Perry Hart
MATH 600
Fall 2018

Abstract

These notes are based on Davi Maximo's lectures for the course "Geometric Analysis and Topology I" given at UPenn along with Lee's *Smooth Manifolds* and Spivak's *A Comprehensive Introduction to Differential Geometry, Vol. 1.* Any mistake in what follows is my own.

Contents

1 Smooth manifolds

1.1 Lecture 1

Definition. A space M is a *(topological) n-dimensional manifold* (or *n-manifold*) if it is

- Hausdorff,

- second-countable, and

- locally Euclidean of dimension n, i.e., for any $x \in M$, there exist an open $U \ni x$ and a homeomorphism $\phi : U \to V$ for some open $V \subset \mathbb{R}^n$.

Definition.

1. Let M be an n-manifold. A *coordinate* chart is a tuple (U, ϕ) of an open subset $U \subset M$ and a homeomorphism $\phi : U \to \underset{\text{open}}{W} \subset \mathbb{R}^n$.

2. If (U, ϕ) is a coordinate chart, then we call elements of the set $\{(\pi_1(\phi(p)), \dots, \pi_n(\phi(p))) \mid p \in U\}$ *local coordinates on U*.

Notation. We will use the symbols x^i and x_i interchangeably for local coordinates.

Definition. Given charts (U, ϕ), (V, ψ) with $U \cap V \neq \emptyset$, we say that the two are C^k-*compatible* if the *transition map* $\psi \circ \phi^{-1}$

$$U \xrightarrow{\phi} \phi(U \cap V)$$
$$\downarrow^{\psi \circ \phi^{-1}}$$
$$\psi \quad \psi(U \cap V)$$

is C^k.

Definition. A collection of charts (U_α, ϕ_α) which covers a manifold M and is pairwise C^k-compatible is called a C^k-*atlas for M*.

Example 1. Consider $(\mathbb{R}, x \mapsto x)$ and $(\mathbb{R}, x \mapsto x^3)$. Since $x \mapsto x^{\frac{1}{3}}$ is not differentiable at 0, these charts do not form a C^1-atlas on $\mathbb{R}$.

Definition. An atlas A is *maximal* if it contains every chart that is C^∞- (or smoothly) compatible with every chart in A.

Lemma 1.

1. Every smooth atlas is contained in a unique maximal atlas.

2. Two smooth atlases are contained in the same maximal atlas if and only if their union is also a smooth atlas.

Remark 1. This shows that an atlas is maximal if and only if it's maximal in the usual in the set-theoretic sense.

Definition. A manifold M is *smooth* if it admits a maximal smooth atlas, also known as a *smooth structure*.

Remark 2. Our previous lemma shows that it's enough to construct any smooth atlas for M to show it's a smooth manifold.

Remark 3. An open problem is whether there is more than one smooth structure on S^4. This is known for each $n \neq 4$. Milnor (1958) gave an affirmative answer for $\mathbb{S}^7$.

1.2 Lecture 2

Lemma 2. If M admits a smooth structure, then M admits uncountably many smooth structures.

Remark 4. There exists a 10-dimensional topological manifold that admits no smooth structure (Kevaire 1961)

Remark 5. Any 2- or 3-dimensional manifold admits a smooth structure.

Example 2. The following are examples of smooth structures on topological manifolds.

1. Any real vector space V where $\dim(V) = n$ has a canonical smooth structure as follows. Endow V with any norm, since all norms on a finite-dimensional space are equivalent and hence generate the same topology. Pick any basis $B := (b_1, \ldots, b_n)$ of V. Define the isomorphism $T : V \to \mathbb{R}^n$ by $b_i \mapsto e_i$ where e_i denotes the standard basis. This is also a diffeomorphism, implying that V is a topological manifold and that (V, T) is an atlas on V. If B' is any other basis of V and T' the corresponding isomorphism, then the transition map $T' \circ T^{-1} : \mathbb{R}^n \to \mathbb{R}^n$ is a linear isomorphism, hence a diffeomorphism. By Lemma 1(2), it follows that any two bases determine the same smooth structure on V.

2. The restriction of a smooth structure on a manifold M to an open subset $U \subset M$ is called an open submanifold.

3. By our previous two examples, $\mathrm{GL}(n, \mathbb{F}) \subset \mathrm{M}(n, \mathbb{F})$ is a smooth manifold.

4. Let $U \subset \mathbb{R}^n$ be open and $F : U \to \mathbb{R}^m$ be continuous. Let $\Gamma(F)$ be the graph of F and $\pi_1 \upharpoonright_\Gamma (F)$ be the restriction of the projection $(x, y) \mapsto x$. This is a homeomorphism between $\Gamma(F)$ and U. Hence $(\pi_1 \upharpoonright_\Gamma (F), \Gamma(F))$ is a smooth atlas.

5. For each $i = 1, 2, \ldots, n+1$, let $U_i^+ := \{\vec{x} \in \mathbb{R}^{n+1} : x_i > 0\}$. Define U_i^- similarly. The $U_i^\pm$ cover $\mathbb{S}^n$. Define the map $f : B_1(0) \subset \mathbb{R}^n \to \mathbb{R}$ by $f(\vec{u}) = \sqrt{1 - |\vec{u}|^2}$. Define $x_i : B_1(0) \to \mathbb{R}$ by $f(x_1, \ldots, \widehat{x_i}, \ldots x_n)$. Then $\Gamma(x_i) = U_i^+ \cap \mathbb{S}^n$ and $\Gamma(-x_i) = U_i^- \cap \mathbb{S}^n$. By our previous example, these graphs with their corresponding projections form a smooth structure on $\mathbb{S}^n$.

6. Let $f : \underset{\text{open}}{U} \subset \mathbb{R}^m \to \mathbb{R}$ be smooth. For $c \in \mathbb{R}$, let $M_c := f^{-1}(c)$. Assume that the total derivative $\nabla f(a)$ is nonzero for each $a \in M_c$. Then $f_{x_i}(a) \neq 0$ for some $1 \leq i \leq m$. Then by the Implicit Function Theorem there is some smooth $F : \mathbb{R}^{m-1} \to \mathbb{R}$ given by $x_i = F(x_1, \ldots, \widehat{x_i}, \ldots, x_m)$ on some neighborhood $U_a \subset \mathbb{R}^m$ of a such that $f^{-1}(c) \cap U_a$ is the graph of F. Then the $f^{-1}(c) \cap U_a$ together with their graph coordinates define a smooth atlas on M_c.

7. For each $i = 1, \ldots, n+1$, let $\tilde{U}_i := \{\vec{x} \in \mathbb{R}^{n+1} : x_i \neq 0\}$. Let $\pi : \mathbb{R}^{n+1} \setminus \{0\} \to \mathbb{RP}^n$ be the quotient map and $U_i := \pi(\tilde{U}_i)$. Since $\tilde{U}_i$ is saturated and open, we know that $\pi \upharpoonright_{\tilde{U}_i}$ is a quotient map (Munkres, Theorem 22.1). Define $f_i : U_i \to \mathbb{R}^n$ by $[x_1, \ldots, x_{n+1}] \mapsto (\frac{x_1}{x_i}, \ldots, \frac{x^{i-1}}{x_i}, \frac{x^{i+1}}{x_i}, \ldots \frac{x_{n+1}}{x_i})$, which has inverse $(x_1, \ldots, x_n) \mapsto [x_1, \ldots, x_{i-1}, 1, x_{i+1}, \ldots x_n]$. Since $f_i \circ \pi$ is continuous, so is f_i (Munkres, Theorem 22.2). Hence f_i is a homeomorphism. It's easy to check that each transition $f_i \circ f_j^{-1}$ is smooth. Thus, the (U_i, f_i) define a smooth atlas on $\mathbb{RP}^n$.

8. Let $M_1 \times \cdots \times M_k$ be a product of n_i-dimensional smooth manifolds. Then this is a smooth manifold of dimension $n_1 + \cdots + n_k$.

Exercise 1. Show that $\mathbb{RP}^n$ is second countable and Hausdorff.

Proof. Recall that $\mathbb{S}^n/_\sim \cong \mathbb{RP}^n$ where $x \sim y$ if $y = -x$. Thus it suffices to show these properties are true of $P^n := \mathbb{S}^n/_\sim$.

First, let $B := \{V_n\}$ denote the usual countable basis of $\mathbb{S}^n$ inherited from $\mathbb{R}^{n+1}$. If $p \in U \subset P^n$ is open, then $\pi^{-1}(U)$ is a neighborhood of $\pi^{-1}(p)$, which equals $\{a, -a\}$ for some point a on the sphere. There is some ball $B \ni B_q(r) \cap \mathbb{S}^n \ni a$ with $q \in \mathbb{Q}$ and $r \in \mathbb{Q}^{n+1}$. Then $B \in B_q(-r) \cap \mathbb{S}^n \ni -a$. Note that the union of these two balls is contained in $\pi^{-1}(U)$ and is saturated, hence is mapped to a neighborhood $N \subset U$ of p. Thus $\pi(V_n)$ for $n \in \mathbb{N}$ is a countable basis of P^n.

The proof of being Hausdorff is pretty much the same idea. $\qquad\square$

Lemma 3. (Smooth manifold construction lemma) Let M be a set and $\{U_\alpha\}$ a collection of subsets with injections $\phi_\alpha : U_\alpha \to \mathbb{R}^n$ such that

1. Each $\phi_\alpha(U_\alpha)$ is open.

2. Any $\phi_\alpha(U_\alpha \cap U_\beta)$, $\phi_\beta(U_\alpha \cap U_\beta)$ are open.

3. If $U_\alpha \cap U_\beta \neq \emptyset$, then $\phi_\alpha \circ \phi_\beta^{-1}$ is smooth.

4. Countably many U_α cover M.

5. If $p, q \in M$ with $p \neq q$, then either both are in U_α for some α or they can be separated by sets in $\{U_\alpha\}$

   Then M has a unique smooth manifold structure with (U_α, ϕ_α) as charts.

Proof. We show that the U_a give a topology on M. $\qquad\qquad\qquad\qquad\qquad\qquad\qquad\qquad\qquad$ $\square$

Definition. If M^n is an n-dimensional manifold and $f : M^n \to \mathbb{R}$ is a function, we say that f is *differentiable at p* if there is some chart (U_α, ϕ_α) such that the coordinate representation $f \circ \phi_\alpha^{-1} : \phi(U_\alpha) \to \mathbb{R}$ is differentiable at p.

Lemma 4. If $f \circ \phi^{-1}$ is differentiable at $\phi(p)$ and $\psi : V \to \mathbb{R}^n$ is another coordinate neighborhood of $p \in M^n$, then $f \circ \psi^{-1} : \psi(V) \to \mathbb{R}$ is also differentiable at $\phi(p)$. In particular, our previous definition is coordinate-independent.

Proof.

$\qquad\qquad\qquad\qquad\qquad\qquad\qquad\qquad\qquad\qquad\qquad\qquad\qquad\qquad\qquad\qquad\qquad\qquad$ $\square$
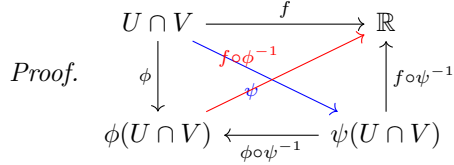
2 Smooth maps

2.1 Lecture 3

Definition. Let M^n and N^k be smooth manifolds. We say that $F : M \to N$ is *smooth at* $p \in M$ if there are charts $(V, \phi) \ni p$ and $(V', \psi) \ni F(p)$ with $F(V) \subset V'$ such that the coordinate representation $\psi \circ F \circ \phi^{-1}$ is smooth.

Remark 6. This definition is independent of coordinates. If $(U, \bar\phi)$ and $(U', \bar\psi)$ are other charts around p and $F(p)$, respectively, then

$$\bar\psi \circ F \circ \phi^{-1} = (\bar\psi \circ \psi^{-1}) \circ (\psi \circ F \circ \phi^{-1})$$

$$\psi \circ F \circ \bar\phi^{-1} = (\psi \circ F \circ \phi^{-1}) \circ (\phi \circ \bar\phi^{-1}),$$

which are smooth a p as compositions of smooth maps.

Remark 7. Smooth implies continuous.

Proof. Using the notation from our last definition, we see that for each $p \in M$, there is a neighborhood V of p such that $F \restriction_V = \psi^{-1} \circ \psi \circ F \circ \phi^{-1} \circ \phi$ is a composition of continuous maps (as we know smooth implies continuous for maps between Euclidean spaces) and thus itself continuous. We can glue these restrictions together to conclude that F is continuous. $\qquad\qquad$ $\square$

Remark 8.

1. Given $F : M \to N$, if every $p \in M$ has a neighborhood U_p so that $F \restriction_{U_p}$ is smooth, then F is smooth.

2. Conversely, the restriction of any smooth map to an open subset is smooth.

Example 3. The natural projection $\pi : \mathbb{R}^{n+1} \setminus \{0\} \to \mathbb{RP}^n$ is smooth. Let $v \in (\mathbb{R}^{n+1} \setminus \{0\}, \mathrm{id})$. Let $(U_i, \phi_i) \in A_n$ be a neighborhood of $\pi(p)$. Since π is continuous, $S := \pi^{-1}(U_i) \cap (\mathbb{R}^{n+1} \setminus \{0\})$ is a neighborhood of v. Further, $\phi_i \circ \pi \circ \mathrm{id} : S \to \phi_i(U_i)$ is given by $x \mapsto \frac{(x_1, \ldots, \widehat{x_i}, \ldots, x_{n+1})}{x_i}$, which is smooth.

Definition. A smooth map with smooth inverse is called a *diffeomorphism.*

Note. This defines an equivalence relation $\approx$ between smooth manifolds.

Remark 9. If $M^n \approx N^k$, then $n = k$.

Example 4. The following are diffeomorphisms.

1. $(\mathbb{R}, \mathrm{id}) \approx (\mathbb{R}, x \mapsto x^{\frac{1}{3}})$ via $F : x \mapsto x^3$.

2. $F : \mathbb{B}^n \to \mathbb{R}^n$ given by $F(x) = \frac{x}{\sqrt{1 - |x|^2}}$ is a diffeomorphism with inverse $G(y) = \frac{y}{\sqrt{1 + |y|^2}}$.

3. $\mathbb{S}^n \big/ _\sim \approx \mathbb{RP}^n$.

4. If M is a smooth manifold and (U, ϕ) a chart, then $\phi : U \to (\phi(U), \mathrm{id})$ is a diffeomorphism.

Definition. If M is any topological space and $f : M \to \mathbb{R}^n$ is continuous, then the *support of f* is

$$\mathrm{supp}\, f := \mathrm{cl}(\{x \in M : f(x) \neq 0\}).$$

Lemma 5. Given any $0 < r_1 < r_2$, there is some smooth function $H : \mathbb{R}^n \to \mathbb{R}$ such that $H = 1$ on $\bar{B}_{r_1}(0)$, $0 < H < 1$ on $B_{r_2}(0) \setminus \bar{B}_{r_1}(0)$, and $H = 1$ elsewhere.

Proof. We construct such an H. First recall that $f : \mathbb{R} \to \mathbb{R}$ given by $e^{-\frac{1}{t}}$ for $t > 0$ and 0 otherwise is smooth. Now define $h : \mathbb{R} \to \mathbb{R}$ by $h(t) = \frac{f(r_2 - t)}{f(r_2 - t) + f(t - r_1)}$. Finally, define $H : \mathbb{R}^n \to \mathbb{R}$ by $H(x) = h(|x|)$. $\square$

2.2 Lecture 4

Definition. Let $\mathcal{U}$ be an open cover of a topological space X. We say that

1. the open cover $\mathcal{V}$ is a *refinement* of $\mathcal{U}$ if for every $V \in \mathcal{V}$, there is some $U \in \mathcal{U}$ such that $V \subset U$.

2. $\mathcal{U}$ is *locally finite* if each $x \in X$ has some neighborhood that intersects only finitely many $U \in \mathcal{U}$.

3. X is *paracompact* if every open cover of X admits a locally finite refinement.

Definition. Let M be a topological space and $\mathbf{X} := (X_\alpha)_{\alpha \in A}$ be an open cover. A *partition of unity subordinate to $\mathbf{X}$* is a family $(\psi_\alpha)_{\alpha \in A}$ of continuous functions $\psi_\alpha : M \to \mathbb{R}$ such that

1. $0 \le \psi_\alpha(x) \le 1$ for each α and x.

2. $\mathrm{supp}\, \psi_\alpha \subset X_\alpha$ for each α.

3. The family $(\mathrm{supp}\, \psi_\alpha)$ is locally finite, in that every point $p \in M$ has a neighborhood V_p such that $V_p \cap \mathrm{supp}\, \psi_\alpha \neq \emptyset$ for at most finitely many α. In particular, M is paracompact.

4. $\sum_{\alpha \in A} \psi_\alpha(x) = \sup\{\sum_{\alpha \in F} \psi(x) : \underset{\text{finite}}{F} \subset A\} = 1$ for each x.

Lemma 6. Every topological manifold M is paracompact.

Proof. Since M has a countable atlas, it has a countable basis $\{B_n\}$ of precompact coordinate balls. (The continuous image of a precompact set into a Hausdorff space is also precompact.)

Step 1: By induction, we can build a countable covering $\{U_n\}$ of precompact sets such that $\mathrm{cl}(U_{n-1}) \subset U_n$ and $B_n \subset U_n$ for each n.

Step 2: We build a countable locally finite open cover $\{V_n\}$. Set $V_n = \mathrm{cl}(U_n) \setminus U_{n-2}$ for $n > 2$ and $V_n = U_n$ otherwise. Note that every V_n intersects only finitely many other V_j, hence $\{V_n\}$ is locally finite.

Step 3: Let $\{X_\alpha\}$ be any open cover. For any $p \in M$, there is some α with $p \in X_\alpha$ and some neighborhood W_p that intersects V_j for only finitely many natural j. Set $\widetilde{W}_p = W_p \cap X_\alpha$. Then the $\widetilde{W}_p$ cover M. Since each V_j is precompact by construction, we know V_j has a finite subcover $\widetilde{W}_{p_{j_{k_1}}}, \ldots, \widetilde{W}_{p_{j_{k_j}}}$. Then $V_j = (V_j \cap \widetilde{W}_{p_{j_{k_1}}}) \cup \cdots \cup (V_j \cap \widetilde{W}_{p_{j_{k_j}}})$. Therefore, $\{(V_j \cap \widetilde{W}_{p_{j_{k_1}}}), \ldots, (V_j \cap \widetilde{W}_{p_{j_{k_j}}})\}_{j \in \mathbb{N}}$ is a locally finite refinement of $\{X_\alpha\}$, as desired. $\qquad\square$

Remark 10. If X is connected, then X is paracompact if and only if it is second-countable.

Theorem 1. (Existence of partition of unity) If M is a smooth manifold, then any open cover $\mathcal{X} := \{X_\alpha\}_{\alpha \in A}$ of M admits a partition of unity.

Proof. For each $\alpha \in A$, we can find a countable basis $\mathcal{C}_\alpha$ of precompact coordinate balls (centered at 0) for X_α. Then $\mathcal{C} := \bigcup_\alpha \mathcal{C}_\alpha$ is a basis for M. Since M is paracompact, $\mathcal{X}$ admits a locally finite refinement $\{C_i\}$ consisting of elements of $\mathcal{C}$. Note that the cover $\{\mathrm{cl}(B_i)\}$ is also locally finite. There are coordinate balls $C_i' \subset X_{\alpha_i}$ such that $C_i' \supset \mathrm{cl}(C_i)$. For each i, let $\phi_i : C_i' \to \mathbb{R}^n$ be a smooth coordinate map so that $\phi_i(C_i') \supset \phi(C_i)$ and $\phi(\mathrm{cl}(C_i)) = \mathrm{cl}(\phi(C_i))$. Define $f_i : M \to \mathbb{R}$ by

$$f_i(x) = \begin{cases} H_i \circ \phi_i & x \in C_i' \\ 0 & x \in M \setminus \mathrm{cl}(C_i) \end{cases}$$

where $H_i : \mathbb{R}^n \to \mathbb{R}$ is a smooth function that is positive on $\phi_i(C_i)$ and zero elsewhere, as in Lemma 5. Note that f_i is well-defined because $f_i = 0$ on $C_i' \setminus \mathrm{cl}(C_i)$. Also, it is smooth by the gluing lemma for open sets.

Define $f : M \to \mathbb{R}$ by $f(x) = \sum_i f_i(x)$, which is a finite sum and hence well-defined. We see that f is a smooth function and that $f(x) > 0$ for each $x \in M$. Then $g_i(x) \equiv \frac{f_i(x)}{f(x)}$ defines a smooth function $M \to \mathbb{R}$ for each i, so that $\sum_i g_i(x) = 1$ and $0 \le g_i(x) \le 1$ for each $x \in M$. Note that $\mathrm{supp}(g_i) = \mathrm{cl}(C_i)$.

For each $\alpha \in A$, define $\psi_\alpha : M \to \mathbb{R}$ by

$$\psi_\alpha(x) = \sum_{i:\ \alpha_i = \alpha} g_i(x).$$

Interpret this as the zero function when there are no i such that $\alpha_i = \alpha$. Note that each ψ_α is smooth as a finite sum of smooth functions and satisfies $0 \le \psi_\alpha \le 1$. Moreover, we have that

$$\mathrm{supp}(\psi_\alpha) = \mathrm{cl}\left(\bigcup_{i:\ \alpha_i = \alpha} C_i \right) = \bigcup_{i:\ \alpha_i = \alpha} \mathrm{cl}(C_i).$$

Since $\{\mathrm{cl}(C_i)\}$ is locally finite, so is $\{\mathrm{supp}(\psi_\alpha)\}_{\alpha \in A}$. Finally, the fact that $\alpha_i \in A$ implies that

$$\sum_\alpha \psi_\alpha(x) = \sum_i g_i(x) = 1$$

for each $x \in M$. Therefore, we may take $\{\psi_\alpha\}$ as our desired partition of unity. $\qquad\square$

Corollary 1. If $A \subset U \subset M$ with A closed and U open in M, then there is a *(smooth) bump function* $f : M \to \mathbb{R}$ such that $f(x) = 1$ for each $x \in A$ and $f(x) = 0$ outside a neighborhood of A.

Proof. Since $\{U, M \setminus A\}$ is an open cover of M, there is a partition of unity ϕ_1, ϕ_2 such that $\mathrm{supp}\,\phi_1 \subset U$, $\mathrm{supp}\,\phi_2 \subset M \setminus A$, and $\phi_1 + \phi_2 = 1$. Hence $\phi_1 \restriction_A = 1 - 0 = 1$. And $\phi_1 \restriction_{M \setminus U} = 0$. $\qquad\square$

2.3 Lecture 5

Corollary 2. (Whitney) Let M be a smooth manifold and $K \subset M$ be closed. Then there exists a non-negative smooth $f : M \to \mathbb{R}$ such that $f^{-1}(0) = K$.

Remark 11. Hence closed subsets of smooth manifolds are completely characterized as the 0-level sets of smooth maps. To be the 0-level set of analytic maps, such as polynomials, is much more special (cf. algebraic geometry).

Proof. First assume $M = \mathbb{R}^n$ for some n. We have $M \setminus K$ open, which is thus the union of countably many balls $B_{r_i}(x_i)$ with $r_i \leq 1$. Construct, as in Lemma 5, a smooth bump function $h : \mathbb{R}^n \to \mathbb{R}$ such that $h(x) = 1$ on $\bar{B}_{\frac{1}{2}}(0)$ and that h is supported in $B_1(0)$. By our construction of h, we can verify that for each $i \in \mathbb{N}$, there is some $C_i \geq 1$ that bounds any of the partials of h up through order i.

Define $f : \mathbb{R}^n \to \mathbb{R}$ by $\sum_{i=1}^{\infty} \frac{r_i^i}{2^i C_i} h(\frac{x-x_i}{r_i})$. Each i-th term is bounded by $\frac{1}{2^i}$, implying by Weierstrass M-test that f is well-defined and continuous. Since h is zero outside $B_1(0)$, we see that $f^{-1}(0) = K$. To see that f is smooth, assume by induction that f is C^{k-1} for a given $k \geq 1$. By the chain rule and induction, we can write any k-th partial D_k of the i-th term of the series defining f as $\frac{(r_i)^{i-k}}{2^i C_i} D_k h(\frac{x-x_i}{r_i})$. As h is smooth, this expression is C^1. And since $r_i \leq 1$ and C_i bounds all partials up to order i, it is eventually bounded by $\frac{1}{2^i}$. Hence the series of these expressions converges uniformly to a continuous function. By Theorem C.31 in Lee, it follows that $D_k f$ exists and is continuous, completing the induction.

Now, assume M is arbitrary. Find a cover (B_α) of smooth coordinate balls for M. Let $\{\phi_\alpha\}$ be a partition of unity subordinate to this cover. Note that each B_α is diffeomorphic to $\mathbb{R}^n$. Since the property of admitting a non-negative smooth $f : M \to \mathbb{R}$ with $f^{-1}(0) = K$ can be stated in the language of smooth manifolds, it is invariant under diffeomorphism. Thus, there is some non-negative smooth $f_\alpha : B_\alpha \to \mathbb{R}$ where $f^{-1}(0) = K \cap B_\alpha$ for each α. Then we can check that $g = \sum_\alpha \phi_\alpha f_\alpha$ is the desired function. $\square$

Corollary 3. Let M be a smooth manifold and $K \subset M$ be closed. Let $c > 0$. Then there exists a non-negative smooth $f : M \to \mathbb{R}$ such that $f^{-1}(c) = K$.

Exercise 2. Prove that the restriction of a smooth map on $\mathbb{R}^{n+1}$ to $\mathbb{S}^n$ is smooth.

3 Tangent vectors

3.1 Lecture 6

Remark 12. Imagine the tangent space of $\mathbb{S}^n$ at a point p as all of the directions from p with respect to which I can find the rate of change of a smooth map f given that I'm only allowed to roam through $\mathbb{S}^n$.

Definition. Given $a \in \mathbb{R}^n$, a map $\omega : C^\infty(\mathbb{R}^n) \to \mathbb{R}$ is called a *derivation at a* if it

    a. is linear over $\mathbb{R}$

    b. satisfies $\omega(fg) = f(a)\omega(g) + g(a)\omega(f)$ for any $f, g \in C^\infty(\mathbb{R}^n)$.

Remark 13. If f is constant, then $\omega f = 0$ for any derivation ω.

Example 5. if $u \in \mathbb{R}^n$, recall the directional derivative of $f \in C^\infty(\mathbb{R}^n)$ in the direction u at a is defined as

$$D_u f(a) = \lim_{h \to 0} \frac{1}{h}(f(a + hu) - f(a)) = \frac{d}{dh}|_{h=0} f(a + hu).$$

Then this is a derivation of f at a.

Theorem 2. For $a \in \mathbb{R}^n$, define $L_a : \mathbb{R}^n_a \to T_a\mathbb{R}^n$ by $v_a \mapsto D_v|_a$. This is an isomorphism.

Proof. L_a is clearly linear, so we just prove that it is injective and surjective.

Suppose $u, v \in \mathbb{R}^n_a$ and $L_a(u) = L_a(v)$. Then by linearity $L_a(u - v) = 0$, implying $\frac{d}{dt}|_{t=0} f(a + t(u - v)) = 0$ for any smooth function f. But if $u - v \neq 0$, then this says that, for any f, the directional derivative of f at a in the direction of a certain nonzero vector vanishes, which is clearly false. Hence $u = v$, and L_a is injective.

Next, suppose $\omega \in T_a\mathbb{R}^n$ and consider the coordinate projection $x^i : \mathbb{R}^n \to \mathbb{R}$ for each $i = 1, \ldots, n$. Set $v_i = \omega(x^i)$ and write $v = v_i e_i$. We show that $L_a(v) = D_v|_a = \omega$. By Taylor's Theorem, for any $f \in C^\infty(\mathbb{R}^n)$ we can write

$$f(x) = f(a) + \sum_{i=1}^n f_{x_i}(a)(x_i - a_i) + c \sum_{i,j=1}^n (x_i - a_i)(x_j - a_j) \int_0^1 (1 - t) \frac{\partial^2 f}{\partial x_i \partial x_j}(a + t(x - a)) dt$$

for some $c > 0$. Each term of the second sum is the product of two smooth functions vanishing at a. We can apply the product rule and linearity of ω to conclude that

$$\omega f = \omega\left(\sum_{i=1}^n f_{x_i}(a)(x_i - a_i)\right) = \sum_{i=1}^n \omega(f_{x_i}(a)(x_i - a_i)) = \sum_{i=1}^n f_{x_i}(a)(\omega(x_i) - \omega(a_i)) = \sum_{i=1}^n f_{x_i}(a)v_i = D_v|_a f.$$

$\square$

Corollary 4. We have $\dim(T_a\mathbb{R}^n) = n$, where the partial derivatives $\{\frac{\partial}{\partial x_i}|_a\}_{1 \leq i \leq n}$ form a basis for $T_a\mathbb{R}^n$.

Definition. If M is a smooth manifold and $p \in M$, an $\mathbb{R}$-linear map $v : C^\infty(M) \to \mathbb{R}$ is called a *derivation at p* if $v(fg) = f(p)v(g) + v(f)g(p)$ for any f and g.

Definition. The tangent space of M at p is defined as $T_pM = \{\omega : C^\infty(M) \to \mathbb{R} : \omega$ is a derivation of M at $p\}$.

Definition. Given smooth manifolds M and N, a smooth map $F : M \to N$, and $p \in M$, we define the *differential of F at p* as $dF_p : T_pM \to T_{F(p)}N$ given by $dF_p(v)(f) = v(f \circ F)$, which is linear because v is linear. It's easy to verify that this satisfies the product rule. We call $dF_p(v)$ the pushforward of v by dF.

Proposition 1. Given M, N, P smooth manifolds, $F : M \to N$, $G : N \to P$ smooth maps, and $p \in M$, the following hold.

1. $dF_p : T_pM \to T_{F(p)}N$ is linear.

2. $d(G \circ F)_p = dG_{F(p)} \circ dF_p : T_pM \to T_{G(F(p))}P$.

3. $d(\text{id}_M)_p = \text{id} : T_pM \to T_pM$.

4. If F is a diffeomorphism, then dF_p is an isomorphism with inverse $d(F^{-1})_{F(p)}$.

Aside. This shows that mapping (M, p) to T_pM and $F : (M, p) \to (N, F(p))$ to $dF|_p$ defines a functor from Diff_* to $\mathsf{Vec}_\mathbb{R}$, called the tangent space functor.

Lemma 7. Let $v \in T_pM$ and $f, g \in C^\infty(M)$. Then if f and g agree on some neighborhood N_p of p, then $vg = vf$.

Proof. Set $h = f - g$, so that h vanishes on N_p. Find a smooth bump function $\phi : M \to \mathbb{R}$ such that $\phi \equiv 1$ on $\text{supp}(h)$ and $\text{supp}(\phi) \subset M \setminus \{p\}$. Then $\phi h(x) = h(x)$ for any $x \in M$. Since ϕ and h vanish at p, it follows that $vf - vg = vh = v(\phi h) = 0$. $\square$

Proposition 2. If M is an n-dimensional smooth manifold, then $\dim(T_pM) = n$ for every $p \in M$. In particular, we identify the standard basis by $e_i \leftrightarrow (0, \ldots, 0, \frac{\partial}{\partial x_i}|_p, 0 \ldots, 0)$.

3.2 Lecture 7

Remark 14. Given $p \in M$, find a chart $(U, \phi) \ni p$. Then $d\phi_p : T_p M \cong T_p U \to T_{\phi(p)}\phi(U) \cong T_p \mathbb{R}^n$ is an isomorphism. This choice of chart gives a natural choice of basis for $T_p M$:

$$\{\frac{\partial}{\partial x_i}|_p\}_{1 \le i \le n}$$

where

$$\frac{\partial}{\partial x_i}|_p := (d\phi_p)^{-1}(\frac{\partial}{\partial x_i}|_{\phi(p)}) = (d\phi^{-1})_{\phi(p)}(\frac{\partial}{\partial x_i}|_{\phi(p)}).$$

.

Remark 15. Let $F : M \to N$ be smooth with $M \subset \mathbb{R}^n$ and $N \subset \mathbb{R}^m$ open. Then by the chain rule we get

$$dF_p(\frac{\partial}{\partial x_i}|_p)f = \frac{\partial}{\partial x_i}|_p(f \circ F) = \frac{\partial}{\partial x_i}|_p(f(F_1, \dots, F_m)) = \sum_{j=1}^m \frac{\partial f}{\partial F_j}(F(p))\frac{\partial F_j}{\partial x_i}(p) = \sum_{j=1}^m \frac{\partial F_j}{\partial x_i}(p)(\frac{\partial}{\partial y_j}|_{F(p)})f.$$

Therefore, dF_p can be represented by the familiar $m \times n$ Jacobian matrix of F at p,

$$DF(p) := \begin{bmatrix} \vdots & & \vdots \\ \frac{\partial F_j}{\partial x_1}(p) & \cdots & \frac{\partial F_j}{\partial x_n}(p) \\ \vdots & & \vdots \end{bmatrix},$$

which acts on $\mathbb{R}^n \cong T_p M$.

Now consider the general case $F : M \to N$ smooth between manifolds. For $p \in M$, choose charts $(U, \phi) \ni p$ and $(V, \psi) \ni F(p)$. Then the Euclidean map $\hat{F} := \psi \circ F \circ \phi^{-1} : \phi(F^{-1}(V) \cap U) \to \psi(V)$ is smooth. If $\hat{p} := \phi(p)$, it follows from our previous remark that $d\hat{F}_{\hat{p}}$ is represented by the Jacobian of $\hat{F}$ at $\hat{p}$. Noting that $F \circ \phi^{-1} = \psi^{-1} \circ \hat{F}$, we compute

$$dF_p(\frac{\partial}{\partial x_i}|_p) = dF_p(d(\phi^{-1})|_{\hat{p}}(\frac{\partial}{\partial x_i}|_{\hat{p}})) = d(\psi^{-1})|_{\hat{F}(\hat{p})}(d\hat{F}|_{\hat{p}}(\frac{\partial}{\partial x_i}|_{\hat{p}}))$$

$$= d(\psi^{-1})|_{\hat{F}(\hat{p})}(\sum_{j=1}^m \frac{\partial \hat{F}_j}{\partial x_i}(\hat{p})\frac{\partial}{\partial y_j}|_{\hat{F}(\hat{p})}) = \sum_{j=1}^m \frac{\partial \hat{F}_j}{\partial x_i}(\hat{p})\frac{\partial}{\partial y_j}|_{F(p)}.$$

Therefore, dF_p can be represented by the Jacobian matrix of $\hat{F}$ at $\hat{p}$.

Remark 16. Given two distinct pairs of coordinates for p and $F(p)$, the respective Jacobian matrices are related by the familiar change-of-basis matrix. In particular, they are similar. For details, see Lee, pages 63-65.

Definition. Given a smooth manifold M, we define a notion of a smoothly varying tangent space, called the *tangent bundle of M* by the set

$$TM = \coprod_{p \in M} T_p M$$

endowed with a natural topology induced by the projection $\pi : TM \to M, (\phi, p) \mapsto p$.

Example 6. As $\mathbb{R}_a^n$ is canonically isomorphic to $\mathbb{R}^n$, we have $T\mathbb{R}^n \cong \coprod_{a \in \mathbb{R}^n}\{a\} \times \mathbb{R}^n = \mathbb{R}^n \times \mathbb{R}^n$.

3.3 Lecture 8

Proposition 3. For any smooth n-dimensional manifold M, the tangent bundle TM has a natural topology and smooth structure so that it's a $2n$-dimensional smooth manifold and the projection $\pi : TM \to M$ is smooth.

Proof. Given a chart (U, ϕ), define $\tilde{\phi} : \pi^{-1}(U) \to \mathbb{R}^n$ by $v_i \frac{\partial}{\partial x_i}|_p \mapsto (x^1(p), \ldots, x^n(p), v_1, \ldots, v_n)$ where $\phi = (x^1, \ldots, x^n)$. We call the $\tilde{\phi}((f, p))$ the natural coordinates on TM. This is continuous with $\text{Im } \tilde{\phi} = \phi(U) \times \mathbb{R}^n$, which is open. Further, $\tilde{\phi}^{-1}$ on $\phi(U) \times \mathbb{R}^n$ is given by $(x_1, \ldots, x_n, v_1, \ldots, v_n) \mapsto v_i \frac{\partial}{\partial x_i}|_{\phi^{-1}(x)}$. Define $\{(\pi^{-1}(U), \tilde{\phi})\}$ as charts on TM. Given charts $(\pi^{-1}(U), \tilde{\phi}), (\pi^{-1}(V), \tilde{\psi})$, it's straightforward to check that $\tilde{\psi} \circ \tilde{\phi}^{-1} : \phi(U \cap V) \times \mathbb{R}^n \to \psi(U \cap V) \times \mathbb{R}^n$ is smooth.

Next, notice that if we take a countable cover $\{U_i\}$ of M by smooth coordinate domains, then $\{\pi^{-1}(U_i)\}$ satisfies the conditions of Lemma 3.

Finally, to see that $\pi : TM \to M$ is smooth, note that its coordinate representation at every point is given by the projection $\pi : \mathbb{R}^{2n} \to \mathbb{R}^n$, $(x, v) \mapsto x$. $\square$

Definition. Given $F : M \to N$ is smooth, define the *global differential* $dF : TM \to TN$ of F by $dF(\phi, p) = dF_p(\phi)$.

Proposition 4. The global differential $dF : TM \to TN$ is smooth.

Aside. This shows that mapping M to TM and F to dF defines a functor from Diff to itself, called the tangent functor.

Remark 17. If F is a diffeomorphism, then so is dF with $d(F^{-1}) = (df)^{-1}$.

Definition. Given a smooth curve $\gamma : J \to M$ and $t_0 \in J$, the *velocity of γ at t_0* is defined as

$$\gamma'(t_0) = d\gamma\left(\frac{d}{dt}|_{t_0}\right) \in T_{\gamma(t_0)}M.$$

Remark 18. Let $(U, \phi) \ni \gamma(t_0)$ be chart on M. Then $\gamma'(t_0) = \frac{d\gamma^i}{dt} \frac{\partial}{\partial x_i}|_{\gamma(t_0)}$.

Proposition 5. Every $v \in T_pM$ is the velocity of some smooth curve $\gamma : J \to M$ at 0 such that $\gamma(0) = p$.

Proof. Let (U, ϕ) be a chart centered at p. Write $v = v_i \frac{\partial}{\partial x_i}|_p$. For $\epsilon > 0$ small, define $\gamma : (-\epsilon, \epsilon) \to U$ by $\gamma(t) = \phi^{-1}(tv_1, \ldots, tv_n)$. Our previous remark implies that $\gamma'(0) = v$. $\square$

Proposition 6. Let $v \in T_pM$. Then $dF_p(v) = (F \circ \gamma)'(0)$ for any smooth $\gamma : J \to M$ such that $\gamma(0) = p$ and $\gamma'(0) = v$.

Aside. A *smooth function element on M* is a pair (f, U) with $U \subset M$ open and $f : M \to \mathbb{R}$ smooth. Say that $(f, U) \sim (g, V)$ if $p \in U \cap V$ and $f \equiv g$ on some neighborhood of p. The class $[(f, U)] := [f]_p$ is called the *germ of f at p*. The set of such classes is denoted by $C_p^\infty(M)$. This is an associative algebra over $\mathbb{R}$.

Define a *derivation of $C_p^\infty(M)$* as a linear map $v : C_p^\infty(M) \to \mathbb{R}$ such that $v[fg]_p = f(p)v[g]_p + g(p)v[f]_p$.

The tangent space $\mathcal{D}_pM$ of such derivations serves as an equivalent (via isomorphism) definition of the tangent space of M at p.

3.4 Lecture 9

Theorem 3. (Inverse function theorem) If $F : M \to N$ is smooth and dF_p is invertible, then there are connected neighborhoods U_0 of p and V_0 of $F(p)$ such that $F\upharpoonright_{U_0} : U_0 \to V_0$ is a diffeomorphism.

Proof. Notice that M and N have equal dimension (say n) because dF_p is invertible. Choose charts (U, f) centered at p and (V, g) centered at $F(p)$ such that $F(U) \subset V$. Then $\widehat{F} := g \circ F \circ f^{-1}$ is smooth map from $\widehat{U} := f(U) \subset \mathbb{R}^n$ to $\widehat{V} := g(V) \subset \mathbb{R}^n$ with $\widehat{F}(0) = 0$. Now $d\widehat{F}_0$ is invertible as the composition of three invertible maps. The Euclidean inverse function theorem implies that there are open balls $B_r(0)$ and $B_s(0)$ such that $\widehat{F} : B_r(0) \to B_s(0)$ is a diffeomorphism. Then $F : f^{-1}(B_r(0)) \to g^{-1}(B_s(0))$ is a diffeomorphism. $\square$

Corollary 5. If dF_p is nonsingular at each $p \in M$, then F is a local diffeomorphism.

Proposition 7.

1. The finite product of local diffeomorphisms is a local diffeomorphism.

2. The composition of two local diffeomorphisms is a local diffeomorphism.

3. Any bijective local diffeomorphism is a diffeomorphism.

4. A map F is a local diffeomorphism if and only if each point in $\mathrm{dom}(F)$ has a neighborhood where F's coordinate representation is a local diffeomorphism.

Definition. The *rank of a smooth map F at a point p* is the rank of dF_p. If the rank of F is equal at each point, then we say F has constant rank.

Theorem 4. (Constant rank theorem) Let $F : M^m \to N^n$ be smooth with constant rank $r \leq m, n$. Then for each $p \in M$, there are charts (U, f) centered at p and (V, g) centered at $F(p)$ with $F(U) \subset V$ where the coordinate representation of F is given by

$$\widehat{F}(x_1, \ldots, x_r, x_{r+1}, \ldots x_m) = (x_1, \ldots, x_r, 0, \ldots, 0).$$

Note. If $m = n = r$, then this follows immediately from the inverse function theorem.

Remark 19. The global condition on the rank of F cannot be weakened, as the space of $n \times m$ matrices of rank r need not be open. For example, consider $A(t) = \begin{bmatrix} 1 & t \\ 1 & 1 \end{bmatrix}$, which has rank 2 for $t \neq 1$ and rank 1 otherwise.

Proof. (Constant rank theorem) Since our statement is local, we may assume that $M \subset \mathbb{R}^m$ and $N \subset \mathbb{R}^n$ are open subsets. Since $DF(p)$ has rank r, it has some invertible $r \times r$ sub-matrix, which we may assume is the upper left sub-matrix $\left(\frac{\partial F^i}{\partial x^j}\right)_{i,j \in [r]}$. Write $(x, y) = (x^1, \ldots, x^r, y^1, \ldots, y^{m-r})$ and $(v, w) = (v^1, \ldots, v^r, w^1, \ldots, w^{n-r})$ for the standard coordinates of $\mathbb{R}^m$ and $\mathbb{R}^n$, respectively. By applying translations, we may assume that $p = (0, 0)$ and $F(p) = (0, 0)$. Let $F(x, y) = (Q(x, y), R(x, y))$ for some smooth $Q : M \to \mathbb{R}^r$ and $R : M \to \mathbb{R}^{n-r}$. Then the Jacobian matrix $\left(\frac{\partial Q^i}{\partial x^j}\right)$ is invertible at $(0, 0)$ by hypothesis.

Define $f : M \to \mathbb{R}^m$ by $(x, y) \mapsto (Q(x, y), y)$. Define the *Kronecker delta* symbol δ_i^j by $\delta_i^j = 1$ when $i = j$ and 0 otherwise. Then

$$D[f](0, 0) \begin{bmatrix} \frac{\partial Q^i}{\partial x^j}(0, 0) & \frac{\partial Q^i}{\partial y^j}(0, 0) \\ 0 & \delta_j^i \end{bmatrix}.$$

Since

$$\det(D[f](0, 0)) = \det\left(\frac{\partial Q^i}{\partial x^j}(0, 0)\right) \cdot \det(\delta_j^i) = \det\left(\frac{\partial Q^i}{\partial x^j}(0, 0)\right) \neq 0,$$

it follows that $D[f]$ is invertible at $(0, 0)$.

Thus, we can apply the inverse function theorem to get a connected open set $U_0 \ni (0, 0)$ and an open cube $\widetilde{U}_0 \ni f(0, 0) = (0, 0)$ such that $f : U_0 \to \widetilde{U}_0$ is a diffeomorphism. Let $f^{-1}(x, y) = (A(x, y), B(x, y))$. Then $(x, y) = f(A(x, y), B(x, y)) = (Q(A(x, y), B(x, y)), B(x, y))$, so that $y = B(x, y)$. Hence

$$f^{-1}(x, y) = (A(x, y), y).$$

Additionally, $Q(A(x, y), y) = x$ since $f \circ f^{-1} = \mathrm{id}_{\widetilde{U}_0}$. If $\widetilde{R} : \widetilde{U}_0 \to \mathbb{R}^{n-r}$ is defined by $(x, y) \mapsto R(A(x, y), y)$, then

$$F \circ f^{-1}(x, y) = (x, \widetilde{R}(x, y)).$$

Therefore,

$$D[F \circ f^{-1}](x, y) = \begin{bmatrix} \delta_j^i & 0 \\ \frac{\partial \widetilde{R}^i}{\partial x^j}(x, y) & \frac{\partial \widetilde{R}^i}{\partial y^j}(x, y) \end{bmatrix}$$

for any $(x, y) \in \widetilde{U}_0$. It's clear that the first r columns of this matrix are linearly independent. But since f^{-1} is a diffeomorphism, it has rank r on $\widetilde{U}_0$. It follows that $\frac{\partial \widetilde{R}^i}{\partial y^j}(x, y) = 0$ for each $(x, y) \in \widetilde{U}_0$. But $\widetilde{U}_0$ was chosen to be an open cube, so that $\widetilde{R}(x, y) = \widetilde{R}(x, 0)$. If $S(x) := \widetilde{R}(x, 0)$, then $F \circ f^{-1}(x, y) = (x, S(x))$.

Now, let $V_0 = \{(v, w) \in N \mid (v, 0) \in \widetilde{U}_0\}$, which is a neighborhood of $(0, 0)$ in N. Since $\widetilde{U}_0$ is a cube, we see that $F \circ f^{-1}(\widetilde{U}_0) \subset V_0$. Hence $F(U_0) \subset V_0$. Define $g : V_0 \to \mathbb{R}^n$ by $(v, w) \mapsto (v, w - S(v))$, which is smooth with inverse $g^{-1}(s, t) = (s, t + S(s))$. Then

$$\widehat{F}(x, y) = g \circ F \circ f^{-1}(x, y) = (x, S(x) - S(x)) = (x, 0),$$

as desired. $\qquad\square$

3.5 Lecture 10

Definition. A smooth map $F : M \to N$ is a *(smooth) submersion* if its rank is constant at $\dim(N)$. It is an *immersion* if its constant at $\dim(M)$.

Definition. A *topological embedding* is a continuous map $F : M \to N$ which is a homeomorphism onto $F(M)$.

Example 7. The map $\gamma : \mathbb{R} \to \mathbb{R}^2$ defined by $t \mapsto (t^3, 0)$ is a smooth topological embedding but not an immersion, since $\gamma'(0) = 0$.

Example 8. The curve $f : (-\pi, \pi) \to \mathbb{R}^2$ defined by $f(t) = (\sin 2t, \sin t)$ is called a lemniscate and defined a figure-eight curve. This is not a topological embedding, because the figure-eight is compact whereas $(-\pi, \pi)$ is not. But it is a smooth immersion as f' never vanishes.

Definition. A map is a *smooth embedding* if it both a topological embedding and a smooth immersion.

Example 9. There is a smooth embedding of $\mathbb{RP}^2$ into $\mathbb{R}^4$ but not into $\mathbb{R}^3$

Example 10. If $U \subset M$ is open, then the inclusion $U \hookrightarrow M$ is a smooth embedding.

Definition. A manifold $S \subset M$ in the subspace topology is an *embedded* (or *regular*) *submanifold* if it has a smooth structure such that the inclusion $S \hookrightarrow M$ is smooth.

Remark 20. The image of a smooth embedding is an embedded submanifold.

Definition. If $S \subset M$ is an embedded submanifold, then $\dim M - \dim S$ is called the *codimension of S in M*.

Proposition 8. Let $U \subset M$ be open and $f : U \to N$ be smooth where $\dim M = m$ and $\dim N = n$. If $\Gamma(f)$ denotes the graph of f, then it is an embedded m-dimensional manifold of $M \times N$.

Proof. Define $\gamma_f(x) : U \to M \times N$ by $\gamma_f(x) = (x, f(x))$. It's easy to check this is a smooth embedding. $\quad\square$

Definition. We say S has the *local k-slice condition* if for each $p \in S$, there is a chart $(U, f) \ni p$ for M such that $f(U \cap S) = \{x \in \mathbb{R}^n : x^{k+1} = \cdots = x^m = 0\}$, where $m = \dim M$.

Theorem 5. Let M^n be a smooth manifold. If $S \subset M$ is an embedded manifold with $\dim S = k$, then S has the local k-slice condition. Conversely, if $S \subset M$ has the local k-slice condition, then S is a manifold in the subspace topology and has a smooth structure making it an embedded submanifold of dimension k.

Proof. See Lee, Theorem 5.8. $\qquad\square$

Example 11. For any n, $\mathbb{S}^n \subset \mathbb{R}^{n+1}$ is an embedded hypersurface because it is locally the graph of smooth map and thus has the local n-slice condition.

Theorem 6. Let $F : M^m \to N^n$ be smooth with constant rank r. Each level set of F is an embedded submanifold of codimension r in M.

Proof. Set $k = m - r$. Let $c \in N$ and $p \in F^{-1}(c)$. By the constant rank theorem, there are charts (U, f) centered at p and (V, g) centered at $F(p) = c$ for which F has coordinate representation $(x_1, \ldots, x_r, x_{r+1}, \ldots, x_m) \mapsto (x_1, \ldots, x_r, 0, \ldots, 0)$, which must send each point in $f(F^{-1}(c) \cap U)$ to 0. Thus, $f(F^{-1}(c) \cap U)$ equals the k-slice $\{x \in \mathbb{R}^m : x_1 = \cdots = x_r = 0\}$. By Theorem 5, S is an embedded submanifold of dimension k. $\quad\square$

3.6 Lecture 11

Remark 21. Can M^n with $n \geq 1$ be homeo-/diffeomorphic to $M \setminus \{p\}$?

Remark 22. We can generalize our last theorem to maps that are not necessarily of constant rank.

Definition. Let $\phi : M \to N$ be smooth. We say that $p \in M$ is a

1. *regular point* if $d\phi_p$ is surjective.

2. *critical point* otherwise.

Definition. With notation as before, we say that $c \in N$ is a

1. *regular value* if each point in $\phi^{-1}(c)$ is regular.

2. *critical value* otherwise.

Theorem 7. Every regular level set of a smooth map $F : M^m \to N^n$ is an embedded submanifold of codimension n.

Proof. Let $c \in N$. Note that since the subspace of full-rank matrices is open, the set U of points $p \in M$ where dF_p is surjective is open in M. Hence $F \restriction_U : U \to N$ is a smooth submersion. In particular it has constant rank n, so that $F^{-1}(c)$ is an embedded submanifold with codimension n of U , which itself is an open submanifold of M. $\qquad\square$

Example 12. $\mathbb{S}^n$ is the regular level set of the smooth function $x \mapsto |x|^2$.

Theorem 8. (Sard) If $F : M \to N$ is smooth, then the set of critical values of F has measure zero in N.

Proposition 9. Suppose M is smooth and $S \subset M$ is embedded. Then for any $f \in C^\infty(S)$, then there is some neighborhood U of S in M and $\hat{f} \in C^\infty(U)$ such that $\hat{f} \restriction_S = f$.

Proposition 10. The tangent space of a submanifold $S \subset M$ at $p \in S$ is just the image of the injective canonical map $di_p : T_pS \to T_pM$ where i denotes inclusion. More concretely, this is equal to

$$A := \{\gamma'(0) \in T_pM : \gamma : (-\epsilon, \epsilon) \to S \text{ and } \gamma(0) = p\}.$$

Proof. Let $v \in T_pS$. We know that $v = \gamma'(0)$ for some curve γ in S. Then $i \circ \gamma$ is a curve in M with $(i \circ \gamma)' = di_p(v)$. Conversely, let $v := w'(0) \in A$. We have $w = j \circ w$ where $j : i(S) \to S$ is the reverse inclusion. Since $(j \circ w)'(0) = dj_p(v) \in T_pS$, it follows that $d_i((j \circ w)'(0)) = v$. $\qquad\square$

Remark 23. The gradient ∇F has two main properties.

1. It is orthogonal to the level sets of F.

2. $dF_p(v) = \langle \nabla F_p, v \rangle$.

But we don't have an inner product on M unless M is a Riemannian manifold, which by definition has a smoothly varying inner product.

3.7 Lecture 12

Definition. If $\pi : M \to N$ is a continuous map, a *section of π* is a continuous right inverse for π.

Definition. A *(smooth) vector field* X is a smooth section of the projection $\pi : TM \to M$, i.e., $X_p := F(p) \in T_pM$ for each $p \in M$. Let $\mathscr{X}(M)$ denote the space of smooth vector fields in M.

Remark 24. Given a chart U on M, if $p \in U$, then we can write $X_p = \sum_i r_i \frac{\partial}{\partial x_i}|_p$ for some unique real coefficients r_i. Define each $X^i : U \to \mathbb{R}$ by $X_i(p) = r_i$. Then $X_p = \sum_i X_i(p) \frac{\partial}{\partial x_i}|_p$.

Definition. We call such X_i the *component functions of X* for the chart U.

Proposition 11. A vector field X is smooth if and only if each component function in any given chart is smooth.

Remark 25. $\mathscr{X}(M)$ is a module over $C^\infty(M)$ by the action $f \cdot X = (p \mapsto f(p)X_p)$.

Lemma 8. If S is a closed subset of M and X a smooth vector field along S, then there is an extension of X to a smooth vector field on M.

Definition. Let $U \subset M^n$ be open and $X_1, \ldots, X_k \in \mathscr{X}(M)$.

1. $X_1, \ldots, X_k$ are *linearly independent* if for any $p \in U$, we have $\{X_1(p), \ldots, X_k(p)\}$ linearly independent in $T_p M$.

2. If $k = n$ and $X_1, \ldots, X_k$ are linearly independent, then $\{X_1, \ldots, X_k\}$ is a *local frame* in U.

Example 13. The basis vectors $p \mapsto \frac{\partial}{\partial x_i}|_p$ form a local frame for a given chart U around p, called the *coordinate frame*.

Definition. A local frame for U is called a *global frame* if $U = M$. If such a frame exists, then M is called *parallelizable*.

Example 14. $\mathbb{R}^n$ is parallelizable via the standard coordinate vector fields.

Lemma 9. M is parallelizable if and only if $TM \approx M \times \mathbb{R}^n$.

Remark 26. (Kervaire) $\mathbb{S}^n$ is parallelizable if and only if $n \in \{0, 1, 3, 7\}$.

Example 15. Any Lie group is parallelizable.

Remark 27. Note that $\mathscr{X}(M)$ acts on $C^\infty(U)$ for $U \subset M$ via $X \cdot f = (p \mapsto X_p(f))$. Given $X \in \mathscr{X}(M)$ fixed, this induces a linear map $X : C^\infty(U) \to C^\infty(U)$ satisfying the product rule $X(fg) = fXg + gXf$. We cal such a map a *derivation* of $C^\infty(U)$.

Moreover, if $F : M \to N$ is smooth, then we have $dF_p X(p) \in T_{F(p)} N$ for each $p \in M$. But this may not define a vector field on N, since F may not be surjective.

Example 16. Note that for $X, Y \in \mathscr{X}(M)$, $X(Yf)$ need not be a derivation. Indeed, let $M = \mathbb{R}^2$, $X = \frac{\partial}{\partial x}$, and $Y = x\frac{\partial}{\partial y}$. If $f(x,y) = x$ and $g(x,y) = y$, then $XY(fg) = 2x$ whereas $fXY(g) + gXY(f) = x$, so that $XY(f)$ is not a derivation.

Definition. Let $X, Y \in \mathscr{X}(M)$. Then $[X, Y] := XY - YX : C^\infty(M) \to C^\infty(M)$ is called the *Lie bracket of X and Y*.

Remark 28. (Clairaut) If $X_i = \frac{\partial}{\partial x_i} \in \mathscr{X}(M)$, then $[X_i, X_j] = 0$ for any $1 \leq i, j \leq n$.

Proposition 12. A map $D : C^\infty(M) \to C^\infty(M)$ is a derivation if and only if there is some $X \in \mathscr{X}(M)$ such that $Df = Xf$ for any f.

Proof. We've established the backward implication. Conversely, assume that D is a derivation. Define $X : M \to TM$ by $X_p(f) = (Df)(p)$. Since $Df = Xf$ is smooth for each X, it follows that X is smooth by Lee, Proposition 8.14. $\square$

Proposition 13. Any Lie bracket $[X, Y]$ is a smooth vector field.

Proof. By our last proposition, it suffices to show that $[X, Y]$ is a derivation. Let f, g be smooth functions on M. Then

$$[X,Y](fg) = X(Y(fg)) - Y(X(fg)) = X(fYg + gYf) - Y(fXg + gXf) = XfYg + XgYf - YfXg - YgXf$$

$$= fXYg + YgXf + gXYf + YfXg - fYXg - XgYf - gYXf - XfYg = fXYg + gXYf - fYXg - gYXf$$

$$= f[X,Y]g + g[X,Y]f.$$

$\square$

3.8 Lecture 13

Definition. The function $[X, Y] : M \to TM$ is given by $p \mapsto (f \mapsto X_p(Yf) - Y_p(Xf))$.

Proposition 14. Write $X = X^i \frac{\partial}{\partial x_i}$ and $Y = Y^j \frac{\partial}{\partial x_j}$ in local coordinates. Then

$$[X, Y] = \sum_{i,j} (X^i \frac{\partial Y^j}{\partial x_i} - Y^i \frac{\partial X^j}{\partial x_i}) \frac{\partial}{\partial x_j}.$$

Proof. Since $[X, Y]$ is a vector field, $([X,Y]f) \restriction_U = [X,Y](f \restriction_U)$ for any open $U \subset M$. Therefore, we can compute, say, Xf in a coordinate expression for X. We can apply the product rule and Clairaut to get

$$[X, Y]f = X^i \frac{\partial}{\partial x_i}(Y^j \frac{\partial f}{\partial y_j}) - Y^j \frac{\partial}{\partial x_j}(X^i \frac{\partial f}{\partial x_i}) = X^i \frac{\partial Y^j}{\partial x_i} \frac{\partial f}{\partial x_j} + X^i Y^j \frac{\partial^2 f}{\partial x_i x_j} - Y^j \frac{\partial X^i}{\partial x_j} \frac{\partial f}{\partial x_i} - Y^j X^i \frac{\partial^2 f}{\partial x_j x_i}$$

$$= X^i \frac{\partial Y^j}{\partial x_i} \frac{\partial f}{\partial x_j} - Y^j \frac{\partial X^i}{\partial x_j} \frac{\partial f}{\partial x_i} = \sum_{i,j} (X^i \frac{\partial Y^j}{\partial x_i} - Y^i \frac{\partial X^j}{\partial x_i}) \frac{\partial}{\partial x_j}.$$

$\square$

Remark 29. It's a fact that if $X_1, \ldots, X_n \in \mathscr{X}(U)$ such that $[X_i, X_j] = 0$, then there are local coordinates $x^i : V \to \mathbb{R}$ such that $X_i = \frac{\partial}{\partial x^i}$. This is a converse to Clairaut.

Proposition 15.

1. (Bilinearity) For any $a, b \in \mathbb{R}$,
$$[aX + bY, Z] = a[X, Z] + b[Y, Z]$$
$$[Z, aX + bY] = a[Z, X] + b[Z, Y].$$

2. (Antisymmetry)
$$[X, Y] = -[Y, X].$$

3. (Jacobi Identity)
$$[X, [Y, Z]] + [Y, [Z, X]] + [Z, [X, Y]] = 0.$$

4. For any $f, g \in C^\infty(M)$,
$$[fX, gY] = fg[X, Y] + (fXg)Y - (gYf)X,$$
where fX denotes the module action $f \cdot X$.

Proof. Compute directly. $\square$

Definition. Let $X \in \mathscr{X}(M)$ and $Y \in \mathscr{X}(N)$. Let $F : M \to N$ be a diffeomorphism. The *pushforward of X by F*, denoted by F_*X, is the vector field on N given by $q \mapsto dF_{F^{-1}(q)}(X_{F^{-1}(q)})$.

Definition. Let $X \in \mathscr{X}(M)$ and $Y \in \mathscr{X}(N)$. If $F : M \to N$ is a diffeomorphism, then X and Y are *F-related* if $Y = F_*X$.

Remark 30. $X(f \circ F) = (Yf) \circ F$ if and only if X and Y are F-related.

Theorem 9. (Naturality of the Lie bracket) Suppose $F : M \to N$ is a diffeomorphism and $X, Y \in \mathscr{X}(M)$. Then $F_*[X, Y] = [F_*X, F_*Y]$.

Proof. Let $f \in C^\infty(M)$. By our previous remark, we see that $XY(f \circ F) = X(F_*Yf \circ F) = F_*X(F_*Yf) \circ F$, and likewise $YX(f \circ F) = F_*Y(F_*Xf) \circ F$. Thus,

$$[X, Y](f \circ F) = F_*X(F_*Yf) \circ F - F_*Y(F_*Xf) \circ F = ([F_*X, F_*Y]f) \circ F.$$

We conclude by again applying our previous remark. $\square$

Corollary 6. Let $S \subset M$ be a submanifold. If $X, Y \in \mathscr{X}(M)$ have $X_p, Y_p \in T_p(S)$ for each $p \in S$, then $[X, Y]_p \in T_p(S)$ as well.

Proof. Let $i : S \to M$ denote inclusion. Then there are $X', Y' \in \mathscr{X}(S)$ with X' i-related to $X \restriction_S$ and Y' to $Y \restriction_S$. This implies $[X', Y']$ is i-related to $[X, Y] \restriction_S$, which in turn implies that $[X, Y]_p \in T_p(S)$ for any $p \in S$. $\square$

4 Vector bundles

Definition. Let M be a topological space. A *(real) vector bundle of rank k over M* is a topological space E endowed with the following structure.

1. A surjective continuous map $\pi : E \to M$.

2. For each $p \in M$, $E_p := \pi^{-1}(p)$ is endowed with the structure of a k dimensional real vector space.

3. For each $p \in M$, there is a neighborhood U_p in M and a homeomorphism $\phi : \pi^{-1}(U) \to U \times \mathbb{R}^k$ such that

    (a) $\pi_U \circ \phi = \pi \upharpoonright_{\pi^{-1}(U)}$, where $\pi_U : U \times \mathbb{R}^k \to U$ is the projection.
    (b) For each $q \in U$, $\phi \upharpoonright_{E_q}$ is a linear isomorphism $E_q \cong \{q\} \times \mathbb{R}^k \cong \mathbb{R}^k$.

If M and E are smooth manifolds and π and the ψ are smooth, then E is called a *smooth vector bundle*.

Example 17. The Mobius strip and $S^1 \times \mathbb{R}$ are different vector bundles over S^1.

Remark 31. We can always construct a global section for a smooth vector bundle by using partition of unity. But we cannot always ensure that it is non-vanishing, as shown by the hairy ball theorem for bundles over $\mathbb{S}^2$.

4.1 Lecture 14

Lemma 10. (Vector bundle construction lemma) Let M^n be a smooth manifold and suppose that for any $p \in M$, there is some vector space E_p of some fixed dimension k. Let $E := \coprod_{p \in M} E_p$ and $\pi : E \to M$ be the projection map. Further, suppose we have the following data.

1. an open cover $\{U_\alpha\}$.

2. for each α, a bijective $\phi_\alpha : \pi^{-1}(U_\alpha) \to U_\alpha \times \mathbb{R}^k$ whose restriction to each E_p is a linear isomorphism to $\{p\} \times \mathbb{R}^k$.

3. for each $U_\alpha \cap U_\beta \neq \emptyset$, a smooth map $\tau_{\alpha\beta} : U_\alpha \cap U_\beta \to \mathrm{GL}(k, \mathbb{R})$ such that $\phi_\alpha \circ \phi_\beta^{-1}(p, v) = (p, \tau_{\alpha\beta}(p)v)$.

Then E has a unique topology and smooth structure making it into a smooth vector bundle of rank k over M.

Remark 32. The matrices $\tau_{\alpha\beta}(p)$ are called the *transition functions* of the vector bundle E. They satisfy the so-called cocycle condition in that $\tau_{\alpha\alpha}(p) = I_k$ and $\tau_{\alpha\beta}(p)\tau_{\beta\gamma}(p)\tau_{\gamma\alpha}(p) = I_k$.

Definition. If V is a real vector space, then define the *dual space* $V^* = \mathrm{Hom}(V, \mathbb{R})$.

Proposition 16.

1. If $\dim(V) = n$, then $\dim(V^*) = n$.

2. There is a canonical isomorphism $V \cong (V^*)^*$ via $v \mapsto (\phi \mapsto \phi(v))$.

Definition. Let $v_1, \ldots, v_n$ be a basis for V. Then the *dual basis* consists of $\phi_i : V \to \mathbb{R}$ given by $\phi_i(v_j) = 1$ when $i = j$ and $\phi_i(v_j) = 0$ otherwise.

Definition. Let $A : V \to W$ be linear. Then define the linear map $A^* : W^* \to V^*$ by $w \mapsto (v \mapsto w(Av))$.

Definition. Let M^n be a smooth manifold. Define the *cotangent space at p* as $T_p^* M$. Define the *cotangent bundle of M* as $T^* M = \coprod_p T_p^* M$.

Lemma 11. $T^* M$ is a smooth n vector bundle over M.

Proof. Let (U, ϕ) be a smooth chart for M. Define $\phi : \pi^{-1}(U) \to U \times \mathbb{R}^n$ by $a_i \lambda^i|_p \mapsto (p, a_1, \ldots, a_n)$, where $\{\lambda^i|_p\}$ is a dual basis for $T_p M$. Then we apply the vector bundle construction lemma. See Lee, Proposition 11.9 for the straightforward details. $\square$

Remark 33. Let (U, x^i) be smooth coordinates for M^n. Then $\psi : a_i \lambda^i|_p \mapsto (x^1(p), \ldots, x^n(p), a_1, \ldots, a_n)$ is a local chart $(\pi^{-1}(U), \psi)$ for $T^* M$.

Definition. A section of $T^* M$ is called a *covector field* or a *(differential/smooth) 1-form*.

4.2   Lecture 15

Definition. Define $Df : C^\infty(M) \to \Gamma(T^*M)$ by $f \mapsto (p \mapsto df_p)$ where $df_p(v) = vf$ for every $v \in T_pM$. We call df the *differential of f*.

Remark 34. Let (U, x^i) be local coordinates for M. Let (dx^i) denote the corresponding coordinate coframe on U. Write $df_p = A_i(p)dx^i|_p$ for some functions $A_i : U \to \mathbb{R}$. Then $A_i(p) = df_p(\frac{\partial}{\partial x^i}|_p) = \frac{\partial f}{\partial x^i}(p)$, so that $df_p = \frac{\partial f}{\partial x^i}(p)dx^i|_p$. In this way, the differential of f generalizes the gradient of a smooth function on $\mathbb{R}^n$.

Proposition 17. If M is connected, then f is constant if and only if $df = 0$.

Proof. Since $vf = 0$ for any derivation v and constant f, the forward direction is clear. Conversely, suppose that $df = 0$ and let $p \in M$. Set $C = \{q \in M : f(q) = f(p)\}$. We want $C = M$. It suffices to show that C is clopen. For any $q \in C$, choose a coordinate ball $U \ni p$. Then since $0 = df = \frac{\partial f}{\partial x^i}dx^i$, it follows that $\frac{\partial f}{\partial x^i} = 0$ for each i. Elementary calculus implies that f must be constant on U. Hence C is open. Since $C = f^{-1}(p)$, it is also closed. $\qquad\square$

Remark 35. Transition functions for changing coordinates. [[???]]

Definition. Let $F : M \to N$ be smooth. Let $\omega \in \Gamma(T^*N)$. Define the *pullback $F^*\omega$ of ω* as the element of $\Gamma(T^*M)$ given by

$$F^*\omega|_p(X|_p) = \omega|_{F(p)}(F_*|_pX_p).$$

Note that unlike the pushforward, the pullback requires just that F be smooth.

Lemma 12. Let $F : M \to N$ be smooth, $\alpha, \beta \in \Gamma(T^*N)$ and $f, g \in C^\infty(N)$. Then

$$F^*(f\alpha + g\beta) = (f \circ F)F^*\alpha + (g \circ F)F^*\beta.$$

Proof. Let $X \in \mathscr{X}(M)$.

$$F^*(f\alpha + g\beta)|_p(X_p) = (f\alpha + g\beta)|_{F(p)}(F_*|_pX_p) = f(F(p))\alpha_{F(p)}(F_*|_pX_p) + g(F(p))\beta_{F(p)}(F_*|_pX_p)$$

$$= [(f \circ F)F^*\alpha]_p(X_p) + [(g \circ F)F^*\beta]_p(X_p).$$

$\qquad\square$

Remark 36. Let $\gamma : J \subset \mathbb{R} \to M$ be a curve in M. Note that $\Gamma(T^*\mathbb{R}) = \{f(t)dt : f : T \to \mathbb{R}\}$. Then

$$\omega \in \Gamma(T^*M) \implies \gamma^*\omega \in \Gamma(T^*\mathbb{R}) \implies \gamma^*\omega = f(t)dt$$

for some curve f along J.

Definition. We define the *integral of ω along γ* as

$$\int_\gamma \omega = \int_J \gamma^*\omega.$$

Proposition 18. Suppose ϕ is a positive reparameterization of γ. Then $\int_\gamma \omega = \int_{\gamma \circ \phi} \omega$.

Proof. See Lee, 11.31. $\qquad\square$

Definition. A differential 1-form is *closed* if $\frac{\partial w_i}{\partial x^j} - \frac{\partial w_j}{\partial x^i} = 0$ for any i, j where $w = w_i dx^i$.

Exercise 3. Being closed is a well-defined property.

Example 18. By Clairaut, df is closed for any $f \in C^\infty(M)$.

5   Differential forms

5.1   Lecture 16

Theorem 10. (Universal property of the tensor product) Let $V_1, \ldots, V_k$ be (real) vector spaces. There exists a vector space $V_1 \otimes \cdots \otimes V_k$ (called the *tensor product of the V_i*) and map $: \otimes : V_1 \times \cdots \times V_k$ so that for any multilinear map $T : V_1 \times \cdots \times V_k \to W$, there is some unique linear $\widetilde{T} : V \otimes \cdots \otimes V_k \to W$ such that the following commutes.

$$
\begin{array}{ccc}
V_1 \times \cdots \times V_k & \xrightarrow{\ T\ } & W \\
\otimes \downarrow & \nearrow & \\
V_1 \otimes \cdots \otimes V_k & \exists! \widetilde{T} &
\end{array}
$$

Proof. If we prove it when $k = 2$, then we're done by induction. Let $\mathbb{R}\langle V_1 \times V_2 \rangle$ denote the free vector space on $V_1 \times V_2$, i.e., the set of all finite formal linear combinations of $V_1 \times V_2$. Set

$$G = \langle (av_1, v_2) - a(v_1, v_2), (v_1, av_2) - a(v_1, v_2), (v_1 + w_1, v_2) - (v_1, v_2) - (w_1, v_2), (v_1, w_2 + v_2) - (v_1, w_2) - (v_1, v_2) \rangle.$$

Given $T : V_1 \times V_2 \to W$ multilinear, define $\widetilde{T} : \mathbb{R}\langle V_1 \times V_2 \rangle \to W$ by $\sum a_{(v_1, v_2)}(v_1, v_2) \mapsto \sum a_{(v_1, v_2)} T(v_1, v_2)$. Since T is multilinear, $G \subset \ker \widetilde{T}$. Therefore, if $V_1 \otimes V_2 := \mathbb{R}\langle V_1 \times V_2 \rangle \big/ G$, then we get

$$
\begin{array}{ccc}
\mathbb{R}\langle V_1 \times V_2 \rangle & \xrightarrow{\ \widetilde{T}\ } & W \\
\pi \downarrow & \nearrow & \\
V_1 \otimes V_2 & \widetilde{\widetilde{T}} &
\end{array}
\quad .
$$

Thus, if $i : V_1 \times V_2 \to \mathbb{R}\langle V_1 \times V_2 \rangle$ denotes inclusion, then $\widetilde{\widetilde{T}} \circ \pi \circ i = \widetilde{T} \circ i$, which gives the desired diagram. We see that $\widetilde{\widetilde{T}}$ is unique because it is uniquely determined by elements of the form $v_1 \otimes v_2 := [(v_1, v_2)]$ by T and every element of $V_1 \otimes V_2$ can be written as some linear combination of such elements.   □

Proposition 19. If $a, b \in \mathbb{R}$, then $(av_1 + bw_1) \otimes v_2 = a(v_1 \otimes v_2) + b(w_1 \otimes v_2)$.

Proposition 20.

1. $(\mathbf{Vect}_{\mathbb{R}}, \oplus, \otimes)$ is a semiring.

2. $V \otimes W \cong W \otimes V$.

3. $V \otimes \mathbb{R} \cong V$.

4. $(V \otimes W)^* \cong V^* \otimes W^*$.

Proposition 21. $V^* \otimes W^* \cong B(V, W)$ canonically where $B(V, W)$ denotes the space of bilinear maps $V \times W \to \mathbb{R}$.

Proof. Define $\Phi : V^* \times W^* \to B(V, W)$ by $(\omega, \eta) \mapsto ((v, w) \mapsto \omega(v)\eta(w))$. This is linear, hence induces

$$
\begin{array}{ccc}
V^* \times W^* & \xrightarrow{\ \Phi\ } & B(V, W) \\
\pi \downarrow & \nearrow & \\
V^* \otimes W^* & \widetilde{\Phi} &
\end{array}
\quad .
$$

One can show that $\tilde{\Phi}$ is a natural isomorphism.   □

Remark 37. Our previous result can be generalized.

$$V_1^* \otimes \cdots \otimes V_k^* \cong L(V_1, \ldots, V_k; \mathbb{R}).$$

Definition. (tensor type) We say that an element of $V_l^k := \underbrace{V^* \otimes \cdots \otimes V^*}_{k \text{ times}} \otimes \underbrace{V \otimes \cdots \otimes V}_{l \text{ times}}$ is a (k,l)-*tensor*.

A $(k,0)$ tensor is called *covariant*. A $(0,l)$-tensor is called *contravariant*.

Definition. Let M be a manifold. Then define the (k,l)-*tensor bundle*

$$T_l^k M = \coprod_{p \in M} (T_p)_l^k M.$$

Exercise 4. What is the dimension of $T_l^k M$?

Example 19. $T^1 M = T^* M$, and $T_1 M = TM$.

Remark 38. Suppose (x^i) and (y^i) are two local coordinate systems for $p \in M$. Then

$$dx^{i_1} \otimes dx^{i_2} \otimes \cdots dx^{i_k} = \left(\frac{\partial x^{i_1}}{\partial y^{l_1}} dy^{p_1} \right) \otimes \cdots \otimes \left(\frac{\partial x^{i_k}}{\partial y^{l_k}} dy^{p_k} \right)$$

$$= \sum_{p_1, \ldots, p_k} \frac{\partial x^{i_1}}{\partial y^{l_1}} \cdots \frac{\partial x^{i_k}}{\partial y^{l_k}} \otimes dy^{p_1} \otimes \cdots \otimes dy^{p_k}.$$

Definition. A (k,l)-*tensor field* is a (smooth) section of $T_l^k M$. Let $\mathcal{T}_l^k(M) := \Gamma(T_l^k M)$.

5.2 Lecture 17

Remark 39. Let (U, x^i) be local coordinates for M. Then $A \in \mathcal{T}_k^l(M)$ can be written as

$$A|_p = A_{i_1 \ldots i_k}^{j_1 \ldots j_l} dx^{i_1}|_p \otimes \cdots \otimes dx^{i_k}|_p \otimes \frac{\partial}{\partial x^{j_1}}|_p \otimes \cdots \otimes \frac{\partial}{\partial x^{j_l}}|_p$$

summed over $n^k \cdot n^l$ tensors.

Example 20. Define $\sigma = \delta_j^i dx^j \otimes \frac{\partial}{\partial x^i}$, $X = X^k \frac{\partial}{\partial x^k}$, and $w = w_l dx^l$. Then

$$\sigma(X, w) = \delta_j^i dx^j \otimes \frac{\partial}{\partial x^i} \left(X^k \frac{\partial}{\partial x^k}, w_l dx^l \right) = \delta_j^i dx^j \left(X^k \frac{\partial}{\partial x^k} \right) \frac{\partial}{\partial x^i} w_l dx^l = \delta_j^i \delta_k^j X^k w_l \delta_i^l \underbrace{= w_k X^k}_{[[\text{Why?}]]} = w(X).$$

We say that σ is *invariant* in this case.

Example 21. Show that $\delta_i^j dx^i \otimes dx^j$ is not an invariant tensor.

Proposition 22.

1. Any $\sigma \in \mathcal{T}_l^k(M)$ induces a $C^\infty(M)$-multilinear map

$$\hat{\sigma} : \underbrace{\mathscr{X}(M) \times \cdots \times \mathscr{X}(M)}_{k \text{ times}} \times \underbrace{\mathscr{X}^*(M) \times \cdots \times \mathscr{X}^*(M)}_{l \text{ times}} \to C^\infty(M)$$

$$(X_1, \ldots, X_k, w_1, \ldots, w_l) \mapsto (p \mapsto \sigma(X_1|_p, \ldots, X_k|_p, w_1|_p, \ldots, w_l|_p)).$$

2. Any multilinear map over $C^\infty(M)$ is of the above form for some (k,l)-tensor field.

Example 22. The Lie bracket is not multilinear over $C^\infty(M)$, as $[fX + gY, Z] = f[X, Y] + g[Y, Z] - Z(f)X - Z(g)Y$.

Remark 40. The smooth function $\hat{\sigma}_p$ above is determined completely by the values $X_1(p), \ldots, X_k(p), w_1(p), \ldots, w_l(p)$.

Definition. A covariant k-tensor T is *alternating* if for any vectors $Y, X_1, \ldots, X_{k-1}$, it follows that

$$T(X_1, X_2, \ldots, Y, \ldots, Y, \ldots, X_{k-1}) = 0.$$

This is also called a *exterior form*.

Example 23. If σ is a 0-tensor or a 1-tensor, then it is alternating.

Proposition 23. TFAE.

1. T is alternating.

2. $T(X_1, \ldots, X_k) = 0$ whenever $\{X_1, \ldots, X_k\}$ is linearly dependent.

3. $T(X_1, \ldots, X_i, X_{i+1}, \ldots, X_k) = -T(X_1, \ldots, X_{i+1}, X_i, \ldots, X_k)$.

Definition. The space of alternating covariant k-tensors is a subspace of $T^k(V)$ that is denoted by $\bigwedge^k(V)$. Given $T \in T^k(V)$, define the *alternation of T* as

$$\text{Alt}(T) : (V_1, \ldots, V_k) \mapsto \frac{1}{k!} \sum_{\sigma \in S_k} \text{sgn}(\sigma) T(V_{\alpha(1)}, \ldots, V_{\sigma(k)}).$$

Example 24. $\text{Alt}(T)(X, Y, Z) = \frac{1}{6}(T(X, Y, Z) + T(Y, Z, X) + T(Z, X, Y) - T(Y, X, Z) - T(Z, Y, X) - T(X, Z, Y))$.

Example 25. Let $\{w^1, \ldots, w^n\}$ be a cobasis for the real vector space V. Then

$$\text{Alt}(w^1 \otimes \cdots \otimes w^n)(e_1, \ldots, e_n)$$
$$= \frac{1}{n!} \sum_{\sigma \in S_n} \text{sgn}(\sigma) w^1 \otimes \cdots \otimes w^n (e_{\sigma(1)}, \ldots, e_{\sigma(n)})$$
$$= \frac{1}{n!} \text{sgn}(\text{id}_n) w^1 \otimes \cdots \otimes w^n (e_1, \ldots, e_n)$$
$$= \frac{1}{n!}.$$

Proposition 24.

1. $\text{Alt}(T) \in \bigwedge^k(V)$.

2. $\text{Alt}(T) = T \iff T \in \bigwedge^k(V)$.

3. $\text{Alt} : T^k(V) \to \bigwedge^k(V)$ is linear.

5.3 Lecture 18

Lemma 13. Let $\{w^1, \ldots, w^n\}$ be a cobasis for the real vector space V. Let $k \leq n$. Then

$$A := \{\text{Alt}(w^{i_1} \otimes \cdots \otimes w^{i_k}) : 1 \leq i_1 < \cdots < i_k \leq n\}$$

is a basis for $\bigwedge^k(V)$.

Proof. It's clear from our previous proposition, that A spans $\bigwedge^k(V)$. It remains to show that A is linearly independent.

Exercise 5.

1. If $(i_1, \ldots, i_k)$ is not pairwise distinct, then $\text{Alt}(w^{i_1} \otimes \cdots \otimes w^{i_k}) = 0$.

2. $\text{Alt}(w^{i_1} \otimes \cdots \otimes w^{i_j} \otimes w^{i_{j+1}} \otimes \cdots \otimes w^{i_k}) = -\text{Alt}(w^{i_1} \otimes \cdots \otimes w^{i_{j+1}} \otimes w^{i_j} \otimes \cdots \otimes w^{i_k})$.

  Therefore, $\text{span}(A) = \text{span}\{\text{Alt}(w^{i_1} \otimes \cdots \otimes w^{i_k}) : 1 \leq i_1 \leq \cdots \leq i_k \leq n\}$.

Exercise 6. Show that this implies that A is linearly independent.

$\square$

Corollary 7. If $\dim(V) = n$, then $\dim \bigwedge^k(V) = \binom{n}{k} = \frac{n!}{k!(n-k)!}$.

Definition. Define the *wedge product* as the map

$$\wedge : \overset{k}{\bigwedge}(V) \times \overset{l}{\bigwedge}(V) \to \overset{k+l}{\bigwedge}(V) \qquad (w, q) \mapsto w \wedge q := \frac{(k+l)!}{k!l!} \operatorname{Alt}(w \otimes q).$$

This is like the tensor product. The *exterior algebra* A^* is the algebra of alternating tensors under the wedge product.

Corollary 8. The set $\{w^{i_1} \wedge \cdots \wedge w^{i_k} : 1 \le i_1 < \cdots < i_k \le n\}$ is a basis for $\bigwedge^k(V)$.

Proof. For each $(i_1, \ldots, i_k)$, one can show that $w^{i_1} \wedge \cdots \wedge w^{i_k}$ and $\operatorname{Alt}(w^{i_1} \otimes \cdots \otimes w^{i_k})$ differ by a real factor. $\square$

Remark 41. Let $B := \{e_1, \ldots, e_n\}$ be the standard basis for V. Note that $\underset{B}{\det} \in \bigwedge^n(V)$ by Proposition 24. But $\bigwedge^n(V) = 1$, so that $\underset{B}{\det} = c(w^1 \wedge \cdots \wedge w^n)$. But evaluating both sides at $(e_1, \ldots, e_n)$ gives $1 = c(1) = c$. Thus,

$$\underset{B}{\det} = w^1 \wedge \cdots \wedge w^n.$$

Proposition 25. Suppose that ω, ω, η, and η' are exterior forms. The following are properties of the wedge product.

1. (Bilinearity) If $a, a' \in \mathbb{R}$, then

$$(a\omega + a'\omega') \wedge \eta = a(\omega \wedge \eta) + a'(\omega' \wedge \eta)$$
$$\eta \wedge (a\omega + a'\omega') = a(\eta \wedge \omega) + a'(\eta \wedge \omega').$$

2. (Associativity)

$$(\eta \wedge \omega) \wedge \omega' = \eta \wedge (\omega \wedge \omega').$$

3. (Anticommutativity) If $\omega \in \bigwedge^k(V)$ and $\eta \in \bigwedge^l(V)$, then

$$\omega \wedge \eta = (-1)^{kl} \eta \wedge \omega.$$

   Corollary 9. If ω is a 1-form, then $\omega \wedge \omega = 0$.

4. If $\omega^1, \ldots, \omega^k \in \bigwedge^1(V)$, then

$$\omega^1 \wedge \cdots \wedge \omega^k(v_1, \ldots, v_k) = \det(\omega^j(v_i)).$$

Definition. Let M^n be a smooth manifold. Define the *alternating bundle of rank k* as

$$\overset{k}{\bigwedge}(M) = \coprod_{p \in M} \overset{k}{\bigwedge}(T_p M).$$

A smooth section of $\bigwedge^k(M)$ is called a *differential k-form*.

Remark 42. In local coordinates we have a basis $\{\frac{\partial}{\partial x^i}|_p\}_{1 \le i \le n}$ for $T_p M$ and a corresponding dual basis $\{dx^i\}$. Then for any $w \in \bigwedge^k(M)$, we can write

$$w = \sum_{1 \le i_1 < \cdots < i_k \le n} w_{i_1, \ldots, i_k} dx^{i_1} \wedge \cdots \wedge dx^{i_k}$$

locally at p. Let $I := \{i_1 < \cdots < i_k\}$. Since

$$dx^{i_1} \wedge \cdots \wedge dx^{i_l}\left(\frac{\partial}{\partial x^{j_1}}, \ldots, \frac{\partial}{\partial x^{j_k}}\right) = \delta_J^I$$

where $\delta_J^I = 1$ if and only if $I = J$ as sets, it follows that $w_{i_1, \ldots, i_k} = w(\frac{\partial}{\partial x^{i_1}}, \ldots, \frac{\partial}{\partial x^{i_k}})$. We abbreviate this by writing

$$w = w_I dx^I,$$

where we tacitly sum over the I.

Remark 43. Write $w = w_I dx^I$ and $w = \tilde{w}_J d\tilde{x}^J$ locally where $x, \tilde{x} : U \to \mathbb{R}^m$ are charts. A direct computation shows that

$$\tilde{w}_J = w(\frac{\partial}{\partial x^{j_1}}, \ldots, \frac{\partial}{\partial x^{j_k}}) = \sum_I \det(k \times k \text{ minor of } \frac{\partial x}{\partial \tilde{x}} \text{ relative to } i_1, \ldots, i_k \text{ and } j_1, \ldots, j_k).$$

5.4 Lecture 19

Definition. Let $F : M \to N$ be smooth and $\omega \in \bigwedge^k(N)$. Define the *pullback $F^*\omega$ of ω by F* as the differential k-form on M given by

$$F^*\omega|_p(v_1, \ldots, v_k) = \omega_{F(p)}(dF_p(v_1), \ldots, dF_p(v_k)),$$

Remark 44. The pullback $F : \Omega^k(N) \to \Omega^k(M)$ is a linear map over $\mathbb{R}$.

Proposition 26. (Naturality of the pullback) $F^*(\omega \wedge \eta) = F^*(\omega) \wedge F^*(\eta)$.

Lemma 14. In any local coordinates, $F^*(\sum_I \omega_I dy^{i_1} \wedge \cdots \wedge dy^{i_k}) = \sum_I (\omega_I \circ F) d(y^{i_1} \circ F) \wedge \cdots \wedge d(y^{i_k} \circ F)$.

Proof. [[Did not understand.]] $\qquad \square$

Example 26. Consider the transformation to polar coordinates $\mathbb{R}^2 \to \mathbb{R}^2$ given by $(r, \theta) \mapsto (r\cos\theta, r\sin\theta)$. This is the identity map with respect to different atlases on $\mathbb{R}^2$. Our previous lemma together with computational properties of $\wedge$ gives

$$
\begin{aligned}
&dx \wedge dy \\
&= d(r\cos\theta) \wedge d(r\sin\theta) \\
&= (\cos\theta dr - r\sin\theta d\theta) \wedge (\sin\theta dr + r\cos\theta d\theta) \\
&= (\cos\theta dr - r\sin\theta d\theta) \wedge \sin\theta dr + (\cos\theta dr - r\sin\theta d\theta) \wedge r\cos\theta d\theta \\
&= (\cos\theta dr \wedge \sin\theta dr) - (r\sin\theta d\theta \wedge \sin\theta dr) + (\cos\theta dr \wedge r\cos\theta d\theta) - (r\sin\theta d\theta \wedge r\cos\theta d\theta) \\
&= -(r\sin\theta d\theta \wedge \sin\theta dr) + (\cos\theta dr \wedge r\cos\theta d\theta) \\
&= r\sin^2\theta(dr \wedge d\theta) + r\cos^2\theta(dr \wedge d\theta) \\
&= rdr \wedge d\theta.
\end{aligned}
$$

5.5 Lecture 20

Definition. Let $\Omega^k(M)$ and $A^k(M)$ denote the vector space of differential k-forms on the manifold M. Let $\omega \in A^k(M)$ and write $\omega_I dx^I$ in local coordinates. Define the *exterior derivative* of ω as

$$d\omega = d\omega_I \wedge dx^I.$$

Note that $d\omega = \frac{\partial}{\partial x^j}\omega_I dx^j \wedge dx^I$. We call the operation $d : A^k(M) \to A^{k+1}(M)$ *exterior differentiation*.

Remark 45. If we view $\Omega^k : \mathbf{Diff}^{\text{op}} \to \mathbf{Vec}_{\mathbb{R}}$ as the presheaf sending each smooth map f to the pullback f^*, then the exterior derivative becomes a natural transformation $\Omega^k \Rightarrow \Omega^{k+1}$.

Definition. Let $\omega \in A^k(M)$.

1. We say that ω is *closed* if $d\omega = 0$.

2. We say that ω is *exact* if $\omega = d\eta$ for some $\eta \in A^{k-1}(M)$.

Lemma 15. Suppose $M = \mathbb{R}^n$.

1. d is linear over $\mathbb{R}$.

2. $d(\omega \wedge \eta) = d\omega \wedge \eta + (-1)^k \omega \wedge d\eta$.

3. $d \circ d \equiv 0$.

4. $d(F^*\omega) = F^*(d\omega)$.

Proof. The first statement is obvious, and the last is an easy computation. Now, write $\omega = udx^I$ and $\eta = vdx^J$. By linearity, it suffices to compute $d(udx^I \wedge vdx^J)$ in order to verify the second statement.

$$
\begin{aligned}
d(\omega \wedge \eta) &= d(udx^I \wedge vdx^J) \\
&= d(uvdx^I \wedge dx^J) \\
&= (vdu + udv) \wedge dx^I \wedge dx^J \\
&= (du \wedge dx^I) \wedge (vdx^J) \wedge (dv \wedge udx^I) \wedge dx^J \\
&= (du \wedge dx^I) \wedge (vdx^J) \wedge (-1)^k (udx^I) \wedge (dv \wedge dx^J) \\
&= d(\omega \wedge \eta) = d\omega \wedge \eta + (-1)^k \omega \wedge d\eta.
\end{aligned}
$$

To prove the third statement, first observe that if $k = 1$ and we write $\omega = \omega_j dx^j$, then

$$
d\omega = \sum_{i,j} \frac{\partial \omega_j}{\partial x^i} dx^i \wedge dx^j = \sum_{i<j} \frac{\partial \omega_j}{\partial x^i} dx^i \wedge dx^j + \sum_{i>j} \frac{\partial \omega_j}{\partial x^i} dx^i \wedge dx^j = \sum_{i<j} \left(\frac{\partial \omega_j}{\partial x^i} - \frac{\partial \omega_i}{\partial x^j} \right) dx^i \wedge dx^j.
$$

This together with Clairaut implies that

$$
d(du) = \frac{\partial^2 u}{\partial x^i \partial x^j} dx^i \wedge dx^j = \sum_{i<j} \left(\frac{\partial^2 u}{\partial x^i \partial x^j} - \frac{\partial^2 u}{\partial x^j \partial x^i} \right) dx^i \wedge dx^j = 0.
$$

Drop the assumption that $k = 1$. Then expanding $d(d\omega)$ gives a sum of two summations of wedge products. One of which contains the term $d(d\omega_J)$, and the other contains the term $d(dx^{j_i})$. These both equal zero, hence the entire expression $d(d\omega)$ vanishes. $\qquad \square$

Corollary 10. The exterior derivative is well-defined.

Proof. Let (U, ϕ) be a chart for M. Notice that

$$
d\omega = \phi^* d(\phi^{-1^*} \omega).
$$

Let (V, ψ) be another chart. Then

$$
(\phi \circ \psi^{-1})^* d(\phi^{-1^*} \omega) = d((\phi \circ \psi^{-1})^* \phi^{-1^*} \omega).
$$

Since $(\phi \circ \psi^{-1})^* = \psi^{-1^*} \circ \phi^*$ and $F^* \circ F^{-1^*} = \mathrm{id}$ for any diffeomorphism F, it follows that

$$
\psi^{-1^*} \circ \phi^* d(\phi^{-1^*} \omega) = d(\psi^{-1^*} \omega).
$$

$\Longrightarrow$

$$
\phi^* d(\phi^{-1^*} \omega) = \psi^* d(\psi^{-1^*} \omega).
$$

$\qquad \square$

Corollary 11. Any exact form is closed.

Remark 46. It is not the case that any closed form is exact. Let $M := \mathbb{R}^2 \setminus \{0\}$. Define the 1-form $\omega : M \to TM$ by $(x, y) \mapsto \frac{xdy - ydx}{x^2 + y^2}$. On the on hand, a direct computation shows that $d\omega = 0$. On the other hand, recall from calculus that ω is exact on a connected open $\omega \subset M$ if and only if $\int_c \omega = 0$ for any closed curve $c \subset \omega$. But if $\gamma : [0, 2\pi] \to M$ is given by $(\cos\theta, \sin\theta)$, then

$$
\int_\gamma \omega = \int_0^{2\pi} d\theta = 2\pi \neq 0,
$$

hence ω is not exact.

Theorem 11. (Unique differentiation theorem) The exterior derivative is the unique operation $\bar{d} : A^k(M) \to A^{k+1}$ satisfying the three above properties along with the property that $\bar{d}f$ equals the differential of f for any $f \in C^\infty(M)$.

Proposition 27. (Naturality of the exterior derivative) If F is a smooth map, then $d(F^*\omega) = F^*(d\omega)$.

Proof. This follows from the case $M = \mathbb{R}^n$, which is stated in Lemma 15. $\qquad\square$

Definition. Let V be a finite-dimensional vector space. For each $v \in V$, define *interior multiplication* as the linear map $i_v : \bigwedge^k(V) \to \bigwedge^{k-1}(V)$ given by $i_v\omega(w_1, \ldots, w_{k-1}) = \omega(v, w_1, \ldots, w_{k-1})$. Let $v \lrcorner \omega := i_v\omega$. Then we may extend interior multiplication as follows. For each $X \in \mathscr{X}(M)$ and $\omega \in A^k(M)$, define the $(k-1)$-form $X \lrcorner \omega$ by $p \mapsto X_p \lrcorner \omega_p$.

5.6   Lecture 21

Definition. Let V be a finite-dimensional vector space. Suppose that $\{e_1, \ldots, e_n\}$ and $\{f_1, \ldots, f_n\}$ are two bases for V. We say that they are *co-oriented* if the change-of-basis matrix has positive determinant.

Note. This gives us two equivalence classes of bases for V, which we call the *orientations for V*. If $[E_1, \ldots, E_n]$ is a given orientation for V, then we call any basis in it *(positively) oriented* and any basis not in it *negatively oriented*.

Definition. An *orientation* on a manifold M is a continuous choice of orientation on each T_pM.

Note. Equivalently, if $\{(U_\alpha, \phi_\alpha)\}$ denotes the smooth structure on M, we say that M is *orientable* if the Jacobian $D[\phi_\beta \circ \phi_\alpha^{-1}]$ has positive determinant on $\phi_\alpha(U_\alpha \cap U_\beta)$ for any α, β.

Example 27. $\mathbb{S}^n$ is orientable for any $n \geq 1$. For each $p \in \mathbb{S}^n$, say that $(v_1, \ldots, v_n)$ is positively oriented on $T_p\mathbb{S}^n$ if $(p, v_1, \ldots, v_n)$ is positively oriented on $\mathbb{R}^{n+1}$, i.e. is co-oriented with the standard basis for $\mathbb{R}^{n+1}$.

Lemma 16. Let $\pi : E \to M$ be a smooth vector bundle and $V \subset E$ open. If V_p is a convex subspace of E_p for every $p \in M$, then there is some $\sigma \in \Gamma(E)$ such that $\sigma_p \in V_p$ for every p.

Proof. Find a cover of E by local trivializations U_α over M along with smooth sections σ_α of them. We get some partition of unity ψ_α subordinate to (U_α). Define $\sigma : M \to E$ as $\sum_\alpha \psi_\alpha \sigma_\alpha$, so that $\sigma \in \Gamma(E)$. Then σ_p belongs to V_p by convexity. $\qquad\square$

Proposition 28. Suppose that M is an n-manifold. Any nowhere vanishing n-form on M gives rise to a unique orientation on M. Conversely, any orientation on M gives rise to a nowhere vanishing n-form on M.

Proof. First, let $\omega \in A^n(M)$ be nowhere vanishing. For each $p \in M$, we see that ω_p defines an orientation O_M^p on M by saying that $[e_1, \ldots, e_n] \in O_M$ if and only if $\omega_p(e_1, \ldots, e_n) > 0$. It remains to show that if $p \in M$, then we can find some chart U_p around p and some local frame $(E_1, \ldots, E_n)_p$ on U_p such that $\omega_q(E_1|_q, \ldots, E_n|_q) > 0$ for every $q \in U_p$. To see this, pick any U_p and local frame $(E_1, \ldots, E_n)_p$ on U_p. Write $\omega = f dE^1 \wedge \cdots \wedge dE^n$ locally for some smooth $f : U_p \to \mathbb{R}$. Since ω is nowhere vanishing, it follows that

$$\omega(E_1, \ldots, E_n) = f \neq 0.$$

Since f is continuous and M connected, we see that $f > 0$ or $f < 0$. We may assume that $f > 0$ as otherwise we choose $(-E_1, \ldots, -E_n)_p$ instead.

Conversely, given $p \in M$ and an orientation O_M^p on T_pM, say that $w \in \bigwedge^n(T_pM)$ is positively oriented if $w(e_1, \ldots, e_n) > 0$ for any $[e_1, \ldots, e_n] \in O_M^p$. Then the subspace $\bigwedge_+^n(T_pM)$ is open and convex. By our previous lemma, we are done. $\qquad\square$

Definition. A diffeomorphism $F : M \to N$ between two oriented manifolds is *orientation-preserving* if the isomorphism dF_p maps positively oriented bases for T_pM to positively oriented bases for $T_{F(p)}N$ for each $p \in M$. It is called *orientation-reversing* if it maps positively oriented bases to negatively oriented ones.

Note. F is orientation-preserving $\iff$ $\det(dF_p) > 0$ for each $p \in M$ $\iff$ $F^*\omega$ is positively oriented for any positively oriented form ω.

Lemma 17. The antipodal map $\alpha : \mathbb{S}^n \to \mathbb{S}^n$ is orientation-preserving if and only if n is odd.

Proof. We have the commutative diagram

$$
\begin{array}{ccc}
\mathbb{S}^n & \xrightarrow{\ \alpha\ } & \mathbb{S}^n \\
\downarrow & & \downarrow \\
\mathbb{R}^{n+1} & \xrightarrow{\ \hat{\alpha}\ } & \mathbb{R}^{n+1}
\end{array}
$$

where $\hat{\alpha} : \vec{x} \mapsto -\vec{x}$. By inspecting $\det(I_{n+1})$, we see that $\hat{\alpha}$ is orientation-preserving if and only if n is odd. Thus, the restriction α has the same property. $\square$

Corollary 12. $\mathbb{RP}^n$ is not orientable when n is even.

Proof. Suppose, for contradiction, that $\mathbb{RP}^n$ admits some orientation. Apply Proposition 27 to obtain a nowhere vanishing n-form ω on $\mathbb{RP}^n$. If $\pi : \mathbb{S}^n \to \mathbb{RP}^n$ denotes the natural projection, then we also obtain the nowhere vanishing n-form $\pi^*\omega$ on $\mathbb{S}^n$. Applying the same proposition shows that this determines the usual orientation on $\mathbb{S}^n$. Note that $\pi \circ \alpha = \pi$, so that $\alpha^*\pi^*\mathbb{S}^n = \pi^*\mathbb{S}^n$. But this implies that α preserves the orientation of $\mathbb{S}^n$, contrary of our previous lemma. $\square$

Proposition 29. $\mathbb{RP}^n$ is orientable only if n is even.

Definition. Let $\mathbb{H}^n := \{(x^1, \ldots, x^n) \in \mathbb{R}^n : x^n \geq 0\}$. An *$n$-dimensional manifold with boundary M* is a second-countable Hausdorff space that is locally homeomorphic to either an open Euclidean ball or an open subset in $\mathbb{H}^n$. Any point $p \in M$ is called an *interior point* if it belongs to a chart homeomorphic to an open ball. It is called a *boundary point* if it belongs to a boundary chart that maps p into $\partial\mathbb{H}^n$.

Note. Every point in M is either an interior or a boundary point, but not both.

Proposition 30. The set of boundary points ∂M is an $(n-1)$-dimensional embedded submanifold of M.

Remark 47. Moreover, ∂M inherits an orientation from M when M is oriented. This is called the *induced* or *Stokes orientation*. Indeed, we may construct a smooth outward-pointing vector field N along ∂M, which is nowhere tangent to ∂M. Therefore, if ω denotes the orientation form for M, then the form $i_{\partial M}^*(N \lrcorner \omega)$ is an orientation form form ∂M.

Example 28. $\mathbb{S}^n$ is orientable as the boundary of the closed unit ball.

6 Integration

6.1 Lecture 22

Note. Our treatment of integration will follow Spivak rather than Lee.

Definition. A *singular k-cell on M^n* is a smooth map $\sigma : [0,1]^k \to M$.

Remark 48. Note that 0-cells are precisely points in M and 1-cells are precisely smooth curves in M.

Definition. Let $A_0^k(\mathbb{R}^k)$ denote the space of k-forms with compact support. Let $\omega \in A_0^k(\mathbb{R}^k)$ and write $\omega = f\,dx^1 \wedge \cdots \wedge dx^k$. Define

$$\int_{\mathbb{R}^k} \omega = \int_{\mathbb{R}^k} f(x^1, \ldots, x^k)\,dx^1 \cdots dx^k.$$

Exercise 7. Given another coordinate representation $\omega = g\,y^1 \wedge \cdots \wedge y^k$ with $\det(\frac{\partial x}{\partial y}) > 0$, we have that $\int_{\mathbb{R}^k} f(x^1, \ldots, x^k)\,dx^1 \cdots dx^k = \int_{\mathbb{R}^k} g(x^1, \ldots, x^k)\,dy^1 \cdots dy^k$. Thus, our last definition makes sense.

Definition. Let $\omega \in A^k(M)$ and σ be a singular k-cell on M. Define

$$\int_\sigma \omega = \int_{[0,1]^k} \sigma^* \omega.$$

Proposition 31. Let $p : [0,1]^k \to [0,1]^k$ be a diffeomorphism. If p is orientation-preserving, then $\int_\sigma \omega = \int_{\sigma \circ p} \omega$. If p is orientation-reversing, then $\int_\sigma \omega = -\int_{\sigma \circ p} \omega$.

Definition. A *singular k-chain on M* is a formal finite $\mathbb{R}$-combination $\sigma = \sum_{i=1}^N a_i \sigma_i$ of singular k-cells on M. Define

$$\int_\sigma \omega = \sum_{i=1}^N a_i \int_{\sigma_i} \omega.$$

Definition. Let σ be a singular k-cell on M. Let $i = 1, \ldots, 2k$ and $\alpha = 0, 1$. Define the (i, α)-*face of σ* as the smooth map $\sigma_{(i,\alpha)}$ given by

$$\sigma_{(i,\alpha)}(x^1, \ldots, x^k) = \sigma(x^1, \ldots, x^{i-1}, \alpha, x^i, \ldots, x^k).$$

Moreover, define the *boundary of σ* as the $(k-1)$-chain

$$\partial \sigma = \sum_{i=1}^k (-1)^{i+1} (\sigma_{(i,1)} - \sigma_{(i,0)}).$$

Definition. If $\sigma := \sum_{i=1}^N a_i \sigma_i$ is a singular k-chain, then define the *boundary of σ* as the $(k-1)$-chain

$$\partial \sigma = \sum_{i=1}^N a_i \partial \sigma_i.$$

Note that $\int_{\partial \sigma} \omega = \sum_{i=1}^N a_i \int_{\partial \sigma_i} \omega$.

Definition. A singular k-chain σ is a *closed chain* if $\partial \sigma = 0$.

Exercise 8. If σ is any singular k-chain, then $\partial \sigma$ is closed.

Theorem 12. (Stokes' theorem for chains) Let σ be a k-chain and $\omega \in A^{k-1}(M)$. Then $\int_\sigma d\omega = \int_{\partial \sigma} \omega$.

Proof. For now, assume that $M = \mathbb{R}^k$ and $\sigma = I^k$. As the smooth structure on $\mathbb{R}^k$ is global, we may write $\omega = f dx^1 \wedge \cdots \wedge \widehat{dx^i} \wedge \cdots \wedge dx^k$ for some distinguished $1 \le i \le k$ and some smooth $f : \mathbb{R}^k \to \mathbb{R}$. We compute

$$d\omega = df \wedge dx^1 \wedge \cdots \wedge \widehat{dx^i} \wedge \cdots \wedge dx^k$$

$$= \Big(\sum_{j=1}^k \frac{\partial f}{\partial x^j} dx^j \Big) \wedge dx^1 \wedge \cdots \wedge \widehat{dx^i} \wedge \cdots \wedge dx^k$$

$$= (-1)^{i-1} \frac{\partial f}{\partial x^i} dx^1 \wedge \cdots \wedge dx^k.$$

Now, apply Fubini and the fundamental theorem of calculus (FTC) to obtain

$$\int_\sigma d\omega = (-1)^{i-1} \int_{[0,1]^k} \frac{\partial f}{\partial x^i} dx^1 \wedge \cdots \wedge dx^k$$

$$= (-1)^{i-1} \int_0^1 \cdots \int_0^1 \Big(\int_0^1 \frac{\partial f}{\partial x^i} dx^i \Big) dx^1 \cdots \widehat{dx^i} \cdots dx^k$$

$$= (-1)^{i-1} \int_0^1 \cdots \int_0^1 (f(x^1, \ldots, \underbrace{1}_{i\text{-th position}}, \ldots, x^k) - f(x^1, \ldots, \underbrace{0}_{i\text{-th position}}, \ldots, x^k)) dx^1 \cdots \widehat{dx^i} \cdots dx^k$$

$$= (-1)^{i-1} \Big(\int_{[0,1]^{k-1}} f(x^1, \ldots, 1, \ldots, x^k) dx^1 \cdots \widehat{dx^i} \cdots dx^k - \int_{[0,1]^{k-1}} f(x^1, \ldots, 0, \ldots, x^k) dx^1 \cdots \widehat{dx^i} \cdots dx^k \Big)$$

$$= (-1)^{i-1} \Big(\int_{\sigma_{(i,1)}} \omega - \int_{\sigma_{(i,0)}} \omega \Big).$$

Moreover, we compute

$$\int_{\partial\sigma}\omega = \sum_{j=1}^{k}(-1)^{j-1}\Big(\int_{\sigma_{(j,1)}}\omega - \int_{\sigma_{(j,0)}}\omega\Big).$$

Since x^j is constant along the (j,α)-face for each $\alpha = 0,1$, it follows that $dx^j = 0$. Therefore,

$$\int_{\partial\sigma}\omega = (-1)^{i-1}\Big(\int_{\sigma_{(i,1)}}\omega - \int_{\sigma_{(i,0)}}\omega\Big) = \int_{\sigma}d\omega.$$

Finally, assume that M is arbitrary and σ is an arbitrary k-cell on M. By the special case just proved, we have that

$$\int_{\sigma}d\omega = \int_{[0,1]^k}\sigma^*(d\omega) = \int_{[0,1]^k}d(\sigma^*\omega) = \int_{\partial[0,1]^k}\sigma^*\omega = \int_{\partial\sigma}\omega.$$

This clearly remains true if σ is a k-chain on M. $\qquad\square$

Corollary 13. The FTC occurs precisely when $\sigma = I^1$ and $\omega = f$. This shows that Stokes' theorem for chains is equivalent to the FTC.

6.2 Lecture 23

Lemma 18. Let M be an oriented manifold. Let $\omega \in A^n(M)$. Let σ_1 and σ_2 be singular n-cells on M that can be extended to diffeomorphisms on (open) neighborhoods of $[0,1]^n$. Suppose that both are orientation-preserving. If $\operatorname{supp}\omega \subset \sigma_1([0,1]^n) \cap \sigma_2([0,1]^n)$, then $\int_{\sigma_1}\omega = \int_{\sigma_2}\omega$.

Proof. Since $\operatorname{supp}\omega \subset \sigma_1([0,1]^n) \cap \sigma_2([0,1]^n)$, we may write

$$\int_{\sigma_1}\omega = \int_{\sigma_2\circ(\sigma_2^{-1}\circ\sigma_1)}\omega \underbrace{=}_{\text{Prop. 30}} \int_{\sigma_2}\omega.$$

$\qquad\square$

Definition. Let $\omega \in A^n(M)$. Let σ be an orientation-preserving singular n-cell on M. If $\operatorname{supp}\omega \subset \sigma([0,1]^n)$, then, by our previous lemma, we may define

$$\int_{M}\omega = \int_{\sigma}\omega.$$

In general, there exists an open cover (U_α) of M such that each $U_\alpha \subset \sigma_\alpha([0,1]^n)$ where σ_α is some orientation-preserving singular n-cell on M. Find a partition of unity (ϕ_α) subordinate to this cover. Note that each $\phi_\alpha\omega$ belongs to $A^n(M)$ and is supported in U_α. If ω is compactly supported, then $\operatorname{supp}\omega$ intersects at most finitely many $\operatorname{supp}\phi_\alpha$. In this case, we define

$$\int_{M}\omega = \sum_{\alpha}\int_{M}\phi_\alpha\omega$$

as this sum if finite.

Lemma 19. If (V_β, ψ_β) be another such partition of unity, then $\sum_{\beta}\int_{M}\psi_\beta\omega = \sum_{\alpha}\int_{M}\phi_\alpha\omega$. Hence our previous definition makes sense.

Proof.

$$\sum_{\alpha}\int_{M}\phi_\alpha\omega = \sum_{\alpha}\int_{M}\phi_\alpha\sum_{\beta}\psi_\beta\omega$$

$$= \sum_{\alpha}\sum_{\beta}\int_{M}\phi_\alpha\psi_\beta\omega = \sum_{\beta}\sum_{\alpha}\int_{M}\psi_\beta\phi_\alpha\omega$$

$$= \sum_{\beta}\int_{M}\psi_\beta\sum_{\alpha}\phi_\alpha\omega = \sum_{\beta}\int_{M}\psi_\beta\omega.$$

$\qquad\square$

Note. If ω is not assumed to be compact, then $\int_M \omega$ may be infinite but is still well-defined.

Theorem 13. (Stokes) Let M be an oriented compact n-manifold with boundary. If $\omega \in A^{n-1}(M)$, then
$$\int_M d\omega = \int_{\partial M} \omega.$$

Proof. There are three cases to consider.

Case 1: Suppose that there is some orientation-preserving n-cell σ on M such that $\operatorname{supp}\omega \subset \operatorname{Int}(\operatorname{im}\sigma)$ and $\operatorname{im}\sigma \cap \partial M = \emptyset$. By Stokes' theorem for chains, it follows that
$$\int_M d\omega = \int_\sigma d\omega = \int_{\partial\sigma} \omega = 0 = \int_{\partial M} \omega.$$

Case 2: Suppose that there is some orientation-preserving n-cell σ on M such that $\operatorname{supp}\omega \subset \operatorname{im}\sigma$, $\operatorname{im}\sigma \cap \partial M = \sigma_{(n,0)}([0,1]^{n-1})$, and $\operatorname{supp}\omega \cap \operatorname{im}\partial\sigma \subset \sigma_{(n,0)}$. By Stokes' theorem for chains, it follows that
$$\int_M d\omega = \int_\sigma d\omega = \int_{\partial\sigma} \omega = (-1)^n \int_{\sigma_{(n,0)}} \omega.$$

Note that if μ is the usual orientation on $\mathbb{H}^n$, then the induced orientation on the boundary $\partial\mathbb{H}^n$ is equal to $(-1)^n\mu$. Therefore, $\sigma_{(n,0)} : [0,1]^{n-1} \to \partial M$ is orientation-preserving if and only if n is even. In either case, we have that
$$(-1)^n \int_{\sigma_{(n,0)}} \omega = \int_{\partial M} \omega,$$
which completes this case.

Case 3: In general, there exist an open cover (U_α) of M and a partition of unity (ϕ_α) subordinate to it such that each $\phi_\alpha\omega$ is an $(n-1)$-form of the kind in Case 1 or Case 2. Since $\sum_\alpha \phi_\alpha$ is constant, we see that $0 = d\left(\sum_\alpha \phi_\alpha\right) = \sum_\alpha d\phi_\alpha$. Hence $\sum_\alpha d\phi_\alpha \wedge \omega = 0$, so that $\sum_\alpha \int_M d\phi_\alpha \wedge \omega = 0$. From this we compute
$$\int_M d\omega = \int_M \sum_\alpha \phi_\alpha d\omega$$
$$= \sum_\alpha \int_M \phi_\alpha d\omega$$
$$= \sum_\alpha \int_M d\phi_\alpha \wedge \omega + \phi_\alpha d\omega$$
$$= \sum_\alpha \int_M d(\phi_\alpha \omega)$$
$$= \sum_\alpha \int_{\partial M} \phi_\alpha \omega$$
$$= \int_{\partial M} \omega.$$

$\square$

7 De Rham cohomology

7.1 Lecture 24

Definition. Given a manifold M^n and integer $k \geq 1$, define the real vector spaces
$$Z^k(M) = \{\omega \in A^k(M) : d\omega = 0\}$$
$$B^k(M) = \{d\eta : \eta \in A^{k-1}(M)\}.$$

Since $B^k(M) \subset Z^k(M)$, we may form the quotient space

$$H^k_{\mathrm{dR}}(M) := \left. Z^k(M) \middle/ B^k(M) \right.,$$

called the *k-th de Rham cohomology group of* M.

Remark 49. This is the same as the singular cohomology group over $\mathbb{R}$.

Note. $H^k_{\mathrm{dR}}(M)$ can be thought of as a quantitative measure of the number of holes in M.

Theorem 14. If M and N are continuously homotopy equivalent, then $H^k_{\mathrm{dR}} \cong H^k_{\mathrm{dR}}$ for each $k \geq 1$.

Lemma 20. (Poincaré) If M is (smoothly) contractible, then $H^k_{\mathrm{dR}}(M) = 0$ for each $k \geq 1$.

Proof. Assume that $k = 1$. For each $t \in [0, 1]$, define $\iota_t : M \to M \times [0, 1]$ by $p \mapsto (p, t)$.

Claim 1. If ω is any closed 1-form on $M \times [0, 1]$, then $\iota_1^* \omega - \iota_0^* \omega$ is exact.

Proof. If $\pi_M : M \times [0, 1] \to M$ denotes the projection and (U, x^i) denotes local coordinates on M, then $(\pi_M^{-1}(U), (\bar{x}^i, t))$ is a coordinate chart on $M \times [0, 1]$ where $\bar{x}^i := x^i \circ \pi_M$. We thus have that $\omega = w_i d\bar{x}^i + f dt$. For each $\alpha = 0, 1$, we see that

$$\iota_\alpha^* \omega = \iota_\alpha^*(w_i d\bar{x}^i + f dt) = w_i(-, \alpha) dx^i + 0.$$

Moreover,

$$\begin{aligned}
0 &= d\omega \\
&= dw_i \wedge d\bar{x}^i + df \wedge dt \\
&= (\text{terms not involving } dt) + \frac{\partial w_i}{\partial t} dt \wedge d\bar{x}^i \\
&\quad + \frac{\partial f}{\partial \bar{x}^i} d\bar{x}^i \wedge dt.
\end{aligned}$$

This implies that $\frac{\partial w_i}{\partial t} = \frac{\partial f}{\partial \bar{x}^i}$ for each i. For each $p \in U$, we compute the sum

$$w_i(p, 1) - w_i(p, 0) = \int_0^1 \frac{\partial w_i}{\partial t}(p, t) dt = \int_0^1 \frac{\partial f}{\partial \bar{x}^i}(p, t) dt.$$

As a result,

$$\iota_1^* \omega - \iota_0^* \omega = \left(\int_0^1 \frac{\partial f}{\partial \bar{x}^i}(p, t) dt \right) dx^i.$$

Define $g : U \to \mathbb{R}$ by $\int_0^1 f(p, t) dt$, so that $\frac{\partial g}{\partial x^i} = \int_0^1 \frac{\partial f}{\partial \bar{x}^i}(p, t) dt$. It follows that $\iota_1^* \omega - \iota_0^* \omega = \frac{\partial g}{\partial x^i} dx^i = dg$.

Since the pullback is coordinate-independent, g is as well. $\qquad\square$

By assumption, there is some smooth map $H : M \times [0, 1] \to M$ such that $H \circ \iota_1 = \mathrm{id}_M$ and $H \circ \iota_0 = e_{p_0}$ where $p_0 \in M$. Let ω be a closed 1-form on M. Then $H^* \omega$ is closed since pullbacks commute with exterior derivatives. Recall that the pullback is a contravariant functor. By Claim 1, it follows that $\iota_1^* H^* \omega - \iota_0^* H^* \omega = \omega - 0 = \omega$ is closed.

The generalization of this result to any positive integer k follows from the next claim.

Remark 50. We have the decomposition $T_{(p,t)} M \times [0, 1] = \ker d\pi|_{(p,t)} \oplus \ker d\pi_M|_{(p,t)}$ where $\pi : M \times [0, 1] \to [0, 1]$ denotes projection. Then any 1-form ω on $M \times [0, 1]$ may be written uniquely as $\omega = \omega_1 + \omega_2$ such that $\omega_i(v_1 + v_2) = \omega(v_i)$ for each $i = 1, 2$. Hence there is some unique $f : M \times [0, 1] \to \mathbb{R}$ such that $\omega_2 = f dt$. In general, one can show that if ω is a k-form on $M \times [0, 1]$, then we can write ω uniquely as

$$\omega = \omega_1 + (dt \wedge \eta)$$

where $\omega_1(v_1, \dots, v_k) = 0$ if some $v_i \in \ker d\pi_M|_{(p,t)}$ and η is a $(k-1)$-form with the analogous property.

Claim 2. Define the $(k-1)$-form $I\omega$ on M by

$$I\omega|_p(v_1, \ldots, v_{k-1}) = \int_0^1 \eta(p,t)(d\iota_t|_{(p,t)}(v_1), \ldots, d\iota_t|_{(p,t)}(v_{k-1}))dt.$$

Then $\iota_1^*\omega - \iota_0^*\omega = d(I\omega) + I(d\omega)$. In particular, $\iota_1^*\omega - \iota_0^*\omega$ is exact whenever $d\omega = 0$.

Proof. For an argument similar to our $k = 1$ case, see Spivak, Theorem 7.17. In particular, $I\omega$ and η correspond to our g and f, respectively. $\square$

$\square$

Corollary 14. By Remark 46, $\mathbb{R}^2 \setminus \{0\}$ is not contractible.

7.2   Lecture 25

Corollary 15. If M is closed (i.e., compact without boundary) and orientable, then M is not contractible.

Proof. There is some positively oriented orientation form ω on M. Then $d\omega = 0$, and $\int_M \omega > 0$. But if $\omega = d\eta$ for some form η, then $\int_M \omega \underbrace{=}_{\text{Stokes}} \int_{\partial M} \eta = 0$, a contradiction. Hence $H^n(M) \neq 0$. $\square$

Example 29. $\mathbb{S}^n$ is not contractible.

Theorem 15. If M is a (connected) orientable n-manifold, then there is an isomorphism

$$\underbrace{H_c^n(M)}_{\text{compactly supported}} \xrightarrow{\cong} \mathbb{R}, \quad [\omega] \mapsto \int_M \omega.$$

Proof. Take for granted that the statement holds when $M = \mathbb{R}^n$. There is some compactly supported orientation form ω on M such that $\int_M \omega \neq 0$ and $\operatorname{supp}\omega \subset \underbrace{U}_{\text{open}} \subset M$. Let ω' be a compactly supported n-form on M. Find any partition of unity (ϕ_α) on M. Then $\omega' = \phi_1\omega' + \cdots + \phi_k\omega'$, Thus, we may assume that $\operatorname{supp}\omega' \subset V$ where $V \approx \mathbb{R}^n$. We want to show that $\omega' = c\omega + d\eta$ for some $c \in \mathbb{R}$ and some $\eta \in A^{n-1}(M)$. Since M is connected, there is some sequence $U = V_1, V_2, \ldots, V_r = V$ of open sets such that $V_i \approx \mathbb{R}^n$ and $V_i \cap V_{i+1} \neq \emptyset$ for each $i = 1, \ldots, r-1$. For each $i = 1, \ldots, r-1$, find forms ω_i on M such $\int_M \omega_i \neq 0$ and $\operatorname{supp}\omega_i \subset V_i \cap V_{i+1}$. It follows that

$$\omega_1 = c_1\omega + d\eta_1$$
$$\omega_2 = c_2\omega_1 + d\eta_2$$
$$\vdots$$
$$\omega' = c_r\omega_{r-1} + d\eta_r,$$

as desired. $\square$

Remark 51. If M and N are closed orientable n-manifolds and $f : M \to N$ is smooth, then the pullback f^* induces a linear map $f^* : H^n_{\mathrm{dR}}(N) \to H^n_{\mathrm{dR}}(M)$. We thus get a linear map $f^* : \mathbb{R} \to \mathbb{R}$, which shows that there is some real number a such that

$$\int_M f^*\omega = a \int_N \omega$$

for every $\omega \in H^n_{\mathrm{dR}}(N)$. Such a scalar a is called the *degree of f*.

7.3 Lecture 26

Theorem 16. Let M and N be closed orientable n-manifolds and $f : M \to N$ be smooth. By Sard's theorem, find some regular value q of f. For each $p \in f^{-1}(q)$, define $\operatorname{sgn}_p f = \begin{cases} 1 & df_p \text{ orientation-preserving} \\ -1 & df_p \text{ orientation-reversing} \end{cases}$. Then

$$\deg f = \sum_{p \in f^{-1}(q)} \operatorname{sgn}_p f$$

where we set $\deg f = 0$ if $f^{-1}(q) = \emptyset$. In particular, $\deg f$ is always an integer.

Proof. Since f has constant rank n and $\{q\}$ is closed, we see that $f^{-1}(q)$ is a compact 0-dimensional submanifold of M and thus must be finite. Write $f^{-1}(q) = \{p_1, \ldots, p_k\}$. Find respective charts $U_1, \ldots, U_k$ which are pairwise disjoint so that each $u_i \in U_i$ is a regular point of f. Find a chart (V, y^i) around q such that the components of $f^{-1}(V)$ are precisely the U_i. Set $\omega = g \, dy^1 \wedge \cdots \wedge dy^n$ where g is nonnegative and compactly supported in V. This implies that $f^* \omega \subset f^{-1}(V) = U_1 \sqcup \cdots \sqcup U_k$. Therefore,

$$\int_M f^* \omega = \sum_{i=1}^k \int_{U_i} f^* \omega.$$

Since each $f \restriction_{U_i} : U_i \to V$ is a diffeomorphism, we have that

$$\int_{U_i} f^* \omega = \begin{cases} \int_V \omega & f \restriction_{U_i} \text{ orientation-preserving} \\ -\int_V \omega & f \restriction_{U_i} \text{ orientation-reversing} \end{cases}.$$

As a result,

$$\int_M f^* \omega = \Big(\sum_{p \in f^{-1}(q)} \operatorname{sgn}_p f \Big) \int_V \omega = \Big(\sum_{p \in f^{-1}(q)} \operatorname{sgn}_p f \Big) \int_M \omega.$$

$\square$

Example 30. Let $A_n : \mathbb{S}^n \to \mathbb{S}^n$ denote the antipodal map. Choose $p_0 \in \mathbb{S}^n$, which is a regular value of A_n. Hence $\deg A_n = (-1)^{n-1}$.

Theorem 17. Suppose that $f, g : M \to N$ are (smoothly) homotopic maps. Then $f^* = g^*$ as linear maps. If M and N are compact orientable n-manifolds, it follows that $\deg f = \deg g$.

Proof. By assumption, there exists a smooth map $H : M \times [0, 1] \to M$ such that $H \circ \iota_0 = f$ and $H \circ \iota_1 = g$. Let $\omega \in Z^k(N)$. We apply Claim 2 above (including its notation) to compute

$$\begin{aligned}
& g^* \omega - f^* \omega \\
&= (H \circ \iota_1)^* \omega - (H \circ \iota_0)^* \omega \\
&= \iota_1^*(H^* \omega) - \iota_0^*(H^* \omega) \\
&= d(IH^* \omega) + I(dH^* \omega) = d(IH^* \omega).
\end{aligned}$$

This implies that $f^*([\omega]) = g^*([\omega])$, as required. $\square$

Corollary 16. (Hairy ball theorem) If n is even, then there is no non-vanishing vector field on $\mathbb{S}^n$.

Proof. The identity $\operatorname{id}_{\mathbb{S}^n}$ has degree 1 and thus is not homotopic to the antipodal map A_n. Suppose, for contradiction, that there is some non-vanishing $X \in \mathscr{X}(\mathbb{S}^n)$. For each $p \in \mathbb{S}^n$, there is a unique great semicircle γ_p traveling from $\underset{t=0}{p}$ to $\underset{t=1}{A(p)}$ whose tangent vector at p equals cX_p for some $c \in \mathbb{R}$. The smooth map $H(p, t) = \gamma_p(t)$ defines a homotopy between $\operatorname{id}_{\mathbb{S}^n}$ and A_n, a contradiction. $\square$

8 Integral curves and flows

8.1 Lecture 27

Definition. Let M be a manifold and $X \in \mathscr{X}(M)$. We say that $\gamma : J \to M$ is an *integral curve for X* if $\gamma'(t) = X_{\gamma(t)}$ for any $t \in J$.

Example 31. Set $M = \mathbb{R}^2$, $X = x\frac{\partial}{\partial x} + y\frac{\partial}{\partial y}$, and $\gamma(t) = (x(t), y(t))$. Then $\gamma'(t) = x'(t)\frac{\partial}{\partial x} + y'(t)\frac{\partial}{\partial y}$. The system $\begin{cases} x(t) = x'(t) \\ y(t) = y'(t) \end{cases}$ determines that $\gamma(t) = e^t(x(0), y(0))$.

Remark 52. In general, define the vector field $x^i \frac{\partial}{\partial x^i}$ on a chart (U, x^i) for the n-manifold M. Then given an integral curve $\gamma(t) = (\gamma^1(t), \ldots, \gamma^n(t))$ for X where $\gamma^i = \gamma \circ x^i$, we obtain the system

$$\gamma'^i(t) = X^i(\gamma^1(t), \ldots, \gamma^n(t)).$$

Given that $\gamma(0) = p$, we have an initial value problem, to which we can always find a local solution.

Theorem 18. (Fundamental theorem for autonomous ODEs) Let $U \subset \mathbb{R}^n$ be open and $X : U \to \mathbb{R}^n$ is a smooth vector field. Consider the initial value problem.

$$(*) \quad \begin{cases} \gamma'^i(t) = X^i(\gamma^1(t), \ldots, \gamma^n(t)) \\ \gamma(t_0) = (c^1, \ldots, c^n) \end{cases}.$$

1. (Existence) Let $t_0 \in \mathbb{R}$ and $x_0 \in U$. There exist some interval $J_0 \ni t_0$ and open subset $U_0 \subset U$ such that for each $c \in U_0$, there is some C^1 curve $\gamma : J_0 \to U_0$ that solves $(*)$.

2. (Uniqueness) Any two differentiable solutions to $(*)$ agree on the common domain.

3. (Smoothness) Let J_0 and U_0 be as before. Define $\theta : J_0 \times U_0 \to U$ by $(t, x) \mapsto \gamma_x(t)$ where $\gamma_x : J_0 \to U$ uniquely solves $(*)$ with initial condition $\gamma(t_0) = x$. Then θ is smooth.

Example 32. For any compact manifold M, we may stipulate that the U_0 form a finite cover $\{U_1, \ldots, U_k\}$ of M. Then make J_0 smalles than any of the corresponding intervals $J_1, \ldots, J_k$. This gives the smooth map $\theta : J \times \mathbb{S}^n \to \mathbb{S}^n$ defined by $(t, p) \mapsto \gamma_p^i(t)$.

Corollary 17. Let X be a smooth vector field on M and $p \in M$. There is some $\epsilon > 0$ and a smooth curve $\gamma : (-\epsilon, \epsilon) \to M$ such that $\gamma(0) = p$ and γ is an integral curve for X.

Definition. Let $\theta : \mathbb{R} \times M \to M$ be a group action on M. We call θ a *global flow on M* if it is smooth, i.e., $\theta^p(t) := \theta(t, p) : \mathbb{R} \to M$ is smooth for every $p \in M$. The vector field $p \mapsto (\theta^p)'(0)$ is called the *infinitesimal generator of θ*.

Question. When is a vector field an infinitesimal generator of a global flow?

Example 33. Define $X = x^3 \frac{\partial}{\partial x}$ on $\mathbb{R}^2$. Then any integral curve $\gamma(t) = (x(t), y(t))$ for X must satisfy

$$\frac{dx}{dt} = x^3. \implies dx = x^3 dt.$$

$$\implies -\frac{1}{2x^2} = t + c.$$

$$\implies x(t) = \frac{1}{\sqrt{c - 2t}},$$

which is not smooth on $\mathbb{R}$. Hence X does not generate global flow.

Lemma 21. (Escape lemma) Let $X \in \mathscr{X}(M)$ and γ be an integral curve for X. If the domain of γ does not equal $\mathbb{R}$, then $\operatorname{im} \gamma$ is not contained in any compact set.

Remark 53. If M is compact, then every smooth vector field on M generates a global flow.

Theorem 19. (Fundamental theorem on flows) Let M be a manifold and $X \in \mathscr{X}(M)$. There exist some unique maximal flow domain $D \subset \mathbb{R} \times M$ and unique flow $\phi : D \times \mathbb{R} \to M$ such that X generates ϕ. We call ϕ the *flow of X*.

Corollary 18. If M is a closed manifold, then $D = \mathbb{R} \times M$.

8.2   Lecture 28

Definition. Let M be a manifold without boundary. Let $V \in \mathscr{X}(M)$. Let θ denote the flow of V. For any $W \in \mathscr{X}(M)$. Define the rough vector field

$$(\mathcal{L}_V W)_p = \lim_{t \to 0} \frac{d(\theta_{-t})_{\theta_t(p)}(W_{\theta_t(p)}) - W_p}{t}.$$

This is called the *Lie derivative of W with respect to V*.

Note. If $p \in M$, then $(\mathcal{L}_V W)_p$ exists and $\mathcal{L}_V W \in \mathscr{X}(M)$.

Theorem 20. If $V, W \in \mathscr{X}(M)$, then $\mathcal{L}_V W = [V, W]$.

Proof. Define $\mathcal{R}(M)$ as the set of points $p \in M$ such that $V_p \neq 0$. Note that $\mathrm{cl}(\mathcal{R}(M)) = \mathrm{supp}\, V$. Let $p \in M$. We consider three cases.

1. Suppose $p \in \mathcal{R}(M)$. Then it's a fact that we can find smooth coordinates (U, u^i) near p such that $V = \frac{\partial}{\partial u^1}$. In these coordinates we thus have that $\theta_t(u) = (u^1 + t, u^2, \dots, u^n)$. The Jacobian of θ_{-t} at each t equals the identity. If $u \in U$, it follows that

$$d(\theta_{-t})_{\theta_t(u)}(W_{\theta_{t(u)}})$$
$$= d(\theta_{-t})_{\theta_t(x)}\left(W^j(u^1 + t, u^2, \dots, u^n)\frac{\partial}{\partial u^j}\big|_{\theta_t(u)}\right)$$
$$= W^j(u^1 + t, u^2, \dots, u^n)\frac{\partial}{\partial u^j}\big|_u.$$

   From this we compute

$$(\mathcal{L}_V W)_p = \frac{d}{dt}\big|_{t=0} W^j(u^1 + t, u^2, \dots, u^n)\frac{\partial}{\partial u^j}\big|_u$$
$$= \frac{\partial}{\partial u^1} W^j(u^1, u^2, \dots, u^n)\frac{\partial}{\partial u^j}\big|_u$$
$$= [V, W]_u.$$

2. Suppose that $p \in \mathrm{supp}\, V \setminus \mathcal{R}(M)$. Since $\mathrm{supp}\, V$ is dense in M and TM is Hausdorff, it follows that $(\mathcal{L}_V W)_p = [V, W]_p$.

3. If $p \in M \setminus \mathrm{supp}\, V$, then V vanishes on some neighborhood H of p. This implies that $\theta_t = \mathrm{id}_H$, so that $d(\theta_{-t})_{\theta_t(p)}(W_{\theta_{t(p)}}) = W_p$. Hence $(\mathcal{L}_V W)_p = 0 = [V, W]_p$.

$\square$

Definition. Let M be an n-manifold. A smooth local frame $(X_1, \dots X_n)$ is called a *commuting* or *holonomic frame* if $[X_i, X_j] = 0$ for any $1 \leq i, j \leq n$.

Theorem 21. Let $(X_1, \dots, X_k)$ be a linearly independent k-tuple of smooth commuting vector fields defined on an open set $W \subset M$. For any $p \in W$, there is some chart (U, x^i) around p such that

$$X_i = \frac{\partial}{\partial x^i}$$

holds locally for each $i = 1, \dots, k$.

Proof. This is messy. See Lee, Theorem 9.46.

$\square$

9   Distributions

Definition. Let M be a manifold. A *k-distribution on M* is a rank-k smooth subbundle of TM.

Note. A 1-distribution is precisely a vector field.

Definition. Let $N \subset M$ be a nonempty submanifold and D be a distribution on M. Write $D = \bigcup_{p \in M} D_p$ as a family of subspaces. Then N is called an *integral manifold of D* if $D_p = T_p N$ for each $p \in N$. Moreover, we say that D is *integrable* if each $p \in M$ is contained in an integrable manifold of D.

Definition. We say that the distribution D is *involutive* if $[X, Y] \in D$ whenever $X, Y \in D$.

Proposition 32. If D is integrable, then it is involutive.

Theorem 22. (Frobenius) If D is involutive, then it is integrable.