INTRODUCTION TO DIFFERENTIAL GEOMETRY

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1. Fundamental Definitions and Results

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

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

Note 1.1.2. In these notes, we will identify $\{i\} \times A_i$ and A_i .

Definition 1.1.3. 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 for each $i\in I$, $\sigma(i)\in A_i$.

2. Calculus

2.1. Differentiation.

Definition 2.1.1. 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 2.1.2. 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

$$\frac{\partial f}{\partial x_i}(a) \text{ or } \frac{\partial}{\partial x_i}\Big|_a f$$

to be the limit above.

Definition 2.1.3. 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 2.1.4. 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 2.1.5. 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 2.1.6. 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 $C^{\infty}(U)$.

Definition 2.1.7. Let $U \subset \mathbb{R}^n$ and $p \in U$. Then U is said to be **star-shaped** if for each $q \in U$, $\{p + t(q - p) : 0 \le t \le 1\} \subset U$.

Theorem 2.1.1. (Taylor's Theorem) Let $U \subset \mathbb{R}^n$ be open, $p \in U$ and $f \in C^{\infty}(U)$. Suppose that U is star-shaped with respect to p. Then there exist $g_1, \dots, g_n \in C^{\infty}(U)$ such that for each $x \in U$,

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

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

$$g_i(p) = \frac{\partial f}{\partial x_i}(p)$$

Proof. Let $x \in U$. Since U is star-shaped with respect to p, $\{p + t(x - p) : 0 \le t \le 1\} \subset U$. By the chain rule,

$$\frac{\mathrm{d}}{\mathrm{d}t} \left[f(p + t(x - p)) \right] = \sum_{i=1}^{n} \frac{\partial f}{\partial x_i} (p + t(x - p)) (x_i - p_i)$$

Integrating both sides with respect to t from 0 to 1, we obtain

$$f(x) - f(p) = \sum_{i=1}^{n} (x_i - p_i) \int_0^1 \frac{\partial f}{\partial x_i} (p + t(x - p)) dt$$

For $i \in \{1, \dots, n\}$, define $g_i \in C^{\infty}(U)$ by

$$g_i(x) = \int_0^1 \frac{\partial f}{\partial x_i} (p + t(x - p)) dt$$

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

$$g_i(p) = \frac{\partial f}{\partial x_i}(p)$$

2.2. Smooth Maps.

Definition 2.2.1. 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 2.2.2. 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 *i*th component of $F, F_i: U \to \mathbb{R}$, is smooth.

Definition 2.2.3. 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 homeomorphism and F, F^{-1} are smooth.

Definition 2.2.4. 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

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

Exercise 2.2.5. Inverse Function Theorem:

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

Exercise 2.2.6. 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...

2.3. Topology.

Definition 2.3.1. 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 2.3.2. 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 2.3.3. 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 2.3.1. Let $m, n \in \mathbb{N}$. If $m \neq n$, then $\mathbb{R}^m \ncong \mathbb{R}^n$

3. Multilinear Algebra

3.1. (r, s)-Tensors.

Definition 3.1.1. 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 $v_1, \cdots, v_k \in V$,

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

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 3.1.2. 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 3.1.3. 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 3.1.4. We have that $T_s^r(V)$ is a vector space.

Proof. Clear.
$$\Box$$

Exercise 3.1.5. 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 3.1.6. 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 3.1.7. 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 3.1.8. 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 3.1.9. 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 3.1.10. 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

$$[(\alpha + \lambda \beta) \otimes \gamma](v^*, w^*, v, w) = (\alpha + \lambda \beta)(v^*, v)\gamma(w^*, w)$$

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

$$= \alpha(v^*, v)\gamma(w^*, w) + \lambda \beta(v^*, v)\gamma(w^*, w)$$

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

$$= [\alpha \otimes \gamma + \lambda(\beta \otimes \gamma)](v^*, w^*, v, w)$$

So that

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

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

Definition 3.1.11.

- (1) Define $\mathcal{I}_{\otimes k} = \{(i_1, i_2, \cdots, i_k) \in \mathbb{N}^k : i_1, \cdots, i_k \leq n\}$. 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 3.1.12. For the remainder of this section we will write \mathcal{I}_k in place of $\mathcal{I}_{\otimes k}$.

Definition 3.1.13. 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 3.1.14. 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 3.1.15. 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 3.1.16. 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 $(a_{I,J})_{I \in \mathcal{I}_r, J \in \mathcal{I}_s} \subset \mathbb{R}$. Let $\alpha = \sum_{(I,J) \in \mathcal{I}_r \times \mathcal{I}_s} a_{I,J} e_{\otimes I} \otimes \epsilon_{\otimes J}$. Suppose that $\alpha = 0$. Then for each $(I,J) \in \mathcal{I}_r \times \mathcal{I}_s$, $\alpha(\epsilon_I, e_J) = a_{I,J} = 0$. 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 $b_{I,J} = \beta(\epsilon_J, e_I)$. Define $\mu = 1$

 $\sum_{\substack{(I,J)\in\mathcal{I}_r\times\mathcal{I}_s}} b_{I,J}e_{\otimes I}\otimes\epsilon_{\otimes J}\in T^r_s(V). \text{ Then for each } (I,J)\in\mathcal{I}_r\times\mathcal{I}_s,\ \mu(\epsilon_I,e_J)=b_{I,J}=\beta(\epsilon_I,e_J).$ Hence $\mu=\beta$ and therefore $\beta\in\operatorname{span}\{e_{\otimes I}\otimes\epsilon_{\otimes J}\}.$

3.2. k-Tensors.

Definition 3.2.1. 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 3.2.2. 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 3.2.3. 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 3.2.4. 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 3.2.5. 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 3.2.6. 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 3.2.7.

- (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 3.2.8.

- (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 3.2.9. 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 3.2.10. 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 3.2.11. The exterior product $\wedge : \Lambda_k(V) \times \Lambda_l(V) \to T_{k+l}(V)$ is bilinear.

Proof. Clear.
$$\Box$$

Exercise 3.2.12. 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

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

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

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

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

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

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

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

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

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

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

Exercise 3.2.14. 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

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

Exercise 3.2.15. 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 3.2.16. 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 3.2.17. 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 3.2.18. (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

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

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

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

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

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

Note 3.2.19. Recall that $\mathcal{I}_{\wedge k} = \{(i_1, i_2, \cdots, i_k) \in \mathbb{N}^k : i_1 < i_2 < \cdots < i_k \leq n\}$ 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 3.2.20. 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 3.2.21. 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 3.2.22. 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 3.2.23. 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 $\beta \in \text{span}\{\epsilon_{\wedge I} : I \in \mathcal{I}_k\}$.

4. Manifolds

4.1. Smooth Manifolds.

Definition 4.1.1. 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

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

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

Definition 4.1.2. Let M be a topological space and $n \ge 1$.

- (1) Let $U \subset M$, $V \subset \mathbb{H}^n$ open and $\phi : U \to V$. Then (U, ϕ) is said to be a **coordinate chart** on M if ϕ is a homeomorphism.
- (2) Let $\mathcal{A} = ((U_a, \phi_a))_{a \in A}$ be a collection of coordinate charts on M. Then \mathcal{A} is said to be an **atlas** on M if $\bigcup_{a \in A} U_a = M$.
- (3) The space M is said to be **locally half Euclidean of dimension** n if there exists an atlas $\mathcal{A} = ((U_a, \phi_a))_{a \in A}$ on M such that for each $a \in A$, $\phi_a(U_a) \subset \mathbb{H}^n$.
- (4) The space M is said to be an n-dimensional manifold if M is Hausdorff, second countable and locally half Euclidean of dimension n.

Note 4.1.3. For the remainder of this section, we assume M is an n-dimensional manifold.

Definition 4.1.4.

(1) Define the **boundary** of M, denoted ∂M , by

 $\partial M = \{ p \in M : \text{ there exists a chart } (U, \phi) \text{ on } M \text{ such that } p \in U \text{ and } \phi(p) \in \partial \mathbb{H}^n \}$

(2) Define the **interior** of M, denoted M° , by

$$M^\circ = M \setminus \partial M$$

Exercise 4.1.5. Let $p \in M$. Then $p \in \partial M$ iff for each chart (U, ϕ) on M, $p \in U$ implies that $\phi(p) \in \partial \mathbb{H}^n$. (Hint: simply connected)

Proof. Suppose that $p \in \partial M$. Then there exists a coordinate chart (V, ψ) on M such that $\psi(p) \in \partial \mathbb{H}^n$. Let (U, ϕ) be a coordinate chart on M. Suppose that $p \in U$. Note that $\phi \circ \psi^{-1} : \psi(V \cap U) \to \phi(V \cap U)$ is a homeomorphism. Choose open n-balls B_{ϕ} , $B_{\psi} \subset \mathbb{H}^n$ such that $B_{\phi} \subset \phi(V \cap U)$, $B_{\psi} \subset \psi(V \cap U)$, $\phi(p) \in B_{\phi}$ and $\psi(p) \in B_{\psi}$. For the sake of contradiction, suppose that $\phi(p) \notin \partial \mathbb{H}^n$. Put $U' = B_{\phi} \setminus \{\phi(p)\}$ and $V' = B_{\psi} \setminus \{\psi(p)\}$. Define $\lambda : V' \to U'$ by $\lambda = \phi \circ \psi|_{B_{\psi}}$. Then λ is a homeomorphism. Note that V' is simply connected and U' is not. This is a contradiction.

Exercise 4.1.6. If $\partial M \neq \emptyset$, then

- (1) ∂M is an n-1-dimensional manifold
- (2) $\partial(\partial M) = \varnothing$.

Proof. (1) Since subspaces of Hausdorff, second countable spaces are Hausdorff and second countable, we need only show that ∂M is locally half euclidean of dimension n-1. Let $p \in \partial M$. Then there exists a coordinate chart (U, ϕ) on M such that $p \in U$ and $\phi(p) \in \partial \mathbb{H}^n$.

Put $U' = U \cap \partial M$. Note that U' is open in ∂M and $\phi(U) \cap \partial \mathbb{H}^n$ is open in $\partial \mathbb{H}^n$.

Define $\phi': U' \to \phi(U) \cap \partial \mathbb{H}^n$ by $\phi' = \phi|_{U'}$. Then ϕ' is a homeomorphism.

Since $\partial \mathbb{H}^n$ is homeomorphic to \mathbb{R}^{n-1} which is homeomorphic to $(\mathbb{H}^{n-1})^{\circ}$ there exists $\psi: \partial \mathbb{H}^n \to (\mathbb{H}^{n-1})^{\circ}$ such that ψ is a homeomorphism.

Define $V' = \psi(\phi(U) \cap \partial \mathbb{H}^n)$ and $\psi' : \phi(U) \cap \partial \mathbb{H}^n \to V'$ by and $\psi' = \psi|_{\phi(U) \cap \partial \mathbb{H}^n}$. Then V' is open in $(\mathbb{H}^{n-1})^{\circ}$ and ψ' is a homeomrophism.

Define $\lambda: U' \to V'$ by $\lambda = \psi' \circ \phi'$. Then λ is a homeomorhism and (U', λ) is a cooridnate chart on ∂M . So ∂M is locally Euclidean of dimension n-1.

(2) Let $p \in \partial M$. Define $(U \cap \partial M, \lambda \circ \psi)$ as in (1). Since $\lambda \circ \psi(p) \in (\mathbb{H}^{n-1})^{\circ}$, we have that $p \in M^{\circ}$. Thus $\partial M = (\partial M)^{\circ}$ and $\partial(\partial M) = \emptyset$.

Definition 4.1.7.

(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

- (2) Let $\mathcal{A} = ((U_a, \phi_a))_{a \in A}$ be an atlas on M. Then \mathcal{A} is said to be **smooth** if for each $a, b \in A$, (U_a, ϕ_a) and (U_b, ϕ_b) 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 a smooth structure on M. Then (M, \mathcal{A}) is said to be a **smooth** n-dimensional manifold.

Exercise 4.1.8. Let \mathcal{B} be 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.

Exercise 4.1.9. Let \mathcal{A} be a smooth atlas on M. Define $\lambda : \partial \mathbb{H}^n \to \mathbb{R}^{n-1}$ by $\lambda(x_1, \dots, x_{n-1}, 0) = (x_1, \dots, x_{n-1})$. Put $\mathcal{A}|_{\partial M} = \{(U \cap \partial M, \lambda \circ \phi_{U \cap \partial M}) : (U, \phi) \in \mathcal{A}\}$. Then

- (1) $\mathcal{A}|_{\partial M}$ is a smooth atlas on ∂M .
- (2) if \mathcal{A} is maximal, then $\mathcal{A}|_{\partial M}$ is maximal.

Proof.

Note 4.1.10. For the rest of this section, we assume that (M, \mathcal{A}) is a smooth *n*-dimensional 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 *i*th coordinate of ϕ by x_i , that is, $x_i = u_i(\phi)$.

4.2. Smooth Maps.

Definition 4.2.1. 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 4.2.2. We have that $C^{\infty}(M)$ is a vector space.

Proof. Clear.
$$\Box$$

Definition 4.2.3. 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 and F is said to be a **diffeomorphism** if F is a homeomorphism and F, F^{-1} are smooth.

Exercise 4.2.4. 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, $(F(U), \phi \circ F^{-1}) \in \mathcal{B}$.

Exercise 4.2.5. Let (M, \mathcal{A}) be smooth m-dimensional manifold, (N, \mathcal{B}) a smooth n-dimensional manifold and $F: M \to N$. If F is a diffeomorphism, then m = n.

Proof. Suppose that F is a diffeomorphism. Let $(U, \phi) \in \mathcal{A}$. The previous exercise implies that $(F(U), \phi \circ F^{-1}) \in \mathcal{B}$. Then

$$\phi(U) = \phi \circ F^{-1}(F(U))$$
$$= \subset \mathbb{H}^n$$

By definition, $\phi(U) \subset H^m$. So m = n.

4.3. Partitions of Unity.

Definition 4.3.1. 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 4.3.2. 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.

4.4. The Tangent Space.

Definition 4.4.1. 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 4.4.2. Let $p \in We$ have that $C_p^{\infty}(M)$ is a vector space.

Proof. Clear.
$$\Box$$

Definition 4.4.3. Let $(U, \phi) \in \mathcal{A}$ with $\phi = (x_1, \dots, x_n), p \in U$ and $f \in C_p^{\infty}(M)$. For $i \in \{1, \dots, n\}$, define the partial derivative of f with respect to x_i at p, denoted

$$\frac{\partial f}{\partial x_i}(p), \ \frac{\partial}{\partial x_i}\Big|_{p} f, \ \partial_{x_i} f(p) \text{ or } \partial_{x_i}\Big|_{p} f$$

by

$$\left. \frac{\partial}{\partial x_i} \right|_p f = \left. \frac{\partial}{\partial u_i} \right|_{\phi(p)} f \circ \phi^{-1}$$

Exercise 4.4.4. 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

$$\frac{\partial}{\partial x_j} \bigg|_p x_i = \frac{\partial}{\partial u_j} \bigg|_{\phi(p)} x_i \circ \phi^{-1}$$

$$= \frac{\partial}{\partial u_j} \bigg|_{\phi(p)} u_i \circ \phi \circ \phi^{-1}$$

$$= \frac{\partial}{\partial u_j} \bigg|_{\phi(p)} u_i$$

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

Exercise 4.4.5. (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 $i \in \{1, \dots, n\}$, we have

$$\frac{\partial f}{\partial y_i}(p) = \sum_{j=1}^n \frac{\partial f}{\partial x_j}(p) \frac{\partial x_j}{\partial y_i}(p)$$

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

$$\frac{\partial}{\partial y_i} \Big|_p f = \frac{\partial}{\partial u_i} \Big|_{\psi(p)} f \circ \psi^{-1}$$

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

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

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

$$= \sum_{j=1}^n \left(\frac{\partial}{\partial x_j} \Big|_p f \right) \left(\frac{\partial}{\partial y_i} \Big|_p x_j \right)$$

Exercise 4.4.6. Taylor's Theorem:

Let $(U, \phi) \in \mathcal{A}$ with $\phi = (x_1, \dots, x_n), p \in U$ and $f \in C_p^{\infty}(M)$. Then 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 $i \in \{1, \dots, n\}$,

$$g_i(p) = \frac{\partial}{\partial x_i} \Big|_p f$$

Proof. Since we are interested in the germ of f at p, we may assume that $\phi(U)$ is star-shaped with respect to $\phi(p)$. Let $q \in U$. From Taylor's theorem in section 1, we know that there exist $\tilde{g_1}, \dots, \tilde{g_n} \in C^{\infty}(\phi(U))$ such that for each $q \in U$,

$$f \circ \phi^{-1}(\phi(q)) = f \circ \phi^{-1}(\phi(p)) + \sum_{i=1}^{n} [u_i \circ \phi(q) - u_i \circ \phi(p)] \tilde{g}_i(\phi(q))$$

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

$$\tilde{g}_i(\phi(p)) = \left. \frac{\partial}{\partial u_i} \right|_{\phi(p)} f \circ \phi^{-1}$$

For each $i \in \{1, \dots, n\}$, define $g_i = \tilde{g}_i \circ \phi$. Then for each $q \in U$,

$$f(q) = f(p) + \sum_{i=1}^{n} [x_i(q) - x_i(p)]g_i(q)$$

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

$$g_i(p) = \left. \frac{\partial}{\partial x_i} \right|_p f$$

Definition 4.4.7. 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 4.4.8. 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 4.4.9. 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

$$0 = vx_j$$

$$= \sum_{i=1}^n a_i \frac{\partial}{\partial x_i} \Big|_p x_j$$

$$= a_i$$

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 $i \in \{1, \dots, n\}$,

$$g_i(p) = \left. \frac{\partial}{\partial x_i} \right|_p f$$

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 4.4.10. 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 4.4.11. Let (N, \mathcal{B}) be a smooth manifold, $F: M \to N$ smooth and $p \in M$. Then dF_p is well defined.

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.

$$dF_{p}(v)(fg) = v(fg \circ F)$$

$$= v((f \circ F) * (g \circ F))$$

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

$$= dF_{p}(v)(f) * g(F(p)) + f(F(p)) * dF_{p}(v)(g)$$

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

Exercise 4.4.12. 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 $\phi = (x_1, \dots, x_n)$ and $\phi \circ F^{-1} = (y_1, \dots, y_n)$. 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.

Definition 4.4.13. 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

$$p \mapsto dF_p$$

Definition 4.4.14. We define the **tangent bundle of** M, denoted TM, by

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

and we define the **cotangent bundle of** M, denoted T^*M , by

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

4.5. Submanifolds.

5. Tensor Fields

5.1. Vector Fields.

Definition 5.1.1. 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 $\Gamma(M)$.

Definition 5.1.2. Let $f \in C^{\infty}(M)$ and $X, Y \in \Gamma(M)$. We define

• $fX \in \Gamma(M)$ by

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

• $X + Y \in \Gamma(M)$ by

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

Exercise 5.1.3. The set $\Gamma(M)$ is a $C^{\infty}(M)$ -module.

Proof. Clear.
$$\Box$$

Exercise 5.1.4. Let $X \in \Gamma(M)$ 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 $\left\{ \frac{\partial}{\partial x_1} \Big|_p, \cdots, \frac{\partial}{\partial x_n} \Big|_p \right\}$ is a basis of T_pM . So there exist $f_1(p), \cdots, f_n(p) \in \mathbb{R}$ such that $X_p = \sum_{i=1}^n f_i(p) \frac{\partial}{\partial x_i} \Big|_p$. Let $j \in \{1, \cdots, n\}$. 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 5.1.5. 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 $x \in \psi(U \cap V)$,

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

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

$$= \frac{\partial}{\partial u_i} (f \circ \phi^{-1}) \circ (\phi \circ \psi^{-1})$$

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.

5.2. Differential Forms.

Definition 5.2.1. We define

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

Definition 5.2.2. 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 $X_1, \dots, X_k \in \Gamma(M)$, we define $\omega(X_1, \dots, X_k) : M \to \mathbb{R}$ by

$$\omega(X_1,\cdots,X_k)_p=\omega_p(X_1(p),\cdots,X_k(p))$$

and ω is said to be **smooth** if for each $X_1, \dots, X_k \in \Gamma(M)$, $\omega(X_1, \dots, X_k)$ is smooth. The set of smooth k-forms on M is denoted $\Omega_k(M)$.

Note 5.2.3. Observe that $\Omega_0(M) = C^{\infty}(M)$.

Definition 5.2.4. Let $f \in C^{\infty}(M)$ and $\alpha, \beta \in \Omega_k(M)$. We define

• $f\alpha \in \Omega_k(M)$ by

$$(f\alpha)_p = f(p)\alpha_p$$

• $\alpha + \beta \in \Omega_k(M)$ by

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

Exercise 5.2.5. The set $\Omega_k(M)$ is a $C^{\infty}(M)$ -module.

Proof. Clear.

Definition 5.2.6. 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 5.2.7. For $f \in \Omega_0(M)$ and $\alpha \in \Omega_k(M)$, we have that $f \wedge \alpha = f\alpha$.

Exercise 5.2.8. The exterior product $\wedge : \Omega_k(M) \times \Omega_l(M) \to \Omega_{k+l}(M)$ is well defined.

Proof. Let $\alpha \in \Omega_k(M)$, $\beta \in \Omega_l(M)$, $(X_i)_{i=1}^k \subset \Gamma(M)$, $(Y_j)_{i=1}^l \subset \Gamma(M)$ and $p \in M$. Then $\alpha \wedge \beta(X_1, \dots, X_{k+l})_p = (\alpha \wedge \beta)_p(X_1(p), \dots, X_{k+l}(p))$

$$= (\alpha \wedge \beta)_{p}(X_{1}(p), \dots, X_{k+l}(p))$$

$$= \frac{(k+l)!}{k!l!} A(\alpha_{p} \otimes \beta_{p})(X_{1}(p), \dots, X_{k+l}(p))$$

$$= \frac{1}{k!l!} \sum_{\sigma \in S_{k+l}} \operatorname{sgn}(\sigma) \sigma(\alpha_{p} \otimes \beta_{p})(X_{1}(p), \dots, X_{k+l}(p))$$

$$= \frac{1}{k!l!} \sum_{\sigma \in S_{k+l}} \operatorname{sgn}(\sigma)(\alpha_{p} \otimes \beta_{p})(X_{\sigma(1)}(p), \dots, X_{\sigma(k+l)}(p))$$

$$= \frac{1}{k!l!} \sum_{\sigma \in S_{k+l}} \operatorname{sgn}(\sigma) \alpha_{p}(X_{\sigma(1)}(p), \dots, X_{\sigma(k)}(p)) \beta(X_{\sigma(k+1)(p)}, \dots, X_{\sigma(k+l)}(p))$$

$$= \frac{1}{k!l!} \sum_{\sigma \in S_{k+l}} \operatorname{sgn}(\sigma) \alpha_{p}(X_{\sigma(1)}(p), \dots, X_{\sigma(k)}(p)) \beta(X_{\sigma(k+1)(p)}, \dots, X_{\sigma(k+l)}(p))$$

Exercise 5.2.9. 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

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 5.2.10. All of the results from multilinear algebra apply here.

Definition 5.2.11. 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) df(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 5.2.12. 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 $p \in U$, $\{(dx_1)_p, \dots, (dx_n)_p\}$ is the dual basis to $\left\{\left.\frac{\partial}{\partial x_1}\right|_p, \dots, \left.\frac{\partial}{\partial x_n}\right|_p\right\}$ and $T_p^*M = \text{span}\{(dx_1)_p, \dots, (dx_n)_p\}$.

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 5.2.13. 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 $(df)_p = \sum_{i=1}^n a_i(p)(dx_i)_p$. Therefore, we have that

$$(df)_p \left(\left. \frac{\partial}{\partial x_j} \right|_p \right) = \sum_{i=1}^n a_i(p) (dx_i)_p \left(\left. \frac{\partial}{\partial x_j} \right|_p \right)$$

$$= a_j(p)$$

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

$$(df)_p = \sum_{i=1}^n \frac{\partial f}{\partial x_j}(p)(dx_i)_p$$

Therefore

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

Exercise 5.2.14. 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 $i \in \{1, \ldots, n\}$,

$$\left. \frac{\partial}{\partial x_i} \right|_p f = 0$$

This implies that

$$(df)_p = \sum_{i=1}^n \frac{\partial f}{\partial x_j}(p)(dx_i)_p$$

$$= 0$$

Exercise 5.2.15.

Definition 5.2.16. 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 5.2.17. 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 5.2.18. 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 $\{(dx_I)_p : I \in \mathcal{I}_k\}$ is a basis for $\Lambda_k(T_pM)$, there exists $(f_I(p))_{I \in \mathcal{I}} \subset \mathbb{R}$ such that $\omega_p = \sum_{I \in \mathcal{I}_k} f_I(p)(dx_I)_p$. 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 5.2.19. 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

$$d\omega = \sum_{I \in \mathcal{I}_L} \sum_{i=1}^n \frac{\partial f_I}{\partial x_i} dx_i \wedge dx_I$$

.

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 5.2.20. 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 $v_1, \dots, v_k \in T_pM$

5.3. (r, s)-Tensor Fields.

Definition 5.3.1. We define

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

Definition 5.3.2. Define the tensor product

$$\otimes: T_{l_1}^{k_1}(M) \times T_{l_2}^{k_2}(M) \to \Omega_{k+l}(M)$$

by

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

6. Extra

Definition 6.0.1. 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 6.0.2. 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 6.0.3. 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 6.0.4. 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 6.0.5. 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 6.0.6. 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)
$$d\omega_0 = \frac{\partial f_0}{\partial x_1} dx_1 + \frac{\partial f_0}{\partial x_2} dx_2 + \frac{\partial f_0}{\partial x_3} dx_3$$

$$(1) \ d\omega_0 = \frac{\partial f_0}{\partial x_1} dx_1 + \frac{\partial f_0}{\partial x_2} dx_2 + \frac{\partial f_0}{\partial x_3} dx_3$$

$$(2) \ d\omega_1 = \left(\frac{\partial f_3}{\partial x_2} - \frac{\partial f_2}{\partial x_3}\right) dx_2 \wedge dx_3 + \left(\frac{\partial f_3}{\partial x_1} - \frac{\partial f_1}{\partial x_3}\right) dx_1 \wedge dx_3 + \left(\frac{\partial f_2}{\partial x_1} - \frac{\partial f_1}{\partial x_2}\right) dx_1 \wedge dx_2$$

(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 6.0.7. 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 6.0.8. 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 6.0.9. Let $\phi: \mathbb{R}^k \to \mathbb{R}^n$ be smooth. Write $\phi = (\phi_1, \phi_2, \cdots, \phi_n)$. 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 6.0.10. 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. Using the definitions, we see that

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

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

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

$$= \sum_{I \in \mathcal{I}_{k,n}} (f_I \circ \phi) (\det v \phi_I) du_1 \wedge du_2 \wedge \dots \wedge du_k$$

$$= \left(\sum_{I \in \mathcal{I}_{k,n}} (f_I \circ \phi) (\det v \phi_I) \right) du_1 \wedge du_2 \wedge \dots \wedge du_k$$

6.1. Integration of Differential Forms.

Definition 6.1.1. 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 6.1.2. 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 6.1.3.

Theorem 6.1.1. (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

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