

DG

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Definition 1 (Manifold and Chart). *The manifold is a set of points M . At any point $p_0 \in M$, there exists an open neighbourhood $U(p_0)$ such that for all $p \in U(p_0)$,*

$$\phi(p) = (x^1, \dots, x^n), \quad \text{for some } (x^1, \dots, x^n) \in \mathbb{R}^n. \quad (1)$$

A chart is defined as $(U(p_0), \phi)$.

Definition 2 (Tangent Space). *The tangent space $T_p M$ is defined as*

$$T_p M := \{\text{All derivations defined on } M \text{ at } p\} \quad (2)$$

Theorem 1. *Let $v_p = v^j e_j$ and $D_v|_p = v^j \partial_j|_p$:*

(1). For $v_p \in \mathbb{R}_p^n$, $D_v|_p \in T_p \mathbb{R}^n$ is a derivation;

(2). $v_p \in \mathbb{R}_p^n \mapsto D_v|_p \in T_p \mathbb{R}^n$ is an isomorphism.

Proof. (1) is trivial. For (2): They are all vectors.

Injectivity: If $D_v|_p f = 0$ for any f , let $f = x^j$ then $D_v|_p x^j = v^j = 0$.

Surjectivity: Let $\omega \in T_p \mathbb{R}^n$, we would expect $v^j = \omega(x^j)$. Now,

$$f = f(p) + \partial_j f(p)(x^j - p^j) + (x^i - p^i)(x^j - p^j) \int_0^1 \partial_{i,j} f(p)(p + t(x - p)) dt. \quad (3)$$

So

$$\omega(f) = \partial_j f(p) \omega(x^j) = v^j \partial_j f|_p. \quad (4)$$

□

Corollary 1.1.

$$\left\{ \frac{\partial}{\partial x^j} \Big|_p \right\}_{j=1}^n \quad \text{is a basis for } T_p \mathbb{R}^n. \quad (5)$$

Proof. Since $\{e_j\}_{j=1}^n$ is a basis for \mathbb{R}^n , from the isomorphism we know that

$$\{D_{e_j}\}_{j=1}^n = \left\{ \frac{\partial}{\partial x^j} \Big|_p \right\}_{j=1}^n \quad (6)$$

is a basis for $T_p \mathbb{R}^n$. □

Corollary 1.2. *Let $f \in C^\infty(\mathbb{R}^n)$. For $v = v^j \partial_j|_p \in T_p \mathbb{R}^n$, $D_{v^j e_j}|_p f = v(f)$.*

Definition 3. *Let $F : M \rightarrow N$, the differential (or pushforward) of F w.r.t. $v \in T_p M$ is $dF_p : T_p M \rightarrow T_p N$*

,

$$dF_p(v)(f) := v(f \circ F), \quad \text{for any } f \in C^\infty(N). \quad (7)$$

Comment 1. Let $f \in C^\infty(\mathbb{R}^n)$, $v \in \mathbb{R}^n$. We would have

$$D_{dF(v)}|_{F(p)}(f) = D_v|_p(f \circ F) \text{ if } F(p + tv) := F(p) + dF(v)|_p t + o(t). \quad (8)$$

Because

$$D_v|_p(f \circ F) = \lim_{t \rightarrow 0} \frac{f(F(p + vt)) - f(F(p))}{t} = \lim_{t \rightarrow 0} \frac{f(F(p) + dF(v)t) - f(F(p))}{t} = D_{dF(v)}|_{F(p)}(f). \quad (9)$$

Moreover,

$$dF_p(v)(f) = v(f \circ F) \quad (10)$$

for $v \in T_p \mathbb{R}^n$.

Proposition 1. Properties of differentials(pushforwards).

(1). The identity:

$$d(Id_M) = Id_{T_p M}; \quad (11)$$

(2). The chain rule:

$$d(G \circ F)|_p = dG|_{F(p)} \circ dF|_p; \quad (12)$$

(3). $(dF)_p^{-1} = dF_{F(p)}^{-1}$ and is an isomorphism if F is diffeomorphic.

Proof.

(1). $d(Id_M)(v)(f) = v(f) \Rightarrow d(Id_M)(v) = v$.

(2). $d(G \circ F)|_p(v)(f) = v(f \circ G \circ F) = v((f \circ G) \circ F) = dF|_p(v)(f \circ G)$. $dF|_p(v)$ is a tangent vector at $F(p)$, so this equals

$$dG|_{F(p)} \circ dF|_p(v)(f). \quad (13)$$

(3). From the result obtained in (1),

$$d(Id_M) = d(F^{-1} \circ F) = dF_{F(p)}^{-1} \circ dF_p = Id_{T_p M}. \quad (14)$$

□

Corollary 1.3. A basis for $T_p M$ is by isomorphism

$$\left\{ (d\phi^{-1}) \left(\frac{\partial}{\partial x^j} \Big|_p \right) \right\}_{j=1}^n, \quad (15)$$

and

$$(d\phi^{-1}) \left(\frac{\partial}{\partial x^j} \Big|_p \right) f = \frac{\partial f(\phi^{-1})}{\partial x^j} \Big|_p. \quad (16)$$

We usually omit the $(d\phi^{-1})$ in the expression.

The proof is obvious.

Definition 4. The cotangent space $T_p^* M$ is the dual space for $T_p M$. Its elements are the cotangent vectors, or covectors in short.

Proposition 2. The function $\tilde{df}|_p : T_p M \rightarrow \mathbb{R}, v \mapsto df|_p(v) \circ Id_{\mathbb{R}}$ is a covector.

Proof. It is obviously linear. And

$$\tilde{df}_p(v) = df|_p(v) Id_{\mathbb{R}} = v(Id_{\mathbb{R}} \circ f) = v(f) \in \mathbb{R}. \quad (17)$$

□

Proposition 3.

$$\tilde{df} \Big|_p = \frac{\partial}{\partial x^j} \Big|_p (f) \lambda^j \Big|_p. \quad (18)$$

Proof. Let the basis for T_p^*M be $\left\{ \lambda^j|_p \right\}_{j=1}^n$ such that $\lambda^i(\frac{\partial}{\partial x^j}) = \delta_j^i$. Suppose $\omega = \omega_j \lambda^j|_p \in T_p^*M$ then

$$\omega(\frac{\partial}{\partial x^j}|_p) = \omega_i \lambda^i|_p(\frac{\partial}{\partial x^j}|_p) = \omega_i \delta_j^i = \omega_j. \quad (19)$$

Now

$$\tilde{d}f = \tilde{d}f(\frac{\partial}{\partial x^j})\lambda^j = \frac{\partial}{\partial x^j}\bigg|_p (f) \lambda^j|_p. \quad (20)$$

□

Corollary 1.4. *The above basis for T_p^*M is in fact*

$$\left\{ \tilde{d}x^j|_p \right\}_{j=1}^n, \quad (21)$$

and hence

$$\tilde{d}f|_p = \frac{\partial}{\partial x^j}\bigg|_p (f) \tilde{d}x^j|_p. \quad (22)$$

Proof. Let $f = x^j : M \rightarrow \mathbb{R}$, $\phi(p) = (x^1, \dots, x^n)$ then $p \mapsto x^j$. Then

$$\tilde{d}x^i|_p = \frac{\partial}{\partial x^j}\bigg|_p (x^i) \lambda^j|_p = \delta_j^i \lambda^j|_p = \lambda^i|_p. \quad (23)$$

□

Comment 2. *For functions $f : \mathbb{R}^n \rightarrow \mathbb{R}$, we have*

$$\tilde{d}f = \frac{\partial f}{\partial x^j} \tilde{d}x^j. \quad (24)$$

Definition 5. *Let $f : M \rightarrow N$. The pullback by F at p is: $d^*F|_p : T_p^*N \rightarrow T_p^*M$,*

$$d^*F|_p(\omega)(v) := \omega(dF|_p(v)), \quad \omega \in T_{F(p)}^*N. \quad (25)$$

Comment 3. *Let $X \in T_pM$ and its dual be X^* . Let $f(X) = Y \in T_pN$ and its dual be Y^* (**Being the dual of** means $X^*(X) = 1$). It is natural to have (it is induced that) $d^*F|_p(Y^*) = X^*$. Applying $v \in T_pM$ then*

$$d^*F|_p(Y^*)(v) = X^*(v). \quad (26)$$

It is direct to check that $X^(v) = Y^*(dF(v))$ by noticing that $X^*(X) = Y^*(dF(X)) = Y^*Y$. Hence*

$$d^*F|_p(Y^*)(v) = Y^*(dF(v)) \quad (27)$$

which is just our definition.

Definition 6 (A change of notation). *The pullback by F of ω is*

$$(F^*\omega)_p := d^*F|_p(\omega). \quad (28)$$

And it acts on a vector $v \in T_pM$ in the following way:

$$(F^*\omega)_p(v) = d^*F|_p(\omega)(p) = \omega(dF|_p(v)). \quad (29)$$

Comment 4. *It is just the X^* in the role of $d^*F|_p(Y^*) = X^*$. We here just changed the notation.*

Proposition 4. *Properties of pullbacks.*

(1). Let ω be a covector field on N , and u a function on N , then

$$F^*(u\omega) = (u \circ F)F^*\omega. \quad (30)$$

(2).

$$F^*(\tilde{d}u) = d(u \circ F). \quad (31)$$

(3).

$$(F \circ G)^*\omega = G^*F^*\omega. \quad (32)$$

Proof.

$$(1). (F^*(u\omega))_p = d^*F|_p(u\omega)_{F(p)} = dF^*|_p(u(F(p))\omega_{F(p)}) = u(F(p)) dF^*|_p\omega_{F(p)} = u(F(p)) (F^*\omega)_p.$$

$$(2). \text{ Let } v \in T_p M. F^*(\tilde{d}u)(v) = \tilde{d}u(dF|_p(v)) = dF|_p(v)(u) = v(u \circ F) = d(u \circ F)(v).$$

$$(3). ((F \circ G)^*\omega)(v) = \omega(d(F \circ G)(v)) = \omega(dF \circ dG(v)) = (F^*\omega)(dG(v)) = (G^*F^*\omega)(v). \quad \square$$

Corollary 1.5. Let $\omega = \omega_j \tilde{d}x^j$, then

$$F^*\omega = (\omega_j \circ F)d(x^j \circ F). \quad (33)$$

Therefore we can see that what F^* does to ω is simply a change of parameter.

Definition 7. If $\omega = f(x)\tilde{d}x$ in $U \supset [a, b]$, the integral of ω over $[a, b]$ is:

$$\int_{[a, b]} \omega := \int_a^b f(x)dx. \quad (34)$$

Proposition 5 (Change of variable of integrals). If $\phi : [c, d] \rightarrow [a, b]$ and is increasing,

$$\int_{[c, d]} \phi^*\omega = \int_{[a, b]} \omega. \quad (35)$$

Proof.

$$\int_{[c, d]} \phi^*\omega = \int_{[c, d]} (f \circ \phi)d(x \circ \phi) = \int_{[c, d]} (f \circ \phi) \frac{\partial(x \circ \phi)}{\partial x} \tilde{d}x = \int_c^d f(\phi(x))\phi'(x)dx = \int_a^b f(x)dx = \int_{[a, b]} \omega. \quad (36)$$

\square

Definition 8 (Line integrals). Given a curve $\gamma : [a, b] \rightarrow M$ on which the integral of ω is performed over, this integral is defined as

$$\int_{\gamma} \omega := \int_{[a, b]} \gamma^*\omega. \quad (37)$$

Comment 5. For $\gamma([a, b]) \in U$ where $\omega = f(t)dt$, this definition leads to

$$\int_{\gamma} \omega = \int_a^b f(\gamma(t))\gamma'(t)dt. \quad (38)$$

Proposition 6 (Change of variable of paths). Let $\Gamma : [c, d] \rightarrow M$ and $\Gamma = \gamma \circ \phi$ with $\phi : [c, d] \rightarrow [a, b]$ increasing, then

$$\int_{\Gamma} \omega = \int_{\gamma} \omega. \quad (39)$$

Proof.

$$\int_{\Gamma} \omega = \int_{[c, d]} (\gamma \circ \phi)^*\omega = \int_{[c, d]} \phi^*\gamma^*\omega = \int_{[a, b]} \gamma^*\omega = \int_{\gamma} \omega. \quad (40)$$

\square

Definition 9. A tensor on V of type (k, l) is a multilinear function T , whose space consists of

$$\bigotimes_{i=1}^k V \otimes \bigotimes_{j=1}^l V^*. \quad (41)$$

Definition 10. A covariant k -tensor is in the space which consists of

$$\bigotimes_{j=1}^k V^*. \quad (42)$$

Definition 11. Let $I = (i_1, \dots, i_k)$, $I_\sigma := (i_{\sigma(1)}, \dots, i_{\sigma(k)})$. If T is a covariant k -tensor,

$$T(v_I) := T(v_{i_1}, \dots, v_{i_k}). \quad (43)$$

Definition 12. A covariant k -tensor T that satisfies

$$T(v_I) = \text{sgn}(\sigma)T(v_{I_\sigma}) \quad (44)$$

is called an alternating k -tensor. The space of alternative k -tensors is denoted $\Lambda^k(V^*)$.

Definition 13. Let $(\varepsilon^1, \dots, \varepsilon^n)$ be a basis for V^* , the elementary tensor is defined as

$$\varepsilon^I = \varepsilon^{i_1, \dots, i_n} := \det([\varepsilon(v)]_q^p) = \det(\varepsilon^p(v_q)). \quad (45)$$

Proposition 7. Let $\{E_j\}_{j=1}^n$ be a basis for V and $\{\varepsilon^j\}_{j=1}^n$ be the dual basis, then

$$\varepsilon^I(E_{J_1}, \dots, E_{J_k}) = \delta_J^I = \det(\delta_{j_q}^{i_p}) \text{ and } = (\text{sgn})(\sigma) \text{ if } J = I_\sigma. \quad (46)$$

Moreover,

$$\alpha(E_I)\delta_J^I = \alpha(E_J). \quad (47)$$

The proof is obvious.

Proposition 8. $\{\varepsilon^I : I \text{ is a list of increasing indices of length } k\}$ is a basis for $\Lambda^k(V^*)$. And hence $\dim \Lambda^k(V^*) = C(n, k)$ for $\dim V = n$.

Proof. We prove by showing that this basis is spanning and L.I.

Spanning: Let $\alpha \in \Lambda^k(V^*)$. Now let α act on any set of vectors $E_J : \alpha(E_J)$. Then

$$\sum_I \alpha(E_I)\varepsilon^I \text{ acting on } E_J \text{ is } \sum_I \alpha(E_I)\varepsilon^I(E_J) = \sum_I \alpha(E_I)\delta_J^I = \alpha(E_J). \quad (48)$$

L.I. : Let $\sum_I \alpha_I \varepsilon^I = 0$, and we act it on E_J for any J :

$$0 = 0(E_J) = \sum_I \alpha_I \varepsilon^I(E_J) = \alpha_J. \quad (49)$$

□

Proposition 9. Let T be a linear operator on V and $\omega \in \Lambda^k(V^*)$ we have

$$\omega(Tv_1, \dots, Tv_k) = (\det T)\omega(v_1, \dots, v_k). \quad (50)$$

The proof is the same as deducing the expression for \det .

Definition 14. The wedge product (or exterior product) of two covectors $\omega \in \Lambda^k(V^*)$ and $\eta \in \Lambda^l(V^*)$ is defined as:

$$\omega \wedge \eta := \frac{(k+l)!}{k!l!} \text{Alt}(\omega \otimes \eta), \quad (51)$$

where

$$\text{Alt}(\alpha)(v_1, \dots, v_k) = \frac{1}{k!} \sum_{\sigma} \text{sgn}(\sigma) \alpha(v_{\sigma(1)}, \dots, v_{\sigma(k)}). \quad (52)$$

Proposition 10.

$$\varepsilon^I \wedge \varepsilon^J = \varepsilon^{IJ}, \text{ where } IJ = (i_1, \dots, i_k, j_1, \dots, j_l). \quad (53)$$

Proof. We show the equality of them acting on the basis of $\Lambda^{k+l}(V^*)$. We consider one non-trivial case: E_P , where $P = IJ$.

$$\varepsilon^I \wedge \varepsilon^J(E_{IJ}) = \frac{1}{k!l!} \sum_{\sigma \in S_k; \sigma' \in S_l} \text{sgn}(\sigma) \text{sgn}(\sigma') \varepsilon^I(E_{\sigma(i_1), \dots, \sigma(i_k)}) \varepsilon^J(E_{\sigma'(j_1), \dots, \sigma'(j_l)}) \quad (54)$$

$$= \frac{1}{k!l!} \sum_{\sigma \in S_k; \sigma' \in S_l} \text{sgn}(\sigma) \text{sgn}(\sigma') \varepsilon^I(E_{I_\sigma}) \varepsilon^J(E_{J_{\sigma'}}) = \frac{1}{k!l!} \sum_{\sigma \in S_k; \sigma' \in S_l} \text{sgn}(\sigma)^2 \text{sgn}(\sigma')^2 \varepsilon^I(E_I) \varepsilon^J(E_J) \quad (55)$$

$$= \frac{1}{k!l!} \sum_{\sigma \in S_k; \sigma' \in S_l} 1 = \frac{1}{k!l!} (k!l!) = 1 = \varepsilon^{IJ}(E_{IJ}) = 1. \quad (56)$$

Now the rest of the non-trivial cases is when $P = I_\sigma J_{\sigma'}$. This case is trivial, for

$$\text{sgn}(\sigma \otimes \sigma') = \text{sgn}(\sigma) \text{sgn}(\sigma'). \quad (57)$$

□

Proposition 11. *Properties of wedge product:*

(1).

$$\omega \wedge \eta = (-1)^{k+l} \eta \wedge \omega. \quad (58)$$

(2).

$$\varepsilon^{i_1} \wedge \dots \wedge \varepsilon^{i_k} = \varepsilon^{i_1, \dots, i_k}. \quad (59)$$

(3).

$$(\omega^1 \wedge \dots \wedge \omega^k)(v_1, \dots, v_k) = \det(\omega^i(v_j)). \quad (60)$$

The proof is trivial.

Corollary 1.6. *Any k -covector ω can be written as*

$$\omega = \sum_I \omega_I \varepsilon^I := \sum_{I: \text{Increasing}} \omega_I \varepsilon^{i_1} \wedge \dots \wedge \varepsilon^{i_k}, \quad \omega_I \in \mathbb{R}. \quad (61)$$

Definition 15. *The interior multiplication by v map $i_v : \Lambda^k(V^*) \rightarrow \Lambda^{k-1}(V^*)$ is defined as:*

$$(i_v \omega)(v_1, \dots, v_{k-1}) = \omega(v, v_1, \dots, v_{k-1}). \quad (62)$$

An alternative notation is $i_v \omega = v \lrcorner \omega$.

Lemma 1.

$$i_v(\omega^1 \wedge \dots \wedge \omega^k) = \sum_{i=1}^k (-1)^{i-1} \omega^i(v) \omega^1 \wedge \dots \wedge \cancel{\omega^i} \wedge \dots \wedge \omega^k. \quad (63)$$

Proof.

$(\omega^1 \wedge \dots \wedge \omega^k)(v_1, \dots, v_k) = \det(\omega^i(v_j))$. Apply the cofactor expansion:

$$\det(\omega^i(v_j)) = \sum_{i=1}^k (-1)^{i-1} \omega^i(v_1) \det(\omega^i(v_j))|_{i,j \geq 2} = \sum_{i=1}^k (-1)^{i-1} \omega^i(v_1) \omega^1 \wedge \dots \wedge \cancel{\omega^i} \wedge \dots \wedge \omega^k(v_2, \dots, v_k). \quad (64)$$

Fix $v_1 = v$ then

$$i_v(\omega^1 \wedge \dots \wedge \omega^k)(v_2, \dots, v_k) = \sum_{i=1}^k (-1)^{i-1} \omega^i(v_1) \omega^1 \wedge \dots \wedge \cancel{\omega^i} \wedge \dots \wedge \omega^k(v_2, \dots, v_k). \quad (65)$$

□

Proposition 12. *Properties of interior multiplication:*

(1).

$$i_v \circ i_v = 0. \quad (66)$$

(2).

$$i_v(\omega \wedge \eta) = (i_v \omega) \wedge \eta + (-1)^k \omega \wedge (i_v \eta). \quad (67)$$

Proof.

(1). $(i_v \circ i_v \omega)(v_1, \dots, v_{k-2}) = \omega(v, v, v_1, \dots, v_{k-2}) = 0$.

(2). ω and η can be decomposed into a linear combination of products of covectors. We only need to show that this holds for $\omega = a^1 \wedge \dots \wedge a^k$ and $\eta = a^{k+1} \wedge \dots \wedge a^{k+l}$. So now

$$i_v(\omega \wedge \eta) = \sum_{i=1}^{k+l} (-1)^{i-1} a^i(v) a^1 \wedge \dots \wedge \cancel{a^i} \wedge \dots \wedge a^{k+l}; \quad (68)$$

$$(i_v \omega) \wedge \eta = \sum_{i=1}^k (-1)^{i-1} a^i(v) a^1 \wedge \dots \wedge \cancel{a^i} \wedge \dots \wedge a^k \wedge a^{k+1} \wedge \dots \wedge a^{k+l}; \quad (69)$$

$$(-1)^k \omega \wedge (i_v \eta) = \sum_{i=1}^l (-1)^{i-1} (-1)^k a^{k+i}(v) a^1 \wedge \dots \wedge a^{k+l} \wedge a^{k+1} \wedge \dots \wedge \cancel{a^{k+i}} \wedge \dots \wedge a^{k+l} \quad (70)$$

$$= \sum_{i=k+1}^{k+l} (-1)^{i-1} a^i(v) a^1 \wedge \dots \wedge a^{k+l} \wedge a^{k+1} \wedge \dots \wedge \cancel{a^i} \wedge \dots \wedge a^{k+l}. \quad (71)$$

And since

$$\begin{aligned} & \sum_{i=1}^{k+l} (-1)^{i-1} a^i(v) a^1 \wedge \dots \wedge \cancel{a^i} \wedge \dots \wedge a^{k+l} \\ &= \sum_{i=1}^k (-1)^{i-1} a^i(v) a^1 \wedge \dots \wedge \cancel{a^i} \wedge \dots \wedge a^{k+l} + \sum_{i=k+1}^{k+l} (-1)^{i-1} a^i(v) a^1 \wedge \dots \wedge \cancel{a^i} \wedge \dots \wedge a^{k+l}, \end{aligned} \quad (72)$$

$$i_v(\omega \wedge \eta) = (i_v \omega) \wedge \eta + (-1)^k \omega \wedge (i_v \eta). \quad (73)$$

□

Definition 16. A section on $\Lambda^k(T^*M)$ is called a k -form. In other words, a k -form at a point $p \in M$ is an element in $\Lambda^k(T_p^*M)$. The vector space of all k -forms given M is denoted $\Omega^k(M) = \Gamma(\Lambda^k(T^*M))$.

In the following paragraphs, $\tilde{d}f$ will be notationally replaced by df for convenience for any function f . We automatically distinguish them.

Comment 6. In any chart, a k -form ω can be written as

$$\omega = \sum_I {}'\omega_I dx^I = \sum_I {}'\omega_I dx^{i_1} \wedge \dots \wedge dx^{i_k}. \quad (74)$$

Definition 17 (Extension of pullbacks). Let $F : M \rightarrow N$ and $\omega \in \Omega^k(N)$, we define

$$(F^* \omega)|_p(v_1, \dots, v_k) := \omega(dF|_p(v_1), \dots, dF|_p(v_k)). \quad (75)$$

Proposition 13. *Properties of pullback on forms:*

(1)

$$F^*(\omega \wedge \eta) = (F^* \omega) \wedge (F^* \eta). \quad (76)$$

(2) In a chart

$$F^*\left(\sum_I {}'\omega_I dy^{i_1} \wedge \dots \wedge dy^{i_k}\right) = \sum_I {}'(\omega_I \circ F) d(y^{i_1} \circ F) \wedge \dots \wedge d(y^{i_k} \circ F). \quad (77)$$

Proof.

(1).

$$F^*(\omega \wedge \eta)(v_1, \dots, v_{k+l}) = (\omega \wedge \eta)(dF(v_1), \dots, dF(v_{k+l})) = \frac{(k+l)!}{k!l!} \text{Alt}(\omega \otimes \eta)(dF(v_1), \dots, dF(v_{k+l})) \quad (78)$$

while

$$(F^*\omega) \wedge (F^*\eta) = \frac{(k+l)!}{k!l!} \text{Alt}(F^*\omega \otimes F^*\eta)(v_1, \dots, v_k). \quad (79)$$

Now

$$(k+l)! \text{Alt}(F^*\omega \otimes F^*\eta)(v_1, \dots, v_k) = \sum_{\sigma} \text{sgn}(\sigma) F^*\omega \otimes F^*\eta(v_{\sigma(1)}, \dots, v_{\sigma(2)}) \quad (80)$$

$$= \sum_{\sigma} \text{sgn}(\sigma) F^*\omega(v_{\sigma(1)}, \dots, v_{\sigma(k)}) F^*\eta(v_{\sigma(k+1)}, \dots, v_{\sigma(k+l)}) \quad (81)$$

$$= \sum_{\sigma} \text{sgn}(\sigma) \omega(dF(v_{\sigma(1)}), \dots, dF(v_{\sigma(k)})) \eta(dF(v_{\sigma(k+1)}), \dots, dF(v_{\sigma(k+l)})) \quad (82)$$

$$= \sum_{\sigma} \text{sgn}(\sigma) (\omega \otimes \eta)(dF(v_{\sigma(1)}), \dots, dF(v_{\sigma(k+l)})) = (k+l)! \text{Alt}(\omega \otimes \eta)(dF(v_1), \dots, dF(v_{k+l})). \quad (83)$$

(2). This follows directly from (1). \square

Proposition 14. *Given $F : M \rightarrow N$, x^j be the local coordinate for M and y^j N . We have*

$$F^*(udy^1 \wedge \dots \wedge dy^n) = (u \circ F)(\det(dF)) dx^1 \wedge \dots \wedge dx^n \quad (84)$$

where $[dF]$ is represented in the corresponding basis ∂_{x^i} and ∂_{y^j} .

Proof. At each point p ,

$$F^*(udy^1 \wedge \dots \wedge dy^n)\left(\frac{\partial}{\partial x^1}, \dots, \frac{\partial}{\partial x^n}\right) = (u \circ F)(d(y^1 \circ F) \wedge \dots \wedge d(y^n \circ F))\left(\frac{\partial}{\partial x^1}, \dots, \frac{\partial}{\partial x^n}\right) \quad (85)$$

$$= (u \circ F)(d(F^1) \wedge \dots \wedge d(F^n))\left(\frac{\partial}{\partial x^1}, \dots, \frac{\partial}{\partial x^n}\right) = (u \circ F) \det(dF^i(\frac{\partial}{\partial x^j})) = (u \circ F) \det(\frac{\partial F^i}{\partial x^j}). \quad (86)$$

\square

Definition 18. *Given $\omega = \sum_I \omega_I dx^I$, the exterior differential of ω is defined as*

$$d\omega := \sum_I d\omega_I \wedge dx^I. \quad (87)$$

Here $d : \Omega^k(M) \rightarrow \Omega^{k+1}(M)$.

Comment 7.

$$\sum_I d\omega_I \wedge dx^I = \sum_I \frac{\partial \omega_I}{\partial x^j} dx^j \wedge dx^I. \quad (88)$$

For a 1-form $\omega = f_i dx^i$,

$$d\omega = d(f_i dx^i) = \frac{\partial f_i}{\partial x^j} dx^j \wedge dx^i = \sum_{i < j} \left(\frac{\partial f_j}{\partial x^i} - \frac{\partial f_i}{\partial x^j} \right) dx^i \wedge dx^j. \quad (89)$$

Proposition 15. *Properties of d :*

(1).

$$d \circ d = 0. \quad (90)$$

(2).

$$d(\omega \wedge \eta) = d\omega \wedge \eta + (-1)^k \omega \wedge d\eta. \quad (91)$$

(3).

$$dF^*(\omega) = F^*(d\omega). \quad (92)$$

Proof.

(1). Locally,

$$d \circ d\omega = d \left(\sum_I \frac{\partial \omega_I}{\partial x^j} dx^j \wedge dx^I \right) = \sum_I \frac{\partial^2 \omega_I}{\partial x^i \partial x^j} dx^i \wedge dx^j \wedge dx^I \quad (93)$$

$$= \sum_{i < j} \sum_I \left(\frac{\partial^2 \omega_I}{\partial x^i \partial x^j} - \frac{\partial^2 \omega_I}{\partial x^j \partial x^i} \right) dx^i \wedge dx^j \wedge dx^I = 0. \quad (94)$$

(2). Due to the linearity of d , let us consider the case with $\omega_I dx^I$ and $\eta_J dx^J$:

$$d(\omega_I dx^I \wedge \eta_J dx^J) = d(\omega_I \eta_J) \wedge dx^I \wedge dx^J = (\eta_J d\omega_I + \omega_I d\eta_J) \wedge dx^I \wedge dx^J \quad (95)$$

$$= d\omega_I \wedge dx^I \wedge \eta_J dx^J + \omega_I d\eta_J \wedge dx^I \wedge dx^J = d(\omega_I dx^I) \wedge \eta_J + (-1)^k \omega_I \wedge d(\eta_J dx^J). \quad (96)$$

(3). Again, let us consider $\omega = \omega_I dx^I$:

$$dF^*(\omega_I \wedge dx^I) = d((\omega_I \circ F) \wedge d(x^{i_1} \circ F) \wedge \dots \wedge d(x^{i_k} \circ F)) = d(\omega_I \circ F) \wedge d(x^{i_1} \circ F) \wedge \dots \wedge d(x^{i_k} \circ F). \quad (97)$$

$$F^*(d\omega_I \wedge dx^I) = d(\omega_I \circ F) \wedge d(x^{i_1} \circ F) \wedge \dots \wedge d(x^{i_k} \circ F). \quad (98)$$

□

Definition 19. The integral of an n -form ω on $D \subset \mathbb{R}^n$ is defined as

$$\int_D \omega = \int_D f dx^1 \wedge \dots \wedge dx^n := \int_D f dx^1 \dots dx^n. \quad (99)$$

Definition 20. The integral of an n -form ω on a chart (U, ϕ) of an n -dimensional manifold M is defined as

$$\int_U \omega = \pm \int_{\phi(U)} (\phi^{-1})^* \omega, \quad (100)$$

where $\pm = +$ if the chart is positively oriented and $-$ otherwise.

Comment 8. Suppose M is embedded in a bigger space, say \mathbb{R}^{2n} . Under whichever parametrization (atlas) ϕ with $\phi(M) = D$, if $p \in \partial M$, $\phi(p) \in \partial D$. Since if not, an open neighbourhood $\subset D$ containing $\phi(p)$ would be mapped back to some open neighbourhood $\subset M$ containing p .

Definition 21. An n -dimensional manifold with regular boundary is a manifold with $\phi_i(U_i) \subset \mathbb{H}^n \ \forall i$, the half space of \mathbb{R}^n . A point $p \in M$ is in the boundary ∂M if for $p \in U_i$, we have

$$\phi_i(p) = (0, x_2, \dots, x_n). \quad (101)$$

Definition 22. Suppose N is an outward pointing normal on ∂M , the orientation of ∂M is

$$[N, E_1, \dots, E_{n-1}], \text{ where } (E_1, \dots, E_{n-1}) \text{ is a basis for } T_p M. \quad (102)$$

Lemma 2. Let ω be a compactly supported $(n-1)$ form on \mathbb{H}^n , we have

$$\int_{\mathbb{H}^n} d\omega = \int_{\partial \mathbb{H}^n} \omega. \quad (103)$$

Proof. Let ω be compactly supported on $A = [0, R] \times [-R, R]^{n-1}$, then ω vanishes at $x^i = \pm R$ for $i = 2, \dots, n$ (while ω might not vanish at $x^1 = 0$). We have

$$\omega = \sum_{i=1}^n \omega_i dx^1 \wedge \dots \wedge \cancel{dx^i} \wedge \dots \wedge dx^n, \quad (104)$$

so

$$d\omega = \sum_{i=1}^n d\omega_i \wedge dx^1 \wedge \dots \wedge \cancel{dx^i} \wedge \dots \wedge dx^n = \sum_{i=1}^n \frac{\partial \omega_i}{\partial x^j} dx^j \wedge dx^1 \wedge \dots \wedge \cancel{dx^i} \wedge \dots \wedge dx^n \quad (105)$$

$$= \sum_{i=1}^n (-1)^{i-1} \frac{\partial \omega_i}{\partial x^i} dx^1 \wedge \cdots \wedge dx^i \wedge \cdots \wedge dx^n. \quad (106)$$

Therefore

$$\begin{aligned} \int_{\mathbb{H}^n} d\omega &= \sum_{i=1}^n (-1)^{n-1} \int_0^R dx^1 \cdots \int_{-R}^R dx^n \frac{\partial \omega_i}{\partial x^i} \\ &= \sum_{i=2}^n (-1)^{n-1} \int_0^R dx^1 \cdots \int_{-R}^R dx^i \cdots \int_0^R dx^n [\omega_i]_{x^i=-R}^{x^i=R} + \int_{-R}^R dx^2 \cdots \int_{-R}^R dx^n [\omega_1]_{x^1=0}^{x^1=R} \end{aligned} \quad (107)$$

$$= 0 - \int_{-R}^R dx^2 \cdots \int_{-R}^R dx^n \omega_1(0, x^2, \dots, x^n). \quad (108)$$

Now consider

$$\int_{\partial \mathbb{H}^n} \omega = \int_{\partial \mathbb{H}^n \cap A} \omega = \sum_{i=1}^n \int_{\partial \mathbb{H}^n \cap A} \omega_i(0, x^2, \dots, x^n) dx^1 \wedge \cdots \wedge \cancel{dx^i} \wedge \cdots \wedge dx^n. \quad (109)$$

Since $x^1 \equiv 0$ on $\partial \mathbb{H}^n \cap A$, $dx^1(v) = v(x^1) = v^i \partial_{x^i}(x^1) = 0$. Then the above integral is

$$\int_{\partial \mathbb{H}^n \cap A} \omega_1(x^2, \dots, x^n) dx^2 \wedge \cdots \wedge dx^n. \quad (110)$$

Since $\mathbb{H}^n \cap A$ being an $(n-1)$ -dimensional manifold, is not yet a subset of \mathbb{R}^{n-1} , we have to use apply pullback $(\phi^{-1})^*$ on our form. Since $\phi : (0, x^2, \dots, x^n) \mapsto (x^1, \dots, x^{n-1})$, we have

$$d(x^i \circ \phi^{-1}) = dx^i; \quad (\omega_1 \circ \phi^{-1}) = \omega_1(x^2, \dots, x^n). \quad (111)$$

The above integral becomes just

$$\int_{\partial \mathbb{R}^n \cap A} \mathcal{O} \omega_1(x^2, \dots, x^n) dx^2 \wedge \cdots \wedge dx^n. \quad (112)$$

Now we examine \mathcal{O} , which is the orientation-preserving index for ϕ^{-1} . The outward pointing normal is $-E_1$, and $\{-E_1, E_2, \dots, E_n\}$ is negatively oriented so the index is -1 . Then the integral is

$$- \int_{\partial \mathbb{R}^n \cap A} \omega_1(x^2, \dots, x^n) dx^2 \wedge \cdots \wedge dx^n = - \int_{-R}^R dx^2 \cdots \int_{-R}^R dx^n \omega_1(x^2, \dots, x^n) = \int_{\mathbb{H}^n} d\omega. \quad (113)$$

□

Theorem 2 (Stokes Theorem). *Let ω be an $(n-1)$ -form on an n -dimensional manifold M , we have*

$$\int_M d\omega = \int_{\partial M} \omega. \quad (114)$$

Proof. Let $\{(U_i \in \mathbb{H}^n, \phi_i)\}$ be positively oriented charts for M , and ω be compactly supported on U_i then

$$\int_M d\omega = \int_{U_i} d\omega = \int_{\phi_i(U_i)} (\phi_i^{-1})^* d\omega = \int_{\mathbb{H}^n} (\phi_i^{-1})^* d\omega = \int_{\mathbb{H}^n} d((\phi_i^{-1})^* \omega) = \int_{\partial \mathbb{H}^n} (\phi_i^{-1})^* \omega = \int_{\partial M} \omega. \quad (115)$$

The last equality follows from that $d\phi$ takes outward pointing vectors on ∂M to outward ones on $\partial \mathbb{H}^n$, and hence preserves orientation. Now, consider ψ_j as the partition of unity of $\{U_i\}$. Then

$$\int_{\partial M} \omega = \sum_j \int_{\partial M} \psi_j \omega = \sum_j \int_M d(\psi_j \omega) = \sum_j \int_M d\psi_j \wedge \omega + \sum_j \int_M \psi_j d\omega \quad (116)$$

$$= \int_M d \sum_j \psi_j \wedge \omega + \int_M \sum_j \psi_j d\omega = \int_M d(1) \wedge \omega + \int_M 1 d\omega = \int_M d\omega. \quad (117)$$

□

Comment 9. The convention for orientations on ∂M was just to make Stokes theorem hold.

Definition 23. A form ω is closed if

$$d\omega = 0. \quad (118)$$

It is exact if

$$\omega = d\eta \text{ for some } \eta. \quad (119)$$

The set of closed k -forms is

$$\mathcal{Z}^k := \ker(d : \Omega^k(M) \rightarrow \Omega^{k+1}(M)) \quad (120)$$

and the set of exact k -forms is

$$\mathcal{B}^k := \text{Im}(d : \Omega^{k-1}(M) \rightarrow \Omega^k(M)). \quad (121)$$

Definition 24. The de Rham cohomology group in degree k is defined as

$$H_{\text{dR}}^k(M) := \mathcal{Z}^k / \mathcal{B}^k. \quad (122)$$

Comment 10. Since \mathcal{Z}^k and \mathcal{B}^k are vector spaces, $H_{\text{dR}}^k(M)$ is also a vector space, whose elements are equivalent classes $[\omega]$. The equivalence relation is:

$$\omega \equiv \eta \text{ if } \omega - \eta = d\beta. \quad (123)$$

In other words, $H_{\text{dR}}^k(M) = \{[\omega] : \omega \in \Omega^k(M)\}$ is a vector space over \mathbb{R} , subjected to $[d\beta] = 0$.

Proposition 16. Let $F : M \rightarrow N$, the (linear) map $F^* : \Omega^k(N) \rightarrow \Omega^k(M)$ also sends $\mathcal{Z}^k(N)$ to $\mathcal{Z}^k(M)$ and similarly $\mathcal{B}^k(N)$ to $\mathcal{B}^k(M)$. Hence, it can be extended on $H_{\text{dR}}^k(N) \rightarrow H_{\text{dR}}^k(M)$. This is called the cohomology map, whose action is obviously

$$F^*[\omega] = [F^*\omega]. \quad (124)$$

Then naturally we still have $(F \circ G)^* = G^* \circ F^*$.

Proof.

$$dF^*(\omega) = F^*(d\omega) = 0; \quad F^*(d\beta) = dF^*(\beta). \quad (125)$$

This function is well defined: If $[\omega] = [\omega']$, we have $\omega' = \omega + d\beta$, so

$$F^*[\omega'] = [F^*\omega'] = [F^*\omega + F^*d\beta] = [F^*\omega + d(F^*\beta)] = [F^*\omega]. \quad (126)$$

□

Corollary 2.1. If M and N are diffeomorphic, $H_{\text{dR}}^k(M) \cong H_{\text{dR}}^k(N)$.

Proof. Let $\phi : M \rightarrow N$. Obviously $\dim \mathcal{B}^k(M) = \dim \mathcal{B}^k(N)$, so $\phi^*\omega = d\beta$ must imply $\omega \in \mathcal{B}^k(N)$ and so

$$\ker(\phi^* : H_{\text{dR}}^k(N) \rightarrow H_{\text{dR}}^k(M)) = \{[0]\}. \quad (127)$$

□

Lemma 3. We define $i_t : M \rightarrow [0, 1] \times M$ as:

$$i_t(x) := (t, x). \quad (128)$$

Then we have $i_0^* = i_1^*$ where

$$i_{t_0}^* \omega(t, \cdot) := \omega(t_0, \cdot). \quad (129)$$

Proof. We only need to show $i_0^*\omega - i_1^*\omega = d\eta$. Any form on $[0, 1] \times M$ can be written as

$$\omega(t, x) = \alpha(t, x) + \beta(t, x) \wedge dt, \quad \alpha \text{ does not involve } dt. \quad (130)$$

We only consider the case where ω is closed:

$$d\omega = i_t^*d\alpha + \partial_t\alpha \wedge dt + d\beta \wedge dt = 0 \Rightarrow i_t^*d\alpha = 0; \text{ and } \partial_t\alpha = d\beta = i_t^*d\beta. \quad (131)$$

The last equality follows from that $d(\beta \wedge dt) = i_t^*d\beta \wedge dt + \partial_t\beta \wedge dt \wedge dt = i_t^*d\beta \wedge dt$. Now consider

$$\mathcal{K}\omega(t, x) := \int_{[0, t]} \beta(s, x) \wedge ds. \quad (132)$$

Then by chain rule the differential is simply

$$d\mathcal{K}\omega(t, x) = \int_{[0, t]} i_s^*d\beta(s, x) \wedge ds + \beta(t, x) \wedge dt \quad (133)$$

$$= \int_{[0, t]} \partial_s\alpha(s, x) \wedge ds + \beta(t, x) \wedge dt = \alpha(t, x) - \alpha(0, x) + \beta(t, x) \wedge dt. \quad (134)$$

Therefore let $\eta = \mathcal{K}\omega(1, x)$ then we have

$$d\eta = d\mathcal{K}\omega(1, x) = \alpha(1, x) - \alpha(0, x) = i_1^*\omega(t, x) - i_0^*\omega(t, x). \quad (135)$$

□

Proposition 17. *If f_0, f_1 are homotopic, $f_0^* = f_1^*$.*

Proof. We have $H(t, x)$ a continuous(smooth) map such that $f_0(x) = H(t, x) \circ i_0$ and $f_1(x) = H(t, x) \circ i_1$. Now

$$f_0^* = (H \circ t_0)^* = i_0^* \circ H^* = i_1^* \circ H^* = (H \circ t_1)^* = f_1^*. \quad (136)$$

□

Corollary 2.2 (Cauchy integral theorem). *If γ_1 and γ_2 are homotopic, we have for any $\omega \in \Omega^1(\mathbb{C})$,*

$$\oint_{\gamma_1} \omega = \oint_{\gamma_2} \omega. \quad (137)$$

Proof. $d\omega = 0$. So

$$\oint_{\gamma_1} \omega = \int_{[0, 1]} \gamma_1^*\omega = \int_{[0, 1]} \gamma_2^*\omega + d\mathcal{K}(H^*\omega)(1, t) = \int_{[0, 1]} \gamma_2^*\omega + d\mathcal{K}(\gamma_2^*\omega)(t) = \oint_{\gamma_2} \omega. \quad (138)$$

The last equality follows from that $\gamma_2(0) = \gamma_2(1)$. □

Theorem 3 (Poincaré Lemma). *On any contractible manifold M , $H_{\text{dR}}^k(M) = \{[0]\}$. This is to say, any closed form is exact.*

Proof. Let $f_0 = p \in M$ and $f_1 = \text{id}$. We have

$$f_0^*\omega(v) = \omega(df_0(v)) = 0 \Rightarrow f_0^*\omega = 0, \forall \omega \Rightarrow f_0^* = 0 \Rightarrow f_0^*(H_{\text{dR}}^k(M)) = \{[0]\}. \quad (139)$$

And now

$$f_1^*\omega(v) = \omega(df_1(v)) = \omega(v) \Rightarrow f_1^* = \text{id} \Rightarrow f_1^*(H_{\text{dR}}^k(M)) = H_{\text{dR}}^k(M). \quad (140)$$

Since M is contractible, f_0 and f_1 are homotopic so $f_0^* = f_1^*$. Therefore

$$H_{\text{dR}}^k(M) = f_1^*(H_{\text{dR}}^k(M)) = f_0^*(H_{\text{dR}}^k(M)) = \{[0]\}. \quad (141)$$

□

Theorem 4 (Pushforward Correspondence). Γ is a 1-manifold. Now consider a smooth curve $\gamma(t) \in \Gamma$. The velocity of the curve γ is

$$\gamma' := d\gamma \frac{\partial}{\partial t} \in T_{\gamma(t)}\Gamma. \quad (142)$$

Moreover,

$$dF(v) = (F \circ \gamma)', \quad \text{where } \gamma(0) = p, \quad \gamma' = v. \quad (143)$$

Proof.

$$(F \circ \gamma)'g = d(F \circ \gamma) \frac{\partial}{\partial t}g = \frac{\partial}{\partial t}(g \circ F \circ \gamma) = d\gamma \frac{\partial}{\partial t}(g \circ F) = v(g \circ F) = dF(v)(g). \quad (144)$$

□

Definition 25. On a manifold M , we define a symmetric, covariant 2-tensor field g as the metric on M . (M, g) is called a Riemannian manifold. Then in a local coordinate neighbourhood,

$$g = g_{ij}(x_1, \dots, x_n)dx^i \otimes dx^j, \quad g_{ij} = g_{ji}. \quad (145)$$

Hence

$$g_{ij}(x_1, \dots, x_n) = g(\partial_i, \partial_j). \quad (146)$$

Directly,

$$g_{ij}dx^i \otimes dx^j = \frac{1}{2}g_{ij}(dx^i \otimes dx^j + dx^j \otimes dx^i) = g_{ij}\text{Sym}(dx^i \otimes dx^j) =: g_{ij}dx^i dx^j. \quad (147)$$

For vectors X, Y ,

$$g(X, Y) := \langle X, Y \rangle = \langle Y, X \rangle. \quad (148)$$

Definition 26. Let $E \rightarrow M$ be a smooth real vector bundle. A connection (or covariant derivative) operator $\nabla : \Gamma(E) \rightarrow \Gamma(E \otimes T^*M)$ is defined by the following properties:

$$\begin{aligned} \nabla(fX) &= (df) \otimes X + f\nabla X; \\ \nabla(X \oplus Y) &= \nabla X \oplus \nabla Y; \\ \nabla(X \otimes Y) &= \nabla X \otimes Y + X \otimes \nabla Y. \end{aligned} \quad (149)$$

Then we define $\nabla_v : \Gamma(E) \rightarrow \Gamma(E)$ for $v \in TM$ by

$$\nabla_v(fX) := \nabla(fX)(v) = df(v) \otimes X + f\nabla X(v). \quad (150)$$

Comment 11. This definition of connection arises from the properties of directional derivative in Euclidean spaces:

$$D_v(fX) = (D_v f)X + fD_v X = df(v)X + fD_v X \Rightarrow D(fX) = df \otimes X + fDX. \quad (151)$$

Definition 27. The Christoffel symbols Γ is defined as

$$\nabla_{\partial_i} \partial_j := \Gamma_{ij}^k \partial_k. \quad (152)$$

Hence $\nabla \partial_j = \Gamma_{ij}^k \partial_k \otimes dx^i$.

Definition 28. Given the connection ∇ acting on $T_p M$, the induced connection acts on $T_p^* M$ by:

$$\nabla(\omega(X)) := (\nabla \omega)(X) + \omega(\nabla X), \quad \omega \in T_p^* M; X \in T_p M. \quad (153)$$

Corollary 4.1.

$$\nabla dx^k = -\Gamma_{ij}^k dx^i \otimes dx^j \Leftrightarrow \nabla_{\partial_i} dx^k = -\Gamma_{ij}^k dx^j. \quad (154)$$

Proof.

$$0 = \nabla(\delta_j^i) = \nabla(dx^i(\partial_j)) = \nabla(dx^i)(\partial_j) + dx^i(\nabla \partial_j) = \nabla(dx^i)(\partial_j) + dx^i(\Gamma_{jk}^l \partial_l \otimes dx^k) = \nabla_{\partial_j} dx^i + \Gamma_{jk}^i dx^k. \quad (155)$$

Therefore $\nabla_{\partial_j} dx^i = -\Gamma_{jk}^i dx^k$. □

Theorem 5. Let $X = X^i \partial_i; Y = Y^j \partial_j; Z = Z^k \partial_k$,

$$X \langle Y, Z \rangle = (\nabla_X g)(Y, Z) + \langle \nabla_X Y, Z \rangle + \langle Y, \nabla_X Z \rangle. \quad (156)$$

Proof.

$$(\nabla_X g)(Y, Z) = \nabla_X(g_{ij} dx^i \otimes dx^j)(Y, Z) = dg_{ij}(X)(dx^i \otimes dx^j)(Y, Z) + g_{ij} \nabla_X(dx^i \otimes dx^j)(Y, Z) \quad (157)$$

$$= X(g_{ij})Y^i Z^j + g_{ij}(\nabla_X dx^i \otimes dx^j)(Y, Z) + g_{ij}(dx^i \otimes \nabla_X dx^j)(Y, Z) \quad (158)$$

$$= X(g_{ij}Y^i Z^j) - g_{ij}X(Y^i)Z^j - g_{ij}Y^i X(Z^j) - g_{ij}X^l \Gamma_{lk}^i dx^k \otimes dx^j(Y, Z) - g_{ij}X^l \Gamma_{lk}^j dx^i \otimes dx^k(Y, Z) \quad (159)$$

$$= X \langle Y, Z \rangle - g_{ij}X(Y^i)Z^j - g_{ij}Y^i X(Z^j) - g_{ij}X^l \Gamma_{lk}^i Y^k Z^j - g_{ij}X^l \Gamma_{lk}^j Y^i Z^k. \quad (160)$$

Now

$$g_{ij}X(Y^i)Z^j + g_{ij}X^l \Gamma_{lk}^i Y^k Z^j = g_{ij}[X(Y^i) + X^l \Gamma_{lk}^i Y^k]Z^j = g_{ij}(\nabla_X Y)^i Z^j = \langle \nabla_X Y, Z \rangle \quad (161)$$

since

$$\nabla_X Y = \nabla_X(Y^i \partial_i) = dY^i(X) \partial_i + \nabla_X(Y^k \partial_k) = X(Y^i) \partial_i + X^l Y^k \Gamma_{lk}^i \partial_i. \quad (162)$$

The case is similar for the other two terms. Therefore

$$(\nabla_X g)(Y, Z) = X \langle Y, Z \rangle - \langle \nabla_X Y, Z \rangle - \langle Y, \nabla_X Z \rangle. \quad (163)$$

□

Theorem 6 (Fundamental theorem of Riemannian geometry). If $\text{Tor}(X, Y) := \nabla_X Y - \nabla_Y X - [X, Y] = 0$ and $\nabla g = 0$, there $\exists!$ ∇ . This connection is called the Riemann connection.

Proof.

Uniqueness:

$$\begin{aligned} X \langle Y, Z \rangle &= \langle \nabla_X Y, Z \rangle + \langle Y, \nabla_X Z \rangle \\ Y \langle Z, X \rangle &= \langle \nabla_Y Z, X \rangle + \langle Z, \nabla_Y X \rangle \\ Z \langle X, Y \rangle &= \langle \nabla_Z X, Y \rangle + \langle X, \nabla_Z Y \rangle. \end{aligned} \quad (164)$$

Adding the first two equations and subtracting the third one from it:

$$\begin{aligned} X \langle Y, Z \rangle + Y \langle Z, X \rangle - Z \langle X, Y \rangle &= \langle \text{Tor}(X, Y), Z \rangle - [X, Y], Z \rangle + 2 \langle \nabla_Y X, Z \rangle \\ &+ \langle \text{Tor}(X, Z), Y \rangle + [X, Z], Y \rangle + \langle \text{Tor}(Y, Z), X \rangle + [Y, Z], X \rangle \end{aligned} \quad (165)$$

Rearranging,

$$2 \langle \nabla_Y X, Z \rangle = - \langle [X, Y], Z \rangle + \langle [X, Z], Y \rangle + \langle [Y, Z], X \rangle + X \langle Y, Z \rangle + Y \langle Z, X \rangle - Z \langle X, Y \rangle. \quad (166)$$

Existence: We simply define the connection as given above. □

Below we will always use the Riemann connection.

Comment 12. The form of Γ_{ij}^k in some coordinate is calculated from:

$$g_{kl} \Gamma_{ij}^k = \langle \nabla_{\partial_i} \partial_j, \partial_l \rangle = \partial_i \langle \partial_j, \partial_l \rangle - \langle \nabla_{\partial_i} \partial_l, \partial_j \rangle = \partial_i g_{jl} - g_{kj} \Gamma_{il}^k; \quad (167)$$

$$g_{ki} \Gamma_{jl}^k = \partial_j g_{li} - g_{kl} \Gamma_{ji}^k; \quad (168)$$

$$g_{kj} \Gamma_{li}^k = \partial_l g_{ij} - g_{ki} \Gamma_{lj}^k. \quad (169)$$

Going back to the expression for the connection,

$$\langle [\partial_i, \partial_j], \partial_l \rangle = \langle \partial_i \partial_j - \partial_j \partial_i, \partial_l \rangle = \langle 0, \partial_l \rangle = 0. \quad (170)$$

Therefore $\langle \nabla_{\partial_i} \partial_j, Z \rangle = \langle \nabla_{\partial_j} \partial_i, Z \rangle$ and so $\Gamma_{ij}^k = \Gamma_{ji}^k$. Now,

$$g_{kl} \Gamma_{ij}^k = \partial_i g_{jl} - g_{kj} \Gamma_{il}^k = \partial_i g_{jl} - \partial_l g_{ij} + g_{ki} \Gamma_{lj}^k = \partial_i g_{jl} - \partial_l g_{ij} + \partial_j g_{li} - g_{kl} \Gamma_{ji}^k. \quad (171)$$

Hence

$$g_{kl} \Gamma_{ij}^k = \frac{1}{2} (\partial_i g_{jl} + \partial_j g_{li} - \partial_l g_{ij}). \quad (172)$$

Definition 29. A curve γ is geodesic if

$$\nabla_{\gamma'} \gamma' = 0. \quad (173)$$

In the following context, γ will always be referred to as some geodesic curve.

Definition 30. Let V be a vector field and $V(t) \in T_{c(t)}M$. This means that V is defined on a curve c . In the neighbourhood of $c(t)$ the tangent vectors are $X_i(c(t))$ then we have

$$V(t) = V^i(c(t))X_i(c(t)). \quad (174)$$

The covariant derivative along the curve is defined as

$$\nabla_{c'(t)} V(t) = V^{i'}(t)X_i(c(t)) + V^j(t)\nabla_{c'(t)} X_j(c(t)) \quad (175)$$

which is in accordance with the definition of ∇ .

Proposition 18. The geodesic equation in the coordinate form with $\phi(\gamma(t)) = (c^1(t), \dots, c^n(t))$ is

$$c^{k''}(t) + \Gamma_{ij}^k c^{i'}(t) c^{j'}(t) = 0. \quad (176)$$

Moreover, this has a unique solution with any initial velocity $v \in T_{\gamma(0)}M$:

$$\gamma'_v(0) = \frac{\partial}{\partial t} \Big|_{\gamma(0)} = \frac{\partial}{\partial x^i} \Big|_{c(0)} \frac{\partial x^i}{\partial t} \Big|_0 = c^{i'}(0) \frac{\partial}{\partial x^i} \Big|_{c(0)} = v. \quad (177)$$

In fact locally, $\phi = c^{-1}$ for a non-constant curve γ .

Proof.

$$\nabla_{\gamma'} \gamma' = 0 \Rightarrow \nabla_{c^{i'}(t)\partial_i} c^{j'}(t)\partial_j = (c^{k'})' \partial_k + c^{j'} \nabla_{c^{i'}\partial_i} \partial_j = c^{k''} \partial_k + c^{i'} c^{j'} \nabla_{\partial_i} \partial_j. \quad (178)$$

Using the coordinate expression for ∇ , we have

$$0 = c^{k''} \partial_k + c^{i'} c^{j'} \Gamma_{ij}^k \partial_k \Rightarrow c^{k''} + c^{i'} c^{j'} \Gamma_{ij}^k = 0. \quad (179)$$

In fact if we let $c' = u$, the velocity we have

$$u^{k'} + \Gamma_{ij}^k u^i u^j = 0. \quad (180)$$

By Picard's theorem of ODE, we know that there exists a unique solution given $u(0)$. \square

Comment 13. The solution to the geodesic equation with initial velocity αv is in fact, $\gamma_v(t/\alpha)$. To see this, let $\tau = t/\alpha$ then the geodesic equation becomes

$$\alpha^2 c^k(\tau)'' + \alpha^2 c^i(\tau)' c^j(\tau)' \Gamma_{ij}^k = 0 \quad (181)$$

with the initial solution

$$c(\tau = 0)' = \alpha c(t = 0)'. \quad (182)$$

Definition 31. The exponential map $\exp : B_\varepsilon(0) \subset T_p M \rightarrow M$ is defined as

$$\exp_p(v) := \gamma_v(1). \quad (183)$$

Here $v \in T_p M$. Additionally, this leads to

$$\gamma_v(t) = \gamma_{tv}(t/t) = \exp_p(tv). \quad (184)$$

Moreover

$$v = \frac{\partial}{\partial t} \Big|_p = \exp_p'(tv) \Big|_{t=0}. \quad (185)$$

Lemma 4. \exp_p is a local diffeomorphism at $v = 0$.

Proof. For any vector space $V \ni \vec{a}$, we have the following isomorphism :

$$T_{\vec{a}}V \simeq V, \quad D_v|_{\vec{a}} \mapsto v. \quad (186)$$

Then

$$d(\exp_p)|_{\mathbf{0}} : T_0T_pM \rightarrow T_pM, \text{ by} \quad (187)$$

$$d(\exp_p)|_{\mathbf{0}}(D_v|_{\mathbf{0}})f = D_v|_{\mathbf{0}}(f \circ \exp_p) = \frac{\partial}{\partial t} \Big|_{t=0} f \circ \exp_p(\mathbf{0} + tv) = \frac{\partial}{\partial t} \Big|_{t=0} f \circ \gamma(t) = d\gamma \left(\frac{\partial}{\partial t} \Big|_{t=0} \right) f = v(f). \quad (188)$$

Therefore

$$d(\exp_p)|_{\mathbf{0}} : D_v|_{\mathbf{0}} \mapsto v \quad (189)$$

induces an isomorphism. By inverse function theroem, this is what we want. \square

Definition 32. \exp_p maps $B_\varepsilon(0)$ to some neighbourhood V of p . Let E be the isomorphism $T_pM \rightarrow \mathbb{R}^n$ defined by

$$E : \partial_i \mapsto (dx^1(e_i), \dots, dx^n(e_i)), \quad (190)$$

where e_i is a set of orthonormal basis of the tangent space. This can be done by diagonalizing the metric. Then let the chart map $\phi_p := E \circ \exp_p^{-1}$ with $\phi(p) := (X_1, \dots, X_n)$.

$$\{U; (X^1, \dots, X^n)\} \quad (191)$$

is defined as the normal coordinate system.

Proposition 19. Properties of the normal coordinate system.

(1). $\gamma_v(t) = \exp_p(tv) = \exp_p(tv^i \partial_i)$ has the following expression in this neighbourhood

$$\phi_p(\gamma_v(t)) = (tv^1, \dots, tv^n). \quad (192)$$

(2).

$$g_{ij}(p) = \delta_{ij}. \quad (193)$$

(3).

$$\Gamma_{ij}^k(p) = 0. \quad (194)$$

(4).

$$\partial_l g_{ij}(p) = 0. \quad (195)$$

Proof.

(1). $\gamma_v(t)$ in the normal coordinate is

$$\phi_p(\gamma_v(t)) = E \circ \exp_p^{-1} \exp_p(tv) = E(tv^i \partial_i) = (tv^1, \dots, tv^n). \quad (196)$$

(2). Consider

$$\frac{\partial}{\partial X^i} \Big|_p = d(E \circ \exp_p^{-1})^{-1} \left(\frac{\partial}{\partial X^i} \Big|_0 \right) = d\exp_p|_{\mathbf{0}} \circ dE^{-1} \left(\frac{\partial}{\partial X^i} \Big|_0 \right) = d\exp_p(D_{e_i}) = e_i \quad (197)$$

where we used the fact that

$$dE^{-1} \left(\frac{\partial}{\partial X^i} \Big|_0 \right) f = \frac{\partial}{\partial X^i} \Big|_0 (f \circ E^{-1}) = \lim_{t \rightarrow 0} f \circ E^{-1}(0, \dots, t, \dots, 0) \quad (198)$$

$$= \lim_{t \rightarrow 0} f \circ tE^{-1}(0, \dots, 1, \dots, 0) = \lim_{t \rightarrow 0} f(te_i) = D_{e_i} f. \quad (199)$$

Therefore

$$\left\langle \frac{\partial}{\partial X^i} \Big|_p, \frac{\partial}{\partial X^j} \Big|_p \right\rangle = \langle e_i, e_j \rangle = \delta_{ij}. \quad (200)$$

(3). Consider the special geodesic curve in (1): $c^i = tv^i$.

$$\Gamma_{ij}^k(\gamma_v(t))v^i v^j = 0, \forall v^i, v^j, k \Rightarrow \Gamma_{ij}^k(\gamma_v(t)) = 0. \quad (201)$$

(4). From the coordinate expression for Γ_{ij}^k , we have

$$\begin{aligned} \partial_l g_{ij} - \partial_i g_{jl} - \partial_j g_{li} &= 0; \\ \partial_i g_{jl} - \partial_j g_{li} - \partial_l g_{ij} &= 0. \end{aligned} \quad \text{Adding them gives } \Rightarrow \partial_j g_{li} = 0. \quad (202)$$

□

Comment 14. *This is the frame of reference for the object moving at an acceleration identical to the one given by the geodesic equation.*

Definition 33. *A coordinate frame field of E on U is defined as*

$$\{dx^i \otimes s_i\}_{i=1,\dots,n}, \quad s_i \in \Gamma(E) \text{ linearly independent.} \quad (203)$$

*Obviously this is a basis for $\Gamma(T^*M \otimes E)$. So we have*

$$\nabla s_i = T_{ij}^k dx^j \otimes s_k, \quad (204)$$

where T_{ij}^k is a smooth function on U . If $s_i = \partial_i$, we have $T_{ij}^k = \Gamma_{ij}^k$.

The connection matrix ω is defined by

$$\omega_i^k := T_{ij}^k dx^j, \quad (205)$$

so

$$\nabla s_i = \omega_i^k \otimes s_k. \quad (206)$$

Corollary 6.1. *Write $(\nabla s_1, \dots, \nabla s_n)$ as ∇S , (s_1, \dots, s_n) as S and treat them as vectors. Then*

$$\nabla S = \omega \otimes S. \quad (207)$$

Proposition 20. *For another frame $S' = (s'_1, \dots, s'_n) = A \cdot S$ where A is an invertible matrix, we have the corresponding connection matrix to be*

$$\omega' = dA \cdot A^{-1} + A \cdot \omega \cdot A^{-1}. \quad (208)$$

Proof. Consider

$$(DS')_i = \nabla s'_i = \nabla(A_{ij}s_j) = dA_{ij} \otimes s_j + A_{ij} \otimes \nabla s_j = dA_{ij}s_j + A_{ij}\omega_j^k \otimes s_k = dA \otimes S + A \cdot \omega \otimes S \quad (209)$$

$$= dA \cdot A^{-1} \cdot A \otimes S + A \cdot \omega \cdot A^{-1} \cdot A \otimes S = dA \otimes S' + A \cdot \omega \cdot A^{-1} \otimes S' = (dA + A \cdot \omega \cdot A^{-1}) \otimes S'. \quad (210)$$

□