

Math 240B Notes

Differential Geometry Quarter 2

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1 Preliminaries

Homework 1. *Prove that $V^{**} \cong V$ for finite-dimensional vector space V .*

From this, it is clear that $T_p^*M \otimes T_pM \cong \text{Hom}(T_pM, T_pM)$ for a manifold M .

Recall the tangent bundle TM is defined as

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

and a vector field on the manifold M is simply a section of the tangent bundle projection $TM \xrightarrow{\pi} M$. In other words, a vector field is a function $f : M \rightarrow TM$ such that $\pi \circ f = \text{id}$. Requiring the section to be smooth makes it into a smooth vector field.

We can also do the same thing for the cotangent bundle T^*M to obtain a covector field.

Now, we can take the tensor product of copies of TM and T^*M to obtain our tensor bundles, and tensor fields will be sections of these bundles.

Let (U, ϕ) be a smooth chart on M with coordinate functions x^i , coordinate vector fields ∂_i , and coordinate one-forms dx^i . Recall that dx^i is defined to be the dual basis to ∂_i , that is,

$$dx^i(\partial_j) = \delta_j^i$$

Recall also that the exterior derivative of a function df is defined as

$$df(v) = v(f)$$

and this definition applied to the coordinate functions x^i (yielding dx^i) coincides with the definition above. Note that ∂_i form a basis for T_pM and dx^i form a basis for T_p^*M . Tensor products of them, then, form a basis for the tensor product space.

Homework 2. *Prove that, for a vector space V with basis v_i , dual basis v^i , the set*

$$\{v^i \otimes v^j \mid 1 \leq i, j \leq n\}$$

forms a basis for $V^ \otimes V^*$. Here $v^i \otimes v^j(u, v) = v^i(u)v^j(v)$.*

2 Affine Connections

2.1 The Metric

Definition 2.1. Let M^n be a smooth manifold of dimension n . A Riemannian Metric g on M is a rank $(0, 2)$ tensor (a section of $T^*M \otimes T^*M$) that is symmetric and positive-definite. In other words, g is a rank $(0, 2)$ tensor that restricts to an inner product on the tangent space at every point.

We can express g in local coordinates!

$$g_{ij} = g(\partial_i, \partial_j)$$

or

$$g = g_{ij} dx^i \otimes dx^j$$

Homework 3. Show that the two expressions for $dvol$, namely

$$\begin{aligned} dvol &= \wedge_i \omega^i \\ dvol &= \sqrt{|g|} dx^n \end{aligned}$$

2.2 Integration of Top Degree Differential Forms

Let M^n be an orientable n -dimensional manifold, and $\omega \in \Omega^n(M)$. Furthermore let (U, ϕ) be a positive coordinate chart. On U we have that

$$\omega = f dx^1 \wedge \dots \wedge dx^n$$

for some $f \in C^\infty(M)$.

Now, let $K \subset U$ be compact. We define

$$\begin{aligned} \int_K \omega &= \int_{\phi(K)} \phi^{-1*} \omega \\ &= \int_{\phi(K)} f \circ \phi^{-1} \phi^{-1*} dx^1 \wedge \dots \wedge \phi^{-1*} dx^n \\ &= \int_{\phi(K)} f \circ \phi^{-1} dx^1 \wedge \dots \wedge dx^n \end{aligned}$$

where the last integral is just the standard integral in \mathbb{R}^n .

Is this definition independent of choice of coordinates? Let's check. Let (V, ψ) be another coordinate chart containing K . Then, the integral with respect to this coordinate system is

$$\int_K \omega = \int_{\psi(K)} g \circ \psi^{-1} dy^1 \wedge \dots \wedge dy^n$$

for g defined as

$$\omega = h dy^1 \wedge \dots \wedge dy^n$$

with coordinate functions y^i . The claim is that these integrals are equal.

Consider the change-of-coordinates map $\psi \circ \phi^{-1}$ from the x^i to the y^i coordinate system. Since K is in both U and V , its image $\phi(K)$ lies in the domain of $\psi \circ \phi^{-1}$.

All that remains is to apply the change of variables to the integrals. Recall that if one has a diffeomorphism $F : \Omega_1 \rightarrow \Omega_2$ for compact Ω_i , one has that

$$\int_{\Omega_2} f dy^1 \dots dy^n = \int_{\Omega_1} f \circ F |J_F| dx^1 \dots dx^n$$

where $|J_F|$ is the determinant of the Jacobian matrix for F .

Homework 4. *Check that the two integrals claimed to be equal are actually equal.*

Now we have an idea for how to integrate ω on a single chart, let's extend this. Let (η_i, U_i) be a partition of unity of M where each U_i is contained in a single chart on M . Then,

$$\omega = \sum \omega \eta_i$$

and we can integrate by extending linearly

$$\int_K \omega = \sum \int_K \omega \eta_i$$

where the right hand side has integrals over functions supported in a single chart, and is well-defined. But is this independent of the choice of partition of unity? Short answer: yes (Optional homework).

2.3 Integration on an Orientable Smooth Riemannian Manifold

Recall that a Riemannian manifold has a volume form

$$dvol = \sqrt{|g_{ij}|} dx^1 \wedge \dots \wedge dx^n$$

which is obtained by taking an orthonormal frame e_i and considering the dual frame ω^i defined as

$$\omega^i e_j = \delta_j^i$$

and letting

$$dvol = \omega^1 \wedge \dots \wedge \omega^n$$

This construction is independent of choice of orthonormal frame.

Proof. Let ϵ_i be another orthonormal frame with dual frame α^i . Then, $\epsilon_i = a_i^j e_j$ and $\alpha^i = b_j^i \omega^j$ and so

$$\begin{aligned}\alpha^1 \wedge \dots \wedge \alpha^n &= b_{j_1}^1 \omega^{j_1} \wedge \dots \wedge b_{j_n}^n \omega^{j_n} \\ &= \sum_{\sigma \in S_n} b_{\sigma(1)}^1 \dots b_{\sigma(n)}^n \operatorname{sgn}(\sigma) \omega^1 \wedge \dots \wedge \omega^n \\ &= |b| \omega^1 \wedge \dots \wedge \omega^n \\ &= \omega^1 \wedge \dots \wedge \omega^n\end{aligned}$$

where the last line was obtained from the fact that b is the orthogonal change-of-basis matrix from e to ϵ . \square

Then, we define

$$\operatorname{Vol}(K) = \int_K d\operatorname{vol}$$

2.4 Integrating a Non-Orientable Manifold

How do we integrate a manifold that is not orientable? The previous construction was coordinate-independent only because we chose positive oriented coordinates...

Let $K \subset U$ be a compact set in a single chart on the manifold. Then, we can define

$$\operatorname{Vol}(K) = \int_K \sqrt{|g_{ij}|} dx^n$$

Now, this is independent of choice of coordinates, since if K lies in the intersection of two charts, we can use the Jacobian change-of-variables formula to show that the two calculations of the volume are equal.

The problem is that $dy^n = \det(J_{x \rightarrow y}) dx^n$ depends also on the sign of the determinant of the Jacobian.

On an orientable Manifold, we have $d\operatorname{vol} \in \Omega^n(M)$ (i.e. $d\operatorname{vol} \in \Gamma(\Lambda^n T^*M)$), and in fact a manifold is orientable if and only if it admits a nowhere-vanishing top degree form.

Homework 5. *Prove that a manifold is orientable if and only if it admits a nowhere-vanishing top degree form.*

2.5 Existence of Metrics

Theorem 1. *On each smooth manifold M there exists smooth Riemannian metrics.*

Proof. Let (U_i, ϕ_i) be an atlas of M , and η_j be a partition of unity subordinate to it. Then, on each U_i we have a smooth Riemannian metric given by

$$g_i = dx_i^1 \otimes dx_i^1 + \dots + dx_i^n \otimes dx_i^n$$

Then, we define

$$g = \sum \eta_i g_i$$

□

2.6 Lower-Dimensional Integration on Riemannian Manifolds

Suppose we want to find the arc length of a curve $\gamma : I \rightarrow M$. We can define the length of γ to be

$$L(\gamma) = \int_I |\gamma'| dt$$

where $|\gamma'|$ is the length of the tangent vector with respect to the metric.

Definition 2.2. Let $p, q \in M$ be points in a connected manifold M . We define the distance between p and q to be

$$\inf_{\gamma \in C^\infty(I, M)} \{L(\gamma) \mid \gamma(0) = p, \gamma(1) = q\}$$

Note that we can relax the condition that γ be smooth to γ being only piecewise smooth, since any piecewise smooth curve is uniformly approximated by smooth curves.

This distance, denoted $d(p, q)$, turns out to metrize the manifold.

Theorem 2. $d(\cdot, \cdot)$ is a metric on M , and the metric topology generated by d coincides with the topology of M .

Proof. First, we show that d is a metric. Symmetry of d should be obvious, since $L(\gamma) = L(-\gamma)$ and the curves from p to q directly coincide with curves from q to p via the map $\gamma \mapsto -\gamma$.

Now, d is also clearly positive-definite, since the length functional is positive-definite.

It should also be clear that $d(p, q) = 0$ if and only if $p = q$. Clearly, if $p = q$, then the constant curve $\gamma(t) = p$ has length zero, so $d(p, p) = 0$. Now, if $p \neq q$, then since M is Hausdorff, they must have positive distance from each other. This follows from the second claim that the topologies coincide.

The triangle inequality follows from the fact that given three points p, q, m , the curve going from p to m , and then from m to q , is a curve from p to q , and so $d(p, q) \leq d(p, m) + d(m, q)$ (since it is part of the infimum).

Now, we show that the topologies coincide..

□

Homework 6. Show that the topology on M coincides with the metric topology from d .

Homework 7. Show that for $(\mathbb{R}^n, g_{\mathbb{R}^n})$, $d(p, q) = \|p - q\|$.

2.7 Connections on a Riemannian Manifold

Let (M^n, g) be a smooth Riemannian Manifold, $X \in \mathfrak{X}(M)$. We wish to take the derivative of this vector field. Recall that the Lie derivative allows us to take the derivative of X along another vector field Y , however this operation is not linear with respect to the module of smooth functions. That is,

$$L_X(fY) = fL_XY + (Xf)Y$$

Also, the Lie derivative is not defined for a single point, since it takes into account the motion of X around any particular point.

What we really want is ∇_v , the covariant derivative.

Definition 2.3. A Connection is a map

$$\nabla : \mathfrak{X}(M) \times \mathfrak{X}(M) \rightarrow \mathfrak{X}(M) \quad (X, Y) \mapsto \nabla_X Y$$

such that $\nabla_X Y$ is linear in both X with respect to the module $C^\infty(M)$, scalar linear in Y and satisfies the Leibniz rule

$$\nabla_X(fY) = (Xf)Y + f\nabla_X Y$$

Definition 2.4. A Connection is the following: for each $p \in M$, we have a map $\nabla : T_p M \times C^\infty(TM) \rightarrow T_p M$ that sends (v, Y) to $\nabla_v Y$. Such that ∇ is linear in v , linear in Y , and satisfies the Leibniz rule

$$\nabla_v(fY) = (vf)Y_p + f(p)\nabla_v(Y)$$

and, for all X, Y in $\mathfrak{X}(M)$, $\nabla_X Y \in \mathfrak{X}(M)$ where

$$(\nabla_X Y)_p = \nabla_{X_p} Y$$

Interpreting ∇ as an operator from $\mathfrak{X}(M)$, we see that it actually adds a covariant index. That is,

$$\nabla_\mu v^\nu$$

takes in a vector, and outputs a $(1, 1)$ tensor.

Example. The directional derivative in \mathbb{R}^n yields a connection. For $v \in T_x \mathbb{R}^n$, and X a smooth vector field on \mathbb{R}^n , we have

$$D_{(x,v)}X = \partial_t X(x + tv)|_{t=0}$$

and we define $\nabla_v X = (x, D_{(x,v)}X)$

Now, on TM for a general Riemannian manifold, there are many different connections. However, given a metric, we have a unique metric compatible, torsion-free connection called the *Levi-Civita Connection*.

Theorem 3. For M a smooth Riemannian manifold, then there exists a unique connection ∇ on TM such that

- ∇ is symmetric i.e.

$$\nabla_X Y - \nabla_Y X = [X, Y]$$

(The Christoffel symbols are symmetric in lower indices)

- ∇ is metric-compatible. That is,

$$\nabla g = 0$$

or

$$\nabla_\gamma g_{\mu\nu} v^\nu = g_{\mu\nu} \nabla_\gamma v^\nu$$

or

$$Xg(Y, Z) = g(\nabla_X Y, Z) + g(Y, \nabla_X Z)$$

Proof. See Carroll (p.99) for an explicit construction of the torsion free, metric compatible connection in terms of the components of g . The formula is

$$\Gamma_{\mu\nu}^\gamma = \frac{1}{2} g^{\gamma\rho} (\partial_\mu g_{\nu\rho} + \partial_\nu g_{\mu\rho} - \partial_\rho g_{\mu\nu})$$

□

Homework 8. Prove that the resulting connection is indeed a connection.

Now to prove that the two definitions of a connection coincide.

From the local to the global definition is trivial, so we wish to prove that we can localize the global definition.

Proof. Consider a smooth connection ∇ on M . Let $U \subset M$ be open, and Y a smooth vector field on M , X a smooth vector field on U .

Now, for $p \in U$, choose a smooth function η on M such that $\eta = 1$ in a neighborhood V_1 of p , and $\eta = 0$ on $M \setminus V_2$ with $\overline{V_1} \subset V_2$, $\overline{V_2} \subset U$ and $\overline{V_i}$ compact.

Homework 9. Construct a one-dimensional smooth bump function on \mathbb{R}

Now, set $\tilde{X} = \eta X$, which is defined globally on M . We can now define

$$\nabla_X Y|_{V_1} = \nabla_{\tilde{X}} Y|_{V_1}$$

and we can do this for every point $p \in M$. Now, we must show that such a construction is unique.

Suppose instead that we chose a different V'_1, V'_2, η' . We have a new globally-defined vector field $X' = \eta' X$, and we wish to show that $\nabla_{\tilde{X}} Y = \nabla_{X'} Y$ at p .

So, we construct

$$\nabla_{\tilde{X}}(Y) - \nabla_{X'}(Y) = \nabla_{\tilde{X} - X'} Y$$

Now, we know that $\tilde{X} - X'$ is zero at (and nearby) p , so

$$\tilde{X} - X' = \zeta(\tilde{X} - X')$$

Homework 10. Construct ζ .

So, we have that

$$\begin{aligned}\nabla_{\tilde{X}-X'} &= \nabla_{\zeta(\tilde{X}-X')} \\ &= \zeta \nabla_{\tilde{X}-X'} \\ &= 0\end{aligned}$$

and so they agree around p .

Next, consider $p \in M$, with Y a smooth vector field. Choose a coordinate chart (U, ϕ) around p , with $v \in T_p M$, $v = v^i \partial_i$.

Then, we set $\nabla_v Y = \nabla_{v^i \partial_i} Y = v^i \nabla_{\partial_i} Y$, where we have already defined what ∇_{∂_i} should be, since ∂_i is a locally defined vector field.

Now, we need to show this is independent of coordinate charts. Let (V, ψ) be another coordinate chart, with $v = v^j \partial'_j$ for coordinate field ∂'_i . The claim is that

$$v^i \nabla_{\partial_i} Y = v^j \nabla_{\partial'_j} Y$$

which is easily verified, since $J(\partial \rightarrow \partial') \nabla_{\partial_i} = \nabla_{\partial'_j}$, and so

$$v^j \nabla_{\partial'_j} = v^j \nabla_{J(\partial \rightarrow \partial')^j_i \partial_i}$$

but $v^i = J^i_j b^j$, and so they agree. \square

2.8 The Levi-Cevita Connection

Recall that we have a unique torsion-free, metric compatible connection ∇ for any Riemannian manifold. We wish to localize this ∇ further.

Definition 2.5. Let γ be a smooth curve in M . A vector field X along γ is an assignment $X : I \rightarrow TM$ with $X(t) \in T_{\gamma(t)} M$ where X is called smooth if its coordinate decomposition

$$X = \xi^i(t) \partial_i$$

is smooth in each component.

Definition 2.6. $\nabla_{\partial_t} X$ is define along γ as follows: Let I_{t_0} be an open interval around t_0 , which maps into chart (U, ϕ) . Then,

$$\begin{aligned}\nabla_{\partial_t} X &= \nabla_{\partial_t} \xi^i(t) \partial_i \\ &= \partial_t \xi^i(t) \partial_i + \xi^i(t) \nabla_{\partial_t} \partial_i \\ &= \partial_t \xi^i(t) \partial_i + \xi^i(t) \nabla_{\partial_t \gamma} \partial_i\end{aligned}$$

which is already defined.

The second term in this expansion turns into

$$\xi^i(t) \nabla_{\partial_t \gamma} \partial_i = \xi^i \partial_t x^j \nabla_{\partial_j} \partial_i$$

and we define

$$\Gamma^k_{ij} \partial_k = \nabla_{\partial_j} \partial_i$$

Where Γ^k_{ij} is the Christoffel symbol (of the first kind) for the connection.

Homework 11. Show that for the Levi-Civita connection,

$$\Gamma_{ij}^k = \frac{1}{2}g^{kl}(g_{il,j} + g_{lj,i} - g_{ij,l})$$

2.9 The Connection in Local Coordinates

Definition 2.7. The connection forms of the connection ω_i^j associated with an orthonormal frame e_i is defined as

$$\nabla e_i = \omega_i^j \otimes e_j$$

Knowing that the frame is orthonormal and the connection is metric compatible, we get

$$\begin{aligned}\langle e_i, e_j \rangle &= \delta_{ij} \\ \langle \nabla_X e_i, e_j \rangle + \langle e_i, \nabla_X e_j \rangle &= 0 \\ \langle \omega_i^k(X) e_k, e_j \rangle + \langle e_i, \omega_j^l(X) e_l \rangle &= 0 \\ \omega_i^j(X) + \omega_j^i(X) &= 0\end{aligned}$$

and so ω_j^i is antisymmetric.

Theorem 4. The following holds for the connection forms:

- ω is antisymmetric
- $d\omega^i = \omega_j^i \wedge \omega^j$

To prove this, we can use the identity

$$d\alpha(X, Y) = X\alpha(Y) - Y\alpha(X) - \alpha([X, Y])$$

for one-forms α .

2.10 Parallel Transport

Let X be a vector field on M along γ .

Definition 2.8. X is called parallel if

$$\nabla_{\partial_t} X = 0$$

Theorem 5. For each $v \in T_{\gamma(0)}M$, there is a unique solution to the initial value problem

$$\begin{aligned}\nabla_{\partial_t} X &= 0 \\ X(0) &= v\end{aligned}$$

Proof. Let (U, ϕ) be a coordinate chart around $\gamma(0)$. Then, in U ,

$$\nabla_{\partial_t} X = 0$$

is the same as

$$\partial_t \xi^k + \Gamma_{ij}^k \xi^i \partial_t x^j$$

which is a first order linear ODE with smooth coefficients, and so it has unique solutions for the initial value $X(0) = v$, or $\xi^i(0) = v^i$. \square

Now, since the ODE is linear, there is a linear map between initial values and solutions, that is we have a linear map from $T_{\gamma(0)}M$ to $T_{\gamma(1)}M$ by evaluating X at 1. This map is the parallel transport map, and it is invertible by running the curve backwards. Thus, this map is an isomorphism. Even better...

Proposition 1. *The parallel transport map is an isometry.*

Homework 12. *Prove that*

$$\partial_t g(X, Y) = g(\nabla_{\partial_t} X, Y) + g(X, \nabla_{\partial_t} Y)$$

Definition 2.9. *The Holonomy Group of a Riemannian manifold (M, g) based at a point $p \in M$, denoted $H_{g,p}$ is defined to be*

$$H_{g,p} = \{P_\gamma : \gamma \text{ a smooth loop at } p\}$$

where P_γ is the parallel transport along γ , with the group structure of loop concatenation.

Definition 2.10. *The Reduced Holonomy Group is the subgroup of $H_{g,p}$ consisting of parallel propagators whose loops are homotopic to the identity.*

3 Geodesics and Curvature

3.1 Geodesics

Definition 3.1. *Let (M^n, g) be a Riemannian manifold, and let $\gamma : I \rightarrow M$ a smooth curve. γ is called a geodesic if its second derivative vanishes. That is, if it solves the geodesic equation*

$$\nabla_{\partial_t} \partial_t \gamma = 0$$

Now, let's examine the geodesic equation further. In local coordinates, we have

$$\begin{aligned} \nabla_{\partial_t} \partial_t \gamma &= \nabla_{\partial_t} \partial_t x^i \partial_i \\ &= \partial_t \partial_t x^k \partial_k + \partial_t x^k \nabla_{\partial_t} \partial_k \\ &= (\partial_t \partial_t x^k + \Gamma_{ij}^k \partial_t x^i \partial_t x^j) \partial_k \end{aligned}$$

and so the local coordinate version of the differential equation is the system of equations

$$(\partial_t)^2 x^k + \gamma_{ij}^k \partial_t x^i \partial_t x^j = 0$$

which are guaranteed local unique solutions for initial conditions of γ and γ' .

Let's look at properties of geodesics. In particular, we can look at

$$\partial_t |\gamma'|^2 = \partial_t (g(\gamma', \gamma')) = 2g(\nabla_{\partial_t} \gamma', \gamma') = 0$$

and so the velocity of the geodesic does not change.

3.2 The Exponential Map

Let $p \in M$. We can define an exponential map $\exp : T_p M \rightarrow M$ via the following:

Definition 3.2. The exponential map $\exp : T_p M \rightarrow M$ is defined as $\exp(v) = \gamma(1)$ where γ is a geodesic with $\gamma(0) = p$ and $\gamma'(0) = v$.

Why do we insist that $\exp_p(v) = \gamma(1)$? Consider

$$\exp_p(tv) = \gamma_{tv}(1) = \gamma_v(t)$$

where $t \in \mathbb{R}$. The last equality is obtained in the following way:

Lemma 1. $\gamma_{tv}(1) = \gamma_v(t)$ for all t .

Proof. Consider $\gamma(t) = \gamma_{sv}(t)$. This is the geodesic such that $\gamma(0) = p$ and $\gamma'(0) = sv$. Now, notice that $\tilde{\gamma}(t) = \gamma_v(st)$ is defined so that $\tilde{\gamma}(0) = p$ and $\tilde{\gamma}'(0) = \partial_t \gamma_v(st) = \gamma'_v(0) \partial_t(st)|_{t=0} = sv$ and by uniqueness of geodesics, $\gamma = \tilde{\gamma}$ as desired. \square

Let's examine the domain for the exponential map. With no assumptions on the structure of the manifold, what can we say about solutions to the geodesic equation?

Recall the escape lemma for flows along vector fields. If γ is a maximal integral curve of a vector field X whose domain J has a least upper bound b , then for each $t_0 < b$, $\gamma([t_0, b))$ is not contained in any compact subset of the manifold. That is, if γ goes into a compact subset of the manifold, it will not die in the interior of the compact subset.

We also have the uniform time lemma, which guarantees that for U open with compact closure, any $K > 0$, there is some $\epsilon > 0$ such that the geodesic $\gamma(t)$ with $\gamma(t_0) = p$ $\gamma'(t_0) = v$ exists for $t \in [t_0 - \epsilon, t_0 + \epsilon]$ and the map

$$\begin{aligned} \gamma : U^* \times (t_0 - \epsilon, t_0 + \epsilon) &\rightarrow M \\ \gamma(v, t) &= \gamma(t) \end{aligned}$$

and here $U^* = \{v \in TM, \|v\| < K, \pi(v) \in U\}$.

Now, we can see that \exp_p is defined on a closed ball $\overline{B}_\epsilon(0) \subset T_p M$ for some $\epsilon > 0$, and furthermore for any compact set K , there is some $\epsilon > 0$ such that \exp_p is defined on $\overline{B}_\epsilon(0)$ for all $p \in K$.

In \mathbb{R}^n , we have geodesics as linear affinely parameterized curves i.e. $\gamma(t) = \vec{a}t + \vec{b}$.

Example. Consider the sphere S^n with the induced metric from \mathbb{R}^{n+1} . Then, the Levi-Civita connection is given as

$$\nabla_{\partial_t}^{S^n} \gamma' = \left(\nabla_{\partial_t}^{\mathbb{R}^{n+1}} \gamma' \right)^T$$

Where T is the tangential projection onto S^n .

More generally, for N a submanifold of M , and X a vector field on N , we can extend X to a neighborhood in M , and take $\nabla_{\partial_t}^N X = (\nabla_{\partial_t}^M X)^T$.

3.3 Further properties of geodesics

In \mathbb{R}^n , it is clear that the straight line geodesic between two points is the path of shortest length between them. Is this the case in general? Do geodesics exist between any two points?

Obviously there are not geodesics between arbitrary points in a general connected Riemannian manifold (motivating example: Schwarzschild geometry). However, if a Riemannian manifold is complete, then it has geodesics between all points.

Does there always exist a geodesic of minimal length? And are such geodesics unique? No. On S^2 , we have an infinite number of geodesics from the north pole to the south pole. Suppose instead, however, that we restrict to anything but the south pole. Then, there exist unique geodesics of minimal length from the north pole to any point. This has to do with the fact that the geodesics from the north pole do not cross until the south pole.

We can prove that *locally*, points are connected by a minimal geodesic, and that open balls around a point correspond to exponential projections of open balls in the tangent space.

Now, an important lemma:

Lemma 2. Gauss Lemma: *Let M be a manifold, and $p \in M$ with exponential \exp_p . We wish to understand $(d\exp_p)_v : T_p M \rightarrow T_{\exp_p(v)} M$. It is true that*

$$g(v, w) = g(d(\exp_p)_v(v), d(\exp_p)_v(w))$$

Proof. We begin by calculating $(d\exp_p)_v(V)$. Note that here, the v in the parentheses is actually in $T_v T_p M$, which is canonically identified with $T_p M$.

Specifically, we wish to show $\|(d\exp_p)_v(v)\| = \|v\|$, or that $g((d\exp_p)_v(v), (d\exp_p)_v(v)) = g(v, v)$.

To see this, consider the geodesic $c(t) = \exp_p(tv)$. Now, c is affinely parameterized, so it has constant speed (magnitude of tangent vector). Now, $c'(0) = v$, and $c'(1) = (d\exp_p)_v(\partial_t(tv)|_{t=1}) = (d\exp_p)_v(v)$ and since c is affinely parameterized, these two have the same magnitude.

Now, let $w \in T_p M$ such that w is perpendicular to v . We can choose a path $\tau(s) = v + sw$ such that $\tau(0) = v$ and $\tau'(0) = w$. Consider

$$F(t, s) = \exp_p(t(v + sw))$$

where, by varying s , we get a family of geodesics from the tangent vectors $v + sw$. Now, for $t \in [0, 1]$ (actually $(-\epsilon, 1 + \epsilon)$), $s \in (-\epsilon, \epsilon)$, we have a smooth map $F : [0, 1] \times (-\epsilon, \epsilon) \rightarrow M$.

Lemma 3. *For a smooth map $F : [a, b] \times [c, d] \rightarrow M$ with first coordinate t and second coordinate s ,*

$$\nabla_{\partial_s} \partial_t F = \nabla_{\partial_t} \partial_s F$$

Homework 13. *Prove this lemma, using the fact that $[\partial_s, \partial_t] = 0$.*

Now, we have that

$$\partial_t F(t, 0) = c'(t)$$

since $F(t, 0) = \exp_p(tv) = c(t)$. We also have

$$\partial_s F(1, 0) = (d \exp_p)_v(\partial_s(t(v + sw))|_{t=1, s=0}) = (d \exp_p)_v(w)$$

Now, we wish to show that

$$g((d \exp_p)_v(v), (d \exp_p)_v(w)) = 0$$

which is clear, since

$$\begin{aligned} g((d \exp_p)_v(v), (d \exp_p)_v(w)) &= g(\partial_t F(1, 0), \partial_s F(1, 0)) \\ &= g(\partial_t F, \partial_s F)|_{t=1, s=0} \end{aligned}$$

Now,

$$\begin{aligned} \partial_t g(\partial_t F, \partial_s F)|_{s=0} &= g(\nabla_{\partial_t} \partial_t F, \partial_s F) + g(\partial_t F, \nabla_{\partial_t} \partial_s F) \\ &= g(\partial_t F, \nabla_{\partial_t} \partial_s F) && \text{since } F \text{ is along a geodesic, second derivatives vanish} \\ &= g(\partial_t F, \nabla_{\partial_s} \partial_t F) \\ &= \frac{1}{2} \partial_s g(\partial_t F, \partial_t F) && \text{By symmetry of the metric} \end{aligned}$$

Now, suppose instead that we use a circular arc in $T_p M$ between v and w so that $\|\partial_t F\|$ is independent of s . Then, it follows that $\partial_s g(\partial_t F, \partial_t F) = 0$ as desired.

Now, let's calculate $g(\partial_t F, \partial_s F)|_{t=0, s=0}$. We have

$$\begin{aligned} \partial_t F|_{t=0, s=0} &= c'(0) = v \\ \partial_s F|_{t=0, s=0} &= \partial_s \exp_p(t\tau(s))|_{t=0, s=0} = 0 \end{aligned}$$

and so $g((d \exp_p)_v(v), (d \exp_p)_v(w)) = 0$.

These two facts then prove the Gauss lemma by writing $u = \alpha v + \beta w$ for w perpendicular to v . \square

If we were to follow the proof through using the straight line in $T_p M$ instead of a circular arc, we would need to use the following lemma

Lemma 4. $(d \exp_p)_0 = id$

Proof. Let $v \in T_p M$, and let $\gamma(t) = tv$ be a curve in $T_p M$ with tangent vector v at zero. Then,

$$(d \exp_p)_0(v) = \partial_t \exp_p(tv) = v$$

as desired. \square

Proposition 2. For U_p an open set in $T_p M$, $0 \in U_p$, the exponential map $\exp_p|_{U_p}$ is a diffeomorphism onto its image, and $\exp_p(U_p)$ is open in M .

$B_r(0) \subset T_p M$ is called a normal ball if \exp_p restricts to a diffeomorphism from $B_r(0)$ to its image.

Theorem 6. *Let $B_{r_0}(0)$ be a normal ball. Then, for each $v \in B_{r_0}(0)$, the radial geodesic $c(t) = \exp_p(tv)$ for $t \in [0, 1]$ is the unique shortest smooth curve up to reparameterization from p to $\exp_p(v)$.*

A corollary of this is that $\exp_p(B_r(0)) = B_r(p)$.

Proof. Let $v \in B_{r_0}(0)$ as described in the hypothesis. Let $c(t) = \exp_p(tv)$, with $c(0) = p$ and $c(1) = q$. Furthermore, let γ be any curve from p to q .

Suppose γ leaves $\exp_p(B_{\|v\|}(0))$ at some time t_1 . That is, $\gamma([0, t_1]) \subset \exp(B_{\|v\|})$ and $\gamma(t_1)$ is in the boundary. Then, we know that

$$L_\gamma \geq L_{\gamma|_{[0, t_1]}}$$

so all we need to show is that

$$L_c \leq L_{\gamma|_{[0, t_1]}}$$

Now, this reduces to the second case. Namely, suppose γ is entirely contained in $\exp(B_{\|v\|}(0))$, and $\gamma(1) = q_1$ is on the boundary. Let $\tilde{\gamma}(t) = \exp_p|_{B_{\|v\|}(0)}^{-1} \circ \gamma(t)$ be the corresponding curve in $T_p M$. Now, all we have to do is calculate the length of γ .

$$L_\gamma = \int_I g(\gamma', \gamma') dt$$

Now, $\gamma'(t) = (d\exp_p)_{\tilde{\gamma}(t)}(\tilde{\gamma}'(t))$ and if we assume $\tilde{\gamma}'(t)$ is not zero, we can calculate the magnitude of $\gamma'(t)$. Let $\tilde{\gamma}'(t)$ be decomposed into a radial and normal part $r(t)$ and $n(t)$ with respect to the vector $\tilde{\gamma}$. Then,

$$\begin{aligned} g((d\exp_p)_{\tilde{\gamma}(t)}(r(t) + n(t)), (d\exp_p)_{\tilde{\gamma}(t)}(r(t) + n(t))) &= \|r(t)\|^2 + \|d\exp_p(n(t))\|^2 \\ &\geq \|r(t)\|^2 \end{aligned}$$

Homework 14. *prove that equality is met in the previous inequality if and only if $\tilde{\gamma}(t)$ is radial.*

Then,

$$\begin{aligned} L_\gamma &= \int_{0+}^1 \|\gamma'\| dt \\ &\geq \int_{0+}^1 \|r(t)\| dt \end{aligned}$$

switching to polar coordinates, we denote $R(v) = \|v\|$, and we can calculate

$$\begin{aligned} \partial_t R(\tilde{\gamma}(t)) &= \nabla(R) \cdot \tilde{\gamma}'(t) \\ &= \frac{\tilde{\gamma}(t)}{\|\tilde{\gamma}(t)\|} \cdot \tilde{\gamma}'(t) \\ &= r(t) \end{aligned}$$

and so

$$\begin{aligned} L_\gamma &\geq \int_{0+}^1 \|r(t)\| dt \\ &= \int_{0+}^1 \partial_t R(\tilde{\gamma}(t)) dt = L(c) \end{aligned}$$

as desired. \square

The corollary follows immediately.

Proof. Let $U_r = \exp_p(B_r(0))$. It should be clear that $U_r \subset B_r(p)$ since the radial geodesic $\exp_p(tv)$ for $v \in B_r(0), t \in [0, 1]$ has length $\|v\| < r$. Since this geodesic is the minimal path from p to $\exp_p(v)$, it follows that $d(p, \exp_p(v)) < r$ as well.

Now, let $q \in B_r(p)$. That is, $d(p, q) < r$. Hence, we can find a smooth curve $c : I \rightarrow M$ with $L(c) < r$ and $c(0) = p, c(1) = q$. Let t_1 be such that $c([0, t_1]) \subset U_r$ (since c is continuous, and $c(0) \in U_r$, and U_r is open). Thus, for all $t \in [0, t_1]$, we have $c(t) = \exp_p(v(t))$ for some $v(t) \in B_r(0)$. In particular, we can find an $r_1 < r$ such that $v(t) \in B_{r_1}(0)$.

Thus, we know that

$$L(c|_{[0, t_1]}) \leq L(c) \leq r_1$$

and so

$$L(\exp_p(sv(t))|_{s \in [0, 1]}) = \|v(t)\| \leq L(c) < r_1$$

Now, consider the supremum of such t_1 . We claim that $\sup t_1 = 1$, which implies that $L(c) \leq r_1 < r$ as desired. To see that $\sup t_1 = 1$, suppose instead that $\sup t_1 = T < 1$. This means that for all $t < T$, $c(t) = \exp_p(v(t)), t \in [0, T)$. However, taking a limit of such $v(t)$ yields some $V = v(T)$ for which $c(T) = \exp_p(V)$. However, this means that $c(T) \in U_r$ as well, and thus there is some $t' > T$ for which $c(t) = \exp_p(v(t)), t \in [0, t']$, which contradicts T being the supremum.

Thus, $c(t) = \exp_p(v(t)), t \in I$, and so $q \in U_r$ as desired. \square

Homework 15. Find a counterexample to $\exp_p(B_r(0)) = B_r(p)$ for arbitrary r .

(Note, for compact Riemannian manifolds, this is actually true! So S^n or T^n won't be a good counterexample...)

Corollary 1. If a piecewise differentiable curve $\gamma(t)$ affinely parameterized minimizes the length between $\gamma(0)$ and $\gamma(1)$ (that is, $L(\gamma) = d(\gamma(0), \gamma(1))$), then γ is a smooth geodesic.

Proof. (Easy proof) Apply variational calculus to the arc length formula to see that minimal paths satisfy the geodesic equation, and apply uniqueness. \square