



## Manifolds

Ali Fele Paranj  
alifele@student.ubc.ca

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# 1. Euclidean Spaces

## 1.1 Basic Notions and Definitions

### 1.1.1 A Review on the algebraic structures

Here in this chapter I will be covering the details of some notions that was challenging for me to digest in the first read.

**Definition 1.1 — Axioms of Group.** Group is a set  $A$  along with a binary operation  $*$  :  $A \times A \rightarrow A$  that satisfies the following properties. Let  $a, b, c \in A$ , then

- **Associativity:**  $a * (b * c) = (a * b) * c$ .
- **Identity element:**  $\exists 1 \in A$  such that

$$1 * a = a * 1 = a.$$

- **Inverse element:**  $\forall a \in A \exists \hat{a} \in A$  such that

$$a * \hat{a} = \hat{a} * a = 1.$$

■ **Remark** A set along with a binary operation that does not satisfy any properties is called a **magma**. If the binary operation is only associative, then we are dealing with **semi-group**. If the binary operation has an identity element as well, then we call this algebraic structure as **monoid**.

**Definition 1.2 — Axioms of Ring.** A ring is a set  $R$  along with two operations  $+$  :  $R \times R \rightarrow R$  and  $*$  :  $R \times R \rightarrow R$ , where

- $(R, +)$  is an Abelian group.
- $(R, *)$  is a monoid.
- The operator  $(*)$  has distributive (left and right) law over  $(+)$  i.e.

$$a * (b + c) = (a * b) + (a * c), \quad (b + c) * a = (b * a) + (c * a).$$

■ **Remark** **Field** is a ring where every non-zero element (i.e. inverse element in the  $(R, +)$  group in the ring) has a multiplicative inverse.

**Definition 1.3 — Axioms of Module.** A **module** is a group  $M$  along with a ring  $R$  where the monoid of the ring acts on  $M$  (through scalar multiplication) (i.e. it satisfies the identity and compatibility properties) and satisfies the distributive property. I.e.

- **Compatibility of the monoid action:**  $a, b \in R, u \in M$  then

$$a(bu) = (ab)u.$$

- **Identity of the monoid action:** Let 1 be the identity element of the ring  $R$ . Then  $\forall u \in M$

$$1u = u1 = u.$$

- **Distribution law:**  $a, b \in R$  and  $u, v \in M$  then

$$- (a + b)u = au + bu.$$

$$- a(u + v) = au + av.$$

■ **Remark** A module  $(M, R)$  is called a **vector space**, if the **ring**  $R$  is a **field**.

**Definition 1.4 — Axioms of Algebra.** An Algebra over field  $F$  is a ring  $A$  that  $F$  acts on it (thus  $A$  has vector space structure as well), where the monoid operation of  $F$  (i.e. multiplication) satisfies the homogeneity property. I.e. for  $r \in F$  and  $u, v \in A$  we have

$$r(uv) = (ru)v = u(rv).$$

There are some important observations when combining different algebraic structures with each other to get a new one. The first is that when we combine two structures with different operators, then the operators need to satisfy the distributive laws. Also, note that when an algebraic structure (like group or monoid) acts on another algebraic structure, we need to have the identity and compatibility conditions satisfied.

The following diagram shows how different algebraic structures are combined with each other to produce another structure.

Group (G,*)
Ring
Group (G,+)
Monoid (G,*)
- Distribution (*) over (+)
Module
Group (M,+)
Ring (R,*,+)
- $R_{\text{mon}} @ M$ with "."
- Distribution of "." over (+)
Algebra
Ring (M,+,×)
Field (F, +, ×)
- $(M_g, F)$ is a vector space
- $\times$ in $M_{\text{mon}}$ satisfies homogen cond.

Note that in the figure above, I have used some non-standard notations to make the figure concise. For instance, the expression “ $R_{\text{mon}} @ M$  with  $\cdot$ ” means that the monoid structure in the field  $R$  acts on the group  $M$  with the  $(\cdot)$  symbol. Or the expression “ $\times$  in  $M_{\text{mon}}$  satisfies homogen cond.” means the multiplication operation of the monoid structure inside the ring  $M$  satisfies the homogeneity condition (see the definition of the algebra in [Definition 1.4](#)). Finally,  $M_g$  means the group structure inside the ring  $M$ .

### 1.1.2 Directional Derivative

The notion of directional derivative is very central in generalization of the multi-variable calculus manifolds.

**Definition 1.5 — Directional derivative.** Let  $f : U \rightarrow \mathbb{R}$  where  $U \subset \mathbb{R}^n$  and  $f \in C^\infty(U)$ . Then we define a directional derivative at  $p \in U$  and in the direction  $v \in T_p(\mathbb{R}^n)$  as

$$D_v f \Big|_p = \lim_{t \rightarrow 0} \frac{f(p + tv) - f(p)}{t} = \frac{d}{dt} \Big|_{t=0} f(p + vt).$$

We denote the set of all directional derivatives at  $p$  by  $\mathcal{D}(C_p^\infty(U))$ .

■ **Remark** By the chain rule we have

$$D_v f \Big|_p = \sum_{i=1}^n v^i \frac{\partial f}{\partial x^i}(p).$$

**Proposition 1.1 — Directional derivative is  $\mathbb{R}$ –linear map satisfying the Leibniz rule.** A directional derivative  $D_v$  at point  $p$  is a  $\mathbb{R}$ –linear operator that maps

$$f \in C_p^\infty \mapsto D_v f \in \mathbb{R}$$

such that satisfies the Leibniz rule,

$$D_v(fg) = D_v(f)g + fD_v(g).$$

*Proof.* Let  $D_v \in \mathcal{D}(C_p^\infty(U))$ . Then by the remark above we can write it as

$$D_v f \Big|_p = \sum_{i=1}^n v^i \frac{\partial f}{\partial x^i}(p).$$

Since each of the partial derivatives above are  $\mathbb{R}$ -linear and satisfy the Leibniz rule, then  $D_v$  inherits those properties as well.  $\square$

## 1.2 Tangent Spaces and Derivations

**Definition 1.6 — Informal definition of tangent space.** Let  $p \in \mathbb{R}^n$ . A tangent space at  $p$  denoted by  $T_p(\mathbb{R}^n)$  is a linear space containing all of vectors emerging from  $p$ .

■ **Remark** Note that the definition above is an informal definition of the tangent space. For a more formal and technical definition, we can use the notion of curves, or the notion of manifolds. We won't touch this level of technicality in the early chapters.

To distinguish between points in  $\mathbb{R}^n$  and vectors in  $T_p(\mathbb{R}^n)$  we denote a point  $p \in \mathbb{R}^n$  by

$$p = (p^1, p^2, \dots, p^n),$$

while for a vector  $v \in T_p(\mathbb{R}^n)$  we write

$$v = \langle v_1, v_2, \dots, v_n \rangle.$$

As we observed in [Definition 1.5](#), we have a natural one-to-one correspondence between each  $v \in T_p(\mathbb{R}^n)$  and a  $D_v \in \mathcal{D}(C_p^\infty(U))$ , i.e. these linear spaces are isomorphic.

**Proposition 1.2** Let  $p \in \mathbb{R}^n$ . The set of all directional derivatives at  $p$ , i.e.  $\mathcal{D}(C_p^\infty(U))$  is isomorphic to the tangent space at  $p$  i.e.  $T_p(\mathbb{R}^n)$ .

*Proof.* Proof follows immediately from the following natural association in the definition of the directional derivative.

$$D_v f \Big|_p \longleftrightarrow \sum_{i=1}^n v^i \frac{\partial f}{\partial x^i}(p)$$

$\square$

**Definition 1.7 — Point derivations at a point.** Let  $p \in \mathbb{R}^n$ , and  $U$  an open set containing  $p$ . A **derivation at  $p$**  or a **point-derivation of  $C_p^\infty(U)$**  is a *linear* operator

$$D : C_p^\infty(U) \rightarrow \mathbb{R}$$

such that satisfies the Leibniz property, i.e. for  $f, g \in C_p^\infty(U)$  we have

$$D(fg) = D(f)g - fD(g).$$

We denote the set of all such maps as  $\mathbb{D}(C_p^\infty(U))$ .

■ **Remark** We know that a directional derivative at  $p$  satisfies the Leibniz rule. Thus  $\mathcal{D}(C_p^\infty(U)) \subset \mathbb{D}(C_p^\infty(U))$ . On the other hand, we know that both  $\mathcal{D}$  and  $\mathbb{D}$  are linear spaces. So  $\mathcal{D}(C_p^\infty(U))$  is in fact a *linear subspace* of  $\mathbb{D}(C_p^\infty(U))$ . Thus the zero of these two linear spaces match.



The following theorem is very important as it states that all of the point derivations are in fact the directional derivatives and vice-versa. This is a very interesting result, since we are in fact stating that an operator is a point derivative if and only if it satisfies an algebraic property. This means that we can abstract away all of the detailed limit processes in the definition of derivative, and replace that with an axiomatic requirement which is a purely algebraic property. We can see these kind of ideas, i.e. axiomatic generalization all over the mathematics. For instance, in the PDE theory, at some point we need to relax the definition of derivative and talk about the weak derivatives. To do so, we get an identity that derivatives satisfy and carefully use that identity to define the notion of weak derivatives.

**Theorem 1.1 — The set of all point-derivations is isomorphic to the set of all directional derivatives.**  
Let  $p \in U \subset \mathbb{R}^n$ . Then  $\mathbb{D}(C_p^\infty(U))$  is isomorphic to  $\mathcal{D}(C_p^\infty(U))$ .

## 1.3 Solved Problems

■ **Problem 1.1 — Algebra structure on  $C_p^\infty$ .** Define carefully addition, multiplication, and scalar multiplication in  $C_p^\infty$ . Prove that addition in  $C_p^\infty$  is commutative.

**Solution** First, note that the elements of  $C_p^\infty$  are actually the equivalence classes, where two functions are equivalent if they both define the same germ.

- For the definition of the addition, we can use the point-wise addition of the functions. However, we need to check to see if this definition is well-defined (i.e. the result of the addition of two functions does not depend on the choice of representative of the equivalence class). Let  $f_1, f_2, g_1, g_2 \in C_p^\infty$  where  $f_1$  and  $f_2$  define the same germ, and similarly for  $g_1$  and  $g_2$ . Then, we claim that  $f_1 + g_1$  define the same germ as  $f_2 + g_2$ . That is because for  $f_1, f_2$  there is an open set  $U_1$  containing  $p$  where  $f_1(x) = f_2(x) \forall x \in U_1$ . Similarly, there is an open set  $U_2$  that contains  $p$  and for all  $x \in U_2$  we have  $g_1(x) = g_2(x)$ . Let  $W = U_1 \cap U_2$ . Then on for all  $x \in W$  we have  $f_1(x) + g_1(x) = f_2(x) + g_2(x)$ . Hence  $f_1 + g_1$  defines the same germ as  $f_2 + g_2$ .
- For the scalar multiplication, we can use the notion of scalar multiplication in functions, and following an idea similar to the reasoning above, we can show that this definition is well-defined.
- For the multiplication on  $C_p^\infty$  we can use of the point-wise multiplication of functions as the definition, and with a similar reasoning to the one in item 1, we can show that this definition is well-defined.

For the commutativity of the addition on  $C_p^\infty$ , we need to emphasis that it follows immediately from the commutativity of the point-wise addition of functions.

■ **Problem 1.2 — Vector space structure on derivations at a point.** Prove that the set of all point derivatives is closed under addition and scalar multiplication.

**Solution** Let  $D$  and  $D'$  be derivations at  $p \in \mathbb{R}^n$ , and define  $\hat{D} = D + D'$ . Let  $f, g \in C_p^\infty$ . Then we can write

$$\hat{D}(fg) = (D + D')(fg)$$

On the other hand we have

$$D(fg) = D(f)g + fD(g), \quad D'(fg) = D'(f)g + fD'(g).$$

Adding two equations we will get

$$D(fg) + D'(fg) = (D(f) + D'(f))g + f(D(g) + D'(g))$$

Defining  $\hat{D} = (D + D')(f) = D(f) + D'(f)$  we will get

$$\hat{D}(fg) = \hat{D}(f)g + f\hat{D}(g).$$

which shows that  $\hat{D}$  is also a point derivation at  $p$ . For the scalar multiplication, let  $r \in \mathbb{R}$  and define  $\tilde{D} = rD$ . By defining  $(rD)(f) = rD(f)$ , we can write

$$(rD)(fg) = rD(fg) = rD(f)g + rfD(g) = rD(f)g + frD(g),$$

which shows that  $rD$  also satisfies the Leibniz property, this it is a point derivation.

■ **Problem 1.3** Let  $A$  be an algebra over a field  $K$ . If  $D_1$  and  $D_2$  are derivations of  $A$ , show that  $D_1 \circ D_2$  is not necessarily a derivation (it is if  $D_1$  or  $D_2 = 0$ ), but  $D_1 \circ D_2 - D_2 \circ D_1$  is always a derivation of  $A$ .