

Proof. Let c be the number given in Lemma 4.1. Choose $\delta > 0$ and W in Theorem 3.7 in such a way that $\delta < \frac{c}{2}$. Take $\beta < \delta$ such that $B_\beta(p) \subset W$. We shall prove that $B_\beta(p)$ is strongly convex. Let $q_1, q_2 \in B_\beta(p)$ and let γ be the (unique) geodesic of length $< 2\delta < c$ joining q_1 to q_2 . It is clear that γ is contained in $B_c(p)$ (Fig. 5).

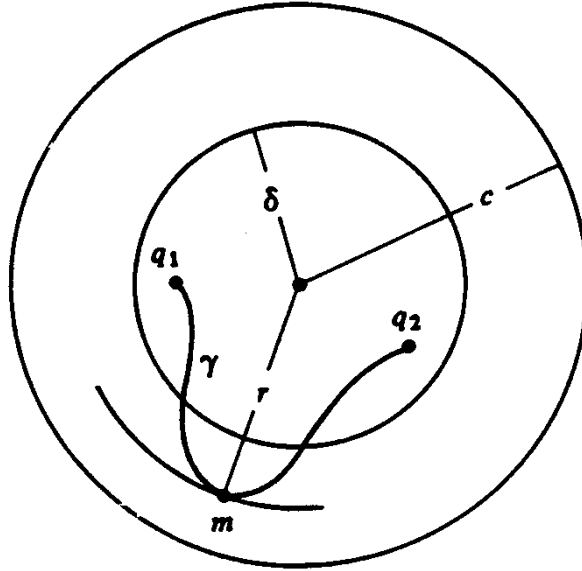


Figure 5

If the interior of γ is not contained in $B_\beta(p)$, then there exists a point m in the interior of γ where the maximum distance r from p to γ is attained. The points of γ in a neighborhood of m remain in the closure of $B_r(p)$. Since $m \in B_c(p)$ this contradicts Lemma 4.1 and proves the proposition. \square

EXERCISES

1. (Geodesics of a surface of revolution). Denote by (u, v) the cartesian coordinates of \mathbb{R}^2 . Show that the function $\varphi: U \subset \mathbb{R}^2 \rightarrow \mathbb{R}^3$ given by $\varphi(u, v) = (f(v) \cos u, f(v) \sin u, g(v))$,

$$U = \{(u, v) \in \mathbb{R}^2: u_0 < u < u_1; v_0 < v < v_1\},$$

where f and g are differentiable functions, with $f'(v)^2 + g'(v)^2 \neq 0$ and $f(v) \neq 0$, is an immersion. The image $\varphi(U)$ is

the surface generated by the rotation of the curve $(f(v), g(v))$ around the axis Oz and is called a *surface of revolution* S . The image by φ of the curves $u = \text{constant}$ and $v = \text{constant}$ are called *meridians* and *parallels*, respectively, of S .

- a) Show that the induced metric in the coordinates (u, v) is given by

$$g_{11} = f^2, \quad g_{12} = 0, \quad g_{22} = (f')^2 + (g')^2.$$

- b) Show that local equations of a geodesic γ are

$$\frac{d^2 u}{dt^2} + \frac{2ff'}{f^2} \frac{du}{dt} \frac{dv}{dt} = 0,$$

$$\frac{d^2 v}{dt^2} - \frac{ff'}{(f')^2 + (g')^2} \left(\frac{du}{dt}\right)^2 + \frac{f'f'' + g'g''}{(f')^2 + (g')^2} \left(\frac{dv}{dt}\right)^2 = 0.$$

- c) Obtain the following geometric meaning of the equations above: the second equation is, except for meridians and parallels, equivalent to the fact that the “energy” $|\gamma'(t)|^2$ of a geodesic is constant along γ ; the first equation signifies that if $\beta(t)$ is the oriented angle, $\beta(t) < \pi$, of γ with a parallel P intersecting γ at $\gamma(t)$, then

$$r \cos \beta = \text{const.},$$

where r is the radius of the parallel P (the equation above is called *Clairaut's relation*).

- d) Use Clairaut's relation to show that a geodesic of the paraboloid

$$(f(v) = v, g(v) = v^2, 0 < v < \infty, -\varepsilon < u < 2\pi + \varepsilon),$$

which is not a meridian, intersects itself an infinite number of times (Fig. 6).

2. It is possible to introduce a Riemannian metric in the tangent bundle TM of a Riemannian manifold M in the following manner. Let $(p, v) \in TM$ and V, W be tangent vectors in TM at (p, v) . Choose curves in TM

$$\alpha: t \rightarrow (p(t), v(t)), \quad \beta: s \rightarrow (q(s), w(s)),$$

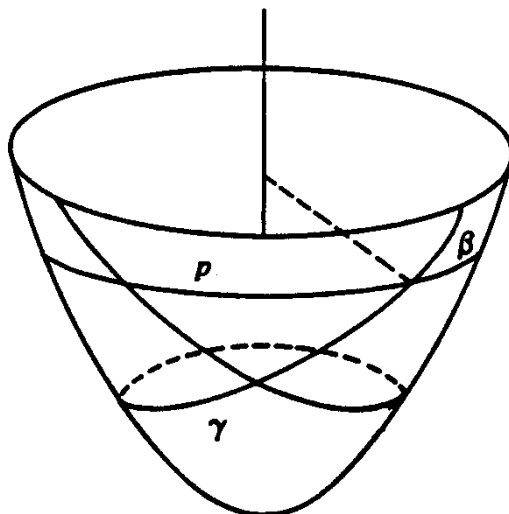


Figure 6. Geodesics of a paraboloid.

with $p(0) = q(0) = p$, $v(0) = w(0) = v$, and $V = \alpha'(0)$, $W = \beta'(0)$. Define an inner product on TM by

$$\langle V, W \rangle_{(p,v)} = \langle d\pi(V), d\pi(W) \rangle_p + \left\langle \frac{Dv}{dt}(0), \frac{Dw}{ds}(0) \right\rangle_p,$$

where $d\pi$ is the differential of $\pi: TM \rightarrow M$.

- Prove that this inner product is well-defined and introduces a Riemannian metric on TM .
- A vector at $(p, v) \in TM$ that is orthogonal (for the metric above) to the fiber $\pi^{-1}(p) \approx T_p M$ is called a *horizontal vector*. A curve

$$t \rightarrow (p(t), v(t))$$

in TM is *horizontal* if its tangent vector is horizontal for all t . Prove that the curve

$$t \rightarrow (p(t), v(t))$$

is horizontal if and only if the vector field $v(t)$ is parallel along $p(t)$ in M .

- Prove that the geodesic field is a horizontal vector field (i.e., it is horizontal at every point).
- Prove that the trajectories of the geodesic field are geodesics on TM in the metric above.

Hint: Let $\bar{\alpha}(t) = (\alpha(t), v(t))$ be a curve in TM . Show that $\ell(\bar{\alpha}) \geq \ell(\alpha)$ and that the inequality is verified if v is parallel

along α . Consider a trajectory of the geodesic flow passing through (p, v) which is locally of the form $\bar{\gamma}(t) = (\gamma(t), \gamma'(t))$, where $\gamma(t)$ is a geodesic on M . Choose convex neighborhoods $W \subset TM$ of (p, v) and $V \subset M$ of p such that $\pi(W) = V$. Take two points $Q_1 = (q_1, v_1)$, $Q_2 = (q_2, v_2)$ in $\bar{\gamma} \cap W$. If $\bar{\gamma}$ is not a geodesic, there exists a curve $\bar{\alpha}$ in W passing through Q_1 and Q_2 such that $\ell(\bar{\alpha}) < \ell(\bar{\gamma}) = \ell(\gamma)$. Let $\alpha = \pi(\bar{\alpha})$; since $\ell(\alpha) \leq \ell(\bar{\alpha})$, this contradicts the fact that γ is a geodesic.

- e) A vector at $(p, v) \in TM$ is called *vertical* if it is tangent to the fiber $\pi^{-1}(p) \approx T_p M$. Show that:

$$\begin{aligned}\langle W, W \rangle_{(p,v)} &= \langle d\pi(W), d\pi(W) \rangle_p, & \text{if } W \text{ is horizontal,} \\ \langle W, W \rangle_{(p,v)} &= \langle W, W \rangle_p, & \text{if } W \text{ is vertical,}\end{aligned}$$

where we are identifying the tangent space to the fiber with $T_p M$.

3. Let G be a Lie group, \mathcal{G} its Lie algebra and let $X \in \mathcal{G}$ (see Example 2.6, Chap. 1). The trajectories of X determine a mapping $\varphi: (-\varepsilon, \varepsilon) \rightarrow G$ with $\varphi(0) = e$, $\varphi'(t) = X(\varphi(t))$.

- a) Prove that $\varphi(t)$ is defined for all $t \in \mathbb{R}$ and that $\varphi(t+s) = \varphi(t) \cdot \varphi(s)$, ($\varphi: \mathbb{R} \rightarrow G$ is then called a *1-parameter subgroup* of G).

Hint: Let $\varphi(t_o) = y$, $t_o \in (-\varepsilon, \varepsilon)$. Show that, from the left invariance, $t \rightarrow y^{-1}\varphi(t)$, $t \in (-\varepsilon, \varepsilon)$, is also an integral curve of X passing through e for $t = t_o$. By uniqueness, $\varphi(t_o)^{-1}\varphi(t) = \varphi(t - t_o)$, hence φ can be extended out from t_o in an interval of radius ε . This shows that $\varphi(t)$ is defined for all $t \in \mathbb{R}$. In addition $\varphi(t_o)^{-1} = \varphi(-t_o)$ and, since t_o is arbitrary, we obtain $\varphi(t+s) = \varphi(t) \cdot \varphi(s)$.

- b) Prove that if G has a bi-invariant metric $\langle \cdot, \cdot \rangle$ then the geodesics of G that start from e are 1-parameter subgroups of G .

Hint: Use the relation (see Eq. (9) of Chap. 2)

$$\begin{aligned}2\langle X, \nabla_Z Y \rangle &= Z\langle X, Y \rangle + Y\langle X, Z \rangle - X\langle Y, Z \rangle \\ &\quad + \langle Z, [X, Y] \rangle + \langle Y, [X, Z] \rangle - \langle X, [Y, Z] \rangle\end{aligned}$$

and the fact that the metric is left invariant to prove that $\langle X, \nabla_Y Y \rangle = \langle Y, [X, Y] \rangle$, where X, Y and Z are left invariant

fields. Use also the fact that the bi-invariance of $\langle \cdot, \cdot \rangle$ implies that

$$\langle [U, X], V \rangle = -\langle U, [V, X] \rangle, \quad X, U, V \in \mathcal{G}.$$

It follows that $\nabla_Y Y = 0$, for all $Y \in \mathcal{G}$. Thus 1-parameter subgroups are geodesics. By uniqueness, geodesics are 1-parameter subgroups.

4. A subset A of a differentiable manifold M is *contractible* to a point $a \in A$ when the mapping id_A (identity on A) and $k_a: x \in A \rightarrow a \in A$ are homotopic (with base point a). A is *contractible* if it is contractible to one of its points.
 - a) Show that a convex neighborhood in a Riemannian manifold M is a contractible subset (with respect to any of its points).
 - b) Let M be a differentiable manifold. Show that there exists a covering $\{U_\alpha\}$ of M with the following properties:
 - i) U_α is open and contractible, for each α .
 - ii) If $U_{\alpha_1}, \dots, U_{\alpha_r}$ are elements of the covering, then $\bigcap_1^r U_{\alpha_i}$ is contractible
5. Let M be a Riemannian manifold and $X \in \mathcal{X}(M)$. Let $p \in M$ and let $U \subset M$ be a neighborhood of p . Let $\varphi: (-\varepsilon, \varepsilon) \times U \rightarrow M$ be a differentiable mapping such that for any $q \in U$ the curve $t \rightarrow \varphi(t, q)$ is a trajectory of X passing through q at $t = 0$ (U and φ are given by the fundamental theorem for ordinary differential equations, Cf. Theorem 2.2). X is called a *Killing field* (or an *infinitesimal isometry*) if, for each $t_0 \in (-\varepsilon, \varepsilon)$, the mapping $\varphi(t_0, \cdot): U \subset M \rightarrow M$ is an isometry. Prove that:
 - a) A vector field v on \mathbb{R}^n may be seen as a map $v: \mathbb{R}^n \rightarrow \mathbb{R}^n$; we say that the field is linear if v is a linear map. A linear field on \mathbb{R}^n , defined by a matrix A , is a Killing field if and only if A is anti-symmetric.
 - b) Let X be a Killing field on M , $p \in M$, and let U be a normal neighborhood of p on M . Assume that p is a unique point of U that satisfies $X(p) = 0$. Then, in U , X is tangent to the geodesic spheres centered at p .
 - c) Let X be a differentiable vector field on M and let $f: M \rightarrow N$ be an isometry. Let Y be a vector field on N defined

by $Y(f(p)) = df_p(X(p))$, $p \in M$. Then Y is a Killing field if and only if X is also a Killing vector field.

- d) X is Killing $\Leftrightarrow \langle \nabla_Y X, Z \rangle + \langle \nabla_Z X, Y \rangle = 0$ for all $Y, Z \in \mathcal{X}(M)$ (the equation above is called the *Killing equation*).

Hint for \Rightarrow : By continuity, it suffices to prove the equation above for points $q \in U$ where $X(q) \neq 0$. If this is the case, let $S \subset U$ be a submanifold of U , passing through q , normal to $X(q) \neq 0$ at q , with $\dim S = \dim M - 1$. Let (x_1, \dots, x_{n-1}) be coordinates in a neighborhood $V \subset S$ of q such that (x_1, \dots, x_{n-1}, t) are coordinates in a neighborhood $V \times (-\varepsilon, \varepsilon) \subset U$ and $X = \frac{\partial}{\partial t}$. Putting $X_i = \frac{\partial}{\partial x_i}$, obtain

$$\begin{aligned} \langle \nabla_{X_j} X, X_i \rangle + \langle \nabla_{X_i} X, X_j \rangle &= X \langle X_i, X_j \rangle - \langle [X, X_i], X_j \rangle \\ &\quad - \langle [X, X_j], X_i \rangle = \frac{\partial}{\partial t} \langle X_i, X_j \rangle = 0, \end{aligned}$$

where in the last equality the fact was used that X is a Killing field.

- e) Let X be a Killing field on M with $X(q) \neq 0$, $q \in M$. Then there exists a system of coordinates (x_1, \dots, x_n) in a neighborhood of q , so that the coefficients g_{ij} of the metric in this system coordinates do not depend on x_n .

6. Let X be a Killing field (Cf. Exercise 5) on a connected Riemannian manifold M . Assume that there exists a point $q \in M$ such that $X(q) = 0$ and $\nabla_Y X(q) = 0$, for all $Y(q) \in T_q M$. Prove that $X \equiv 0$.

Hint: Show that, for all t , the local isometry $\varphi(t, \cdot): U \subset M \rightarrow M$ generated by the field X (Cf. Exercise 5) leaves the point q fixed and its differential at q , as a linear map of $T_q M$, is the identity. For this, observe that $d\varphi_t: T_q M \rightarrow T_q M$ for all t . In addition, $[X, Y](q) = (\nabla_X Y - \nabla_Y X)(q) = 0$, by hypothesis. Since

$$0 = [Y, X](q) = \lim_{t \rightarrow 0} \frac{1}{t} [d\varphi_t - \text{Id}](Y) = \frac{d}{dt} (d\varphi_t) \Big|_{t=0}$$

and $d\varphi_{s+t} = d\varphi_s \cdot d\varphi_t$, conclude that $d\varphi_t$ does not depend on t , and it is equal to Id . Now use the exponential map to show that such an isometry is the identity on M .

7. (*Geodesic frame*). Let M be a Riemannian manifold of dimension n and let $p \in M$. Show that there exists a neighborhood $U \subset M$ of p and n vector fields $E_1, \dots, E_n \in \mathcal{X}(U)$, orthonormal at each point of U , such that, at p , $\nabla_{E_i} E_j(p) = 0$. Such a family E_i , $i = 1, \dots, n$, of vector fields is called a (*local*) *geodesic frame* at p .
8. Let M be a Riemannian manifold. Let $X \in \mathcal{X}(M)$ and $f \in \mathcal{D}(M)$. Define the *divergence* of X as a function $\operatorname{div} X: M \rightarrow \mathbb{R}$ given by $\operatorname{div} X(p) = \text{trace of the linear mapping } Y(p) \rightarrow \nabla_Y X(p)$, $p \in M$, and the *gradient* of f as a vector field $\operatorname{grad} f$ on M defined by

$$\langle \operatorname{grad} f(p), v \rangle = df_p(v), \quad p \in M, \quad v \in T_p M.$$

- a) Let E_i , $i = 1, \dots, n = \dim M$, be a geodesic frame at $p \in M$ (See Exercise 7). Show that:

$$\operatorname{grad} f(p) = \sum_{i=1}^n (E_i(f)) E_i(p),$$

$$\operatorname{div} X(p) = \sum_{i=1}^n E_i(f_i)(p), \quad \text{where} \quad X = \sum_i f_i E_i.$$

- b) Suppose that $M = \mathbb{R}^n$, with coordinates (x_1, \dots, x_n) and $\frac{\partial}{\partial x_i} = (0, \dots, 1, \dots, 0) = e_i$. Show that:

$$\operatorname{grad} f = \sum_{i=1}^n \frac{\partial f}{\partial x_i} e_i,$$

$$\operatorname{div} X = \sum_i \frac{\partial f_i}{\partial x_i}, \quad \text{where} \quad X = \sum_i f_i e_i.$$

9. Let M be a Riemannian manifold. Define an operator $\Delta: \mathcal{D}(M) \rightarrow \mathcal{D}(M)$ (the *Laplacian* of M) by

$$\Delta f = \operatorname{div} \operatorname{grad} f, \quad f \in \mathcal{D}(M).$$

- a) Let E_i be a geodesic frame at $p \in M$, $i = 1, \dots, n = \dim M$ (see Exercise 7). Prove that

$$\Delta f(p) = \sum_i E_i(E_i(f))(p).$$

Conclude that if $M = \mathbf{R}^n$, Δ coincides with the usual Laplacian, namely, $\Delta f = \sum_i \frac{\partial^2 f}{\partial x_i^2}$.

b) Show that

$$\Delta(f \cdot g) = f\Delta g + g\Delta f + 2\langle \text{grad } f, \text{grad } g \rangle.$$

10. Let $f: [0, 1] \times [0, a] \rightarrow M$ be a parametrized surface such that for all $t_o \in [0, a]$, the curve $s \rightarrow f(s, t_o)$, $s \in [0, 1]$, is a geodesic parametrized by arc length, which is orthogonal to the curve $t \rightarrow f(0, t)$, $t \in [0, a]$, at the point $f(0, t_o)$. Prove that, for all $(s_o, t_o) \in [0, 1] \times [0, a]$, the curves $s \rightarrow f(s, t_o)$, $t \rightarrow f(s_o, t)$ are orthogonal.

Hint: Differentiate $\langle \frac{\partial f}{\partial s}, \frac{\partial f}{\partial t} \rangle$ with respect to s , obtaining

$$\begin{aligned} \frac{d}{ds} \langle \frac{\partial f}{\partial s}, \frac{\partial f}{\partial t} \rangle &= \langle \frac{D}{ds} \frac{\partial f}{\partial s}, \frac{\partial f}{\partial t} \rangle + \langle \frac{\partial f}{\partial s}, \frac{D}{dt} \frac{\partial f}{\partial s} \rangle \\ &= \frac{1}{2} \frac{d}{dt} \langle \frac{\partial f}{\partial s}, \frac{\partial f}{\partial s} \rangle = 0, \end{aligned}$$

where we used the symmetry of the connection and the fact that $\frac{D}{ds} \frac{\partial f}{\partial s} = 0$.

- †11. Let M be an oriented Riemannian manifold. Let ν be a differential form of degree $n = \dim M$ defined in the following way:

$$\begin{aligned} \nu(v_1, \dots, v_n)(p) &= \pm \sqrt{\det(\langle v_i, v_j \rangle)} \\ &= \text{orient. vol. } \{v_1, \dots, v_n\}, \quad p \in M, \end{aligned}$$

where $v_1, \dots, v_n \in T_p(M)$ are linearly independent, and the oriented volume is affected by the sign $+$ or $-$ depending on whether or not the basis $\{v_1, \dots, v_n\}$ belongs to the orientation of M ; ν is called the *volume element* of M . For a vector field $X \in \mathcal{X}(M)$ define the *interior product* $i(X)\nu$ of X with ν as the $(n-1)$ -form:

$$i(X)\nu(Y_2, \dots, Y_n) = \nu(X, Y_2, \dots, Y_n), \quad Y_2, \dots, Y_n \in \mathcal{X}(M).$$

Prove that

$$d(i(X)\nu) = \text{div } X \nu.$$

Hint: Let $p \in M$ and let E_i be a geodesic frame at p . Write X as a sum, $X = \sum f_i E_i$ and let ω_i be differential forms of degree one defined on a neighborhood of p by $\omega_i(E_j) = \delta_{ij}$. Show that $\omega_1 \wedge \dots \wedge \omega_n$ is a volume form ν on M . Next put $\theta_i = \omega_1 \wedge \dots \wedge \hat{\omega}_i \wedge \dots \wedge \omega_n$, where $\hat{\omega}_i$ signifies that the factor ω_i is not present. Prove that $i(X)\nu = \sum_i (-1)^{i+1} f_i \theta_i$. It then follows that

$$\begin{aligned} d(i(X)\nu) &= \sum_i (-1)^{i+1} df_i \wedge \theta_i + \sum_i (-1)^{i+1} f_i \wedge d\theta_i \\ &= \left(\sum_i E_i(f_i) \right) \nu + \sum_i (-1)^{i+1} f_i \wedge d\theta_i. \end{aligned}$$

But $d\theta_i = 0$ at p , since

$$\begin{aligned} d\omega_k(E_i, E_j) &= E_i \omega_k(E_j) - E_j \omega_k(E_i) - \omega_k([E_i, E_j]) \\ &= \omega_k(\nabla_{E_i} E_j - \nabla_{E_j} E_i). \end{aligned}$$

Therefore

$$d(i(X)\nu)(p) = \left(\sum_i E_i(f_i)(p) \right) \nu = \operatorname{div} X(p) \nu$$

and since p is arbitrary, this completes the proof.

Remark. The result obtained implies that the notion of the divergence of X makes sense on an oriented differentiable manifold on which a "volume element" has been chosen, that is, an n -form ν which takes positive values on positive bases.

- †12. (*Theorem of E. Hopf*). Let M be a compact orientable Riemannian manifold which is also connected. Let f be a differentiable function on M with $\Delta f \geq 0$. Then $f = \text{const}$. In particular, the harmonic functions on M , that is, those for which $\Delta f = 0$, are constant.

Hint: Take $\operatorname{grad} f = X$. Using Stokes theorem and the result of exercise 11, obtain

$$\int_M \Delta f \nu = \int_M \operatorname{div} X \nu = \int_M d(i(X)\nu) = \int_{\partial M} i(X)\nu = 0.$$

Since $\Delta f \geq 0$, we have $\Delta f = 0$. Using again Stokes theorem on $f^2/2$, and the result of exercise 9(b), we obtain

$$\begin{aligned} 0 &= \int_M \Delta(f^2/2) \nu = \int_M f \Delta f \nu + \int_M |\text{grad } f|^2 \nu \\ &= \int_M |\text{grad } f|^2 \nu, \end{aligned}$$

which together with the connectedness of M , implies that $f = \text{const.}$

- †13. Let M be a Riemannian manifold and $X \in \mathcal{X}(M)$. Let $p \in M$ such that $X(p) \neq 0$. Choose a coordinate system (t, x_2, \dots, x_n) in a neighborhood U of p such that $\frac{\partial}{\partial t} = X$. Show that if $\nu = g \, dt \wedge dx_2 \wedge \dots \wedge dx_n$ is a volume element of M , then

$$i(X)\nu = g \, dx_2 \wedge \dots \wedge dx_n.$$

Conclude from this, using the result of Exercise 11, that

$$\text{div } X = \frac{1}{g} \frac{\partial g}{\partial t}.$$

This proves that $\text{div } X$ intuitively measures the degree of variation of the volume element of M along the trajectories of X .

14. (*Liouville's Theorem*). Prove that if G is the geodesic field on TM then $\text{div } G = 0$. Conclude from this that the geodesic flow preserves the volume of TM .

Hint: Let $p \in M$ and consider a system (u_1, \dots, u_n) of *normal coordinates* at p . Such coordinates are defined in a normal neighborhood U of p by considering an orthonormal basis $\{e_i\}$ of $T_p M$ and taking (u_1, \dots, u_n) , $q = \exp_p(\sum_i u_i e_i)$, $i = 1, \dots, n$, as coordinates of q . In such a coordinate system, $\Gamma_{ij}^k(p) = 0$, since the geodesics that pass through p are given by linear equations. Therefore if $X = \sum x_i \frac{\partial}{\partial u_i}$, then $\text{div } X(p) = \sum \frac{\partial x_i}{\partial u_i}$.

Now let (u_i) be normal coordinates in a neighborhood $U \subset M$ around $p \in M$ and let (u_i, v_j) , $v = \sum_j v_j \frac{\partial}{\partial u_j}$, $i, j = 1, \dots, n$, be coordinates on TM . Calculate the volume element

of the natural metric of TM at (q, v) , $q \in U$, $v \in T_q M$, and show that it is the volume element of the product metric on $U \times U$ at the point (q, q) (See Exercise 2(e)). Since the divergence of G only depends on the volume element (see Exercise 11), and G is horizontal, we can calculate $\operatorname{div} G$ in the product metric. Observe that in the coordinates (u_i, v_j) we have

$$G(u_i) = v_i, \quad G(v_j) = - \sum_{ik} \Gamma_{ik}^j v_i v_k, \quad k = 1, \dots, n.$$

Since the Christoffel symbols of the product metric on $U \times U$ vanish at (p, p) , we obtain finally, at p ,

$$\operatorname{div} G = \sum_i \frac{\partial v_i}{\partial u_i} - \sum_j \frac{\partial}{\partial v_j} \left(\sum_{ik} \Gamma_{ik}^j v_i v_k \right) = 0.$$