Chapter 10: Integration of Differential Forms

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Exercise 10.1. *Let H be a compact convex set in $\mathbb{R}^k$, with nonempty interior. Let $f \in \mathscr{C}(H)$, put $f(\mathbf{x}) = 0$ in the complement of H, and define $\int_H f$ as in Definition 10.3. Prove that $\int_H f$ is independent of the order in which the k integrations are carried out. (Hint: Approximate f by functions that are continuous on $\mathbb{R}^k$ and whose supports are in H, as was done in Example 10.4.)*

Proof.

(1)

(2)

□

Exercise 10.2. *For $i = 1, 2, 3, \ldots$, let $\varphi_i \in \mathscr{C}(\mathbb{R}^1)$ have support in $(2^{-i}, 2^{1-i})$, such that $\int \varphi_i = 1$. Put*

$$f(x, y) = \sum_{i=1}^{\infty} [\varphi_i(x) - \varphi_{i+1}(x)]\varphi_i(y)$$

Then f has compact support in $\mathbb{R}^2$, f is continuous except at $(0, 0)$, and

$$\int dy \int f(x, y)dx = 0 \qquad \text{but} \qquad \int dx \int f(x, y)dy = 1.$$

Observe that f is unbounded in every neighborhood of $(0, 0)$.

Proof.

(1) If $f, g : \mathbb{R}^n \to \mathbb{R}^m$ are two functions, then

  (a) $\mathrm{supp}(fg) \subseteq \mathrm{supp}(f) \cap \mathrm{supp}(g)$.
  (b) $\mathrm{supp}(f + g) \subseteq \mathrm{supp}(f) \cup \mathrm{supp}(g)$.

(2) Note that $f(x, y)$ is well-defined on $\mathbb{R}^2$ since only finitely many terms are nonzero for each fixed point $(x, y) \in \mathbb{R}^2$ (by (1)). Besides,

$$\begin{aligned}
&\mathrm{supp}([\varphi_i(x) - \varphi_{i+1}(x)]\varphi_i(y)) \\
\subseteq &\{(x, y) : x \in \mathrm{supp}(\varphi_i) \cup \mathrm{supp}(\varphi_{i+1}), y \in \mathrm{supp}(\varphi_i)\} \\
\subseteq &\{(x, y) : x \in (2^{-i}, 2^{-i+1}) \cup (2^{-i-1}, 2^{-i}), y \in (2^{-i}, 2^{-i+1})\} \\
\subseteq &\{(x, y) : x \in (0, 1), y \in (0, 1)\}
\end{aligned}$$

for all $i = 1, 2, 3, \ldots$. So $\mathrm{supp}(f) \subseteq (0,1)^2$, or $\mathrm{supp}(f)$ is bounded. As $\mathrm{supp}(f)$ is closed (by definition), $\mathrm{supp}(f)$ is compact (Theorem 2.41).

(3) *Show that $f(x, y)$ is not continuous at $(0, 0)$.*

(a) Note that $f(0, 0) = 0$ since $(0, 0) \not\in \mathrm{supp}(f) \subseteq (0, 1)^2$. It suffices to show that there exists a sequence $\{(t_n, t_n)\}$ in $\mathbb{R}^2$ such that $(t_n, t_n) \neq (0, 0)$, $\lim_{n\to\infty}(t_n, t_n) = (0, 0)$ but $\lim_{n\to\infty} f(t_n, t_n)$ does not converge to 0 (Theorem 4.2).

(b) For any $n = 1, 2, 3, \ldots$,

$$1 = \int \varphi_n = \int_{2^{-n}}^{2^{-n+1}} \varphi(t)dt \leq 2^{-n} \sup_{t\in[2^{-n},2^{-n+1}]} \varphi(t),$$

or $\sup_{t\in[2^{-n},2^{-n+1}]} \varphi(t) \geq 2^n$. By the continunity of φ_n, there exists $t_n \in [2^{-n}, 2^{-n+1}]$ such that $\varphi_n(t_n) \geq 2^n$ (Theorem 4.16).

(c) We construct $\{(t_n, t_n)\}$ in $\mathbb{R}^2$ by (b) for all $n = 1, 2, 3, \ldots$. Clearly, $(t_n, t_n) \neq (0, 0)$ and $\lim_{n\to\infty}(t_n, t_n) = (0, 0)$. However,

$$f(t_n, t_n) = [\varphi_n(t_n) - \varphi_{n+1}(t_n)]\varphi_n(t_n) = \varphi_n(t_n)^2 \geq 2^{2n}$$

does not converge to 0 as $n \to \infty$.

(4) *Show that $f(x, y)$ is continuous at $\mathbf{x}_0 = (x_0, y_0) \neq (0, 0)$.* Consider an open neighborhood $B(\mathbf{x}_0; r)$ of $\mathbf{x}_0$ with $r = \frac{\|\mathbf{x}_0\|}{64} > 0$. Hence,

$$f(x, y)|_{B(\mathbf{x}_0;r)} = \sum_{i=1}^{N} [\varphi_i(x) - \varphi_{i+1}(x)]\varphi_i(y)$$

is the sum of finitely many terms where $N = \log_2 \frac{89}{\|\mathbf{x}_0\|} \geq 1$ (since $[\varphi_i(x) - \varphi_{i+1}(x)]\varphi_i(y) = 0$ on $B(\mathbf{x}_0; r)$ whenever $i \geq N$). Therefore, $f(x, y)|_{B(\mathbf{x}_0;r)}$ is continuous by the continunity of φ_i.

(5) *Show that $\int dy \int f(x, y)dx = 0$.* For any fixed y, there is a positive integer $N(y)$ such that $\varphi_{N(y)+1}(y) = \varphi_{N(y)+2}(y) = \ldots = 0$ and

$$f(x, y) = \sum_{i=1}^{N(y)} [\varphi_i(x) - \varphi_{i+1}(x)]\varphi_i(y).$$

So

$$\begin{aligned}
\int f(x,y)dx &= \int \sum_{i=1}^{N(y)} [\varphi_i(x) - \varphi_{i+1}(x)]\varphi_i(y)dx \\
&= \sum_{i=1}^{N(y)} \varphi_i(y) \int [\varphi_i(x) - \varphi_{i+1}(x)]dx \\
&= \sum_{i=1}^{N(y)} \varphi_i(y) \left(\int \varphi_i(x)dx - \int \varphi_{i+1}(x)dx \right) \\
&= \sum_{i=1}^{N(y)} \varphi_i(y) \, (1 - 1) \\
&= 0,
\end{aligned}$$

and thus

$$\int dy \int f(x,y)dx = \int 0dy = 0.$$

(6) *Show that* $\int dx \int f(x,y)dy = 0$. For any fixed x, there is a positive integer $N(x)$ such that $\varphi_{N(x)+1}(x) = \varphi_{N(x)+2}(x) = \ldots = 0$ and

$$f(x,y) = \sum_{i=1}^{N(x)} [\varphi_i(x) - \varphi_{i+1}(x)]\varphi_i(y).$$

So

$$\begin{aligned}
\int f(x,y)dy &= \int \sum_{i=1}^{N(x)} [\varphi_i(x) - \varphi_{i+1}(x)]\varphi_i(y)dy \\
&= \sum_{i=1}^{N(x)} [\varphi_i(x) - \varphi_{i+1}(x)] \int \varphi_i(y)dy \\
&= \sum_{i=1}^{N(x)} [\varphi_i(x) - \varphi_{i+1}(x)] \\
&= \varphi_1(x),
\end{aligned}$$

and thus

$$\int dx \int f(x,y)dy = \int \varphi_1(x)dx = 1.$$

□

Exercise 10.3.

(a) *If* $\mathbf{F}$ *is as in Theorem 10.7, put* $\mathbf{A} = \mathbf{F}'(\mathbf{0})$, $\mathbf{F}_1(\mathbf{x}) = \mathbf{A}^{-1}\mathbf{F}(\mathbf{x})$. *Then* $\mathbf{F}_1(\mathbf{0}) = \mathbf{I}$. *Show that*

$$\mathbf{F}_1(\mathbf{x}) = \mathbf{G}_n \circ \mathbf{G}_{n-1} \circ \cdots \circ \mathbf{G}_1(\mathbf{x})$$

in some neighborhood of $\mathbf{0}$, *for certain primitive mappings* $\mathbf{G}_1, \ldots, \mathbf{G}_n$. *This gives another version of Theorem 10.7:*

$$\mathbf{F}(\mathbf{x}) = \mathbf{F}'(\mathbf{0})\mathbf{G}_n \circ \mathbf{G}_{n-1} \circ \cdots \circ \mathbf{G}_1(\mathbf{x}).$$

(b) *Prove that the mapping* $(x, y) \mapsto (y, x)$ *of* $\mathbb{R}^2$ *onto* $\mathbb{R}^2$ *is not the composition of any two primitive mappings, in any neighborhood of the origin. (This shows that the flips* B_i *cannot be omitted from the statement of Theorem 10.7.)*

Proof of (a).

(1) Suppose $\mathbf{F}$ is a $\mathscr{C}'$-mapping of an open set $E \subseteq \mathbb{R}^n$ into $\mathbb{R}^n$, $\mathbf{0} \in E$, $\mathbf{F}(\mathbf{0}) = \mathbf{0}$, and $\mathbf{F}'(\mathbf{0})$ is invertible.

(2) Similar to the proof of Theorem 10.7. Put $\mathbf{F}_1 = \mathbf{F}$.

(3) As $m = 1$, there is an open neighborhood $V_1 \subseteq E$ of $\mathbf{0}$ such that $\mathbf{F}_1(\mathbf{0}) = (\mathbf{F}'(\mathbf{0}))^{-1}\mathbf{F}(\mathbf{0}) = \mathbf{0}$, $\mathbf{F}_1'(\mathbf{0}) = \mathbf{I}$ is invertible, and

$$\mathbf{F}_1(\mathbf{x}) = \sum_{i=1}^{n} \alpha_i(\mathbf{x})\mathbf{e}_i,$$

where $\alpha_1, \ldots, \alpha_n$ are real $\mathscr{C}'$-functions in V_1. Hence

$$\mathbf{F}_1'(\mathbf{0})\mathbf{e}_1 = \sum_{i=1}^{n} (D_1\alpha_i)(\mathbf{0})\mathbf{e}_i.$$

Note that $(D_1\alpha_1)(\mathbf{0}) = 1 \neq 0$, and we might pick $B_1 = \mathbf{I}$. Thus we can define

$$\mathbf{G}_1(\mathbf{x}) = \mathbf{x} + [\alpha_1(\mathbf{x}) - x_1]\mathbf{e}_1 \qquad (\mathbf{x} \in V_1).$$

Then $\mathbf{G}_1 \in \mathscr{C}'(V_1)$, $\mathbf{G}_1$ is primitive, and $\mathbf{G}_1'(\mathbf{0}) = \mathbf{I}$ is invertible.

(4) Now we make the induction hypothesis for $1 \leq m \leq n - 1$.

(5) Since $\mathbf{G}_m'(\mathbf{0}) = \mathbf{I}$ is invertible, the inverse function theorem shows that there is an open set U_m, with $\mathbf{0} \in U_m \subseteq V_m$, such that $\mathbf{G}_m$ is an injective mapping of U_m onto a neighborhood V_{m+1} of $\mathbf{0}$, in which $\mathbf{G}_m^{-1} \in \mathscr{C}'(V_{m+1})$. Define $\mathbf{F}_{m+1}$ by

$$\mathbf{F}_{m+1}(\mathbf{y}) = \mathbf{F}_m \circ \mathbf{G}_m^{-1}(\mathbf{y}) \qquad (\mathbf{y} \in V_{m+1}).$$

Then $\mathbf{F}_{m+1} \in \mathscr{C}'(V_{m+1})$, $\mathbf{F}_m(\mathbf{0}) = \mathbf{0}$, and $\mathbf{F}'_{m+1}(\mathbf{0}) = \mathbf{I}$ is invertible by the chain rule and the inverse function theorem. So

$$\mathbf{F}_{m+1}(\mathbf{x}) = P_m\mathbf{x} + \sum_{i=m+1}^{n} \alpha_i(\mathbf{x})\mathbf{e}_i,$$

where $\alpha_1, \ldots, \alpha_n$ are real $\mathscr{C}'$-functions in V_{m+1}. Hence

$$\mathbf{F}'_{m+1}(\mathbf{0})\mathbf{e}_{m+1} = \sum_{i=m+1}^{n} (D_{m+1}\alpha_i)(\mathbf{0})\mathbf{e}_i.$$

Note that $(D_{m+1}\alpha_{m+1})(\mathbf{0}) = 1 \neq 0$, and we might pick $B_{m+1} = \mathbf{I}$. Thus we can define

$$\mathbf{G}_{m+1}(\mathbf{x}) = \mathbf{x} + [\alpha_{m+1}(\mathbf{x}) - x_{m+1}]\mathbf{e}_{m+1} \qquad (\mathbf{x} \in V_{m+1}).$$

Then $\mathbf{G}_{m+1} \in \mathscr{C}'(V_{m+1})$, $\mathbf{G}_{m+1}$ is primitive, and $\mathbf{G}'_{m+1}(\mathbf{0}) = \mathbf{I}$ is invertible. Our induction hypothesis holds therefore with $m+1$ in place of m.

(6) Note that

$$\mathbf{F}_m(\mathbf{x}) = \mathbf{F}_{m+1}(\mathbf{G}_m(\mathbf{x})) \qquad (\mathbf{x} \in U_m).$$

If we apply this with $m = 1, \ldots, n-1$, we successively obtain

$$\mathbf{F}_1 = \mathbf{F}_n \circ \mathbf{G}_{n-1} \circ \cdots \circ \mathbf{G}_1$$

in some open neighborhood of $\mathbf{0}$. Note that $\mathbf{F}_n$ is primitive since

$$\mathbf{F}_n(\mathbf{x}) = P_{n-1}\mathbf{x} + \alpha_n(\mathbf{x})\mathbf{e}_n.$$

This completes the proof.

□

Proof of (b).

(1) For $(x, y) \in \mathbb{R}^2$, define

$$\mathbf{F}(x, y) = (y, x).$$

(2) (Reductio ad absurdum) If $\mathbf{F} = \mathbf{G}_2 \circ \mathbf{G}_1$ for some primitive mappings $\mathbf{G}_i$ $(i = 1, 2)$ in some neighborhood V_i of the origin, $\mathbf{G}_i(\mathbf{0}) = \mathbf{0}$ and $\mathbf{G}'_i$ is invertible, then we may assume that

$$\mathbf{G}_1(x, y) = (x, g_1(x, y)) \qquad \text{and} \qquad \mathbf{G}_2(x, y) = (g_2(x, y), y).$$

Here the case $\mathbf{G}_1(x, y) = (g_1(x, y), y)$ and $\mathbf{G}_2(x, y) = (x, g_2(x, y))$ is similar to the above case. Besides, $\mathbf{G}_1(x, y) = (x, g_1(x, y))$ and $\mathbf{G}_2(x, y) = (x, g_2(x, y))$ implies that

$$\mathbf{G}_2 \circ \mathbf{G}_1(x, y) = (x, g_2(x, g_1(x, y))) \neq (y, x) = \mathbf{F}(x, y).$$

Same reason for $\mathbf{G}_1(x, y) = (g_1(x, y), y)$ and $\mathbf{G}_2(x, y) = (g_2(x, y), y)$.

(3) Note that

$$\mathbf{F}'(\mathbf{0}) = \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix}$$

Since

$$\mathbf{F}'(\mathbf{0}) = \mathbf{G}_2'(\mathbf{G}_1(\mathbf{0}))\mathbf{G}_1'(\mathbf{0}) = \mathbf{G}_2'(\mathbf{0})\mathbf{G}_1'(\mathbf{0}),$$

we have

$$\begin{aligned}\begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix} &= \begin{bmatrix} D_1 g_2(0,0) & D_2 g_2(0,0) \\ 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & 0 \\ D_1 g_1(0,0) & D_2 g_1(0,0) \end{bmatrix} \\ &= \begin{bmatrix} * & * \\ D_1 g_1(0,0) & D_2 g_1(0,0) \end{bmatrix}.\end{aligned}$$

So $D_1 g_1(0,0) = 1$ and $D_2 g_1(0,0) = 0$, and thus $\mathbf{G}_1'(\mathbf{0}) = \begin{bmatrix} 1 & 0 \\ 1 & 0 \end{bmatrix}$ is not invertible, which is absurd.

$\square$

Exercise 10.4. *For* $(x, y) \in \mathbb{R}^2$*, define*

$$\mathbf{F}(x, y) = (e^x \cos y - 1, e^x \sin y)$$

Prove that $\mathbf{F} = \mathbf{G}_2 \circ \mathbf{G}_1$*, where*

$$\begin{aligned}\mathbf{G}_1(x, y) &= (e^x \cos y - 1, y) \\ \mathbf{G}_2(u, v) &= (u, (1 + u) \tan v)\end{aligned}$$

are primitive in some neighborhood of $(0, 0)$*. Compute the Jacobians of* $\mathbf{G}_1$*,* $\mathbf{G}_2$*,* $\mathbf{F}$ *at* $(0, 0)$*. Define*

$$\mathbf{H}_2(x, y) = (x, e^x \sin y)$$

and find

$$\mathbf{H}_1(u, v) = (h(u, v), v)$$

so that $\mathbf{F} = \mathbf{H}_1 \circ \mathbf{H}_2$ *is in some neighborhood of* $(0, 0)$*.*

Proof.

(1) By Definition 10.5,

$$\begin{aligned}\mathbf{G}_1(x, y) &= (e^x \cos y - 1)\mathbf{e}_1 + y\mathbf{e}_2, \\ \mathbf{G}_2(u, v) &= u\mathbf{e}_1 + ((1 + u) \tan v)\mathbf{e}_2\end{aligned}$$

are primitive in some neighborhood of $(0, 0)$.

(2) *Show that* $\mathbf{F} = \mathbf{G}_2 \circ \mathbf{G}_1$. Given any $(x, y) \in \mathbb{R}^2$, we have

$$\begin{aligned}
(\mathbf{G}_2 \circ \mathbf{G}_1)(x, y) &= \mathbf{G}_2(\mathbf{G}_1(x, y)) \\
&= \mathbf{G}_2(e^x \cos y - 1, y) \\
&= (e^x \cos y - 1, (1 + (e^x \cos y - 1)) \tan y) \\
&= (e^x \cos y - 1, e^x \sin y) \\
&= \mathbf{F}(x, y).
\end{aligned}$$

(3) Since

$$\begin{aligned}
J_{\mathbf{G}_1}(x, y) &= \det \begin{bmatrix} e^x \cos y & -e^x \sin y \\ 0 & 1 \end{bmatrix} = e^x \cos y \\
J_{\mathbf{G}_2}(x, y) &= \det \begin{bmatrix} 1 & 0 \\ \tan y & (1 + x) \sec^2 y \end{bmatrix} = (1 + x) \sec^2 y \\
J_{\mathbf{F}}(x, y) &= \det \begin{bmatrix} e^x \cos y & -e^x \sin y \\ e^x \sin y & e^x \cos y \end{bmatrix} = e^{2x},
\end{aligned}$$

$$\begin{aligned}
J_{\mathbf{G}_1}(0, 0) &= \det \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} = 1 \\
J_{\mathbf{G}_2}(0, 0) &= \det \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} = 1 \\
J_{\mathbf{F}}(0, 0) &= \det \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} = 1.
\end{aligned}$$

(4) Define $h(u, v) = \sqrt{e^{2u} - v^2} - 1$ on

$$B\left((0, 0); \frac{1}{64}\right) \subseteq \mathbb{R}^2.$$

$h(u, v)$ is well-defined since $e^{2u} - v^2 > 0$ for all $(u, v) \in B\left((0, 0); \frac{1}{64}\right)$.

(5) Given any $(x, y) \in \mathbb{R}^2$, we have

$$\begin{aligned}
(\mathbf{H}_1 \circ \mathbf{H}_2)(x, y) &= \mathbf{H}_1(\mathbf{H}_2(x, y)) \\
&= \mathbf{H}_1(x, e^x \sin y) \\
&= (\sqrt{e^{2x} - (e^x \sin y)^2} - 1, e^x \sin y) \\
&= (e^x \cos y - 1, e^x \sin y) \\
&= \mathbf{F}(x, y).
\end{aligned}$$

$\square$

Exercise 10.5. *Formulate and prove an analogue of Theorem 10.8, in which K is a compact subset of an arbitrary metric space. (Replace the functions φ_i that occur in the proof of Theorem 10.8 by functions of the type constructed in Exercise 4.22.)*

Proof (Theorem 10.8).

(1) *(Partitions of unity.) Suppose K is a compact subset of a metric space X, and $\{V_\alpha\}$ is an open cover of K. Then there exist functions $\psi_1, \ldots, \psi_s \in \mathscr{C}(X)$ such that*

   (a) $0 \leq \psi_i \leq 1$ *for* $1 \leq i \leq s$.

   (b) *each ψ_i has its support in some V_α, and*

   (c) $\psi_1(x) + \cdots + \psi_s(x) = 1$ *for every* $x \in K$.

(2) It is trivial that some $V_\alpha = X$ by taking $s = 1$ and $\psi_1(x) = 1 \in \mathscr{C}(X)$. Now we assume that all $V_\alpha \subsetneq X$.

(3) Associate with each $x \in K$ an index $\alpha(x)$ so that $x \in V_{\alpha(x)}$. Then there are open balls $B(x)$ and $W(x)$, centered at x, with

$$x \in B(x) \subseteq \overline{B(x)} \subseteq W(x) \subseteq \overline{W(x)} \subseteq V_{\alpha(x)}$$

(Since $V_{\alpha(x)}$ is open, there exists $r > 0$ such that $B(x; r) \subseteq V_{\alpha(x)}$. Take $B(x) = B\left(x; \frac{r}{89}\right)$ and $W(x) = B\left(x; \frac{r}{64}\right)$.)

(4) Since K is compact, there are finitely many points $x_1, \ldots, x_s \in K$ such that

$$K \subseteq B(x_1) \cup \cdots \cup B(x_s).$$

Note that

   (a) $\overline{B(x_i)}$ is a nonempty closed set since $x_i \in B(x_i) \subseteq \overline{B(x_i)}$.

   (b) $X - W(x_i) \supseteq X - V_{\alpha(x_i)}$ is a nonempty closed set by the assumption in (2).

   (c) $\overline{B(x_i)} \cap (X - W(x_i)) \subseteq W(x_i) \cap (X - W(x_i)) = \varnothing$.

By Exercise 4.22, there is a function

$$\varphi_i(x) = \frac{\rho_{\overline{B(x_i)}}(x)}{\rho_{\overline{B(x_i)}}(x) + \rho_{X - W(x_i)}(x)} \in \mathscr{C}(X)$$

such that $\varphi_i(x) = 1$ on $\overline{B(x_i)}$, $\varphi_i(x) = 0$ outside $W(x_i)$, and $0 \leq \varphi_i(x) \leq 1$ on X for $1 \leq i \leq s$.

(5) Define $\psi_1 = \varphi_1 \in \mathscr{C}(X)$ and

$$\psi_{i+1} = (1 - \varphi_1) \cdots (1 - \varphi_i)\varphi_{i+1} \in \mathscr{C}(X)$$

for $1 \le i \le s-1$. Properties (a) and (b) in (1) are clear. Also,

$$\psi_1(x) + \cdots + \psi_s(x) = 1 - (1-\varphi_1(x)) \cdots (1-\varphi_s(x))$$

by the construction of ψ_i. If $x \in K$, then $x \in B(x_i)$ for some i, hence $\varphi_i(x) = 1$, and the product $(1-\varphi_1(x)) \cdots (1-\varphi_s(x)) = 0$. This proves property (c) in (1).

$\square$

Exercise 10.6. *Strengthen the conclusion of Theorem 10.8 by showing that the functions ψ_i can be made differentiable, and even infinitely differentiable. (Use Exercise 8.1 in the construction of the auxiliary functions ψ_i.)*

Proof (Theorem 10.8).

(1) It is trivial that some $V_\alpha = \mathbb{R}^n$ by taking $s = 1$ and $\psi_1(\mathbf{x}) = 1 \in \mathscr{C}^\infty(\mathbb{R}^n)$. Now we assume that all $V_\alpha \subsetneq \mathbb{R}^n$.

(2) Associate with each $\mathbf{x} \in K$ an index $\alpha(x)$ so that $\mathbf{x} \in V_{\alpha(x)}$. Then there are open n-cells $B(\mathbf{x})$ and $W(\mathbf{x})$ (Definition 10.1), centered at $\mathbf{x}$, with

$$\mathbf{x} \in B(\mathbf{x}) \subseteq \overline{B(\mathbf{x})} \subseteq W(\mathbf{x}) \subseteq \overline{W(\mathbf{x})} \subseteq V_{\alpha(\mathbf{x})}$$

(Since $V_{\alpha(\mathbf{x})}$ is open, there exists $r > 0$ such that $B(\mathbf{x}; r) \subseteq V_{\alpha(\mathbf{x})}$. Take

$$B(\mathbf{x}) = I\left(\mathbf{x}; \frac{r}{89\sqrt{n}}\right), \qquad W(\mathbf{x}) = I\left(\mathbf{x}; \frac{r}{64\sqrt{n}}\right)$$

where $I(\mathbf{p}; r)$ is the open n-cell centered at $\mathbf{p} = (p_1, \ldots, p_n)$ defined by

$$I(\mathbf{p}; r) = (p_1 - r, p_1 + r) \times \cdots \times (p_n - r, p_n + r) \subseteq \mathbb{R}^n.)$$

(3) Define

$$f(y) = \begin{cases} e^{-\frac{1}{y^2}} & (y > 0), \\ 0 & (y \le 0). \end{cases}$$

$f(y) \in \mathscr{C}^\infty(\mathbb{R}^1)$ by applying the similar argument in Exercise 8.1.

(4) Given any $\mathbf{x} = (x_1, \ldots, x_n) \in K$ and construct $B(\mathbf{x})$ and $W(\mathbf{x})$ as in (2). Define

$$g_{x_j}(y_j) = \frac{f(y_j)}{f(y_j) + f\left(\frac{r}{64\sqrt{n}} - \frac{r}{89\sqrt{n}} - y_j\right)}$$

for $1 \le j \le n$. g_{x_j} is well-defined and $g_{x_j} \in \mathscr{C}^\infty(\mathbb{R}^1)$. So

$$g_{x_j}(y_j) = \begin{cases} 0 & \text{if } y_j \le 0, \\ \text{strictly increasing} & \text{if } 0 \le y_j \le \frac{r}{64\sqrt{n}} - \frac{r}{89\sqrt{n}}, \\ 1 & \text{if } y_j \ge \frac{r}{64\sqrt{n}} - \frac{r}{89\sqrt{n}}. \end{cases}$$

Next, define

$$h_{x_j}(y_j) = g_{x_j}\left(y_j - x_j + \frac{r}{64\sqrt{n}}\right) g_{x_j}\left(x_j + \frac{r}{64\sqrt{n}} - y_j\right)$$

for $1 \leq j \leq n$. $h_{x_j} \in \mathscr{C}^\infty(\mathbb{R}^1)$. So

$$h_{x_j}(y_j) = \begin{cases} 0 & \text{if } y_j \leq x_j - \frac{r}{64\sqrt{n}}, \\ \text{strictly increasing} & \text{if } x_j - \frac{r}{64\sqrt{n}} \leq y_j \leq x_j - \frac{r}{89\sqrt{n}}, \\ 1 & \text{if } x_j - \frac{r}{89\sqrt{n}} \leq y_j \leq x_j + \frac{r}{89\sqrt{n}}, \\ \text{strictly decreasing} & \text{if } x_j + \frac{r}{89\sqrt{n}} \leq y_j \leq x_j + \frac{r}{64\sqrt{n}}, \\ 0 & \text{if } y_j \geq x_j + \frac{r}{64\sqrt{n}}. \end{cases}$$

Finally we define $\mathbf{h_x} : \mathbb{R}^n \to \mathbb{R}^1$ by

$$\mathbf{h_x}(\mathbf{y}) = \prod_{j=1}^{n} h_{x_j}(y_j)$$

where $\mathbf{y} = (y_1, \ldots, y_n) \in \mathbb{R}^n$. Hence, $\mathbf{h_x} \in \mathscr{C}^\infty(\mathbb{R}^n)$ (Theorem 9.21). Also, $\mathbf{h_x}(\mathbf{y}) = 1$ on $\overline{B(\mathbf{x})}$, $\mathbf{h_x}(\mathbf{y}) = 0$ outside $W(\mathbf{x})$, and $0 \leq \mathbf{h_x}(\mathbf{y}) \leq 1$.

(5) Since K is compact, there are finitely many points $\mathbf{x}_1, \ldots, \mathbf{x}_s \in K$ such that

$$K \subseteq B(\mathbf{x}_1) \cup \cdots \cup B(\mathbf{x}_s).$$

Take

$$\varphi_i(\mathbf{x}) = \mathbf{h}_{\mathbf{x}_i}(\mathbf{x}) \in \mathscr{C}^\infty(\mathbb{R}^n)$$

for $1 \leq i \leq s$.

(6) The rest are the same as the proof of Theorem 10.8 or Exercise 10.5.

$\square$

Exercise 10.7.

(a) *Show that the simplex Q^k is the smallest convex subset of $\mathbb{R}^k$ such that contains $\mathbf{0}, \mathbf{e}_1, \ldots, \mathbf{e}_k$.*

(b) *Show that affine mappings take convex sets to convex sets.*

Proof of (a).

(1) *Show that Q^k contains $\mathbf{0}, \mathbf{e}_1, \ldots, \mathbf{e}_k$.* Recall

$$Q^k = \{(x_1, \ldots, x_k) \in \mathbb{R}^k : x_1 + \cdots + x_k \leq 1 \text{ and } x_1, \ldots, x_k \geq 0\}$$

(Example 10.14). Hence $\mathbf{0} = (0, \ldots, 0) \in Q^k$ and

$$\mathbf{e}_i = (0, \ldots, \underbrace{1}_{i\text{th coordinate}}, \ldots, 0) \in Q^k.$$

(2) *Show that Q^k is a convex subset of $\mathbb{R}^k$.* Given any $\mathbf{x} = (x_1, \ldots, x_k) \in Q^k$, $\mathbf{y} = (y_1, \ldots, y_k) \in Q^k$ and $0 < \lambda < 1$. Hence

$$\lambda\mathbf{x} + (1-\lambda)\mathbf{y} = (\lambda x_1 + (1-\lambda)y_1, \ldots, \lambda x_k + (1-\lambda)y_k) \in Q^k$$

since each $\lambda x_i + (1-\lambda)y_i \geq 0$ and

$$\sum_{i=1}^{k}(\lambda x_i + (1-\lambda)y_i) = \lambda\sum_{i=1}^{k} x_i + (1-\lambda)\sum_{i=1}^{k} y_i \leq \lambda + (1-\lambda) = 1.$$

(3) *Given any convex set $E \subseteq \mathbb{R}^k$ containing $\mathbf{0}, \mathbf{e}_1, \ldots, \mathbf{e}_k$. Show that $E \supseteq Q^k$.*

(a) Induction on k. Base case: $k = 1$. Given any $\mathbf{x} = (x_1) \in Q^1$. We have $0 \leq x_1 \leq 1$ by the definition of Q^1. So that $\mathbf{x} = x_1\mathbf{e}_1 + (1-x_1)\mathbf{0} \in E$ since $\mathbf{0}, \mathbf{e}_1 \in E$ and E is convex.

(b) Inductive step: suppose the statement holds for $k = n$. Given any $\mathbf{x} = (x_1, \ldots, x_n, x_{n+1}) \in Q^{n+1}$. If $x_{n+1} = 1$, then $x_1 = \cdots = x_n = 0$ by the definition of Q^{n+1}. So $\mathbf{x} = \mathbf{e}_{n+1} \in E$ by the assumption of E. If $0 \leq x_{n+1} < 1$, then $x_1 + \cdots + x_n \leq 1 - x_{n+1}$ or

$$\frac{x_1}{1-x_{n+1}} + \cdots + \frac{x_n}{1-x_{n+1}} \leq 1.$$

So the point

$$\left(\frac{x_1}{1-x_{n+1}}, \ldots, \frac{x_n}{1-x_{n+1}}\right) \in Q^n,$$

or

$$\left(\frac{x_1}{1-x_{n+1}}, \ldots, \frac{x_n}{1-x_{n+1}}, 0\right), \text{ say } \widehat{\mathbf{x}}, \in E$$

by the induction hypothesis. Note that $\mathbf{e}_{n+1} \in E$. Hence

$$\mathbf{x} = x_{n+1}\mathbf{e}_{n+1} + (1-x_{n+1})\widehat{\mathbf{x}} \in E$$

by the convexity of E.

(c) Conclusion: Since both the base case and the inductive step have been proved as true, by mathematical induction the statement holds.

□

Proof of (b).

(1) Let $\mathbf{f}$ be an affine mapping that carries a vector space X into a vector space Y such that

$$\mathbf{f}(\mathbf{x}) = \mathbf{f}(\mathbf{0}) + A\mathbf{x}$$

for some $A \in L(X, Y)$.

(2) Given any convex subset C of X. To show that $\mathbf{f}(C)$ is convex, it suffices to show that

$$\lambda\mathbf{y}_1 + (1-\lambda)\mathbf{y}_2 \in \mathbf{f}(C)$$

for any $\mathbf{y}_1, \mathbf{y}_2 \in \mathbf{f}(C)$ and $0 < \lambda < 1$. Write $\mathbf{y}_1 = \mathbf{f}(\mathbf{x}_1)$, $\mathbf{y}_2 = \mathbf{f}(\mathbf{x}_2)$ for some $\mathbf{x}_1, \mathbf{x}_2 \in C$. Note that $\lambda\mathbf{x}_1 + (1-\lambda)\mathbf{x}_2 \in C$ by the convexity of C. Hence

$$\begin{aligned}
&\mathbf{f}(\lambda\mathbf{x}_1 + (1-\lambda)\mathbf{x}_2) \\
=&\mathbf{f}(\mathbf{0}) + A(\lambda\mathbf{x}_1 + (1-\lambda)\mathbf{x}_2) \\
=&\mathbf{f}(\mathbf{0}) + \lambda A\mathbf{x}_1 + (1-\lambda)A\mathbf{x}_2 && (A \in L(X,Y)) \\
=&\lambda(\mathbf{f}(\mathbf{0}) + A\mathbf{x}_1) + (1-\lambda)(\mathbf{f}(\mathbf{0}) + A\mathbf{x}_2) \\
=&\lambda\mathbf{f}(\mathbf{x}_1) + (1-\lambda)\mathbf{f}(\mathbf{x}_2) \\
=&\lambda\mathbf{y}_1 + (1-\lambda)\mathbf{y}_2 \in \mathbf{f}(C).
\end{aligned}$$

□

Exercise 10.8. *Let H be the parallelogram in $\mathbb{R}^2$ whose vertices are $(1,1)$, $(3,2)$, $(4,5)$, $(2,4)$. Find the affine map T which sends $(0,0)$ to $(1,1)$, $(1,0)$ to $(3,2)$, $(1,1)$ to $(4,5)$, $(0,1)$ to $(2,4)$. Show that $J_T = 5$. Use T to convert the integral*

$$\alpha = \int_H e^{x-y} dx\, dy$$

to an integral over I^2 and thus compute α.

Proof.

(1) By Affine simplexes 10.26,

$$T(\mathbf{x}) = T(\mathbf{0}) + A\mathbf{x},$$

where $A \in L(\mathbb{R}^2, \mathbb{R}^2)$, say $A = \begin{bmatrix} a & b \\ c & d \end{bmatrix}$. Note that $T : \begin{bmatrix} 0 \\ 0 \end{bmatrix} \mapsto \begin{bmatrix} 1 \\ 1 \end{bmatrix}$. Thus

$$T : \begin{bmatrix} x \\ y \end{bmatrix} \mapsto \begin{bmatrix} 1 \\ 1 \end{bmatrix} + \begin{bmatrix} a & b \\ c & d \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} 1 + ax + by \\ 1 + cx + dy \end{bmatrix}.$$

(2) By $T : (1,0) \mapsto (3,2)$ and $T : (0,1) \mapsto (2,4)$, we can solve A as

$$A = \begin{bmatrix} 2 & 1 \\ 1 & 3 \end{bmatrix}.$$

It is easy to verify such

$$T : \underbrace{\begin{bmatrix} x \\ y \end{bmatrix}}_{\mathbf{x}} \mapsto \underbrace{\begin{bmatrix} 1 \\ 1 \end{bmatrix}}_{T(\mathbf{0})} + \underbrace{\begin{bmatrix} 2 & 1 \\ 1 & 3 \end{bmatrix}}_{A} \underbrace{\begin{bmatrix} x \\ y \end{bmatrix}}_{\mathbf{x}} = \begin{bmatrix} 1 + 2x + y \\ 1 + x + 3y \end{bmatrix}$$

satisfying our requirement.

(3)

$$J_T = \det \begin{bmatrix} 2 & 1 \\ 1 & 3 \end{bmatrix} = 5.$$

(4) By Example 10.4 and Theorem 10.9, we have

$$\begin{aligned}
\int_H e^{x-y} dx\, dy &= \int_{I^2} e^{(1+2u+v)-(1+u+3v)} |J_T| du\, dv \\
&= 5 \int_{I^2} e^{u-2v} du\, dv \\
&= 5 \left\{ \int_0^1 e^u du \right\} \left\{ \int_0^1 e^{-2v} dv \right\} && \text{(Theorem 10.2)} \\
&= \frac{5}{2}(e-1)(1-e^{-2}).
\end{aligned}$$

□

Exercise 10.9. *Define $(x, y) = T(r, \theta)$ one the rectangle*

$$0 \leq r \leq a, \qquad 0 \leq \theta \leq 2\pi$$

by the equations

$$x = r\cos\theta, \qquad y = r\sin\theta.$$

Show that T maps this rectangle onto the closed disc D with center at $(0, 0)$ and radius a, that T is one-to-one in the interior of the rectangle, and that $J_T(r, \theta) = r$. If $f \in \mathscr{C}(D)$, prove the formula for integration in polar coordinates:

$$\int_D f(x, y) dx\, dy = \int_0^a \int_0^{2\pi} f(T(r, \theta)) r dr\, d\theta.$$

(Hint: Let D_0 be the interior of D, minus the interval from $(0, 0)$ to $(0, a)$. As it stands, Theorem 10.9 applies to continuous functions f whose support lies in D_0. To remove this restriction, proceed as in Example 10.4.)

Proof.

(1)

(2)

□

Exercise 10.10. *Let $a \to \infty$ in Exercise 10.9 and prove that*

$$\int_{\mathbb{R}^2} f(x, y) dx\, dy = \int_0^\infty \int_0^{2\pi} f(T(r, \theta)) r dr\, d\theta,$$

for continuous functions f that decrease sufficiently rapidly as $|x| + |y| \to \infty$. (Find a more precise formulation.) Apply this to

$$f(x, y) = \exp\bigl(-x^2 - y^2\bigr)$$

to derive formula

$$\int_{-\infty}^{\infty} e^{-s^2} ds = \sqrt{\pi}.$$

Proof.

(1)

(2)

$\square$

Exercise 10.11. *...*

Proof.

(1)

(2)

$\square$

Exercise 10.12. *Let I^k be the set of all $\mathbf{u} = (u_1, \dots, u_k) \in \mathbb{R}^k$ with $0 \le u_i \le 1$ for all i; let Q^k be the set of all $\mathbf{x} = (x_1, \dots, x_k) \in \mathbb{R}^k$ with $x_i \ge 0$, $\sum x_i \le 1$. (I^k is the unit cube; Q^k is the standard simplex in $\mathbb{R}^k$.) Define $\mathbf{x} = T(\mathbf{u})$ by*

$$\begin{aligned}
x_1 &= u_1 \\
x_2 &= (1 - u_1)u_2 \\
&\cdots \\
x_k &= (1 - u_1) \cdots (1 - u_{k-1})u_k.
\end{aligned}$$

Show that

$$\sum_{i=1}^{k} x_i = 1 - \prod_{i=1}^{k} (1 - u_i).$$

Show that T maps I^k onto Q^k, that T is 1-1 in the interior of I^k, and that its inverse S is defined in the interior of Q^k by $u_1 = x_1$ and

$$u_i = \frac{x_i}{1 - x_1 - \cdots - x_{i-1}}$$

for $i = 2, \dots, k$. Show that

$$J_T(\mathbf{u}) = (1 - u_1)^{k-1}(1 - u_2)^{k-2} \cdots (1 - u_{k-1}),$$

and

$$J_S(\mathbf{x}) = [(1-x_1)(1-x_1-x_2)\cdots(1-x_1-\cdots-x_{k-1})]^{-1}.$$

Proof.

(1) *Show that*

$$\sum_{i=1}^{m} x_i = 1 - \prod_{i=1}^{m}(1-u_i)$$

for all $1 \leq m \leq k$. Induction on m. Base case: $x_1 = 1-(1-u_1)$. Inductive step: Suppose the case $m = h$ is true. Consider the the case $m = h+1$:

$$\begin{aligned}
\sum_{i=1}^{h+1} x_i &= \left(\sum_{i=1}^{h} x_i\right) + x_{h+1} \\
&= 1 - \prod_{i=1}^{h}(1-u_i) + x_{h+1} && \text{(Induction hypothesis)} \\
&= 1 - \prod_{i=1}^{h}(1-u_i) + u_{h+1}\prod_{i=1}^{h}(1-u_i) && \text{(Definition of } x_{h+1}\text{)} \\
&= 1 - (1-u_{h+1})\prod_{i=1}^{h}(1-u_i) \\
&= 1 - \prod_{i=1}^{h+1}(1-u_i).
\end{aligned}$$

Since both the base case and the inductive step have been proved as true, by mathematical induction the statement is established.

(2) *Show that T maps I^k onto Q^k.* Given any $\mathbf{x} = (x_1, \ldots, x_k) \in Q^k$. It is equivalent to solve $\mathbf{u} = (u_1, \ldots, u_k)$ from

$$\begin{aligned}
x_1 &= u_1 \\
x_2 &= (1-u_1)u_2 \\
&\cdots \\
x_k &= (1-u_1)\cdots(1-u_{k-1})u_k
\end{aligned}$$

in terms of $\mathbf{x} = (x_1, \ldots, x_k)$. It is clear that $u_1 = x_1$ and

$$u_i = \begin{cases} x_i(1-x_1-\cdots-x_{i-1})^{-1} & \text{if } x_1+\cdots+x_{i-1} \neq 1, \\ 0 & \text{if } x_1+\cdots+x_{i-1} = 1. \end{cases}$$

for $i = 2, \ldots, k$. (If $x_1 + \cdots + x_{i-1} \neq 1$, by (1) we have

$$\prod_{j=1}^{i-1}(1-u_j) = 1 - \sum_{j=1}^{i-1} x_i \neq 0$$

and thus

$$u_i = x_i \left\{ \prod_{j=1}^{i-1} (1-u_j) \right\}^{-1} = x_i(1 - x_1 - \cdots - x_{i-1})^{-1}.$$

If $x_1 + \cdots + x_{i-1} = 1$, then $x_i = \cdots = x_k = 0$. We may take $u_i = 0$ to set the expression $x_i = (1-u_1)\cdots(1-u_{i-1})u_i$ to zero.) Note that the solution $\mathbf{u} \in I^k$ is well-defined by construction, or $T(I^k) = Q^k$.

(3) *Show that T is 1-1 in the interior of I^k.* Suppose $T(\mathbf{u}) = T(\mathbf{v}) = \mathbf{x}$ with $\mathbf{u}, \mathbf{v} \in \mathrm{int}(I^k)$. Then we consider the following equation:

$$\begin{aligned}
x_1 &= u_1 = v_1 \\
x_2 &= (1-u_1)u_2 = (1-v_1)v_2 \\
&\cdots \\
x_k &= (1-u_1)\cdots(1-u_{k-1})u_k = (1-v_1)\cdots(1-v_{k-1})v_k.
\end{aligned}$$

By (1),

$$\mathbf{x} \in \mathrm{int}(Q^k) = \left\{ (x_1, \ldots, x_k) \in \mathbb{R}^k : x_i > 0, \sum x_i < 1 \right\}.$$

Hence,

$$\begin{aligned}
u_1 &= v_1 = x_1 \\
u_2 &= v_1 = x_2(1-x_1)^{-1} \\
&\cdots \\
u_k &= v_k = x_k(1 - x_1 - \cdots - x_{k-1})^{-1}.
\end{aligned}$$

Here all $(1-x_1)^{-1}, \ldots, (1 - x_1 - \cdots - x_i)^{-1}$ are well-defined since $\mathbf{x} \in \mathrm{int}(Q^k)$. Therefore, T is injective on $\mathrm{int}(I^k)$.

(4) By (2)(3), T maps $\mathrm{int}(I^k)$ onto $\mathrm{int}(Q^k)$. That is, given any $\mathbf{x} = (x_1, \ldots, x_k) \in \mathrm{int}(Q^k)$, we can pick

$$\begin{aligned}
u_1 &= x_1 \\
u_i &= x_i(1 - x_1 - \cdots - x_{i-1})^{-1} \qquad (i = 2, \ldots, k)
\end{aligned}$$

such that $\mathbf{u} \in \mathrm{int}(I^k)$ and $T(\mathbf{u}) = \mathbf{x}$.

(5) Note that $T(\mathbf{u}) = (u_1, (1-u_1)u_2, \ldots, (1-u_1)\cdots(1-u_{k-1})u_k)$ on $\mathrm{int}(I^k)$. So

$$T'(\mathbf{u}) = \begin{bmatrix}
1 & 0 & 0 & \cdots & 0 \\
* & (1-u_1) & 0 & \cdots & 0 \\
* & * & \prod_{i=1}^{2}(1-u_i) & \cdots & 0 \\
\vdots & \vdots & \vdots & \ddots & \vdots \\
* & * & * & \cdots & \prod_{i=1}^{k-1}(1-u_i)
\end{bmatrix}$$

is a lower triangular matrix. Hence,

$$\begin{aligned}J_T(\mathbf{u}) &= \det T'(\mathbf{u}) \\ &= 1 \cdot (1-u_1) \cdot \prod_{i=1}^{2}(1-u_i) \cdots \prod_{i=1}^{k-1}(1-u_i) \\ &= \prod_{i=1}^{k-1}(1-u_i)^{k-i}.\end{aligned}$$

(6) Similar to (5). $S(\mathbf{x}) = (x_1, x_2(1-x_1)^{-1}, \ldots, x_k(1-x_1-\cdots-x_{k-1})^{-1})$ on $\mathrm{int}(Q^k)$. So

$$S'(\mathbf{x}) = \begin{bmatrix} 1 & 0 & 0 & \cdots & 0 \\ * & (1-x_1)^{-1} & 0 & \cdots & 0 \\ * & * & (1-x_1-x_2)^{-1} & \cdots & 0 \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ * & * & * & \cdots & (1-x_1-\cdots-x_{k-1})^{-1} \end{bmatrix}$$

is a lower triangular matrix. Hence,

$$\begin{aligned}J_S(\mathbf{x}) &= \det S'(\mathbf{x}) \\ &= 1 \cdot (1-x_1)^{-1} \cdot (1-x_1-x_2)^{-1} \cdots (1-x_1-\cdots-x_{k-1})^{-1} \\ &= [(1-x_1)(1-x_1-x_2)\cdots(1-x_1-\cdots-x_{k-1})]^{-1}.\end{aligned}$$

□

Exercise 10.13. *Let $r_1, \ldots, r_k$ be nonnegative integers, and prove that*

$$\int_{Q^k} x_1^{r_1} \cdots x_k^{r_k} d\mathbf{x} = \frac{r_1! \cdots r_k!}{(k + r_1 + \cdots + r_k)!}$$

(Hint: Use Exercise 10.12, Theorems 10.9 and 8.20.) Note that the special case $r_1 = \cdots = r_k = 0$ shows that the volume of Q^k is $\frac{1}{k!}$.

Proof.

(1) Define $T : I^k$ onto Q^k as in Exercise 10.12, and $f : Q^k \to \mathbb{R}^1$ by

$$f(\mathbf{x}) = f(x_1, \ldots, x_k) = x_1^{r_1} \cdots x_k^{r_k} = \prod_{i=1}^{k} x_i^{r_i}.$$

(2) By Exercise 10.12, Example 10.4 and Theorems 10.9, we have

$$\begin{aligned}
\int_{Q^k} x_1^{r_1}\cdots x_k^{r_k}\,d\mathbf{x} &= \int_{Q^k} f(\mathbf{x})d\mathbf{x} \\
&= \int_{I^k} f(T(\mathbf{u}))|J_T(\mathbf{u})|d\mathbf{u} \\
&= \int_{I^k} \prod_{i=1}^{k}\left(u_i\prod_{j=1}^{i-1}(1-u_j)\right)^{r_i}\prod_{i=1}^{k}(1-u_i)^{k-i}d\mathbf{u} \\
&= \int_{I^k} \prod_{i=1}^{k} u_i^{r_i}(1-u_i)^{k-i+\sum_{j=i+1}^{k} r_j}\,d\mathbf{u} \\
&= \prod_{i=1}^{k}\int_0^1 u_i^{r_i}(1-u_i)^{k-i+\sum_{j=i+1}^{k} r_j}\,du_i && \text{(Theorem 10.2)} \\
&= \prod_{i=1}^{k}\frac{r_i!\left(k-i+\sum_{j=i+1}^{k} r_j\right)!}{\left(k-i+1+\sum_{j=i}^{k} r_j\right)!} && \text{(Theorem 8.20)} \\
&= \frac{r_1!\cdots r_k!}{(k+r_1+\cdots+r_k)!}.
\end{aligned}$$

□

Exercise 10.14 (Levi-Civita symbol). *Prove* $\varepsilon(j_1,\ldots,j_k) = s(j_1,\ldots,j_k)$, *where*

$$s(j_1,\ldots,j_k) = \prod_{p<q}\operatorname{sgn}(j_q - j_p).$$

It is usually to define the Levi-Civita symbol by

$$\varepsilon(j_1,\ldots,j_k) = \begin{cases} 1 & \text{if } (j_1,\cdots,j_k) \text{ is an even permutation of } J, \\ -1 & \text{if } (j_1,\cdots,j_k) \text{ is an odd permutation of } J, \\ 0 & \text{otherwise} \end{cases}$$

(Basic k-forms 10.14). Thus, it is the sign of the permutation in the case of a permutation, and zero otherwise. So $\varepsilon(j_1,\ldots,j_k)$ is equivalent to an explicit expression $s(j_1,\ldots,j_k) = \prod_{p<q}\operatorname{sgn}(j_q - j_p)$.

Proof.

(1) Induction on k. Base case: *Show that* $\varepsilon(j_1,j_2) = s(j_1,j_2)$. Since

$$\varepsilon(j_1,j_2) = \begin{cases} 1 & \text{if } j_1 < j_2 \\ -1 & \text{if } j_1 > j_2, \end{cases}$$

$\varepsilon(j_1, j_2) = \mathrm{sgn}(j_2 - j_1) = s(j_1, j_2)$.

(2) Inductive step: *Show that for any $s \geq 2$, if $\varepsilon(j_1, \ldots, j_s) = s(j_1, \ldots, j_s)$ holds, then $\varepsilon(j_1, \ldots, j_{s+1}) = s(j_1, \ldots, j_{s+1})$ also holds.*

$$\begin{aligned}
\varepsilon(j_1, \ldots, j_{s+1}) &= \varepsilon(j_1, \ldots, j_s) \prod_{\substack{1 \leq p \leq s \\ q = s+1}} \mathrm{sgn}(j_q - j_p) \\
&= s(j_1, \ldots, j_s) \prod_{\substack{1 \leq p \leq s \\ q = s+1}} \mathrm{sgn}(j_q - j_p) \\
&= \prod_{1 \leq p < q \leq s} \mathrm{sgn}(j_q - j_p) \prod_{\substack{1 \leq p \leq s \\ q = s+1}} \mathrm{sgn}(j_q - j_p) \\
&= \prod_{1 \leq p < q \leq s+1} \mathrm{sgn}(j_q - j_p) \\
&= s(j_1, \ldots, j_{s+1}).
\end{aligned}$$

(3) Conclusion: Since both the base case and the inductive step have been proved as true, by mathematical induction the statement holds for every integer $k \geq 2$.

□

Exercise 10.15. *If ω and λ are k- and m-forms, respectively, prove that*

$$\omega \wedge \lambda = (-1)^{km} \lambda \wedge \omega.$$

Proof.

(1) Write

$$\omega = \sum_I b_I(\mathbf{x}) dx_I, \qquad \lambda = \sum_J c_J(\mathbf{x}) dx_J$$

in the stardard presentations, where I and J range over all increasing k-indices and over all increasing m-indices taken from the set $\{1, \ldots, n\}$.

(2) *Show that $dx_I \wedge dx_J = (-1)^{km} dx_J \wedge dx_I$.*

$$\begin{aligned}
dx_I \wedge dx_J &= dx_{i_1} \wedge \cdots \wedge dx_{i_k} \wedge dx_J \\
&= (-1)^m dx_{i_1} \wedge \cdots \wedge dx_{i_{k-1}} \wedge dx_J \wedge dx_{i_k} \\
&= (-1)^{2m} dx_{i_1} \wedge \cdots \wedge dx_{i_{k-2}} \wedge dx_J \wedge dx_{i_{k-1}} \wedge dx_{i_k} \\
&\cdots \\
&= (-1)^{km} dx_J \wedge dx_{i_1} \wedge \cdots \wedge dx_{i_k} \\
&= (-1)^{km} dx_J \wedge dx_I.
\end{aligned}$$

(3)

$$\begin{aligned}
\omega \wedge \lambda &= \sum_{I,J} b_I(\mathbf{x}) c_J(\mathbf{x}) dx_I \wedge dx_J \\
&= (-1)^{km} \sum_{J,I} c_J(\mathbf{x}) b_I(\mathbf{x}) dx_J \wedge dx_I \\
&= (-1)^{km} \lambda \wedge \omega.
\end{aligned}$$

□

Exercise 10.16. *If $k \geq 2$ and $\sigma = [\mathbf{p}_0, \mathbf{p}_1, \ldots, \mathbf{p}_k]$ is an oriented affine k-simplex, prove that $\partial^2 \sigma = 0$, directly from the definition of the boundary operator ∂. Deduce from this that $\partial^2 \Psi = 0$ for every chain Ψ. (Hint: For orientation, do it first for $k = 2$, $k = 3$. In general, if $i < j$, let σ_{ij} be the $(k-2)$-simplex obtained by deleting $\mathbf{p}_i$ and $\mathbf{p}_j$ from σ. Show that each σ_{ij} occurs twice in $\partial^2 \sigma$, with opposite sign.)*

Proof (Brute-force).

(1) Write the boundary of the oriented affine k-simplex $\sigma = [\mathbf{p}_0, \mathbf{p}_1, \ldots, \mathbf{p}_k]$ as

$$\partial \sigma = \sum_{i=0}^{k} (-1)^i [\mathbf{p}_0, \ldots, \widehat{\mathbf{p}}_i, \ldots, \mathbf{p}_k]$$

where where the oriented $(k-1)$-simplex $[\mathbf{p}_0, \ldots, \widehat{\mathbf{p}}_i, \ldots, \mathbf{p}_k]$ is obtained by deleting σ's i-th vertex (Boundaries 10.29).

(2)

$$\begin{aligned}
\partial^2 \sigma =& \partial \left(\sum_i (-1)^i [\mathbf{p}_0, \ldots, \widehat{\mathbf{p}}_i, \ldots, \mathbf{p}_k] \right) \\
=& \sum_i (-1)^i \partial [\mathbf{p}_0, \ldots, \widehat{\mathbf{p}}_i, \ldots, \mathbf{p}_k] \\
=& \sum_{j<i} (-1)^i (-1)^j [\mathbf{p}_0, \ldots, \widehat{\mathbf{p}_j}, \ldots, \widehat{\mathbf{p}}_i, \ldots, \mathbf{p}_k] \\
&+ \sum_{j>i} (-1)^i (-1)^{j-1} [\mathbf{p}_0, \ldots, \widehat{\mathbf{p}}_i, \ldots, \widehat{\mathbf{p}_j}, \ldots, \mathbf{p}_k] \\
=& \sum_{j<i} (-1)^{i+j} [\mathbf{p}_0, \ldots, \widehat{\mathbf{p}_j}, \ldots, \widehat{\mathbf{p}}_i, \ldots, \mathbf{p}_k] \\
&- \sum_{j>i} (-1)^{i+j} [\mathbf{p}_0, \ldots, \widehat{\mathbf{p}}_i, \ldots, \widehat{\mathbf{p}_j}, \ldots, \mathbf{p}_k].
\end{aligned}$$

The latter two summations cancel since after switching i and j in the second sum. Therefore $\partial^2 \sigma = 0$.

(3) The boundary of a chain is the linear combination of boundaries of the simplices in the chain. Write $\Psi = \sum_{i=1}^{r} \sigma_i$. where σ_i is an oriented affine simplex. Then

$$\partial^2 \Psi = \partial \left(\partial \sum \sigma_i \right) = \partial \left(\sum \partial \sigma_i \right) = \sum \partial^2 \sigma_i = \sum 0 = 0$$

for any affine chain Ψ.

□

Exercise 10.17. *Put $J^2 = \tau_1 + \tau_2$, where*

$$\tau_1 = [\mathbf{0}, \mathbf{e}_1, \mathbf{e}_1 + \mathbf{e}_2], \qquad \tau_2 = -[\mathbf{0}, \mathbf{e}_2, \mathbf{e}_2 + \mathbf{e}_1].$$

Explain why it is reasonable to call J^2 the positively oriented unit square in $\mathbb{R}^2$. Show that ∂J^2 is the sum of 4 oriented affine 1-simplexes. Find these. What is $\partial(\tau_1 - \tau_2)$?

Proof.

(1) Note that the unit square $I^2 \in \mathbb{R}^2$ is the union of $\tau_1(Q^2)$ and $\tau_2(Q_2)$, where

$$\begin{aligned}
\tau_1(\mathbf{u}) &= ([\mathbf{0}, \mathbf{e}_1, \mathbf{e}_1 + \mathbf{e}_2])(\mathbf{u}) \\
&= \mathbf{0} + \alpha_1 \mathbf{e}_1 + \alpha_2(\mathbf{e}_1 + \mathbf{e}_2) \\
&= \mathbf{0} + (\alpha_1 + \alpha_2)\mathbf{e}_1 + \alpha_2 \mathbf{e}_2 \\
&= \mathbf{0} + \begin{bmatrix} 1 & 1 \\ 0 & 1 \end{bmatrix} \mathbf{u}
\end{aligned}$$

and

$$\begin{aligned}
\tau_2(\mathbf{u}) &= (-[\mathbf{0}, \mathbf{e}_2, \mathbf{e}_2 + \mathbf{e}_1])(\mathbf{u}) \\
&= ([\mathbf{0}, \mathbf{e}_2 + \mathbf{e}_1, \mathbf{e}_2])(\mathbf{u}) \\
&= \mathbf{0} + \alpha_1(\mathbf{e}_1 + \mathbf{e}_2) + \alpha_2 \mathbf{e}_2 \\
&= \mathbf{0} + \alpha_1 \mathbf{e}_1 + (\alpha_1 + \alpha_2)\mathbf{e}_2 \\
&= \mathbf{0} + \begin{bmatrix} 1 & 0 \\ 1 & 1 \end{bmatrix} \mathbf{u}
\end{aligned}$$

where $\mathbf{u} = \alpha_1 \mathbf{e}_1 + \alpha_2 \mathbf{e}_2 \in \mathbb{R}^2$ (as in Equation (78)). Both τ_1 and τ_2 have Jacobian $1 > 0$, or positively oriented (Affine simplexes 10.26). So it is reasonable to call J^2 the positively oriented unit square in $\mathbb{R}^2$.

(2)

$$\begin{aligned}
\partial \tau_1 &= [\mathbf{e}_1, \mathbf{e}_1 + \mathbf{e}_2] - [\mathbf{0}, \mathbf{e}_1 + \mathbf{e}_2] + [\mathbf{0}, \mathbf{e}_1], \\
\partial \tau_2 &= [\mathbf{e}_2 + \mathbf{e}_1, \mathbf{e}_2] - [\mathbf{0}, \mathbf{e}_2] + [\mathbf{0}, \mathbf{e}_2 + \mathbf{e}_1] \\
&= [\mathbf{e}_1 + \mathbf{e}_2, \mathbf{e}_2] + [\mathbf{e}_2, \mathbf{0}] + [\mathbf{0}, \mathbf{e}_1 + \mathbf{e}_2].
\end{aligned}$$

(3) By (2),

$$\partial J^2 = \partial\tau_1 + \partial\tau_2 = [\mathbf{0}, \mathbf{e}_1] + [\mathbf{e}_1, \mathbf{e}_1 + \mathbf{e}_2] + [\mathbf{e}_1 + \mathbf{e}_2, \mathbf{e}_2] + [\mathbf{e}_2, \mathbf{0}],$$

which is the positively oriented boundary of I^2.

(4) By (2),

$$\begin{aligned}\partial(\tau_1 - \tau_2) =& \partial\tau_1 - \partial\tau_2 \\ =& [\mathbf{0}, \mathbf{e}_1] + [\mathbf{e}_1, \mathbf{e}_1 + \mathbf{e}_2] + [\mathbf{e}_1 + \mathbf{e}_2, \mathbf{0}] \\ &+ [\mathbf{0}, \mathbf{e}_2] + [\mathbf{e}_2, \mathbf{e}_1 + \mathbf{e}_2] + [\mathbf{e}_1 + \mathbf{e}_2, \mathbf{0}].\end{aligned}$$

□

Exercise 10.18. *Consider the oriented affine* 3*-simplex*

$$\sigma_1 = [\mathbf{0}, \mathbf{e}_1, \mathbf{e}_1 + \mathbf{e}_2, \mathbf{e}_1 + \mathbf{e}_2 + \mathbf{e}_3]$$

in $\mathbb{R}^3$*. Show that* σ_1 *(regarded as a linear transformation) has determinant* 1*. Thus* σ_1 *is positively oriented.*

Let $\sigma_2, \ldots, \sigma_6$ *be five other oriented* 3*-simplexes, obtained as follows: There are five permutations* (i_1, i_2, i_3) *of* $(1, 2, 3)$*, distinct from* $(1, 2, 3)$*. Associate with each* (i_1, i_2, i_3) *the simplex*

$$s(i_1, i_2, i_3)[\mathbf{0}, \mathbf{e}_{i_1}, \mathbf{e}_{i_1} + \mathbf{e}_{i_2}, \mathbf{e}_{i_1} + \mathbf{e}_{i_2} + \mathbf{e}_{i_3}]$$

where s *is the sign that occurs in the definition of the determinant. (This is how* τ_2 *was obtained from* τ_1 *in Exercise 10.17.) Show that* $\sigma_2, \ldots, \sigma_6$ *are positively oriented.*

Put $J^3 = \sigma_1 + \cdots + \sigma_6$*. Then* J^3 *may be called the positively oriented unit cube in* $\mathbb{R}^3$*. Show that* ∂J^3 *is the sum of* 12 *oriented affine* 2*-simplexes. (These* 12 *triangles cover the surface of the unit cube* I^3*.)*

Show that $\mathbf{x} = (x_1, x_2, x_3)$ *is in the range of* σ_1 *if and only if* $0 \leq x_3 \leq x_2 \leq x_1 \leq 1$*.*

Show that the range of $\sigma_1, \ldots, \sigma_6$ *have disjoint interiors, and that their union covers* I^3*. (Compared with Exercise 10.13; note that* $3! = 6$*.)*

Proof.

(1) *Show that* σ_1 *(regarded as a linear transformation) has determinant* 1*.*

Given any $\mathbf{u} = \alpha_1\mathbf{e}_1 + \alpha_2\mathbf{e}_2 + \alpha_3\mathbf{e}_3 \in \mathbb{R}^3$, we have

$$\begin{aligned}
\sigma_1(\mathbf{u}) &= ([\mathbf{0}, \mathbf{e}_1, \mathbf{e}_1 + \mathbf{e}_2, \mathbf{e}_1 + \mathbf{e}_2 + \mathbf{e}_3])(\mathbf{u}) \\
&= \mathbf{0} + \alpha_1\mathbf{e}_1 + \alpha_2(\mathbf{e}_1 + \mathbf{e}_2) + \alpha_3(\mathbf{e}_1 + \mathbf{e}_2 + \mathbf{e}_3) \\
&= \mathbf{0} + (\alpha_1 + \alpha_2 + \alpha_3)\mathbf{e}_1 + (\alpha_2 + \alpha_3)\mathbf{e}_2 + \alpha_3\mathbf{e}_3 \\
&= \mathbf{0} + \underbrace{\begin{bmatrix} 1 & 1 & 1 \\ 0 & 1 & 1 \\ 0 & 0 & 1 \end{bmatrix}}_{\text{say } A} \mathbf{u}.
\end{aligned}$$

So

$$\det(A) = \det \begin{bmatrix} 1 & 1 & 1 \\ 0 & 1 & 1 \\ 0 & 0 & 1 \end{bmatrix} = 1.$$

(2) *Show that $\sigma_2, \ldots, \sigma_6$ are positively oriented.* Define the permutation matrix $P_{(i_1,i_2,i_3)}$ corresponding to a permutation (i_1, i_2, i_3) of $(1, 2, 3)$ by

$$P_{(i_1,i_2,i_3)} = \begin{bmatrix} \mathbf{e}_{i_1} & \mathbf{e}_{i_2} & \mathbf{e}_{i_3} \end{bmatrix}.$$

For example,

$$P_{(2,3,1)} = \begin{bmatrix} \mathbf{e}_2 & \mathbf{e}_3 & \mathbf{e}_1 \end{bmatrix} = \begin{bmatrix} 0 & 0 & 1 \\ 1 & 0 & 0 \\ 0 & 1 & 0 \end{bmatrix}.$$

Note that the sign $s(i_1, i_2, i_3)$ of the permutation (i_1, i_2, i_3) is exactly the same as the determinant of the permutation matrix $P_{(i_1,i_2,i_3)}$. Define a permutation $(j_1, j_2, 3)$ of $(1, 2, 3)$ (for swapping the first and the second coordinates of $\mathbf{u}$) by

$$(j_1, j_2, 3) = \begin{cases} (1, 2, 3) & \text{if } s(i_1, i_2, i_3) = 1, \\ (2, 1, 3) & \text{if } s(i_1, i_2, i_3) = -1. \end{cases}$$

Write

$$\sigma_{(i_1,i_2,i_3)} = s(i_1, i_2, i_3)[\mathbf{0}, \mathbf{e}_{i_1}, \mathbf{e}_{i_1} + \mathbf{e}_{i_2}, \mathbf{e}_{i_1} + \mathbf{e}_{i_2} + \mathbf{e}_{i_3}].$$

(So that $\sigma_1 = \sigma_{(1,2,3)}$.) Hence,

$$\begin{aligned}
&\sigma_{(i_1,i_2,i_3)}(\mathbf{u}) \\
=&\mathbf{0} + \alpha_{j_1}\mathbf{e}_{i_1} + \alpha_{j_2}(\mathbf{e}_{i_1} + \mathbf{e}_{i_2}) + \alpha_3(\mathbf{e}_{i_1} + \mathbf{e}_{i_2} + \mathbf{e}_{i_3}) \\
=&\mathbf{0} + (\alpha_{j_1} + \alpha_{j_2} + \alpha_3)\mathbf{e}_{i_1} + (\alpha_{j_2} + \alpha_3)\mathbf{e}_{i_2} + \alpha_3\mathbf{e}_{i_3} \\
=&\mathbf{0} + P_{(i_1,i_2,i_3)} A P_{(j_1,j_2,3)}\mathbf{u}
\end{aligned}$$

where $\mathbf{u} = \alpha_1\mathbf{e}_1 + \alpha_2\mathbf{e}_2 + \alpha_3\mathbf{e}_3 \in \mathbb{R}^3$. For example,

$$P_{(2,3,1)}AP_{(1,2,3)} = \begin{bmatrix} 0 & 0 & 1 \\ 1 & 0 & 0 \\ 0 & 1 & 0 \end{bmatrix} \begin{bmatrix} 1 & 1 & 1 \\ 0 & 1 & 1 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} = \begin{bmatrix} 0 & 0 & 1 \\ 1 & 1 & 1 \\ 0 & 1 & 1 \end{bmatrix}.$$

So

$$\begin{aligned} \det\bigl(P_{(i_1,i_2,i_3)}AP_{(j_1,j_2,3)}\bigr) &= \det\bigl(P_{(i_1,i_2,i_3)}\bigr)\det(A)\det\bigl(P_{(j_1,j_2,3)}\bigr) \\ &= s(i_1,i_2,i_3)\cdot 1 \cdot s(i_1,i_2,i_3) \\ &= 1. \end{aligned}$$

(3) *Show that ∂J^3 is the sum of 12 oriented affine 2-simplexes.* Note that

$$\begin{aligned} \sum_{(i_1,i_2,i_3)} \sigma_{(i_1,i_2,i_3)} &= \sum_{\substack{(i_1,i_2,i_3) \\ i_1>i_2}} \sigma_{(i_1,i_2,i_3)} + \sum_{\substack{(i_1,i_2,i_3) \\ i_1<i_2}} \sigma_{(i_1,i_2,i_3)} \\ &= \sum_{\substack{(i_1,i_2,i_3) \\ i_1>i_2}} s(i_1,i_2,i_3)[\mathbf{0}, \mathbf{e}_{i_1}+\mathbf{e}_{i_2}, \mathbf{e}_1+\mathbf{e}_2+\mathbf{e}_3] \\ &\quad + \sum_{\substack{(i_1,i_2,i_3) \\ i_2>i_1}} -s(i_2,i_1,i_3)[\mathbf{0}, \mathbf{e}_{i_2}+\mathbf{e}_{i_1}, \mathbf{e}_1+\mathbf{e}_2+\mathbf{e}_3] \\ &= \mathbf{0} \end{aligned}$$

and

$$\begin{aligned} \sum_{(i_1,i_2,i_3)} \sigma_{(i_1,i_2,i_3)} &= \sum_{\substack{(i_1,i_2,i_3) \\ i_2>i_3}} \sigma_{(i_1,i_2,i_3)} + \sum_{\substack{(i_1,i_2,i_3) \\ i_2<i_3}} \sigma_{(i_1,i_2,i_3)} \\ &= \sum_{\substack{(i_1,i_2,i_3) \\ i_2>i_3}} s(i_1,i_2,i_3)[\mathbf{0}, \mathbf{e}_{i_1}, \mathbf{e}_1+\mathbf{e}_2+\mathbf{e}_3] \\ &\quad + \sum_{\substack{(i_1,i_2,i_3) \\ i_3>i_2}} -s(i_1,i_3,i_2)[\mathbf{0}, \mathbf{e}_{i_1}, \mathbf{e}_1+\mathbf{e}_2+\mathbf{e}_3] \\ &= \mathbf{0}. \end{aligned}$$

So

$$
\begin{aligned}
\partial J^3 &= \sum_{(i_1,i_2,i_3)} \partial\sigma_{(i_1,i_2,i_3)} \\
&= \sum_{(i_1,i_2,i_3)} s(i_1,i_2,i_3)[\mathbf{e}_{i_1}, \mathbf{e}_{i_1}+\mathbf{e}_{i_2}, \mathbf{e}_{i_1}+\mathbf{e}_{i_2}+\mathbf{e}_{i_3}] \\
&\quad - s(i_1,i_2,i_3)[\mathbf{0}, \mathbf{e}_{i_1}+\mathbf{e}_{i_2}, \mathbf{e}_{i_1}+\mathbf{e}_{i_2}+\mathbf{e}_{i_3}] \\
&\quad + s(i_1,i_2,i_3)[\mathbf{0}, \mathbf{e}_{i_1}, \mathbf{e}_{i_1}+\mathbf{e}_{i_2}+\mathbf{e}_{i_3}] \\
&\quad - s(i_1,i_2,i_3)[\mathbf{0}, \mathbf{e}_{i_1}, \mathbf{e}_{i_1}+\mathbf{e}_{i_2}] \\
&= \sum_{(i_1,i_2,i_3)} s(i_1,i_2,i_3)[\mathbf{e}_{i_1}, \mathbf{e}_{i_1}+\mathbf{e}_{i_2}, \mathbf{e}_1+\mathbf{e}_2+\mathbf{e}_3] \\
&\quad \underbrace{- \sum_{(i_1,i_2,i_3)} s(i_1,i_2,i_3)[\mathbf{0}, \mathbf{e}_{i_1}+\mathbf{e}_{i_2}, \mathbf{e}_1+\mathbf{e}_2+\mathbf{e}_3]}_{=\mathbf{0}} \\
&\quad \underbrace{+ \sum_{(i_1,i_2,i_3)} s(i_1,i_2,i_3)[\mathbf{0}, \mathbf{e}_{i_1}, \mathbf{e}_1+\mathbf{e}_2+\mathbf{e}_3]}_{=\mathbf{0}} \\
&\quad - \sum_{(i_1,i_2,i_3)} s(i_1,i_2,i_3)[\mathbf{0}, \mathbf{e}_{i_1}, \mathbf{e}_{i_1}+\mathbf{e}_{i_2}].
\end{aligned}
$$

Thus,

$$
\begin{aligned}
\partial J^3 &= \sum_{(i_1,i_2,i_3)} s(i_1,i_2,i_3)[\mathbf{e}_{i_1}, \mathbf{e}_{i_1}+\mathbf{e}_{i_2}, \mathbf{e}_1+\mathbf{e}_2+\mathbf{e}_3] \\
&\quad - \sum_{(i_1,i_2,i_3)} s(i_1,i_2,i_3)[\mathbf{0}, \mathbf{e}_{i_1}, \mathbf{e}_{i_1}+\mathbf{e}_{i_2}]
\end{aligned}
$$

is the sum of 12 oriented affine 2-simplexes. (Note that $3! = 6$.)

(4) *Show that* $\mathbf{x} = (x_1, x_2, x_3)$ *is in the range of* σ_1 *if and only if* $0 \leq x_3 \leq x_2 \leq x_1 \leq 1$.

(a) By (1), $\mathbf{x}$ is in the range of σ_1 if and only if $\mathbf{x} = A\mathbf{u}$ for $\mathbf{u} = (u_1, u_2, u_3) \in Q^3$, or

$$
\begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 1 & 1 & 1 \\ 0 & 1 & 1 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} u_1 \\ u_2 \\ u_3 \end{bmatrix} = \begin{bmatrix} u_1+u_2+u_3 \\ u_2+u_3 \\ u_3 \end{bmatrix}.
$$

(b) Since $\mathbf{u} = (u_1, u_2, u_3) \in Q^3$, $u_1 + u_2 + u_3 \leq 1$ and $u_1, u_2, u_3 \geq 0$. Hence $0 \leq u_3 \leq u_2 + u_3 \leq u_1 + u_2 + u_3 \leq 1$ or $0 \leq x_3 \leq x_2 \leq x_1 \leq 1$.

(c) Conversely, if $0 \leq x_3 \leq x_2 \leq x_1 \leq 1$, we define

$$
\mathbf{v} = \begin{bmatrix} v_1 \\ v_2 \\ v_3 \end{bmatrix} = \begin{bmatrix} x_1 - x_2 \\ x_2 - x_3 \\ x_3 \end{bmatrix}.
$$

Clearly, $\mathbf{v} \in Q^3$.

(5) *Show that the range of $\sigma_1, \dots, \sigma_6$ have disjoint interiors, and that their union covers I^3.* Similar to (4). By (2), $\mathbf{x} = P_{(i_1,i_2,i_3)} A P_{(j_1,j_2,3)} \mathbf{u}$, or $P_{(i_1,i_2,i_3)^{-1}} \mathbf{x} = A P_{(j_1,j_2,3)} \mathbf{u}$, or

$$\begin{bmatrix} x_{i_1} \\ x_{i_2} \\ x_{i_3} \end{bmatrix} = \begin{bmatrix} u_1 + u_2 + u_3 \\ u_{j_2} + u_3 \\ u_3 \end{bmatrix}.$$

In any case, we always have $0 \leq u_3 \leq u_{j_2} + u_3 \leq u_1 + u_2 + u_3 \leq 1$. Hence $\mathbf{x} = (x_1, x_2, x_3)$ is in the range of $\sigma_{(i_1,i_2,i_3)}$ if and only if

$$0 \leq x_{i_3} \leq x_{i_2} \leq x_{i_1} \leq 1.$$

The interior of $\sigma_{(i_1,i_2,i_3)}$ is

$$\{\mathbf{x} \in \mathbb{R}^3 : 0 < x_{i_3} < x_{i_2} < x_{i_1} < 1\},$$

and thus the range of $\sigma_1, \dots, \sigma_6$ have disjoint interiors. Also, any $\mathbf{x} \in I^3$ has the relation

$$0 \leq x_{i_3} \leq x_{i_2} \leq x_{i_1} \leq 1$$

for some permutation (i_1, i_2, i_3) of $(1, 2, 3)$. Hence

$$I^3 = \bigcup_{(i_1,i_2,i_3)} \sigma_{(i_1,i_2,i_3)}(Q^3) = \bigcup_{i=1}^{6} \sigma_i(Q^3).$$

$\square$

Exercise 10.19. *Let J^2 and J^3 be as in Exercise 10.17 and Exercise 10.18. Define*

$$\begin{aligned} B_{01}(u,v) &= (0,u,v), & B_{11}(u,v) &= (1,u,v), \\ B_{02}(u,v) &= (u,0,v), & B_{12}(u,v) &= (u,1,v), \\ B_{03}(u,v) &= (u,v,0), & B_{13}(u,v) &= (u,v,1). \end{aligned}$$

These are affine, and map $\mathbb{R}^2$ into $\mathbb{R}^3$. Put $\beta_{ri} = B_{ri}(J^2)$, for $r = 0, 1$, $i = 1, 2, 3$. Each β_{ri} is an affine-oriented 2-chain. (See Section 10.30.) Verify that

$$\partial J^3 = \sum_{i=1}^{3} (-1)^i (\beta_{0i} - \beta_{1i}),$$

in agreement with Exercise 10.18.)

Proof.

(1) A direct calculation shows that

$$\begin{aligned}
B_{01}(\tau_1) - B_{11}(\tau_1) =& [\mathbf{0}, \mathbf{e}_2, \mathbf{e}_2 + \mathbf{e}_3] - [\mathbf{e}_1, \mathbf{e}_1 + \mathbf{e}_2, \mathbf{e}_1 + \mathbf{e}_2 + \mathbf{e}_3] \\
B_{02}(\tau_1) - B_{12}(\tau_1) =& [\mathbf{0}, \mathbf{e}_1, \mathbf{e}_1 + \mathbf{e}_3] - [\mathbf{e}_2, \mathbf{e}_1 + \mathbf{e}_2, \mathbf{e}_1 + \mathbf{e}_2 + \mathbf{e}_3] \\
B_{03}(\tau_1) - B_{13}(\tau_1) =& [\mathbf{0}, \mathbf{e}_1, \mathbf{e}_1 + \mathbf{e}_2] - [\mathbf{e}_3, \mathbf{e}_1 + \mathbf{e}_3, \mathbf{e}_1 + \mathbf{e}_2 + \mathbf{e}_3] \\
B_{01}(\tau_2) - B_{11}(\tau_2) =& - [\mathbf{0}, \mathbf{e}_3, \mathbf{e}_2 + \mathbf{e}_3] + [\mathbf{e}_1, \mathbf{e}_1 + \mathbf{e}_3, \mathbf{e}_1 + \mathbf{e}_2 + \mathbf{e}_3] \\
B_{02}(\tau_2) - B_{12}(\tau_2) =& - [\mathbf{0}, \mathbf{e}_3, \mathbf{e}_1 + \mathbf{e}_3] + [\mathbf{e}_2, \mathbf{e}_1 + \mathbf{e}_3, \mathbf{e}_1 + \mathbf{e}_2 + \mathbf{e}_3] \\
B_{03}(\tau_2) - B_{13}(\tau_2) =& - [\mathbf{0}, \mathbf{e}_2, \mathbf{e}_1 + \mathbf{e}_2] + [\mathbf{e}_3, \mathbf{e}_2 + \mathbf{e}_3, \mathbf{e}_1 + \mathbf{e}_2 + \mathbf{e}_3].
\end{aligned}$$

(2) To express the formula in (1) clearly, we define

$$\omega_{(i_1,i_2,i_3)} = [\mathbf{e}_{i_1}, \mathbf{e}_{i_1} + \mathbf{e}_{i_2}, \mathbf{e}_1 + \mathbf{e}_2 + \mathbf{e}_3] - [\mathbf{0}, \mathbf{e}_{i_2}, \mathbf{e}_{i_2} + \mathbf{e}_{i_3}],$$

and thus

$$\begin{aligned}
-(B_{01}(\tau_1) - B_{11}(\tau_1)) &= s(1,2,3)\omega_{(1,2,3)} \\
B_{02}(\tau_1) - B_{12}(\tau_1) &= s(2,1,3)\omega_{(2,1,3)} \\
-(B_{03}(\tau_1) - B_{13}(\tau_1)) &= s(3,1,2)\omega_{(3,1,2)} \\
-(B_{01}(\tau_2) - B_{11}(\tau_2)) &= s(1,3,2)\omega_{(1,3,2)} \\
B_{02}(\tau_2) - B_{12}(\tau_2) &= s(2,3,1)\omega_{(2,3,1)} \\
-(B_{03}(\tau_2) - B_{13}(\tau_2)) &= s(3,2,1)\omega_{(3,2,1)}.
\end{aligned}$$

(3) Note that

$$\begin{aligned}
\beta_{0i} - \beta_{1i} &= B_{0i}(J^2) - B_{1i}(J^2) \\
&= B_{0i}(\tau_1 + \tau_2) - B_{1i}(\tau_1 + \tau_2) \\
&= B_{0i}(\tau_1) + B_{0i}(\tau_2) - B_{1i}(\tau_1) - B_{1i}(\tau_2) \\
&= (B_{0i}(\tau_1) - B_{1i}(\tau_1)) + (B_{0i}(\tau_2) - B_{1i}(\tau_2)).
\end{aligned}$$

Thus,

$$\begin{aligned}
&\sum_{i=1}^{3}(-1)^i(\beta_{0i} - \beta_{1i}) \\
=& \sum_{i=1}^{3}(-1)^i(B_{0i}(\tau_1) - B_{1i}(\tau_1)) + \sum_{i=1}^{3}(-1)^i(B_{0i}(\tau_2) - B_{1i}(\tau_2)) \\
=& \sum_{(i_1,i_2,i_3)} s(i_1,i_2,i_3)\omega_{(i_1,i_2,i_3)} \\
=& \sum_{(i_1,i_2,i_3)} s(i_1,i_2,i_3)[\mathbf{e}_{i_1}, \mathbf{e}_{i_1} + \mathbf{e}_{i_2}, \mathbf{e}_1 + \mathbf{e}_2 + \mathbf{e}_3] \\
&- \sum_{(i_1,i_2,i_3)} s(i_1,i_2,i_3)[\mathbf{0}, \mathbf{e}_{i_1}, \mathbf{e}_{i_1} + \mathbf{e}_{i_2}] \\
=& \partial J^3.
\end{aligned}$$

$\square$

Exercise 10.20. *State conditions under which the formula*

$$\int_{\Phi} f d\omega = \int_{\partial\Phi} f\omega - \int_{\Phi} (df) \wedge \omega$$

is valid, and show that it generalizes the formula for integration by parts. (Hint: $d(f\omega) = (df) \wedge \omega + f d\omega$.)

Proof.

(1) *If*

(a) Φ *is a k-chain of class $\mathscr{C}''$ in an open set $V \subseteq \mathbb{R}^m$,*

(b) ω *is a $(k-1)$-form of class $\mathscr{C}'$ in V,*

(c) f *is a 0-form of class $\mathscr{C}'$ in V,*

then

$$\int_{\Phi} f d\omega = \int_{\partial\Phi} f\omega - \int_{\Phi} (df) \wedge \omega$$

(2) Theorem 10.20(a) implies that

$$d(f\omega) = (df) \wedge \omega + f d\omega.$$

(3) The Stokes' theorem (Theorem 10.33) shows that

$$\int_{\Phi} d(f\omega) = \int_{\partial\Phi} f\omega.$$

Hence

$$\int_{\Phi} f d\omega = \int_{\Phi} d(f\omega) - \int_{\Phi} (df) \wedge \omega = \int_{\partial\Phi} f\omega - \int_{\Phi} (df) \wedge \omega.$$

(4) Define $\Phi : Q^1 = [0,1] \to [a,b]$ by

$$\Phi(\alpha) = a + \alpha(b-a).$$

Φ is a 1-simplex of class $\mathscr{C}''$ in an open set $V \supseteq [a,b]$. Also,

$$\partial\Phi = [b] - [a].$$

Let $\omega = g$ be a 0-form of class $\mathscr{C}'(V)$.

(5) Note that

$$\int_{\Phi} f d\omega = \int_{\Phi} f dg = \int_0^1 f(\Phi(t))g'(\Phi(t))\Phi'(t)dt = \int_a^b f(u)g'(u)du,$$

$$\int_{\partial\Phi} f\omega = \int_{[b]} fg + \int_{-[a]} fg = f(b)g(b) + (-1)f(a)f(a),$$

$$\int_{\Phi} (df) \wedge \omega = \int_{\Phi} (df)g = \int_0^1 f'(\Phi(t))g(\Phi(t))\Phi'(t)dt = \int_a^b f'(u)g(u)du.$$

Hence

$$\int_a^b f(u)g'(u)du = f(b)g(b) - f(a)f(a) - \int_a^b f'(u)g(u)du,$$

which is the same as the integration by parts (Theorem 6.22).

□

Exercise 10.21. *As in Example 10.36, consider the* 1*-form*

$$\eta = \frac{xdy - ydx}{x^2 + y^2}$$

in $\mathbb{R}^2 - \{\mathbf{0}\}$.

(a) *Carry out the computation that leads to*

$$\int_{\gamma} \eta = 2\pi \neq 0,$$

and prove that $d\eta = 0$.

(b)

(c) *Take* $\Gamma(t) = (a \cos t, b \sin t)$ *where* $a > 0$, $b > 0$ *are fixed. Use part (b) to show that*

$$\int_0^{2\pi} \frac{ab}{a^2 \cos^2 t + b^2 \sin^2 t} dt = 2\pi.$$

(d) *Show that*

$$\eta = d\left(\arctan \frac{y}{x}\right)$$

in any convex open set in which $x \neq 0$, *and that*

$$\eta = d\left(-\arctan \frac{x}{y}\right)$$

in any convex open set in which $y \neq 0$. *Explain why this justifies the notation* $\eta = d\theta$, *in spite of the fact that* η *is not exact in* $\mathbb{R}^2 - \{0\}$.

(e) *Show that (b) can be derived from (d).*

(f) *If Γ is any closed $\mathscr{C}'$-curve in $\mathbb{R}^2 - \{\mathbf{0}\}$, prove that*

$$\frac{1}{2\pi}\int_{\Gamma}\eta = \operatorname{Ind}(\Gamma).$$

(See Exercise 8.23 for the definition of the index of a curve.)

Proof of (a).

(1)

$$\begin{aligned}
\int_{\gamma}\eta &= \int_0^{2\pi}\frac{(r\cos t)d(r\sin t)-(r\sin t)d(r\cos t)}{(r\cos t)^2+(r\sin t)^2} \\
&= \int_0^{2\pi}\frac{(r\cos t)(r\cos t)-(r\sin t)(-r\sin t)}{(r\cos t)^2+(r\sin t)^2}dt \\
&= \int_0^{2\pi} dt \\
&= 2\pi.
\end{aligned}$$

(2)

$$\begin{aligned}
d\eta =& d\left(\frac{xdy-ydx}{x^2+y^2}\right) \\
=& d\left(\frac{x}{x^2+y^2}\right)\wedge dy - d\left(\frac{y}{x^2+y^2}\right)\wedge dx && (d^2=0) \\
=& D_1\left(\frac{x}{x^2+y^2}\right)dx\wedge dy && (dy\wedge dy = 0) \\
&- D_2\left(\frac{y}{x^2+y^2}\right)dy\wedge dx && (dx\wedge dx=0) \\
=& \left(\frac{1}{x^2+y^2}-\frac{2x^2}{(x^2+y^2)^2}\right)dx\wedge dy \\
&+ \left(\frac{1}{x^2+y^2}-\frac{2y^2}{(x^2+y^2)^2}\right)dx\wedge dy \\
=& 0
\end{aligned}$$

$\square$

Note.

(1) η is closed and locally exact, that is, $\eta = dt$ on $\mathbb{R}^2 - L$ where L is a half-line issuing from $\mathbf{0}$. η is not exact since $\int_{\gamma}\eta = 2\pi \neq 0$.

(2) *(Poincaré's Lemma for 1-form.) Let $\omega = \sum a_i dx_i$ be defined in an open set $U \subseteq \mathbb{R}^n$. Then $d\omega = 0$ if and only if for each $p \in U$ there is a neighborhood $V \subseteq U$ of p and a differentiable function $f : V \to \mathbb{R}^1$ with $df = \omega$ (i.e., ω is locally exact).*

Proof of (b).

(1)

(2)

$\square$

Proof of (c).

(1) Γ satisfies all conditions described in (b). So

$$\int_\Gamma \eta = 2\pi.$$

(2) A direct calculation shows that

$$\begin{aligned}
2\pi = \int_\Gamma \eta = \int_\Gamma \frac{xdy - ydx}{x^2 + y^2} &= \int_0^{2\pi} \frac{a\cos(t)d(b\sin(t)) - b\sin(t)d(a\cos(t))}{(a\cos(t))^2 + (b\sin(t))^2} \\
&= \int_0^{2\pi} \frac{ab(\cos^2 t + \sin^2 t)}{a^2\cos^2 t + b^2 \sin^2 t} \\
&= \int_0^{2\pi} \frac{ab}{a^2\cos^2 t + b^2 \sin^2 t}.
\end{aligned}$$

$\square$

Proof of (d).

(1) In any convex open set in which $x \neq 0$, we have

$$\begin{aligned}
d\left(\arctan\frac{y}{x}\right) &= \left(D_1 \arctan\frac{y}{x}\right)dx + \left(D_2 \arctan\frac{y}{x}\right)dy \\
&= -\frac{y}{x^2+y^2}dx + \frac{x}{x^2+y^2}dy \\
&= \eta.
\end{aligned}$$

(2) In any convex open set in which $y \neq 0$, we have

$$\begin{aligned}
d\left(-\arctan\frac{x}{y}\right) &= \left(D_1\left(-\arctan\frac{x}{y}\right)\right)dx + \left(D_2\left(-\arctan\frac{x}{y}\right)\right)dy \\
&= -\frac{y}{x^2+y^2}dx + \frac{x}{x^2+y^2}dy \\
&= \eta.
\end{aligned}$$

(3) By (1)(2), η is locally exact. Note that $\theta_1 = \arctan \frac{y}{x}$ and $\theta_2 = -\arctan \frac{x}{y}$ cannot be patched together to defined a global 0-form θ on $\mathbb{R}^2 - \{\mathbf{0}\}$.

□

Proof of (e).

(1)

(2)

□

Proof of (f).

(1)

(2)

□

Exercise 10.22. *As in Example 10.37, define ζ in $\mathbb{R}^3 - \{\mathbf{0}\}$ by*

$$\zeta = \frac{xdy \wedge dz + ydz \wedge dx + zdx \wedge dy}{r^3}$$

where $r = (x^2+y^2+z^2)^{\frac{1}{2}}$, let D be the rectangle given by $0 \leq u \leq \pi$, $0 \leq v \leq 2\pi$, and let Σ be the 2-surface in $\mathbb{R}^3$, with parameter domain D, given by

$$x = \sin u \cos v, \qquad y = \sin u \sin v, \qquad z = \cos u.$$

(a) *Prove that $d\zeta = 0$ in $\mathbb{R}^3 - \{\mathbf{0}\}$.*

(b)

(c)

(d)

(e)

(f)

(g) *Is ζ exact in the complement of every line through the origin?*

Proof of (a).

(1) Note that ζ is well-defined on $\mathbb{R}^3 - \{\mathbf{0}\}$. Hence,

$$\begin{aligned}
d\zeta &= d\left(\frac{xdy \wedge dz + ydz \wedge dx + zdx \wedge dy}{r^3}\right) \\
&= d\left(\frac{x}{r^3}\right) \wedge dy \wedge dz + d\left(\frac{y}{r^3}\right) \wedge dz \wedge dx + d\left(\frac{z}{r^3}\right) \wedge dx \wedge dy \\
&= D_1\left(\frac{x}{r^3}\right) dx \wedge dy \wedge dz + D_2\left(\frac{y}{r^3}\right) dy \wedge dz \wedge dx + D_3\left(\frac{z}{r^3}\right) dz \wedge dx \wedge dy \\
&= \frac{r^3 - 3rx^2}{r^6} dx \wedge dy \wedge dz + \frac{r^3 - 3ry^2}{r^6} dy \wedge dz \wedge dx + \frac{r^3 - 3rz^2}{r^6} dz \wedge dx \wedge dy \\
&= \left(\frac{r^3 - 3rx^2}{r^6} + \frac{r^3 - 3ry^2}{r^6} + \frac{r^3 - 3rz^2}{r^6}\right) dx \wedge dy \wedge dz \\
&= 0 dx \wedge dy \wedge dz \\
&= 0
\end{aligned}$$

in $\mathbb{R}^3 - \{\mathbf{0}\}$.

(2) Or write

$$\mathbf{F} = \frac{x}{r^3}\mathbf{e}_1 + \frac{y}{r^3}\mathbf{e}_2 + \frac{z}{r^3}\mathbf{e}_3$$

as in Vector fields 10.42. So

$$\omega_{\mathbf{F}} = \zeta$$

and

$$d\omega_{\mathbf{F}} = (\nabla \cdot \mathbf{F}) dx \wedge dy \wedge dz$$

as in the proof of the divergence theorem (Theorem 10.51). Note that the divergence of $\mathbf{F}$ is zero.

□

Proof of (b).

(1)

(2)

□

Proof of (c).

(1)

(2)

□

Proof of (d).

(1)

(2)

□

Proof of (e).

(1)

(2)

□

Proof of (f).

(1)

(2)

□

Proof of (g).

(1)

(2)

□

Exercise 10.23. *Fix n. Define $r_k = (x_1^2 + \cdots + x_k^2)^{\frac{1}{2}}$ for $1 \leq k \leq n$, let E_k be the set of all $\mathbf{x} \in \mathbb{R}^n$ at which $r_k > 0$, and let ω_k be the $(k-1)$-form defined in E_k by*

$$\omega_k = (r_k)^{-k} \sum_{i=1}^{k} (-1)^{i-1} x_i dx_1 \wedge \cdots \wedge \widehat{dx_i} \wedge \cdots \wedge dx_k$$

Note that $\omega_2 = \eta$, $\omega_3 = \zeta$ in the terminology of Exercise 10.21 and Exercise 10.22. Note also that

$$E_1 \subseteq E_2 \subseteq \cdots \subseteq E_n = \mathbb{R}^n.$$

(a) *Prove that $d\omega_k = 0$ in E_k.*

(b)

(c)

(d) *Note that (b) is a generalization of part (e) of Exercise 10.22. Try to extend some of the other assertions of Exercise 10.21 and Exercise 10.22 to ω_n, for arbitrary n.*

Proof of (a).

(1) Note that

$$D_i r_k = \frac{1}{2r_k} \cdot (2x_i) = \frac{x_i}{r_k}.$$

(2)

$$\begin{aligned}
d\omega_k &= \sum_{i=1}^{k} d\left((-1)^{i-1}(r_k)^{-k} x_i dx_1 \wedge \cdots \wedge \widehat{dx_i} \wedge \cdots \wedge dx_k\right) \\
&= \sum_{i=1}^{k} D_i \left((-1)^{i-1}(r_k)^{-k} x_i\right) dx_i \wedge dx_1 \wedge \cdots \wedge \widehat{dx_i} \wedge \cdots \wedge dx_k \\
&= \sum_{i=1}^{k} (-1)^{i-1} \left((r_k)^{-k} \cdot 1 + \underbrace{(-k)(r_k)^{-k-1} \frac{x_i}{r_k}}_{\text{chain rule}} \cdot x_i \right) \underbrace{(-1)^{i-1} dx_1 \wedge \cdots \wedge dx_k}_{\text{anticommutative relation}} \\
&= (r_k)^{-k-2} \underbrace{\sum_{i=1}^{k} \left((r_k)^2 - k x_i^2\right)}_{=0} dx_1 \wedge \cdots \wedge dx_k \\
&= 0.
\end{aligned}$$

□

Proof of (b).

(1)

(2)

□

Proof of (c).

(1)

(2)

□

Proof of (d).

(1)

(2)

□

Exercise 10.24. *Let $\omega = \sum a_i(\mathbf{x})dx_i$ be a 1-form of class $\mathscr{C}''$ in a convex open set $E \subseteq \mathbb{R}^n$. Assume $d\omega = 0$ and prove that ω is exact in E, by completing the following outline:*

Fix $\mathbf{p} \in E$. Define

$$f(\mathbf{x}) = \int_{[\mathbf{p},\mathbf{x}]} \omega \qquad (\mathbf{x} \in E).$$

Apply Stokes' theorem to affine-oriented 2-simplexs $[\mathbf{p}, \mathbf{x}, \mathbf{y}]$ in E. Deduce that

$$f(\mathbf{y}) - f(\mathbf{x}) = \sum_{i=1}^{n} (y_i - x_i) \int_0^1 a_i((1-t)\mathbf{x} + t\mathbf{y})dt$$

for $\mathbf{x} \in E$, $\mathbf{y} \in E$. Hence $(D_i f)(\mathbf{x}) = a_i(\mathbf{x})$.

Proof.

(1) Fix $\mathbf{p} \in E$. Define

$$f(\mathbf{x}) = \int_{[\mathbf{p},\mathbf{x}]} \omega \qquad (\mathbf{x} \in E).$$

(2) Given any $\mathbf{x} \in E$, $\mathbf{y} \in E$, and $\mathbf{x} \neq \mathbf{y}$. The affine-oriented 2-simplexs $\Psi = [\mathbf{p}, \mathbf{x}, \mathbf{y}]$ is in E by the convexity of E. (If E is open but not convex, we can show that $\omega = df$ ***locally*** as the note in Exercise 10.21(a). That is why we say that ω is locally exact. The proof is exactly the same.)

(3) Note that

$$\partial\Psi = \partial[\mathbf{p}, \mathbf{x}, \mathbf{y}] = [\mathbf{x}, \mathbf{y}] - [\mathbf{p}, \mathbf{y}] + [\mathbf{p}, \mathbf{x}].$$

The Stokes' theorem (Theorem 10.33) implies that

$$\begin{aligned} \int_\Psi d\omega = \int_{\partial\Psi} \omega \Longleftrightarrow \int_\Psi 0 &= \int_{[\mathbf{x},\mathbf{y}]} \omega - \int_{[\mathbf{p},\mathbf{y}]} \omega + \int_{[\mathbf{p},\mathbf{x}]} \omega \\ \Longleftrightarrow 0 &= \int_{[\mathbf{x},\mathbf{y}]} \omega - f(\mathbf{y}) + f(\mathbf{x}) \\ \Longleftrightarrow f(\mathbf{y}) - f(\mathbf{x}) &= \int_{[\mathbf{x},\mathbf{y}]} \omega. \end{aligned}$$

(4) Define $\gamma : [0, 1] \to E$ by

$$\begin{aligned} \gamma(t) &= \mathbf{x} + t(\mathbf{y} - \mathbf{x}) \\ &= \sum_{i=1}^{n} x_i + t(y_i - x_i) \end{aligned}$$

(where $\mathbf{x} = (x_1, \ldots, x_n)$ and $\mathbf{y} = (y_1, \ldots, y_n)$). Hence $[0, 1]$ is the parameter domain of $[\mathbf{x}, \mathbf{y}]$ with respect to γ. So

$$\begin{aligned}
\int_{[\mathbf{x},\mathbf{y}]} \omega &= \int_0^1 \sum_{i=1}^n a_i(\gamma(t)) \frac{\partial(x_i + t(y_i - x_i))}{\partial t} dt \\
&= \int_0^1 \sum_{i=1}^n a_i(\mathbf{x} + t(\mathbf{y} - \mathbf{x}))(y_i - x_i) dt \\
&= \sum_{i=1}^n (y_i - x_i) \int_0^1 a_i(\mathbf{x} + t(\mathbf{y} - \mathbf{x})) dt.
\end{aligned}$$

Thus,

$$f(\mathbf{y}) - f(\mathbf{x}) = \sum_{i=1}^n (y_i - x_i) \int_0^1 a_i(\mathbf{x} + t(\mathbf{y} - \mathbf{x})) dt.$$

(5) Note that

$$\begin{aligned}
f(\mathbf{x} + h\mathbf{e}_j) - f(\mathbf{x}) &= \sum_{i=1}^n ((x_i + h\delta_{ij}) - x_i) \int_0^1 a_i(\mathbf{x} + t((\mathbf{x} + h\mathbf{e}_j) - \mathbf{x})) dt \\
&= \sum_{i=1}^n h\delta_{ij} \int_0^1 a_i(\mathbf{x} + th\mathbf{e}_j) dt \\
&= h \int_0^1 a_j(\mathbf{x} + th\mathbf{e}_j) dt.
\end{aligned}$$

(Here δ_{ij} is the Kronecker delta.) So

$$\begin{aligned}
(D_j f)(\mathbf{x}) &= \lim_{h \to 0} \frac{f(\mathbf{x} + h\mathbf{e}_j) - f(\mathbf{x})}{h} \\
&= \lim_{h \to 0} \int_0^1 a_j(\mathbf{x} + th\mathbf{e}_j) dt \\
&= \int_0^1 a_j(\mathbf{x}) dt && (a_j \in \mathscr{C}'') \\
&= a_j(\mathbf{x}).
\end{aligned}$$

Thus,

$$df = \sum_{j=1}^n (D_j f)(\mathbf{x}) dx_j = \sum_{j=1}^n a_j(\mathbf{x}) dx_j = \omega,$$

or ω is exact in E.

$\square$

Exercise 10.25. *Assume ω is a 1-form in an open set $E \subseteq \mathbb{R}^n$ such that*

$$\int_\gamma \omega = 0$$

for every closed curve γ in E, of class $\mathscr{C}'$. Prove that ω is exact in E, by imitating part of the argument sketched in Exercise 10.24.

Proof.

(1) *Assume that E is a **connected** open subset of $\mathbb{R}^n$. Show that ω is exact in E if $\int_\gamma \omega = 0$ for every closed curve γ in E, of class $\mathscr{C}'$.*

(2) Fix $\mathbf{p} \in E$. Define

$$f(\mathbf{x}) = \int_{[\mathbf{p},\mathbf{x}]} \omega \qquad (\mathbf{x} \in E).$$

It is well-defined since E is connected and $\int_\gamma \omega = 0$ for every closed curve γ in E.

(3) Given any $\mathbf{x} \in E$, $\mathbf{y} \in E$, and $\mathbf{x} \neq \mathbf{y}$. Let

$$\gamma = [\mathbf{x},\mathbf{y}] - [\mathbf{p},\mathbf{y}] + [\mathbf{p},\mathbf{x}]$$

be a closed curve in E. Hence,

$$\begin{aligned} 0 &= \int_\gamma \omega && \text{(Assumption)} \\ &= \int_{[\mathbf{x},\mathbf{y}]} \omega - \int_{[\mathbf{p},\mathbf{y}]} \omega + \int_{[\mathbf{p},\mathbf{x}]} \omega \\ &= \int_{[\mathbf{x},\mathbf{y}]} \omega - f(\mathbf{y}) + f(\mathbf{x}). \end{aligned}$$

So

$$f(\mathbf{y}) - f(\mathbf{x}) = \int_{[\mathbf{x},\mathbf{y}]} \omega$$

(4) Similar to (4)(5) in the proof of Exercise 10.24, we have $df = \omega$. So the statement in (1) is proved. In general, we can define each f_α on each connected component E_α (which is open) of E such that $df_\alpha = \omega$ on E_α. Take

$$f|_{E_\alpha} = f_\alpha$$

on E. Hence, $df = \omega$ on the whole E.

□

Exercise 10.26. *Assume ω is a 1-form in $\mathbb{R}^3 - \{\mathbf{0}\}$, of class $\mathscr{C}'$ and $d\omega = 0$. Prove that ω is exact in $\mathbb{R}^3 - \{\mathbf{0}\}$. (Hint: Every closed continuously differentiable curve in $\mathbb{R}^3 - \{\mathbf{0}\}$ is the boundary of a 2-surface in $\mathbb{R}^3 - \{\mathbf{0}\}$. Apply Stokes' theorem and Exercise 10.25.)*

Proof.

(1) Let $E = \mathbb{R}^3 - \{\mathbf{0}\}$. By Exercise 10.25, it suffices to show that

$$\int_\gamma \omega = 0$$

for every closed curve γ in E, of class $\mathscr{C}'$.

(2) Intuitively, every closed continuously differentiable curve in $\mathbb{R}^3 - \{\mathbf{0}\}$ is the boundary of a 2-surface in $\mathbb{R}^3 - \{\mathbf{0}\}$. So there is some 2-surface Ψ such that $\partial\Psi = \gamma$. The Stokes' theorem (Theorem 10.33) implies that

$$\int_\gamma \omega = \int_{\partial\Psi} \omega = \int_\Psi d\omega = \int_\Psi 0 = 0.$$

□

Exercise 10.27. ...

Proof.

(1)

(2)

□

Exercise 10.28. *Fix $b > a > 0$, define*

$$\Phi(r, \theta) = (r\cos\theta, r\sin\theta)$$

for $a \leq r \leq b$, $0 \leq \theta \leq 2\pi$. (The range of Φ is an annulus in $\mathbb{R}^2$.) Put $\omega = x^3 dy$, and compute both

$$\int_\Phi d\omega \qquad \text{and} \qquad \int_{\partial\Phi} \omega$$

to verify that they are equal.

Proof.

(1) Note that

$$\frac{\partial(x,y)}{\partial(r,\theta)} = \det \begin{bmatrix} \cos\theta & -r\sin\theta \\ \sin\theta & r\cos\theta \end{bmatrix} = r.$$

So

$$\begin{aligned}
\int_\Phi d\omega &= \int_\Phi 3x^2 dx \wedge dy && (dy \wedge dy = 0) \\
&= \int_{[a,b]\times[0,2\pi]} 3(r\cos\theta)^2 \frac{\partial(x,y)}{\partial(r,\theta)} dr d\theta \\
&= \int_a^b \int_0^{2\pi} 3r^3(\cos\theta)^2 dr d\theta \\
&= \frac{3\pi}{4}(b^4 - a^4).
\end{aligned}$$

(2) Similar to Exercise 10.21(b), write

$$\partial\Phi = \Gamma - \gamma,$$

where $\Gamma(t) = (b\cos t, b\sin t)$ on $[0, 2\pi]$ and $\gamma(t) = (a\cos t, a\sin t)$ on $[0, 2\pi]$. Hence

$$\begin{aligned}
\int_{\partial\Phi} \omega &= \int_\Gamma \omega - \int_\gamma \omega \\
&= \int_\Gamma x^3 dy - \int_\gamma x^3 dy \\
&= \int_{[0,2\pi]} (b\cos\theta)^3 \frac{\partial y}{\partial\theta} d\theta - \int_{[0,2\pi]} (a\cos\theta)^3 \frac{\partial y}{\partial\theta} d\theta \\
&= \int_0^{2\pi} b^4(\cos\theta)^4 d\theta - \int_0^{2\pi} a^4(\cos\theta)^4 d\theta \\
&= \frac{3\pi}{4}(b^4 - a^4).
\end{aligned}$$

(3)

$$\int_\Phi d\omega = \int_{\partial\Phi} \omega = \frac{3\pi}{4}(b^4 - a^4).$$

□

Exercise 10.29. ...

Proof.

(1)

(2)

□

Exercise 10.30. *If* $\mathbf{N}$ *is the vector given by*

$$\mathbf{N} = (\alpha_2\beta_3 - \alpha_3\beta_2)\mathbf{e}_1 + (\alpha_3\beta_1 - \alpha_1\beta_3)\mathbf{e}_2 + (\alpha_1\beta_2 - \alpha_2\beta_1)\mathbf{e}_3$$

(Equation (135)), prove that

$$\det \begin{bmatrix} \alpha_1 & \beta_1 & \alpha_2\beta_3 - \alpha_3\beta_2 \\ \alpha_2 & \beta_2 & \alpha_3\beta_1 - \alpha_1\beta_3 \\ \alpha_3 & \beta_3 & \alpha_1\beta_2 - \alpha_2\beta_1 \end{bmatrix} = |\mathbf{N}|^2$$

Also, verify

$$\mathbf{N} \cdot (T\mathbf{e}_1) = \mathbf{N} \cdot (T\mathbf{e}_2)$$

(Equation (137)).

Proof.

(1) By Laplace's expansion along the third column,

$$\begin{aligned} &\det \begin{bmatrix} \alpha_1 & \beta_1 & \alpha_2\beta_3 - \alpha_3\beta_2 \\ \alpha_2 & \beta_2 & \alpha_3\beta_1 - \alpha_1\beta_3 \\ \alpha_3 & \beta_3 & \alpha_1\beta_2 - \alpha_2\beta_1 \end{bmatrix} \\ =&(-1)^{1+3}(\alpha_2\beta_3 - \alpha_3\beta_2) \det \begin{bmatrix} \alpha_2 & \beta_2 \\ \alpha_3 & \beta_3 \end{bmatrix} \\ &+ (-1)^{2+3}(\alpha_3\beta_1 - \alpha_1\beta_3) \det \begin{bmatrix} \alpha_1 & \beta_1 \\ \alpha_3 & \beta_3 \end{bmatrix} \\ &+ (-1)^{3+3}(\alpha_1\beta_2 - \alpha_2\beta_1) \det \begin{bmatrix} \alpha_1 & \beta_1 \\ \alpha_2 & \beta_2 \end{bmatrix} \\ =&(\alpha_2\beta_3 - \alpha_3\beta_2)^2 + (\alpha_3\beta_1 - \alpha_1\beta_3)^2 + (\alpha_1\beta_2 - \alpha_2\beta_1)^2 \\ =&|\mathbf{N}|^2. \end{aligned}$$

(2)

$$\begin{aligned} \mathbf{N} \cdot (T\mathbf{e}_1) &= (\alpha_2\beta_3 - \alpha_3\beta_2, \alpha_3\beta_1 - \alpha_1\beta_3, \alpha_1\beta_2 - \alpha_2\beta_1) \cdot (\alpha_1, \alpha_2, \alpha_3) \\ &= (\alpha_2\beta_3 - \alpha_3\beta_2)\alpha_1 + (\alpha_3\beta_1 - \alpha_1\beta_3)\alpha_2 + (\alpha_1\beta_2 - \alpha_2\beta_1))\alpha_3 \\ &= (\alpha_3\alpha_2 - \alpha_2\alpha_3)\beta_1 + (\alpha_1\alpha_3 - \alpha_3\alpha_1)\beta_2 + (\alpha_2\alpha_1 - \alpha_1\alpha_2)\beta_3 \\ &= 0. \end{aligned}$$

(3)

$$\begin{aligned} \mathbf{N} \cdot (T\mathbf{e}_2) &= (\alpha_2\beta_3 - \alpha_3\beta_2, \alpha_3\beta_1 - \alpha_1\beta_3, \alpha_1\beta_2 - \alpha_2\beta_1) \cdot (\beta_1, \beta_2, \beta_3) \\ &= (\alpha_2\beta_3 - \alpha_3\beta_2)\beta_1 + (\alpha_3\beta_1 - \alpha_1\beta_3)\beta_2 + (\alpha_1\beta_2 - \alpha_2\beta_1))\beta_3 \\ &= (\beta_2\beta_3 - \beta_3\beta_2)\alpha_1 + (\beta_3\beta_1 - \beta_1\beta_3)\alpha_2 + (\beta_1\beta_2 - \beta_2\beta_1)\alpha_3 \\ &= 0. \end{aligned}$$

$\square$

Exercise 10.31. *Let $E \subseteq \mathbb{R}^3$ be open, suppose $g \in \mathscr{C}''(E)$, $h \in \mathscr{C}''(E)$, and consider the vector field*

$$\mathbf{F} = g\nabla h$$

(a) *Prove that*
$$\nabla \cdot \mathbf{F} = g\nabla^2 h + (\nabla g) \cdot (\nabla h)$$
where $\nabla^2 h = \nabla \cdot (\nabla h) = \sum \frac{\partial^2 h}{\partial x_i^2}$ is the so-called "Laplacian" of h.

(b) *If Ω is a closed subset of E with positively oriented boundary $\partial\Omega$ (as in Theorem 10.51), prove that*
$$\int_\Omega [g\nabla^2 h + (\nabla g) \cdot (\nabla h)] dV = \int_{\partial\Omega} g \frac{\partial h}{\partial n} dA$$
*where (as is customary) we have written $\frac{\partial h}{\partial n}$ in place of $(\nabla h) \cdot \mathbf{n}$. (Thus $\frac{\partial h}{\partial n}$ is the directional derivative of h in the direction of the outward normal to $\partial\Omega$, the so-called **normal derivative** of h.) Interchange g and h, substract the resulting formula from the first one, to obtain*
$$\int_\Omega (g\nabla^2 h - h\nabla^2 g) dV = \int_{\partial\Omega} \left(g\frac{\partial h}{\partial n} - h\frac{\partial g}{\partial n} \right) dA.$$
*These two formulas are usually called **Green's identities**.*

(c) *Assume that h is **harmonic** in E; this means that $\nabla^2 h = 0$. Take $g = 1$ and conclude that*
$$\int_{\partial\Omega} \frac{\partial h}{\partial n} dA = 0.$$
Take $g = h$, and conclude that $h = 0$ in Ω if $h = 0$ on $\partial\Omega$.

(d) *Show that Green's identities are also valid in $\mathbb{R}^2$.*

Proof of (a).

(1) Since
$$\mathbf{F} = g\nabla h = g\left(\sum (D_i h)\mathbf{e}_i\right) = \sum g(D_i h)\mathbf{e}_i,$$
we have
$$\begin{aligned}
\nabla \cdot \mathbf{F} &= \nabla \cdot \left(\sum g(D_i h)\mathbf{e}_i\right) \\
&= \sum D_i(g(D_i h)) \\
&= \sum \{(D_i g)(D_i h) + gD_i(D_i h)\} \\
&= \sum (D_i g)(D_i h) + g\sum D_i(D_i h).
\end{aligned}$$

(2) Also,

$$\begin{aligned} g\nabla^2 h + (\nabla g)\cdot(\nabla h) &= g\nabla\cdot(\nabla h) + (\nabla g)\cdot(\nabla h) \\ &= g\nabla\cdot\left(\sum (D_i h)\mathbf{e}_i\right) + \left(\sum (D_i g)\mathbf{e}_i\right)\cdot\left(\sum (D_i h)\mathbf{e}_i\right) \\ &= g\sum D_i(D_i h) + \sum (D_i g)(D_i h). \end{aligned}$$

(3) By (1)(2), the result is established.

□

Proof of (b).

(1) The divergence theorem (Theorem 10.51) implies that

$$\begin{aligned} &\int_\Omega (\nabla\cdot\mathbf{F})dV = \int_{\partial\Omega}(\mathbf{F}\cdot\mathbf{n})dA \\ \Longrightarrow &\int_\Omega [g\nabla^2 h + (\nabla g)\cdot(\nabla h)]dV = \int_{\partial\Omega} g\underbrace{\nabla h\cdot\mathbf{n}}_{=\frac{\partial h}{\partial n}}dA. \end{aligned}$$

(2) Green's identities are a set of three identities in vector calculus relating the bulk with the boundary of a region on which differential operators act. *(Green's third identity.) Assume that h is harmonic in E. If $G(\mathbf{x}, \mathbf{x}_0)$ is the Green's function, then*

$$h(\mathbf{x}_0) = \int_{\partial\Omega}\left[h(\mathbf{x})\frac{\partial G(\mathbf{x},\mathbf{x}_0)}{\partial n} - G(\mathbf{x},\mathbf{x}_0)\frac{\partial h(\mathbf{x})}{\partial n}\right]dA.$$

For example, in $\mathbb{R}^3$

$$G(\mathbf{x},\mathbf{x}_0) = -\frac{1}{4\pi\|\mathbf{x}-\mathbf{x}_0\|}.$$

□

Proof of (c). Assume $\nabla^2 h = 0$.

(1) Take $g = 1$ in

$$\int_\Omega [g\nabla^2 h + (\nabla g)\cdot(\nabla h)]dV = \int_{\partial\Omega} g\frac{\partial h}{\partial n}dA$$

to get the conclusion. (Here $\nabla g = \mathbf{0}$ as $g = 1$.)

(2) Assume $h = 0$ on $\partial\Omega$. Take $g = h$ in

$$\int_\Omega [g\nabla^2 h + (\nabla g)\cdot(\nabla h)]dV = \int_{\partial\Omega} g\frac{\partial h}{\partial n}dA$$

to get

$$\int_\Omega |\nabla h|^2 dV = \int_{\partial\Omega} h \frac{\partial h}{\partial n} dA = 0$$

(since $h = 0$ on $\partial\Omega$). Since $h \in \mathscr{C}'(\Omega)$, Exercise 6.2 implies that $|\nabla h|^2 = 0$ on Ω. So $D_1 h = D_2 h = D_3 h = 0$ on Ω. Since $h \in \mathscr{C}'(\Omega)$, Theorem 9.21 implies that $h = 0$ on Ω, or h is locally constant in Ω (Exercise 9.9). Note that $h = 0$ globally on $\partial\Omega$, and thus $h = 0$ globally on Ω.

□

Proof of (d).

(1) *(The divergence theorem in $\mathbb{R}^2$.) If $\mathbf{F} = F_1\mathbf{e}_1 + F_2\mathbf{e}_2$ is a vector field of class $\mathscr{C}'$ in an open set $E \subseteq \mathbb{R}^2$, and if Ω is a closed subset of E with positively oriented boundary $\partial\Omega$ then*

$$\int_\Omega (\nabla \cdot \mathbf{F}) dA = \int_{\partial\Omega} (\mathbf{F} \cdot \mathbf{n}) ds.$$

Define a 1-form by

$$\omega_{\mathbf{F}} = F_1 dy - F_2 dx.$$

So

$$d\omega_{\mathbf{F}} = (\nabla \cdot \mathbf{F}) dx \wedge dy = (\nabla \cdot \mathbf{F}) dA.$$

Hence the Stokes' theorem (Theorem 10.33) implies that

$$\int_\Omega (\nabla \cdot \mathbf{F}) dA = \int_\Omega d\omega_{\mathbf{F}} = \int_{\partial\Omega} \omega_{\mathbf{F}} = \int_{\partial\Omega} (\mathbf{F} \cdot \mathbf{n}) ds.$$

(2) Note that

$$\nabla \cdot \mathbf{F} = g\nabla^2 h + (\nabla g) \cdot (\nabla h)$$

is also true in $\mathbb{R}^2$. Similar to (b), two Green's identities are also true in $\mathbb{R}^2$. (In $\mathbb{R}^1$, the Green's first identity is the integration by parts (Theorem 6.22).)

□

Exercise 10.32. *...*

Proof.

(1)

(2)

□