

MAT257 Notes

Jad Elkhaleq Ghalayini

February 8 2019

1 Vector Fields and Differential Forms

Recall the definitions of the tangent space to \mathbb{R}^n at a , $T\mathbb{R}_a^n$ or \mathbb{R}_a^n . We write the standard bases of \mathbb{R}_a^n as

$$e_{1,a}, \dots, e_{n,a} \quad (1)$$

and define the standard inner product

$$\langle v_a, w_a \rangle_a = \langle v, w \rangle \quad (2)$$

Using the definitions from last time, we obtain a standard orientation of \mathbb{R}_a^n

$$[e_{1,a}, \dots, e_{n,a}] \quad (3)$$

Recall the following definition:

Definition 1. The tangent vector to a \mathcal{C}^1 curve $\gamma : [0, 1] \rightarrow \mathbb{R}^n$ at $t \in [0, 1]$ is given by

$$\gamma'(t)_{\gamma(t)} = (\gamma'_1(t), \dots, \gamma'_n(t))_{\gamma(t)} = \sum_{i=1}^n \gamma'_i(t) e_{i, \gamma(t)} \in \mathbb{R}_{\gamma(t)}^n \quad (4)$$

We write

$$\gamma'(t)_{\gamma(t)} = \gamma_{*t}(e_{1,t}) \quad (5)$$

where $e_{1,t} \in \mathbb{R}_t^1$, thinking of the derivative of γ as inducing a mapping

$$\gamma_{*t} : \mathbb{R}_t^1 \rightarrow \mathbb{R}_{\gamma(t)}^n, \gamma_{*t}(ae_{1,t}) = D\gamma(a+t)(e_1)_{\gamma(t)} \quad (6)$$

Consider now a function $\varphi : \mathbb{R}^n \rightarrow \mathbb{R}^p$, and consider the curve $(\varphi \circ \gamma) : [0, 1] \rightarrow \mathbb{R}^p$. What's the tangent vector to $\varphi \circ \gamma$ at t ? Well, by definition, it's

$$(\varphi \circ \gamma)_{*t}(e_{1,t}) = D(\varphi \circ \gamma)(t)(e_1)_{\varphi(\gamma(t))} \quad (7)$$

By the Chain Rule, 7 simplifies to

$$D\varphi(\gamma(t)) \circ D\gamma(t)(e_1)_{\varphi(\gamma(t))} = \varphi_{*\gamma(t)}(D\gamma(t)(e_1)_{\gamma(t)}) = \varphi_{*\gamma(t)} \circ \gamma_{*t}(e_{1,t}) \quad (8)$$

Writing this in words, the tangent vector to $\varphi \circ \gamma$ at t is equal to the linear mapping between tangent spaces $\varphi_{*\gamma(t)} : \mathbb{R}_{\gamma(t)}^n \rightarrow \mathbb{R}_{\varphi(\gamma(t))}^p$ applied to the tangent vector to γ at t .

We're now going to consider functions which, for every point in \mathbb{R}^n , give us a vector in the tangent space at that point. And that's what's called a *vector field*. Formally,

Definition 2. A vector field F on \mathbb{R}^n is a function such that for every point a , $F(a) \in \mathbb{R}_a^n$, i.e.

$$F(a) = (F_1(a), \dots, F_n(a))_a \quad (9)$$

This trivially gives the following definition

Definition 3. A vector field F is \mathcal{C}^r if each component F_i is \mathcal{C}^r .

Now, why is it that we really want to think of these things as having values in different tangent spaces? Let's look at some examples:

1. In the plane, let's look at $F(x, y) = (x, y)_{(x, y)}$, i.e. the vector (x, y) "pointing out of" x, y . In terms of the basis,

$$xe_{1, (x, y)} + ye_{2, (x, y)} \quad (10)$$

We can imagine plotting this with every point having, coming out of it, the line between it and the origin, with a "source" at the origin. Imagining these to be the velocity vectors of a particle at each point, the points accelerate outwards from the origin with increasing rapidity.

2. Consider now $F(x, y) = (x, -y)$. If we trace a particle following the velocity vectors, this gives us a "saddle" shape.
3. Consider the following important example

$$F(x) = \text{grad } f(x) = \left(\frac{\partial f}{\partial x_1}(x), \dots, \frac{\partial f}{\partial x_n}(x) \right) \quad (11)$$

F is \mathcal{C}^r if f is \mathcal{C}^{r+1} . Finding if such an f exists is an interesting problem in differential equations. We can think of it as finding a potential function whose gradient at each point is equal to the vector field.

We can apply operations on vectors pointwise to vector fields:

$$(F + G)(x) = F(x) + G(x) \quad (12)$$

$$\langle F, G \rangle(x) = \langle F(x), G(x) \rangle \quad (13)$$

$$(f \cdot F)(x) = f(x)F(x) \quad (14)$$

In \mathbb{R}^n we can take the cross product

$$(F_1 \times \dots \times F_{n-1})(x) = F_1(x) \times \dots \times F_{n-1}(x) \quad (15)$$

There are several very important classical operations we're going to be interested in, chief of them being grad, div and curl.

Definition 4. We define the divergence of F , $\text{div } F$, as

$$\text{div } F = \sum_{i=1}^n D_i F_i = \sum_{i=1}^n \frac{\partial F_i}{\partial x_i} \quad (16)$$

This is often considered to be the "inner product" of F with a certain operator,

$$\langle \nabla, F \rangle \quad (17)$$

where

$$\nabla = \sum \frac{\partial}{\partial x_i} e_i \quad (18)$$

Definition 5. We define the curl of F (in \mathbb{R}^3), $\text{curl } F$, as

$$\text{curl } F = \nabla \times F = (D_2 F_3 - D_3 F_2)e_1 + (D_3 F_1 - D_1 F_2)e_2 + (D_1 F_2 - D_2 F_1)e_3 \quad (19)$$

We're going to prove a very general version of Stokes' theorem, but we want to see what holds in these special cases. Maybe that's enough for today