Note Title 5/21/2017

Integration on manifolds

To put things in perspective, consider a o-form on M, ie.

f:m - R Co

The "integral"

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would not make sense if M is just an abstract manifold. If M has some extra structure, e.g. a (Riemannian) volume form, or a measure, then an integral can be defined that has a similar meaning of an 'area integral" in Calculus when dim M = 2 and "volume integral" when dim M = 3.

what we do now is a little more general and abstract.

We show that n-forms on an abstract manifold m^n have just the correct "transformation properties" so that we can define its integral on m invariantly.

We do not need a Riemannian metric or measure, but we do need m to be oriented.

Let mn be an oriented manifold.

 $\Omega_c^n(m^n) = \{ \omega \in \Omega^n(m^n) : Supp \omega \text{ is compact} \}$

We define $\int_{\Gamma} : \Omega_{c}^{r}(m^{n}) \longrightarrow \mathbb{R}$ $fram: \omega_{p} \neq 0$ }

a vector subspace

of num

First we define it in the special case $M^n = \mathbb{R}^n$ (with the standard orientation).

 $\omega \in \Omega^n(\mathbb{R}^n)$ can be uniquely espressed in the form

$$\omega = f(x) dx_1 \wedge \cdots \wedge dx_n$$

f∈ C∞(Rn, R) has compact support. Define

$$\int_{\mathbb{R}^n} \omega = \int_{\mathbb{R}^n} f(x) dx_1 \wedge \cdots \wedge dx_n := \int_{\mathbb{R}^n} f(x) dx_1 \cdots dx_n$$

ff(x)dun = the usual

Riemann integral

the usual

of f.

Lebesque integral

The same definition can be used when $\omega \in \Omega_c^n(V)$ for $V \subseteq \mathbb{R}^n$.

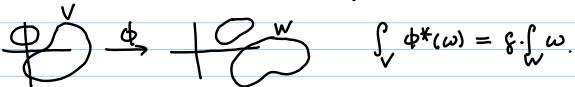
in Rn.

Lemma 10.1 Let ¢: V→W be a diffeomorphism between open sets of Rn, assume that

 $sgn(det(D_x\phi)) = \xi \in +1 \text{ or } -1) \forall x \in V.$

[Note: this condition is automatically satisfied if V and W are connected.]

For $W \in \Omega_c^n(W)$, we have



Proof: This is where the transformation property of

n-forms comes in:

if $w = f(x) dx_1 \wedge \cdots \wedge dx_n$, $f \in C_c^{\infty}(W, \mathbb{R})$, then

 $\phi^*(\omega) = f(\phi(x)) \det(D_x \phi) dx_1 \wedge \cdots \wedge dx_n$

But

$$\int_{W} f(x) d\mu n = \int_{V} f(\phi(x)) |d\phi(0x\phi)| d\mu n$$

$$\int_{W} W \qquad \qquad \begin{cases} 11 \\ \phi^{*}(w) \end{cases}$$

Proposition For an ordented n-dimensional smooth manifold mn, 3! linear map

 $\int_{\mathbf{m}} : \mathcal{Q}_{e}^{n}(\mathbf{m}^{n}) \rightarrow \mathbb{R}$

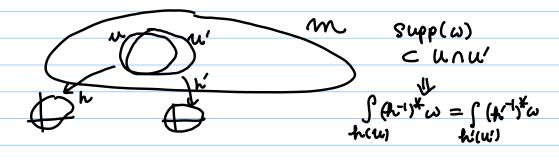
with the following property:

if $\omega \in \Omega_c^n(m^n)$ has support contained in U, where (U,h) is a positively oriented chart, then

 $\int_{M} \omega = \int_{\mathcal{H}(\omega)} (h^{-1})^{*} \omega \quad -(4)$

Key

Idea: (1) The transformation property of n-forms means (2) is invariant under change of coordinates



(2) But what if Supp(w) cannot be covered by a single Chart? use a partition of unity (Pi) subordinate to a

positive atlas (My) act:

- Lemma (i) Sm w changes sign when the orientation (10.3) of mr is reversed.
 - (ii) If $\omega \in \Omega^n_c(m^n)$ has support contained in an open set $W \subseteq m^n$, then

$$S_{m}\omega = S_{w}\omega$$
,

when W is given the orientation induced by m.

Idea: use a partition of unity, restrict to the case where supp (w) is contained in a chart.

Remark: Orientation form (and in particular a Riemannian volume form)

induces

a measure on m in the following way:

If the orientation of m is given by the orientation form $\sigma \in \Omega^n(m)$, then any n-form (smooth or merely continuous) can be written uniquely as

fo, fecom, R) (or Co(m, R)).

$$Supp(f\sigma) = Supp(f)$$
.

Our definition of $\int f \sigma$

extends to $f \sigma$ continuous n-form $f \sigma$, so we have a map

 $I_{\sigma}: C_{c}^{0}(m, \mathbb{R}) \to \mathbb{R}$, $I_{o}(f) = \int_{m} f \sigma$. Space of continuous compactly supported functions $m \to \mathbb{R}$

Easy to check: It is linear and positive (i.e. $T_0(f) \ge 0$ for $f \ge 0$)

According to Riesz's representation theorem, Io determines a positive measure up on m s.t.

$$\int_{\mathcal{C}} f \, d\mu_{\sigma} = \int_{\mathcal{C}} f \, \sigma \qquad f \in C_{\mathcal{C}}^{0}(m, \mathbb{R})$$

$$cont. 0-form \qquad cont. n-form$$

We only need a tiny bit of measure theory here, but it seems helpful to see that an n-form is something like "a 0-form with a measure /volume element built-in".

If m^n is an oriented <u>Riemannian</u> manifold, then the associated volume form determines a measure μ_m on m^n . (If $m^n = \mathbb{R}^n$ with the usual metuc, $\mu_m =$ the Lebesgue measure on \mathbb{R}^n .)

Def (Domain with smooth boundary)



Let mr be a manifold.

NEmr is called a domain with (smooth) boundary

∀PEN, I chart (M,h) around p st.

O PER TO

 $h(u \cap N) = h(u) \cap \mathbb{R}^n$

where $\mathbb{R}^n = \{(x_1, \dots, x_n) \in \mathbb{R}^n : x_1 \leq 0\}$

Ex: prove:

(a) p∈ interior (N) (=) F chart (U,h) around p St. fr(p)₁ < O

(b) $p \in \partial N$ \Leftrightarrow \exists chart (u,h) around p $st. h(p)_1 = 0$

A tangent vector $w \in T_pm$ at a boundary point $p \in \partial N$ is said to be outward directed, if there exists a C^∞ -chart (U,h) around p with $h(U \cap N) = h(u) \cap \mathbb{R}^n$ and s.t.

Dph(w) has a positive first coordinate

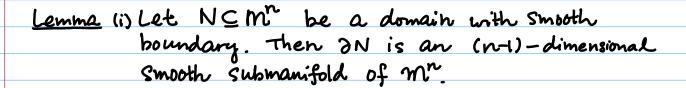
N Acp

Ex:(c) Prove that the same is true for any other chart around P.

(d) The change of coordinate

calculation you need here also

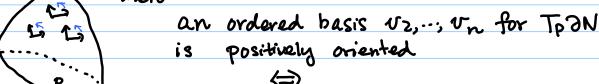
proves part (i) of the lemma
below. Work out the details.



(ii) Suppose Mr is oriented. There is an induced orientation of DN with the following property:

PEDN and vi∈Tpm is an oudward directed tangent vector,

then



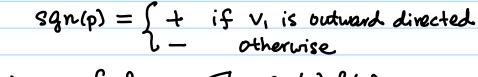
the ordered basis vi, vz, ..., vn for Tpm is positively oriented.

For the Stoke's theorem, we want to integrate n-forms

 $\omega \in \Omega^n(m)$ over domains N with boundary. We can formally define

based on the measure on m induced by the orientation form on m.

If n=1, ∂N is 0-dimensional. An orientation of ∂N consists of a choice of Sign, + or -, for every point $p \in \partial N$. For any positively oriented vector $v_i \in T_p m$,



Joht := ≤ sau(b) t(b)

Stokes' Theorem

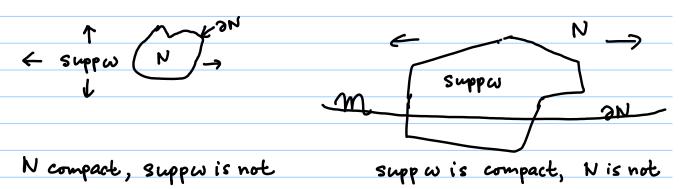
Let NCMⁿ be a domain with smooth boundary in an oriented manifold. Let DN have the induced Orientation

For every $\omega \in \Omega^{n-1}(m^n)$ with $N \cap Supp_m(\omega)$ compact we have

 $\int_{2N} i^*(\omega) = \int_{N} d\omega$

where

i: an - m is the inclusion map.

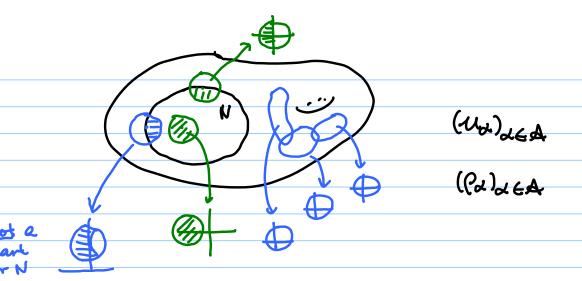


Proof (i) We assume $n \ge 2$. The n = 1 can be handled guste easily with minor changes.

The assumption implies that $i^*\omega$ has compact support on ∂N , as supp $i^*\omega \subset N \cap \text{Supp}_m(\omega)$.

And we may assume ω is compactly supported: choose $f \in \Omega^0_c(m)$ s.t. f = 1 on $N \cap \text{supp}_m(\omega)$, so $f \omega = \omega$ on N, and the two integrals are unchanged when ω is replaced by $f \omega$.

Choose an atlas of m consisting of the special types of charts for N.



Then choose a subordinate partition of unity (Pa) LEA.

We have $\omega = \sum_{n} \rho_{n} \omega$, $\omega \in \Omega_{c}^{n-1}(m^{n})$,

$$\int_{N} \omega = \sum_{\alpha} \int_{N} \rho_{\alpha} \omega$$
, $\int_{N} d\omega = \sum_{\alpha} \int_{N} d(\rho_{\alpha} \omega)$.

So it is enough to prove the theorem in the case where

 $\omega \in \Omega_c^{n-1}(m^n)$, supp. $(\omega) \subseteq \mathcal{U}$ and

(U,h) is a positively oriented chart with

 $h(u \cap N) = h(u) \cap \mathbb{R}^n$.

Let $K \in \Omega_{\mathcal{L}}^{n-1}(\mathbb{R}^n)$ be the (n-1)-form that is $(h^{-1})^*(\omega)$ on $h(\omega)$ and O on $\mathbb{R}^n \setminus h(\omega)$

By diffeomorphism invariance we have

$$\int_{0}^{\infty} \int_{0}^{\infty} \int_{0$$

f(u) $\int_{0}^{\infty} d\omega = \int_{0}^{\infty} (h^{-1})^{+}(\omega) = \int_{\mathbb{R}^{n}}^{\infty} dk$

So the proof further reduces to the special case where $m = \mathbb{R}^n$, $N = \mathbb{R}^n$ and $\omega \in \Omega^n$ (\mathbb{R}^n).



(11) Let
$$\omega = \sum_{i=1}^{N} f_i(x) dx_i \wedge \cdots \wedge dx_i \wedge \cdots \wedge dx_n$$
 $R>0$ $st.$ $supp f_i \subseteq [-R,R]^n$

i. $\partial R^n \to R^n$ inclusion, $x_1, \cdots, x_n \in \Omega^0(\mathbb{R}^n)$
 $i^*x_i = \int_{-1}^{\infty} 0 i^*x_i \wedge \cdots \wedge d(i^*x_i) \wedge \cdots \wedge d(i^*x_n)$
 $= \int_{-1}^{\infty} (0, x_2, \cdots, x_n) dx_2 \wedge \cdots \wedge dx_n$

Hence,

 $\int_{-1}^{\infty} \omega = \int_{-1}^{\infty} f_i(0, x_2, \cdots, x_n) d\mu_{m_i} \qquad \text{of } R^{m_i}$

Next,

 $d\omega = \sum_{i=1}^{N} \frac{\partial f_i}{\partial x_i} dx_i \wedge dx_i \wedge \cdots \wedge dx_i \wedge \cdots \wedge dx_n$
 $= \sum_{i=1}^{N} \int_{-1}^{\infty} \frac{\partial f_i}{\partial x_i} dx_i \wedge dx_i \wedge \cdots \wedge dx_n$
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 $= \sum_{i=1}^{N} \int_{-1}^{\infty} \frac{\partial f_i}{\partial x_i} dx_i \wedge dx_i \wedge \cdots \wedge dx_n$

Hence

 $\int_{-1}^{\infty} d\omega = \sum_{i=1}^{N} (-1)^{i-1} \int_{-1}^{\infty} \frac{\partial f_i}{\partial x_i} d\mu_n \qquad \text{of } R^n$

For $i = 2, -, n$,

 $\int_{-1}^{\infty} \frac{\partial f_i}{\partial x_i} d\mu_n = \int_{-1}^{\infty} \int_{-1}^{R} \frac{\partial f_i}{\partial x_i} (x) dx_i dx_i \cdots dx_n$

Fubinis

 $= \int_{-1}^{\infty} (-1)^{i-1} \int_{-1}^{\infty} \frac{\partial f_i}{\partial x_i} (x) dx_i dx_i \cdots dx_i \cdots dx_n$

Fig. $\int_{-1}^{\infty} \frac{\partial f_i}{\partial x_i} d\mu_n = \int_{-1}^{\infty} \int_{-1}^{R} \frac{\partial f_i}{\partial x_i} (x) dx_i dx_i \cdots dx_n$

Fig. $\int_{-1}^{\infty} \frac{\partial f_i}{\partial x_i} d\mu_n = \int_{-1}^{\infty} \int_{-1}^{R} \frac{\partial f_i}{\partial x_i} (x) dx_i dx_i \cdots dx_i \cdots dx_n$

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For
$$i=1$$
,

$$\int_{\mathbb{R}^{n}} \frac{\partial f_{1}}{\partial x_{1}} d\mu_{1} = \int_{\mathbb{R}^{n}}^{0} \int_{\mathbb{R}^{n}}^{\mathbb{R}^{n}} \frac{\partial f_{1}}{\partial x_{2}} (x) dx_{1} ... dx_{n}$$

$$= \int_{\mathbb{R}^{n}}^{\mathbb{R}^{n}} \frac{\int_{\mathbb{R}^{n}}^{\mathbb{R}^{n}} \frac{\partial f_{1}}{\partial x_{2}} (x) dx_{1} dx_{2} ... dx_{n}$$

$$= \int_{\mathbb{R}^{n}}^{\mathbb{R}^{n}} \frac{\int_{\mathbb{R}^{n}}^{\mathbb{R}^{n}} \frac{\partial f_{1}}{\partial x_{2}} (x) dx_{1} ... dx_{n}$$

$$f_{1}(0, x_{2}, ..., x_{n}) = 0$$

$$= \int_{\mathbb{R}^{n}}^{\mathbb{R}^{n}} \frac{\int_{\mathbb{R}^{n}}^{\mathbb{R}^{n}} \frac{\partial f_{1}}{\partial x_{1}} (x) dx_{1} ... dx_{n}$$

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$$= \int_{\mathbb{R}^{n}}^{\mathbb{R}^{n}} \frac{\partial f_{1}}{\partial x} (x) dx_$$

Example:

 $\omega_{0x}(w_i, -, w_{n-i}) = \det(x, w_i, -, w_{n-i}) \in AH^{n-i}(\mathbb{R}^n)$

 $= \sum_{i=1}^{n} \omega_{ox}(e_{i}, \cdot \cdot \cdot, \hat{e}_{i}, \cdot \cdot \cdot, e_{n}) dx_{i} \wedge ... \wedge dx_{i} \wedge ... \wedge dx_{n}$ $= det(x, e_{i}, \cdot \cdot \cdot, \hat{e}_{i}, \cdot \cdot, e_{n})$

 $= (-1)^{i-1} \times i \qquad (check' it.)$

i: 5nd C Rn -> Rn inclusion

i* Wo is an orientation form on 5nd

If S^{n-1} inherits the Riemannian structure from \mathbb{R}^n , \mathcal{K}_0 is also the corresponding volume form, since

if W_i , ..., W_{n-1} is a positively oriented o.n. basis of $T_{\infty}S^{n-1}$, then x_i, w_i , ..., w_{n-1} is a positively oriented o.n. basis of $T_{\infty}R^{n}$ ($\simeq R^n$), so

 $\omega_{ox}(w_{y}, w_{n+1}) = \det(x_{1}, w_{1}, w_{n+1}) = 1$

it $\omega_0 = \text{vol}_{SM}$, being a top-dimensional form in S^{n} , is of course, closed. (d: $\Omega^n(m^n) \to \Omega^n$)

Trick: consider the map

r: Rn-fo} -> 5n-1, r(x) = 2/1/211

consider $\omega = r^*(vol_{S^{n-1}})$

which must be closed also, since $d\omega = dr^*(vol_{S^{n-1}})$ = $r^*(dvol_{S^{n-1}}) = 0$

By a calculation on P74-75 of MBT: $\omega = \frac{1}{1|x_0|} \sum_{i=1}^{N} (-1)^{i-1} x_i dx_i \wedge \cdots \wedge dx_i \wedge \cdots \wedge dx_n$ or was = lixll-n wox. Note: wis closed, but wo is not Recall: din Hn-1 (Sn-1) dim Hⁿ⁻¹ ((Rⁿ-Co]) = 1 n≥2 [W] (w being closed is used here.) claim: [w] +0 in HM (Rn-fo]), [volsn=] +0 in Hnd (snd) Proof: It suffices to show that we cannot be written as de for any $\tau \in \Omega^{n-2}(\mathbb{R}^n - Co)$. Assume the contrary, and recalling $i*\omega = vol_{S^{n-1}}$ $i: S^{n-1} \rightarrow \mathbb{R}^n - fo$ Som it w = Som volgn= = 0 on the one hand. on the other hand, Stoke's theorem $\int_{S^{n-1}} i^* \omega = \int_{S^{n-1}} i^* d\tau = \int_{S^{n-1}} d(i^*\tau) = 0$ Similarly, if volgn = de for some re 12ⁿ⁻²(Snd), we have a similar contradiction

	Consequence: For $n \ge 2$, $[\omega]$ is a basis of $H^{n+}(\mathbb{R}^n-\{0\})$
	Evolgnij is a basis of Hn-1(5n-1).
	3 3 3 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4
	moreover, we can think of
	$\int_{S^{n+1}}: H^{n+1}(S^{n+1}) \longrightarrow \mathbb{R}$
	$[n] \mapsto \int_{S^{n+}} n as a inear $ isomorphism.
	isomorphism.
	We show that this is a general phenomenon for connected oriented compact manifolds:
	connected oriented compact manifolds:
	Thm For a connected oriented compact manifold min
C	Thm For a connected oriented compact manifold m ⁿ , corollary 10.14) integration over M induces an isomorphism
Ī	20.0110. July 21.22 10.00 1301.01 b. 1301.01
	$\int_{\mathcal{M}}: H^{n}(\mathcal{M}^{n}) \to \mathbb{R}.$
	This follows from the following (not so trivial) result:
	Theorem If mn is connected and oriented (not necessarily
	(10.13) compact), then the sequence
	ny dan Gm
	$\Omega_c^{\text{M}}(m) \xrightarrow{d} \Omega_c^{\text{n}}(m) \xrightarrow{\text{fm}} \mathbb{R} \rightarrow 0$
	is exact.
	If m is compact, then dim $H^n(m^n) < \infty$,
	$\Omega^{n+}(m) \xrightarrow{d} \Omega^{n}(m) \xrightarrow{sm} \mathbb{R} \to 0$ is exact
	$H^{n}(m^{n}) = \Omega^{n}(m) / Im(d: \Omega^{n-1}(m) \rightarrow \Omega^{n}(m))$
	$= \Omega^{r}(m) / \{n \in \Omega^{r}(m) : \int_{m} n = 0\}$
	7 42 6" 0 / 2 100 12 6" 0 1 3m 16 - 0 5
	Thm 10.13
	1 · · · · · · · · · · · · · · · · · · ·

This means every element in $H^n(m^n)$,

$$[\omega] = [\omega'] \iff \omega = \omega' + n \quad \text{fm} n = 0$$

$$\iff \int \omega - \omega' = 0$$

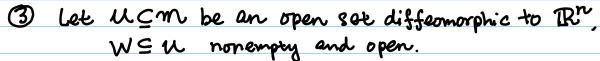
In other words, fw depends only on the cohomology class [w],

hence

$$[w] \mapsto \int w$$
 is well-defined and m is a linear isomorphism. Hr/m) m

Proof of Thm 10,13:

- 1) First prove it in the case of m= Rn.
- Det M-connected manifold, $(U_{kl})_{kl}$ an open cover. For any $p, q \in M$, $\exists x_1, \dots x_k$ s.t. (i) $p \in U_{kl}$, $q \in U_{kl}$ (ii) $U_{kl} \cap U_{kl}$ $\neq \emptyset$, $i=1,\dots,k-1$.



Y WEDE (m), supp well



 $\exists \ K \in \mathbb{N}_{c}^{n-1}(m) \ \text{st supp}(K) \subseteq \mathcal{U} \ \text{and} \ \text{supp}(\omega - dk) \subseteq W \ \text{(i.e. } \omega = dk \ \text{on} \ ww)$

Assume m is connected, Wem is non-empty and open.

Ywenn(m), 3 Kenn(m) with supp(w-dK) ∈ W.

- 2 easy point-set topdogy argument
- 1 reduces to a Calculus problem:

Let
$$\omega = f(x_1, x_n) dx_1 \wedge dx_n$$
 with

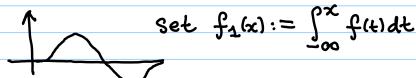
$$\int \omega = \int f(x_v - x_n) dx_n = 0$$
, $f \in \Omega_c^0(\mathbb{R}^n)$

Note:

$$K = \sum_{j=1}^{n} (-1)^{j-1} f_j(x) dx_1 \wedge \dots \wedge dx_j \wedge \dots \wedge dx_n$$

So to find
$$K \in \Omega_{\mathbb{C}}^{n}(\mathbb{R}^n)$$
 s.t. $dK = \omega$, it suffices to find $f_1, \dots, f_n \in \Omega_{\mathbb{C}}^{n}(\mathbb{R}^n)$ s.t. $\sum_{j=1}^{n} \frac{\partial f_j}{\partial x_j} = f$

n=1

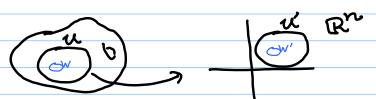


n>1:

induction on n (see M&T pg 92-93)

(tricky)

3 follows from (1): suffices to assume $M = U = \mathbb{R}^{n}$ easily (thanks to diffeomorphism invariance)



1 follows from 3 and 2: Here W may not be contained in an open set diffeomorphic to Br.

we can choose an open cover of m, { Uniqued, so that each Ux is diffeomorphic to IRN, and a Subordinate partition of untry to write

$$\omega = \sum_{j=1}^{k} \omega_{j}^{*}.$$

1 Can be established by working on each piece

Finally, suppose $W \in \Omega_c^n(m)$ with $\int_m \omega = 0$.

choose W SM, W diffeomorphic to IRn.

By Φ , \exists $K \in \Omega_c^{n-1}(m)$ with

 $Supp(\omega-dK)\subseteq W$.

$$\int_{W} \omega - dk = \int_{M} \omega - dk = 0$$

$$\int_{W} \omega = 0$$

$$\int_{W} \omega$$

W is where w and dk may not agree, so Consider

(W-dK) wand use the assumption

that w is diffeomorphic to IRM so by I we can find to ∈ \Ond (w) s.t.

 $(\omega - dK)|_{W} = d\tau_{0}$.

Let $T \in \Omega^{n+}_{c}(m)$ be the extension of To which vanishes outside of supply (To).

Then $\omega - dk = d\tau$ (on the whole manifold m) $\omega = d(\tau + k)$