

MATH 518 Notes

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1 AUG 21, 2023

Definition 1.1. Let M be a topological space. An *atlas* on M is a collection $\{\varphi_\alpha : U_\alpha \rightarrow W_\alpha\}_{\alpha \in A}$ of homeomorphisms called *coordinate charts*, so that

1. $\{U_\alpha\}_{\alpha \in A}$ is an open cover of M ,
2. for all $\alpha \in A$, W_α is an open subset of some \mathbb{R}^{n_α} ,
3. for all $\alpha, \beta \in A$, the induced map $\varphi_\beta \circ \varphi_\alpha^{-1}|_{U_\alpha \cap U_\beta}$ is C^∞ , i.e., smooth.

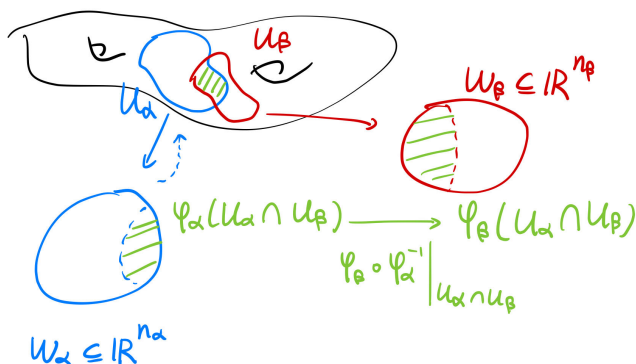


Figure 1: Atlas and Coordinate Chart

Example 1.2. Let $M = \mathbb{R}^n$ be equipped with standard topology, and let $A = \{*\}$, so $U_* = \mathbb{R}^n$ is the open cover of itself. Now the identity map

$$\begin{aligned} \varphi_* : U_* &\rightarrow \mathbb{R}^n \\ u &\mapsto u \end{aligned}$$

is an atlas on \mathbb{R}^n .

Example 1.3. Let $M = S^1 = \{(x, y) \in \mathbb{R}^2 \mid x^2 + y^2 = 1\}$ be equipped with subspace topology. Let $U_\alpha = S^1 \setminus \{(1, 0)\}$ and $U_\beta = S^1 \setminus \{(-1, 0)\}$, and let $A = \{\alpha, \beta\}$. Let $W_\alpha = (0, 2\pi)$ and $W_\beta = (-\pi, \pi)$. We define $\varphi_\alpha^{-1}(\theta) = (\cos(\theta), \sin(\theta))$ and $\varphi_\beta^{-1}(\theta) = (\cos(\theta), \sin(\theta))$, then

$$(\varphi_\beta \circ \varphi_\alpha^{-1})(\theta) = \begin{cases} \theta, & 0 < \theta < \pi \\ \theta - 2\pi, & \pi < \theta < 2\pi \end{cases}$$

is smooth.

Example 1.4. Let X be a topological space with discrete topology, and let $A = X$, then $\{\varphi_x : \{x\} \rightarrow \mathbb{R}^0\}_{x \in X}$ gives an atlas.

Example 1.5. Let V be a finite-dimensional real vector space of dimension n . Pick a basis $\{v_1, \dots, v_n\}$ of V , then there is a linear bijection φ with inverse

$$\begin{aligned} \varphi^{-1} : \mathbb{R}^n &\rightarrow V \\ (x_1, \dots, x_n) &\mapsto \sum_{i=1}^n x_i v_i. \end{aligned}$$

The topology on V needs to make φ^{-1} a homeomorphism, and the obvious choice is just the collection of preimages, namely

$$\mathcal{T} = \{\varphi^{-1}(W) \mid W \subseteq \mathbb{R}^n \text{ open}\},$$

then $\varphi : V \rightarrow \mathbb{R}^n$ becomes an atlas.

Definition 1.6. Two atlases $\{\varphi_\alpha : U_\alpha \rightarrow W_\alpha\}_{\alpha \in A}$ and $\{\psi_\beta : V_\beta \rightarrow O_\beta\}_{\beta \in B}$ on a topological space M are *equivalent* if for all $\alpha \in A$ and $\beta \in B$,

$$\psi_\beta \circ \varphi_\alpha^{-1} : \varphi_\alpha(U_\alpha \cap V_\beta) \subseteq \mathbb{R}^{n_\alpha} \rightarrow \psi_\beta(U_\alpha \cap V_\beta) \subseteq \mathbb{R}^{n_\beta}$$

is always C^∞ , with C^∞ -inverses. Such continuous maps are called *diffeomorphisms*. Alternatively, the two atlases are equivalent if their union $\{\varphi_\alpha\}_{\alpha \in A} \cup \{\psi_\beta\}_{\beta \in B}$ is always an atlas.

Exercise 1.7. Equivalence of atlases is an equivalence condition.

Definition 1.8. A (smooth) *manifold* is a topological space together with an equivalence class of atlases.

Convention. All manifolds are assumed to be smooth of C^∞ , but not necessarily *Haudorff* and/or *second countable*.

Example 1.9. Continuing from [Example 1.5](#), now suppose $\{w_1, \dots, w_n\}$ gives another basis of V , with

$$\begin{aligned} \psi^{-1} : \mathbb{R}^n &\rightarrow V \\ (y_1, \dots, y_n) &\mapsto \sum_{i=1}^n y_i w_i. \end{aligned}$$

This gives a change-of-basis matrix, so it is automatically C^∞ as a multiplication of invertible matrices. Therefore, the topology here does not depend on the chosen basis.

Recall. A topological space X is *Hausdorff* if for all distinct points $x, y \in X$, there exists open neighborhoods $U \ni x$ and $V \ni y$ such that $U \cap V = \emptyset$.

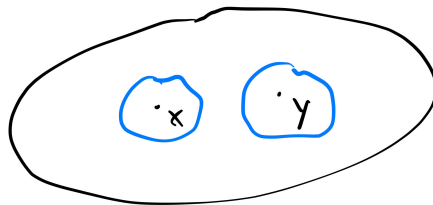


Figure 2: Hausdorff Condition

Convention. Via our definition ([Definition 1.8](#)), not all manifolds are Hausdorff.

Example 1.10. Let $Y = \mathbb{R} \times \{0, 1\}$, i.e., a space with two parallel lines, with a fixed topology. Define \sim to be the smallest equivalence relation on Y such that $(x, 0) \sim (x, 1)$ for $x \neq 0$, and define $X = Y / \sim$. X is called the *line with two origins*, and it is second countable but not Hausdorff.

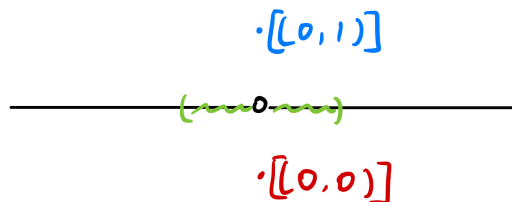


Figure 3: Line with Two Origins

Example 1.11. Take charts

$$\begin{aligned} \{\varphi : M = \mathbb{R} \rightarrow \mathbb{R}\} \\ x \mapsto x \end{aligned}$$

and

$$\begin{aligned} \{\psi : M = \mathbb{R} \rightarrow \mathbb{R}\} \\ x \mapsto x^3 \end{aligned}$$

on $M = \mathbb{R}$, then

$$\begin{aligned} \varphi \circ \psi^{-1} : \mathbb{R} \rightarrow \mathbb{R} \\ x \mapsto x^{\frac{1}{3}} \end{aligned}$$

is not C^∞ , so φ and ψ are two different charts, hence give two different manifolds.

Definition 1.12. A map $F : M \rightarrow N$ between two manifolds is *smooth* if

1. F is continuous, and
2. for all charts $\varphi : U \rightarrow \mathbb{R}^m$ on M and charts $\psi : V \rightarrow \mathbb{R}^n$ on N , $\psi^{-1} \circ F \circ \varphi|_{\varphi(U \cap F^{-1}(V))}$ is C^∞ .

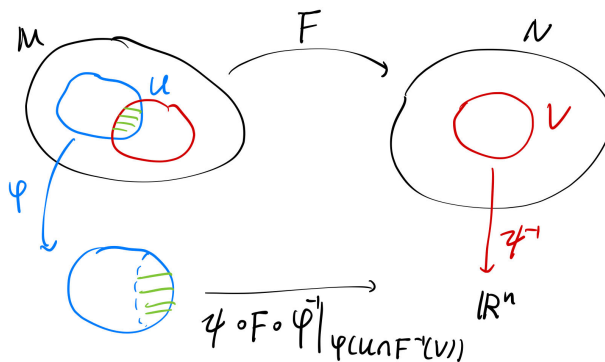


Figure 4: Smooth Map between Manifolds

2 AUG 23, 2023

Exercise 2.1. 1. $\text{id} : M \rightarrow M$ is smooth.

2. If $f : M \rightarrow N$ and $g : N \rightarrow Q$ are smooth maps between manifolds, then so is $gf : M \rightarrow Q$.

Punchline. The manifolds and the smooth maps between manifolds form a category.

Recall. A smooth map $f : M \rightarrow N$ is called a *diffeomorphism*, as seen in [Definition 1.6](#), if it has a smooth inverse. This is the notion of an isomorphism in the category of manifolds.

Warning. 1. Following [Example 1.11](#),

$$\begin{aligned} f : \mathbb{R} &\rightarrow \mathbb{R} \\ x &\mapsto x^3 \end{aligned}$$

has an inverse

$$\begin{aligned} f^{-1} : \mathbb{R} &\rightarrow \mathbb{R} \\ x &\mapsto x^{\frac{1}{3}}, \end{aligned}$$

but f^{-1} is not differentiable at $x = 0$. Hence, f is not a diffeomorphism.

2. Take \mathbb{R} with discrete topology, then all singletons are open sets, then the map

$$\begin{aligned} f : \mathbb{R}_{\text{dis}} &\rightarrow \mathbb{R}_{\text{std}} \\ x &\mapsto x \end{aligned}$$

is a smooth bijection, but f^{-1} is not continuous.

Example 2.2. Consider $M = (\mathbb{R}, \{\psi = \text{id} : \mathbb{R} \rightarrow \mathbb{R}\})$ and $N = (\mathbb{R}, \{\psi : \mathbb{R} \rightarrow \mathbb{R}, x \mapsto x^3\})$ as two manifolds on \mathbb{R} with standard topology. To see that they are equivalent, consider the homeomorphism

$$\begin{aligned} f : \mathbb{R} &\rightarrow \mathbb{R} \\ x &\mapsto x^{\frac{1}{3}}, \end{aligned}$$

then $(\psi \circ f \circ \varphi^{-1})(x) = \psi(f(x)) = (x^{\frac{1}{3}})^3 = x$, so f is smooth, and $(\psi \circ f \circ \varphi^{-1})^{-1} = \varphi \circ f^{-1} \circ \psi^{-1} = \text{id}$, therefore f^{-1} is also smooth. Hence, f is a diffeomorphism.

We will now consider the real projective space $\mathbb{R}P^{n-1}$ and the quotient map $\pi : \mathbb{R}^n \setminus \{0\} \rightarrow \mathbb{R}P^{n-1}$.

Definition 2.3. Define a binary relation on $\mathbb{R}^n \setminus \{0\}$ by $v_1 \sim v_2$ if and only if there exists $\lambda \neq 0$ such that $v_1 = \lambda v_2$. This is an equivalence relation, and we identify the equivalence class $[v]$ of $v \in \mathbb{R}^n \setminus \{0\}$ as a line $\mathbb{R}v = \text{span}_{\mathbb{R}}\{v\}$ through v . Then we define the *real projective space* $\mathbb{R}P^{n-1} = (\mathbb{R}^n \setminus \{0\}) / \sim$.

The natural topology on $\mathbb{R}P^{n-1}$ is the quotient topology, where $\pi : \mathbb{R}^n \setminus \{0\} \rightarrow \mathbb{R}P^{n-1}$ is surjective and continuous, so we define $U \subseteq \mathbb{R}P^{n-1}$ to be open if and only if $\pi^{-1}(U)$ is open in $\mathbb{R}^n \setminus \{0\}$.

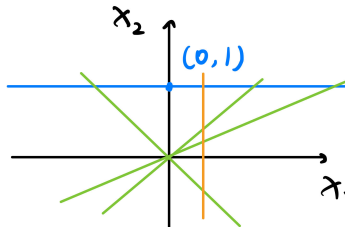


Figure 5: Stereographical Projection

Claim 2.4. $\mathbb{R}P^{n-1}$ is a manifold.

Proof. Define

$$\begin{aligned} \varphi_i : U_i &\rightarrow \mathbb{R}^{n-1} \\ [v_1, \dots, v_n] &\mapsto \left(\frac{v_1}{v_i}, \dots, \frac{v_{i-1}}{v_i}, \frac{v_{i+1}}{v_i}, \dots, \frac{v_n}{v_i} \right), \end{aligned}$$

then

$$\begin{aligned}\varphi_i^{-1} : \mathbb{R}^{n-1} &\mapsto U_i \\ (x_1, \dots, x_{n-1}) &\mapsto [(x_1, \dots, x_{i-1}, 1, x_i, \dots, x_{n-1})],\end{aligned}$$

therefore

$$\begin{aligned}\varphi_j \circ \varphi_i^{-1} : \varphi_i(U_i \cap U_j) &\rightarrow \varphi_j(U_i \cap U_j) \\ (x_1, \dots, x_{n-1}) &\mapsto \varphi_j([(x_1, \dots, x_{i-1}, 1, x_i, \dots, x_{n-1})]) \\ &= \begin{cases} \left(\frac{x_1}{x_j}, \dots, \frac{x_{j-1}}{x_j}, \frac{x_{j+1}}{x_j}, \dots, \frac{x_{n-1}}{x_j} \right), & j < i \\ (x_1, \dots, x_{n-1}), & j = i \\ \left(\frac{x_1}{x_{j-1}}, \dots, \frac{1}{x_{j-1}}, \dots, \frac{x_{j-2}}{x_{j-1}}, \frac{x_j}{x_{j-1}}, \dots, \frac{x_{n-1}}{x_{j-1}} \right), & j > i \end{cases}\end{aligned}$$

Therefore, this is C^∞ as a rational map on $\varphi_i(U_i \cap U_j)$, and so this gives an atlas, hence $\mathbb{R}P^{n-1}$ is a manifold. \square

Claim 2.5. $\pi : \mathbb{R}^n \setminus \{0\} \rightarrow \mathbb{R}P^{n-1}$ is smooth.

Proof. Note that

$$\begin{aligned}\psi : \mathbb{R}^n \setminus \{0\} &\hookrightarrow \mathbb{R}^n \\ x &\mapsto x\end{aligned}$$

is an atlas on $\mathbb{R}^n \setminus \{0\}$, and

$$\begin{aligned}\varphi_i \circ \pi \circ \varphi_i^{-1} : \mathbb{R}^n \setminus \{0\} &\rightarrow \mathbb{R}^{n-1} \\ (v_1, \dots, v_n) &\mapsto \varphi_i([(v_1, \dots, v_n)]) \\ &= \left(\frac{v_1}{v_i}, \dots, \frac{v_{i-1}}{v_i}, \frac{v_{i+1}}{v_i}, \dots, \frac{v_n}{v_i} \right).\end{aligned}$$

This is C^∞ on $\pi^{-1}(U_i) = \{(v_1, \dots, v_n) \mid v_i \neq 0\}$, so π is smooth. \square

Definition 2.6. A *smooth function* on a manifold M is a function $f : M \rightarrow \mathbb{R}$ so that for any coordinate chart $\varphi : U \rightarrow \varphi(U)$ open in \mathbb{R}^m , the function $f \circ \varphi^{-1} : \varphi(U) \rightarrow \mathbb{R}$ is smooth.

Remark 2.7. $f : M \rightarrow \mathbb{R}$ is smooth if and only if $f : M \rightarrow (\mathbb{R}, \{\text{id} : \mathbb{R} \rightarrow \mathbb{R}\})$, usually called the *standard manifold structure* on \mathbb{R} , is smooth.

Notation. We denote $C^\infty(M)$ to be the set of all smooth functions $f : M \rightarrow \mathbb{R}$.

Remark 2.8. $C^\infty(M)$ is a smooth \mathbb{R} -vector space, that is, for all $\lambda, \mu \in \mathbb{R}$ and $f, g \in C^\infty(M)$,

- $(\lambda f + \mu g)(x) = \lambda f(x) + \mu g(x)$ for all $x \in M$,
- $(f \cdot g)(x) = f(x)g(x)$ for all $x \in M$.

Therefore, $C^\infty(M)$ becomes a (commutative, associative) \mathbb{R} -algebra.

Fact. Connecting manifolds have the notion of dimension. That is, the dimensions of open subsets induced by coordinate charts are the same.

3 AUG 25, 2023

Definition 3.1. Let M be a manifold, then for every point $q \in M$, there exists a well-defined non-negative integer $\dim_M(q)$, so that for any coordinate chart $\varphi : U \rightarrow \mathbb{R}^m$ for $U \ni q$, we have $\dim_M(q) = m$ for some non-negative integer m that only depend on M . Consequently, $\dim_M : M \rightarrow \mathbb{Z}^{\geq 0}$ is a locally constant function. This integer m is called the *dimension* of M .

Proof. Indeed, say $\psi : V \rightarrow \mathbb{R}^n$ is another chart with $U \cap V \ni q$, then $\psi \circ \varphi^{-1}|_{\varphi(U \cap V)} : \varphi(U \cap V) \subseteq \mathbb{R}^m \rightarrow \psi(U \cap V) \subseteq \mathbb{R}^n$ is a diffeomorphism, therefore the Jacobian $D(\psi \circ \varphi^{-1})(\varphi(a)) : \mathbb{R}^m \rightarrow \mathbb{R}^n$ is a linear isomorphism, thus $m = n$. \square

Definition 3.2. Suppose $(M, \{\varphi_\alpha : U_\alpha \rightarrow \mathbb{R}^m\}_{\alpha \in A})$ and $(N, \{\psi_\beta : V_\beta \rightarrow \mathbb{R}^n\}_{\beta \in B})$ are two manifolds. One can give a manifold structure to the product set $M \times N$, called the *product manifold*, as follows:

- give $M \times N$ the product topology,
- let $\{\varphi_\alpha \times \psi_\beta : U_\alpha \times V_\beta \rightarrow \mathbb{R}^m \times \mathbb{R}^n\}_{(\alpha, \beta) \in A \times B}$ to be the atlas on $M \times N$. This is well-defined since the transition maps of $\alpha, \alpha' \in A$ and $\beta, \beta' \in B$ are over $(U_\alpha \times V_\beta) \cap U_{\alpha'} \times V_{\beta'} = (U_\alpha \cap U_{\alpha'}) \times (V_\beta \cap V_{\beta'})$ with $(\varphi_{\alpha'} \times \psi_{\beta'}) \circ (\varphi_\alpha \times \psi_\beta)^{-1} = (\varphi_{\alpha'} \circ \varphi_\alpha^{-1}, \psi_{\beta'} \circ \psi_\beta^{-1})$. This is smooth since products of smooth maps are smooth.

Punchline. The product construction of manifolds gives the categorical product in the category of manifolds.

Property. 1. The projection maps

$$\begin{aligned} p_M : M \times N &\rightarrow M \\ (m, n) &\mapsto m \end{aligned}$$

and

$$\begin{aligned} p_N : M \times N &\rightarrow N \\ (m, n) &\mapsto n \end{aligned}$$

are C^∞ .

2. *Universal Property of Product:* for any manifold Q and smooth maps $f_M : Q \rightarrow M$ and $f_N : Q \rightarrow N$, there exists a unique map

$$\begin{aligned} g : Q &\rightarrow M \times N \\ q &\mapsto (f(q), g(q)) \end{aligned}$$

such that $p_M \circ g = f_M$, and $p_N \circ g = f_N$.

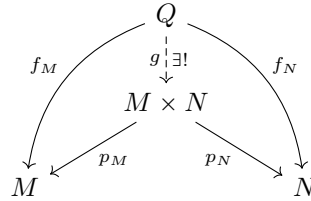


Figure 6: Universal Property of Product

Recall. • A topological space X is *second countable* if the topology has a countable basis: there exists a collection $\mathcal{B} = \{B_i\}_{i \in \mathbb{N}}$ of open sets so that any open set of X is a union of some B_i 's.

- A cover $\{U_\alpha\}_{\alpha \in A}$ of a topological space is *locally finite* if for all $x \in X$, there exists a neighborhood N of x such that $N \cap U_\alpha = \emptyset$ for all but finitely many α 's.

Example 3.3. Let $X = \mathbb{R}$, then

- $\{U_n = (-n, n)\}_{n \geq 0}$ is an open cover, but is not locally finite,
- $\{U_n = (n, n + 2)\}_{n \in \mathbb{Z}}$ is a locally finite open cover of \mathbb{R} ,
- $\{U_n = (n, n + 2]\}_{n \in \mathbb{Z}}$ is a locally finite cover of \mathbb{R} , but is not an open cover.

Recall. An (open) cover $\{V_\beta\}_{\beta \in B}$ is a *refinement* of a cover $\{U_\alpha\}_{\alpha \in A}$ if for all β , there exists $\alpha = \alpha(\beta)$ such that $V_\beta \subseteq U_{\alpha(\beta)}$.

Definition 3.4. A Hausdorff topological space is *paracompact* if every open cover has a locally finite open refinement.

Fact. A connected Hausdorff manifold is paracompact if and only if it is second countable.

Corollary 3.5. A Hausdorff manifold is paracompact if and only if its connected components are second countable.

Example 3.6. \mathbb{R} with discrete topology is paracompact but not second countable.

Convention. Usually, we assume manifolds are paracompact, except when we need a non-Hausdorff manifold. This condition is required for the existence of *partition of unity* (i.e., constant function id).

Recall. If X is a space, and $Y \subseteq X$ is a subset, then the *closure* \bar{Y} of Y is the smallest closed set containing Y .

Definition 3.7. Given a topological space X and a function $f : X \rightarrow \mathbb{R}$, the *support* of f over X is

$$\text{supp}(f) = \overline{\{x \in X \mid f(x) \neq 0\}}.$$

Example 3.8. The function

$$f(x) = \begin{cases} e^{-\frac{1}{x}}, & x > 0 \\ 0, & x \leq 0 \end{cases}$$

is C^∞ , with support $\overline{(0, \infty)} = [0, \infty)$.

Definition 3.9. Let M be a topological space and let $\{U_\alpha\}_{\alpha \in A}$ be an open cover. A *partition of unity* subordinate to the cover is a collection of continuous functions $\{\psi_\alpha : M \rightarrow [0, 1]\}_{\alpha \in A}$ such that

1. $\text{supp}(\psi_\alpha) \subseteq U_\alpha$ for all $\alpha \in A$,
2. $\{\text{supp}(\psi_\alpha)\}_{\alpha \in A}$ is a locally finite closed cover of M ,
3. $\sum_{\alpha \in A} \psi_\alpha(x) = 1$ for all $x \in M$.

Remark 3.10. For all $x \in M$, there exists $\alpha_1, \dots, \alpha_n$ such that $x \in \text{supp}(\psi_{\alpha_i})$. Hence, for $\alpha \neq \alpha_1, \dots, \alpha_n$, $\psi_\alpha(x) = 0$. Therefore, the summation in Definition 3.9 is finite.

Theorem 3.11. Let M be a paracompact manifold with open cover $\{U_\alpha\}_{\alpha \in A}$, then there exists a partition of unity $\{\psi_\alpha : U_\alpha \rightarrow [0, 1]\}_{\alpha \in A} \subseteq C^\infty(M)$ subordinate to the cover.

Example 3.12. Let $M = \mathbb{R}$ and consider for $n > 0$ the open sets $\{U_n = (-n, n)\}_{n \in \mathbb{N}}$. This is not locally finite at one point.

Example 3.13. Let $M = \mathbb{R}^n$, then for all $x \in \mathbb{R}^n$ and for $r > 0$, we have $B_r(x) = \{x' \in \mathbb{R}^n \mid \|x - x'\| < r\}$ and so $\{B_r(x)\}_{r>0, x \in \mathbb{R}^n}$ is an open cover, but this is not locally finite everywhere.

4 AUG 28, 2023

We will start to talk about tangent vectors.

Recall. For any point $q \in \mathbb{R}^n$ and any vector $v \in \mathbb{R}^n$, and any $f \in C^\infty(\mathbb{R}^n)$, the *directional derivative* of f in direction v with respect to f is

$$D_v f(q) = \frac{d}{dt} \big|_0 f(q + tv).$$

This gives a map $D_v(-)(q) : C^\infty(\mathbb{R}^n) \rightarrow \mathbb{R}$ which is

- linear, and

- Leibniz rule holds, i.e.,

$$D_v(fg)(q) = D_v(f)(q) \cdot g(q) + f(q)D_v(g)(q).$$

In other words, $D_v(-)(q) : C^\infty(\mathbb{R}^n) \rightarrow \mathbb{R}$ is a derivation.

Definition 4.1. Let q be a point of a manifold M . A *tangent vector* to M at q is an \mathbb{R} -linear map $v : C^\infty(M) \rightarrow \mathbb{R}$ such that for all $f, g \in C^\infty(M)$,

$$v(fg) = v(f)g(q) + f(q)v(g).$$

Remark 4.2. v gives smooth vector fields over M an $C^\infty(M)$ -module structure via evaluation.

Lemma 4.3. The set $T_q M$ of all tangent vectors to M at q is an \mathbb{R} -vector space.

Lemma 4.4. Suppose $c \in C^\infty(M)$ is a constant function, then for all q and all $v \in T_q M$, $v(c) = 0$.

Proof. We have $v(1) = v(1 \cdot 1) = 1(q)v(1) + v(1)1(q) = 2v(1)$, so $v(1) = 0$. For a constant function c , we have

$$v(c) = v(c \cdot 1) = cv(1) = c(0) = 0.$$

□

Lemma 4.5 (Hadamard). For any $f \in C^\infty(\mathbb{R}^n)$, there exists $g_1, \dots, g_n \in C^\infty(\mathbb{R}^n)$ such that

- $f(x) = f(0) + \sum_{i=1}^n x_i g_i(x)$, and
- $g_i(0) = \left(\frac{\partial}{\partial x_i} f \right) (0)$.

Proof. We have

$$\begin{aligned} f(x) - f(0) &= \int_0^1 \frac{d}{dt} (f(tx)) dt \\ &= \int_0^1 \sum_{i=1}^n \frac{\partial f}{\partial x_i} (tx) \cdot x_i dt \\ &= \sum_{i=1}^n x_i \int_0^1 \frac{\partial f}{\partial x_i} (tx) dt \\ &= \sum_{i=1}^n x_i g_i(x). \end{aligned}$$

Therefore, $g_i(0) = \int_0^1 \frac{\partial f}{\partial x_i} (t \cdot 0) dt = \frac{\partial f}{\partial x_i} (0)$.

□

Remark 4.6. For $1 \leq i \leq n$, we have canonical tangent vectors to \mathbb{R}^n at 0 given by

$$\begin{aligned} \frac{\partial}{\partial x_i} |_0 : C^\infty(\mathbb{R}^n) &\rightarrow \mathbb{R} \\ f &\mapsto \frac{\partial f}{\partial x_i} (0). \end{aligned}$$

Lemma 4.7. $\left\{ \frac{\partial}{\partial x_1} |_0, \dots, \frac{\partial}{\partial x_n} |_0 \right\}$ is a basis of $T_0 \mathbb{R}^n$.

Proof. Suppose $\sum c_i \frac{\partial}{\partial x_i} |_0 = 0$, then

$$0 = \left(\sum_i c_i \frac{\partial}{\partial x_i} |_0 \right) (x_j) = \sum_i c_i \delta_{ij} = c_j.$$

Therefore, $c_j = 0$ for all j , thus we have linear independence. For all $v \in T_0\mathbb{R}^n$, i.e., $v : C^\infty(\mathbb{R}^n) \rightarrow \mathbb{R}$ is a derivation, then $v = \sum_i v(x_i) \frac{\partial}{\partial x_i} |_0$. Let $f \in C^\infty(\mathbb{R}^n)$, then $f(X) = f(0) + \sum x_i g_i(x)$, thus

$$\begin{aligned} v(f) &= v(f(0)) + \sum_{i=1}^n v(x_i g_i(x)) \\ &= \sum_{i=1}^n v(x_i g_i(x)) \\ &= \sum_{i=1}^n (v(x_i) g_i(0) + x_i(0) v(g_i)) \\ &= \sum_{i=1}^n v(x_i) g_i(0) \\ &= \sum_{i=1}^n v(x_i) \frac{\partial f}{\partial x_i}(0). \end{aligned}$$

□

Remark 4.8. This shows $\dim(T_0\mathbb{R}^n) = n$ with the basis above.

Now let V be a finite-dimensional vector space with a basis e_1, \dots, e_n , then

$$\begin{aligned} \varphi : \mathbb{R}^n &\rightarrow V \\ (t_1, \dots, t_n) &\mapsto \sum_{i=1}^n t_i e_i \end{aligned}$$

is a linear bijection, with linear inverse

$$\begin{aligned} \psi : V &\rightarrow \mathbb{R}^n \\ v &\mapsto (\psi_1(v), \dots, \psi_n(v)) \end{aligned}$$

where $\psi_i(v)$'s are linear maps. To describe this with a basis, we have $\psi(\sum_i a_i e_i) = (a_1, \dots, a_n)$, i.e., $\psi_i(e_j) = \delta_{ij}$.

Claim 4.9. $\{\psi_1, \dots, \psi_n\}$ is a basis of $V^* = \text{Hom}(V, \mathbb{R})$, called the *dual basis* of $\{e_1, \dots, e_n\}$, denoted $e_j^* = \psi_j$.

Proof. Linear independence follows from $e_j^*(e_i) = \delta_{ij}$. Given $\ell : V \rightarrow \mathbb{R}$ to be a linear map, then $\ell = \sum \ell(e_i) e_i^*$ since $\left(\sum_i \ell(e_i) e_i^*\right)(e_j) = \ell(e_j)$. Given $v \in T_0\mathbb{R}^n$, $v(f) = \sum a_i \left(\frac{\partial}{\partial x_i} |_0 f\right)$ for all $f \in C^\infty(\mathbb{R}^n)$. Note that $\frac{\partial}{\partial x_i} |_0(x_j) = \delta_{ij}$, so $v(x_j) = \sum a_i \frac{\partial}{\partial x_i} |_0(x_j) = \sum_i a_i \delta_{ij} = a_j$. Therefore, we have $a_i = v(x_i)$ for all i , thus $v(f) = \sum v(x_i) \left(\frac{\partial}{\partial x_i} |_0 f\right)$. Thus, the dual basis to $\frac{\partial}{\partial x_1} |_0, \dots, \frac{\partial}{\partial x_n} |_0$ is $\{d(x_i)_0\}_{i=1}^n$ where $(dx_i)_0(v) = v(x_i)$ for all i . Hence, we have $v = \sum (dx_i)_0(v) \frac{\partial}{\partial x_i} |_0$. □

Remark 4.10. Via a change of basis, this works at every point q on the local chart, so we can describe the tangent space on any point on a local chart.

5 AUG 30, 2023

Let M be a manifold and $x \in M$. Recall that a tangent vector $v : C^\infty(M) \rightarrow \mathbb{R}$ is a derivation, i.e., linear map, and the set of tangent vectors at q gives the tangent space.

Example 5.1. Let $M = \mathbb{R}^n$, and $q = 0$, then $\left\{\frac{\partial}{\partial x_1} |_0, \dots, \frac{\partial}{\partial x_n} |_0\right\}$ is a basis of $T_0\mathbb{R}^n$. Moreover, for all $v \in T_0\mathbb{R}^n$, $v = \sum v(x_i) \frac{\partial}{\partial x_i} |_0$, thus $\{v \mapsto v(x_i)\}_{i=1}^n$ is the dual basis, with $v(x_i) = (dx_i)_0(v)$ for all $1 \leq i \leq n$.

Remark 5.2. The proof used Hadamard's lemma (Lemma 4.5) and the fact that for all $x \in \mathbb{R}^n$ and all $t \in [0, 1]$, $f(tx)$ is defined. Thus, the same argument should work for a version of Hadamard's lemma for star-shaped open subsets $U \subseteq \mathbb{R}^n$.

Definition 5.3. We say an open subset $U \subseteq \mathbb{R}^n$ is a *star-shaped domain* if for all $t \in [0, 1]$ and all $x \in U$, $tx \in U$.

Definition 5.4. Let $F : M \rightarrow N$ be a smooth map between two manifolds, and $q \in M$ is a point, then

$$\begin{aligned} T_q F : T_q M &\rightarrow T_q N \\ v(f) &\mapsto v(f \circ F) \end{aligned}$$

via the pullback.

Exercise 5.5. Check that the definition makes sense, in particular:

- (i) $(T_q F)(v)$ is a tangent vector to N of $F(q)$, and
- (ii) $T_q F$ is a derivation.

Remark 5.6. (a) It is easy to deduce the *chain rule*. That is, given $M \xrightarrow{F} N \xrightarrow{G} Q$ with $q \in M$, then $T_q(G \circ F) = T_{F(q)}G \circ T_q F$ because for all $f \in C^\infty(Q)$ and all $v \in T_q M$, we have

$$(T_q(G \circ F)(v))(f) = v(f \circ (G \circ F))$$

and

$$(T_{F(q)}G(T_q F(v))) = (T_q F)(v)(f \circ G) = v((f \circ G) \circ F).$$

- (b) $T_q(\text{id}_M) = \text{id}_{T_q M}$.

As a result, we know T is a functor from the category of pointed manifolds to the category of \mathbb{R} -vector spaces.

Corollary 5.7. If $F : M \rightarrow N$ is a diffeomorphism, then for all $q \in M$, $T_q F : T_q M \rightarrow T_{F(q)}N$ is an isomorphism.

Proof. Since F is a diffeomorphism, then it has a smooth inverse $G : N \rightarrow M$, so

$$\text{id}_{T_q M} = T_q(\text{id}_M) = T_q(G \circ F) = T_{F(q)}G \circ T_q F$$

and

$$\text{id}_{T_{F(q)}N} = T_{F(q)}(\text{id}_N) = T_{F(q)}(F \circ G) = T_{F(q)}F \circ T_{F(q)}G.$$

□

We also need to show that $\dim(T_q M) = \dim_q(M)$, which is a result of Lemma 5.8, whose proof will be postponed till next time.

Lemma 5.8. Let M be a manifold and $q \in M$, and let U be an open neighborhood of q in M , and let $i : U \hookrightarrow M$ be an inclusion, then

$$\begin{aligned} I = T_q i : T_q U &\rightarrow T_q M \\ v(f) &\mapsto v(f|_U) \end{aligned}$$

is an isomorphism for all $v \in T_q M$ and all $U \subseteq M$.

Notation. We denote $r_1, \dots, r_n : \mathbb{R}^m \rightarrow \mathbb{R}$ to be the standard coordinates on \mathbb{R}^m .

Let M be a manifold, $q_0 \in M$, and $\varphi : U \rightarrow \mathbb{R}^m$ is a coordinate chart with $q_0 \in U$. Now let $x_i = r_i \circ \varphi$, then $\varphi(q) = (x_1(q), \dots, x_m(q))$.

We may now assume that

- $\varphi(q_0) = 0$, otherwise, we replace $\varphi(q)$ by $\varphi(q) := \varphi(q) - \varphi(q_0)$, and
- $\varphi(U)$ is an open ball $B_R(0) = \{r \in \mathbb{R}^m \mid \|r\| < R\}$ because there exists $R > 0$ such that $B_R(0) \subseteq \varphi(U)$, and we can then replace U with $\varphi^{-1}(B_R(0))$ and restrict the charts φ to $\varphi|_{\varphi^{-1}(B_R(0))}$.

We now define

$$\begin{aligned} \frac{\partial}{\partial x_j} \Big|_{q_0} : C^\infty(U) &\rightarrow \mathbb{R} \\ f &\mapsto \frac{\partial}{\partial r_j} \Big|_0 (f \circ \varphi^{-1}) \end{aligned}$$

Claim 5.9. $\left\{ \frac{\partial}{\partial x_j} \Big|_{q_0} \right\}_{j=1}^m$ is a basis of $T_{q_0}M$ and for all $v \in T_{q_0}M$, $v = \sum v(x_j) \frac{\partial}{\partial x_j} \Big|_{q_0}$.

Proof. By Hadamard's lemma [Lemma 4.5](#) on $B_R(0)$, for all $f \in C^\infty(U)$, we have $f \circ \varphi^{-1} \in C^\infty(B_R(0))$, so there exists $g_1, \dots, g_m \in C^\infty(B_R(0))$ such that $(f \circ \varphi^{-1})(r) = f(\varphi^{-1}(0)) + \sum r_i g_i(r)$. Therefore, $f(q) = f(q_0) + \sum (r_i \circ \varphi)(q) (g_i \circ \varphi)(q)$, hence $f = f(q_0) + \sum x_i (g_i \circ \varphi)$, and $(g_i \circ \varphi)(q_0) = g_i(0) = \frac{\partial}{\partial r_i} \Big|_0 (f \circ \varphi^{-1}) = \frac{\partial}{\partial x_i} \Big|_{q_0} (f)$.

Hence, for all $v \in T_{q_0}(U)$, we know

$$\begin{aligned} v(f) &= v(f(q_0)) + v\left(\sum x_i \cdot (g_i \circ \varphi)\right) \\ &= \sum_i v(x_i) (g_i \circ \varphi)(q_0) \\ &= \sum v(x_i) \frac{\partial}{\partial x_i} \Big|_{q_0} (f). \end{aligned}$$

□

Remark 5.10. 1. The linear functionals

$$\begin{aligned} (dx_i)_{q_0} : T_{q_0}U &\rightarrow \mathbb{R} \\ v &\mapsto v(x_i) \end{aligned}$$

is the basis of $(T_{q_0}U)^*$ dual to $\left\{ \frac{\partial}{\partial x_i} \Big|_{q_0} \right\}$.

2. $(T_0\varphi^{-1})\left(\frac{\partial}{\partial r_i} \Big|_0\right) = \frac{\partial}{\partial x_i} \Big|_{q_0}$ by definition. Since $\left\{ \frac{\partial}{\partial x_i} \Big|_0 \right\}_{i=1}^n$ is a basis of $T_0(B_R(0))$, then $\left\{ \frac{\partial}{\partial x_i} \Big|_{q_0} \right\}$ has to be a basis.

Lemma 5.11. Let M be a manifold and $q \in M$ a point. Let $U \ni q$ be an open neighborhood, and $f \in C^\infty(M)$ such that $f|_U = 0$, then for all $v \in T_q M$, we have $v(f) = 0$.

Proof. We have shown the existence of a bump function $\rho \in C^\infty(M)$ in homework 1, that is, $0 \leq \rho(x) \leq 1$, $\text{supp}(\rho) \subseteq U$ and $\rho \equiv 1$ near q .

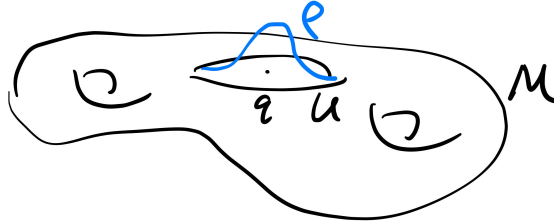


Figure 7: Bump Function

Therefore, $\rho f \equiv 0$, so $v(f) = v(\rho)f(q) + \rho(q)v(f) = v(\rho f) = 0$.

□

6 SEPT 1, 2023

Recall. Given a coordinate chart $\varphi = (x_1, \dots, x_m) : U \rightarrow \mathbb{R}^m$, and $q \in U$ with $f(q) = 0$, we defined $\left\{ \frac{\partial}{\partial x_i} \Big|_q \right\}_{i=1}^m \subseteq T_q U$ by $\frac{\partial}{\partial x_i} \Big|_q f = \frac{\partial}{\partial x_i} (f \circ \varphi^{-1})|_{\varphi(q)}$ where $\frac{\partial}{\partial x_i}$'s are the standard partials on $C^\infty(\mathbb{R}^m)$.

We know this is a basis with dual basis

$$\begin{aligned} (dx_i)_q : T_q M &\rightarrow \mathbb{R} \\ v &\mapsto v(x_i) \end{aligned}$$

therefore $v = \sum v(x_i) \frac{\partial}{\partial x_i} \Big|_q$ for all v . Note that

$$\begin{aligned} C^\infty(M) &\rightarrow C^\infty(U) \\ f &\mapsto f|_U \end{aligned}$$

is not surjective.

Also, we know $v \in T_q M$ is local, if $f, g \in C^\infty(M)$ agree on a neighborhood of q , then $v(f) = v(g)$.

Finally, given $F : M \rightarrow N$, this induces

$$\begin{aligned} T_q F : T_q M &\rightarrow T_{F(q)} N \\ v &\mapsto v(f \circ F). \end{aligned}$$

Lemma 6.1. Given a manifold M and $q \in M$, open neighborhood $q \in U \subseteq M$ and $i : U \hookrightarrow M$ inclusion, then

$$I \equiv T_q i : T_q U \rightarrow T_q M$$

is an isomorphism with $(I(v))(f) = v(f|_U)$ for all $f \in C^\infty(M)$.

Proof. Suppose $v \in \ker(I)$, then $v(f|_U) = 0$ for all $f \in C^\infty(M)$. We want $v(h) = 0$ for all $h \in C^\infty(U)$. We first choose bump function $\rho : M \rightarrow [0, 1]$ that is C^∞ , and $\rho \equiv 1$ near q , and suppose $\text{supp}(\rho) \subseteq U$, hence $\rho|_{M \setminus U} \equiv 0$. Then define $\rho h \in C^\infty(M)$ via

$$\rho h(x) = \begin{cases} \rho(x)h(x), & x \in U \\ 0, & x \notin U \end{cases}$$

Now $\rho h|_U \equiv h$ near q , i.e., identically 1. Therefore, $v(h) = v(\rho h|_U) = 0$, so $v \equiv 0$.

It remains to show that for all $w \in T_q M$, there exists $v \in T_q U$ such that $I(v) = w$, i.e., for all $f \in C^\infty(M)$, $w(f) = v(f|_U)$. Take the same $\rho \in C^\infty(M, [0, 1])$ as above, define $v(h) = w(\rho h)$ for all $h \in C^\infty(M)$, and we can check that

- $v \in T_q M$, and
- for all $f \in C^\infty(M)$, $v(f|_U) = w(f)$.

Note that v is \mathbb{R} -linear, and for all $f, g \in C^\infty(W)$ we have $v(fg) = w(\rho fg) = w(\rho^2 fg)$ since $\rho fg = \rho^2 fg$ near q , then we have

$$\begin{aligned} v(fg) &= w(\rho^2 fg) \\ &= w((\rho f)(\rho g)) \\ &= v(\rho f) \cdot (\rho g)(q) + \rho(f)(q) \cdot v(\rho g) \\ &= v(f)g(q) + f(q)v(g). \end{aligned}$$

Finally, for all $f \in C^\infty(M)$, we have $v(f|_U) = w(\rho f) = w(f)$ since $\rho f = f$ near q . □

Notation. We now suppress the isomorphisms $I : T_q U \rightarrow T_q M$. In particular, given a chart $\varphi = (x_1, \dots, x_m) : U \rightarrow \mathbb{R}^m$, we view $\left\{ \frac{\partial}{\partial x_i} \Big|_q \right\}_{i=1}^m$ as a basis of $T_q M$.

Lemma 6.2. Let V be a finite-dimensional vector space with $q \in V$, then

$$\begin{aligned}\varphi : V &\rightarrow T_q V \\ v(f) &\mapsto \frac{d}{dt}|_0 f(q + tv)\end{aligned}$$

for all $f \in C^\infty(V)$, is an isomorphism.

Proof. One can see this is linear, so it suffices to show injectivity. We have

$$\ker(\varphi) = \{v \in V \mid \frac{d}{dt}|_0 (q + tv) = 0 \forall f \in C^\infty(V)\}.$$

If $0 \neq v \in \ker(\varphi)$, then there exists $\ell : V \rightarrow \mathbb{R}$ such that $\ell(v) \neq 0$, so

$$0 \neq \frac{d}{dt}|_0 (\ell(q + tv)) = \frac{d}{dt}|_0 (\ell(q) + t\ell(v)) = \ell(v).$$

□

Definition 6.3. A curve through a point $q \in M$ on a manifold M is a C^∞ -map $\gamma : (a, b) \rightarrow M$ with $0 \in (a, b)$ such that $\gamma(0) = q$.

Definition 6.4. Given $\gamma : (a, b) \rightarrow M$ with $\gamma(0) = q$, we define $\dot{\gamma}(0) \in T_q M$ by $\dot{\gamma}(0)f = \frac{d}{dt}|_0 f(\gamma(t)) = \frac{d}{dt}|_0 (f \circ \gamma)$ for all $f \in C^\infty(M)$.

Remark 6.5.

$$\begin{aligned}t &: (a, b) \rightarrow \mathbb{R} \\ x &\mapsto x\end{aligned}$$

is a coordinate chart on (a, b) , where $\frac{d}{dt}|_0 \in T_0(a, b)$ is a basis vector. Since γ is C^∞ ,

$$\begin{aligned}T_0\gamma : T_0(a, b) &\rightarrow T_{\gamma(0)}M \equiv T_q M \\ ((T_0\gamma)(\frac{d}{dt}|_0))f &= \frac{d}{dt}|_0 (f \circ \gamma) = \dot{\gamma}(0)f,\end{aligned}$$

so $\dot{\gamma}(0) = (T_0\gamma)(\frac{d}{dt}|_0)$.

Let $\mathcal{C} = \{\gamma : I \rightarrow M \mid \gamma(0) = q, I \text{ interval depending on } \gamma\}$, then we have a map

$$\begin{aligned}\Phi : \mathcal{C} &\rightarrow T_q M \\ \gamma &\mapsto \dot{\gamma}(0)\end{aligned}$$

Note that Φ is not injective. However, there is an equivalence relation \sim on \mathcal{C} defined by $\gamma \sim \sigma$ if and only if $\Phi(\gamma) = \Phi(\sigma)$, so this gives an injection

$$\begin{aligned}\tilde{\Phi} : \mathcal{C}/\sim &\rightarrow T_q M \\ [\gamma] &\mapsto \dot{\gamma}(0).\end{aligned}$$

Claim 6.6. $\tilde{\Phi}$ is onto.

Proof. Choose coordinates $\varphi = (x_1, \dots, x_m) : U \rightarrow \mathbb{R}^m$ near q such that $(x_1, \dots, x_m)(q) = 0$. Now, for all $v \in T_q M$, we have $v = \sum v(x_i) \frac{\partial}{\partial x_i}|_q$. Consider $\gamma(t) = \varphi^{-1}(tv(x_1), \dots, tv(x_m))$, then $\gamma(0) = \varphi^{-1}(0) = q$ and for any $f \in C^\infty(M)$, we have

$$\begin{aligned}\dot{\gamma}(0)f &= \frac{d}{dt}|_0 (f \circ \varphi^{-1})(tv(x_1), \dots, tv(x_m)) \\ &= \sum \frac{\partial}{\partial r_i} (f \circ \varphi^{-1})|_0 \cdot v(x_i) \\ &= \sum v(x_i) \frac{\partial}{\partial x_i}|_q f \\ &= v(f).\end{aligned}$$

□

Lemma 6.7. For any smooth map $F : M \rightarrow N$ between manifolds, for all $q \in M$, we have

$$T_q F(\dot{\gamma}(0)) = (F \circ \gamma)'(0).$$

Proof.

$$\begin{aligned} T_q F(\dot{\gamma}(0)) &= T_q F(T_0 \gamma \left(\frac{d}{dt} \Big|_0 \right)) \\ &= T_0 (F \circ \gamma) \left(\frac{d}{dt} \Big|_0 \right) \\ &= (F \circ \gamma)'(0). \end{aligned}$$

□

Example 6.8. Let $M = N = \mathbb{C}$ and $F(z) = e^z$. We claim that $(T_z F)(v) = e^z v$, which uses $\mathbb{C} \cong T_w \mathbb{C}$ for all $w \in \mathbb{C}$. Indeed, since $\frac{d}{dt} \Big|_0 e^{tv} = v$, then

$$\begin{aligned} (T_z F)(v) &= \frac{d}{dt} \Big|_0 F(z + tv) \\ &= \frac{d}{dt} \Big|_0 e^{z+tv} \\ &= \frac{d}{dt} \Big|_0 (e^z e^{tv}) \\ &= e^z v. \end{aligned}$$

Note that $T_z F$ is an isomorphism for all z , given by

$$\begin{array}{ccc} T_z \mathbb{C} & \xrightarrow{T_z F} & T_{F(z)} \mathbb{C} \\ \downarrow \cong & & \downarrow \cong \\ \mathbb{C} & \xrightarrow{e^z \cdot -} & \mathbb{C} \end{array}$$

Also note that this is not a diffeomorphism, since the inverse is the complex logarithm function, which is only well-behaved on the principal branches.

7 SEPT 4, 2023

Definition 7.1. Given a manifold M , $q \in M$, and $f \in C^\infty(M)$, we define the *exact differential* to be a linear map

$$\begin{aligned} df_q : T_q M &\rightarrow \mathbb{R} \\ v &\mapsto v(f) \end{aligned}$$

in $\text{Hom}(T_q M, \mathbb{R}) =: T_q^* M$, the cotangent space.

Exercise 7.2. • df_q is linear,

• $f \equiv g$ near q , then $df_q = dg_q$.

We have seen differentials before: given a coordinate chart $\varphi = (x_1, \dots, x_m) : U \rightarrow \mathbb{R}^m$ is a coordinate chart, then $\{(dx_i)_q\}_{i=1}^m$ is a basis of $T_q^* M$ dual to $\{\frac{\partial}{\partial x_i} \Big|_q\}_{i=1}^m$. Note that for all $\eta \in T_q^* M \equiv (T_q M)^*$, then $\eta = \sum \eta \left(\frac{\partial}{\partial x_i} \Big|_q \right) (dx_i)_q$.

Lemma 7.3. Let M be a manifold, $q \in M$, and $f \in C^\infty(M)$, then the derivative

$$(T_q f)(v) = df_q(v) \frac{d}{dt} \Big|_{f(q)}.$$

Proof. Note that $\{dt_{f(q)}\}$ is a basis of $T_{f(q)}^*\mathbb{R}$, then

$$dt_{f(q)}(T_q f(v)) = (T_q f(v))t = v(t \circ f) = v(f) = df_q(v),$$

so $(T_q f)(v) = df_q(v) \frac{d}{dt}|_{f(q)}$. □

Recall. Let $T : V \rightarrow W$ be a linear map, and let $\{e_1, \dots, e_n\}$ be a basis of V , and let $\{f_1, \dots, f_n\}$ be a basis of W , with dual basis $\{f_1^*, \dots, f_n^*\}$ in W^* . Then let $t_{ij} = f_i^*(Te_j)$, then

$$T(e_j) = \sum_i f_i^*(Te_j) f_i = \sum_i t_{ij} f_i.$$

For all $F : \mathbb{R}^m \rightarrow \mathbb{R}^n$, consider the coordinates $(x_1, \dots, x_m) : \mathbb{R}^m \rightarrow \mathbb{R}$ and $(y_1, \dots, y_n) : \mathbb{R}^n \rightarrow \mathbb{R}$, which gives coordinates $\{(\frac{\partial}{\partial x_i}|_q)\}$ and $\{(\frac{\partial}{\partial y_i}|_{F(q)})\}$, respectively. With $T = T_q F$, we have

$$t_{ij} = (dy_i)_{F(q)}(T_q F(\frac{\partial}{\partial x_j}|_q)) = (T_q F(\frac{\partial}{\partial x_j}|_q))y_i = \frac{\partial}{\partial x_j}|_q(y_i \circ F).$$

If we denote $F = (F_1, \dots, F_n)$ where $F_i = y_i \circ F$ then this is just $\frac{\partial F_i}{\partial x_j}(q)$, so $(\frac{\partial F_i}{\partial x_j}(q))$ is the matrix of $T_q F$.

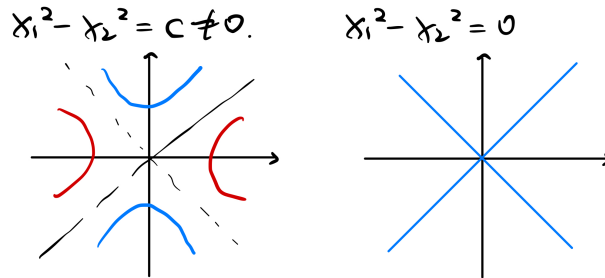
Definition 7.4. Let $F : M \rightarrow N$ be a smooth map, we say $c \in N$ is a *regular value* of F if either $F^{-1}(c) = \emptyset$, or for all $q \in F^{-1}(c)$, $T_q F : T_q M \rightarrow T_{F(q)} N = T_c N$ is onto.

We say $c \in N$ is a *singular value* if it is not a regular value.

Example 7.5. Consider

$$\begin{aligned} F : \mathbb{R}^2 &\rightarrow \mathbb{R} \\ (x_1, x_2) &\mapsto x_1^2 - x_2^2 \end{aligned}$$

for all $q = (x_1, x_2) \in \mathbb{R}^2$, then $T_q F$ is the matrix $(\frac{\partial F}{\partial x_1}(q), \frac{\partial F}{\partial x_2}(q)) = (2x_1, 2x_2)$. Hence, $c \neq 0$ is a regular value, and $c = 0$ is a singular value.



Definition 7.6. An *embedded submanifold* (of dimension k) of a manifold M is a subspace $Z \subseteq M$ such that for all $q \in Z$ there exists a coordinate chart $\varphi = (x_1, \dots, x_k, x_{k+1}, \dots, x_m) : U \rightarrow \mathbb{R}^m$ with $\varphi(U \cap Z) = \{(r_1, \dots, r_m) \in \varphi(U) \mid r_{k+1} = \dots = r_m = 0\}$.

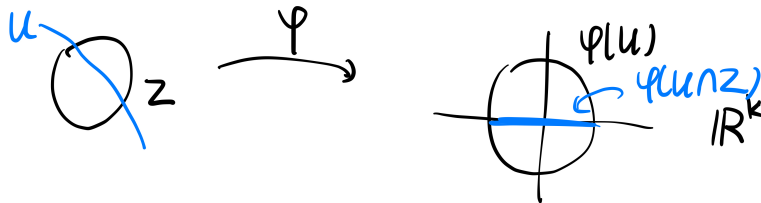


Figure 8: Embedded Submanifold

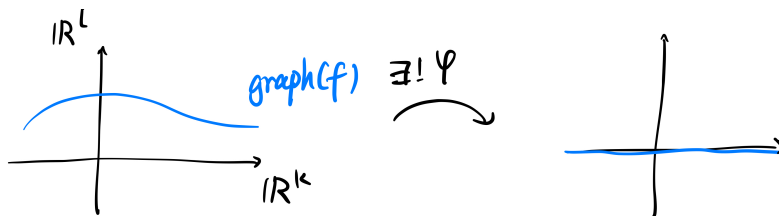
Remark 7.7. • Any open subset $U \subseteq M$ is an embedded submanifold.

- Any singleton in M is an embedded submanifold.

Example 7.8. Let $f : \mathbb{R}^k \rightarrow \mathbb{R}^l$ be C^∞ , then the graph of f is

$$\text{graph}(f) = \{(x, f(x)) \in \mathbb{R}^k \times \mathbb{R}^l \mid x \in \mathbb{R}^k\}$$

is an embedded submanifold of $\mathbb{R}^k \times \mathbb{R}^l$.



Here $\varphi(x, y) = (x, y - f(x))$ is a coordinate chart of $\mathbb{R}^k \times \mathbb{R}^l$ with inverse $\varphi^{-1}(x, y') = (x, y' + f(x))$.

Theorem 7.9. Let $c \in N$ be a regular value of $F : M \rightarrow N$. If $F^{-1}(c) = \emptyset$, then $F^{-1}(c)$ is an embedded submanifold of M . Moreover, $\dim(F^{-1}(c)) = \dim(M) - \dim(N)$.

Example 7.10. Consider

$$F : \mathbb{R}^m \rightarrow \mathbb{R}$$

$$x \mapsto \sum x_i^2 = \|x\|^2$$

Now $T_q F$ gives a local chart with $(2x_1, \dots, 2x_m)$. Any $c \neq 0$ is a regular value. We have $F^{-1}(c) = \{x \mid \|x\|^2 = c\}$ is the sphere of radius \sqrt{c} for $c > 0$. Moreover, $F^{-1}(0) = \{0\}$, an embedded submanifold, but $\dim(\{0\}) \neq \dim(\mathbb{R}^m) - \dim(\mathbb{R})$.