3)$ , then  $\alpha' = 0$  if and only if  $\alpha'_i = 0$ . Hence  $\alpha' = 0$  if and only if  $\alpha_i$  is a constant function. (ii) We have  $\alpha'' = (\alpha''_1, \alpha''_2, \alpha''_3)$ , so  $\alpha'' = 0$  if and only if  $\alpha_i = p_i t + q_i$  for some  $p_i, q_i \in \mathbb{R}$ . Hence  $\alpha'' = 0$  if and only if  $\alpha = pt + q$ , where  $p = (p_1, p_2, p_3)$  and  $q = (q_1, q_2, q_3)$ . (iii) Fix t and let  $Y = (y_1, y_2, y_3)_{\alpha(t)}$ , then  $Y' = \sum y'_i U_i = 0$ , which means  $y_i$  are constant functions. Hence Y is parallel if and only if Y' = 0.

- 3 Euclidean Geometry
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#### **Exercises and Proofs**

**Exercise 1.1.1.** Let  $f = x^2y$  and  $g = y \sin z$  be functions on  $\mathbb{R}^3$ . Express the following functions in terms of x, y, and z:  $fg^2$ ;  $(\partial f/\partial x)g + (\partial g/\partial y)f$ ;  $\partial^2(fg)/(\partial y\partial z)$ ;  $(\partial/\partial y)\sin f$ .

Proof. (i) We have  $fg^2 = x^2yy^2\sin^2z = x^2y^3\sin^2z$ . (ii) We have  $\partial f/\partial x = 2xy$  and  $\partial g/\partial y = \sin z$ , then  $(\partial f/\partial x)g + (\partial g/\partial y)f = 2xy^2\sin z + x^2y\sin z$ . (iii) We have  $fg = x^2y^2\sin z$ , then  $\partial^2(fg)/(\partial y\partial z) = 2x^2y\cos z$ . (iv) We have  $\sin f = \sin(x^2y)$ , then  $(\partial/\partial y)(\sin f) = x^2\cos(x^2y)$ .

**Exercise 1.1.3.** Express  $\partial f/\partial x$  in terms of x, y, and z for the following functions.

- 1.  $f = x\sin(xy) + y\cos(xz);$
- 2.  $f = \sin g$ ,  $g = e^h$ , and  $h = x^2 + y^2 + z^2$ .

Proof. (i) We have  $(\partial f/\partial x) = \partial(x\sin(xy))/\partial x + \partial(y\cos(xz))/\partial x = \sin(xy) + xy\cos(xy) - yz\sin(xz)$ . (ii) We have  $f = \sin(e^{x^2+y^2+z^2})$ , then  $(\partial f/\partial x) = 2x\cos(e^{x^2+y^2+z^2})e^{x^2+y^2+z^2}$ .

**Exercise 1.2.1.** Let v = (-2, 1, -1) and w = (0, 1, 3). At an arbitrary point p, express the tangent vector  $3v_p - 2w_p$  as a linear combination of  $U_1(p)$ ,  $U_2(p)$ , and  $U_3(p)$ .

Proof. We have 
$$3v_p - 2w_p = (-6, 1, -9)_p = -6U_1(p) + U_2(p) - 9U_3(p)$$
.

**Exercise 1.2.3.** Let  $p = (p_1, p_2, p_3)$ . In each case, express the given vector field V in the standard form  $\sum v_i U_i$ .

- 1.  $2z^2U_1 = 7V + xyU_3$ .
- 2.  $V(p) = (p_1, p_3 p_1, 0)_p$  for all p.
- 3.  $V = 2(xU_1 + yU_2) x(U_1 y^2U_3)$ .
- 4. For all  $p \in \mathbb{R}^3$ , V(p) is the vector from  $(p_1, p_2, p_3)$  to  $(1 + p_1, p_2p_3, p_2)$ .
- 5. For all  $p \in \mathbb{R}^3$ , V(p) is the vector from p to 0.

*Proof.* (i) We have 
$$V = (2z^2U_1 - xyU_3)/7$$
. For all  $p \in \mathbb{R}^3$ ,  $V(p) = ((2z^2, 0, 0) - (0, 0, xy))/7 = (2z^2/7, 0, -xy/7)$ , so  $(v_i) = (2z^2/7, 0, -xy/7)$ . (ii) Here  $V(p) = xU_1 + (z - x)U_2 + 0U_3$ .

**Exercise 1.2.5.** Let  $V_1 = U_1 - xU_3$ ,  $V_2 = U_2$ , and  $V_3 = xU_1 + U_3$ . Prove that the vectors  $V_1(p)$ ,  $V_2(p)$ ,  $V_3(p)$  are linearly independent at each  $p \in \mathbb{R}^3$ . Express the vector field  $xU_1 + yU_2 + zU_3$  as a linear combination of  $V_i$ .

Proof. For all  $p \in \mathbb{R}^3$ , we have  $V_1(p) = U_1(p) - xU_3(p) = (1, 0, -x)$ . Similarly,  $V_2(p) = (0, 1, 0)$  and  $V_3 = (x, 0, 1)$ . Consider  $aV_1(p) + bV_2(p) + cV_3(p) = 0$ , where  $a, b, c \in \mathbb{R}$ . Solve for (a, b, c), then  $c(x^2 + 1) = 0$ , so c = 0. Now (a, b, c) = (0, 0, 0), hence  $V_i(p)$  are linearly independent. For all  $p \in \mathbb{R}^3$ ,  $aV_1(p) + bV_2(p) + cV_3(p) = (a + cx, b, c - a)$  and  $xU_1(p) + yU_2(p) + zU_3(p) = (x, y, z)$ . Solve (a + cx, b, c - a) = (x, y, z), then  $(a, b, c) = ((x - zx)/(1 + x^2), y, (x^2 + z)/(1 + x^2))$ .

**Exercise 1.3.1.** Let  $v_p$  be the tangent vector with v = (2, -1, 3) and p = (2, 0, -1). Use the definition to compute the directional derivative for the following functions:  $f = y^2z$ ;  $f = x^7$ ;  $f = e^x \cos y$ .

Proof. We have p + tv = (2 + 2t, -t, 3t - 1). (i) Now  $f(p + tv) = 3t^3 - t^2$ , then  $v_p[f] = 9t^2 - 2t = 0$ . (ii) Now  $f(p + tv) = (2 + 2t)^7$ , then  $v_p[f] = 7(2 + 2t)^6 \cdot 2 = 14(2 + 2t)^6 = 7 \cdot 2^7$ . (iii) Now  $f(p + tv) = e^{2+2t}\cos(-t)$ , then  $v_p[f] = e^{2+2t}\sin(-t) + 2e^{2+2t}\cos(-t) = 2e^2$ .

**Exercise 1.3.3.** Let  $V = y^2U_1 - xU_3$ . Let f = xy and let  $g = z^3$ . Compute the following functions: V[f]; V[g]; V[fg]; fV[g] - gV[f];  $V[f^2 + g^2]$ ; V[V[f]].

Proof. (i) We have  $V[f] = y^2U_1[xy] - xU_3[xy] = y^3$ . (ii) We have  $V[g] = y^2U_1[z^3] - xU_3[z^3] = -3xz^2$ . (iii) We have  $V[fg] = V[f]g + fV[g] = y^3z^3 - 3x^2yz^2$ . (iv) We have  $fV[g] - gV[f] = -3x^2yz^2 - y^3z^3$ . (v) We have  $V[f^2 + g^2] = V[f^2] + V[g^2] = V[f]f + fV[f] + V[g]g + gV[g] = 2xy^4 - 6xz^5$ . (vi) We have  $V[V[f]] = V[y^3] = y^2U_1[y^3] - xU_3[y^3] = 0$ .

**Exercise 1.3.5.** If V[f] = W[f] for all f on  $\mathbb{R}^3$ , prove that V = W.

Proof. Let  $V = \sum a_i U_i$  and let  $W = \sum b_i U_i$ . Since V[f] = W[f],  $(V - W)[f] = \sum (a_i - b_i)(\partial f/\partial x_i) = 0$ . Pick f = x, then  $a_1 = b_1$ . Similarly, if we pick f = y and f = z, we have  $a_2 = b_2$  and  $a_3 = b_3$ . Hence V = W.

**Exercise 1.4.1.** Compute the velocity vector of the curve  $\alpha(t) = (1 + \cos t, \sin t, 2\sin(t/2))$  for arbitrary t and for  $t = 0, t = \pi/2, t = \pi$ .

**Exercise 1.4.3.** Find the coordinate functions of the curve  $\beta = \alpha(h)$ , where  $\alpha(t) = (1 + \cos t, \sin t, 2\sin(t/2))$  and  $h(s) = \cos^{-1}(s)$  on (0,1).

**Exercise 1.4.5.** Find the equation of the straight line through the points (1, -3, -1) and (6, 2, 1). Does this line meet the line through the points (-1, 1, 0) and (-5, -1, -1)?

**Exercise 1.4.7.** Show that the curves with coordinate functions  $(t, 1 + t^2, t)$ ,  $(\sin t, \cos t, t)$ , and  $(\sinh t, \cosh t, t)$  all have the same initial velocity. Let  $f = x^2 - y^2 + z^2$ , compute  $v_p[f]$  by calculating  $d(f(a))/dt|_{t=0}$  using each of the three curves above.

**Exercise 1.4.9.** For a fixed t, the tangent line to a regular curve  $\alpha$  at the point  $\alpha(t)$  is the straight line  $u \mapsto \alpha(t) + u\alpha'(t)$ . Find the tangent line to the helix  $\alpha(t) = (2\cos t, 2\sin t, t)$  at the points  $\alpha(0)$  and  $\alpha(\pi/4)$ .

**Exercise 1.7.9.** Let  $F: \mathbb{R}^n \to \mathbb{R}^m$  and  $G: \mathbb{R}^m \to \mathbb{R}^p$  be mappings. Prove GF is a differentiable mapping. Prove  $(GF)^* = G * F^*$ . If F is a diffeomorphism, then so is its inverse mapping  $F^{-1}$ .

Proof.

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