A basic course in differential geometry

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Contents

I.	. Introduction	1
II.	Basics of smooth manifolds	1
	A. Mappings on manifolds	2
III.	. The tangent space	2
	A. Basics	2
	B. The differential map	5
	C. The tangent bundle	7
IV.	Vector fields, Lie groups, and the Lie bracket	9
	A. Vector fields	9
	B. Lie groups and the Lie bracket	10
V.	. Flows on a manifold	11
VI.	Submersions and imersions	11

I. Introduction

These notes should outline the bare minimum needed to understand differential geometry.

II. Basics of smooth manifolds

We begin with a definition:

Definition II.1 (Topological manifold). A space M is said to be a topological manifold if it is second-countable Hausdorff and is locally Euclidean.

TODO: Fill in more basic info on smooth manifolds, partitions of unity

Proposition II.1 (Building a manifold). This is sometimes called the smooth manifold chart lemma. Let M be a set (not necessarily having any manifold structure), let $\{U_{\alpha}\}$ be a collection of subsets of M together with maps $\varphi_{\alpha}: U_{\alpha} \to \mathbb{R}^n$ where:

- 1. φ_{α} is a bijection between U_{α} and an open subset of \mathbb{R}^n .
- 2. $\varphi_{\alpha}(U_{\alpha} \cap U_{\beta})$ and $\varphi_{\beta}(U_{\alpha} \cap U_{\beta})$ are open in \mathbb{R}^n .
- 3. Each $\varphi_{\beta} \circ \varphi_{\alpha}^{-1}$ is smooth, in the Euclidean sense.
- 4. Countably many U_{α} cover M

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5. For distinct p and q in M, $p, q \in U_{\alpha}$ or p and q lie in disjoint U_{α} and U_{β} .

Then, M has a unique smooth manifold structure where each $(U_{\alpha}, \varphi_{\alpha})$ is a smooth chart.

Proof. The idea is to take all sets of the form $\varphi_{\alpha}^{-1}(V)$ for V open in \mathbb{R}^n as a basis. Note that since each $\varphi_{\alpha}(U)$ is open with φ_{α} a bijection to its image, each U_{α} is in the basis, so every $p \in M$ is in a basis element. Moreover, suppose we choose two basis elements $\varphi_{\alpha}^{-1}(V)$ and $\varphi_{\beta}^{-1}(W)$. Note that

$$\varphi_{\alpha}^{-1}(V) \cap \varphi_{\beta}^{-1}(W) = \varphi_{\alpha}^{-1} \left(V \cap (\varphi_{\alpha} \circ \varphi_{\beta}^{-1})(W) \right)$$
(1)

where $V \cap (\varphi_{\alpha} \circ \varphi_{\beta}^{-1})(W)$ is open from the smoothness condition. In particular, $\varphi_{\alpha} \circ \varphi_{\beta}^{-1} : \varphi_{\beta}(U_{\alpha} \cap U_{\beta}) \to \varphi_{\alpha}(U_{\alpha} \cap U_{\beta})$ is smooth and both the domain and codomain are themselves open. Thus, we have a valid basis. This basis can be made countable as for each of the countably many U_{α} which cover M, we take φ_{α}^{-1} of all rational radius balls centred at rational points in $\varphi_{\alpha}(U_{\alpha})$. The Hausdorrf condition is trivial from the final criterion. Of course, $(U_{\alpha}, \varphi_{\alpha})$ forms a smooth coordinate chart.

A. Mappings on manifolds

Definition II.2 (Smooth function). Let M be a smooth manifold with smooth structure \mathcal{A} . Let $f: M \to \mathbb{R}$ be a function. We say that f is smooth at $p \in M$ if there exists a coordinate chart $(U, \varphi) \in \mathcal{A}$ around p such that $f \circ \varphi^{-1} : \varphi(U) \to \mathbb{R}$ is smooth (in the Euclidean sense, as $\varphi(U) \subset \mathbb{R}^n$).

Definition II.3 (Smooth map). Let M and N be smooth manifolds with structures \mathcal{A} and \mathcal{A}' . Let $F: M \to N$ be a map, we say that F is smooth at p if we can choose chart $(U, \varphi) \in \mathcal{A}$ and $(V, \theta) \in \mathcal{A}'$ around p and F(p) repsectively, such that $F(U) \subset V$ and $\theta \circ F \circ \varphi^{-1} : \varphi(U) \to \theta(V)$ is smooth (in the Euclidean sense).

Note that if we think of \mathbb{R} as having its trivial smooth structure, (\mathbb{R}, id) , then a smooth function (the first definition) is in reality a smooth map (the second definition) where $N = \mathbb{R}$ and $\mathcal{A}' = (\mathbb{R}, id, so we only really need the second definition.$

Let us note in addition that if a map F is smooth at p with respect to one pair of charts (U, φ) , (V, θ) , then it is smooth with respect to any pair of charts (U', φ') , (V', θ') such that $F(U') \subset V'$, $U' \subset U$, and $V' \subset V$. This follows from the fact that

$$\theta' \circ F \circ (\varphi')^{-1} = (\theta' \circ \theta^{-1}) \circ (\theta \circ F \circ \varphi^{-1}) \circ (\varphi \circ (\varphi')^{-1})$$
 (2)

The transition functions $\varphi \circ (\varphi')^{-1}$, which is well-defined on $\varphi'(U')$ and $\theta' \circ \theta^{-1}$, which is well-defined on $\theta(V')$, is a composition of three smooth functions, in the Euclidean sense, which is also smooth in the Euclidean sense

Remark II.1 (Diffeomorphism). A diffeomorphism $F: M \to N$ is a smooth bijection between manifolds with a smooth inverse. This is of course true if and only if F is a bijection and we can find charts (U, φ) and (V, θ) as above where $\theta \circ F \circ \varphi^{-1}$ and $\varphi \circ F^{-1} \circ \theta^{-1}$ are smooth in the Euclidean sense. Thus, the above proof carries over to show that a diffeomorphism with respect to one pair of charts is a diffeomorphism with respect to all charts, under certain constraints.

III. The tangent space

Let us now introduce the tangent space. The goal with this section will be to provide a very careful motivation for why the tangent space is defined the way that it is.

A. Basics

At a high-level, the idea of the tangent space is that we want to "attach" a tangent plane to each point on a manifold M. In the case $M = \mathbb{R}^n$, this becomes easy: we simply assign a vector space \mathbb{R}^n_a to each $a \in \mathbb{R}^n$. We call this the *geometric tangent space of* \mathbb{R}^n . Of course, we don't always have such a convenient correspondence: general manifolds are much more abstract objects. Thus, we require a more abstract definition:

Definition III.1 (Tangent space, first definition). Given smooth manifold M and $p \in M$, the tangent space T_pM is the space of all linear maps $v: C^{\infty}(M) \to \mathbb{R}$ of the form

$$v(f) = (f \circ \gamma)'(0) \tag{3}$$

where $\gamma: [-1,1] \to M$ is a smooth curve on M with $\gamma(0) = p$.

In other words, a tangent vector specifies a curve along which to differentiate f, resulting in some number representing the "speed" of f in the direction of the curve. Now, we will prove a lemma which will help us to gain more geometric intuition for why we define tangent space this way. As it turns out, the geometric intuition of considering T_pM simply as a tangent plane, which is attached at each point $p \in M$, is quite accurate.

Lemma III.1. Let $p \in M$ be a point, let (U, φ) be a chart around p. A linear map $v : C^{\infty}(M) \to \mathbb{R}$ is in T_pM if and only if $v(f) = \sum_{i=1}^n w^i \frac{d(f \circ \varphi^{-1})}{dx^i} (\varphi(p))$, where $w \in \mathbb{R}^n$.

Proof. To begin, suppose $v \in T_pM$, so $v(f) = (f \circ \gamma)'(0)$ for some γ with $\gamma(0) = p$. Then $\varphi \circ \gamma$ is a map from [-1,1] to \mathbb{R}^n . It follows from chain rule that

$$(f \circ \gamma)'(0) = \left((f \circ \varphi^{-1}) \circ (\varphi \circ \gamma) \right)'(0) = \sum_{i=1}^{n} \frac{d(f \circ \varphi^{-1})}{dx^{i}} (\varphi(p)) \frac{d(\varphi \circ \gamma)_{i}}{dt} (0) = \sum_{i=1}^{n} w_{i} \frac{d(f \circ \varphi^{-1})}{dx^{i}} (\varphi(p)) \tag{4}$$

where we have set $w_i = (\varphi \circ \gamma)_i'(0)$. Conversely, suppose v is of the form of a directional derivative with respect to chart (U, φ) . Let w be the corresponding vector. We define the curve $\gamma : [-1, 1] \to M$ in the obvious way. Firstly, note that $\varphi : U \to \varphi(U)$ is a homeomorphism with $\varphi(U) \subset \mathbb{R}^n$. Let $\alpha : [-1, 1] \to \mathbb{R}^n$ be the map $\alpha(t) = \varphi(p) + wt$ Let $[-\varepsilon, \varepsilon]$ be an interval such that $\alpha([-\varepsilon, \varepsilon]) \subset \varphi(U)$. We now use a smooth bump function: let $\psi : [-1, 1] \to \varphi(U)$ be the smooth bump function between 0 and 1 which is 1 on $[-\varepsilon/2, \varepsilon/2]$ and 0 outside $[-\varepsilon, \varepsilon]$. We then let $\widetilde{\alpha}(t) = \varphi(p) + w\psi(t)t$. Note that $\widetilde{\alpha}$ has image in $\varphi(U)$. Moreover, $\widetilde{\alpha}'(0) = w\psi(0) = w$.

We finally take $\gamma: [-1,1] \to M$ as $\gamma(t) = \varphi^{-1}(\widetilde{\alpha}(t))$. This map is well-defined as $\widetilde{\alpha}(t) \in \varphi(U)$. We then have

$$(f \circ \gamma)'(0) = ((f \circ \varphi^{-1}) \circ (\varphi \circ \gamma))'(0) = \sum_{i=1}^{n} w_i \frac{d(f \circ \varphi^{-1})}{dx^i} (\varphi(p)) = v(f)$$

$$(5)$$

as $(\varphi \circ \gamma)'(0) = \widetilde{\alpha}'(0) = w$, so $v \in T_pM$ and the proof is complete.

In other words, all tangent vectors amount to maps which pull a function f (locally) back into its local representation as a function on Euclidean space, and then take a direction derivative! From here, there are a few interesting facts that we can prove. The main motivation for defining the tangent space in the first place was to attach a vector space to each point of the manifold M. The vector space operations on T_pM are simply taking sums/scalar products of linear maps. However, we want to better understand the structure of this vector space.

To do this, we prove the following:

Lemma III.2. Let (U,φ) be a fixed chart around p. Define $\Phi: \mathbb{R}^n \to T_pM$ as

$$\Phi(v)(f) = \sum_{i=1}^{n} v^{i} \frac{d(f \circ \varphi^{-1})}{dx^{i}} (\varphi(p))$$
(6)

is an isomorphism of vector spaces.

Proof. Linearity of this map is clear. Surjectivity follows from the fact that every element of T_pM can be expressed as a directional derivative with respect to (U,φ) , from the previous result. Thus, we just need injectivity. Note that the component function $\varphi^j \in C^\infty(M)$ (after we smoothly extend at to all of M via a partition of unity). Of course,

$$\Phi(v)(\varphi^j) = \sum_{i=1}^n v^i \frac{d(\varphi^j \circ \varphi^{-1})}{dx^i} (\varphi(p)) = v^j$$
(7)

so that if $\Phi(v) = 0$, then $v^j = 0$ for all j, so v = 0, and the map is injective.

Corollary III.0.1. The set of maps $f \mapsto \frac{d(f \circ \varphi^{-1})}{dx^i}(\varphi(p))$ for each i from 1 to n form a basis for the n-dimensional tangent space T_pM . In the case when $M = U \subset \mathbb{R}^n$, and φ can simply be taken as id, the set of $f \mapsto \frac{df}{dx^i}(p)$ form the basis for T_pU .

Now, let us throw away what we have done. There is a much nicer, chart-independent version of the tangent space that we can use, which we will now present

Definition III.2 (Tangent space, second definition). We take T_pM to be the space of all derivations at p, that if linear maps v from $C^{\infty}(M)$ to \mathbb{R} which satisfy

$$v(fg) = f(p)v(g) + g(p)v(f)$$
(8)

for $f, g \in C^{\infty}(M)$ (we call this the Leibniz rule).

Claim III.1. The new and old definitions of the tangent space are equivalent.

It is easy to see that every $v \in T_pM$ relative to the old definition is a derivation:

$$v(fg) = ((f \circ \gamma)(g \circ \gamma))'(0) = f(p)(g \circ \gamma)'(0) + g(p)(f \circ \gamma)'(0) = f(p)v(g) + g(p)v(f)$$
(9)

However, seeing that each derivation of of the form of a derivative along a curve (or equivalently a directional derivative) is harder. Nevertheless, the proof is quite intuitive once we get into it. To begin, we'll need some machinery.

Lemma III.3 (Hadamard's lemma). Let $U \subset \mathbb{R}^n$ be a star-convex neighbourhood of a, let $f: U \to \mathbb{R}$ be smooth. Then there exist smooth functions $g_i: U \to \mathbb{R}$ such that for $x \in U$,

$$f(x) = f(a) + \sum_{i=1}^{n} g_i(x)(x_i - a_i)$$
(10)

Proof. Since U is star-convex around a, the line segment $t \mapsto (1-t)a + tx$ is contained in U. Note that, by the fundamental theorem of calculus,

$$\int_0^1 \frac{dF(t)}{dt} = F(1) - F(0) = f(x) - f(a) \tag{11}$$

where F(t) = f((1-t)(a) + tx). Note that

$$\frac{dF(t)}{dt} = \sum_{i=1}^{n} \frac{df^{i}}{dx^{i}} ((1-t)(a) + tx)(x_{i} - a_{i})$$
(12)

which implies

$$f(x) = f(a) + \sum_{i=1}^{n} \left(\int_{0}^{1} \frac{df^{i}}{dx^{i}} ((1-t)(a) + tx) dt \right) (x_{i} - a_{i})$$
(13)

Thus, we simply must verify that $g_i: x \mapsto \int_0^1 \frac{df^i}{dx^i}((1-t)(a)+tx) dt$ are smooth, a fact which follows from basic calculus.

Now, a technical lemma related to derivations:

Lemma III.4. Derivations are local. In particular, if v if a derivation at p, and f and g agree on a neighbourhood V of a point p, then v(f) = v(g).

Proof. This proof relies on partitions of unity. In particular, let ψ be a smooth bump function with support in V. It follows that $(f-g)\psi=0$ (globally). Thus,

$$v((f-q)\psi) = (f-q)(p)v(\psi) + v(f-q)\psi(p) = v(f-q) = 0$$

which implies that v(f) = v(g).

The idea for the main proof is to make use of Hadamard's lemma, which will allow us to show that v sends a function f to the desired directional derivative. In particular, let (U, φ) be a coordinate chart around p. Let g be the smooth function defined on U as $f \circ \varphi^{-1} \circ \varphi$, which we then extend to a smooth function on all of M. Thus, f and g agree on an open neighbourhood of p (WLOG, we take this neighbourhood to be $V = \varphi^{-1}(B)$, where B is a ball around $\varphi(p)$).

From here, by Hadamard's lemma, for $x \in V$,

$$g(x) = f(p) + \sum_{i=1}^{n} g_i(\varphi(x))(\varphi^i(x) - \varphi^i(p))$$

$$\tag{14}$$

which implies that $v(f) = v(g) = \sum_{i=1}^{n} g_i(\varphi(p))v(\varphi^i(x))$. But simply note that

$$g_i(\varphi(p)) = \int_0^1 \frac{d(f \circ \varphi^{-1})^i}{dx^i} (\varphi(p)) \ dt = \frac{d(f \circ \varphi^{-1})^i}{dx^i} (\varphi(p))$$
 (15)

which completes the proof: v is a directional derivative and thus in T_pM .

B. The differential map

Let us move on to a new, broadly powerful construction: the differential map. This is a map is, arguably, the "most natural" map between tangent spaces of manifolds which is induced by a smooth map between manifolds.

Definition III.3 (The differential). Let $F: M \to N$ be a smooth function between smooth manifolds M and N (not necessarily of the same dimension). We define $dF_p: T_pM \to T_{F(p)}N$ as the (linear) map $dF_p(v)(f) = v(f \circ F)$, where $f \in C^{\infty}(N)$, so $f \circ F \in C^{\infty}(M)$.

Of course, we still need to check that this map is well-defined. Namely, we must show that $dF_p(v) \in T_{F(p)}N$. This amounts to shwoing that the product rule holds:

$$dF_p(v)(fg) = v(fg \circ F) = v((f \circ F)(g \circ F)) = f(F(p))v(g \circ F) + g(F(p))v(f \circ F)$$

$$\tag{16}$$

$$= f(F(p))dF_p(v)(g) + g(F(p))dF_p(v)(f)$$
 (17)

so we have a valid derivation, and $dF_p(v) \in T_{F(p)}N$.

Example III.1 (Euclidean space). Suppose $M = \mathbb{R}^m$ and $N = \mathbb{R}^n$. Recall that the partial derivatives $g \mapsto \frac{dg}{dx^i}(p)$ for $i \in \{1, \dots, m\}$ form a basis for $T_p\mathbb{R}^m$ and similarly, the partial derivatives $g \mapsto \frac{dg}{dy^i}(F(p))$ for $i \in \{1, \dots, n\}$ form a basis for $T_{F(p)}\mathbb{R}^n$.

Suppose $F: \mathbb{R}^m \to \mathbb{R}^n$ is smooth. By definition, we then have

$$dF_p\left(\frac{d}{dx^i}\Big|_p\right)(f) = \frac{d(f \circ F)}{dx^i}\Big|_p = \left(\sum_j \frac{dF^j}{dx^i}(p)\frac{d}{dx^j}\Big|_{F(p)}\right)(f) \tag{18}$$

from the chain rule. It follows, via the isomorphism Φ between the tangent spaces and Euclidean space, the basis vector $e_i \simeq \frac{d}{dx^i}$ is mapped to the vector $\sum_j \frac{dF^j}{dx^i}(p)e_j = DF(p)e_i$, where D is the usual derivative. In other words, when we're in Euclidean space, the differential behaves just like the Jacobian of a smooth function.

As it turns out, this exact same logic can be applied to any pair of manifolds M and N, locally. This is of course due to the fact that M and N look like \mathbb{R}^n and \mathbb{R}^m , locally. We will revisit this point later, and be more precise.

At this point, let us prove a few more basic facts about the differential map:

Proposition III.1. The differential respect the chain rule: $d(F \circ G)_p = dF_{G(p)} \circ dG_p$.

Proof. We have

$$d(F \circ G)_p(v)(f) = v(f \circ F \circ G) = dG_p(v)(f \circ F) = dF_{G(p)}(dG_p(v))(f)$$

$$\tag{19}$$

which implies the desired result.

Proposition III.2. If $F: M \to N$ is a diffeomorphism, then $dF_p: T_pM \to T_{F(p)}N$ is an isomorphism, and $(dF_p)^{-1} = d(F^{-1})_{F(p)}$.

Proof. Note that $F \circ F^{-1} = \mathrm{id}_N$ and $F^{-1} \circ F = \mathrm{id}_M$. It's easy to see that $d\mathrm{id} = \mathrm{id}$. Thus, from the chain rule,

$$d(F^{-1} \circ F)_p = d(F^{-1})_{F(p)} \circ dF_p = id$$
 (20)

and

$$d(F \circ F^{-1})_{F(p)} = dF_p \circ d(F^{-1})_{F(p)} = id$$
(21)

which means that dF_p is invertible with $d(F^{-1})_{F(p)}$ as its inverse.

Proposition III.3. Let M be a smooth manifold, let U be an open subset around p. Let $j: U \to M$ be the inclusion map. $dj_p: T_pU \to T_pM$ is an isomorphism of vector spaces.

Proof. We already know this map is linear.

Let $v \in T_pU$, suppose $dj_p(v) = 0$. Thus, for any $f \in C^{\infty}(M)$, we have $dj_p(v)(f) = v(f \circ j_p) = 0$, where $f \circ j_p : U \to \mathbb{R}$. Suppose $g \in C^{\infty}(U)$. Using the locally Euclidean property, we can always choose some smaller neighbourhood of p, V, such that $\overline{V} \subset U$. Let \widetilde{g} be a smooth extension of g supported on V to all of M. Note that g and $\widetilde{g} \circ j$ agree on the open set V, so $v(g) = v(\widetilde{g} \circ j) = 0$, by assumption, so v = 0 and we have injectivity.

As for surjectivity, given some $v \in T_pM$, we take $w \in T_pU$ to be $w(f) = v(\tilde{f})$, where $f \mapsto \tilde{f}$ is a map taking f to an extension supported on V. Note that two different extensions will yield the same value $v(\tilde{f})$, so this map is well-defined. Moreover, note that this map is a derivation, as $f \mapsto \tilde{f}$ is linear (for any chosen extension), and

$$w(fg) = v(\widetilde{fg}) = v(\widetilde{fg}) = \widetilde{f}(p)v(\widetilde{g}) + \widetilde{g}(p)v(\widetilde{f}) = f(p)w(g) + g(p)w(f). \tag{22}$$

Finally, note that

$$dj_p(w)(f) = w(f \circ j) = v(\widetilde{f \circ j})$$

Clearly,
$$\widetilde{f \circ j}$$
 and f agree on V , so $v(\widetilde{f \circ j}) = v(f)$, and $dj_p(w) = w$.

Let's now revisit the stuff we were talking about before, when we explicitly computed the differential when M and N are Euclidean space. In particular, consider two charts, one for each manifold (U, ϕ) and (V, ψ) (with codomains \mathbb{R}^m and \mathbb{R}^n) around points p and F(p). As we have discussed a few times, T_pM and $T_{F(p)}N$ are the spaces of all pulled-back directional derivatives with respect to any coordinate coordinate chart around p. Thus, $dF_p: T_pM \to T_{F(p)}N$ is performing a transformation of the form

$$dF_p: \sum_j v_j \frac{d}{dx^j} \bigg|_p \mapsto \sum_j w_j \frac{d}{dx^j} \bigg|_{F(p)}.$$
 (23)

where $\frac{d}{dx^i}\Big|_p$ is the element of T_pM such that

$$\left(\frac{d}{dx^i}\bigg|_p\right)(f) = \frac{d(f \circ \phi^{-1})}{dx^i}(\phi(p)) \quad \text{ and } \quad \left(\frac{d}{dx^j}\bigg|_{F(p)}\right)(f) = \frac{d(f \circ \psi^{-1})}{dx^j}(\psi(F(p))).$$

As we discussed earlier, these maps form a basis for each of the tangent spaces, so it will be our goal to find the matrix representing dF_p , with respect to these bases.

But of course, this task is identical to what was shown in the Euclidean case. We simply have, by definition

$$dF_p\left(\frac{d}{dx^i}\Big|_p\right)(f) = \frac{d(f \circ F \circ \phi^{-1})}{dx^i}(\phi(p)) = \frac{d(f \circ \psi^{-1} \circ \psi \circ F \circ \phi^{-1})}{dx^i}(\phi(p))$$
(24)

Note that $\Psi = \psi \circ F \circ \phi^{-1}$ is a map from \mathbb{R}^m to M to N to \mathbb{R}^n . We have, via chain rule

$$\frac{d(f \circ \psi^{-1} \circ \Psi)}{dx^i}(\phi(p)) = \sum_i \frac{d\Psi^j}{dx^i}(\phi(p)) \frac{d(f \circ \psi^{-1})}{dx^j}(\Psi(\phi(p)))$$
 (25)

where $\Psi(\phi(p)) = \psi(F(p))$, so that

$$dF_p\left(\frac{d}{dx^i}\Big|_p\right)(f) = \left(\sum_j \frac{d\Psi^j}{dx^i}(\phi(p))\frac{d}{dx^j}\Big|_{F(p)}\right)(f) \tag{26}$$

It follows immediately that the (j,i)-th entry of the desired matrix is $\frac{d\Psi^j}{dx^i}(\phi(p))$, so the differential map, when written as a matrix, if just the Jacobian of the function $\Psi = \psi \circ F \circ \phi^{-1}$ evaluated at $\phi(p)$!

As a particular example when this is useful, consider the following. Suppose (φ, U) and (ψ, V) are two smoothly-compatible coordinate charts of manifold M, and $p \in U \cap V$. We know that we can write some element $\nu \in T_pM$ uniquely in terms of either the coordinate chart φ or ψ . In other words,

$$\nu(f) = \sum_{k} a_k \frac{(f \circ \varphi^{-1})}{\partial x^k} \bigg|_{\varphi(p)} \quad \text{and} \quad \nu(f) = \sum_{k} b_k \frac{(f \circ \psi^{-1})}{\partial x^k} \bigg|_{\psi(p)}$$
 (27)

We would like to express $v_k = f \mapsto \frac{(f \circ \varphi^{-1})}{\partial x^i} \bigg|_{\varphi(p)}$ in terms of the basis of $w_k = f \mapsto \frac{(f \circ \psi^{-1})}{\partial x^i} \bigg|_{\psi(p)}$. What is a simple way to do this? Well, from above, we know that we can write $v_k = d[\mathrm{id}]_p(v_k)$ in terms of the w_k , as

simple way to do this? Well, from above, we know that we can write $v_k = d[\operatorname{id}]_p(v_k)$ in terms of the w_k , as these form a basis for the tangent space of the image: the coefficients will just be given by the Jacobian of the transition function $\varphi^{-1} \circ \psi$!

Example III.2. Let us consider a basic example. Suppose $M = \mathbb{R}^2 - [0, \infty) \times \{0\}$ (i.e. we are given the complex plane without the non-negative x-axis). There are couple different natural ways that we can think about a smooth structure on this space. The first is the obvious one: we use the single chart (M, id) . The second is a bit less trivial but still natural: we use the chart $(M, r \times \theta)$, where $r : M \to (0, \infty)$ and $\theta : M \to (0, 2\pi)$ send a point of M to a unique radius and angle from the origin. One can check these functions are well-defined and smoothly compatible with the trivial chart.

We have $\varphi^{-1}(x^1, x^2) = (x^1 \cos(x^2), x^1 \sin(x^2))$

$$\left. \frac{d(f \circ \varphi^{-1})}{dx^1} \right|_{r(x,y)} = \cos(x^2) \frac{df}{dx^1} + \sin(x^2) \frac{df}{dx^2}$$
(28)

Example III.3. Let us consider a basic example. Suppose $M = \mathbb{R}^2 - [0, \infty) \times \{0\}$ (i.e. we are given the complex plane without the non-negative x-axis). There are couple different natural ways that we can think about a smooth structure on this space. The first is the obvious one: we use the single chart (M, id) . The second is a bit less trivial but still natural: we use the chart $(M, r \times \theta)$, where $r: M \to (0, \infty)$ and $\theta: M \to (0, 2\pi)$ send a point of M to a unique radius and angle from the origin. One can check these functions are well-defined and smoothly compatible with the trivial chart.

Suppose $f: M \to \mathbb{R}$ is a smooth function on M. We can easily pass this f as an argument to some tangent vector in T(x,y)M. Suppose we "rewrite f in polar coordinates", which is to say that we now consider the function $\tilde{f} = f \circ (r \times \theta)^{-1}$ on $(0,\infty) \times (0,2\pi)$. If ν is some tangent vector epxressed in terms of the polar chart, so

$$\nu(g) = a_1 \frac{d(g \circ (r \times \theta)^{-1})}{dr} \bigg|_{(r \times \theta)(x,y)} + a_2 \frac{d(g \circ (r \times \theta)^{-1})}{d\theta} \bigg|_{(r \times \theta)(x,y)}$$
(29)

then it is super easy to evaluate $\nu(f)$ if we know \widetilde{f} , it will of course just be

$$\nu(f) = a_1 \frac{d\widetilde{f}}{dr} \Big|_{(r \times \theta)(x,y)} + a_2 \frac{d\widetilde{f}}{d\theta} \Big|_{(r \times \theta)(x,y)}$$
(30)

C. The tangent bundle

It is very useful and natural to treat all the tangent spaces as a single, unified object which "lies above" a manifold. We call this the tangent bundle.

Definition III.4. For a manifold M, define the tangent bundle TM by

$$TM = \bigsqcup_{p \in M} T_p M \tag{31}$$

Of course, there is a natural projection $\pi:TM\to M$ from the tangent space to the base manifold, which sends some tangent vector (p,v) to p, its basepoint. In general, since T_pM for each $p\in M$ for M an n-dimensional manifold is isomorphic to \mathbb{R}^n , it follows that T_pM is in bijective correspondence with $M\times\mathbb{R}^n$, the so-called *trivial bundle* over M. However, TM will often look drastically different from $M\times\mathbb{R}^n$ when we consider its *topological* and *smooth* properties. To be more precise,

Claim III.2. TM is itself a smooth manifold, where it inherits a natural topology and smooth structure from M.

We further claim that this inherited topology/smooth structure is often very different from the trivial topology/structure assigned to $M \times \mathbb{R}^n$ as a product manifold.

We will define a topology on TM using coordinate charts. In particular, suppose (U, φ) is a chart for M around p. We define an induced map $\widetilde{\varphi}: TU \to \varphi(U) \times \mathbb{R}^n$. First, consider the map $d\varphi_p: T_pM \to T_p\mathbb{R}^n$. Note:

Claim III.3. The map $d\varphi_p: T_pM \to T_{\varphi(p)}\mathbb{R}^n$ is an isomorphism of vector spaces.

Proof. We proved earlier that T_pM and $T_{\varphi(p)}\mathbb{R}^n$ are isomorphic to T_pU and $T_{\varphi(p)}\varphi(U)$. Note that $\varphi:U\to\varphi(U)$ is a diffeomorphism, so it is an isomorphism between T_pU and $T_{\varphi(p)}\varphi(U)$ (with respect to the inherited smooth structure).

Of course, every element of $T_p\mathbb{R}^n$ can be written uniquely as $\sum_j v_j \frac{d}{dx_i}|_p$: we define the bijection taking this element to $v \in \mathbb{R}^n$ as Φ . We then let

$$\widetilde{\varphi}(p,v) = (\varphi(p), \Phi(d\varphi_p(v)))$$
 (32)

We attempt to define a smooth structure on the entirety of TM by using the pairs of sets/maps $(\pi^{-1}(U_{\alpha}), \widetilde{\varphi}_{\alpha})$ and Prop. II.1: we simply must check that our chosen collection of sets/maps satisfies all of the required conditions. Of course, we argued above that $\widetilde{\varphi}$ is a bijection between $\pi^{-1}(U_{\alpha})$ and $\varphi_{\alpha}(U_{\alpha}) \times \mathbb{R}^{n}$, an open set of \mathbb{R}^{2n} . Note that $\pi^{-1}(U_{\alpha} \cap U_{\beta})$ is sent to $\varphi_{\gamma}(U_{\alpha} \cap U_{\beta}) \times \mathbb{R}^{n}$ for $\gamma = \alpha, \beta$, which are both open. Smoothness of $\widetilde{\varphi}_{\alpha} \circ \widetilde{\varphi}_{\beta}^{-1}$ follows from the fact that

$$(\widetilde{\varphi}_{\alpha} \circ \widetilde{\varphi}_{\beta}^{-1})(p, v) = \left((\varphi_{\alpha} \circ \varphi_{\beta}^{-1})(p), \left((\Phi \circ [d\varphi_{\alpha}]) \circ (\Phi \circ [d\varphi_{\beta}])^{-1} \right)(v) \right)$$
(33)

$$= \left((\varphi_{\alpha} \circ \varphi_{\beta}^{-1})(p), \left(\Phi \circ d(\varphi_{\alpha} \circ \varphi_{\beta}^{-1}) \circ \Phi^{-1} \right)(v) \right)$$
(34)

$$= \left((\varphi_{\alpha} \circ \varphi_{\beta}^{-1})(p), D\Phi v \right) \tag{35}$$

where, as we proved in the previous section, $D\Phi$ is the derivative map of the transition function between charts. Finally, it is of course true that a countable number of the $\pi^{-1}(U_{\alpha})$ cover TM. Note that M is second-countable, so it has a countable basis \mathcal{B} . For each $x \in M$, pick some coordinate chart U_x containing x and pick $B_x \subset U_x$ with $x \in B_x \subset U_x$. Take a countable subcover of the corresponding collection of B_x , and let \mathcal{U} be the corresponding countable collection of U_x containing these B_x . The collection $\pi^{-1}(\mathcal{U})$ is then a countable cover for TM. The final, Hausdorff condition is trivial to see, following from the Hausdorff condition for M. Thus, from Prop. II.1, we have a smooth structure on TM!

Let us now consider some examples:

Proposition III.4. The map $\pi: TM \to M$ is a smooth map.

Proof. Note that $\varphi \circ \pi \circ \widetilde{\varphi}^{-1} : \mathbb{R}^{2n} \to \mathbb{R}^n$ is precisely of the form $(p, v) \mapsto (\varphi \circ \pi \circ \widetilde{\varphi}^{-1})(p, v) = p$, which is of course smooth.

Claim III.4. Any *n*-dimensional manifold M which is covered by a single coordinate chart has TM diffeomorphic to $M \times \mathbb{R}^n$.

Proof. Let (φ, M) be the chart, so $\varphi : M \to \varphi(M)$ is a map with $\varphi(M)$ open in \mathbb{R}^n . Note that the induced map $\widetilde{\varphi}$ is defined on all of TM and is a diffeomorphism with its image $\varphi(M) \times \mathbb{R}^n$, as it is a coordinate chart. Moreover, $\varphi : M \to \varphi(M)$ is a diffeomorphism, so $TM \simeq M \times \mathbb{R}^n$.

Now, something a bit less trivial:

Claim III.5. TS^1 is diffeomorphic to $S^1 \times \mathbb{R}$.

The idea here is to show that for the two charts involved in the standard smooth atlas for S^1 , the corresponding induced maps will induce a diffeomorphism. Let us recall an important fact:

Fact III.1. Diffeomorphisms are local. Suppose M and N are smooth manifolds, and M is covered by some collection of open sets U_{α} , and suppose that there is a smooth map $F_{\alpha}:U_{\alpha}\to N$ for each U_{α} . Moreover, suppose F_{α} and F_{β} agree on the intersection $U_{\alpha}\cap U_{\beta}$. Then the collection of F_{α} defines a unique smooth function $F:M\to N$ where $F|_{U_{\alpha}}=F_{\alpha}$ for each U_{α} . This is very easy to prove, following directly from definitions

Recall the standard coordinate chart for S^1 : we take $\widehat{U}_1 = (0, 2\pi)$ and $\widehat{U}_2 = (-\pi, \pi)$. Note that each point in S^1 can be uniquely represented as $(\cos(\theta), \sin(\theta))$ for $\theta \in [0, 2\pi)$ or $\theta \in [-\pi, \pi)$. We therefore define $\varphi_1 : U_1 = S^1 - (1, 0) \to \widehat{U}_1$ as $\varphi_1(\cos(\theta), \sin(\theta)) = \theta \in \widehat{U}_1$ and $\varphi_2 : U_2 = S^1 - (-1, 0) \to \widehat{U}_2$ in the same way, but with $\theta \in \widehat{U}_2$. Smoothness of these maps follows from implicit function theorem.

The charts (U_1, φ_1) and (U_2, φ_2) form an atlas for S^1 (the standard atlas). Note that $\widetilde{\varphi}_1 : TU_1 \to \widehat{U}_1 \times \mathbb{R}$ and $\widetilde{\varphi}_2 : TU_2 \to \widehat{U}_2 \times \mathbb{R}$ are diffeomorphisms. Moreover, $\varphi_1^{-1} : \widehat{U}_1 \to U_1$ and $\varphi_2^{-1} : \widehat{U}_2 \to U_2$ are diffeomorphisms. Let $\psi_1 = (\varphi_1^{-1} \times \mathrm{id}) \circ \widetilde{\varphi}_1$ and $\psi_2 = (\varphi_2^{-1} \times \mathrm{id}) \circ \widetilde{\varphi}_2$, where ψ_1 goes from TU_1 to $U_1 \times \mathbb{R}$ and ψ_2 goes from TU_2 to $U_2 \times \mathbb{R}$. The goal is to show that these two diffeomorphisms agree on $TU_1 \cap TU_2$. Indeed, suppose $(p, \gamma) \in TU_1 \cap TU_2$. We can write

$$\gamma(f) = v \frac{d(f \circ \varphi_1^{-1})}{dx} \bigg|_{\varphi_1(p)} \quad \text{and} \quad \gamma(f) = w \frac{d(f \circ \varphi_2^{-1})}{dx} \bigg|_{\varphi_2(p)}$$
(36)

for some $w, v \in \mathbb{R}$. As we proved earlier, these representations will be related by $D(\varphi_2 \circ \varphi_1^{-1})(\varphi_1(p))$, the Jacobian of the transition function between the charts. This function is defined on the domain $\varphi_1(U_1 \cap U_2) = (0, \pi) \cup (\pi, 2\pi)$. $\varphi_2 \circ \varphi_1^{-1}$ will send $\theta \in (0, \pi)$ to itself, and $\theta \in (\pi, 2\pi)$ to $\theta - 2\pi$. Thus, the Jacobian of the transition function is simply 1, so v = w, so it follows that ψ_1 and ψ_2 will agree on the required domain (as these maps will send γ to the same element of \mathbb{R}).

Thus, we have a global diffeomorphism between TS^1 and $S^1 \times \mathbb{R}$.

Even more generally,

Proposition III.5. Let M be a smooth manifold. Suppose $(U_{\alpha}, \varphi_{\alpha})$ is an atlas for M such that on each of the overlaps $U_{\alpha} \cap U_{\beta}$, the Jacobian of the transition function $\varphi_{\beta} \circ \varphi_{\alpha}^{-1}$ is the identity. Then TM is diffeomorphic to $M \times \mathbb{R}^n$.

The proof of this claim is identical to the proof which showed $TS^1 \simeq S^1 \times \mathbb{R}$, with a tiny bit of trivial generalization.

Moving on, note that with the global structure we have defined on the tangent bundle, it is now possible to define a global differential map, dF. We simply let $dF|_{T_pM} = dF_p$, for each $p \in M$, where the tangent spaces T_pM make up the entire tangent bundle.

Claim III.6. If $F: M \to N$ is a smooth map between manifolds, then $dF: TM \to TN$ is a smooth map between tangent bundles (treated as manifolds).

Proof. This follows from the fact that dF is locally smooth. In particular, for some $(p,\gamma) \in TM$, let $(\pi^{-1}(U), \widetilde{\varphi})$ be a chart around this point, let $(\pi^{-1}(V), \widetilde{\psi})$ be a chart around $dF(p,\gamma)$. Note that

$$\left(\widetilde{\psi} \circ dF \circ \widetilde{\varphi}^{-1}\right)(p,v) = \left((\psi \circ F \circ \widetilde{\varphi}^{-1})(p), v'\right) \tag{37}$$

where

$$v' = (\Phi \circ d\psi \circ dF \circ d\widetilde{\varphi}^{-1} \circ \Phi^{-1})(v) = (\Phi \circ d(\psi \circ F \circ \varphi^{-1}) \circ \Phi^{-1})(v) = D\Phi v$$
(38)

where $D\Phi$ is the Jacobian of the transition function. Of course, it follows that the entire function is smooth (locally), so it is smooth globally as smoothness is a local property.

It is easy to see in this case that if $F: M \to N$ is a diffeomorphism, then $dF: TM \to TN$ is a diffeomorphism. The global differential has a lot of the properties of the local differential, proved above.

IV. Vector fields, Lie groups, and the Lie bracket

A. Vector fields

Finally, a new topic: vector fields.

Definition IV.1. Given manifold M, define a vector field on M as a map $X: M \to TM$ such that $X_p := X(p) \in T_pM$. If this map is a smooth map between manifolds, then X is said to be a smooth vector field. Let $\mathfrak{X}(M)$ denote the space of all vector fields on M.

Thinking about vector fields locally can give us a better impression of what exactly is happening with this definition. In particular, note that for some (U, φ) chart in M around $p, X : M \to TM$ is of the form

$$X(p) = \left(p, \sum_{i} w^{i}(p) \frac{d}{dx^{i}} \Big|_{\varphi(p)} \right)$$
(39)

for $p \in U$, as in this neighbourhood, any element of the tangent space can be represented as a directional derivative in this coordinate chart. Let us think about what it means for X to be smooth at some point p. We must have charts (U, φ) and $(\widetilde{U}, \widetilde{\varphi})$ about the point $p \in M$ such that the function $\widetilde{\varphi} \circ X \circ \varphi^{-1}$ is smooth. This function is of the form

$$(\widetilde{\phi} \circ X \circ \phi^{-1})(x) = \widetilde{\phi}(X_{\phi^{-1}(x)}) = (x, \Phi(d\phi_{\varphi^{-1}(x)}[X_{\phi^{-1}(x)}]))$$
(40)

where

$$d\phi_{\varphi^{-1}(x)}[X_{\phi^{-1}(x)}])(f) = \sum_{k} c_k(\varphi^{-1}(x)) \frac{df}{dx^k}(x)$$
(41)

which implies that $\Phi(d\phi_{\varphi^{-1}(x)}[X_{\phi^{-1}(x)}]) = (c_1(\varphi^{-1}(x)), \ldots, c_n(\varphi^{-1}(x))) = c(\varphi^{-1}(x))$. Thus, smoothness of X amounts to requiring that the function $p \mapsto (p, c(p))$ is smooth in charts around p. Thus, X being smooth means that its coefficient functions must be smooth for all charts in some atlas for M. It follows immediately that:

- 1. If X and Y are smooth vector fields, then $X + \lambda Y$ is a smooth vector field. This follows from the fact that in each chart, the coefficients of $X + \lambda Y$ are of the form $c_k(p) + \lambda d_k(p)$, which will be smooth functions.
- 2. X is a smooth vector field if and only if, for each $f \in C^{\infty}(M)$, the function $p \mapsto X_p(f)$ is a smooth function. If X is smooth, then

$$X_p(f) = \sum_k c_k(p) \frac{d(f \circ \phi^{-1})}{dx^k} \bigg|_{\phi(p)}$$
(42)

for all p is some chart (U, ϕ) . Of course, $d(f \circ \phi^{-1})/dx^i$ evaluated at $\phi(p)$ is smooth, and the c_k are smooth from above, so $p \mapsto X_p(f)$ also must be smooth. Conversely, if $p \mapsto X_p(f)$ is smooth for each $f \in C^{\infty}(M)$, then this will hold for the coordinate functions ϕ^i , so we will have

$$X_p(\phi^i) = \sum_k c_k(p) \frac{d(\phi^i \circ \phi^{-1})}{dx^k} \bigg|_{\phi(p)} = c_i(p)$$

$$\tag{43}$$

so that $c_i(p)$ is smooth inside of a chart. It follows from the definition that X is a smooth vector field.

It will often be useful to think of a vector field as acting on a function f, and inducing a function $p \mapsto X_p(f)$. In particular, if a vector field is visualized as some directional derivative being taken at every point on M, then the function $p \mapsto X_p(f)$ is precisely the varying directional derivative of the function f, at each f is f.

From here, we should suspect that X has all of the characteristics of a derivative. Indeed, note that X is a global derivation: if $f, g \in C^{\infty}(M)$, then $X_p(fg) = f(p)X_p(g) + g(p)X_p(g)$. This is trivial from the definition.

B. Lie groups and the Lie bracket

Let us now move to describing Lie groups. At a high-level, a Lie group is a smooth manifold that is also a group, where the group operation $G \times G \to G$ with $(g,h) \mapsto g \cdot h$ and the inverse $g \mapsto g^{-1}$ are smooth functions. From here, we can reason that left and right multiplication by a group element are smooth maps. Let L_q and R_q be the maps which left and right-multiply by an element $g \in G$.

Remark IV.1 (Vector field on a Lie group). Given a Lie group G, let us define a vector field as follows: fix some $v \in T_eG$: the tangent space at the identity. We then consider the map $g \mapsto d(L_g)_e(v) \in T_gG$, which we denote by X_g . To see that this is a smooth map, note that of f is a smooth curve in G, then

$$X_g(f) = d(L_g)_e(v)(f) = [f \circ L_g \circ \gamma]'(0) = \frac{d}{dt} \Big|_{t=0} f(g \cdot \gamma(t))$$
 (44)

Clearly, $(g,t) \mapsto f(g \cdot \gamma(t))$ is smooth, so $\frac{d}{dt} f(g \cdot \gamma(t))$ is also smooth. Thus, fixing t = 0 yields a smooth function in g. Since a vector field is smooth if and only if its action on smooth functions yields a smooth function, X is smooth.

Definition IV.2. We say that a vector field X on Lie group G is left G-invariant if for every $h, g \in G$, we have $(dL_h)_g(X_g) = X_{hg}$.

Claim IV.1. Let \mathfrak{g} be the set of all left G-invariant vector fields on G. Note that any linear combination of left G-invariant vector fields is a left G-invariant vector field, so \mathfrak{g} has vector space structure. We claim that there is a vector space isomorphism between T_eG (where $e \in G$ is the identity) and \mathfrak{g} , via the map taking $v \in T_eG$ to vector field $X_g = d(L_g)_e(v)$

Proof. We proved above that X_q is in fact a vector field. To see that it is left-invariant, note that

$$(dL_h)_g(X_g) = [(dL_h)_g \circ d(L_g)_e](v) = d(L_h \circ L_g)_e(v) = d(L_{hg})_e(v) = X_{gh}$$
(45)

where we used the chain rule for differentials. Clearly, the map from v to X_g is linear. To show injectivity, note that if $X_g = 0$, then $v(f \circ L_g) = 0$ for all functions $f \in C^{\infty}(G)$. If $f \in C^{\infty}(G)$, define $h(x) = h(g^{-1} \cdot x)$ which is also a smooth function, so $v(h \circ L_g) = v(f) = 0$, implying v = 0. To show surjectivity, suppose X is a left G-invariant vector field. By definition, $X_g = (dL_g)_e(X_e)$ for each $g \in G$, where $X_e \in T_eG$. Thus, we have the desired linear isomorphism!

V. Flows on a manifold

Let us now discuss a new topic: flows on manifolds. First, we need a definition:

Definition V.1 (Velocity vector for a curve). Let $\gamma:(-1,1)\to M$ be a smooth curve in M. We define the velocity vector of γ at time t as $\dot{\gamma}(t)\in T_{\gamma(t)}M$ given by $\dot{\gamma}(t)=d\gamma_t\left(\frac{d}{ds}\Big|_{s=t}\right)$ where $\frac{d}{ds}\Big|_{s=t}$ is of course the usual derivative with respect to the single coordinate of the manifold $(-1,1)\subset\mathbb{R}$.

Note that

$$\dot{\gamma}(t)(f) = \frac{d}{ds} \Big|_{s=t} f(\gamma(s)) \tag{46}$$

so $\dot{\gamma}(t)$ gives the directional derivative of f along some curve in the manifold. If X is a smooth vector field, we say that $\gamma(t)$ is an integral curve for X if $\dot{\gamma}(t) = X_{\gamma(t)}$ for all t.

Example V.1. Consider the smooth vector field on \mathbb{R}^2 given by

$$X_{x \times y} = y \frac{d}{dx} - x \frac{d}{dy} \tag{47}$$

In coordinates, some $\gamma(t)$ will yield velocity vector

$$\dot{\gamma}(t)(f) = d\gamma_t \left(\frac{d}{ds}\right)(f) = \frac{d(f \circ \gamma)}{ds} \bigg|_{s=t} = \gamma_1'(t) \frac{df}{dx}(\gamma(t)) + \gamma_2'(t) \frac{df}{dy}(\gamma(t))$$
(48)

so that for γ to be an integral curve, we must have $\gamma_1'(t) = \gamma_2(t)$ and $\gamma_2(t) = -\gamma_1(t)$. The solutions to this system of ODEs will of course be circular trajectories in \mathbb{R}^2 .

We're going to need some results about systems of ODEs in Euclidean space (more specifically, Picard-Lindeloff theorem).

Theorem V.1.

We won't prove this here.

VI. Submersions and imersions