INTRODUCTION TO DIFFERENTIAL GEOMETRY

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1. REVIEW OF FUNDAMENTALS

1.1. Set Theory.

Definition 1.1.1. Let $\{A_i\}_{i\in I}$ be a collection of sets. The **disjoint union of** $\{A_i\}_{i\in I}$, denoted $\coprod_{i\in I} A_i$, is defined by

$$\coprod_{i \in I} A_i = \bigcup_{i \in I} \{i\} \times A_i$$

We define the **natural projection map**, denoted $\pi: \coprod_{i\in I} A_i \to I$, by $\pi(i, a) = i$.

Definition 1.1.2. Let Let $\{A_i\}_{i\in I}$ be a collection of sets and $\sigma: I \to \coprod_{i\in I} A_i$. Then σ is said to be a **section of** $\coprod_{i\in I} A_i$ if

$$\pi \circ \sigma = \mathrm{id}_I$$

Note 1.1.3. In these notes, we will identify $\{i\} \times A_i$ and A_i .

Exercise 1.1.4. Let $\{A_i\}_{i\in I}$ be a collection of sets and $\sigma: I \to \coprod_{i\in I} A_i$. Then σ is a section of $\coprod_{i\in I} A_i$ iff for each $i\in I$, $\sigma(i)\in A_i$

Proof. Clear. \Box

1.2. Smooth Maps.

Definition 1.2.1. Let $n \ge 1$. For $i = 1, \dots, n$, define $x^i : \mathbb{R}^n \to \mathbb{R}$ by $x^i(a^1, \dots, a^n) = a^i$. The functions $(x^i)_{i=1}^n$ are called the **standard coordinate functions on** \mathbb{R}^n .

Definition 1.2.2. Let $U \subset \mathbb{R}^n$ be open, $f: U \to \mathbb{R}$ and $a \in U$. Then f is said to be differentiable with respect to x^i at a if

$$\lim_{h \to 0} \frac{f(a + he^i) - f(a)}{h}$$

exists. If f is differentiable with respect to x^i at a, we define the **partial derivative of** f with respect to x^i at a, denoted

$$\frac{\partial f}{\partial x^i}(a)$$
 or $\frac{\partial}{\partial x^i}\bigg|_a f$

to be the limit above.

Definition 1.2.3. Let $U \subset \mathbb{R}^n$ be open and $f: U \to \mathbb{R}$. Then f is said to be **differentiable** with respect to x^i if for each $a \in U$, f is differentiable with respect to x^i at a.

Exercise 1.2.4. Let $U \subset \mathbb{R}^n$ be open, $f: U \to \mathbb{R}$ and $a \in U$. Suppose that $\frac{\partial^2 f}{\partial x^i x^j}$ and $\frac{\partial^2 f}{\partial x^j x^i}$ exist and are continuous at a. Then

$$\frac{\partial^2 f}{\partial x^i x^j}(a) = \frac{\partial^2 f}{\partial x^j x^i}(a)$$

Proof.

Definition 1.2.5. Let $U \subset \mathbb{R}^n$ be open and $f: U \to \mathbb{R}$. Then f is said to be **smooth** if for each $i_1, \dots, i_k \in \{1, \dots, n\}, \frac{\partial^k f}{\partial i_1 \dots i_k}$ exists and is continuous on U.

Definition 1.2.6. Let $U \subset \mathbb{R}^n$, $f: U \to \mathbb{R}$. Then f is said to be **smooth** if there exists $U' \subset \mathbb{R}^n$ and $f': U' \to \mathbb{R}$ such that $U \subset U'$, U' is open, $f'|_U = f$ and f' is smooth. The set of smooth functions on U is denoted $C^{\infty}(U)$.

Theorem 1.2.7. Taylor's Theorem:

Let $U \subset \mathbb{R}^n$ be open and convex, $p \in U$, $f \in C^{\infty}(U)$ and $T \in \mathbb{N}$. Then there exist $(g_{\alpha})_{|\alpha|=T+1} \subset C^{\infty}(U)$ such that for each $x \in U$,

$$f(x) = \sum_{k=0}^{T} \left[\sum_{|\alpha|=k} (x-p)^{\alpha} \partial^{\alpha} f(p) \right] + \sum_{|\alpha|=T+1} (x-p)^{\alpha} g_{\alpha}(x)$$

and for each $|\alpha| = T + 1$,

$$g_{\alpha}(p) = \frac{1}{(T+1)!} \partial^{\alpha} f(p)$$

Proof. See analysis notes

Definition 1.2.8. Let $U \subset \mathbb{R}^n$ and $F: U \to \mathbb{R}^m$. Let x^1, \dots, x^n be the standard coordinate functions on \mathbb{R}^n and y_1, \dots, y_m be the standard coordinate functions on \mathbb{R}^m . For $i \in \{1, \dots, m\}$, we define the *i*th component of F, denoted $F^i: U \to \mathbb{R}$, by

$$F^i = y^i \circ F$$

Thus $F = (F_1, \cdots, F_m)$

Definition 1.2.9. Let $U \subset \mathbb{R}^n$ and $F: U \to \mathbb{R}^m$. Then F is said to be **smooth** if for each $i \in \{1, \dots, m\}$, the ith component of $F, F^i: U \to \mathbb{R}$, is smooth.

Definition 1.2.10. Let $U \subset \mathbb{R}^n$ and $V \subset \mathbb{R}^m$ and $F : U \to V$. Then F is said to be a **diffeomorphism** if F is a bijection and F, F^{-1} are smooth.

Exercise 1.2.11. Let $U \subset \mathbb{R}^n$ and $V \subset \mathbb{R}^m$ and $F : U \to V$. If F is a diffeomorphism, then F is a homeomorphism.

Proof. Suppose that F is a diffeomorphism. By definition, F is a bijection and F and F^{-1} are smooth. Thus, F and F^{-1} are continuous and F is a homeomorphism.

Definition 1.2.12. Let $U \subset \mathbb{R}^n$ be open, $p \in U$ and $F : U \to \mathbb{R}^m$. We define the **Jacobian** of F at p, denoted $\frac{\partial F}{\partial x}(p) \in \mathbb{R}^{m \times n}$, by

$$\left(\frac{\partial F}{\partial x}(p)\right)_{i,j} = \frac{\partial F^i}{\partial x^j}(p)$$

Exercise 1.2.13. Inverse Function Theorem:

Let $U, V \subset \mathbb{R}^n$ be open and $F: U \to V$.

Exercise 1.2.14. Let $U, V \subset \mathbb{R}^n$ and $F: U \to V$. Then F is a diffeomorphism iff for each $p \in U$, there exists a relatively open neighborhood $N \subset U$ of p such that $F|_N: N \to F(N)$ is a diffeomorphism

Proof. content...

1.3. Topology.

Definition 1.3.1. Let $(X, \mathbb{T}_X), (Y, \mathcal{T}_Y)$ be topological spaces and $f: X \to Y$. Then f is said to be **continuous** if for each $U \in \mathcal{T}$, $f^{-1}(U) \in \mathcal{T}_X$.

Definition 1.3.2. Let $(X, \mathcal{T}_X), (Y, \mathcal{T}_Y)$ be topological spaces and $f: X \to Y$. Then f is said to be a homeomorphism if f is a bijection and f, f^{-1} are continuous.

Definition 1.3.3. Let X, Y be topological spaces. Then X and Y are said to be **homeomorphic** if there exists $f: X \to Y$ such that f is a homeomorphism. If X and Y are homeomorphic, we write $X \cong Y$.

Theorem 1.3.4. Let $m, n \in \mathbb{N}$. If $m \neq n$, then $\mathbb{R}^m \ncong \mathbb{R}^n$

2. Multilinear Algebra

2.1. (r, s)-Tensors.

Definition 2.1.1. Let V_1, \ldots, V_k, W be vector spaces and $\alpha : \prod_{i=1}^n V_i \to W$. Then α is said to be **multilinear** if for each $i \in \{1, \cdots, k\}, v \in V, c \in \mathbb{R}$ and $v_1, \cdots, v_k \in V$,

$$\alpha(v_1, \dots, v_i + cv, \dots, v_k) = \alpha(v_1, \dots, v_i, \dots, v_k) + c\alpha(v_1, \dots, v_i, \dots, v_k)$$

We define

$$L(V_1, \dots, V_k; W) = \left\{ \alpha : \prod_{i=1}^n V_i \to W : \alpha \text{ is multilinear} \right\}$$

Note 2.1.2. For the remainder of this section we let V denote an n-dimensional vector space with basis $\{e^1, \dots, e^n\}$ with dual space V^* and dual basis $\{\epsilon_1, \dots, \epsilon_n\}$ defined by $\epsilon^i(e^j) = \delta_{i,j}$. We identify V with V^{**} by the isomorphism $V \to V^{**}$ defined by $v \mapsto \hat{v}$ where $\hat{v}(\alpha) = \alpha(v)$ for each $\alpha \in V^*$.

Definition 2.1.3. Let $\alpha: (V^*)^r \times V^s \to \mathbb{R}$. Then α is said to be an (r, s)-tensor on V if $\alpha \in L(\underbrace{V^*, \ldots, V^*}_r, \underbrace{V, \ldots, V}_s; \mathbb{R})$. The set of all (r, s)-tensors on V is denoted $T_s^r(V)$.

When $r = s^r = 0$, we set $T_s^r = \mathbb{R}$.

Exercise 2.1.4. We have that $T_s^r(V)$ is a vector space.

Proof. Clear.
$$\Box$$

Exercise 2.1.5. Under the identification of V with V^{**} as noted above, we have that $V = T_0^1(V)$.

Proof. By definition,

$$V = V^{**}$$

$$= L(V^*; \mathbb{R})$$

$$= T_0^1(V)$$

Definition 2.1.6. Let $\alpha \in T^{r_1}_{s_1}(V)$ and $\beta \in T^{r_2}_{s_2}(V)$. We define the **tensor product of** α with β , denoted $\alpha \otimes \beta \in T^{r_1+r_2}_{s_1+s_2}(V)$, by

$$\alpha \otimes \beta(v^*, w^*, v, w) = \alpha(v^*, v)\beta(w^*, w)$$

for each $v^* \in (V^*)^{r_1}$, $w^* \in (V^*)^{r_2}$, $v \in V^{s_1}$ and $w \in V^{s_2}$. When $r_1 = s_1 = r_2 = s_2 = 0$ (so that $\alpha, \beta \in \mathbb{R}$), we set $\alpha \otimes \beta = \alpha \beta$.

Definition 2.1.7. We define the **tensor product**, denoted $\otimes : T_{s_1}^{r_1}(V) \times T_{s_2}^{r_2}(V) \to T_{s_1+s_2}^{r_1+r_2}(V)$ by

$$(\alpha, \beta) \mapsto \alpha \otimes \beta$$

Exercise 2.1.8. The tensor product $\otimes: T^{r_1}_{s_1}(V) \times T^{r_2}_{s_2}(V) \to T^{r_1+r_2}_{s_1+s_2}(V)$ is well defined.

Proof. Tedious but straightforward.

Exercise 2.1.9. The tensor product $\otimes : T_{s_1}^{r_1}(V) \times T_{s_2}^{r_2}(V) \to T_{s_1+s_2}^{r_1+r_2}(V)$ is associative.

Proof. Let $\alpha \in T_{s_1}^{r_1}(V)$, $\beta \in T_{s_2}^{r_2}(V)$ and $\gamma \in T_{s_3}^{r_3}(V)$. Then for each $u^* \in (V^*)^{r_1}, v^* \in (V^*)^{r_2}, w^* \in (V^*)^{r_3}, u \in V^{s_1}, v \in V^{s_2}, w \in V^{s_3}$,

$$(\alpha \otimes \beta) \otimes \gamma(u^*, v^*, w^*, u, v, w) = (\alpha \otimes \beta)(u^*, v^*, u, v)\gamma(w^*, w)$$

$$= [\alpha(u^*, u)\beta(v^*, v)]\gamma(w^*, w)$$

$$= \alpha(u^*, u)[\beta(v^*, v)\gamma(w^*, w)]$$

$$= \alpha(u^*, u)(\beta \otimes \gamma)(v^*, w^*, v, w)$$

$$= \alpha \otimes (\beta \otimes \gamma)(u^*, v^*, w^*, u, v, w)$$

So that

$$(\alpha \otimes \beta) \otimes \gamma = \alpha \otimes (\beta \otimes \gamma)$$

Exercise 2.1.10. The tensor product $\otimes : T_{s_1}^{r_1}(V) \times T_{s_2}^{r_2}(V) \to T_{s_1+s_2}^{r_1+r_2}(V)$ is bilinear.

Proof.

(1) Linearity in the first argument:

Let $\alpha, \beta \in T_{s_1}^{r_1}(V), \gamma \in T_{s_2}^{r_2}(V), \lambda \in \mathbb{R}, v^* \in (V^*)^{r_1}, w^* \in (V^*)^{r_2}, vinV^{s_1} \text{ and } w \in V^{s_2}.$ To see that the tensor product is linear in the first argument, we note that

$$\begin{split} [(\alpha + \lambda \beta) \otimes \gamma](v^*, w^*, v, w) &= (\alpha + \lambda \beta)(v^*, v)\gamma(w^*, w) \\ &= [\alpha(v^*, v) + \lambda \beta(v^*, v)]\gamma(w^*, w) \\ &= \alpha(v^*, v)\gamma(w^*, w) + \lambda \beta(v^*, v)\gamma(w^*, w) \\ &= \alpha \otimes \gamma(v^*, w^*, v, w) + \lambda(\beta \otimes \gamma)(v^*, w^*, v, w) \\ &= [\alpha \otimes \gamma + \lambda(\beta \otimes \gamma)](v^*, w^*, v, w) \end{split}$$

So that

$$(\alpha + \lambda \beta) \otimes \gamma = \alpha \otimes \gamma + \lambda (\beta \otimes \gamma)$$

(2) Linearity in the second argument: Similar to (1).

Definition 2.1.11.

- (1) Define $\mathcal{I}_{\otimes k} = \{(i_1, i_2, \dots, i_k) \in \mathbb{N}^k : i_1, \dots, i_k \leq n\}$. Each element $I \in \mathcal{I}_k$ is called an **unordered multi-index of length** k. Recall that $\#\mathcal{I}_{\otimes k} = n^k$.
- (2) Define $\mathcal{I}_{\wedge k} = \{(i_1, i_2, \cdots, i_k) \in \mathbb{N}^k : i_1 < i_2 < \cdots < i_k \le n\}$. Each element $I \in \mathcal{I}_k$ is called an **ordered multi-index of length** k. Recall that $\#\mathcal{I}_{\wedge k} = \binom{n}{k}$.

Note 2.1.12. For the remainder of this section we will write \mathcal{I}_k in place of $\mathcal{I}_{\otimes k}$.

Definition 2.1.13. Let $I = \{(i_1, i_2, \dots, i_k) \in \mathcal{I}_k.$

(1) Define
$$\epsilon^I \in (V^*)^k$$
 and $e_I \in V^k$ by
$$\epsilon^I = (\epsilon^{i_1}, \cdots, \epsilon^{i_k})$$
 and
$$e^I = (e^{i_1}, \cdots, e^{i_k})$$

(2) Define
$$e^{\otimes I} \in T_0^k(V)$$
 and $\epsilon^{\otimes I} \in T_k^0(V)$ by
$$e^{\otimes I} = e^{i_1} \otimes \cdots \otimes e^{i_k}$$

and

$$\epsilon^{\otimes I} = \epsilon^{i_1} \otimes \cdots \otimes \epsilon^{i_k}$$

Exercise 2.1.14. Let $\alpha, \beta \in T_s^r(V)$. If for each $I \in \mathcal{I}_r, J \in \mathcal{I}_s$, $\alpha(\epsilon^I, e^J) = \beta(\epsilon^I, e^J)$, then $\alpha = \beta$.

Proof. Suppose that for each $I \in \mathcal{I}_r, J \in \mathcal{I}_s, \ \alpha(\epsilon^I, e^J) = \beta(\epsilon^I, e^J)$. Let $v_1^*, \ldots, v_r^* \in V^*$ and $v_1, \ldots, v_s \in V$. For each $i \in \{1, \ldots, r\}$ and $j \in \{1, \ldots, s\}$, write

$$v_i^* = \sum_{k_i=1}^n a_{i,k_i} \epsilon^{k_i}$$

and

$$v_j = \sum_{l_j=1}^n b_{j,l_j} e^{l_j}$$

Then

$$\alpha(v_1^*, \dots, v_r^*, v_1, \dots, v_s) = \sum_{k_1, \dots, k_r = 1}^n \sum_{l_1, \dots, l_s = 1}^n \prod_{i=1}^r \prod_{j=1}^s a_{i, k_i} b_{j, l_j} \alpha(\epsilon^{k_1}, \dots, \epsilon^{k_r}, e^{l_1}, \dots, e^{l_s})$$

$$= \sum_{k_1, \dots, k_r = 1}^n \sum_{l_1, \dots, l_s = 1}^n \prod_{i=1}^r \prod_{j=1}^s a_{i, k_i} b_{j, l_j} \beta(\epsilon^{k_1}, \dots, \epsilon^{k_r}, e^{l_1}, \dots, e^{l_s})$$

$$= \beta(v_1^*, \dots, v_r^*, v_1, \dots, v_s)$$

So that $\alpha = \beta$.

Exercise 2.1.15. Let $I, K \in \mathcal{I}_r$ and $J, L \in \mathcal{I}_s$. Then $e^{\otimes I} \otimes \epsilon^{\otimes J}(\epsilon^K, e^L) = \delta_{I,K}\delta_{J,L}$.

Proof. Write
$$I = (i_1, \dots, i_r), K = (k_1, \dots, k_r)$$
 and $J = (j_1, \dots, j_s), L = (l_1, \dots, l_s)$. Then
$$e^{\otimes I} \otimes \epsilon^{\otimes J}(\epsilon^K, e^L) = e^{\otimes I}(\epsilon^K)\epsilon^{\otimes J}(e^L)$$

$$= e^{i_1} \otimes \dots \otimes e^{i_r}(\epsilon^{k_1}, \dots, \epsilon^{k_r})\epsilon^{j_1} \otimes \dots \otimes \epsilon^{j_s}(e^{l_1}, \dots, e^{l_s})$$

$$= \left[\prod_{m=1}^r e^{i_m}(\epsilon^{k_m})\right] \left[\prod_{n=1}^s \epsilon^{j_n}(e^{l_n})\right]$$

$$= \left[\prod_{m=1}^r \delta_{i_m, k_m}\right] \left[\prod_{n=1}^s \delta_{j_n, l_n}\right]$$

$$= \delta_{I,K}\delta_{J,L}$$

Exercise 2.1.16. The set $\{e^{\otimes I} \otimes \epsilon^{\otimes J} : I \in \mathcal{I}_r, J \in \mathcal{I}_s\}$ is a basis for $T_s^r(V)$ and dim $T_s^r(V) = n^{r+s}$.

Proof. Let $(a_J^I)_{I\in\mathcal{I}_r,J\in\mathcal{I}_s}\subset\mathbb{R}$. Let $\alpha=\sum\limits_{(I,J)\in\mathcal{I}_r\times\mathcal{I}_s}a_J^Ie^{\otimes I}\otimes\epsilon^{\otimes J}$. Suppose that $\alpha=0$. Then for each $(I,J)\in\mathcal{I}_r\times\mathcal{I}_s$, $\alpha(\epsilon^I,e^J)=a_J^I=0$. Thus $\{e^{\otimes I}\otimes\epsilon^{\otimes J}:I\in\mathcal{I}_r,J\in\mathcal{I}_s\}$ is linearly independent. Let $\beta\in\mathcal{T}_s^r(V)$. For $(I,J)\in\mathcal{I}_r\times\mathcal{I}_s$, put $b_J^I=\beta(\epsilon^J,e^I)$. Define

 $\mu = \sum_{(I,J)\in\mathcal{I}_r\times\mathcal{I}_s} b_J^I e^{\otimes I} \otimes \epsilon^{\otimes J} \in T_s^r(V). \text{ Then for each } (I,J) \in \mathcal{I}_r \times \mathcal{I}_s, \ \mu(\epsilon^I,e^J) = b_J^I = \beta(\epsilon^I,e^J).$ Hence $\mu = \beta$ and therefore $\beta \in \text{span}\{e^{\otimes I} \otimes \epsilon^{\otimes J}\}.$

2.2. k-Tensors.

Definition 2.2.1. Let $\alpha: V^k \to \mathbb{R}$. Then α is said to be a **k-tensor on V** if $\alpha \in T_k^0(V)$. We will write $T_k(V)$ in place of $T_k^0(V)$.

Definition 2.2.2. For $\sigma \in S_k$ and $\alpha \in T_k(V)$, define the $\sigma \alpha : V^k \to \mathbb{R}$ by

$$\sigma\alpha(v_1,\cdots,v_k)=\alpha(v_{\sigma(1)},\cdots,v_{\sigma(k)})$$

The map $\alpha \mapsto \sigma \alpha$ is called the **permutation action** of S_k on $T_k(V)$

Exercise 2.2.3. The permutation action of S_k on $T_k(V)$ is a group action.

Proof.

- (1) Clearly for each $\sigma \in S_k$ and $\alpha \in T_k(V)$, $\sigma \alpha \in T_k(V)$.
- (2) Clearly for each $\alpha \in T_k(V)$, $e\alpha = \alpha$.
- (3) Let $\tau, \sigma \in S_k$ and $\alpha \in T_k(V)$. Then for each $v_1, \dots, v_k \in V$,

$$(\tau\sigma)\alpha(v_1,\dots,v_k) = \alpha(v_{\tau\sigma(1)},\dots,v_{\tau\sigma(k)})$$
$$= \tau\alpha(v_{\sigma(1)},\dots,v_{\sigma(k)})$$
$$= \tau(\sigma\alpha)(v_1,\dots,v_k)$$

Exercise 2.2.4. Let $\sigma \in S_k$. Then $L_{\sigma} : T_k(V) \to T_k(V)$ given by $L_{\sigma}(\alpha) = \sigma \alpha$ is a linear transformation.

Proof. Let $\alpha, \beta \in T_k(V)$, $c \in \mathbb{R}$ and $v_1, \dots, v_k \in V$. Then

$$\sigma(c\alpha + \beta)(v_1, \dots, v_k) = (c\alpha + \beta)(v_{\sigma(1)}, \dots, v_{\sigma(k)})$$

$$= c\alpha(v_{\sigma(1)}, \dots, v_{\sigma(k)}) + \beta(v_{\sigma(1)}, \dots, v_{\sigma(k)})$$

$$= c\sigma\alpha(v_1, \dots, v_k) + \sigma\beta(v_1, \dots, v_k)$$

So $\sigma(c\alpha + \beta) = c\sigma\alpha + \sigma\beta$.

Definition 2.2.5. Let $\alpha \in T_k(V)$. Then α is said to be **symmetric** if for each $\sigma \in S_k$, $\sigma \alpha = \alpha$. and α is said to be **alternating** if for each $\sigma \in S_k$, $\sigma \alpha = \operatorname{sgn}(\sigma)\alpha$. The set of symmetric k-tensors on V is denoted $\Xi_k(V)$ and the set of alternating k-tensors on V is denoted $\Lambda_k(V)$.

Definition 2.2.6. Define the symmetric operator $S: T_k(V) \to \Xi_k(V)$ by

$$S(\alpha) = \frac{1}{k!} \sum_{\sigma \in S_k} \sigma \alpha$$

Define the **alternating operator** $A: T_k(V) \to \Lambda_k(V)$ by

$$A(\alpha) = \frac{1}{k!} \sum_{\sigma \in S_k} \operatorname{sgn}(\sigma) \sigma \alpha$$

Exercise 2.2.7.

- (1) For $\alpha \in T_k(V)$, $S(\alpha)$ is symmetric.
- (2) For $\alpha \in T_k(V)$, $A(\alpha)$ is alternating.

Proof.

(1) Let $\alpha \in T_k(V)$ and $\sigma \in S_k$. Then

$$\sigma S(\alpha) = \sigma \left[\frac{1}{k!} \sum_{\tau \in S_k} \tau \alpha \right]$$

$$= \frac{1}{k!} \sum_{\tau \in S_k} \sigma \tau \alpha$$

$$= \frac{1}{k!} \sum_{\tau \in S_k} \tau \alpha$$

$$= S(\alpha)$$

(2) Let $\alpha \in T_k(V)$ and $\sigma \in S_k$. Then

$$\sigma A(\alpha) = \sigma \left[\frac{1}{k!} \sum_{\tau \in S_k} \operatorname{sgn}(\tau) \tau \alpha \right]$$

$$= \frac{1}{k!} \sum_{\tau \in S_k} \operatorname{sgn}(\tau) \sigma \tau \alpha$$

$$= \frac{1}{k!} \sum_{\tau \in S_k} \operatorname{sgn}(\sigma) \operatorname{sgn}(\sigma \tau) \sigma \tau \alpha$$

$$= \operatorname{sgn}(\sigma) \frac{1}{k!} \sum_{\tau \in S_k} \operatorname{sgn}(\sigma \tau) \sigma \tau \alpha$$

$$= \operatorname{sgn}(\sigma) \frac{1}{k!} \sum_{\tau \in S_k} \operatorname{sgn}(\tau) \tau \alpha$$

$$= \operatorname{sgn}(\sigma) A(\alpha)$$

Exercise 2.2.8.

- (1) For $\alpha \in \Xi_k(V)$, $S(\alpha) = \alpha$.
- (2) For $\alpha \in \Lambda_k(V)$, $A(\alpha) = \alpha$.

Proof.

(1) Let $\alpha \in \Xi_k(V)$. Then

$$S(\alpha) = \frac{1}{k!} \sum_{\sigma \in S_k} \sigma \alpha$$
$$= \frac{1}{k!} \sum_{\sigma \in S_k} \alpha$$
$$= \alpha$$

(2) Let $\alpha \in \Lambda_k(V)$. Then

$$A(\alpha) = \frac{1}{k!} \sum_{\sigma \in S_k} \operatorname{sgn}(\sigma) \sigma \alpha$$
$$= \frac{1}{k!} \sum_{\sigma \in S_k} \operatorname{sgn}(\sigma)^2 \alpha$$
$$= \alpha$$

Exercise 2.2.9. The symmetric operator $S: T_k(V) \to \Xi_k(V)$ and the alternating operator $A: T_k(V) \to \Lambda_k(V)$ are linear.

Proof. Clear.
$$\Box$$

Definition 2.2.10. Let $\alpha \in \Lambda_k(V)$ and $\beta \in \Lambda_l(V)$. The **exterior product** of α and β is defined to be the map $\alpha \wedge \beta \in \Lambda_{k+l}(V)$ given by

$$\alpha \wedge \beta = \frac{(k+l)!}{k! l!} A(\alpha \otimes \beta)$$

Thus $\wedge : \Lambda_k(V) \times \Lambda_l(V) \to \Lambda_{k+l}(V)$.

Exercise 2.2.11. The exterior product $\wedge : \Lambda_k(V) \times \Lambda_l(V) \to T_{k+l}(V)$ is bilinear.

Proof. Clear.
$$\Box$$

Exercise 2.2.12. Let $\alpha \in T_k(V)$ and $\beta \in T_l(V)$. Then

- $(1) \ A(A(\alpha) \otimes \beta) = A(\alpha \otimes \beta)$
- (2) $A(\alpha \otimes A(\beta)) = A(\alpha \otimes \beta)$

Proof. First note that if we fix $\mu \in S_{k+1}$, then for each $\tau \in S_k$, choosing $\sigma = \mu \tau^{-1}$ yields $\sigma \tau = \mu$. For each $\mu \in S_{k+l}$, the map $\phi_{\mu} : S_k \to S_{k+l}$ given by $\phi_{\mu}(\tau) = \mu \tau^{-1}$ is injective. Thus for each $\mu \in S_{k+l}$, we have that $\#\{(\sigma, \tau) \in S_{k+l} \times S_k : \mu = \sigma \tau\} = k!$

(1) Then

$$A(A(\alpha) \otimes \beta) = \frac{1}{(k+l)!} \sum_{\sigma \in S_{k+l}} \operatorname{sgn}(\sigma) \sigma \left[A(\alpha) \otimes \beta \right]$$

$$= \frac{1}{(k+l)!} \sum_{\sigma \in S_{k+l}} \operatorname{sgn}(\sigma) \sigma \left[\left(\frac{1}{k!} \sum_{\tau \in S_k} \operatorname{sgn}(\tau) \tau \alpha \right) \otimes \beta \right]$$

$$= \frac{1}{(k+l)!} \sum_{\sigma \in S_{k+l}} \operatorname{sgn}(\sigma) \sigma \left[\frac{1}{k!} \sum_{\tau \in S_k} \operatorname{sgn}(\tau) (\tau \alpha) \otimes \beta \right]$$

$$= \frac{1}{(k+l)!} \sum_{\sigma \in S_{k+l}} \operatorname{sgn}(\sigma) \sigma \left[\frac{1}{k!} \sum_{\tau \in S_k} \operatorname{sgn}(\tau) \tau (\alpha \otimes \beta) \right]$$

$$= \frac{1}{k!(k+l)!} \sum_{\sigma \in S_{k+l}} \sum_{\tau \in S_k} \operatorname{sgn}(\sigma \tau) \sigma \tau (\alpha \otimes \beta)$$

$$= \frac{k!}{k!(k+l)!} \sum_{\mu \in S_{k+l}} \operatorname{sgn}(\mu) \mu(\alpha \otimes \beta)$$

$$= \frac{1}{(k+l)!} \sum_{\mu \in S_{k+l}} \operatorname{sgn}(\mu) \mu(\alpha \otimes \beta)$$

$$= A(\alpha \otimes \beta)$$

(2) Similar to (1).

Proof. Let $\alpha \in \Lambda_k(V)$, $\beta \in \Lambda_l(V)$ and $\gamma \in \Lambda_m(V)$. Then

$$(\alpha \wedge \beta) \wedge \gamma = \left[\frac{(k+l)!}{k!l!} A(\alpha \otimes \beta) \right] \wedge \gamma$$

$$= \frac{(k+l+m)!}{(k+l)!m!} A \left(\left[\frac{(k+l)!}{k!l!} A(\alpha \otimes \beta) \right] \otimes \gamma \right)$$

$$= \frac{(k+l+m)!}{(k+l)!m!} \frac{(k+l)!}{k!l!} A(A(\alpha \otimes \beta) \otimes \gamma)$$

$$= \frac{(k+l+m)!}{m!} \frac{1}{k!l!} A((\alpha \otimes \beta) \otimes \gamma)$$

$$= \frac{(k+l+m)!}{k!(l+m)!} \frac{(l+m)!}{l!m!} A(\alpha \otimes (\beta \otimes \gamma))$$

$$= \frac{(k+l+m)!}{k!(l+m)!} \frac{(l+m)!}{l!m!} A(\alpha \otimes A(\beta \otimes \gamma))$$

$$= \frac{(k+l+m)!}{k!(l+m)!} A(\alpha \otimes \frac{(l+m)!}{l!m!} A(\beta \otimes \gamma))$$

$$= \frac{(k+l+m)!}{k!(l+m)!} A(\alpha \otimes (\beta \wedge \gamma))$$

$$= \alpha \wedge (\beta \wedge \gamma)$$

Exercise 2.2.14. Let $\alpha_i \in \Lambda_{k_i}(V)$ for $i = 1, \dots, m$. Then

$$\bigwedge_{i=1}^{m} \alpha_i = \frac{\left(\sum_{i=1}^{m} k_i\right)!}{\prod_{i=1}^{m} k_i!} A\left(\bigotimes_{i=1}^{m} \alpha_i\right)$$

Proof. To see that the statment is true in the case m=3, the proof of the previous exercise tells us that indeed

$$\alpha_1 \wedge \alpha_2 \wedge \alpha_3 = \frac{(k_1 + k_2 + k_3)!}{k_1! k_2! k_3!} A(\alpha_1 \otimes \alpha_2 \otimes \alpha_3)$$

Now, suppose that the statement is true for each $3 \leq m \leq m_0$. Then the proof of the previous exercise tells us the

$$\bigwedge_{i=1}^{m_0+1} \alpha_i = \left(\bigwedge_{i=1}^{m_0-1} \alpha_i \right) \wedge \alpha_{m_0} \wedge \alpha_{m_0+1}
= \frac{\left(\sum_{i=1}^{m_0-1} k_i + k_{m_0} + k_{m_0+1} \right)!}{\left(\sum_{i=1}^{m_0-1} k_i \right)! k_{m_0}! k_{m_0+1}!} A \left(\left[\bigwedge_{i=1}^{m_0-1} \alpha_i \right] \otimes \alpha_{m_0} \otimes \alpha_{m_0+1} \right)
= \frac{\left(\sum_{i=1}^{m_0-1} k_i + k_{m_0} + k_{m_0+1} \right)!}{\left(\sum_{i=1}^{m_0-1} k_i \right)! k_{m_0}! k_{m_0+1}!} A \left(\left[\left(\sum_{i=1}^{m_0-1} k_i \right)! \right] A \left(\left(\bigotimes_{i=1}^{m_0-1} \alpha_i \right) \right) \otimes \alpha_{m_0} \otimes \alpha_{m_0+1} \right)
= \frac{\left(\sum_{i=1}^{m_0+1} k_i \right)!}{\prod_{i=1}^{m_0+1} k_i !} A \left(A \left[\bigotimes_{i=1}^{m_0-1} \alpha_i \right] \otimes \alpha_{m_0} \otimes \alpha_{m_0+1} \right)
= \frac{\left(\sum_{i=1}^{m_0+1} k_i \right)!}{\prod_{i=1}^{m_0+1} k_i !} A \left(\left[\bigotimes_{i=1}^{m_0-1} \alpha_i \right] \otimes \alpha_{m_0} \otimes \alpha_{m_0+1} \right)
= \frac{\left(\sum_{i=1}^{m_0+1} k_i \right)!}{\prod_{i=1}^{m_0+1} k_i !} A \left(\left(\bigotimes_{i=1}^{m_0+1} \alpha_i \right) \right)$$

Exercise 2.2.15. Define $\tau \in S_{k+l}$ by

$$\tau = \begin{pmatrix} 1 & 2 & \cdots & l & l+1 & l+2 & \cdots & l+k \\ 1+k & 2+k & \cdots & l+k & 1 & 2 & \cdots & k \end{pmatrix}$$

Then the inversion number of τ is kl. (Hint: inversion number)

Proof.

$$N(\tau) = \sum_{i=1}^{l} k$$
$$= kl$$

Since $\operatorname{sgn}(\tau) = (-1)^{N(\tau)}$ we know that $\operatorname{sgn}(\tau) = (-1)^{kl}$.

Exercise 2.2.16. Let $\alpha \in \Lambda_k(V)$, $\beta \in \Lambda_l(V)$. Then

$$\alpha \wedge \beta = (-1)^{kl} \beta \wedge \alpha$$

Proof. Define $\tau \in S_{k+l}$ as in the previous exercise. Note that For $\sigma \in S_{k+l}$ and $v_1, \dots, v_{k+l} \in V$, we have that

$$\sigma\tau(\beta\otimes\alpha)(v_{1},\cdots,v_{l},v_{l+1},\cdots v_{l+k}) = \beta\otimes\alpha(v_{\sigma\tau(1)},\cdots,v_{\sigma\tau(l)},v_{\sigma\tau(l+1)},\cdots v_{\sigma\tau(l+k)})$$

$$= \beta(v_{\sigma\tau(1)},\cdots,v_{\sigma\tau(l)})\alpha(v_{\sigma\tau(l+1)},\cdots v_{\sigma\tau(l+k)})$$

$$= \beta(v_{\sigma(1+k)},\cdots,v_{\sigma(l+k)})\alpha(v_{\sigma(1)},\cdots v_{\sigma(k)})$$

$$= \alpha(v_{\sigma(1)},\cdots v_{\sigma(k)})\beta(v_{\sigma(1+k)},\cdots,v_{\sigma(l+k)})$$

$$= \alpha\otimes\beta(v_{\sigma(1)},\cdots v_{\sigma(k)},v_{\sigma(1+k)},\cdots,v_{\sigma(l+k)})$$

$$= \sigma(\alpha\otimes\beta)(v_{1},\cdots,v_{k},v_{1+k},\cdots v_{l+k})$$

Thus $\sigma \tau(\beta \otimes \alpha) = \sigma(\alpha \otimes \beta)$. Then

$$\beta \wedge \alpha = \frac{(k+l)!}{k!l!} A(\beta \otimes \alpha)$$

$$= \frac{(k+l)!}{k!l!} \frac{1}{(k+l)!} \sum_{\sigma \in S_{k+l}} \operatorname{sgn}(\sigma) \sigma(\beta \otimes \alpha)$$

$$= \frac{(k+l)!}{k!l!} \frac{1}{(k+l)!} \sum_{\sigma \in S_{k+l}} \operatorname{sgn}(\sigma\tau) \sigma\tau(\beta \otimes \alpha)$$

$$= \operatorname{sgn}(\tau) \frac{(k+l)!}{k!l!} \frac{1}{(k+l)!} \sum_{\sigma \in S_{k+l}} \operatorname{sgn}(\sigma) \sigma(\alpha \otimes \beta)$$

$$= \operatorname{sgn}(\tau) \frac{(k+l)!}{k!l!} A(\alpha \otimes \beta)$$

$$= \operatorname{sgn}(\tau) \alpha \wedge \beta$$

$$= (-1)^{kl} \alpha \wedge \beta$$

Exercise 2.2.17. Let $\alpha \in \Lambda_k(V)$. If k is odd, then $\alpha \wedge \alpha = 0$.

Proof. Suppose that k is odd. The previous exercise tells us that

$$\alpha \wedge \alpha = (-1)^{k^2} \alpha \wedge \alpha$$
$$= -\alpha \wedge \alpha$$

Thus $\alpha \wedge \alpha = 0$.

Exercise 2.2.18. Fundamental Example:

Let $\alpha_1, \dots, \alpha_m \in \Lambda_1(V)$ and $v_1, \dots, v_m \in V$. Then

$$\left(\bigwedge_{i=1}^{m} \alpha_i\right)(v_1, \cdots, v_m) = \det(\alpha_i(v_j))$$

Proof. The previous exercises tell us that

$$\left(\bigwedge_{i=1}^{m} \alpha_{i}\right)(v_{1}, \dots, v_{m}) = m! A\left(\bigotimes_{i=1}^{m} \alpha_{i}\right)(v_{1}, \dots, v_{m})$$

$$= m! \left[\frac{1}{m!} \sum_{\sigma \in S_{m}} \operatorname{sgn}(\sigma) \sigma\left(\bigotimes_{i=1}^{m} \alpha_{i}\right)\right](v_{1}, \dots, v_{m})$$

$$= \sum_{\sigma \in S_{m}} \operatorname{sgn}(\sigma) \left(\bigotimes_{i=1}^{m} \alpha_{i}\right)(v_{\sigma(1)}, \dots, v_{\sigma(m)})$$

$$= \sum_{\sigma \in S_{m}} \operatorname{sgn}(\sigma) \prod_{i=1}^{m} \alpha_{i}(v_{\sigma(i)})$$

$$= \det(\alpha_{i}(v_{i}))$$

Note 2.2.19. Recall that $\mathcal{I}_{\wedge k} = \{(i_1, i_2, \cdots, i_k) \in \mathbb{N}^k : i_1 < i_2 < \cdots < i_k \le n\}$ and that $\#\mathcal{I}_{\wedge k} = \binom{n}{k}$. For the remainder of this section, we will write \mathcal{I}_k in place of $\mathcal{I}_{\wedge k}$.

Definition 2.2.20. Let $I = \{(i_1, i_2, \dots, i_k) \in \mathcal{I}_k.$

Define $\epsilon^{\wedge I} \in \Lambda_k(V)$ by

$$\epsilon^{\wedge I} = \epsilon^{i_1} \wedge \cdots \wedge \epsilon^{i_k}$$

Exercise 2.2.21. Let $I=(i_1,\cdots,i_k)$ and $J=(j_1,\cdots,j_k)\in\mathcal{I}_k$. Then $\epsilon^{\wedge I}(e^J)=\delta_{I,J}$.

Proof. Put
$$A = \begin{pmatrix} \epsilon^{i_1}(e^{j_1}) & \cdots & \epsilon^{i_1}(e^{j_k}) \\ \vdots & & \\ \epsilon^{i_k}(e^{j_1}) & \cdots & \epsilon^{i_k}(e^{j_k}) \end{pmatrix}$$
. A previous exercise tells us that $\epsilon^{\wedge I}(e^J) = \det A$.

If I = J, then $A = I_{k \times k}$ and therefore $\epsilon^I(e^J) = 1$. Suppose that $I \neq J$. Put $l_0 = \min\{l : 1 \leq l \leq k, i_l \neq j_l\}$. If $i_{l_0} < j_{l_0}$, then all entries on the $l_0 th$ row of A are 0. If $i_{l_0} > j_{l_0}$, then all entries on the $l_0 th$ column of A are 0.

Exercise 2.2.22. Let $\alpha, \beta \in \Lambda_k(V)$. If for each $I \in \mathcal{I}_k$, $\alpha(e^I) = \beta(e^I)$, then $\alpha = \beta$.

Proof. Suppose that for each $I \in \mathcal{I}_k$, $\alpha(e^I) = \beta(e^I)$. Let $v_1, \dots, v_k \in V$. For $i = 1, \dots, k$, write $v_i = \sum_{j_i=1}^n a_{i,j_i} e^{j_i}$. Then

$$\alpha(v_1, \dots, v_k) = \sum_{j_1, \dots, j_k=1}^n \left(\prod_{i=1}^k a_{i,j_i} \right) \alpha(e^{j_1}, \dots, e^{j_k})$$

$$= \sum_{j_1 \neq \dots \neq j_k}^n \left(\prod_{i=1}^k a_{i,j_i} \right) \alpha(e^{j_1}, \dots, e^{j_k})$$

$$= \sum_{J \in \mathcal{I}_k} \left[\sum_{\sigma \in S_J} \operatorname{sgn}(\sigma) \left(\prod_{i=1}^k a_{i,\sigma(j_i)} \right) \right] \alpha(e^J)$$

$$= \sum_{J \in \mathcal{I}_k} \left[\sum_{\sigma \in S_J} \operatorname{sgn}(\sigma) \left(\prod_{i=1}^k a_{i,\sigma(j_i)} \right) \right] \beta(e^J)$$

$$= \sum_{j_1, \dots, j_k=1}^n \left(\prod_{i=1}^k a_{i,j_i} \right) \beta(e^{j_1}, \dots, e^{j_k})$$

$$= \beta(v_1, \dots, v_k)$$

Exercise 2.2.23. The set $\{\epsilon^{\wedge I}: I \in \mathcal{I}_k\}$ is a basis for $\Lambda_k(V)$ and $\dim \Lambda_k(V) = \binom{n}{k}$.

Proof. Let $(a_I)_{I \in \mathcal{I}_k} \subset \mathbb{R}$. Let $\alpha = \sum_{I \in \mathcal{I}_k} a_I \epsilon^{\wedge I}$. Suppose that $\alpha = 0$. Then for each $J \in \mathcal{I}_k$, $\alpha(e^J) = a_J = 0$. Thus $\{\epsilon^{\wedge I} : I \in \mathcal{I}_k\}$ is linearly independent. Let $\beta \in \Lambda_k(V)$. For $I \in \mathcal{I}_k$, put $b_I = \beta(e^I)$. Define $\mu = \sum_{I \in \mathcal{I}_k} b_I \epsilon^{\wedge I} \in \Lambda_k(V)$. Then for each $J \in \mathcal{I}_k$, $\mu(e^J) = b_J = \beta(e^J)$.

Hence $\mu = \beta$ and therefore $\beta \in \text{span}\{\epsilon^{\wedge I} : I \in \mathcal{I}_k\}$.

3. Manifolds

3.1. Smooth Manifolds.

Exercise 3.1.1. We have that \mathbb{R} is homeomorphic to $(0, \infty)$

Proof. Define $f: \mathbb{R} \to (0, \infty)$ by $f(x) = e^x$. Then f is a homeomorphism.

Definition 3.1.2. We define $\mathbb{R}^0 = \{0\}$.

Definition 3.1.3. Let $n \in \mathbb{N}$. We define the **upper half space** of \mathbb{R}^n , denoted \mathbb{H}^n , by

$$\mathbb{H}^n = \{(x_1, x_2, \cdots, x_n) \in \mathbb{R}^n : x_n \ge 0\}$$

and define

$$\partial \mathbb{H}^n = \{(x_1, x_2, \cdots, x_n) \in \mathbb{R}^n : x_n = 0\}$$

Int $\mathbb{H}^n = \{(x_1, x_2, \cdots, x_n) \in \mathbb{R}^n : x_n > 0\}$

We endow \mathbb{H}^n , $\partial \mathbb{H}^n$ and Int \mathbb{H}^n with the subspace topology inherited from \mathbb{R}^n .

Exercise 3.1.4. Let $n \in \mathbb{N}$.

- (1) $\partial \mathbb{H}^n$ is homeomorphic to \mathbb{R}^{n-1}
- (2) Int \mathbb{H}^n is homeomorphic to \mathbb{R}^n

Proof.

(1) Define $f: \partial \mathbb{H}^n \to \mathbb{R}^{n-1}$ by

$$f(x_1,\ldots,x_{n-1},0)=(x_1,\ldots,x_{n-1})$$

Then f is a homeomorphism.

(2) Define $f: \mathbb{R}^n \to \operatorname{Int} \mathbb{H}^n$ by $f(x_1, \dots, x_{n-1}, x_n) = (x_1, \dots, x_{n-1}, e^{x_n})$. Then f is a homeomorphism.

Definition 3.1.5. Let M be a topological space and $n \in \mathbb{N}$. Let $U \subset M$ and $V \subset \mathbb{R}^n$. be open and $\phi: U \to V$. Then (U, ϕ) is said to be a **coordinate chart on** M if

- U is open in M
- V is open in \mathbb{R}^n or V is open in \mathbb{H}^n
- ϕ is a homeomorphism

We denote the set of all coordinate charts on M by X(M).

Definition 3.1.6. Let M be a topological space, $n \in \mathbb{N}$ and $(U, \phi) \in X(M)$. Then (U, ϕ) is said to be an

- interior chart if $\phi(U)$ is open in \mathbb{R}^n
- boundary chart if $\phi(U)$ is open in \mathbb{H}^n and $\phi(U) \cap \partial \mathbb{H}^n \neq \emptyset$

We denote the set of all interior charts on M and the set of all boundary charts on M by $X_{\text{Int}}(M)$ and $X_{\partial}(M)$ respectively.

Exercise 3.1.7. Let M be a topological space. Then

- (1) $X(M) = X_{\operatorname{Int}}(M) \cup X_{\partial}(M)$
- (2) $X_{\text{Int}}(M) \cap X_{\partial}(M) = \emptyset$

Proof.

(1) By definition, $X_{\text{Int}}(M) \cup X_{\partial}(M) \subset X(M)$. Let $(U, \phi) \in X(M)$. Since (U, ϕ) is a coordinate chart on M, $\phi(U)$ is open in \mathbb{R}^n or $\phi(U)$ is open in \mathbb{H}^n . If $\phi(U)$ is open in \mathbb{R}^n , then

$$(U, \phi) \in X_{\operatorname{Int}}(M)$$

 $\subset X_{\operatorname{Int}}(M) \cup X_{\partial}(M)$

Suppose that $\phi(U)$ is open in \mathbb{H}^n . If $\phi(U) \cap \partial \mathbb{H}^n = \emptyset$, then $\phi(U)$ is open in \mathbb{R}^n and

$$(U, \phi) \in X_{\operatorname{Int}}(M)$$

 $\subset X_{\operatorname{Int}}(M) \cup X_{\partial}(M)$

Suppose that $\phi(U) \cap \partial \mathbb{H}^n \neq \emptyset$. Then

$$(U, \phi) \in X_{\partial}(M)$$

 $\subset X_{\operatorname{Int}}(M) \cup X_{\partial}(M)$

So $X(M) \subset X_{\operatorname{Int}}(M) \cup X_{\partial}(M)$.

(2) For the sake of contradiction, suppose that $X_{\operatorname{Int}}(M) \cup X_{\partial}(M) \neq \emptyset$. Then there exists $(U,\phi) \in X(M)$ such that $(U,\phi) \in X_{\operatorname{Int}}(M)$ and $(U,\phi) \in X_{\partial}(M)$. Therefore $\phi(U)$ is open in \mathbb{R}^n , $\phi(U)$ is open in \mathbb{H}^n and $\phi(U) \cap \partial \mathbb{H}^n \neq \emptyset$. Since $\phi(U)$ is open in \mathbb{R}^n and $\phi(U) \subset \mathbb{H}^n$, $\phi(U) \subset \operatorname{Int} \mathbb{H}^n$ and therefore $\phi(U) \cap \partial \mathbb{H}^n = \emptyset$ which is a contradiction.

Definition 3.1.8. Let M be a topological space and $n \in \mathbb{N}$. Then M is said to be an n-dimensional manifold if

- (1) M is Hausdorff second countable
- (2) M is second countable
- (3) for each $p \in M$, there exists $(U, \phi) \in X(M)$ such that $p \in U$

Definition 3.1.9. Let M be an n-dimensional manifold. We define the

• interior of M, denoted Int M, by

Int
$$M = \{ p \in M : \text{there exists } (U, \phi) \in X_{\text{Int}}(M) \text{ such that } p \in U \}$$

• boundary of M, denoted ∂M , by

$$\partial M = \{ p \in M : \text{there exists } (V, \psi) \in X_{\partial}(M) \text{ such that } p \in V \text{ and } \psi(p) \in \partial \mathbb{H}^n \}$$

Exercise 3.1.10. Let M be an n-dimensional manifold. Then

- (1) $M = \operatorname{Int} M \cup \partial M$
- (2) Int $M \cap \partial M = \emptyset$

Hint: simply connected

Proof.

(1) By definition, Int $M \cup \partial M \subset M$. Let $p \in M$. Since M is a manifold, there exists $(U, \phi) \in X(M)$ such that $p \in U$. The previous exercise implies that $(U, \phi) \in X_{\text{Int}}(M) \cup X_{\partial}(M)$. If $(U, \phi) \in X_{\text{Int}}(M)$, then by definition,

$$p \in \operatorname{Int} M$$
$$\subset \operatorname{Int} M \cup \partial M$$

Suppose that $(U, \phi) \in X_{\partial}(M)$. If $\phi(p) \in \partial \mathbb{H}^n$, then by definition,

$$p \in \partial M$$
$$\subset \operatorname{Int} M \cup \partial M$$

Suppose that $\phi(p) \notin \partial \mathbb{H}^n$. Then $\phi(p) \in \operatorname{Int} \mathbb{H}^n$. Hence there exists $B \subset \phi(U)$ such that B is open in \mathbb{R}^n and $\phi(p) \in B$. Set $U' = \phi^{-1}(B)$ and $\phi' = \phi|_{U'}$. Then $p \in U'$, U' is open in M and $(U', \phi') \in X_{\operatorname{Int}}(M)$. Therefore,

$$p \in \operatorname{Int} M$$
$$\subset \operatorname{Int} M \cup \partial M$$

Hence $M \subset \operatorname{Int} M \cup \partial M$.

(2) For the sake of contradiction, suppose that $\operatorname{Int} M \cap \partial M \neq \emptyset$. Then there exists $p \in M$ such that $p \in \operatorname{Int} M \cap \partial M$. By definition, there exists $(U, \phi) \in X_{\operatorname{Int}}(M)$, $(V, \psi) \in X_{\partial}(M)$ such that $p \in U \cap V$ and $\psi(p) \in \partial \mathbb{H}^n$. Then $\psi(U \cap V)$ is open in \mathbb{H}^n and $\phi(U \cap V)$ is open in \mathbb{R}^n and $\phi \circ \psi^{-1} : \psi^{-1}(U \cap V) \to \phi(U \cap V)$ is a homeomorphism. Since $\psi(U \cap V)$ is open in \mathbb{H}^n , there exists an open ball $B_{\psi} \subset \mathbb{H}^n$ such $B_{\psi} \subset \psi(U \cap V)$ and $\psi(p) \in B_{\psi}$. Set $B_{\phi} = \phi \circ \psi^{-1}(B_{\psi})$. Since $\phi(U \cap V)$ is open in \mathbb{R}^n , B_{ϕ} is open in \mathbb{R}^n . Set $B'_{\phi} = B_{\phi} \setminus \{\phi(p)\}$ and $B'_{\psi} = B_{\psi} \setminus \{\psi(p)\}$. Then $\phi \circ \psi^{-1} : B'_{\psi} \to B'_{\phi}$ is a homeomorphism. Since $\psi(p) \in \partial \mathbb{H}^n$, B'_{ψ} is simply connected. Since B_{ϕ} is open in \mathbb{R}^n , B'_{ϕ} is not simply connected. This is a contradiction since B'_{ϕ} is homeomorphic to B'_{ψ} . So $\partial M \cap \operatorname{Int} M = \emptyset$.

Exercise 3.1.11. Let M be an n-dimensional manifold, $(U, \phi) \in X(M)$ and $p \in U$. If $p \in \partial M$, then $(U, \phi) \in X_{\partial}(M)$.

Hint: simply connected

Proof. Suppose that $p \in \partial M$. Then there exists a $(V, \psi) \in X_{\partial}(M)$ such that $p \in V$ and $\psi(p) \in \partial \mathbb{H}^n$. Then $\phi \circ \psi^{-1} : \psi(V \cap U) \to \phi(V \cap U)$ is a homeomorphism. Since $\psi(U \cap V)$ is open in \mathbb{H}^n , there exists an open ball $B_{\psi} \subset \mathbb{H}^n$ such $B_{\psi} \subset \psi(U \cap V)$ and $\psi(p) \in B_{\psi}$. Set $B_{\phi} = \phi \circ \psi^{-1}(B_{\psi})$.

For the sake of contradiction, suppose that $(U, \phi) \in X_{\operatorname{Int}}(M)$. Then $\phi(U)$ is open in \mathbb{R}^n . Hence $\phi(U \cap V)$ is open in \mathbb{R}^n and B_{ϕ} is open in \mathbb{R}^n . Set $B'_{\phi} = B_{\phi} \setminus \{\phi(p)\}$ and $B'_{\psi} = B_{\psi} \setminus \{\psi(p)\}$. Then $\phi \circ \psi^{-1} : B'_{\psi} \to B'_{\phi}$ is a homeomorphism. Since $\psi(p) \in \partial \mathbb{H}^n$, B'_{ψ} is simply connected. Since B_{ϕ} is open in \mathbb{R}^n , B'_{ϕ} is not simply connected. This is a contradiction since B'_{ϕ} is homeomorphic to B'_{ψ} . So $(U, \phi) \notin X_{\operatorname{Int}}(M)$. A previous exercise implies that $(U, \phi) \in X_p(M)$.

Exercise 3.1.12. Let M be an n-dimensional manifold, $(U, \phi) \in X_{\partial}(M)$ and $p \in U$. If $p \in \partial M$, then $\phi(p) \in \partial \mathbb{H}^n$.

Proof. Suppose that $p \in \partial M$. For the sake of contradiction, suppose that $\phi(p) \notin \partial \mathbb{H}^n$. Then $\phi(p) \in \text{Int } \mathbb{H}^n$. Hence there exists $B' \subset \phi(U)$ such that B' is open in \mathbb{R}^n and $\phi(p) \in B'$. Set $U' = \phi^{-1}(B')$ and $\phi' = \phi|_{U'}$. Then $p \in U'$ and $(U', \phi') \in X_{\text{Int}}(M)$. Since $p \in U'$, the previous exercise implies that $(U', \phi') \in X_{\partial}(M)$. This is a contradiction since $X_{\text{Int}}(M) \cap X_{\partial}(M) = \emptyset$. So $\phi(p) \in \partial \mathbb{H}^n$.

Exercise 3.1.13. Let M be an n-dimensional manifold and $p \in M$. Then $p \in \partial M$ iff for each $(U, \phi) \in X(M)$, $p \in U$ implies that $(U, \phi) \in X_{\partial}(M)$ and $\phi(p) \in \partial \mathbb{H}^n$.

Proof. Suppose that $p \in \partial M$. Let $(U, \phi) \in X(M)$. Suppose that $p \in U$. The previous two exercises imply that $(U, \phi) \in X_{\partial}(M)$ and $\phi(p) \in \partial \mathbb{H}^n$.

Conversely, suppose that for each $(U, \phi) \in X(M)$, $p \in U$ implies that $(U, \phi) \in X_{\partial}(M)$ and $\phi(p) \in \partial \mathbb{H}^n$. Since M is a manifold, there exists $(U, \phi) \in X(M)$ such that $p \in U$. By assumption, $(U, \phi) \in X_{\partial}(M)$ and $\phi(p) \in \partial \mathbb{H}^n$. By definition, $p \in \partial M$.

Exercise 3.1.14. Let M be an n-dimensional manifold. Let $(U, \phi) \in X(M)$. Then

- (1) for each $p \in U$, $p \in \partial M$ iff $\phi(p) \in \partial \mathbb{H}^n$.
- (2) $\phi(U \cap \partial M) = \phi(U) \cap \partial \mathbb{H}^n$ and $\phi(U \cap \operatorname{Int} M) = \phi(U) \cap \operatorname{Int} \mathbb{H}^n$

Proof.

(1) Let $p \in U$. Suppose that $p \in \partial M$. The previous exercise implies that $\phi(p) \in \partial \mathbb{H}^n$. Conversely, suppose that $\phi(p) \in \partial \mathbb{H}^n$. By definition, $p \in \partial M$.

(2)

• Part (1) implies that $\phi(U \cap \partial M) \subset \partial \mathbb{H}^n$. Since $\phi(U \cap \partial M) \subset \phi(U)$, we have that $\phi(U \cap \partial M) \subset \phi(U) \cap \partial \mathbb{H}^n$. Let $q \in \phi(U) \cap \partial \mathbb{H}^n$. Then there exists $p \in U$ such that $q = \phi(p)$. Part (1) implies that $p \in \partial M$. Hence $p \in U \cap \partial M$ and $q \in \phi(U \cap \partial M)$. Since $q \in \phi(U) \cap \partial \mathbb{H}^n$ is arbitrary, $\phi(U) \cap \partial \mathbb{H}^n \subset \phi(U \cap \partial M)$. Thus $\phi(U \cap \partial M) = \phi(U) \cap \partial \mathbb{H}^n$.

• Similarly, $\phi(U \cap \operatorname{Int} M) = \phi(U) \cap \operatorname{Int} \mathbb{H}^n$.

Exercise 3.1.15. Let M be an n-dimensional manifold. Then

- (1) Int M is open
- (2) ∂M is closed

Proof.

- (1) Let $p \in \text{Int } M$. Then there exists a coordinate chart $(U, \phi) \in X(M)$ such that $p \in U$.
 - If (U, ϕ) is a boundary chart, then $\phi(U)$ is open in \mathbb{H}^n . Since $p \notin \partial M$, $\phi(p) \notin \partial \mathbb{H}^n$. Hence $p \in \text{Int } \mathbb{H}^n$. Since $\text{Int } H^n$ is open in \mathbb{R}^n , $\phi^{-1}(U \cap \text{Int})$ there exists $U \subset \mathbb{R}^n$ such that $\phi(p) \in U$

(2)

Theorem 3.1.16. Topological Invariance of Dimension Let M be an m-dimensional manifold, (N, \mathcal{B}) a n-dimensional manifold and $F: M \to N$. If F is a homeomorphism, then m = n.

Definition 3.1.17. Let $\mathcal{A} \subset X(M)$. Then \mathcal{A} is said to be an **atlas on** M if $\bigcup_{(U,\phi)\in\mathcal{A}} U = M$.

Definition 3.1.18. Let M be a topological space.

(1) Let $(U, \phi), (V, \psi)$ be coordinate charts on M. Then (U, ϕ) and (V, ψ) are said to be smoothly compatible if

$$\phi \circ \psi^{-1} : \psi(U \cap V) \to \phi(U \cap V)$$
 is a diffeomorphism

Let $\mathcal{A} \subset X(M)$. Then \mathcal{A} is said to be an **atlas on** M if $\bigcup_{(U,\phi)\in\mathcal{A}} U = M$.

- (2) Let \mathcal{A} be an atlas on M. Then \mathcal{A} is said to be **smooth** if for each $(U, \phi), (V, \psi) \in \mathcal{A}$, (U, ϕ) and (V, ψ) are smoothly compatible.
- (3) Let \mathcal{A} be a smooth atlas on M. Then \mathcal{A} is said to be **maximal** if for each smooth atlas \mathcal{B} on M, $\mathcal{A} \subset \mathcal{B}$ implies that $\mathcal{A} = \mathcal{B}$. A maximal smooth atlas on M is called a **smooth structure on** M.
- (4) Let \mathcal{A} be an atlas on M. Then (M, \mathcal{A}) is said to be an n-dimensional smooth manifold if (M, \mathcal{A}) is an n-dimensional manifold and \mathcal{A} is a smooth structure on M.

Exercise 3.1.19. Let M be a topological space and \mathcal{B} a smooth atlas on M. Then there exists a unique smooth structure \mathcal{A} on M such that $\mathcal{B} \subset \mathcal{A}$.

Proof. Define \mathcal{A} to be the set of all coordinate charts (U, ϕ) on M such that for each coordinate chart $(V, \psi) \in \mathcal{B}$, (U, ϕ) and (V, ψ) are smoothly compatible. Clearly $\mathcal{B} \subset \mathcal{A}$.

Let $(U,\phi), (V,\psi) \in \mathcal{A}$ and $p \in U \cap V$. Then there exists $(W,\chi) \in \mathcal{B}$ such that $p \in W$. By assumption, $\phi \circ \chi^{-1} : \chi(U \cap W) \to \phi(U \cap W)$ and $\chi \circ \psi^{-1} : \psi(W \cap V) \to \chi(W \cap V)$ are diffeomorphisms. Then $(\phi \circ \chi^{-1}) \circ (\chi \circ \psi^{-1}) = \phi \circ \psi^{-1} : \psi(U \cap W \cap V) \to \phi(U \cap W \cap V)$ is a diffeomorphism. Since for each $q \in \psi(U \cap V)$, there exits an open neighborhood $N \subset \psi(U \cap V)$ of q on which $\phi \circ \psi^{-1}$ are diffeomorphic, we have that $\phi \circ \psi^{-1}$ is a diffeomorphism on $\psi(U \cap V)$ and therefore (U,ϕ) and (V,ψ) are smoothly compatible. Hence \mathcal{A} is a smooth atlas.

To see that \mathcal{A} is maximal, let \mathcal{B}' be a smooth atlas on M. Suppose that $\mathcal{A} \subset \mathcal{B}'$ and let $(U,\phi) \in \mathcal{B}'$. By definition, for each chart $(V,\psi) \in \mathcal{B}'$, (U,ϕ) and (V,ψ) are smoothly compatible. Since $\mathcal{B} \subset \mathcal{A} \subset \mathcal{B}'$, we have that $(U,\phi) \in \mathcal{A}$. So $\mathcal{A} = \mathcal{B}'$ and \mathcal{A} is a maximal smooth atlas on M.

Definition 3.1.20. Let (M, \mathcal{A}) be a *n*-dimensional smooth manifold. Define $\pi : \partial \mathbb{H}^n \to \mathbb{R}^{n-1}$ by

$$\pi(x_1,\ldots,x_{n-1},0)=(x_1,\ldots,x_{n-1})$$

For $(U, \phi) \in \mathcal{A}$, set $\bar{U} = U \cap \partial M$ and $\bar{\phi} = \pi \circ \phi|_{\bar{U}}$. Define $\mathcal{A}|_{\partial M} = \{(\bar{U}, \bar{\phi}) : (U, \phi) \in \mathcal{A} \text{ and } U \cap \partial M \neq \emptyset\}$.

Exercise 3.1.21. Let (M, \mathcal{A}) be a *n*-dimensional smooth manifold. Then

- (1) $\mathcal{A}|_{\partial M}$ is a smooth structure on ∂M
- (2) $(\partial M, \mathcal{A}|_{\partial M})$ is a (n-1)-dimensional smooth manifold
- (3) $\partial(\partial M) = \emptyset$

Proof.

(1) A previous exercise implies that π is a homeomorphism and it is clear that π is a diffeomorphism. Let $p \in \partial M$. Then there exists a boundary chart (U, ϕ) on M such that $p \in U$. Thus $p \in \overline{U}$ and the previous exercise implies that

$$\phi(\bar{U}) = \phi(U \cap \partial M)$$
$$= \phi(U) \cap \partial \mathbb{H}^n$$

Since U is open in M and $\phi(U)$ is open in \mathbb{H}^n , we have that \bar{U} is open in ∂M and $\phi(\bar{U})$ is open in $\partial \mathbb{H}^n$ which implies that $\pi(\phi(\bar{U}))$ is open in \mathbb{R}^{n-1} . Since $\phi: U \to \phi(U)$ is a homeomorphism, $\phi|_{\bar{U}}: \bar{U} \to \phi(\bar{U})$ is a homeomorphism. Hence $\bar{\phi}: \bar{U} \to \pi(\phi(\bar{U}))$

is a homeomorphism and $(\bar{U}, \bar{\phi})$ is an interior chart on ∂M . Therefore $\mathcal{A}|_{\partial M}$ is an atlas on ∂M . Let $(\bar{U}, \bar{\phi}), (\bar{V}, \bar{\psi}) \in \mathcal{A}|_{\partial M}$. Then

$$\bar{\phi} \circ \bar{\psi}^{-1} = \pi \circ \phi \circ \psi^{-1} \circ \pi^{-1}$$

which is a diffeomorphism. So $(\bar{U}, \bar{\phi})$ and $(\bar{V}, \bar{\psi})$ are smoothly compatible. Hence \mathcal{A} is smooth.

- (2) Subspaces of Hausdorff, second countable spaces are Hausdorff and second countable, so ∂M with the subspace topology is Hausdorff and second countable. Since $\mathcal{A}|_{\partial M}$ is an atlas on ∂M , $(\partial M, \mathcal{A}|_{\partial M})$ is and (n-1)-dimensional manifold.
- (3) Since for each $(\bar{U}, \bar{\phi}) \in \mathcal{A}|_{\partial M}$, $\bar{\phi}(\bar{U})$ is open in \mathbb{R}^n , $(\bar{U}, \bar{\phi})$ is an interior chart. Hence $\partial(\partial M) = \varnothing$.

Note 3.1.22. For the rest of this section, we assume that (M, \mathcal{A}) is a n-dimensional smooth manifold and we denote the standard coordinate functions on \mathbb{R}^n by u^1, \dots, u^n . For a coordinate chart $(U, \phi) \in \mathcal{A}$ and $i \in \{1, \dots, n\}$, we will typically denote the ith coordinate of ϕ by x^i , that is, $x^i = u^i(\phi)$.

Exercise 3.1.23. Let (M, \mathcal{A}) be a n-dimensional smooth manifold and $S \subset M$ open. For $(U, \phi) \in \mathcal{A}$, define $U' \subset S$ and $\phi' : \tilde{U} \to \phi(U')$ by $U' = U \cap S$ and $\phi' = \phi|_{U \cap S}$. Set $\mathcal{A}' = \{(U', \phi') : (U, \phi) \in \mathcal{A}\}$. Then (S, \mathcal{A}') is a n-dimensional smooth manifold.

Proof. Since M is Hausdorff and second countable, so is S. Clearly $S = \bigcup_{(U',\phi') \in \mathcal{A}'} U'$ and

for each $(U', \phi') \in \mathcal{A}'$, ϕ' is a homeomorphism and $\phi'(U') \subset \mathbb{H}^n$. Let $(U', \phi'), (V', \psi') \in \mathcal{A}'$. Then there exist $(U, \phi), (V, \psi) \in \mathcal{A}$ such that $U' = U \cap S, V' = V \cap S$. Then $\psi' \circ \phi'^{-1} : \phi(U \cap V \cap S) \to \psi(U \cap V \cap S)$ is given by

$$\psi' \circ \phi'^{-1} : \phi(U' \cap V') \to \psi(U' \cap V') = \psi \circ \phi^{-1} : \phi(U \cap V \cap S) \to \psi(U \cap V \cap S)$$

which is smooth. So \mathcal{A}' is a smooth atlas. Let \mathcal{B}' be a smooth atlas on S. Suppose that $\mathcal{A}' \subset \mathcal{B}'$.

Exercise 3.1.24. Let (M, \mathcal{A}) a smooth manifold an $U \subset M$ open. For $(V, \psi) \in \mathcal{A}$, define $\bar{V} \subset M$ and $\bar{\psi} : \bar{V} \to \psi(\bar{V})$ by $\bar{V} = V \cap U$ and $\bar{\psi} = \psi|_{V \cap U}$. Define

$$\mathcal{A} \cap U = \{ (\bar{V}, \bar{\psi}) : (V, \psi) \in \mathcal{A} \}$$

Then

- (1) \mathcal{A}_U is an atlas on U
- (2) \mathcal{A}_U is a smooth structure on U
- (3) (U, A_U) is an *n*-dimensional smooth manifold.

Definition 3.1.25. Let (M, \mathcal{A}) an *n*-dimensional smooth manifold an $U \subset M$ open. Define (U, \mathcal{A}_U) as in the previous exercise.

3.2. Smooth Maps.

Definition 3.2.1. Let $f: M \to \mathbb{R}$. Then f is said to be smooth if for each coordinate chart $(U, \phi) \in \mathcal{A}$, $f \circ \phi^{-1}$ is smooth. The set of all smooth functions on M is denoted $C^{\infty}(M)$.

Exercise 3.2.2. We have that $C^{\infty}(M)$ is a vector space.

Proof. Clear.
$$\Box$$

Definition 3.2.3. Let (M, \mathcal{A}) be a smooth manifold, $(U, \phi) \in \mathcal{A}$. We define

$$C^{\infty}(U) = \{ f : U \to \mathbb{R} : f \circ \phi^{-1} \in C^{\infty}(\phi(U)) \}$$

Note 3.2.4. Later we will give a subset $S \subset M$ the structure of a smooth manifold such that Definition 3.2.1 and Definition 3.2.3 coincide.

Exercise 3.2.5. Let (M, \mathcal{A}) be a smooth manifold, $(U, \phi) \in \mathcal{A}$ with $\phi = (x^1, \dots, x^n)$, $p \in U$ and $f \in C^{\infty}(M)$. Then $f|_U \in C^{\infty}(U)$.

Definition 3.2.6. Let (M, \mathcal{A}) be a smooth manifold, $(U, \phi) \in \mathcal{A}$ with $\phi = (x^1, \dots, x^n)$, $f \in C^{\infty}(U)$ and $i \in \{1, \dots, n\}$. We define the **partial derivative of** f with respect to x^i , denoted

$$\partial f/\partial x^i: U \to \mathbb{R} \text{ or } \partial_i f: U \to \mathbb{R}$$

by

$$\frac{\partial f}{\partial x^{i}}(p) = \frac{\partial}{\partial u^{i}}[f \circ \phi^{-1}](\phi(p))$$

or equivalently,

$$\frac{\partial f}{\partial x^i} = \left(\frac{\partial}{\partial u^i} [f \circ \phi^{-1}]\right) \circ \phi$$

Exercise 3.2.7. Let (M, \mathcal{A}) be a smooth manifold, $(U, \phi) \in \mathcal{A}$ with $\phi = (x^1, \dots, x^n)$, $f \in C^{\infty}(U)$ and $i \in \{1, \dots, n\}$. Then $\partial/\partial x^i : C^{\infty}(U) \to C^{\infty}(U)$ is linear.

Exercise 3.2.8. Let (M, \mathcal{A}) be a smooth manifold, $(U, \phi) \in \mathcal{A}$ with $\phi = (x^1, \dots, x^n)$, $f \in C^{\infty}(U)$ and $i, j \in \{1, \dots, n\}$. Then

$$\frac{\partial}{\partial x^i} \frac{\partial}{\partial x^j} f = \left(\frac{\partial}{\partial u^i} \frac{\partial}{\partial u^j} [f \circ \phi^{-1}] \right) \circ \phi$$

Proof.

$$\frac{\partial}{\partial x^{i}} \frac{\partial}{\partial x^{j}} f = \frac{\partial}{\partial x^{i}} \left(\frac{\partial}{\partial x^{j}} f \right)
= \frac{\partial}{\partial x^{i}} \left(\left[\frac{\partial}{\partial u^{j}} [f \circ \phi^{-1}] \right] \circ \phi \right)
= \left(\frac{\partial}{\partial u^{i}} \left[\left(\left[\frac{\partial}{\partial u^{j}} [f \circ \phi^{-1}] \right] \circ \phi \right) \circ \phi^{-1} \right] \right) \circ \phi
= \left(\frac{\partial}{\partial u^{i}} \left[\frac{\partial}{\partial u^{j}} [f \circ \phi^{-1}] \right] \right) \circ \phi
= \left(\frac{\partial}{\partial u^{i}} \frac{\partial}{\partial u^{j}} [f \circ \phi^{-1}] \right) \circ \phi$$

Exercise 3.2.9. Let (M, \mathcal{A}) be a smooth manifold, $(U, \phi) \in \mathcal{A}$ with $\phi = (x^1, \dots, x^n)$ and $i, j \in \{1, \dots, n\}$. Then

$$\frac{\partial}{\partial x^i} \frac{\partial}{\partial x^j} = \frac{\partial}{\partial x^j} \frac{\partial}{\partial x^i}$$

Proof. Let $f \in C^{\infty}(U)$. Since $f \circ \phi^{-1}$ is smooth,

$$\frac{\partial}{\partial u^i} \frac{\partial}{\partial u^j} [f \circ \phi^{-1}] = \frac{\partial}{\partial u^j} \frac{\partial}{\partial u^i} [f \circ \phi^{-1}]$$

The previous exercise implies that

$$\begin{split} \frac{\partial}{\partial x^{i}} \frac{\partial}{\partial x^{j}} f &= \left(\frac{\partial}{\partial u^{i}} \frac{\partial}{\partial u^{j}} [f \circ \phi^{-1}] \right) \circ \phi \\ &= \left(\frac{\partial}{\partial u^{j}} \frac{\partial}{\partial u^{i}} [f \circ \phi^{-1}] \right) \circ \phi \\ &= \frac{\partial}{\partial x^{j}} \frac{\partial}{\partial x^{i}} f \end{split}$$

Exercise 3.2.10. Let (M, \mathcal{A}) be a smooth manifold, $(U, \phi) \in \mathcal{A}$ with $\phi = (x^1, \dots, x^n)$ and $f \in C^{\infty}(U)$. Then for each $\alpha \in \mathbb{N}_0^n$,

$$\partial^{\alpha} f = (\partial^{\alpha} [f \circ \phi^{-1}]) \circ \phi$$

Proof. The claim is clearly true when $|\alpha| = 0$ or by definition if $|\alpha| = 1$. Let $n \in \mathbb{N}$ and suppose the claim is true for each $|\alpha| \in \{1, \ldots, n-1\}$. Then there exists $i \in \{1, \ldots, n\}$ such

that $\alpha_i \geq 1$. Hence

$$\begin{split} \partial^{\alpha} f &= \partial^{e^{i}} (\partial^{\alpha - e^{i}} f) \\ &= \partial^{e^{i}} (\partial^{\alpha - e^{i}} [f \circ \phi^{-1}] \circ \phi) \\ &= (\partial^{e^{i}} [(\partial^{\alpha - e^{i}} [f \circ \phi^{-1}] \circ \phi) \circ \phi^{-1}]) \circ \phi \\ &= (\partial^{e^{i}} [\partial^{\alpha - e^{i}} [f \circ \phi^{-1}]]) \circ \phi \\ &= (\partial^{\alpha} [f \circ \phi^{-1}]) \circ \phi \end{split}$$

Exercise 3.2.11. Taylor's Theorem:

Let (M, \mathcal{A}) be a smooth manifold, $(U, \phi) \in \mathcal{A}$ with $\phi = (x^1, \dots, x^n)$ and $\phi(U)$ convex, $p \in U$, $f \in C^{\infty}(U)$ and $T \in \mathbb{N}$. Then there exist $(g_{\alpha})_{|\alpha|=T+1} \subset C^{\infty}(U)$ such that

$$f = \sum_{k=0}^{T} \left[\sum_{|\alpha|=k} (x-p)^{\alpha} \partial^{\alpha} f(x_0) \right] + \sum_{|\alpha|=T+1} (x^i - x^i(p))^{\alpha} g_{\alpha}$$

and for each $|\alpha| = T + 1$,

$$g_{\alpha}(p) = \frac{1}{(T+1)!} \partial^{\alpha} f(p)$$

Proof. Since $\phi(U)$ is open and convex and $f \circ \phi^{-1} \in C^{\infty}(\phi(U))$, Taylors therem in section 2.1 implies that there exist $(\tilde{g}_{\alpha})_{|\alpha|=T+1} \subset C^{\infty}(\phi(U))$ such that for each $q \in U$,

$$f \circ \phi^{-1}(\phi(q)) = \sum_{k=0}^{T} \left[\sum_{|\alpha|=k} (x^{i}(q) - x^{i}(p))^{\alpha} \partial^{\alpha} [f \circ \phi^{-1}](\phi(p)) \right] + \sum_{|\alpha|=T+1} (x^{i}(q) - x^{i}(p))^{\alpha} \tilde{g}_{\alpha}(\phi(q))$$

and for each $|\alpha| = T + 1$,

$$\tilde{g}_{\alpha}(\phi(p)) = \frac{1}{(T+1)!} \partial^{\alpha} [f \circ \phi^{-1}](\phi(p))$$
$$= \frac{1}{(T+1)!} \partial^{\alpha} f(p)$$

For $|\alpha| = T + 1$, set $g_{\alpha} = \tilde{g} \circ \phi$. Then

$$f(q) = f \circ \phi^{-1}(\phi(q))$$

$$= \sum_{k=0}^{T} \left[\sum_{|\alpha|=k} (x^{i}(q) - x^{i}(p))^{\alpha} \partial^{\alpha} [f \circ \phi^{-1}](\phi(p)) \right] + \sum_{|\alpha|=T+1} (x^{i}(q) - x^{i}(p))^{\alpha} \tilde{g}_{\alpha}(\phi(q))$$

$$= \sum_{k=0}^{T} \left[\sum_{|\alpha|=k} (x^{i}(q) - x^{i}(p))^{\alpha} \partial^{\alpha} f(p) \right] + \sum_{|\alpha|=T+1} (x^{i}(q) - x^{i}(p))^{\alpha} g_{\alpha}(q)$$

Definition 3.2.12. Let (N, \mathcal{B}) be a smooth manifold and $F: M \to N$. Then F is said to be

• smooth if for each $(U, \phi) \in \mathcal{A}$ and $(V, \psi) \in \mathcal{B}$,

$$\psi \circ F \circ \phi^{-1} : \phi(U \cap F^{-1}(V)) \to \psi(F(U) \cap V)$$

is smooth

• a diffeomorphism if F is a bijection and F, F^{-1} are smooth.

Exercise 3.2.13. Let (M, \mathcal{A}) and (N, \mathcal{B}) be smooth manifold and $F: M \to N$. If F is smooth, then F is continuous.

Proof. Suppose that F is smooth. Let $p \in M$. Choose $(U, \phi) \in \mathcal{A}$ and $(V, \psi) \in \mathcal{B}$ such that $p \in U$ and $F(p) \in V$. Put $\tilde{U} = U \cap F^{-1}(V)$ and $\tilde{V} = F(U) \cap V$. Define $\tilde{\phi} : \tilde{U} \to \phi(\tilde{U})$ and $\tilde{\psi} : \tilde{V} \to \psi(\tilde{V})$ by

$$\tilde{\phi} = \phi|_{\tilde{U}}, \ \tilde{\phi} = \psi|_{\tilde{V}}$$

Then $\tilde{\phi}$ and $\tilde{\psi}$ are homeomorphisms, $p \in \tilde{U}$ and $F(\tilde{U}) \subset \tilde{V}$. Define $\tilde{F}: \phi(\tilde{U}) \to \psi(\tilde{V})$ by

$$\tilde{F} = \tilde{\psi} \circ F \circ \tilde{\phi}^{-1}$$

By definition, \tilde{F} is smooth and therefore continuous. Since ϕ and ψ are homeomorphisms and $F|_{\tilde{U}} = \tilde{\psi}^{-1} \circ \tilde{F} \circ \tilde{\phi}$, we have that $F|_{\tilde{U}}$ is continuous. In particular, F is continuous at p and since $p \in M$ is arbitrary, F is continuous.

Exercise 3.2.14. Let (M, \mathcal{A}) and (N, \mathcal{B}) be smooth manifold and $F : M \to N$. If F is a diffeomorphism, then F is a homeomorphism.

Proof. Suppose that F is a diffeomorphism. By definition, F and F^{-1} are smooth. The previous exercise implies that F and F^{-1} are continuous. Hence F is a homeomorphism. \square

Exercise 3.2.15. Let (N, \mathcal{B}) be a smooth manifold and $F: M \to N$ a diffeomorphism. Then for each $(U, \phi) \in \mathcal{A}$, $(F(U), \phi \circ F^{-1}) \in \mathcal{B}$.

Proof. Let $(V, \psi) \in \mathcal{B}$.

- (1) Since ϕ and F^{-1} are homeomorphisms, $\phi \circ F^{-1} : F(U) \cap V \to \phi(U \cap F^{-1}(V))$ is a homeomorphism
- (2) Since F is a diffeomorphism,

$$\phi \circ F^{-1} \circ \psi^{-1} : \psi(F(U) \cap V) \to \phi(U \cap F^{-1}(V))$$

and

$$\psi \circ F \circ \phi^{-1} : \phi(F^{-1}(V) \cap U) \to \psi(V \cap F(U))$$

are smooth.

Therefore $(F(U), \phi \circ F^{-1})$ and (V, ψ) are smoothly compatible. Since \mathcal{B} is maximal, $(F(U), \phi \circ F^{-1}) \in \mathcal{B}$.

Definition 3.2.16. Let (N, \mathcal{B}) be a smooth n-dimensional manifold, $F: M \to N$ smooth and $(V, \psi) \in \mathcal{B}$ with $\psi = (y^1, \dots, y^n)$. For $i \in \{1, \dots, n\}$, We define the i-th component of F with respect to (V, ψ) , denoted $F^i: V \to \mathbb{R}$, by

$$F^i=y^i\circ F$$

3.3. Partitions of Unity.

Definition 3.3.1. Let $p \in M$, $U \in \mathcal{N}_a$ open and $\rho \in C_c^{\infty}(M)$. Then ρ is said to be a **bump** function at p supported in U if

- (1) $\rho \ge 0$
- (2) there exists $V \in \mathcal{N}_p$ such that V is open and $\rho|_V = 1$
- (3) supp $\rho \subset U$

Exercise 3.3.2. Define $f: \mathbb{R} \to \mathbb{R}$ by

$$f(t) = \begin{cases} e^{-\frac{1}{1-t^2}} & t \in (-1,1) \\ 0 & t \notin (-1,1) \end{cases}$$

Then $f \in C_c^{\infty}(\mathbb{R})$.

Proof.

3.4. The Tangent Space.

Definition 3.4.1. Let $p \in M$. Define the relation \sim_p on $C^{\infty}(M)$ by $f \sim_p g$ iff there exists $U \in \mathcal{N}_p$ such that U is open and $f|_U = g|_U$. Clearly \sim_p is an equivalence relation on $C^{\infty}(M)$. We denote $C^{\infty}(M)/\sim_p$ by $C_p^{\infty}(M)$. For $f \in C^{\infty}(M)$, we define the **germ of** f **at** p to be the equivalence class of f under \sim_p .

Exercise 3.4.2. Let $p \in We$ have that $C_p^{\infty}(M)$ is a vector space.

Proof. Clear.
$$\Box$$

Definition 3.4.3. Let $(U, \phi) \in \mathcal{A}$ with $\phi = (x^1, \dots, x^n)$ and $p \in U$. For $i \in \{1, \dots, n\}$, define the partial derivative with respect to x^i at p, denoted

$$\frac{\partial}{\partial x^i}\Big|_p: C_p^{\infty}(M) \to \mathbb{R}, \text{ or } \partial_i|_p: C_p^{\infty}(M) \to \mathbb{R}$$

by

$$\left. \frac{\partial}{\partial x^i} \right|_p f = \frac{\partial f}{\partial x^i}(p)$$

Exercise 3.4.4. Let $(U, \phi) \in \mathcal{A}$ with $\phi = (x^1, \dots, x^n)$ and $p \in U$. Then for each $i, j \in \{1, \dots, n\}$, we have that

$$\frac{\partial x^i}{\partial x^j}(p) = \delta_{i,j}$$

Proof. Let $i, j \in \{1, \dots, n\}$. Then

$$\frac{\partial}{\partial x^{j}}\Big|_{p} x^{i} = \frac{\partial}{\partial u^{j}}\Big|_{\phi(p)} x^{i} \circ \phi^{-1}$$

$$= \frac{\partial}{\partial u^{j}}\Big|_{\phi(p)} u^{i} \circ \phi \circ \phi^{-1}$$

$$= \frac{\partial}{\partial u^{j}}\Big|_{\phi(p)} u^{i}$$

$$= \delta_{i,j}$$

Exercise 3.4.5. Change of Coordinates:

Let $(U, \phi), (V, \psi) \in \mathcal{A}$ with $\phi = (x^1, \dots, x^n)$ and $\psi = (y^1, \dots, y^n), p \in U \cap V$ and $f \in C_p^{\infty}(M)$. Then for each $i \in \{1, \dots, n\}$,

$$\left. \frac{\partial}{\partial y^i} \right|_p = \sum_{j=1}^n \frac{\partial x^j}{\partial y^i}(p) \left. \frac{\partial}{\partial x^j} \right|_p$$

Proof. Put $h = \phi \circ \psi^{-1}$ and write $h = (h_1, \dots, h_n)$. Then $\phi = h \circ \psi$ and $\psi^{-1} = \phi^{-1} \circ h$. By definition and the chain rule, we have that

$$\frac{\partial}{\partial y^{i}}\Big|_{p} f = \frac{\partial}{\partial u^{i}}\Big|_{\psi(p)} f \circ \psi^{-1}$$

$$= \frac{\partial}{\partial u^{i}}\Big|_{\psi(p)} f \circ \phi^{-1} \circ h$$

$$= \sum_{j=1}^{n} \left(\frac{\partial}{\partial u^{j}}\Big|_{h \circ \psi(p)} f \circ \phi^{-1}\right) \left(\frac{\partial}{\partial u^{i}}\Big|_{\psi(p)} h_{j}\right)$$

$$= \sum_{j=1}^{n} \left(\frac{\partial}{\partial u^{j}}\Big|_{\phi(p)} f \circ \phi^{-1}\right) \left(\frac{\partial}{\partial u^{i}}\Big|_{\psi(p)} x^{j} \circ \psi^{-1}\right)$$

$$= \sum_{j=1}^{n} \left(\frac{\partial}{\partial x^{j}}\Big|_{p} f\right) \left(\frac{\partial}{\partial y^{i}}\Big|_{p} x^{j}\right)$$

Definition 3.4.6. Let $p \in M$ and $v : C_p^{\infty}(M) \to \mathbb{R}$. Then v is said to be **Leibnizian** if for each $f, g \in C_p^{\infty}(M)$,

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

and v is said to be a **derivation at** p if for each $f, g \in C_p^{\infty}(M)$ and $a \in \mathbb{R}$,

- (1) v is linear
- (2) v is Leibnizian

We define the **tangent space of** M **at** p, denoted T_pM , by

$$T_pM = \{v : C_p^{\infty}(M) \to \mathbb{R} : v \text{ is a derivation at } p\}$$

Exercise 3.4.7. Let $f \in C_p^{\infty}(M)$ and $v \in T_pM$. If f is constant, then vf = 0.

Proof. Suppose that f=1. Then $f^2=f$ and $v(f^2)=2v(f)$. So v(f)=2v(f) which implies that v(f)=0. If $f\neq 1$, then there exists $c\in\mathbb{R}$ such that f=c. Since v is linear, v(f)=cv(1)=0.

Exercise 3.4.8. Let $(U, \phi) \in \mathcal{A}$ with $\phi = (x^1, \dots, x^n)$ and $p \in U$. Then

$$\left\{ \left. \frac{\partial}{\partial x^1} \right|_p, \cdots, \left. \frac{\partial}{\partial x^n} \right|_p \right\}$$

is a basis for T_pM and dim $T_pM = n$.

Proof. Clearly $\frac{\partial}{\partial x^1}\Big|_p$, \cdots , $\frac{\partial}{\partial x^n}\Big|_p \in T_pM$. Let $a_1, \cdots, a_n \in \mathbb{R}$. Suppose that

$$v = \sum_{i=1}^{n} a_i \left. \frac{\partial}{\partial x^i} \right|_p = 0$$

Then

$$0 = vx^{j}$$

$$= \sum_{i=1}^{n} a_{i} \frac{\partial}{\partial x^{i}} \Big|_{p} x^{j}$$

$$= a_{j}$$

Hence $\left\{ \left. \frac{\partial}{\partial x^1} \right|_p, \cdots, \left. \frac{\partial}{\partial x^n} \right|_p \right\}$ is independent.

Now, let $v \in T_pM$ and $f \in \mathbb{C}_p^{\infty}(M)$. By Taylor's theorem, there exist $g_1, \dots, g_n \in C_p^{\infty}(M)$ such that

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

and for each $i \in \{1, \dots, n\}$,

$$g_i(p) = \frac{\partial}{\partial x^i} \Big|_p f$$

Then

$$v(f) = \sum_{i=1}^{n} v(x^{i} - x^{i}(p))g_{i}(p) + \sum_{i=1}^{n} (x^{i}(p) - x^{i}(p))v(g_{i})$$

$$= \sum_{i=1}^{n} v(x^{i})g_{i}(p)$$

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

$$= \left[\sum_{i=1}^{n} v(x^{i}) \frac{\partial}{\partial x^{i}} \Big|_{p} \right] f$$

So

$$v = \sum_{i=1}^{n} v(x^{i}) \left. \frac{\partial}{\partial x^{i}} \right|_{p}$$

and

$$v \in \operatorname{span} \left\{ \left. \frac{\partial}{\partial x^1} \right|_p, \cdots, \left. \frac{\partial}{\partial x^n} \right|_p \right\}$$

Definition 3.4.9. Let (N, \mathcal{B}) be a smooth manifold, $F: M \to N$ smooth and $p \in M$. We define the **differential of** F **at** p, denoted $dF_p: T_pM \to T_{F(p)}N$, by

$$\left[dF_p(v)\right](f) = v(f \circ F)$$

for $v \in T_pM$ and $f \in C^{\infty}_{F(p)}(N)$.

Exercise 3.4.10. Let (N, \mathcal{B}) be a smooth manifold, $F: M \to N$ smooth and $p \in M$. Then for each $v \in T_pM$, $dF_p(v)$ is a derivation.

Proof. Let $v \in T_pM$, $f, g \in C^{\infty}_{F(p)}(N)$ and $c \in \mathbb{R}$. Then
(1)

$$dF_p(v)(f+cg) = v((f+cg) \circ F)$$

$$= v(f \circ F + cg \circ F)$$

$$= v(f \circ F) + cv(g \circ F)$$

$$= dF_p(v)(f) + cdF_p(v)(g)$$

So $dF_p(v)$ is linear.

(2)

$$\begin{split} dF_p(v)(fg) &= v(fg \circ F) \\ &= v((f \circ F) * (g \circ F)) \\ &= v(f \circ F) * (g \circ F)(p) + (f \circ F)(p) * v(g \circ F) \\ &= dF_p(v)(f) * g(F(p)) + f(F(p)) * dF_p(v)(g) \end{split}$$

So $dF_p(v)$ is Leibnizian and hence $dF_p(v) \in T_{F(p)}N$

Exercise 3.4.11. Let (N, \mathcal{B}) be a smooth manifold, $F: M \to N$ smooth and $p \in M$. If F is a diffeomorphism, then dF_p is an isomorphism.

Proof. Suppose that F is a diffeomorphism. Since F is a homeomorphism, dim N=n. Choose $(U,\phi)\in\mathcal{A}$ such that $p\in U$. A previous exercise tells us that $(F(U),\phi\circ F^{-1})\in\mathcal{B}$. Write $\phi=(x^1,\cdots,x^n)$ and $\phi\circ F^{-1}=(y^1,\cdots,y^n)$. Let $f\in C^\infty_{F(p)}(N)$ Then

$$\frac{\partial}{\partial y^{i}}\Big|_{F(p)} f = \frac{\partial}{\partial u^{i}}\Big|_{\phi \circ F^{-1}(F(p))} f \circ (\phi \circ F^{-1})^{-1}$$

$$= \frac{\partial}{\partial u^{i}}\Big|_{\phi(p)} f \circ F \circ \phi^{-1}$$

$$= \frac{\partial}{\partial x^{i}}\Big|_{p} f \circ F$$

Therefore

$$\left[dF_p \left(\left. \frac{\partial}{\partial x^i} \right|_p \right) \right] (f) = \left. \frac{\partial}{\partial x^i} \right|_p f \circ F$$
$$= \left. \frac{\partial}{\partial y^i} \right|_{F(p)} f$$

Hence

$$dF_p\left(\left.\frac{\partial}{\partial x^i}\right|_p\right) = \left.\frac{\partial}{\partial y^i}\right|_{F(p)}$$

Since $\left\{ \left. \frac{\partial}{\partial x^1} \right|_p, \cdots, \left. \frac{\partial}{\partial x^n} \right|_p \right\}$ is a basis for $T_p M$ and $\left\{ \left. \frac{\partial}{\partial y^1} \right|_{F(p)}, \cdots, \left. \frac{\partial}{\partial y^n} \right|_{F(p)} \right\}$ is a basis for $T_{F(p)} N$, dF_p is an isomorphism.

Exercise 3.4.12. Let (M, \mathcal{A}) be a smooth m-dimensional manifold, (N, \mathcal{B}) a n-dimensional smooth manifold, $F: M \to N$ smooth, $(U, \phi) \in \mathcal{A}$ with $\phi = (x^1, \dots, x^m)$, $(V, \psi) \in \mathcal{B}$ with $\psi = (y^1, \dots, y^n)$ and $p \in U$. Define the ordered bases $B_{\phi} = \left\{ \frac{\partial}{\partial x^1} \Big|_{F(p)}, \dots, \frac{\partial}{\partial x^m} \Big|_{F(p)} \right\}$ and $B_{\psi} = \left\{ \frac{\partial}{\partial y^1} \Big|_{F(p)}, \dots, \frac{\partial}{\partial y^n} \Big|_{F(p)} \right\}$. Then the matrix representation of dF_p with respect to the bases B_{ϕ} and B_{ψ} is

$$dF_p^{i,j} = \frac{\partial F^i}{\partial x^j}(p)$$

Proof. Let $(dF_p)_{B_\phi,B_\psi}=(a_{i,j})_{i,j}\in\mathbb{R}^{n\times m}$. Then for each $j\in\{1,\ldots,m\}$,

$$dF_p\left(\left.\frac{\partial}{\partial x^j}\right|_p\right) = \sum_{i=1}^n a_{i,j} \left.\frac{\partial}{\partial y^i}\right|_{F(p)}$$

This implies that

$$dF_p\left(\left.\frac{\partial}{\partial x^j}\right|_p\right)(y^k) = \sum_{i=1}^n a_{i,j} \left.\frac{\partial}{\partial y^i}\right|_{F(p)} (y^k)$$
$$= \sum_{i=1}^n a_{i,j} \delta_{i,k}$$
$$= a_{k,j}$$

By definition,

$$dF_p \left(\left. \frac{\partial}{\partial x^j} \right|_p \right) (y^k) = \left. \frac{\partial}{\partial x^j} \right|_p y^k \circ F$$

$$= \left. \frac{\partial}{\partial x^j} \right|_p F^k$$

$$= \left. \frac{\partial F^k}{\partial x^j} (p) \right.$$

Note 3.4.13. Since rank dF_p is independent of basis, it is independent of coordinate charts $(U, \phi) \in \mathcal{A}$ and $(V, \psi) \in \mathcal{B}$.

Definition 3.4.14. Let (N, \mathcal{B}) be a smooth manifold, $F: M \to N$ a diffeomorphism. Define the **push forward of** F, denoted

$$F_*: M \to \coprod_{p \in M} \operatorname{Iso}(T_p M, T_{F(p)} N)$$

by

$$p \mapsto dF_p$$

3.5. The Cotangent Space.

Definition 3.5.1. Let $p \in M$. We define the **cotangent space of** M **at** p, denoted T_p^*M , by

$$T_p^*M = (T_pM)^*$$

Definition 3.5.2. Let $f \in C^{\infty}(M)$. We define the **differential of** f **at** p, denoted $df_p : T_pM \to \mathbb{R}$, by

$$df_p(v) = vf$$

Exercise 3.5.3. Let $f \in C^{\infty}(M)$ and $p \in M$. Then $df_p \in T_p^*M$.

Proof. Let $v_1, v_2 \in T_pM$ and $\lambda \in \mathbb{R}$. Then

$$df_p(v_1 + \lambda v_2) = (v_1 + \lambda v_2)f$$

$$= v_1 f + \lambda v_2 f$$

$$= df_p(v_1) + \lambda df_p(v_2)$$

So that df_p is linear and hence $df_p \in T_p^*M$.

Exercise 3.5.4. Let $(U, \phi) \in \mathcal{A}$ with $\phi = (x^1, \dots, x^n)$ and $p \in U$. Then for each $i, j \in \{1, \dots, n\}$,

$$dx_p^i \left(\left. \frac{\partial}{\partial x^j} \right|_p \right) = \delta_{i,j}$$

In particular, $\{dx_p^1, \cdots, dx_p^n\}$ is the dual basis to $\left\{\left.\frac{\partial}{\partial x^1}\right|_p, \cdots, \left.\frac{\partial}{\partial x^n}\right|_p\right\}$ and $T_p^*M = \operatorname{span}\{dx_p^1, \cdots, dx_p^n\}$.

Proof. Let $i, j \in \{1, \dots, n\}$. Then by defintion,

$$\left[dx_p^i \left(\left. \frac{\partial}{\partial x^j} \right|_p \right) \right]_p = \left. \frac{\partial}{\partial x^j} \right|_p x^i$$
$$= \delta_{i,j}$$

Exercise 3.5.5. Let $f \in C^{\infty}(M)$, (U, ϕ) a chart on M with $\phi = (x^1, \dots, x^n)$ and $p \in U$. Then

$$df_p = \sum_{i=1}^n \frac{\partial f}{\partial x^i}(p) dx^i_p$$

Proof. Since $\{dx_p^1, \dots, dx_p^n\}$ is a basis for T_p^*M , for each there exist $a_1(p), \dots, a_n(p) \in \mathbb{R}$ such that $df_p = \sum_{i=1}^n a_i(p) dx_p^i$. Therefore, we have that

$$df_p\left(\left.\frac{\partial}{\partial x^j}\right|_p\right) = \sum_{i=1}^n a_i(p) dx_p^i\left(\left.\frac{\partial}{\partial x^j}\right|_p\right)$$
$$= a_j(p)$$

By definition, we have that

$$df_p\left(\left.\frac{\partial}{\partial x^j}\right|_p\right) = \left.\frac{\partial}{\partial x^j}\right|_p f$$
$$= \frac{\partial f}{\partial x^j}(p)$$

So
$$a_j(p) = \frac{\partial f}{\partial x^j}(p)$$
 and

$$df_p = \sum_{i=1}^n \frac{\partial f}{\partial x^j}(p) dx_p^i$$

3.6. Maps of Full Rank.

Definition 3.6.1. Let (M, \mathcal{A}) and (N, \mathcal{B}) be smooth manifolds, $F : M \to N$ a smooth map and $p \in M$. We define the **rank of F at** p, denoted $\operatorname{rank}_p F$, by $\operatorname{rank}_p F = \operatorname{rank} dF_p$. We say that F has **constant rank** if for each $p, q \in M$, $\operatorname{rank}_p F = \operatorname{rank}_q F$. If F has constant rank, we define the **rank of** F, denoted $\operatorname{rank} F$, by $\operatorname{rank} F = \operatorname{rank}_p F$.

Definition 3.6.2. Let (M, \mathcal{A}) and (N, \mathcal{B}) be smooth manifolds, $F : M \to N$ a smooth map. Then F is said to be

- an **immersion** if for each $p \in M$, $dF_p : T_pM \to T_{F(p)}N$ is injective
- a submersion if for each $p \in M$, $dF_p: T_pM \to T_{F(p)}N$ is surjective

Exercise 3.6.3. Let (M, \mathcal{A}) and (N, \mathcal{B}) be smooth manifolds, $F: M \to N$ a smooth map.

Definition 3.6.4. Let (M, \mathcal{A}) and (N, \mathcal{B}) be smooth manifolds and $F: M \to N$ smooth. Then F is said to be an **embedding** if

- (1) F is an immersion
- (2) $F: M \to F(M)$.

Note 3.6.5. Here the topology on F(M) is the subspace topology.

3.7. Submanifolds.

Exercise 3.7.1. Let (M, \mathcal{A}) be a smooth manifold and $S \subset M$ open. For $(U, \phi) \in \mathcal{A}$, define $\tilde{U} \subset S$ and $\tilde{\phi} : \tilde{U} \to \phi(\tilde{U})$ by $\tilde{U} = U \cap S$ and $\tilde{\phi} = \phi|_{U \cap S}$. Set $\mathcal{B} = \{(\tilde{U}, \tilde{\phi}) : (U, \phi) \in \mathcal{A}\}$. Then \mathcal{B} is a smooth structure on S.

Proof.

Definition 3.7.2. Let (M, \mathcal{A}) and (N, \mathcal{B}) be smooth manifolds. Suppose that $M \subset N$. Then (M, \mathcal{A}) is said to be

- (1) an **immersed submanifold** of (N, \mathcal{B}) if id: $M \to N$ is a smooth immersion
- (2) an **embedded submanifold** of (N, \mathcal{B}) if id: $M \to N$ is a smooth embedding

Note 3.7.3. Essentially, embedded submanifolds are immersed submanifolds with the subspace topology.

Note 3.7.4. For the remainder of this section, we assume that $k \leq n$.

Definition 3.7.5. Let $U \subset \mathbb{R}^n$ and $S \subset U$. Then S is said to be a k-slice of U if $S = \{u \in U : u^{k+1}, \dots, u^n = 0\}$.

Exercise 3.7.6. Let $U \subset \mathbb{R}^n$ and $S \subset U$. Suppose that S is a k-slice of U. Define $\pi : \mathbb{R}^n \to \mathbb{R}^k$ by

$$\pi(u^1,\ldots,u^k,\ldots,u^n)=(u^1,\ldots,u^k)$$

Then $\pi|_S \to \pi(S)$ is a diffeomorphism.

Proof. Clear. \Box

Definition 3.7.7. Let (M, \mathcal{A}) be a smooth manifold, $(U, \phi) \in \mathcal{A}$ and $S \subset U$. Then S is said to be a k-slice of U if $\phi(S)$ is a k-slice of $\phi(U)$.

Definition 3.7.8. Let (M, \mathcal{A}) be a smooth manifold, $S \subset M$ and $(U, \phi) \in \mathcal{A}$. Then (U, ϕ) is said to be a k-slice chart for S if $U \cap S$ is a k-slice of U.

Exercise 3.7.9. Let (M, \mathcal{A}) be a smooth manifold, $S \subset M$ and $(U, \phi) \in \mathcal{A}$ with $\phi = (x^1, \dots, x^n)$. If (U, ϕ) is a k-slice chart for S, then $\phi|_S = (x^1|_S, \dots, x^k|_S, 0, \dots, 0)$.

Proof. Clear. \Box

Definition 3.7.10. Let (M, \mathcal{A}) be a smooth manifold and $S \subset M$. Then S is said to satisfy the **local** k-slice condition if for each $p \in S$, there exists $(U, \phi) \in \mathcal{A}$ such that $p \in U$ and (U, ϕ) is a k-slice chart of S.

Exercise 3.7.11. Let (M, \mathcal{A}) be a n-dimensional smooth manifold and $S \subset M$ a subspace. If S satisfies the local k-slice condition, then there exists a smooth structure $\tilde{\mathcal{A}}$ on S such that $(S, \tilde{\mathcal{A}})$ is an embedded submanifold of M.

Proof. Suppose that S satisfies the local k-slice condition. Define $\pi: \mathbb{R}^n \to \mathbb{R}^k$ as above Let $(U, \phi) \in \mathcal{A}$. Suppose that (U, ϕ) is a k-slice chart for S. Define $\tilde{U} = U \cap S$ and $\tilde{\phi}: \tilde{U} \to \pi \circ \phi(\tilde{U})$ by

$$\tilde{\phi} = \pi \circ \phi|_{\tilde{U}}$$

By definition, $\phi(\tilde{U})$ is a k-slice of $\phi(U)$. A previous exercise implies that $\pi|_{\phi(\tilde{U})} \to \pi \circ \phi(\tilde{U})$ is a diffeomorphism and hence a homeomorphism. Thus $\tilde{\phi}$ is a homeomorphism. Define

$$\tilde{\mathcal{B}} = \{(\tilde{U}, \tilde{\phi}) : (U, \phi) \text{ is a k-slice for S}\}$$

Let $p \in S$. By assumption, there exists $(U, \phi) \in \mathcal{A}$ such that $p \in U$ and (U, ϕ) is a k-slice chart of S. Then $(\tilde{U}, \tilde{\phi}) \in \tilde{\mathcal{B}}$ and \mathcal{A} is an atlas on S. By construction of $\tilde{\mathcal{B}}$, S is locally half

Euclidean of dimension k. Since M is second countable Hausdorff, so is S in the subspace topology. Thus $(S, \tilde{\mathcal{B}})$ is a k-dimensional manifold. Let $(\tilde{U}, \tilde{\phi}), (\tilde{V}, \tilde{\psi}) \in \tilde{\mathcal{B}}$. Then

$$\tilde{\phi} \circ \tilde{\psi}^{-1}|_{\tilde{U} \cap \tilde{V}} = \pi|_{\phi(\tilde{U} \cap \tilde{V})} \circ \phi|_{\tilde{U} \cap \tilde{V}} \circ \psi|_{\tilde{U} \cap \tilde{V}}^{-1} \circ \pi|_{\psi(\tilde{U} \cap \tilde{V})}^{-1}$$

which is a diffeomorphism. So $(\tilde{U}, \tilde{\phi})$ and $(\tilde{V}, \tilde{\psi})$ smoothly compatible. Hence $\tilde{\mathcal{B}}$ is smooth. An exercise in section 4.1 implies that there exists a unique smooth structure $\tilde{\mathcal{A}}$ on S such that $\tilde{\mathcal{B}} \subset \tilde{\mathcal{A}}$. So $(S, \tilde{\mathcal{A}})$ is a smooth k-dimensional manifold.

Clearly id: $S \to S$ is a homeomorphism. Let $(V, \psi) \in \mathcal{A}$ and $(\tilde{U}, \tilde{\phi}) \in \tilde{\mathcal{A}}$. Finish!!

Definition 3.7.12.

Exercise 3.7.13.

4. Vector Bundles and Tensor Fields

4.1. The Vector Bundle.

Definition 4.1.1. Let E, M and F be smooth manifolds and $\pi : E \to M$ a smooth surjection, $U \subset M$ open and $\Phi : \pi^{-1}(U) \to U \times F$. Then (U, Φ) is said to be a **smooth local trivialization of** E **over** U if

- (1) Φ is a diffeomorphism
- (2) $\pi_U \circ \Phi = \pi|_{\pi^{-1}(U)}$ (where $\pi_U : U \times F \to U$ denotes projection onto U)

Exercise 4.1.2. Let E, M and F be topological spaces and $\pi : E \to M$ a continuous surjection and (U, Φ) a local trivialization of E over U. Then for each $A \subset U$,

$$\Phi(\pi^{-1}(A)) = A \times F$$

Hint: show that $\pi^{-1}(A) = (\pi_U \circ \Phi)^{-1}(A)$

Proof. Let $A \subset U$. Since $\pi^{-1}(A) \subset \pi^{-1}(U)$, property (2) implies that $\pi^{-1}(A) = (\pi_U \circ \Phi)^{-1}(A)$. Since Φ is a bijection,

$$\Phi(\pi^{-1}(A)) = \Phi \circ (\pi_U \circ \Phi)^{-1}(A)]$$

$$= \Phi \circ \Phi^{-1}(\pi_U^{-1}(A))$$

$$= \pi_U^{-1}(A)$$

$$= A \times F$$

Definition 4.1.3. Let E and M be topological spaces and $\pi: E \to M$ a continuous surjection. Then (E, M, π) is said to be a **smooth vector bundle of rank** n if

- (1) for each $p \in M$, $\pi^{-1}(\{p\})$ is a *n*-dimensional real vector space.
- (2) for each $p \in M$, there exist open $U \in \mathcal{N}_p$ and $\Phi : \pi^{-1}(U) \to U \times \mathbb{R}^n$ such that (U, Φ) is a smooth local trivialization of E over U.
- (3) for each $p \in M$,

$$\Phi|_{\pi^{-1}(\{p\})}: \pi^{-1}(\{p\}) \to \{p\} \times \mathbb{R}^n$$

is an isomorphism.

Exercise 4.1.4. Let M be a n-dimensional smooth manifold. Set $E = M \times \mathbb{R}^n$ and define $\pi: E \to M$ by $\pi(p, x) = p$. Then (E, M, π) is a smooth vector bundle of rank n.

Proof.

- (1) For each $p \in M$, $\pi_1^{-1}(\{p\}) = \{p\} \times \mathbb{R}^n$ which may be given the obvious vector space structure.
- (2) Let $p \in M$. Set U = M. Then $\pi^{-1}(U) = E$. Define $\Phi : \pi^{-1}(U) \to U \times \mathbb{R}^n$ by $\Phi = \mathrm{id}_E$. Then (U, Φ) is a smooth local trivialization of E over U.
- (3) Let $p \in M$. Then $\Phi|_{\pi^{-1}(\{p\})}: \pi^{-1}(\{p\}) \to \{p\} \times \mathbb{R}^n$ is clearly an isomorphism.

Theorem 4.1.5. Let E and M be smooth manifolds and $\pi: E \to M$ a smooth surjection.

Definition 4.1.6. We define the **tangent bundle of** M, denoted TM, by

$$TM = \coprod_{p \in M} T_p M$$

We denote the natrual projection map by $\pi: TM \to M$.

Definition 4.1.7. Let $(U,\phi) \in \mathcal{A}$ with $\phi = (x^1,\ldots,x^n)$. Define $\tilde{U} \subset TM$ and $\tilde{\phi}:\tilde{U} \to TM$ $\phi(U) \times \mathbb{R}^n$ by

$$\bullet \ \tilde{U} = \pi^{-1}(U)$$

$$\bullet$$

$$\tilde{\phi}\left(\left.\sum_{i=1}^{n} v^{i} \left.\frac{\partial}{\partial x^{i}}\right|_{p}\right) = (\phi(p), v)$$

$$= (x^{1}(p), \dots, x^{n}(p), v^{1}, \dots, v^{n})$$

Exercise 4.1.8. Let $(U, \phi) \in \mathcal{A}$ with $\phi = (x^1, \dots, x^n)$. Then $\tilde{\phi} : \tilde{U} \to \phi(U) \times \mathbb{R}$ is a bijection.

4.2. The cotangent Bundle.

Definition 4.2.1. We define the **cotangent bundle of** M, denoted T^*M , by

$$T^*M = \coprod_{p \in M} T_p^*M$$

4.3. The (r, s)-Tensor Bundle.

Definition 4.3.1. (1) the **cotangent bundle of** M, denoted T^*M , by

$$T^*M = \coprod_{p \in M} T_p^*M$$

(2) the (r, s)-tensor bundle of M, denoted $T_s^r M$, by

$$T_s^r M = \coprod_{p \in M} T_s^r (T_p M)$$

(3) the k-alternating tensor bundle of M, denoted $\Lambda_k(M)$, by

$$\Lambda_k M = \coprod_{p \in M} \Lambda_k(T_p M)$$

4.4. Vector Fields.

Definition 4.4.1. Let $X: M \to TM$. Then X is said to be a **vector field on** M if for each $p \in M$, $X_p \in T_pM$.

For $f \in \mathbb{C}^{\infty}(M)$, we define $Xf : M \to \mathbb{R}$ by

$$(Xf)_p = X_p(f)$$

and X is said to be **smooth** if for each $f \in \mathbb{C}^{\infty}(M)$, Xf is smooth. We denote the set of smooth vector fields on M by $\Gamma^{1}(M)$.

Definition 4.4.2. Let $f \in C^{\infty}(M)$ and $X, Y \in \Gamma^{1}(M)$. We define

• $fX \in \Gamma^1(M)$ by

$$(fX)_p = f(p)X_p$$

• $X + Y \in \Gamma^1(M)$ by

$$(X+Y)_p = X_p + Y_p$$

Exercise 4.4.3. The set $\Gamma^1(M)$ is a $C^{\infty}(M)$ -module.

Exercise 4.4.4. Let $X \in \Gamma^1(M)$ and $(U, \phi) \in \mathcal{A}$ with $\phi = (x^1, \dots, x^n)$. Then

$$X|_{U} = \sum_{i=1}^{n} (Xx^{i}) \frac{\partial}{\partial x^{i}}$$

Proof. Let $p \in M$. Then $X_p \in T_pM$ and $\left\{ \frac{\partial}{\partial x^1} \Big|_p, \dots, \frac{\partial}{\partial x^n} \Big|_p \right\}$ is a basis of T_pM . So there exist $f_1(p), \dots, f_n(p) \in \mathbb{R}$ such that $X_p = \sum_{i=1}^n f^i(p) \frac{\partial}{\partial x^i} \Big|_p$. Let $j \in \{1, \dots, n\}$. Then,

$$X_p(x^j) = \sum_{i=1}^n f^i(p) \frac{\partial x^j}{\partial x^i}(p)$$
$$= f_j(p)$$

Hence
$$Xx^j = f_j$$
 and $X|_U = \sum_{i=1}^n (Xx^i) \frac{\partial}{\partial x^i}$.

Exercise 4.4.5. Let $(U, \phi) \in \mathcal{A}$ with $\phi = (x^1, \dots, x^n)$. Then for each $i \in \{1, \dots, n\}$,

$$\frac{\partial}{\partial x^i} \in \Gamma(U)$$

Proof. Let $i \in \{1, \dots, n\}$ and $f \in C^{\infty}(M)$. Define $g: M \to \mathbb{R}$ by $g = \frac{\partial}{\partial x^i} f$. Let $(V, \psi) \in \mathcal{A}$. Then for each $x \in \psi(U \cap V)$,

$$g \circ \psi^{-1}(x) = \frac{\partial}{\partial x^i} \Big|_{\psi^{-1}(x)} f$$

$$= \frac{\partial}{\partial u^i} \Big|_{\phi \circ \psi^{-1}(x)} f \circ \phi^{-1}$$

$$= \frac{\partial}{\partial u^i} [f \circ \phi^{-1}] (\phi \circ \psi^{-1}(x))$$

Since $f \circ \phi^{-1}$ and $\phi \circ \psi^{-1}$ are smooth, $g \circ \psi^{-1}$ is smooth and hence g is smooth. Since $f \in C^{\infty}(M)$ was arbitrary, by definition, $\frac{\partial}{\partial x^i}$ is smooth.

4.5. 1-Forms.

Definition 4.5.1. Let $\omega: M \to T^*M$. Then ω is said to be a 1-form on M if for each $p \in M$, $\omega_p \in T_p^*M$.

For each $X \in \Gamma^1(M)$, we define $\omega(X) : M \to \mathbb{R}$ by

$$\omega(X)_p = \omega_p(X_p)$$

and ω is said to be **smooth** if for each $X \in \Gamma^1(M)$, $\omega(X)$ is smooth. The set of smooth 1-forms on M is denoted $\Gamma_1(M)$.

Definition 4.5.2. Let $f \in C^{\infty}(M)$ and $\alpha, \beta \in \Gamma^{1}(M)$. We define

• $f\alpha \in \Gamma_1(M)$ by

$$(f\omega)_p = f(p)\omega_p$$

• $\alpha + \beta \in \Gamma^1(M)$ by

$$(\alpha + \beta)_p = \alpha_p + \beta_p$$

Exercise 4.5.3. The set $\Gamma_1(M)$ is a $C^{\infty}(M)$ -module.

Proof. Clear.

Exercise 4.5.4.

4.6. (r, s)-Tensor Fields.

Definition 4.6.1. Let $\alpha: M \to T_s^r M$. Then α is said to be a (r, s)-tensor field on M if for each $p \in M$, $\alpha_p \in T_s^r(T_p M)$.

For each $\omega \in \Gamma_1(M)^r$ and $X \in \Gamma^1(M)^s$, we define $\alpha(\omega, X) : M \to \mathbb{R}$ by

$$\alpha(\omega, X)_p = \alpha_p(\omega_p, X_p)$$

and α is said to be **smooth** if for each $\omega \in \Gamma_1(M)^r$ and $X \in \Gamma^1(M)^s$, $\alpha(\omega, X)$ is smooth. The set of smooth (r, s)-tensor fields on M is denoted $\Gamma_s^r(M)$.

Definition 4.6.2. Let $f \in C^{\infty}(M)$ and $\alpha, \beta \in \Gamma_s^r(M)$. We define

• $f\alpha: M \to T_s^r M$ by

$$(f\omega)_p = f(p)\omega_p$$

• $\alpha + \beta : M \to T_s^r M$ by

$$(\alpha + \beta)_p = \alpha_p + \beta_p$$

Exercise 4.6.3. Let $f \in C^{\infty}(M)$ and $\alpha, \beta \in \Gamma_s^r(M)$. Then

(1) $f\alpha \in \Gamma_s^r(M)$ by

Proof. Clear.

$$(f\omega)_p = f(p)\omega_p$$

(2) $\alpha + \beta \in \Gamma_s^r(M)$ by

$$(\alpha + \beta)_p = \alpha_p + \beta_p$$

Exercise 4.6.4. The set $\Gamma_{\mathfrak{s}}^r(M)$ is a $C^{\infty}(M)$ -module.

Proof. Clear.

Definition 4.6.5. Let $\alpha_1 \in \Gamma^{r_1}_{s_1}(M)$ and $\alpha_2 \in \Gamma^{r_2}_{s_2}(M)$. We define the **tensor product of** α with β , denoted $\alpha \otimes \beta : M \to T^{r_1+r_2}_{s_1+s_2}M$, by

$$(\alpha \otimes \beta)_p = \alpha_p \otimes \beta_p$$

Exercise 4.6.6. Let $\alpha_1 \in \Gamma_{s_1}^{r_1}(M)$ and $\alpha_2 \in \Gamma_{s_2}^{r_2}(M)$. Then $\alpha_1 \otimes \alpha_2 \in \Gamma_{s_1+s_2}^{r_1+r_2}(M)$

Proof. Let $\omega_1 \in \Gamma_1(M)^{r_1}$, $\omega_2 \in \Gamma_1(M)^{r_2}$, $X_1 \in \Gamma^1(M)^{s_1}$ and $X_2 \in \Gamma^1(M)^{s_2}$. By definition,

$$\alpha_1 \otimes \alpha_2(\omega_1, \omega_2, X_1, X_2) = \alpha_1(\omega_1, X_1)\alpha_2(\omega_2, X_2)$$

This implies that $\alpha_1 \otimes \alpha_2$ is smooth since α_1 and α_2 are smooth by assumption.

Definition 4.6.7. We define the **tensor product**, denoted \otimes : $\Gamma_{s_1}^{r_1}(M) \times \Gamma_{s_2}^{r_2}(M) \rightarrow \Gamma_{s_1+s_2}^{r_1+r_2}(M)$ by

$$(\alpha_1, \alpha_2) \mapsto \alpha_1 \otimes \alpha_2$$

Exercise 4.6.8. The tensor product $\otimes : \Gamma_{s_1}^{r_1}(M) \times \Gamma_{s_2}^{r_2}(M) \to \Gamma_{s_1+s_2}^{r_1+r_2}(M)$ is associative.

Exercise 4.6.9. The tensor product $\otimes : \Gamma_{s_1}^{r_1}(M) \times \Gamma_{s_2}^{r_2}(M) \to \Gamma_{s_1+s_2}^{r_1+r_2}(M)$ is $C^{\infty}(M)$ -bilinear.

Proof. Clear.
$$\Box$$

Definition 4.6.10. Let (N, \mathcal{B}) be a smooth manifold, $F: M \to N$ a smooth map and $\alpha \in \Gamma_k^0(N)$. We define the **pullback of** α **by** F, denoted $F^*\alpha \in \Gamma_k^0(M)$, by

$$(F^*\alpha)_p(v_1,\ldots,v_k) = \alpha_{F(p)}(dF_p(v_1),\ldots,dF_p(v_k))$$

for $p \in M$ and $v_1, \ldots, v_k \in T_pM$

Exercise 4.6.11. Let (M, \mathcal{A}) , (N, \mathcal{B}) and (L, \mathcal{C}) be smooth manifolds, $F: M \to N$ and $G: N \to L$ smooth maps, $\alpha \in \Gamma_k^0(N)$, $\beta \in \Gamma_k^0(N)$, $\gamma \in \Gamma_k^0(L)$ and $f \in C^{\infty}(N)$. Then

- (1) $F^*(f\alpha) = (f \circ F)F^*\alpha$
- (2) $F^*(\alpha \otimes \beta) = F^*\alpha \otimes F^*\beta$
- (3) $F^*(\alpha + \beta) = F^*\alpha + F^*\beta$
- $(4) (G \circ F)^* \gamma = F^*(G^* \gamma)$
- (5) $id_N^*\alpha = \alpha$

Proof.

(1)

$$[F^*(f\alpha)]_p(v_1, \dots, v_k) = (f\alpha)_{F(p)}(dF_p(v_1), \dots, dF_p(v_k))$$

= $f(F(p))\alpha_{F(p)}(dF_p(v_1), \dots, dF_p(v_k))$
= $(f \circ F)(p)(F^*\alpha)_p(v_1, \dots, v_k)$

So that $F^*(f\alpha) = (f \circ F)F^*\alpha$

(2)

 F^*

Definition 4.6.12.

Exercise 4.6.13.

Proof.

Exercise 4.6.14. Let $\alpha \in \Gamma_s^r(M)$ and $(U, \phi) \in \mathcal{A}$ with $\phi = (x^1, \dots, x^n)$. Then there exist $(f_J^I)_{I \in \mathcal{I}_r, J \in \mathcal{I}_s} \subset C^{\infty}(M)$ such that

$$\alpha|_{U} = \sum_{(I,J)\in\mathcal{I}_{r}\times\mathcal{I}_{s}} f_{J}^{I} \partial_{x^{\otimes I}} \otimes dx^{\otimes J}$$

Proof. Let $p \in M$. Then $\omega_p \in T_s^r(T_pM)$ and $\left\{\partial_{x^{\otimes I}}|_p \otimes dx_p^{\otimes J}\right\}$ is a basis of $T_s^r(T_pM)$. So there exist $(f_J^I(p))_{I \in \mathcal{I}_r, J \in \mathcal{I}_s} \subset \mathbb{R}$ such that

$$\omega_p = \sum_{(I,J)\in\mathcal{I}_r\times\mathcal{I}_s} f_J^I(p)\partial_{x^{\otimes I}}|_p \otimes dx_p^{\otimes J}$$

Let $(K, L) \in \mathcal{I}_r \times \mathcal{I}_s$. Then

$$\alpha_p(dx_p^K, \partial_{x^L}|_p) = \sum_{(I,J)\in\mathcal{I}_r\times\mathcal{I}_s} f_J^I(p)\partial_{x^{\otimes I}}|_p \otimes dx_p^{\otimes J}(dx_p^K, \partial_{x^L}|_p)$$

$$= \sum_{(I,J)\in\mathcal{I}_r\times\mathcal{I}_s} f_J^I(p)\partial_{x^{\otimes I}}|_p(dx_p^K)dx_p^{\otimes J}(\partial_{x^L}|_p)$$

$$= f_L^K(p)$$

By assumption, the map $p \mapsto \alpha(dx^K, \partial_{x^L})_p$ is smooth, so that $f_L^K \in C^\infty(U)$.

Definition 4.6.15.

4.7. Differential Forms.

Definition 4.7.1. We define

$$\Lambda_k(TM) = \coprod_{p \in M} \Lambda_k(T_pM)$$

Definition 4.7.2. Let $\omega: M \to \Lambda_k(TM)$. Then ω is said to be a k-form on M if for each $p \in M$, $\omega_p \in \Lambda_k(T_pM)$.

For each $X \in \Gamma^1(M)^k$, we define $\omega(X) : M \to \mathbb{R}$ by

$$\omega(X)_p = \omega_p(X_p)$$

and ω is said to be **smooth** if for each $X \in \Gamma^1(M)^k$, $\omega(X)$ is smooth. The set of smooth k-forms on M is denoted $\Omega_k(M)$.

Note 4.7.3. Observe that

- (1) $\Omega_k(M) \subset \Gamma_k^0(M)$
- (2) $\Omega_0(M) = C^{\infty}(M)$

Exercise 4.7.4. The set $\Omega_k(M)$ is a $C^{\infty}(M)$ -submodule of $\Gamma_k^0(M)$.

Proof. Clear. \Box

Definition 4.7.5. Define the exterior product

$$\wedge: \Omega_k(M) \times \Omega_l(M) \to \Omega_{k+l}(M)$$

by

$$(\alpha \wedge \beta)_p = (\alpha)_p \wedge (\beta)_p$$

Note 4.7.6. For $f \in \Omega_0(M)$ and $\alpha \in \Omega_k(M)$, we have that $f \wedge \alpha = f\alpha$.

Exercise 4.7.7. The exterior product $\wedge : \Omega_k(M) \times \Omega_l(M) \to \Omega_{k+l}(M)$ is well defined.

Proof. Let $\alpha \in \Omega_k(M)$, $\beta \in \Omega_l(M)$, $(x^i)_{i=1}^k \subset \Gamma^1(M)$, $(y^j)_{i=1}^l \subset \Gamma^1(M)$ and $p \in M$. Then $\alpha \wedge \beta(X_1, \dots, X_{k+l})_p = (\alpha \wedge \beta)_p(X_1(p), \dots, X_{k+l}(p))$ $= \frac{(k+l)!}{k!l!} A(\alpha_p \otimes \beta_p)(X_1(p), \dots, X_{k+l}(p))$ $= \frac{1}{k!l!} \sum_{\sigma \in S_{k+l}} \operatorname{sgn}(\sigma) \sigma(\alpha_p \otimes \beta_p)(X_1(p), \dots, X_{k+l}(p))$ $= \frac{1}{k!l!} \sum_{\sigma \in S_{k+l}} \operatorname{sgn}(\sigma)(\alpha_p \otimes \beta_p)(X_{\sigma(1)}(p), \dots, X_{\sigma(k+l)}(p))$ $= \frac{1}{k!l!} \sum_{\sigma \in S_{k+l}} \operatorname{sgn}(\sigma) \alpha_p(X_{\sigma(1)}(p), \dots, X_{\sigma(k)}(p)) \beta(X_{\sigma(k+1)(p)}, \dots X_{\sigma(k+l)}(p))$ $= \frac{1}{k!l!} \sum_{\sigma \in S_{k+l}} \operatorname{sgn}(\sigma) \alpha_p(X_{\sigma(1)}(p), \dots, X_{\sigma(k)}(p)) \beta(X_{\sigma(k+1)(p)}, \dots X_{\sigma(k+l)}(p))$

Exercise 4.7.8. The exterior product $\wedge : \Omega_k(M) \times \Omega_l(M) \to \Omega_{k+l}(M)$ is $C^{\infty}(M)$ -bilinear.

Proof.

(1) $C^{\infty}(M)$ -linearity in the first argument: Let $\alpha \in \Omega_k(M)$, $\beta, \gamma \in \Omega_l(M)$, $f \in C^{\infty}(M)$ and $p \in M$. Bilinearity of $\wedge : \Lambda_k(T_pM) \times \Lambda_l(T_pM) \to \Lambda_{k+l}(T_pM)$ implies that

$$[(\beta + f\gamma) \wedge \alpha]_p = (\beta + f\gamma)_p \wedge \alpha_p$$

$$= (\beta_p + f(p)\gamma_p) \wedge \alpha_p$$

$$= \beta_p \wedge \alpha_p + f(p)(\gamma_p \wedge \alpha_p)$$

$$= [\beta \wedge \alpha + f(\gamma \wedge \alpha)]_p$$

So that

$$(\beta + f\gamma) \wedge \alpha = \beta \wedge \alpha + f(\gamma \wedge \alpha)$$

and $\wedge: \Omega_k(M) \times \Omega_l(M) \to \Omega_{k+l}(M)$ is $C^{\infty}(M)$ -linear in the first argument.

(2) $C^{\infty}(M)$ -linearity in the second argument: Similar to (1).

Note 4.7.9. All of the results from multilinear algebra apply here.

Definition 4.7.10. We define the **exterior derivative** $d: \Omega_k(M) \to \Omega_{k+1}(M)$ inductively by

- (1) $d(d\alpha) = 0$ for $\alpha \in \Omega_p(M)$
- (2) $d\hat{f}(X) = Xf$ for $f \in \Omega_0(M)$
- (3) $d(\alpha \wedge \beta) = d\alpha \wedge \beta + (-1)^p \alpha \wedge d\beta$ for $\alpha \in \Omega_p(M)$ and $\beta \in \Omega_q(M)$
- (4) extending linearly

Exercise 4.7.11. Let (U, ϕ) be a chart on M with $\phi = (x^1, \dots, x^n)$. Then on U, for each $i, j \in \{1, \dots, n\}$,

$$dx^i \left(\frac{\partial}{\partial x^j}\right) = \delta_{i,j}$$

In particular, for each $p \in U$, $\{dx_p^1, \dots, dx_p^n\}$ is the dual basis to $\left\{\frac{\partial}{\partial x^1}\Big|_p, \dots, \frac{\partial}{\partial x^n}\Big|_p\right\}$ and $T_p^*M = \operatorname{span}\{dx_p^1, \dots, dx_p^n\}$.

Proof. Let $p \in U$ and $i, j \in \{1, \dots, n\}$. Then by defintion,

$$\begin{aligned} \left[dx^i \left(\frac{\partial}{\partial x^j} \right) \right]_p &= \left(\frac{\partial}{\partial x^j} x^i \right)_p \\ &= \left. \frac{\partial}{\partial x^j} \right|_p x^i \\ &= \delta_{i,j} \end{aligned}$$

Exercise 4.7.12. Let $f \in C^{\infty}(M)$ and (U, ϕ) be a chart on M with $\phi = (x^1, \dots, x^n)$. Then

$$df|_{U} = \sum_{i=1}^{n} \frac{\partial f}{\partial x^{i}} dx^{i}$$

Proof. Let $p \in U$. Since $\{dx^1, \dots, dx^n\}$ is a basis for $\Lambda(T_pM)$, for each there exist $a_1(p), \dots, a_n(p) \in \mathbb{R}$ such that $df_p = \sum_{i=1}^n a^i(p) dx_p^i$. Therefore, we have that

$$df_p\left(\left.\frac{\partial}{\partial x^j}\right|_p\right) = \sum_{i=1}^n a^i(p)dx_p^i\left(\left.\frac{\partial}{\partial x^j}\right|_p\right)$$
$$= a_j(p)$$

By definition, we have that

$$df_p\left(\left.\frac{\partial}{\partial x^j}\right|_p\right) = \left.\frac{\partial}{\partial x^j}\right|_p f$$
$$= \frac{\partial f}{\partial x^j}(p)$$

So $a_j(p) = \frac{\partial f}{\partial x^j}(p)$ and

$$df_p = \sum_{i=1}^{n} \frac{\partial f}{\partial x^j}(p) dx_p^i$$

Therefore

$$df|_{U} = \sum_{i=1}^{n} \frac{\partial f}{\partial x^{i}} dx^{i}$$

Exercise 4.7.13. Let $f \in \Omega_0(M)$. If f is constant, then df = 0.

Proof. Suppose that f is constant. Let $p \in M$. Choose $(U, \phi) \in \mathcal{A}$ such that $p \in U$. Write $\phi = (x_1, \ldots, x_n)$. Then for each $i \in \{1, \ldots, n\}$,

$$\frac{\partial}{\partial x^i}\bigg|_{n} f = 0$$

This implies that

$$df_p = \sum_{i=1}^n \frac{\partial f}{\partial x^j}(p) dx_p^i$$
$$= 0$$

Exercise 4.7.14.

Definition 4.7.15. Let $(U, \phi) \in \mathcal{A}$ with $\phi = (x^1, \dots, x^n)$ and $I = (i_1, \dots, i_k) \in \mathcal{I}_k$. We define

$$dx^i = dx_{i_1} \wedge \dots \wedge dx_{i_k} \in \Omega_k(M)$$

and we define

$$\frac{\partial}{\partial x^i} = \left(\frac{\partial}{\partial x_{i_1}}, \cdots, \frac{\partial}{\partial x_{i_k}}\right)$$

Note 4.7.16. We have that

(1)

$$dx^{i}\left(\frac{\partial}{\partial x^{j}}\right) = \delta_{I,J}$$

(2) Since $\frac{\partial}{\partial x^i} \in \Gamma(U)^k$, by definition, for each $\omega \in \Omega_k(U)$,

$$\omega\left(\frac{\partial}{\partial x^i}\right) \in C^{\infty}(U)$$

Exercise 4.7.17. Let $\omega \in \Omega_k(M)$ and (U, ϕ) be a chart on M with $\phi = (x^1, \dots, x^n)$. Then

$$\omega = \sum_{I \in \mathcal{I}_k} \omega \left(\frac{\partial}{\partial x^i} \right) dx^i$$

Proof. Let $p \in U$. Since $\{dx_p^i : I \in \mathcal{I}_k\}$ is a basis for $\Lambda_k(T_pM)$, there exists $(f_I(p))_{I \in \mathcal{I}} \subset \mathbb{R}$ such that $\omega_p = \sum_{I \in \mathcal{I}_k} f_I(p) dx_p^i$. So for each $J \in \mathcal{I}_k$,

$$\omega\left(\frac{\partial}{\partial x^{j}}\right) = \sum_{I \in \mathcal{I}_{k}} f_{I} dx^{i} \left(\frac{\partial}{\partial x^{j}}\right)$$
$$= f_{J}$$

Exercise 4.7.18. Let $\omega \in \Omega_k(M)$ and (U, ϕ) be a chart on M with $\phi = (x^1, \dots, x^n)$. If $\omega = \sum_{I \in \mathcal{I}_k} f_I dx^i$, then

$$d\omega = \sum_{I \in \mathcal{I}_k} \sum_{i=1}^n \frac{\partial f_I}{\partial x^i} dx^i \wedge dx^i$$

.

Proof. First we note that

$$d(f_I dx^i) = df_I \wedge dx^i + (-1)^0 f d(dx^i)$$

$$= df_I \wedge dx^i$$

$$= \left(\sum_{i=1}^n \frac{\partial f_I}{\partial x^i} dx^i\right) \wedge dx^i$$

$$= \sum_{i=1}^n \frac{\partial f_I}{\partial x^i} dx^i \wedge dx^i$$

Then we extend linearly.

Definition 4.7.19. Let (N, \mathcal{B}) be a smooth manifold and $F: M \to N$ be a diffeomorphism. Define the **pullback of** F, denoted $F^*: \Omega_k(N) \to \Omega_k(M)$ by

$$(F^*\omega)_p(v_1,\cdots,v_k)=\omega_{F(p)}(dF_p(v_1),\cdots,dF_p(v_k))$$

for $\omega \in \Omega_k(N)$, $p \in M$ and $v_1, \dots, v_k \in T_pM$

5. Extra

Definition 5.0.1. When working in \mathbb{R}^n , we introduce the formal objects dx^1, dx_2, \dots, dx^n . Let $I = (i_1, i_2, \dots, i_k) \in \mathcal{I}_{k,n}$ and $\phi : \mathbb{R}^k \to \mathbb{R}^n$. Write $\phi = (\phi_1, \phi_2, \dots, \phi_n)$. We formally define $dx^i = dx_{i_1} \wedge dx_{i_2} \wedge \dots \wedge dx_{i_k}$ and $\phi_I = (\phi_{i_1}, \phi_{i_2}, \dots, \phi_{i_k})$.

Definition 5.0.2. Let $k \in \{0, 1, \dots, n\}$. We define a $C^{\infty}(\mathbb{R}^n)$ -module of dimension $\binom{n}{k}$, denoted $\Gamma^k(\mathbb{R}^n)$ to be

$$\Phi_k(\mathbb{R}^n) = \begin{cases} C^{\infty}(\mathbb{R}^n) & k = 0\\ \operatorname{span}\{dx^i : I \in \mathcal{I}_{k,n}\} & k \ge 1 \end{cases}$$

For each $\omega \in \Phi_k(\mathbb{R}^n)$ and $\chi \in \Gamma^l(\mathbb{R}^n)$, we may form their **exterior product**, denoted by $\omega \wedge \chi \in \Gamma^{k+l}(\mathbb{R}^n)$. Thus the exterior product is a map $\wedge : \Phi_k(\mathbb{R}^n) \times \Gamma^l(\mathbb{R}^n) \to \Gamma^{k+l}(\mathbb{R}^n)$. The exterior product is characterized by the following properties:

- (1) the exterior product is bilinear
- (2) for each $\omega \in \Phi_k(\mathbb{R}^n)$ and $\chi \in \Gamma^l(\mathbb{R}^n)$, $\omega \wedge \chi = -\chi \wedge \omega$
- (3) for each $\omega \in \Phi_k(\mathbb{R}^n)$, $\omega \wedge \omega = 0$
- (4) for each $f \in C^{\infty}(\mathbb{R}^n)$ and $\omega \in \Phi_k(\mathbb{R}^n)$, $f \wedge \omega = f\omega$

We call $\Phi_k(\mathbb{R}^n)$ the differential k-forms on \mathbb{R}^n . Let ω be a k-form on \mathbb{R}^n . If $k \geq 1$, then for each $I \in \mathcal{I}_{k,n}$, there exists $f_I \in C^{\infty}(\mathbb{R}^n)$ such that $\omega = \sum_{I \in \mathcal{I}_{k,n}} f_I dx^i$

Note 5.0.3. The terms dx^1, dx_2, \dots, dx^n are are a sort of place holder for the coordinates of a point $x = (x_1, x_2, \dots, x_n) \in \mathbb{R}^n$. When we work with functions $\phi : \mathbb{R}^k \to \mathbb{R}^n$, we will have different coordinates and to avoid confusion, we will write $\{du^1, du_2, \dots, du_k\}$ when referencing the coordinates on \mathbb{R}^k and $\{dx^1, dx_2, \dots, dx^n\}$ when referencing the coordinates on \mathbb{R}^n .

Exercise 5.0.4. Let $B_{n\times n}=(b_{i,j})\in [C^{\infty}(M)]^{n\times n}$ be an $n\times n$ matrix. Then

$$\bigwedge_{i=1}^{n} \left(\sum_{j=1}^{n} b_{i,j} dx^{j} \right) = (\det B) dx^{1} \wedge dx_{2} \wedge \dots \wedge dx^{n}$$

Proof. Bilinearity of the exterior product implies that

$$\bigwedge_{i=1}^{n} \left(\sum_{j=1}^{n} b_{i,j} dx^{j} \right) = \left(\sum_{j=1}^{n} b_{1,j} dx^{j} \right) \wedge \left(\sum_{j=1}^{n} b_{2,j} dx^{j} \right) \wedge \dots \wedge \left(\sum_{j=1}^{n} b_{n,j} dx^{j} \right)$$

$$= \sum_{j_{1}, \dots, j_{n}=1}^{n} \left(\prod_{i=1}^{n} b_{i,j_{i}} \right) dx_{j_{1}} \wedge dx_{j_{2}} \wedge \dots \wedge dx_{j_{n}}$$

$$= \sum_{j_{1} \neq \dots \neq j_{n}} \left(\prod_{i=1}^{n} b_{i,j_{i}} \right) dx_{j_{1}} \wedge dx_{j_{2}} \wedge \dots \wedge dx_{j_{n}}$$

$$= \left[\sum_{\sigma \in S_{n}} \operatorname{sgn}(\sigma) \left(\prod_{i=1}^{n} b_{i,\sigma(i)} \right) \right] dx_{1} \wedge dx_{2} \wedge \dots \wedge dx_{n}$$

$$= \left(\det B \right) dx_{1} \wedge dx_{2} \wedge \dots \wedge dx_{n}$$

Definition 5.0.5. Let $f: \mathbb{R}^n \to \mathbb{R}$ be a 0-form on \mathbb{R}^n . We define a 1-form, denoted df, on \mathbb{R}^n by

$$df = \sum_{i=1}^{n} \frac{\partial f}{\partial x^i} dx^i$$

Let $\omega = \sum_{I \in \mathcal{I}_{k,n}} f_I dx^i$ be a k-form on \mathbb{R}^n . We can define a differential k+1-form, denoted $d\omega$, on \mathbb{R}^n by

$$d\omega = \sum_{I \in \mathcal{I}_{k,n}} df_I \wedge dx^i$$

Exercise 5.0.6. On \mathbb{R}^3 , put

- (1) $\omega_0 = f_0$,
- (2) $\omega_1 = f_1 dx^1 + f_2 dx_2 + f_2 dx_3$,
- (3) $\omega_2 = f_1 dx_2 \wedge dx_3 f_2 dx^1 \wedge dx_3 + f_3 dx^1 \wedge dx_2$

Show that

$$(1) \ d\omega_{0} = \frac{\partial f_{0}}{\partial x_{1}} dx^{1} + \frac{\partial f_{0}}{\partial x_{2}} dx_{2} + \frac{\partial f_{0}}{\partial x_{3}} dx_{3}$$

$$(2) \ d\omega_{1} = \left(\frac{\partial f_{3}}{\partial x_{2}} - \frac{\partial f_{2}}{\partial x_{3}}\right) dx_{2} \wedge dx_{3} + \left(\frac{\partial f_{3}}{\partial x_{1}} - \frac{\partial f_{1}}{\partial x_{3}}\right) dx^{1} \wedge dx_{3} + \left(\frac{\partial f_{2}}{\partial x_{1}} - \frac{\partial f_{1}}{\partial x_{2}}\right) dx^{1} \wedge dx_{2}$$

$$(3) \ d\omega_{2} = \left(\frac{\partial f_{1}}{\partial x_{1}} + \frac{\partial f_{2}}{\partial x_{2}} + \frac{\partial f_{3}}{\partial x_{3}}\right) dx^{1} \wedge dx_{2} \wedge dx_{3}$$

Proof. Straightforward.

Exercise 5.0.7. Let $I \in \mathcal{I}_{k,n}$. Then there is a unique $I_* \in \mathcal{I}_{n-k,n}$ such that $dx^i \wedge dx_{I_*} = dx^1 \wedge dx_2 \wedge \cdots \wedge dx^n$.

Definition 5.0.8. We define a linear map $*: \Phi_k(\mathbb{R}^n) \to \Gamma^{n-k}(\mathbb{R}^n)$ called the **Hodge** *-operator by

$$* \sum_{I \in \mathcal{I}_{k,n}} f_I dx^i = \sum_{I \in \mathcal{I}_{k,n}} f_I dx_{I_*}$$

Definition 5.0.9. Let $\phi : \mathbb{R}^k \to \mathbb{R}^n$ be smooth. Write $\phi = (\phi_1, \phi_2, \dots, \phi_n)$. We define $\phi^* : \Phi_k(\mathbb{R}^n) \to \Phi_k(\mathbb{R}^k)$ via the following properties:

- (1) for each 0-form f on \mathbb{R}^n , $\phi^* f = f \circ \phi$
- (2) for $i = 1, \dots, n, \phi^* dx^i = d\phi_i$
- (3) for an s-form ω , and a t-form χ on \mathbb{R}^n , $\phi^*(\omega \wedge \chi) = (\phi^*\omega) \wedge (\phi^*\chi)$
- (4) for *l*-forms ω, χ on \mathbb{R}^n , $\phi^*(\omega + \chi) = \phi^*\omega + \phi^*\chi$

Exercise 5.0.10. Let $M \subset \mathbb{R}^n$ be a k-dimensional smooth submanifold of \mathbb{R}^n , $\phi: U \to V$ a smooth parametrization of M, $\omega = \sum_{I \in \mathcal{I}_{k,n}} f_I dx^i$ an k-form on \mathbb{R}^n . Then

$$\phi^*\omega = \left(\sum_{I \in \mathcal{I}_{k,n}} (f_I \circ \phi)(\det v\phi_I)\right) du^1 \wedge du_2 \wedge \dots \wedge du_k$$

Proof. By definition,

$$\phi^* \omega = \phi^* \sum_{I \in \mathcal{I}_{k,n}} f_I dx^i$$

$$= \sum_{I \in \mathcal{I}_{k,n}} (\phi^* f_I) \phi^* dx^i$$

$$= \sum_{I \in \mathcal{I}_{k,n}} (f_I \circ \phi) d\phi_I$$

A previous exercise tells us that for each $I \in \mathcal{I}_{k,n}$,

$$d\phi_{I} = d\phi_{i_{1}} \wedge d\phi_{i_{2}} \wedge \dots \wedge d\phi_{i_{n}}$$

$$= \left(\sum_{j=1}^{n} \frac{\partial \phi_{i_{1}}}{\partial u^{j}} du^{j}\right) \wedge \left(\sum_{j=1}^{n} \frac{\partial \phi_{i_{2}}}{\partial u^{j}} du^{j}\right) \wedge \dots \wedge \left(\sum_{j=1}^{n} \frac{\partial \phi_{i_{k}}}{\partial u^{j}} du^{j}\right)$$

$$= \left(\det v\phi_{I}\right) du^{1} \wedge du_{2} \wedge \dots \wedge du_{k}$$

Therefore

$$\phi^* \omega = \sum_{I \in \mathcal{I}_{k,n}} (f_I \circ \phi) d\phi_I$$

$$= \sum_{I \in \mathcal{I}_{k,n}} (f_I \circ \phi) (\det v \phi_I) du^1 \wedge du_2 \wedge \dots \wedge du_k$$

$$= \left(\sum_{I \in \mathcal{I}_{k,n}} (f_I \circ \phi) (\det v \phi_I) \right) du^1 \wedge du_2 \wedge \dots \wedge du_k$$

5.1. Integration of Differential Forms.

Definition 5.1.1. Let $U \subset \mathbb{R}^k$ be open and $\omega = f dx^1 \wedge dx_2 \wedge \cdots \wedge dx_k$ a k-form on \mathbb{R}^k . Define

$$\int_{U} \omega = \int_{U} f dx$$

Definition 5.1.2. Let $M \subset \mathbb{R}^n$ be a k-dimensional oriented smooth submanifold of \mathbb{R}^n , ω a k-form on \mathbb{R}^n and $\phi: U \to V$ a local smooth, orientation-preserving parametrization of M. Define

$$\int_{V} \omega = \int_{U} \phi^* \omega$$

Exercise 5.1.3.

Theorem 5.1.4. Stokes Theorem:

Let $M \subset \mathbb{R}^n$ be a k-dimensional oriented smooth submanifold of \mathbb{R}^n and ω a k-1-form on \mathbb{R}^n . Then

$$\int_{\partial M} \omega = \int_{M} d\omega$$