Problem (Problem 1): Let $f: M \to N$ be a smooth map of manifolds. Prove that the graph of f is a smooth submanifold of $M \times N$.

Solution: Let (U, φ) be a chart on M with $\varphi(U) \cong \mathbb{R}^m$, and (V, ψ) a chart on N with $\psi(V) \cong \mathbb{R}^n$ and $f(U) \subseteq V$.

Let $U \times V$ be the corresponding open set in $M \times N$, and let $(p,q) \in U \times V$. We will define a coordinate map on $\rho: U \times V \to \mathbb{R}^m \times \mathbb{R}^n$ given by $\rho(p,q) = (\phi(p),\psi(q) - \psi(f(p)))$. We observe in particular that if $(p,q) = (p,f(p)) \in \Gamma(f) \cap (U \times V)$, then $\rho(p,f(p)) = (\phi(p),0)$, meaning that ρ is a smooth chart for $\Gamma(f)$.

Problem (Problem 2): Let U(n) be the set of unitary complex $n \times N$ matrices. Write $SU(n) \le U(n)$ for the kernel of the determinant map.

- (a) Show that U(1) is diffeomorphic to the circle, so that SU(1) is a point.
- (b) Prove that U(n) is a smooth manifold.
- (c) Prove that SU(2) is diffeomorphic to S^3 , the three-sphere.
- (d) Prove that U(2) is diffeomorphic to $S^1 \times S^3$.

Solution:

- (a) Since complex 1×1 matrices are diffeomorphic to \mathbb{C} , we see that $x \in U(1)$ if and only if $|x|^2 = 1$, meaning |x| = 1, so $x = e^{i\theta}$ for some θ . In particular, this means that the assignment $x \mapsto e^{i\theta}$ gives a diffeomorphism between S^1 and U(1).
- (b) Consider the self-map $f \colon Mat_n(\mathbb{C}) \to Mat_n(\mathbb{C}) \cong \mathbb{C}^{n^2}$ given by $f(A) = A^*A$. Note that this maps $Mat_n(\mathbb{C})$ to positive semi-definite (Hermitian) matrices $Mat_n(\mathbb{C})^+ \subseteq Mat_n(\mathbb{C})_{s.a.}$.

Observe that an element of the tangent space to $A \in Mat_n(\mathbb{C})$ is given by $s_B = A + tB$, where $t \in \mathbb{R}$ and $B \in Mat_n(\mathbb{C})$. Applying f, we get

$$f(A + tB) = A^*A + t(A^*B + B^*A) + t^2B^*B;$$

meaning that $D_A f$ applied to s_B yields $A^*A + t(A^*B + B^*A)$.

Note that if A is unitary and B is Hermitian, then $(AB)^*(AB) = B^*B$, and

$$A^*A + t(A^*(AB) + (AB)^*A) = I + 2tB,$$

meaning that $D_A f$ is surjective onto the tangent space at the identity when A is unitary (after a scaling), so I is a regular value for f.

(c) We view S^3 as a subset of \mathbb{C}^2 , so that S^3 consists of all (z_1, z_2) such that

$$|z_1|^2 + |z_2|^2 = 1.$$

We claim that the matrix

$$A_{z_1, z_2} = \begin{pmatrix} z_1 & z_2 \\ -\overline{z_2} & \overline{z_1} \end{pmatrix}$$

is an element of SU(2). Since it is uniquely determined by z_1 and z_2 in S³, it follows that SU(2) is diffeomorphic to S³.

To see this, observe that

$$det(A) = 1$$

$$A^*A = \begin{pmatrix} \overline{z_1} & -z_2 \\ \overline{z_2} & z_1 \end{pmatrix} \begin{pmatrix} z_1 & z_2 \\ -\overline{z_2} & \overline{z_1} \end{pmatrix}$$
$$= \begin{pmatrix} |z_1|^2 + |z_2|^2 & z_2\overline{z_1} - z_2\overline{z_1} \\ z_1\overline{z_2} - z_1\overline{z_2} & |z_1|^2 + |z_2|^2 \end{pmatrix}$$
$$= \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}.$$

Therefore, SU(3) is diffeomorphic to S³, with the diffeomorphism given by coordinate assignment.

(d) Observe that if $(z_1, z_2) = z \in S^3 \subseteq \mathbb{C}^2$, then if $a \in U(2)$, we have $az \in S^3$. In particular, since unitary matrices are invertible, the operation of $a \in U(2)$ on $z \in S^3$ by multiplication is a group action.

We observe now that the action of U(2) on $S^3 \subseteq \mathbb{C}^2$ by matrix multiplication is transitive, since for any element $(w_1, w_2) \in S^3$, the matrix

$$\begin{pmatrix} w_1 & -\overline{w_2} \\ w_2 & \overline{w_1} \end{pmatrix} \begin{pmatrix} 1 \\ 0 \end{pmatrix} = \begin{pmatrix} w_1 \\ w_2 \end{pmatrix},$$

and

$$\begin{pmatrix} \overline{w_1} & \overline{w_2} \\ -w_2 & w_1 \end{pmatrix} \begin{pmatrix} w_1 & -\overline{w_2} \\ w_2 & \overline{w_1} \end{pmatrix} = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}.$$

Additionally, we observe that for any θ ,

$$\begin{pmatrix} 1 & 0 \\ 0 & e^{i\theta} \end{pmatrix} \begin{pmatrix} 1 \\ 0 \end{pmatrix} = \begin{pmatrix} 1 \\ 0 \end{pmatrix},$$

meaning

$$S^3 \cong U(2)/P$$

where P consists of all matrices of the form

$$Q = \begin{pmatrix} 1 & 0 \\ 0 & e^{i\theta} \end{pmatrix}.$$

We observe that P is diffeomorphic to S^1 via a coordinate assignment, so $U(2) \cong S^3 \times S^1$.

Problem (Problem 3): In this exercise, we will prove the Frobenius theorem.

Let M be a smooth manifold of dimension n, and let D be an r-dimensional distribution on M, where $r \le n$. That is, D picks out an r-dimensional D_p of T_pM for each $p \in M$. In other words, at every point, there are r distinguished, linearly independent vector fields defined in a neighborhood of the point.

A submanifold $N \subseteq M$ is called an *integral submanifold* for D if $T_pN = D_p$ for each $p \in M$. We say D is *completely integrable* if an integral submanifold exists through every point. Integral curves of a vector field are integral submanifolds of a vector field.

We call a distribution that is closed under taking Lie brackets involutive. That is, for any vector fields $X, Y \in D$ (i.e., local 1-distributions that lie in D), then $[X, Y] \in D$.

The Frobenius Theorem says that a distribution D on M is completely integrable if and only if it is involutive.

(a) Show that if D is a completely integrable distribution, then D is involutive.

- (b) We say vector fields X and Y commute if [X,Y] = 0. For fixed vector fields X and Y, write φ_t and ψ_t for the corresponding flows. Show that the following are equivalent:
 - (i) X and Y commute;
 - (ii) Y is invariant under φ_t ;
 - (iii) the flows φ_t and ψ_t commute, so that $\psi_s \circ \varphi_t = \varphi_t \circ \psi_s$ for all t and s where defined.
- (c) Assume D is r-dimensional. Choose local coordinates $\{x_1, ..., x_n\}$ near a point p and r linearly independent vector fields $Y_1, ..., Y_r$ near p. Write Y_i as

$$Y_{i} = \sum_{j=1}^{n} \alpha_{ij} \frac{\partial}{\partial x_{j}},$$

and show that there is some permutation of the coordinates such that the $r \times r$ matrix $(a_{ij})_{1 \le i,j \le r}$ is invertible near p.

(d) Let $(b_{ij})_{1 \le i,j \le r}$ be the inverse of the smoothly varying family of matrices $(a_{ij})_{1 \le i,j \le r}$ from the previous part, and let $X_i = \sum_j b_{ij} Y_j$. Show that

$$X_{i} = \frac{\partial}{\partial x_{i}} + \sum_{j>r} c_{ij} \frac{\partial}{\partial x_{j}}$$

for some suitable smooth functions. Show that X_1, \ldots, X_r form a basis for D at every point.

- (e) Show that $[X_i, X_j] = 0$ for $1 \le i, j \le r$.
- (f) Use the flows generated by $\{X_1, \dots, X_n\}$ to define a smooth map $\phi \colon V \to U$ where V is a neighborhood of $0 \in \mathbb{R}^r$ and U is a neighborhood of $p \in M$.
- (g) Choose coordinates $\{t_1,\ldots,t_r\}$ on \mathbb{R}^r such that $\varphi_*\Big(\frac{\partial}{\partial t_i}\Big)=X_i$. Argue by shrinking V and U if necessarily that V is a submanifold of U. Use the fact that the flows generated by X_1,\ldots,X_r commute to prove that at an arbitrary point $q\in \varphi(V)$, we have $D_q=T_q\varphi(V)$. Conclude that $\varphi(V)$ locally defines an integral submanifold N of the distribution D.

Solution:

(a) Let $(U; x_1, ..., x_r)$ be a chart in N for p such that $D_p = \text{span}\left\{\frac{\partial}{\partial x_1}, ..., \frac{\partial}{\partial x_r}\right\}$. Then,

$$\left[\frac{\partial}{\partial x_i}, \frac{\partial}{\partial x_j}\right] = \delta_i^j \frac{\partial}{\partial x_i},$$

meaning that D_p is closed under involution.

(b) Let X and Y be commuting vector fields. Our aim is to show that

$$\lim_{t\to 0} \frac{(\phi_t)_* Y - Y}{t}(f) = [X, Y](f),$$

where $(\phi_t)_*$ is the pushforward of ϕ_t . To this end, observe that at p, the pushforward $((\phi_t)_*Y_p)(f)$ will map Y_p from T_pM to $T_{\phi_t(p)}$, meaning that $((\phi_t)_*Y_p)(f) = Y_{\phi_t(p)}(f \circ \phi_{-t})$. In particular, this means that to "return to" p, we must pre-compose with ϕ_t , implying that $((\phi_t)_*Y)(f) = \phi_t^*Y(\phi_{-t}^*f)$.

Evaluating the limit, we see that

$$\lim_{t\to 0}\frac{((\phi_t)_*Y)(f)-Y(f)}{t}=\lim_{t\to 0}\frac{\phi_t^*\big(Y\big(\phi_{-t}^*f\big)\big)-Y\big(\phi_{-t}^*f\big)}{t}+\frac{Y(f\circ\phi_{-t})-Y(f)}{t}$$

$$= X(Y(f)) + Y\left(\lim_{t \to 0} \frac{\varphi_{-t}^* f - f}{t}\right)$$
$$= X(Y(f)) - Y\left(\lim_{t \to 0} \frac{\varphi_{t}^* f - f}{t}\right)$$
$$= [X, Y](f).$$

In particular, if [X, Y](f) = 0, then we must have that Y is invariant under the pushforward $(\phi_t)^*$.

Let Y be invariant under the flow ϕ_t (so since X and Y commute, X is invariant under the flow ψ_s). For a fixed s, define $\gamma_s(t) = (\psi_s \circ \phi_t)(p)$, so that $\gamma_s(0) = \psi_s(p)$. Using the chain rule, we compute

$$\begin{aligned} D\gamma_s \left(\frac{\partial}{\partial t} \right) &= D\psi_s \circ D_p \varphi_t \left(\frac{\partial}{\partial t} \right) \\ &= D\psi_s X_{\varphi_t(p)} \\ &= X_{(\psi_s \circ \varphi_t)(p)}. \end{aligned}$$

Therefore, γ is an integral curve for X about $\psi_s(p)$, meaning that $\phi_t(\psi_s(p)) = \gamma(t)$. Thus, the flows commute.

Finally, if the integral curves ϕ_t and ψ_s commute, we write

$$\begin{split} Y_{\phi_{t}(p)} &= (D\psi_{s})_{\phi_{t}(p)} \left(\frac{\partial}{\partial t}\right) \\ &= D(\phi_{t})_{\psi_{s}(p)} \left(\frac{\partial}{\partial t}\right) \\ &= D_{p}(\phi_{t} \circ \psi_{s}) \left(\frac{\partial}{\partial t}\right) \\ &= D_{p}(\phi_{t}) \left(D_{p}\psi_{s} \left(\frac{\partial}{\partial t}\right)\right) \\ &= D_{p}(\phi_{t}) (Y_{p}), \end{split}$$

so by pushing forward, we find that

$$((\varphi_t)_* Y)_p = Y_p,$$

meaning that the derivative

$$\lim_{t \to 0} \frac{((\varphi_t)_* Y) - Y}{t} = 0$$
$$= [X, Y],$$

so that X and Y commute.

(c) At p, we write

$$(Y_i)_p = \sum_{j=1}^n \alpha_{ij}(p) \frac{\partial}{\partial x_j}.$$

We consider the matrix of all the values $(a_{ij}(p))$ such that $1 \le i \le r$ and $1 \le j \le n$. Notice that this $r \times n$ matrix consists of linearly independent columns, meaning that it is of full rank. In particular, we can put this matrix in row-echelon form, and in particular, this yields a block matrix

$$(u_{i,j})_{i,j} = (I \quad K),$$

where K is some $r \times (n-r)$ matrix. Since the first r blocks correlate to Y_1, \ldots, Y_r , this means that the $(a_{ij}(p))_{1 \le i,j \le r}$ is invertible at p, meaning that, since the a_{ij} are smooth, the matrix $(a_{ij}(\cdot))_{1 \le i,j \le r}$ is invertible in a neighborhood of p.

(d) Writing

$$Y_{j} = \sum_{k=1}^{n} a_{jk} \frac{\partial}{\partial x_{k}},$$

we find that, by pointwise evaluation, we have

$$\begin{split} (X_i)_p &= \sum_{j=1}^r b_{ij}(p) \sum_{k=1}^n \alpha_{jk}(p) \frac{\partial}{\partial x_k} \\ &= \sum_{j=1}^r \sum_{k=1}^n b_{ij}(p) \alpha_{jk}(p) \frac{\partial}{\partial x_k} \\ &= \frac{\partial}{\partial x_i} + \sum_{j=1}^r \sum_{k=r+1}^n b_{ij}(p) \alpha_{jk}(p) \frac{\partial}{\partial x_k} \\ &= \frac{\partial}{\partial x_i} + \sum_{k=r+1}^n \Biggl(\sum_{j=1}^r b_{ij}(p) \alpha_{jk}(p) \Biggr) \frac{\partial}{\partial x_k} \\ &= : \frac{\partial}{\partial x_i} + \sum_{k=r+1}^n c_{ik}(p) \frac{\partial}{\partial x_k}. \end{split}$$

We see that, if $X_i \neq X_j$, then

$$X_{i} = \frac{\partial}{\partial x_{i}} + \sum_{k>r} c_{ik} \frac{\partial}{\partial x_{k}}$$
$$X_{j} = \frac{\partial}{\partial x_{j}} + \sum_{k>r} c_{ik} \frac{\partial}{\partial x_{k}},$$

and since $i \neq j$, we must have that X_i and X_j are independent of each other.

(e) We let

$$Q = \sum_{k>r} c_{ik} \frac{\partial}{\partial x_k}.$$

We then have

$$\begin{split} \left[X_{i}, X_{j}\right] &= \left[\frac{\partial}{\partial x_{i}} + Q, \frac{\partial}{\partial x_{j}} + Q\right] \\ &= \left[\frac{\partial}{\partial x_{i}}, \frac{\partial}{\partial x_{j}}\right] + \left[\frac{\partial}{\partial x_{i}}, Q\right] + \left[\frac{\partial}{\partial x_{j}}, Q\right] + \left[Q, Q\right] \\ &= 0, \end{split}$$

as the Lie bracket between any two distinct local basis vectors for T_pM is zero.

(f) Let $\phi_1(t), \dots, \phi_r(t)$ be the flows generated by X_1, \dots, X_r . We then define

$$\phi \colon \mathbb{R}^r \to M$$

given by

$$\phi(t_1,\ldots,t_r)=(\phi_1(t_1),\ldots,\phi_r(t_r)),$$

which is a smooth coordinate map between a neighborhood of $0 \in \mathbb{R}^r$ and a neighborhood $U \subseteq M$.

Problem: Let i, j, k be formal symbols that satisfy the relations $i^2 = j^2 = k^2 = ijk = -1$. The \mathbb{R} -vector space over $\{1, i, j, k\}$ together with these multiplication rules is called the quarternion algebra \mathbb{H} , which is diffeomorphic to \mathbb{R}^4 . A typical element is a + bi + cj + dk, where $a, b, c, d \in \mathbb{R}$. Multiplication is defined by the distributive law, and real scalars commute with everything.

- (a) Show that the multiplicative structure on **H** is completely determined by the rules above.
- (b) The conjugate of q = a + bi + cj + dk is $\overline{q} = a bi cj dk$. A unit quaternion is one where $\overline{q}q = 1$. Show that the unit quaternions are diffeomorphic to S^3 .
- (c) Find the 2×2 unitary complex matrices representing i, j, k with correct multiplicative structure so that the unit quaternions are explicitly diffeomorphic to SU(2).
- (d) Show that the unit quaternions act on \mathbb{R}^3 , which consists of the vector space spanned by i, j, k.
- (e) Writing a vector $v \in \mathbb{R}^3$ as xi + yj + zk, show that conjugation by a unit quaternion preserves $x^2 + y^2 + z^2$.
- (f) Show that every orthogonal transformation of determinant one, known as SO(3), is realized by quaternionic conjugation. Show that the kernel of the map $SU(2) \rightarrow SO(3)$ has order two.
- (g) Show that SO(3) is diffeomorphic to \mathbb{RP}^3 .

Solution:

(a) We must verify that the multiplication table for 1, i, j, k is completely determined by the rules shown above. To this end, observe that, if we desire to know the value of x = ij, then xk = ijk = -1, so that xk = -1. Then, multiplying on the right by k, we then get that $xk^2 = -k = x(-1)$, so x = k. Similarly, we then find that jk = i and ki = j.

With the cyclic multiplication in mind, we may then compute $ji = j(jk) = j^2k = -k$, and similarly we find that the anti-cyclic multiplication table yields ik = -j and kj = -i.

(b) Notice that $S^3 \subseteq \mathbb{R}^4$ is given by

$$S^{3} = \{(x_{1}, x_{2}, x_{3}, x_{4}) \mid x_{1}^{2} + x_{2}^{2} + x_{3}^{2} + x_{4}^{2} = 1\}.$$

If q = a + bi + cj + dk is a unit quaternion, then by assigning $x_1 = a$, $x_2 = b$, $x_3 = c$, and $x_4 = d$, then we see that

$$1 = \overline{q}q$$

= $(a - bi - cj - dk)(a + bi + cj + dk)$
= $a^2 + b^2 + c^2 + d^2$.

so that q is uniquely assigned to an element of S^3 . Thus, S^3 is diffeomorphic to the unit quaternions.

(c) We start by associating 1 to the identity,

$$\mathbb{1} = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}$$

We then need to find three matrices I, J, K (note here that I does not denote the identity) subject to the constraints of:

- $I^2 = J^2 = K^2 = IJK = -1;$
- $I^*I = J^*J = K^*K = 1$;
- det(I) = det(J) = det(K) = 1;

We start by using the structure of SU(2) we determined in Problem 2, and use the coordinates of

$$(z_1, z_2) = (1, 0)$$

 $(z_1, z_2) = (i, 0)$
 $(z_1, z_2) = (0, 1)$
 $(z_1, z_2) = (0, i)$

in the specification of S³. This yields the matrices of

$$I = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}$$
$$I = \begin{pmatrix} i & 0 \\ 0 & -i \end{pmatrix}$$
$$J = \begin{pmatrix} 0 & 1 \\ -1 & 0 \end{pmatrix}$$
$$K = \begin{pmatrix} 0 & i \\ i & 0 \end{pmatrix}.$$

Examining these, we find that

$$I^{2} = \begin{pmatrix} i & 0 \\ 0 & i \end{pmatrix} \begin{pmatrix} i & 0 \\ 0 & i \end{pmatrix}$$

$$= -1$$

$$J^{2} = \begin{pmatrix} 0 & 1 \\ -1 & 0 \end{pmatrix} \begin{pmatrix} 0 & 1 \\ -1 & 0 \end{pmatrix}$$

$$= -1$$

$$K^{2} = \begin{pmatrix} 0 & i \\ i & 0 \end{pmatrix} \begin{pmatrix} 0 & i \\ i & 0 \end{pmatrix}$$

$$= -1$$

$$IJK = \begin{pmatrix} i & 0 \\ 0 & i \end{pmatrix} \begin{pmatrix} 0 & 1 \\ -1 & 0 \end{pmatrix} \begin{pmatrix} 0 & i \\ i & 0 \end{pmatrix}$$

$$= -1$$

Furthermore, these matrices are in SU(2) by definition, so we have thus written our desired explicit diffeomorphism.

(d) We let q be a unit quaternion, expressed as an element of SU(2) by

$$q = \begin{pmatrix} z_1 & z_2 \\ -\overline{z_2} & \overline{z_1} \end{pmatrix}.$$

By linearity, we only have to verify that q acts on the basis $\{i, j, k\}$. This follows from conjugation:

$$\begin{pmatrix} z_1 & z_2 \\ -\overline{z_2} & \overline{z_1} \end{pmatrix} \begin{pmatrix} i & 0 \\ 0 & -i \end{pmatrix} \begin{pmatrix} \overline{z_1} & -z_2 \\ \overline{z_2} & z_1 \end{pmatrix} = \begin{pmatrix} z_1 & z_2 \\ -\overline{z_2} & \overline{z_1} \end{pmatrix} \begin{pmatrix} i\overline{z_1} & -iz_2 \\ -i\overline{z_2} & -iz_1 \end{pmatrix}$$

$$= \begin{pmatrix} i \left(|z_1|^2 - |z_2|^2 \right) & i(-2z_1z_2) \\ i(-2z_1z_2) & -i \left(|z_1|^2 - |z_2|^2 \right) \end{pmatrix}$$

$$= \left(|z_1|^2 - |z_2|^2 \right) \begin{pmatrix} i & 0 \\ 0 & -i \end{pmatrix} + (-2z_1z_2) \begin{pmatrix} 0 & i \\ i & 0 \end{pmatrix},$$

and similarly,

$$\begin{pmatrix} z_1 & z_2 \\ -\overline{z_2} & \overline{z_1} \end{pmatrix} \begin{pmatrix} 0 & 1 \\ -1 & 0 \end{pmatrix} \begin{pmatrix} \overline{z_1} & -z_2 \\ \overline{z_2} & z_1 \end{pmatrix} = -i(z_1\overline{z_2} - \overline{z_1}z_2) \begin{pmatrix} i & 0 \\ 0 & -i \end{pmatrix} + (z_1^2 + z_2^2) \begin{pmatrix} 0 & 1 \\ -1 & 0 \end{pmatrix}$$

$$\begin{pmatrix} z_1 & z_2 \\ -\overline{z_2} & \overline{z_1} \end{pmatrix} \begin{pmatrix} 0 & i \\ i & 0 \end{pmatrix} \begin{pmatrix} \overline{z_1} & -z_2 \\ \overline{z_2} & z_1 \end{pmatrix} = (z_1\overline{z_2} + \overline{z_1}z_2) \begin{pmatrix} i & 0 \\ 0 & -i \end{pmatrix} + (z_1^2 - z_2^2) \begin{pmatrix} 0 & i \\ i & 0 \end{pmatrix}.$$

Thus, we see that conjugation by q yields another basis for \mathbb{R}^3 , so the unit quaternions act on \mathbb{R}^3 .

(e) Writing

$$xi + yj + zk \cong \begin{pmatrix} xi & y + zi \\ -y + zi & -xi \end{pmatrix}$$

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we notice that the form $x^2 + y^2 + z^2$ is exactly the determinant of this matrix. Therefore, upon acting by $q \in SU(2)$, we get

$$det(qVq^*) = det(q) det(V) det(q^*)$$
$$= det(V),$$

so the form is preserved.