

# Differential Geometry

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## Smooth Manifolds

**Definition** (Manifold). A **topological manifold**  $M$  is a second countable Hausdorff space which is **locally Euclidean**, that is, given a point  $p \in M$ , there exists a neighbourhood  $U \ni p$  such that  $U$  is homeomorphic to some open subset of  $\mathbb{R}^n$ .

**Definition** (Atlas). An **atlas** is a collection of ordered pairs  $(U, \phi)$  called coordinate charts such that  $U \subseteq M$  and  $\phi : U \rightarrow \tilde{U} \subseteq \mathbb{R}^n$  is a homeomorphism.

**Definition.** Two coordinate charts  $(U, \phi), (V, \psi)$  are said to be **smoothly compatible** if either  $U \cap V = \emptyset$  or  $\phi \circ \psi^{-1} : \psi(U \cap V) \rightarrow \phi(U \cap V)$  is a diffeomorphism.

**Definition.** A smooth atlas for a manifold is an atlas such that all the charts are smoothly compatible with one another.

**Lemma 1.1.** Given a smooth atlas  $A$ , there is a unique maximal smooth atlas  $\tilde{A}$  containing  $A$ . We call this the **smooth structure** on  $M$ .

*Remark.* For  $n \neq 4$ ,  $\mathbb{R}^n$  has a unique smooth structure (up to diffeomorphism). However,  $\mathbb{R}^4$  has uncountably many distinct smooth structures.

**Definition** (Smoothness). A function  $f : M \rightarrow N$  is called **smooth** at  $p$  if there exist coordinate charts  $(U, \phi) \subseteq M, (V, \psi) \subseteq N$  such that  $f(U) \subseteq V$ , and  $\psi \circ f \circ \phi^{-1} : \mathbb{R}^m \rightarrow \mathbb{R}^n$  is smooth at  $\phi(p)$ .

## Tangent Spaces

**Definition** (Derivation). Given a smooth manifold  $M$  of dimension  $n$ , a **derivation** at a point  $p \in M$  is a linear map  $X : C^\infty(M) \rightarrow \mathbb{R}$  such that  $X(fg) = X(f)g(p) + f(p)X(g)$ .

**Definition** (Tangent Space). The tangent space of a manifold at a point  $p$ ,  $T_p M$ , is the vector space (over  $\mathbb{R}$ ) of all derivations at  $p$ .

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**Definition** (Pushforward). Given a smooth map  $F : M \rightarrow N$ , the **differential** of  $F$  at  $p$ , denoted by  $dF_p$  or  $F_{*,p} : T_p M \rightarrow T_{F(p)} N$ , is defined by  $dF_p(X)(f) = X(f \circ F)$ .

**Theorem 2.1.**  $\{\frac{\partial}{\partial e^i}|_a\}$  form a basis for  $T_a \mathbb{R}^n$ .

**Lemma 2.2.** Let  $\frac{\partial}{\partial x^i}|_p := d(\phi^{-1})_{\phi(p)}(\frac{\partial}{\partial e^i}|_{\phi(p)})$ , where  $\phi : U \rightarrow \tilde{U} \subseteq \mathbb{R}^n$  is a homeomorphism (making  $d\phi_p : T_p U \cong T_p M \rightarrow T_{\phi(p)} U \cong T_{\phi(p)} \mathbb{R}^n$  an isomorphism). Then,  $\{\frac{\partial}{\partial x^i}|_p\}$  forms a basis for  $T_p M$ .

**Lemma 2.3.** For a smooth map  $F : M \rightarrow N$ , the matrix representation of  $dF_p$  is given by  $a_{ij} = \frac{\partial F^i}{\partial x^j}|_p := \frac{\partial(\psi \circ F \circ \phi^{-1})^i}{\partial e^j}|_{\phi(p)}$ .

**Definition.** Given a curve  $\gamma : I \rightarrow M$  such that  $\gamma(0) = p$ , define  $\gamma_1 \sim \gamma_2 \iff (f \circ \gamma_1)'(0) = (f \circ \gamma_2)'(0)$  for all  $f \in C^\infty(M)$ .

**Lemma 2.4.** Given  $\gamma : I \rightarrow M$ , define  $\gamma'(0) = d\gamma_0(\frac{d}{dt}|_0) \in T_{\gamma(0)} M$ . Then, given  $X \in T_p M$ , there exists a smooth curve such that  $\gamma'(0) = X$ .

**Theorem 2.5.** Let  $V_p M$  be the vector space constituted by the equivalence classes of curves  $[\gamma]$ . Then,  $V_p M \cong T_p M$  through the mapping  $[\gamma] \mapsto \gamma'(0)$ .

*Remark.* The above theorem offers a more geometric perspective on the tangent space. It is constituted by the set of ‘curves’ (initialized at the same point) on  $M$  pointing in all possible directions (wherein two curves are said to point in the same ‘direction’ if any function has the same derivative along them).

**Definition** (Tangent bundle).  $TM = \sqcup_p T_p M$  is known as the **tangent bundle** of a manifold  $M$ .

**Theorem 2.6.**  $TM$  is a smooth manifold of dimension  $2n$ .

*Remark.*  $n$  from the manifold  $M$ , and  $n$  more from  $T_p M$ .

## Vector Fields

**Definition** (Vector field). A **vector field** on a smooth manifold is a map  $X : M \rightarrow TM$  such that  $\pi \circ X = id_M$ . If  $X$  is a smooth map, we call it a smooth vector field.

*Remark.*  $X$  assigns a vector to each point on the manifold. The set of all smooth vector fields on a manifold, denoted by  $\chi(M)$ , forms a vector space over  $\mathbb{R}$ . The following theorem characterizes smooth vector fields.

**Theorem 3.1.** The following statements are equivalent:

1.  $X$  is a smooth vector field
2.  $Xf \in C^\infty(M) \forall f \in C^\infty(M)$ , where  $(Xf)(p) := (X_p)f$
3.  $\{f_i\}$  are smooth, where  $X = \sum f_i \frac{\partial}{\partial x^i}$ .

*Remark.* The expression in (3) is obtained by setting  $f_i = X^i$ , where  $X_p = \sum X^i(p) \frac{\partial}{\partial x^i} |_p$  for a vector field  $X$ . The expression will be local, since the basis refers to a coordinate neighbourhood of  $p$ .

The next theorem offers an identification of elements of the vector space  $\chi(M)$  with elements of the ring  $C^\infty(M)$ . Note that, as such, the former forms a module over the latter.

**Theorem 3.2.** Let  $X$  be any smooth vector field and  $y : C^\infty(M) \rightarrow C^\infty(M)$  be any derivation. Then, the following hold:

1.  $X \in C^\infty(M)$
2. There exists a  $Y \in \chi(M)$  such that  $Yf = yf$  for all  $f \in C^\infty(M)$

**Definition** (F-related). Let  $F : M \rightarrow N$  be a smooth map. Then,  $X \in \chi(M)$  is said to be **F-related** to  $Y \in \chi(N)$  if  $dF_p(X_p) = Y_{F(p)}$  for all  $p \in M$ .

*Remark.* The next lemma offers an equivalent characterization of F-relatedness.

**Lemma 3.3.** Let  $F : M \rightarrow N$  be smooth. Then,  $X \in \chi(M), Y \in \chi(N)$  are F-related  $\iff \forall f \in C^\infty(N), X(f \circ F) = (Yf) \circ F$ .

*Remark.* The next theorem essentially tells us when the pushforward of a vector field  $F_*X$  (defined as  $F_*(X)(p) = dF_p(X_p)$ ) is smooth. The condition is slightly stronger than just having  $F$  be smooth.

**Theorem 3.4.** If  $F : M \rightarrow N$  is a diffeomorphism, for every  $X \in \chi(M)$ , there is a unique  $Y \in \chi(N)$  that is F-related to  $X$ .

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## Submersions, Immersions, Submanifolds

**Definition (Rank).** The rank of  $F : M \rightarrow N$  at  $p \in M$  is the rank of the linear map  $dF_p : T_p M \rightarrow T_{F(p)} N$ .

**Definition (Submersion/Immersion).** A smooth map  $F : M \rightarrow N$  is said to be a submersion (immersion resp.) if it has constant rank  $n$  ( $m$  resp.).

**Definition (Smooth embedding).** A smooth embedding is an immersion homeomorphic on its image.

**Theorem 4.1 (Rank theorem).** Let  $F : M \rightarrow N$  be of constant rank  $k$ . Given  $p \in M$ , there exists coordinate neighbourhoods around  $p, F(p)$  with  $F(U) \subseteq V$  such that  $\hat{F}(p)(u_1, \dots, u_m) = (u_1, \dots, u_k, 0, \dots, 0)$ .

**Definition (Submanifold).** Let  $M$  be a smooth  $n$ -manifold and  $S \subseteq M$  be a subset with the subspace topology. Furthermore, suppose  $S$  is covered by charts  $(U, \phi)$  such that  $\phi(S \cap U)$  is a  $k$ -slice in  $\mathbb{R}^n$ . Then,  $S$  is a topological manifold with dimension  $k$ , and we call it an **embedded submanifold**.

**Lemma 4.2.**  $i : S \rightarrow M$  is a smooth embedding.

**Lemma 4.3.** If  $F : M \rightarrow N$  is a smooth embedding,  $F(M)$  is an embedded submanifold of  $N$ .

**Definition.** Let  $\phi : M \rightarrow N$  be a map.

1. For any  $c \in N$ , the set  $\phi^{-1}(c) \subseteq M$  is called a **level set** of  $\phi$ .
2. If  $p \in M$  is such that  $d\phi_p$  is surjective, we call  $p$  a **regular point** of  $\phi$ .
3. If  $c \in N$  is such that every  $p \in \phi^{-1}(c)$  is a regular point, we call  $c$  a **regular value** of  $\phi$ .

If something is not a regular point (value resp.), we call it a **critical point** (value resp.).

**Theorem 4.4 (Constant rank level set theorem).** Let  $\Phi : M \rightarrow N$  be a smooth map of constant rank  $k$ . Then, each level set of  $\Phi$  is an embedded submanifold of  $M$  with codimension  $k$ .

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**Lemma 4.5.** *Let  $\phi : M \rightarrow N$  be a smooth map of constant rank and  $S$  be any level set of  $\phi$ . Then,  $T_p S = \ker(d\phi_p)$  for all  $p \in S$ .*

## Differential Forms

**Definition** (Cotangent space). A **cotangent vector** is an element of the **cotangent space**  $(T_p M)^* = T_p^* M$ . The **cotangent bundle** is the collection  $T^* M = \sqcup_p T_p^* M$ .

**Definition** (Differential 1-form). A **differential one-form** is a map  $\omega$  from  $M \rightarrow T^* M$  such that  $\pi \circ \omega = Id_M$ ;  $p \mapsto \omega_p \in T_p^* M$ .

**Definition** (Differential of a map). For  $f \in C^\infty(M)$ , the **differential** of  $f$  at  $p \in M$  is the cotangent vector  $df_p : T_p M \rightarrow \mathbb{R}$  defined by  $df_p(X_p) := X_p f$ .

*Remark.* We have already used the phrase ‘differential of a map’ in section 2 to refer to something slightly different. If we use the fact that  $T_a \mathbb{R} \cong \mathbb{R}$ , it can be seen that they actually amount to the same thing.

The cotangent bundle will be a manifold of dimension  $2n$  with constructions largely identical to that of the tangent bundle.

**Lemma 5.1.** *The dual basis of  $\{\frac{\partial}{\partial x_i}|_p\}$  is given by  $\{dx_{ip}\}$ .*

*Remark.* Much like the case of vector fields, we can, in some coordinate neighbourhood  $U$ , write a one-form as  $\omega = \sum_i a_i dx_i$ .

The next theorem characterizes smooth one-forms. Observe how the third statement allows us to recast one-forms as maps from  $\chi(M)$  to  $C^\infty(M)$ .

**Theorem 5.2.** *The following statements are equivalent:*

1.  $\omega$  is a smooth one-form
2.  $\{a_i\}$  are all smooth
3.  $\omega X \in C^\infty(M)$  for all  $X \in \chi(M)$ , where  $\omega X(p) := \omega_p(X_p)$ .

**Definition** (Tensors). A  **$k$ -tensor** is a multilinear map  $T : \underbrace{V \times \dots \times V}_{k \text{ times}} \rightarrow \mathbb{R}$ .

An **alternating  $k$ -tensor** is a  $k$ -tensor such that  $T(v_{\sigma(1)}, \dots, v_{\sigma(k)}) = \text{sgn}(\sigma)T(v_1, \dots, v_k)$ , where  $\sigma \in S_k$ .

The set of all alternating  $k$ -tensors on a vector space  $V$  forms a vector space  $\Lambda^k(V)$ .

**Lemma 5.3.** *If  $V$  has dimension  $n$ ,  $\Lambda^k(V)$  has dimension  $nC_k$ .*

**Definition** (Exterior bundle). *We call  $\Lambda^k(M) = \sqcup_{p \in M} \Lambda^k(T_p M)$  the **exterior bundle** on  $M$ .*

*Remark.* The exterior bundle of a manifold is itself a smooth manifold of dimension  $n + nC_k$  ( $n$  from the manifold  $M$ , and  $nC_k$  more from  $\Lambda^k(T_p M)$ ).

**Definition** (Differential k-form). *A **differential k-form** is a map  $s : M \rightarrow \Lambda^k(M)$  such that  $\pi \circ s = Id_M$ .*

*Remark.* Observe how  $\Lambda^1(M) = T^*M$ , making this consistent with our earlier understanding of one-forms.

We denote the space of smooth  $k$ -forms on  $M$  by  $\Omega^k(M)$ , and  $\Omega^*(M) = \sqcup_k \Omega^k(M)$ .

**Definition** (Pullback). *Let  $F : M \rightarrow N$  be a smooth map. Then,  $F^{*,p} : \Lambda^k(T_{F(p)}N) \rightarrow \Lambda^k(T_p M)$ , is defined by  $(F^{*,p}s)(v_1, \dots, v_k) = s(F_{*,p}v_1, \dots, F_{*,p}v_k)$  (where  $s \in \Lambda^k(T_{F(p)}N)$ ,  $v_i \in T_p M$ ).*

*The **pullback** of  $F$ ,  $F^* : \Omega^*(N) \rightarrow \Omega^*(M)$ , is defined by  $(F^*\omega)_p = F^{*,p}\omega_{F(p)}$ .*

**Definition** (Wedge product). *Let  $\omega \in \Omega^k(M)$ ,  $\eta \in \Omega^l(M)$ . Then,  $(\omega \wedge \eta)_p = \omega_p \wedge \eta_p$ , where the right-hand side is the antisymmetrization of  $\omega_p \cdot \eta_p$ .*

*Remark.* One could imagine the pullback as in contrast with the pushforward, which is as  $F_* : \chi(M) \rightarrow \chi(N)$ ,  $(F_*X)_p = F_{*,p}X_p$ .

The wedge product and pullback of smooth forms is smooth.

$(\Omega^*(M), \wedge)$  forms a graded algebra, and on it,  $F^*$  is a graded algebra homomorphism.

**Lemma 5.4.** *If  $\{v_1, \dots, v_n\}$  is a basis for  $V$  and  $\{e_1, \dots, e_n\}$  is the dual basis, then  $\{e_{i_1} \wedge \dots \wedge e_{i_k}\}_{1 \leq i_1 \leq \dots \leq i_k \leq n}$  is a basis for  $\Lambda^k(V)$ , and  $(e_{i_1} \wedge \dots \wedge e_{i_k})(v_1, \dots, v_k) = \det[e_{i_l}(v_j)]_{l,j}$ .*

*Remark.* The formula will follow from the definition of the wedge product and the Leibniz formula for determinants. With it, we can write  $df_1 \wedge \dots \wedge df_k = \sum_{1 \leq i_1 \leq \dots \leq i_k \leq n} a_{i_1, \dots, i_k} dx_{i_1} \wedge \dots \wedge dx_{i_k}$ , where  $a_{i_1, \dots, i_k} \in C^\infty(M)$ .

From the same argument, one can write, for  $f_i \in C^\infty(M)$ ,  $(df_1 \wedge \dots \wedge df_k)(\frac{\partial}{\partial x_{\mu_1}}, \dots, \frac{\partial}{\partial x_{\mu_k}}) = \det[\frac{\partial f_i}{\partial x_{\mu_j}}]_{i,j=1}^k$ .

In the particular case of top forms, we have the following change-of-coordinates formula:

$$dx_1 \wedge \dots \wedge dx_n = h dy_1 \wedge \dots \wedge dy_n, h = \det[\frac{\partial x_i}{\partial y_j}]_{i,j=1}^n.$$

**Definition** (Anti-derivation). *An **anti-derivation** (of degree 1)  $D : \Omega^*(M) \rightarrow \Omega^*(M)$  is an  $\mathbb{R}$ -linear map such that:*

1.  $D(\omega \wedge \eta) = (D\omega) \wedge \eta + (-1)^k \omega \wedge (D\eta)$ ,  $\omega \in \Omega^k(M)$ ,  $\eta \in \Omega^l(M)$
2.  $D(\Omega^k(M)) \subseteq \Omega^{k+1}(M)$ .

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**Definition** (Exterior derivative). An **exterior derivative** on  $M$  is an antiderivation  $D$  on  $\Omega^*(M)$  such that:

1.  $D \circ D = 0$
2.  $(Df)(X) = Xf$

**Theorem 5.5.** Given a smooth manifold  $M$ , a unique exterior derivative  $d$  exists.

*Remark.* We can write out the action of  $d$  explicitly.

For  $\omega \in \Omega^k(M)$ ,  $d\omega = d(\sum_{1 \leq i_1 \leq \dots \leq i_k \leq n} a_{i_1, \dots, i_k} dx_{i_1} \wedge \dots \wedge dx_{i_k})$   
 $= \sum_{1 \leq i_1 \leq \dots \leq i_k \leq n, 1 \leq j \leq n} \frac{\partial a_{i_1, \dots, i_k}}{\partial x_j} dx_j \wedge dx_{i_1} \wedge \dots \wedge dx_{i_k}.$

**Lemma 5.6.**  $F^*$  commutes with  $d$ .

## Orientation

**Definition** (Orientation on a vector space). Let  $V$  be an  $n$ -dimensional vector space.  $\beta \in \Lambda^n(V)$  induces the orientation  $[v_1, \dots, v_n]$  if  $\beta(v_1, \dots, v_n) > 0$ , where  $(v_1, \dots, v_n) \sim (u_1, \dots, u_n) \iff$  the two basis sets are related by a matrix of positive determinant.

*Remark.* Alternatively, we can define an equivalence class on  $\Lambda^n(V)$  (which, recall, is one-dimensional) by deeming  $\beta \sim \eta \iff \beta = c\eta, c > 0$ . This allows us to define orientation as an equivalence class of covectors.

**Definition** (Orientation on a manifold). A pointwise/rough orientation on  $M$  is a collection of orientations  $[\mu_p]$  on  $T_p M$ .

**Definition** (Frame). A **frame** for an  $n$ -dimensional manifold is a collection of vector fields  $X_1, \dots, X_n$  such that for all  $p \in M$ ,  $\{X_{1,p}, \dots, X_{n,p}\}$  forms a basis for  $T_p M$ .

**Definition** (Smooth orientation). A pointwise orientation  $\mu$  is said to be smooth at  $p$  if there exists a frame  $X_1, \dots, X_n$  smooth at  $p$  such that  $[Y_{1,p}, \dots, Y_{n,p}] \sim \mu_p$ .

**Definition** (Orientable). A manifold  $M$  is **orientable** if it admits a smooth orientation.

**Lemma 6.1.** A connected orientable manifold has exactly two orientations.

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**Theorem 6.2.** *Let  $M$  be a smooth  $n$ -dimensional manifold. Then, the following statements are equivalent:*

1.  *$M$  is orientable*
2.  *$M$  admits a nowhere vanishing smooth  $n$ -form*
3. *The transition maps on  $M$  all have positive Jacobian*

*Remark.* An orientation can be defined on an orientable manifold by making a choice of nowhere-vanishing top form; top forms can be partitioned into two elements through the equivalence relation  $\omega \sim \omega' \iff \omega = f\omega'$  for some  $f \in C^\infty(M)$  such that  $f > 0$ .

**Definition** (Orientation-preserving maps). *Let  $(M, [\omega_M]), (N, [\omega_N])$  be two oriented smooth manifolds, and  $F : M \rightarrow N$  be a smooth map. We say  $F$  is **orientation-preserving** if  $[F^*\omega_N] = [\omega_M]$ .*

*Remark.* It can be shown that the third statement in the above theorem amounts to saying precisely that all the transition maps of the manifold are orientation-preserving.

**Definition** (Contraction). *The map  $i_v : \Lambda^k(V) \rightarrow \Lambda^{k-1}(V), \omega \mapsto i_v\omega$ , called interior multiplication or contraction with  $v$ , is defined as  $i_v\omega(v_1, \dots, v_{k-1}) = \omega(v, v_1, \dots, v_{k-1})$ .*

## Postscript

### Lie groups & Lie algebras