Math 285
Lecture Notes

1 September 6th

We will start with a review of calculus, recast in into differential forms.

Definition 1.1. *Let $U \in \mathbb{R}^n$ be an open set. For a function $f : U \to \mathbb{R}$, we say $f \in C_p^k$ at a point p if all partial derivatives of f with order $\leq k$ exist and are continuous at k.*

Example: $C^0(\mathbb{R})$ describes functions that are at least continuous over the real numbers. In our setting, we will usually concern ourselves with functions that belong to C^∞, where $C^\infty = \cap_{i=0}^\infty C^i$

Definition 1.2. *Let $U \subseteq \mathbb{R}^n$, and let $f : U \to \mathbb{R}$. We call f analytic at a point $p \in U$ if it agrees with its Taylor's series at p in some neighborhood of p.*

We notice that because taking derivatives is linear, that is, we can differentiate term by term, that if f is analytic, then $f \in C^\infty$. However, the converse need not be true:

Consider:

$$f = \begin{cases} e^{-1/x} & \text{when } x > 0 \\ 0 & \text{else} \end{cases}$$

Without too much work, we see that this function is continuous. Moreover, the derivative of $e^{-1/x}$ is equal to $x^{-2}e^{-1/x} = x^{-2}f$. Taking the limit as $x \to 0$, and using L'Hôpital's rule where necessary, we can see this goes to 0. Alternatively, we can look at:

$$f'(0) = \lim_{x \to 0} \frac{f(x) - f(0)}{x}$$

with reasonable usage of L'Hôpital's.

The upshot is that, inductively, we may show that $f^{(k)}(0) = 0$, and thus, at the point $x = 0$, the Taylor series for f is identically 0. However, in no neighborhood of 0, is $f(x)$ identically 0. Thus, f is not analytic. However, via computation, we see that $f \in C^\infty$. So, $C^\infty \nRightarrow$ analytic.

Another way to see this concept, is if we think about Taylor's Series up to k-th order. This is just a Taylor series truncated at the k-th term, with a remainder term R_{k+1}. Then, in such a view, f is analytic at a point $p \iff \lim_{k \to \infty} R_k = 0$.

Definition 1.3. *Let $U \in \mathbb{R}^n$ be a set, and $p \in U$. We call U star-shaped with respect to p if, for all $q \in U$, that the line segment $\overline{pq} \subset U$.*

This motivates the hypotheses for Taylor's Theorem with a remainder term:

Theorem 1.1. *Let $U \subset \mathbb{R}^n$ be a star-shaped open set with respect to a point $p \in U$. Let $f : U \to \mathbb{R}$. If $f \in C^\infty$, then there exist $g_1, ..., g_n \in C^\infty$ such that*

$$f(x) = f(p) + \sum_{i=1}^{n} g_i(x)(x^i - p^i) \text{ with } g_i(p) = \frac{\partial f}{\partial x^i}(p)$$

Proof: Let $y \in U$, and let $x \in \overline{py} \subseteq U$. Taking a parametrization of $\overline{py} : x(t) = p + t(y-p)$ where the i-th component is given by $x^i(t) = p^i + t(y^i - p^i)$.

Now, consider $f(y) - f(p) = f(x(1)) - f(x(0))$. Using the fundamental theorem:

$$f(x(1)) - f(x(0)) = \int_0^1 \frac{d}{dt} f(x(t)) dt = \int_0^1 \sum \frac{\partial f}{\partial x^i}(x(t)) \frac{dx^i}{dt} dt =$$

$$\sum_i \int_0^1 \frac{\partial f}{\partial x^i}(p + t(y-p))(y^i - p^i) dt = \sum_i \left(\int_0^1 \frac{\partial f}{\partial x^i}(p + t(y-p)) dt \right)(y^i - p^i)$$

Thus, we identify:

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

It should be clear that:

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

as $\frac{\partial f}{\partial x^i}(p)$ is not a function of t.

Further, by an application of the dominated convergence theorem:

$$\frac{\partial}{\partial y^j} g_i(y) = \frac{\partial}{\partial y^j} \left(\int_0^1 \frac{\partial f}{\partial x^i}(p + t(p-p)) dt \right) =$$

$$\int_0^1 \frac{\partial}{\partial y^j} \frac{\partial f}{\partial x^i}(p + t(p-p)) dt$$

which exists and is continuous because $f \in C^\infty$. Thus, $g_i \in C^\infty$

2 September 11th

We want to reformulate the concept of a tangent vector in a coordinate-free way, because we should not need to immerse our manifold in an ambient Euclidean space.

Note that we will use parentheses for a point, and angle brackets for a vectors.

Recall that for a surface traced out in $\mathbb{R}^3$ by some function $M : f(x^1, x^2, x^3) = 0$, we can say that the tangent space is:

$$T_p(M) = \{v_p \in T_p(\mathbb{R}^3) : \nabla f(p) \cdot v_p = 0\}$$

But this depends on the space we're immersed in.

To move towards a coordinate independent description, we instead look at the directional derivative.

Definition 2.1. *If $v_p \in T_p(U)$ and $f \in C^\infty(U)$, then the directional derivative of f in the direction of v_p at the point p is denoted by $D_{v_p} f$.*

Explicitly, we can describe this as a cross section $f(p + tv)$, and thus:

$$D_{v_p} = \left.\frac{d}{dt}\right|_{t=0} = \sum_i \left.\frac{\partial}{\partial x^i}\right|_{x=(p+tv_p)} \left.\frac{dx^i}{dt}\right|_{t=0} = \sum_i \frac{\partial}{\partial x^i}(p)v^i = \sum_i v_i \left.\frac{\partial}{\partial x^i}\right|_p$$

This leads to the concept of the germs of a function:

Definition 2.2. *Let (f, U) denote a C^∞ function and its domain: $f : U \to \mathbb{R}$. Fix a $p \in U$.*

We say that $(f, U) \sim (g, V)$ if there exists $W \subset U \cap V$ such that $p \in W$, and that restricted to W, $f = g$. We denote these equivalence classes as $[(f, U)]$ and call these the germs of functions.

Further, we denote the set of equivalence classes at p as C_p^∞.

With some work, we can show that due to our equivalence being on some neighborhood of p, and the derivative being a local characteristic, that we may apply the directional derivative as:

$$D_{v_p} : C_p^\infty \to \mathbb{R}$$

Without too much trouble, we can see that there is a algebra of germs over $\mathbb{R}$ with the following operations:

$$\begin{cases} [(f, U)] + [(g, V)] = [(f + g, U \cap V)] \\ [(f, U)] * [(g, V)] = [(f * g, U \cap V)] \\ \lambda[(f, U)] = [(\lambda f, U)] \end{cases}$$

Proposition 2.1. *Let $D_{v_p} : C_p^\infty \to \mathbb{R}$.*

(i) D_{v_p} is $\mathbb{R}$-linear.

(ii) D_{v_p} follows a Leibniz rule, that is: $D_{v_p}(fg) = D_{v_p}(f)g(p) + f(p)D_{v_p}(g)$

Definition 2.3. *Let $D : C_p^\infty \to \mathbb{R}$. If D satisfies (i) and (ii) from Proposition 2.1, then we call it a derivation at p, or equivalently, a point-derivation of C_p^∞.*

Definition 2.4. *We denote the set of point-derivations of C_p^∞ as $\mathcal{D}_p(\mathbb{R}^n)$.*

Note that $\mathcal{D}_p(\mathbb{R}^n)$ is closed under addition and scalar multiplication, but not under multiplication. Thus, this forms a vector space, but not an algebra.

So, now we can recast our tangent space.

Theorem 2.1. *The map defined by:*

$$\phi : T_p(\mathbb{R}^n) \to \mathcal{D}_p(\mathbb{R})$$

such that $v_p \mapsto D_{v_p}$
is a linear isomorphism of vector spaces.

Proof. Suppose D_{v_p} is the 0 operator. By definition:

$$\varphi(v_p) = D_{v_p} = \sum_i v^i \frac{\partial}{\partial x^i}\bigg|_p$$

Since this is true for all functions, it is in particular true for the function $f = x^j$. Of course then:

$$D_{v_p}(f) = \sum_i v^i \frac{\partial}{\partial x^i}\bigg|_p (f) = v_p^j = 0$$

Since the choice of x^j was arbitrary, this may be performed for each x^j. Thus, $v_p^i = 0$ for all i, and thus $v_p = 0$.

Now, let $D \in \mathcal{D}_p(\mathbb{R}^n)$ be an arbitrary point-derivation.

Define $D_{v_p} = \sum v^i \frac{\partial}{\partial x^i}\bigg|_p$ where $v^j = D(x^j)$.

We claim that for an arbitrary $f \in C_p^\infty$, that $Df = D_{v_p}f$.

Using Theorem 1.1 (Taylor's theorem with Remainder), we expand f as:

$$f(x) = f(p) + \sum g_i(x)(x^i - p^i) : g_i(p) = \frac{\partial f}{\partial x^i}(p)$$

So, computing:

$$D(f) = D(f(p) + \sum g_i(x)(x^i - p^i)) = 0 + \sum D(g_i(x)(x^i - p^i)) =$$

$$\sum D(g_i)(p^i - p^i) + g_i(p)D(x^i - p^i) = \sum \frac{\partial f}{\partial x^i}(p)D(x^i)$$

We notice that this is exactly the same form as $\sum v^i \frac{\partial}{\partial x^i}\bigg|_p$ due to our identification of $v^i = D(x^i)$. Thus, $D = D_{v_p}$ on all f. $\qquad\square$

Note: we will notate in the future as $e_{i,p} = \frac{\partial}{\partial x^i}\Big|_p$ from now on.

Because we have a bijection, we can establish the following definition:

Definition 2.5. $T_p(U)$ *is the set of point derivations of* C_p^∞.

Definition 2.6. *Let* $X : U \to \coprod_{p \in U} T_p(U)$. *If* $X_p \in T_p(U)$, *we call such a function a vector field, where we use* $\coprod$ *to remind ourselves that the tangent spaces are disjoint.*

Unpacking the definition a little bit, if $X_p \in T_p(U)$ then:

$$X_p = \sum a^i(p) \frac{\partial}{\partial x^i}\Big|_p$$

Denoting $a^i : U \to \mathbb{R}$ as $p \mapsto a^i(p)$, then we have that:

$$X = \sum a^i \frac{\partial}{\partial x^i}$$

Definition 2.7. *Let* X *be a vector field as above. We say that* $X \in C^\infty$ *if each* $a^i : U \to \mathbb{R}$ *is* C^∞.

Notation: The set of C^∞ vector spaces on U is an $\mathbb{R}$-vector space. We denote this by $\mathcal{X}(U)$.

3 September 13th

Multilinear algebra:

Recall some easy examples.

The dot product $\langle u, v \rangle$ is a bilinear function that takes $V \times V \to k$.

Dual spaces:

Note that we like this point of view because we can always multiply functions, but we may not admit a multiplication on vectors. Cross products need not exist.

Definition 3.1. *A covector of a vector space* V *is a linear function* $f : V \to \mathbb{R}$.

Definition 3.2. *The dual space of* V *is the set of all covectors of* V. *We denote this as* V^*.

Theorem 3.1. *Let* V *be a vector space with basis* $\{e_i\}_{I=1}^n$, *and we have* $\alpha^i \in V^*$, *where* $\alpha^i(e_j) = \delta_i^j$. *Then,* $\{\alpha^i\}$ *form a basis for* V^*. *We call this the dual basis to* $\{e_j\}$.

Proof. Suppose $\sum_{I=1}^n c_i \alpha^I = 0$. Since these are functions on V, consider their action on e_j. Then, of course, we find that $c_j = 0$. Repeating this argument, this tells us that $c_i = 0$ for all I. In a similar fashion, if we assume f to be a functional, its action is completely determined on the basis vectors. Then, we may construct g such that $g = \sum_{I=1}^n d_i \alpha^I$. And we notice $f - g = 0$ everywhere, so $f = g$. $\square$

Corollary 3.1. *The dimension of the dual space is the dimension of the vector space.*

Definition 3.3. *Let f is a function, k-linear on V. That is, a function from $V \times V... \times V \to \mathbb{R}$, linear in each argument. We call this object a k-tensor on V. Further, we call f symmetric if, for any permutation of the arguments, f is constant.*

$$f(v_{\sigma(1)}, ..., v_{\sigma(n)}) = f(v_1, ..., v_n)$$

for any $\sigma \in S_n$. Call f alternative if, instead:

$$f(v_{\sigma(1)}, ..., v_{\sigma(n)}) = sgn(\sigma)f(v_1, ..., v_n)$$

Definition 3.4. *Let $\sigma \in S_n$. We say that:*

$$sgn(\sigma) = \begin{cases} 1 \text{ if } \sigma \text{ can be expressed as a product of an even number of transpositions} \\ -1 \text{ if } \sigma \text{ can be expressed as a product of an odd number of transpositions} \end{cases}$$

Equivalently, we can count the inversions.

It turns out, that the symmetric tensors will not be terribly interesting for this course, but the alternating ones will be.

Definition 3.5. *Denote the k-tensors on V as the set $L_k(V)$. Denote the alternating k-tensors on V as the set $A_k(V)$*

Definition 3.6. *Let $f \in L_k(V), g \in L_l(V)$. Denote the tensor product of f and g as $f \otimes g \in L_{k+k}(V)$, where:*

$$f \otimes g(v_1, ..., v_{k+l}) = f(v_1, ..., v_k)g(v_{k+1}, ..., v_{k+l})$$

Note that this is not commutative, but it is associative.

Definition 3.7. *Let $f \in A_k(V), g \in A_l(V)$. We denote the wedge product of f and g as $f \wedge g$, computed as:*

$$f \wedge g(v_1, ...v_{k+l}) = \frac{1}{k!l!} \sum_{\sigma \in S_{k+l}} sgn(\sigma)f(v_{\sigma(1)}, ..., v_{\sigma(k)})g(v_{\sigma(k+1)}, ..., v_{\sigma(k+l)})$$

Definition 3.8. *Let $\sigma \in S_{k+l}$. If $\sigma(1) < ... < \sigma(k)$ and $\sigma(k+1) < ... < \sigma(k+l)$, we call σ a (k, l) shuffle. Note that we have $\binom{k+l}{k}$*

We notice that instead of summing over all permutations of S_n, we may simply define the wedge product over (k, l) shuffles, and drop the fraction in front.

Definition 3.9. *Let $\sigma \in S_k$, and let $f \in L_k(V)$. Then, we denote the permutation of the arguments as $\sigma f(v_1, .., v_k) = f(v_{\sigma(1)}, ..., v_{\sigma(k)})$.*

Definition 3.10. *Let $f \in L_k(V)$. We call the function:*

$$A(f) = \sum_{\sigma \in S_k} \mathrm{sgn}(\sigma)(\sigma f)$$

the alternator of f.

Theorem 3.2. *For $f \in L_k(V)$, $A(k)$ is alternating.*

Proof. Let $\tau \in S_n$. Then, we have that:

$$\tau A(f) = \tau \sum_\sigma \mathrm{sgn}(\sigma)(\sigma f) = \sum_\sigma \mathrm{sgn}(\sigma)(\tau \sigma f) = \sum_\sigma \mathrm{sgn}(\sigma)(\tau \sigma f) = \mathrm{sgn}(\tau)\sum_\sigma \mathrm{sgn}(\tau\sigma)(\tau\sigma)f$$

But, we see that summing over σ is equivalent to summing over $\tau\sigma$ because it's just a translation of the group. So, this is equal to $\mathrm{sgn}(\tau)A(f)$, and we're done. $\square$

Thus, we notice that we can also write the wedge product:

$$f \otimes g = \frac{1}{k!l!}A(f \otimes g)$$

Remark: The wedge product has the following properties: (i) $f \wedge g = (-1)^{d_f d_g} g \wedge f$ where d_f is the degree of f and same for g. (ii) It is associative, $(f \wedge g) \wedge h = f \wedge (g \wedge h)$. (iii) $f \wedge g \wedge h = \frac{1}{k!l!m!}A(f \otimes g \otimes h)$. (iv) For $\alpha^i \in V^*$, $(\alpha^1 \wedge ... \wedge \alpha^k)(v_1, ..., v_k) = \det[\alpha^i(v_j)]$

4 September 18th

Differential forms on $\mathbb{R}^n$

Recall that a covector is a linear map from $V \to \mathbb{R}$, 1-tensor, alternating 1-tensor.

Analogously then, a covector field on an open set $U \subseteq \mathbb{R}$ assigns a covector to each point $u \in U$.

An alternative name for a covector field is a 1-form.

Differentials of f:

Definition 4.1. *For $f \in C^\infty(U)$, define the 1-form df on U via, for $p \in U$:*

$$(df)_p(X_p) = D_{X_p}f := X_pf$$

Example 4.1.

$$(dx^i)_p\left(\left.\frac{\partial}{\partial x^j}\right|_p\right) = \left.\frac{\partial}{\partial x^j}\right|_p x^i = \delta_j^i$$

We notice that $\left\{\frac{\partial}{\partial x^i}\right\}$ is a basis, and the standard basis for $T_p(\mathbb{R}^n)$.

Therefore, $\{dx^i\}$ is the dual basis for $(T_p\mathbb{R}^n)^v := T_p^*(\mathbb{R}^n)$, the cotangent space at p.

Then, of course, every covector w_p at p may be expressed in this basis as:

$$w_p = \sum b_i(p)dx_p^i$$

Viewing b_i as a function over U, then:

$$w = \sum b_i dx^i$$

where $b_i : U \to \mathbb{R}$.

Definition 4.2. *A 1-form $w = \sum b_i dx^i$ is C^∞ if all $b_i \in C^\infty$.*

Example 4.2. *Consider $\{x, y, z\} \subset \mathbb{R}^3$ as the standard coordinates.*
dx is a 1-form on $\mathbb{R}^3$ such that

$$dx\left(a\frac{\partial}{\partial x} + b\frac{\partial}{\partial y} + c\frac{\partial}{\partial z}\right) = a$$

that is, it extracts the x-coordinate of a vector.

If we consider extracting coordinates via the dual basis, it's not hard to see that, for $f \in C^\infty$:

$$df = \sum \frac{\partial f}{\partial x^i} dx^i$$

Extending to k arguments, we have the following:

Definition 4.3. *A k-form on U is an alternating k-tensor w_p defined at each point $p \in U$.*

Recall the following theorem:

Theorem 4.1. *If $\alpha^1, ..., \alpha^n$ is a basis for $A_1(V)$, then a basis for $A_k(V)$ is $\alpha^{i_1} \wedge ... \wedge \alpha^{i_k}$ where $i_1 < .. < i_k$.*

Example 4.3. *In $\mathbb{R}^3$:*
A 0-form associates to each point a number, so is a linear function $f : U \to \mathbb{R}$.
A 1-form looks like:

$$w = f\,dx + g\,dy + h\,dz$$

A 2-form looks like:

$$w = P\,dy \wedge dz + Q\,dz \wedge dx + R\,dx \wedge dy$$

A 3-form looks like:

$$w = f dx \wedge dy \wedge dz$$

In general, we define a k-form on $U \subset \mathbb{R}^n$ as:

$$w = \sum_I b_I dx^I$$

where I is a multi-index such that $1 \leq i_1 < ... < i_k \leq n$.

We can see that there exists a 1-1 correspondence between 1-forms/2-forms and vector fields.

We can also see that these exists a 1-1 correspondence between 0-forms/3-forms and functions.

Not too hard to see, we would just look at these as abstract vector fields.

Exterior Derivative:

Notationally, we will denote $\Omega^k(U)$ as the C^∞ k-forms on U.

Definition 4.4. *We define the exterior derivative as a map:*

$$d : \Omega^k(U) \to \Omega^{k+1}(U)$$

where $d \left(\sum_I b_I dx^I \right) = \sum_I db_I \wedge dx^I = \sum_{I,j} \frac{\partial b_I}{\partial x^j} dx^j \wedge dx^I$

Proposition 4.1. *(i) d is an antiderivation of degree 1:*

$$d(\omega \wedge \tau) = (d\omega) \wedge \tau + (-1)^{\deg \omega} \omega \wedge d\tau$$

(ii) $d \cdot c = 0$.
(iii) If f is a 0-form, then:

$$df(X) = Xf$$

See proof in book.

Recall some basics from vector calculus.

The gradient of f may be viewed as:

$$\nabla f = \begin{bmatrix} f_x \\ f_y \\ f_x \end{bmatrix}$$

We say this corresponds to the following 1-form:

$$df = f_x dx + f_y dy + f_z dz$$

Similarly, for the curl:

$$\nabla \times f = \begin{bmatrix} \frac{\partial}{\partial x} \\ \frac{\partial}{\partial y} \\ \frac{\partial}{\partial z} \end{bmatrix} \times \begin{bmatrix} P \\ Q \\ R \end{bmatrix} = \begin{bmatrix} R_y - Q_z \\ P_z - R_x \\ Q_x - P_y \end{bmatrix}$$

This corresponds to the following 2-form:

$$(R_y - Q_z)dy \wedge dz + (P_z - R_x)dz \wedge dx + (Q_x - P_y)dx \wedge dy = d(Pdx + Qdy + Rdz)$$

Without writing it out, we can look at the divergence of a vector field, and we notice that it corresponds to the following 2-form:

$$d(Pdy \wedge dz + Qdz \wedge dx + Rdx \wedge dy)$$