Chapter 10: Integration of Differential Forms

Author: Meng-Gen Tsai Email: plover@gmail.com Exercise 10.1. ... 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 $\int dy \int f(x,y) dx = 0 \qquad but \qquad \int dx \int f(x,y) dy = 1.$ Observe that f is unbounded in every neighborhood of (0,0). Proof. (1)(2)Exercise 10.3. ... Proof. (1)

(2)

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

$$\mathbf{G}_1(x,y) = (e^x \cos y - 1, y)$$

$$\mathbf{G}_2(u,v) = (u, (1+u) \tan v)$$

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,

$$\mathbf{G}_1(x,y) = (e^x \cos y - 1)\mathbf{e}_1 + y\mathbf{e}_2,$$

$$\mathbf{G}_2(u,v) = u\mathbf{e}_1 + ((1+u)\tan v)\mathbf{e}_2$$

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

$$(\mathbf{G}_2 \circ \mathbf{G}_1)(x, y) = \mathbf{G}_2(\mathbf{G}_1(x, y))$$

$$= \mathbf{G}_2(e^x \cos y - 1, y)$$

$$= (e^x \cos y - 1, (1 + (e^x \cos y - 1)) \tan y)$$

$$= (e^x \cos y - 1, e^x \sin y)$$

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

(3) Since

$$J_{\mathbf{G}_1}(x,y) = \begin{bmatrix} e^x \cos y & -e^x \sin y \\ 0 & 1 \end{bmatrix}$$

$$J_{\mathbf{G}_2}(x,y) = \begin{bmatrix} 1 & 0 \\ \tan y & (1+x)\sec^2 y \end{bmatrix}$$

$$J_{\mathbf{F}}(x,y) = \begin{bmatrix} e^x \cos y & -e^x \sin y \\ e^x \sin y & e^x \cos y \end{bmatrix},$$

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

(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

$$(\mathbf{H}_1 \circ \mathbf{H}_2)(x, y) = \mathbf{H}_1(\mathbf{H}_2(x, y))$$

$$= \mathbf{H}_1(x, e^x \sin y)$$

$$= (\sqrt{e^{2x} - (e^x \sin y)^2} - 1, e^x \sin y)$$

$$= (e^x \cos y - 1, e^x \sin y)$$

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

Exercise 10.5. ...

Proof.

- (1)
- (2)

Exercise 10.6. ...

Proof.

- (1)
- (2)

Exercise 10.7. ...

Proof.

- (1)
- (2)

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

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

satisfying our requirement.

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

(4)
$$\int_{H} e^{x-y} dx dy = \int_{[0,1]^{2}} e^{(1+2u+v)-(1+u+3v)} |J_{T}| du dv$$

$$= 5 \int_{[0,1]^{2}} e^{u-2v} du dv$$

$$= 5 \left\{ \int_{0}^{1} e^{u} du \right\} \left\{ \int_{0}^{1} e^{-2v} dv \right\}$$
 (Theorem 10.2)
$$= \frac{5}{2} (e-1)(1-e^{-2}).$$

Exercise 10.9. ...

Proof.

- (1)
- (2)

Exercise 10.10. ...

Proof.

- (1)
- (2)

Exercise 10.11. ...

Proof.

- (1)
- (2)

Exercise 10.12. ...

 ${\it Proof.}$

- (1)
- (2)

Exercise 10.13. ...

Proof.

- (1)
- (2)

Exercise 10.14. ...

Proof.

- (1)
- (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 $dx_I \wedge dx_J = (-1)^{km} dx_J \wedge dx_I$.

$$dx_{I} \wedge dx_{J} = dx_{i_{1}} \wedge \dots \wedge dx_{i_{k}} \wedge dx_{J}$$

$$= (-1)^{m} dx_{i_{1}} \wedge \dots \wedge dx_{i_{k-1}} \wedge dx_{J} \wedge dx_{i_{k}}$$

$$= (-1)^{2m} dx_{i_{1}} \wedge \dots \wedge dx_{i_{k-2}} \wedge dx_{J} \wedge dx_{i_{k-1}} \wedge dx_{i_{k}}$$

$$\dots$$

$$= (-1)^{km} dx_{J} \wedge dx_{i_{1}} \wedge \dots \wedge dx_{i_{k}}$$

$$= (-1)^{km} dx_{J} \wedge dx_{I}.$$

(3)

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

Exercise 10.16. If $k \geq 2$ and $\sigma = [\mathbf{p}_0, \mathbf{p}_1, \dots, \mathbf{p}_k]$ 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 $\sigma = [\mathbf{p}_0, \mathbf{p}_1, \dots, \mathbf{p}_k]$ as

$$\partial \sigma = \sum_{i=0}^{k} (-1)^{i} [\mathbf{p}_{0}, \dots, \widehat{\mathbf{p}}_{i}, \dots, \mathbf{p}_{k}]$$

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

(2)

$$\partial^{2} \sigma = \partial \left(\sum_{i} (-1)^{i} [\mathbf{p}_{0}, \dots, \widehat{\mathbf{p}}_{i}, \dots, \mathbf{p}_{k}] \right)$$

$$= \sum_{i} (-1)^{i} \partial [\mathbf{p}_{0}, \dots, \widehat{\mathbf{p}}_{i}, \dots, \mathbf{p}_{k}]$$

$$= \sum_{j < i} (-1)^{i} (-1)^{j} [\mathbf{p}_{0}, \dots, \widehat{\mathbf{p}}_{j}, \dots, \widehat{\mathbf{p}}_{i}, \dots, \mathbf{p}_{k}]$$

$$+ \sum_{j > i} (-1)^{i} (-1)^{j-1} [\mathbf{p}_{0}, \dots, \widehat{\mathbf{p}}_{i}, \dots, \widehat{\mathbf{p}}_{j}, \dots, \mathbf{p}_{k}]$$

$$= \sum_{j < i} (-1)^{i+j} [\mathbf{p}_{0}, \dots, \widehat{\mathbf{p}}_{j}, \dots, \widehat{\mathbf{p}}_{i}, \dots, \mathbf{p}_{k}]$$

$$- \sum_{j > i} (-1)^{i+j} [\mathbf{p}_{0}, \dots, \widehat{\mathbf{p}}_{i}, \dots, \widehat{\mathbf{p}}_{j}, \dots, \mathbf{p}_{k}].$$

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

$$\partial^{2}\Psi = \partial \left(\partial \sum_{i=1}^{r} \sigma_{i}\right)$$

$$= \partial \left(\sum_{i=1}^{r} \partial \sigma_{i}\right) \qquad \text{(Linearity of } \partial\text{)}$$

$$= \sum_{i=1}^{r} \partial^{2} \sigma_{i} \qquad \text{(Linearity of } \partial\text{)}$$

$$= \sum_{i=1}^{r} 0 \qquad \qquad \text{((2))}$$

$$= 0$$

for any affine chain Ψ .

Exercise 10.17. ...

Proof.

- (1)
- (2)

Exercise 10.18. ...

Proof.

- (1)
- (2)

Exercise 10.19. ...

Proof.

(1)

(2)
Exercise 10.20
Proof.
(1)
(2)
Exercise 10.21
Proof.
(1)
(2)
Exercise 10.22
Exercise 10.22 Proof.
Proof.
Proof. (1)
Proof. (1) (2)
Proof. (1) (2)
Proof. (1) (2) □
Proof. (1) (2) □ Exercise 10.23
Proof. (1) (2) □ Exercise 10.23 Proof.
Proof. (1) (2) □ Exercise 10.23 Proof. (1)
Proof. (1) (2) □ Exercise 10.23 Proof. (1) (2)
Proof. (1) (2) □ Exercise 10.23 Proof. (1) (2)

(1)
(2)
Exercise 10.25
Proof.
(1)
(2)
Exercise 10.26
Proof.
(1)
(2)
Exercise 10.27
Proof.
(1)
(2)
E 10 22
Exercise 10.28
Proof.
(1)
(2)

Exercise 10.29	
Proof.	
(1)	
(2)	
Exercise 10.30	
Proof.	
(1)	
(2)	
Exercise 10.31	
Proof.	
(1)	
(2)	
Exercise 10.32	
Proof.	
(1)	
(2)	