Elementary Differential Geometry

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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 α is differentiable if α_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 α 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 α 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 α 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 β be the reparametrization of α 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 α 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 φ 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 φ , for any point p, denote the restriction $\varphi|_{T_p(\mathbb{R}^3)}:T_p(\mathbb{R}^3)\to\mathbb{R}$ by φ_p , then φ_p is linear. Let φ and ψ 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 φ and point p, φ_p is a linear functional in $T_p^*(\mathbb{R}^3)$, the dual space of $T_p(\mathbb{R}^3)$.

Definition 1.15. Let φ 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 φ 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 φ 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 φ .

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 Λ^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 φ and ψ 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 φ 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 ψ 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 φ and ψ 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 α under F.

To examine the effect of a mapping, it suffices to take a proper α 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 β be the image of some curve α 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 $\epsilon > 0$ such that $(x - \epsilon, x + \epsilon) \subset U$. Trivially, $\emptyset, \mathbb{R} \in \mathcal{T}$. Let $\{U_i\}_{i \in I}$ be open sets, then

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 $a=\sum a_ie_i$ and $b=\sum b_ie_i$, we always have $a\cdot b=\sum a_ib_i$.

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 α at t is the tangent vector $\|\alpha'(t)\|$. The *arc length* of α 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 β of α such that $\|\beta'\| = 1$.

Proof. Fix some $\alpha \in \mathbb{R}$ and consider the function $s(t) = \int_a^t \|\alpha'(x)\| dx$. Since α 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 β of α is called the arc-length reparametrization of α .

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 $t \in I$, $Y(t) \in T_{\alpha(t)}(\mathbb{R}^3)$.

Rewrite $Y = (y_1, y_2, y_3)$

We define the addition, scalar multiplication, dot multiplication, and cross product on vector fields pointwisely.

Definition 2.8.

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

Proof.

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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 α 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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