

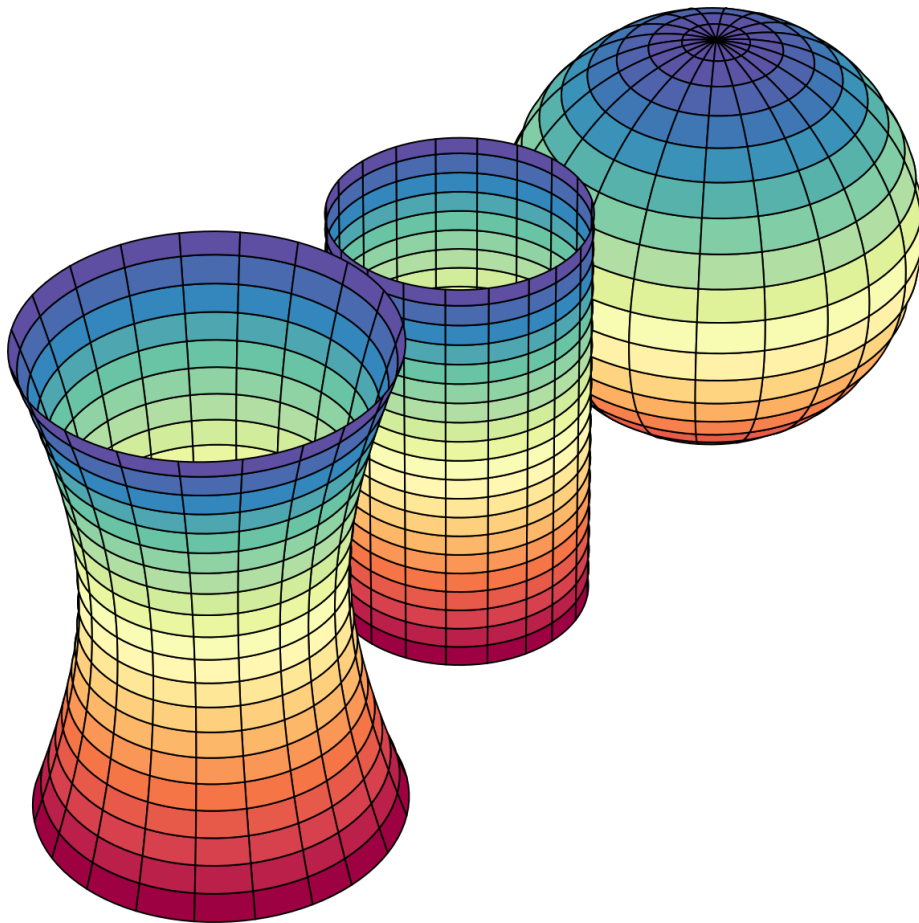
MATH635
Riemannian Geometry

Pingbang Hu

February 7, 2023

Abstract

This is the advanced graduate-level differential geometry course focused on Riemannian geometry taught by [Lydia Bieri](#). Topics include local and global aspects of differential geometry and the relation with the underlying topology. We'll use do Carmo's *Riemannian Geometry* [\[FC13\]](#) as our reference; while not required, but highly recommended have on.



This course is taken in Winter 2023, and the date on the covering page is the last updated time.

Contents

1	Smooth Manifolds	2
1.1	Topological Manifolds	2
1.2	Differentiable Manifolds	3
1.3	Manifolds with Boundaries	7
1.4	Complex Manifolds	8
1.5	Partition of Unity	8
1.6	Tangent Spaces and Cotangent Spaces	9
1.7	Vector Fields and Brackets	12
1.8	Submanifolds, Immersions, and Embeddings	13
2	Riemannian Manifolds	16
2.1	Riemannian Metrics	16
2.2	Curves, Lengths, and Energies	18
3	Geodesics	20
3.1	Euler-Lagrange Equations	20
3.2	Exponential Maps	23
3.3	Hopf-Rinow Theorem	24
3.4	Injectivity Radius	26
4	Affine and Riemannian Connections	28
4.1	Vector Bundles and Tensor Fields	28
4.2	Metrics, Connections and Curvatures	30
4.3	Flow of Vector Fields	32
A	Lie Groups and Lie Algebra	35
A.1	Lie Groups	35
A.2	Lie Algebras	36

Chapter 1

Smooth Manifolds

Lecture 1: A Foray to Smooth Manifolds

1.1 Topological Manifolds

5 Jan. 14:30

Let's start with a common definition.

Definition 1.1.1 (Topological manifold). A *topological manifold* \mathcal{M} of dimension n is a (topological) Hausdorff space such that each point $p \in \mathcal{M}$ has a neighborhood U homeomorphic via $\varphi: U \rightarrow U'$ to an open subset $U' \subseteq \mathbb{R}^n$.

Definition 1.1.2 (Local coordinate map). For every $p \in \mathcal{M}$, the corresponding homeomorphism φ is called the *local coordinate map*.

Definition 1.1.3 (Local coordinate). The pull-back (x^1, \dots, x^n) of the *local coordinate map* φ from \mathbb{R}^n is called the *local coordinates* on U , given by

$$\varphi(p) = (x^1(p), \dots, x^n(p)).$$

Definition 1.1.4 (Coordinate chart). The pair (U, φ) is called a (*coordinate*) *chart* on \mathcal{M} .

In other words, a *topological manifold* can be thought of as a space such that it looks like \mathbb{R}^n locally.



Definition 1.1.5 (Atlas). An *atlas* $\mathcal{A} = \{(U_\alpha, \varphi_\alpha)\}_\alpha$ for a *manifold* \mathcal{M} is a collection of *charts* such that $\{U_\alpha \subseteq \mathcal{M} \mid U_\alpha \text{ open}\}_\alpha$ are an open covering of \mathcal{M} , i.e., $\mathcal{M} = \bigcup_\alpha U_\alpha$.

In other words, for all $p \in \mathcal{M}$, there exists a neighborhood $U \subseteq \mathcal{M}$ and homeomorphism $h: U \rightarrow U' \subseteq \mathbb{R}^n$ open.

Definition 1.1.6 (Locally finite). An *atlas* is said to be *locally finite* if each point $p \in \mathcal{M}$ is contained in only a finite collection of its open sets.

Clearly, without any help of ambient space such as \mathbb{R}^n , there's no clear way to make sense of differentiability of a *manifold*. But thankfully, we now have an explicit relation to the ambient space \mathbb{R}^n via φ_α . To formalize, let \mathcal{A} be an *atlas* for a *manifold* \mathcal{M} , and assume that $(U_1, \varphi_1), (U_2, \varphi_2)$ are 2 elements

of \mathcal{A} . Then clearly, the map $\varphi_2 \circ \varphi_1^{-1} : \varphi_1(U_1 \cap U_2) \rightarrow \varphi_2(U_1 \cap U_2)$ is a homeomorphism between 2 open sets of Euclidean spaces since both φ_1 and φ_2 are homeomorphism. Due to this map's importance, it has its own name.

Definition 1.1.7 (Coordinate transition). The map $\varphi_2 \circ \varphi_1^{-1}$ is called the *coordinate transition* of \mathcal{A} for the pair of charts $(U_1, \varphi_1), (U_2, \varphi_2)$.



1.2 Differentiable Manifolds

Notice that the *coordinate transitions* are from \mathbb{R}^n to \mathbb{R}^n ; hence differentiability makes sense now, which induces the following.

Definition 1.2.1 (Differentiable atlas). The atlas $\mathcal{A} = \{(U_\alpha, \varphi_\alpha)\}$ is *differentiable* if all *transitions* are differentiable.

Remark. Here, the differentiability depends on the content. Sometimes, we may want it to be C^∞ , and sometimes may be C^k for some finite k . On the other hand, smooth always refers to C^∞ . We'll use them interchangeably if it's clear which case we're referring to.

Definition 1.2.2 (Equivalence atlas). Two atlases \mathcal{U}, \mathcal{V} of a manifold are equivalent if for every $(U, \varphi) \in \mathcal{U}, (V, \psi) \in \mathcal{V}$,

$$\varphi \circ \psi^{-1} : \psi(U \cap V) \rightarrow \varphi(U \cap V)$$

and

$$\psi \circ \varphi^{-1} : \varphi(U \cap V) \rightarrow \psi(U \cap V)$$

are diffeomorphisms between subsets of Euclidean spaces.

Notably, we have the following notation.

Notation (Smoothly compatible). Two charts (U, φ) and (V, ψ) are *smoothly compatible* if either $U \cap V = \emptyset$ or $\psi \circ \varphi^{-1}$ is a diffeomorphism.

This suggests the following.

Definition 1.2.3 (Smooth structure). A *smooth structure* on \mathcal{M} is an equivalence class \mathcal{U} of *coordinate atlas* with the property that all *transition functions* are diffeomorphisms.

Remark. We can also use the *maximal differentiable atlas* to be our differentiable structure.

Definition 1.2.4 (Smooth manifold). A *smooth manifold* is a manifold \mathcal{M} with a *smooth structure*.

In this way, we can do calculus on *smooth manifolds*! Furthermore, it now makes sense to say that a function $f : \mathcal{M} \rightarrow \mathbb{R}$ is differentiable (or C^∞) by considering differentiability of $f \circ \varphi^{-1}$ around p .

Notation. The collection of smooth functions on [smooth manifold](#) \mathcal{M} is denoted by $C^\infty(\mathcal{M}, \mathbb{R})$, or $C^k(\mathcal{M}, \mathbb{R})$.

Remark. The class $C^\infty(\mathcal{M}, \mathbb{R})$ consists of functions with property is well-defined.

Proof. Let \mathcal{A} be any given [atlas](#) from [equivalence class](#) that defines the [smooth structure](#), and as we have shown, if $(U, \varphi) \in \mathcal{A}$, then $f \circ \varphi^{-1}$ is smooth on \mathbb{R}^n . This requirement defines the same set of smooth functions no matter the choice of representative [atlas](#) by the nature of [Definition 1.2.2](#) requirement that defines the equivalent [manifolds](#). \circledast

1.2.1 Orientation

Another essential property of a [manifold](#) is its orientability.

Definition. Consider an [atlas](#) \mathcal{A} for a [differentiable manifold](#) \mathcal{M} .

Definition 1.2.5 (Oriented). \mathcal{A} is *oriented* if all [transitions](#) have positive functional determinant.

Definition 1.2.6 (Orientable). \mathcal{M} is *orientable* if \mathcal{A} is an [oriented atlas](#).

Motivated by the above definitions, we see that we can actually use an [atlas](#) to define an [orientation](#).

Definition 1.2.7 (Orientation). Let \mathcal{M} be an [orientable manifold](#). Then a [oriented differentiable structure](#) is called an *orientation* of \mathcal{M} .

If \mathcal{M} possesses an [orientation](#), we can also say that it's *oriented*. But we don't bother to make a new definition to confuse ourselves with [Definition 1.2.5](#).

Remark. Two [differentiable structures](#) obeying [Definition 1.2.5](#) determine the same [orientation](#) if the union again satisfying [Definition 1.2.5](#).

Remark. If \mathcal{M} is [orientable](#) and connected, then there exists exactly 2 distinct [orientations](#) on \mathcal{M} .

Now, we can see some examples of [smooth manifolds](#).

Example (Sphere). The sphere $S^n \subseteq \mathbb{R}^{n+1}$ given by

$$S^n = \{(x_1, \dots, x_{n+1}) \in \mathbb{R}^{n+1} \mid x_1^2 + \dots + x_{n+1}^2 = 1\}.$$

Consider $U_i^+ = \{x \in S^n \mid x_i > 0\}$, $U_i^- = \{x \in S^n \mid x_i < 0\}$ for $i = 1, \dots, n+1$, and $h_i^\pm: U_i^\pm \rightarrow \mathbb{R}^n$ such that

$$h_i^\pm(x_1, \dots, x_{n+1}) = (x_1, \dots, \hat{x}_i, \dots, x_{n+1}).$$

Note that the minimum [charts](#) needed to cover S^n is 2.

Example. Let $\mathcal{M} = U \subseteq \mathbb{R}^n$, then $\{(U, \varphi)\}$ is a [smooth structure](#) with $\varphi = \text{id}$.

Example. Open sets of C^∞ -[manifolds](#) are C^∞ -[manifolds](#).

Example (General linear group). $\text{GL}(n) = \{A \in M_n(\mathbb{R}) \mid \det A \neq 0\} \subseteq M_n(\mathbb{R}) = \mathbb{R}^{n^2}$, open.

Example (Real projective space). $\mathbb{R}P^n = S^n / \sim$ where $x \sim -x$ with $\pi: S^n \rightarrow \mathbb{R}P^n$, $x \mapsto [x]$.

Proof. π is a homeomorphism on each U_i^+ for $i = 1, \dots, n+1$, with

$$\{(\pi(U_i^+), \varphi_i^+ \circ \pi^{-1}), i = 1, \dots, n+1\}$$

is a C^∞ -atlas for $\mathbb{R}P^n$. *

Note. Observe that $\mathbb{R}P^n = \mathbb{R}^{n+1} \setminus \{0\} / \sim$.

Lecture 2: Maps Between Smooth Manifolds

1.2.2 Smooth Maps

10 Jan. 14:30

We can now consider the maps between manifolds, specifically, the smooth manifolds.

Definition 1.2.8 (Smooth function). Let M, N be two smooth manifolds, and let \mathcal{U} be locally finite atlas from the equivalence class that gives the smooth structure on M , and let \mathcal{V} be the corresponding for N . A map $h: M \rightarrow N$ is said to be *smooth* if each map in the collection

$$\{\psi \circ h \circ \varphi^{-1} : h(U) \cap V \neq \emptyset\},$$

where $(U, \varphi) \in \mathcal{U}$, $(V, \psi) \in \mathcal{V}$ is C^∞ -differentiable as a map from one Euclidean space to another.



Remark. Equivalence relation guarantees that Definition 1.2.8 depends only on the smooth structure of M, N , but not on the chosen representative coordinate atlas.

Definition. Consider two smooth manifolds M, N and a smooth homeomorphism $h: M \rightarrow N$ with smooth inverse.

Definition 1.2.9 (Diffeomorphic). The two manifolds M, N are said to be *diffeomorphic*.

Definition 1.2.10 (Diffeomorphism). The map h is said to be a *diffeomorphism*.

Let M_1, M_2 be two smooth manifolds, and let $\varphi: M_1 \rightarrow M_2$ be a diffeomorphism. Then the following hold.

- M_1 is orientable if and only if M_2 is orientable.
- If in addition, M_1 and M_2 are both connected and oriented, then φ induces an orientation on M_2 that may or may not coincide with the initial orientation of M_2 .

If the induced orientation coincides, then we say φ preserves the orientation, otherwise φ reverses the orientation.

Check

1.2.3 Grassmannian Manifold

Before proceeding, let's consider an interesting [smooth manifold](#).

Definition 1.2.11 (Grassmannian manifold). Given $m, n \in \mathbb{N}$, the so-called *Grassmannian manifold* $G(n, m)$ is the set of all n -dimensional subspaces of \mathbb{R}^{n+m} .

Note. $G(1, m)$ is just $\mathbb{R}P^m$, and $G(0, m)$, $G(n, 0)$ are one-point sets.

As we will soon see, $G(n, m)$ has the [smooth structure](#) of an mn -dimensional [manifold](#).

Intuition. We obtain the [structure](#) by exhibiting an [atlas](#) whose [transitions](#) are [diffeomorphisms](#).

Firstly, we give $G(n, m)$ a suitable topology, i.e., the metric topology. Let $\Pi \in G(n, m)$, and let $\mathcal{L}(\Pi, \Pi^\perp)$ denote the mn -dimensional space of linear maps from Π to Π^\perp . Define the map

$$\varphi_\Pi: \mathcal{L}(\Pi, \Pi^\perp) \rightarrow G(n, m), \quad \varphi_\Pi(\alpha) = (\mathbb{1}_\Pi \oplus \alpha)(\Pi)$$

where $\mathbb{1}_\Pi \oplus \alpha$ is regarded as a map $\Pi \rightarrow \Pi \oplus \Pi^\perp = \mathbb{R}^{n+m}$.¹ Clearly, φ_Π is injective, and thus, $(\mathcal{L}(\Pi, \Pi^\perp), \varphi_\Pi)$ is an mn -dimensional [chart](#) of $G(n, m)$.

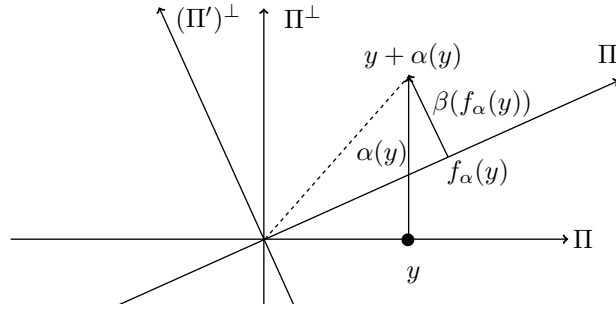
Remark. The images $\varphi_\Pi(\mathcal{L}(\Pi, \Pi^\perp))$ cover $G(n, m)$.

Example. $\Pi = \varphi_\Pi(0) \in \varphi_\Pi(\mathcal{L}(\Pi, \Pi^\perp))$.

We can now prove that these [charts](#) are mutually [compatible](#). Let $\Pi, \Pi' \in G(n, m)$, and let P, P' be orthogonal projections from \mathbb{R}^{n+m} onto Π, Π' respectively. Firstly,

$$F = \varphi_{\Pi'}^{-1} \varphi_\Pi: \varphi_\Pi^{-1}(\varphi_{\Pi'}(\mathcal{L}(\Pi', (\Pi')^\perp))) \rightarrow \varphi_{\Pi'}^{-1}(\varphi_\Pi(\mathcal{L}(\Pi, \Pi^\perp)))$$

is smooth.



Consider $\alpha \in \mathcal{L}(\Pi, \Pi^\perp)$, and $\beta \in \mathcal{L}(\Pi', (\Pi')^\perp)$, then for α, β , the equality $F(\alpha) = \beta$ means that $\varphi_\Pi(\alpha) = \varphi_{\Pi'}(\beta)$. Let $f_\alpha: \Pi \rightarrow \Pi'$ be defined by

$$f_\alpha = P' \circ (\mathbb{1}_\Pi \oplus \alpha).$$

We need to check

- (a) f_α is invertible, and
- (b) $\forall y \in \Pi, y + \alpha(y) = f_\alpha(y) + \beta(f_\alpha(y))$.

Note. The condition that $\det f_\alpha \neq 0$ gives an exact description of the subset

$$\varphi_{\Pi^{-1}}(\varphi_{\Pi'}(\mathcal{L}(\Pi', (\Pi')^\perp)))$$

¹In other words, $\varphi_\Pi(\alpha)$ is the graph of α in $\Pi \oplus \Pi^\perp = \mathbb{R}^{n+m}$.

of $\mathcal{L}(\Pi, \Pi^\perp)$, which is therefore open.

For β , it is $(\mathbb{1}_{\Pi'} \oplus \beta) \circ f_\alpha = \mathbb{1}_\Pi \oplus \alpha$, and hence

$$\beta = F(\alpha) = (\mathbb{1}_\Pi \oplus \alpha) \circ f_\alpha^{-1} - \mathbb{1}_{\Pi'}.$$

It follows by the construction that the image of β is contained in $(\Pi')^\perp$.

Remark. We obtain an infinite atlas for $G(n, m)$ with charts labeled by $\Pi \in G(n, m)$. But it's suffices to consider only $\binom{n+m}{n}$ charts corresponding to subspaces Π spanned with n coordinate axes.

1.3 Manifolds with Boundaries

We first introduce two notions.

Definition 1.3.1 (Closed manifold). A manifold is *closed* if it is compact and without boundary.

Definition 1.3.2 (Open manifold). A manifold is *open* if it has only non-compact components without boundary.

Lemma 1.3.1. If M can be covered by two coordinate neighborhoods V_1, V_2 such that $V_1 \cap V_2$ is connected, then M is *orientable*.

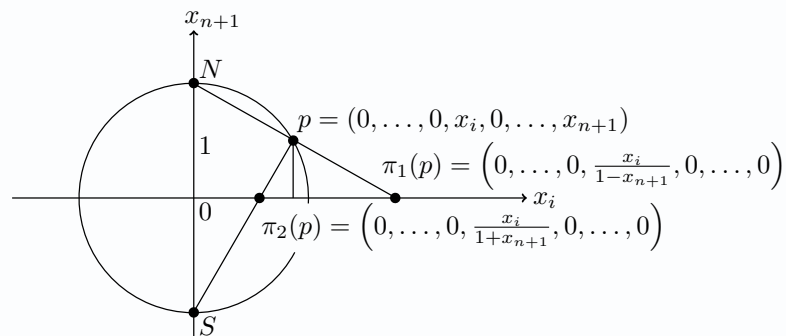
Proof. The determinant of the differential of the coordinate change $\neq 0$, so it does not change sign in $V_1 \cap V_2$. If it's negative at a single point, it's enough to change the sign of one of the coordinates to make it positive at that point, hence on $V_1 \cap V_2$. ■

Example. Let $S^n = \{(x_1, \dots, x_{n+1}) \in \mathbb{R}^{n+1} \mid \sum_{i=1}^{n+1} x_i^2 = 1\} \subseteq \mathbb{R}^{n+1}$ is *orientable*.

Proof. Let $N = (0, \dots, 0, 1)$ and $S = (0, \dots, 0, -1)$, consider given $p = (0, \dots, 0, x_i, 0, \dots, x_{n+1})$, then $\pi_1: S^n \setminus \{N\} \rightarrow \mathbb{R}^n$ given by

$$\pi_1(p) = \left(0, \dots, 0, \frac{x_i}{1 - x_{n+1}}, 0, \dots, 0\right)$$

to be the stereographic projection from the north pole N .



More generally, it takes $p(x_1, \dots, x_{n+1}) \in S^n - \{N\}$ into the intersection at the hyperplane $x_{n+1} = 0$ with the line passing through p and N . In this way, we have

$$\pi_1(x_1, \dots, x_n) = \left(\frac{x_1}{1 - x_{n+1}}, \frac{x_2}{1 - x_{n+1}}, \dots, \frac{x_n}{1 - x_{n+1}}\right),$$

hence $\pi_1: S^n \setminus \{N\} \rightarrow \mathbb{R}^n$ is differentiable, and is injective. Similarly, $\pi_2: S^n \setminus \{S\} \rightarrow \mathbb{R}^n$ for S can also be defined and everything holds similarly. We see that these two parametrizations $(\mathbb{R}^n, \pi_1^{-1}), (\mathbb{R}^n, \pi_2^{-1})$ cover S^n . The change of coordinate is given by

$$y_j = \frac{x_j}{1 - x_{n+1}} \leftrightarrow y'_j = \frac{x_j}{1 + x_{n+1}}, \quad (y_1, \dots, y_n) \in \mathbb{R}^n, \quad j = 1, \dots, n,$$

where

$$y'_j = \frac{y_j}{\sum_{i=1}^n y_i^2}.$$

This implies that $\{(\mathbb{R}^n, \pi_1^{-1}), (\mathbb{R}^n, \pi_2^{-1})\}$ is a **differentiable structure** for S^n . Now, consider $\pi_1^{-1}(\mathbb{R}^n) \cap \pi_2^{-1}(\mathbb{R}^n) = S^n \setminus \{N \cup S\}$, which is connected, and hence S^n is **orientable**, and the above **structure** gives an **orientation** of S^n . \circledast

Lecture 3: Complex Manifolds, Tangent Spaces and Bundles

Let's look at two more examples about **orientation**.

12 Jan. 14:30

Example. Let $A: S^n \rightarrow S^n$ be the antipodal map given by $A(p) = -p$ for $p \in \mathbb{R}^{n+1}$. It's easy to see that A is differentiable with $A^2 = \mathbb{1}$. Furthermore, A is **diffeomorphism** of $S^n \subseteq \mathbb{R}^{n+1}$. We see that

- if n is even, A reverses the **orientation**;
- if n is odd, A preserves the **orientation**.

Example. $G(k, n)$ is **orientable** if and only if n is even or $n = 1$.

1.4 Complex Manifolds

Here we introduce the notion of **complex manifold**.

Definition 1.4.1 (Complex manifold). A *complex manifold* \mathcal{M} of complex dimension d ($\dim_{\mathbb{C}} \mathcal{M} = d$) is a **differentiable manifold** of (real) dimension $2d$ ($\dim_{\mathbb{R}} \mathcal{M} = 2d$) whose **charts** take values in open subsets of \mathbb{C}^d with holomorphic **chart transitions**.

As previously seen. The **chart transitions** $z_\beta \circ z_\alpha^{-1}: z_\alpha(U_\alpha \cap U_\beta) \rightarrow z_\beta(U_\alpha \cap U_\beta)$ is holomorphic if $\partial z_\beta^j / \partial \bar{z}_\alpha^k = 0$ for all j, k where

$$\frac{\partial}{\partial \bar{z}^k} = \frac{1}{2} \left(\frac{\partial}{\partial x^k} + i \frac{\partial}{\partial y^k} \right).$$

Remark. **Complex Grassmannians** $G_{\mathbb{C}}(k, n)$ are all **orientable**. More generally, **complex manifolds** are always **orientable** because holomorphic maps always have positive functional determinant.

1.5 Partition of Unity

We state, without proof, of an important lemma about the **partition of unity**.

Definition 1.5.1 (Partition of unity). Let \mathcal{M} be a **differentiable manifold**, and let $(U_\alpha)_{\alpha \in \mathcal{A}}$ be an open covering of \mathcal{M} . Then a *partition of unity* is a **locally finite** refinement $(V_\beta)_{\beta \in \mathcal{B}}$ of (U_α) and C^∞ -functions $\varphi_\beta: \mathcal{M} \rightarrow \mathbb{R}$ with

- (a) $\text{supp}(\varphi_\beta) \subseteq V_\beta$ for all $\beta \in \mathcal{B}$;

(b) $0 \leq \varphi_\beta(x) \leq 1$ for all $x \in \mathcal{M}$, $\beta \in \mathcal{B}$;

(c) $\sum_{\beta \in \mathcal{B}} \varphi_\beta = 1$ for all $x \in \mathcal{M}$.^a

^aThere are only finitely many non-vanishing summands of each point, since only finitely many φ_β are non-zero of any given point as the covering (V_β) is [locally finite](#).

Lemma 1.5.1 (Partition of unity). Let \mathcal{M} be a [differentiable manifold](#), and let $(U_\alpha)_{\alpha \in \mathcal{A}}$ be an open covering of \mathcal{M} . Then there exists a [partition of unity](#) subordinate to (U_α) ,

1.6 Tangent Spaces and Cotangent Spaces

1.6.1 Tangent Spaces in Euclidean Spaces

To discuss the concept of calculus between [manifolds](#) formally, we start with our discussion in Euclidean spaces, where we naturally have the coordinates for every point.

Definition. Let \mathcal{M} be a Euclidean [manifold](#) of dimension d , $x = (x^1, \dots, x^d)$ be Euclidean coordinates of \mathbb{R}^d , and $x_0 \in \Omega \subseteq \mathbb{R}^d$ where Ω is open.

Definition 1.6.1 (Tangent space of Euclidean space). The *tangent space* $T_{x_0}\Omega$ of Ω at x_0 is the vector space $\{x_0\} \times E^a$ spanned by the basis $(\partial/\partial x^1, \dots, \partial/\partial x^d)$.

^a E is a d -dimensional Euclidean space.

Definition 1.6.2 (Tangent vector of Euclidean space). The elements in the [tangent space of Euclidean spaces](#) is called *tangent vectors*.

Before proceeding, we introduce a shorthand notation.

Notation ([Einstein notation](#)). The *Einstein notation* abbreviates the summation $\sum_i v^i x_i$ as $v^i x_i$, where we implicitly sum over the upper and lower index.

Definition 1.6.3 (Differential of Euclidean space). If $\Omega \subseteq \mathbb{R}^d$, $\Omega' \subseteq \mathbb{R}^d$ are open, and $f: \Omega \rightarrow \Omega'$ is differentiable, then the *differential* $df(x_0)$ for $x_0 \in \Omega$ is the induced linear map between [tangent spaces](#)

$$df(x_0): T_{x_0}\Omega \rightarrow T_{f(x_0)}\Omega', \quad v = v^i \frac{\partial}{\partial x^i} \mapsto v^i \frac{\partial f^j}{\partial x^i}(x_0) \frac{\partial}{\partial f^j}.$$

Definition 1.6.4 (Tangent bundle of Euclidean space). The *tangent bundle* is defined as $T\Omega := \bigsqcup_{x \in \Omega} T_x\Omega \cong \Omega \times E \cong \Omega \times \mathbb{R}^d$, which is an open subset of $\mathbb{R}^d \times \mathbb{R}^d$.

Note ([Total space](#)). $T\Omega$ is also called the *total space*.

Remark. Given a [tangent bundle](#) $T\Omega$, we define π to be the projection $\pi: T\Omega \rightarrow \Omega$ given by $\pi(x, v) = x$. This makes $T\Omega$ naturally a [differentiable manifold](#).

With the notion of [tangent bundle](#), given $f: \Omega \rightarrow \Omega'$, we can also define $df: T\Omega \rightarrow T\Omega'$ as

$$\left(x, v^i \frac{\partial}{\partial x^i}\right) \mapsto \left(f(x), v^i \frac{\partial f^j}{\partial x^i}(x) \frac{\partial}{\partial f^j}\right).$$

Notation. We often write $df(x)(v)$ instead of $df(x, v)$ to coincide with the notation of [differential](#).

In particular, for $v = v^i \partial / \partial x^i$, we have

$$df(x)(v) = v^i \frac{\partial f}{\partial x^i}(x) \in T_{f(x)}\mathbb{R} \cong \mathbb{R},$$

and we write $v(f)(x)$ for $df(x)(v)$.

1.6.2 Tangent Spaces in Manifolds

We now try to formally define the [tangent space](#) on a [smooth manifold](#). A natural idea is the following.

Intuition. Let \mathcal{M}^d be a [differentiable manifold](#) with a [chart](#) $x: U \rightarrow \Omega \subseteq \mathbb{R}^d$ and $p \in U \subseteq \mathcal{M}$ where U is open. The *tangent space* $T_p\mathcal{M}$ of \mathcal{M} at p should be represented in the [chart](#) x by $T_{x(p)}x(U)$.

To see that the above are well-defined, i.e., $T_p\mathcal{M}$ are independent of the choice of [charts](#), let $x': U' \rightarrow \mathbb{R}^d$ to be another [chart](#) with $p \in U' \subseteq \mathcal{M}$ where U' is also open. Denote $\Omega := x(U)$, and $\Omega' := x'(U')$, then the transition map

$$x' \circ x^{-1}: x(U \cap U') \rightarrow x'(U \cap U')$$

induces a vector space isomorphism

$$L := d(x' \circ x^{-1})(x(p)): T_{x(p)}\Omega \rightarrow T_{x'(p)}\Omega',$$

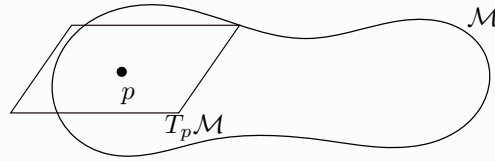
such that $v \in T_{x(p)}\Omega$ and $L(v) \in T_{x'(p)}\Omega'$ represent the same [tangent vector](#) in $T_p\mathcal{M}$.

Remark. A [tangent vector](#) in $T_p\mathcal{M}$ is given by the family of the [coordinate representations](#).

Now, we want to define the similar notion of [differential of Euclidean spaces](#). Let consider a simple case first, where we let $f: \mathcal{M} \rightarrow \mathbb{R}$ to be a differentiable function, and assume that the [tangent vector](#) $w \in T_p\mathcal{M}$ is represented by $v \in T_{x(p)}x(U)$.

Intuition. We want to define $df(p)$ as a linear map from $T_p\mathcal{M} \rightarrow \mathbb{R}$. In [chart](#) x , let $w \in T_p\mathcal{M}$ be given as $v = v^i \partial / \partial x^i \in T_{x(p)}x(U)$. Say that $df(p)(w)$ in this chart represented by

$$d(f \circ x^{-1})(x(p))(v).$$



Remark. $T_p\mathcal{M}$ is a vector space of dimension d isomorphic to \mathbb{R}^d , where the isomorphism depends on choice of [chart](#).

Intuition. Pull functions on \mathcal{M} back by a [chart](#) to an open subset of \mathbb{R}^d , differentiate there.

In order to obtain a [tangent space](#) which does not depend on [charts](#), we need to have transformation behavior under change of [charts](#). Let $F: \mathcal{M}^d \rightarrow \mathcal{N}^c$ be a differentiable map where \mathcal{M}, \mathcal{N} are [smooth manifolds](#). Then we want to represent dF in [local charts](#) $x: U \subseteq \mathcal{M} \rightarrow \mathbb{R}^d, y: V \subseteq \mathcal{N} \rightarrow \mathbb{R}^c$ by $d(y \circ F \circ x^{-1})$. The [local coordinates](#) on U is given by (x^1, \dots, x^d) , and on V is (F^1, \dots, F^c) such that

$$F(x) = (F^1(x^1, \dots, x^d), \dots, F^c(x^1, \dots, x^d)).$$

Then, dF induces a linear map $dF: T_p\mathcal{M} \rightarrow T_{F(x)}\mathcal{N}$ which in our [coordinate representation](#) is given by the matrix

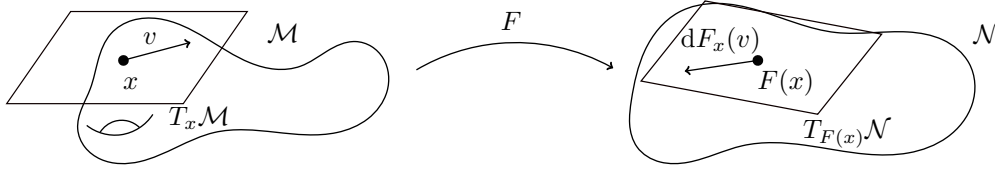
$$\left(\frac{\partial F^\alpha}{\partial x^i} \right)_{\substack{\alpha=1, \dots, c \\ i=1, \dots, d}},$$

and a change of **charts** is then just the base change at **tangent spaces**: if

$$\begin{aligned} (x^1, \dots, x^d) &\mapsto (\xi^1, \dots, \xi^d) \\ (F^1, \dots, F^c) &\mapsto (\phi^1, \dots, \phi^c) \end{aligned}$$

are **coordinate changes**, then dF represented in the new **coordinates** is given by

$$\left(\frac{\partial \phi^\beta}{\partial \xi^j} \right) = \left(\frac{\partial \phi^\beta}{\partial F^\alpha} \frac{\partial F^\alpha}{\partial x^i} \frac{\partial x^i}{\partial \xi^j} \right).$$



Lecture 4: Tangent Bundles, Vector Fields, and Submanifolds

17 Jan. 14:30

Definition. Let \mathcal{M}^d be a **differentiable manifold** with a **chart** $x: U \rightarrow \Omega \subseteq \mathbb{R}^d$ and $p \in U \subseteq \mathcal{M}$ where U is open. On $\{(x, v) \mid v \in T_{x(p)}\Omega\}$, we define an equivalence relation by $(x, v) \sim (y, w)$ if and only if $w = d(y \circ x^{-1})v$.

Definition 1.6.5 (Tangent space). The space of equivalence classes is called the *tangent space* $T_p \mathcal{M}$ at point p to \mathcal{M} .

Definition 1.6.6 (Tangent vector). The elements in the **tangent space** is called *tangent vectors*.

Remark. $T_p \mathcal{M}$ naturally carries the structure of a vector space.

Now, $T\mathcal{M}$ is defined as

$$T\mathcal{M} := \coprod_{p \in \mathcal{M}} T_p \mathcal{M}.$$

Recall the projection $\pi: T\mathcal{M} \rightarrow \mathcal{M}$ with $\pi(w) = p$ for $w \in T_p \mathcal{M}$. Then we can define the following.

Definition 1.6.7 (Derivation). If $x: U \rightarrow \mathbb{R}^d$ be a **chart** for \mathcal{M} , and let $TU = \coprod_{p \in U} T_p U$. Then we define the *derivation* $dx: TU \rightarrow Tx(U) := \coprod_{p \in x(U)} T_p \mathbb{R}^d$ by $w \mapsto dx(\pi(w))(w) \in T_{x(\pi(w))}x(U)$.

The transition maps

$$dx' \circ (dx)^{-1} = d(x' \circ x^{-1})$$

are differentiable. π is local represented by $x \circ \pi \circ dx^{-1}$ maps $(x_0, v) \in Tx(U)$ to x_0 .

Definition 1.6.8 (Tangent bundle). The triple $(T\mathcal{M}, \pi, \mathcal{M})$ is called the *tangent bundle* of \mathcal{M} .

Definition 1.6.9 (Total space). $T\mathcal{M}$ is called the *total space* of the **tangent bundle**.

1.6.3 Cotangent Spaces

Another important objects is the **cotangent spaces**.

Definition. Let \mathcal{M}^d be a **differentiable manifold**, and $T_p \mathcal{M}$ be the **tangent space** at p to \mathcal{M} .

Definition 1.6.10 (Cotangent space). The *cotangent space* $T_p^*\mathcal{M}$ to \mathcal{M} is the dual of $T_p\mathcal{M}$, i.e., $T_p^*\mathcal{M} = (T_p\mathcal{M})^*$.

Definition 1.6.11 (Cotangent vector). The elements in the *cotangent space* is called *cotangent vectors*.

Remark. $T_p^*\mathcal{M}$ is the space of 1-forms on $T_p\mathcal{M}$.

Notation (Covariant vector). The *cotangent vectors* are also called *covariant vectors*.

Notation (Contravariant vector). The *tangent vectors* are also called *contravariant vectors*.

1.7 Vector Fields and Brackets

1.7.1 Vector Fields

We now introduce the notion of *vector field*.

Definition 1.7.1 (Vector field). A *vector field* X on a *differentiable manifold* \mathcal{M} is a correspondence associating to each point $p \in \mathcal{M}$ a vector $X(p) \in T_p\mathcal{M}$, i.e., $X: \mathcal{M} \rightarrow T\mathcal{M}$.

Definition 1.7.2 (Section). A *section* of the *tangent bundle* is a differentiable map $s: \mathcal{M} \rightarrow T\mathcal{M}$ such that $\pi \circ s = \text{id}_{\mathcal{M}}$.

Remark. Naturally, we say that the *field* X is differentiable if the map X is differentiable.

Considering a *local chart* $x: U \subseteq \mathbb{R}^n \rightarrow \mathcal{M}$, we can write

$$X(p) = \sum_{i=1}^n a_i(p) \frac{\partial}{\partial x_i},$$

where $a_i: U \rightarrow \mathbb{R}$ are functions on U for $i = 1, \dots, n$, and $\{\partial/\partial x_i\}_i$ is the basis associated to x .

Remark. X is differentiable if and only if a_i are differentiable for some (and, therefore, for any) x .

It's convenient to think of a *vector field* as a mapping $X: \mathcal{D} \rightarrow \mathcal{F}$ from the set \mathcal{D} of differentiable functions on \mathcal{M} to the set \mathcal{F} of the functions on \mathcal{M} , defined by

$$(Xf)(p) = \sum_{i=1}^n a_i(p) \frac{\partial f}{\partial x_i}(p),$$

where f is implicitly denoting the expression of f in the *chart* x .

Intuition. This idea of a vector as a directional derivative is precisely what was used to define the notion of *tangent vector*.

Remark. Xf does not depend on the choice of x .

Remark. X is differentiable if and only if $X: \mathcal{D} \rightarrow \mathcal{D}$, i.e., $Xf \in \mathcal{D}$ for all $f \in \mathcal{D}$.

Observe that if $\varphi: \mathcal{M} \rightarrow \mathcal{M}$ is a *diffeomorphism*, $v \in T_p\mathcal{M}$ and f differentiable function in a neighborhood of $\varphi(p)$, we have

$$(d\varphi(v)f)\varphi(p) = v(f \circ \varphi)(p)$$

since by letting $\alpha: (-\epsilon, \epsilon) \rightarrow \mathcal{M}$ be a differentiable **curve** with $\alpha'(0) = v$, $\alpha(0) = p$,² then

$$(\mathrm{d}\varphi(v)f)\varphi(p) = \left. \frac{\mathrm{d}}{\mathrm{d}t}(f \circ \varphi \circ \alpha) \right|_{t=0} = v(f \circ \varphi)(p).$$

1.7.2 Brackets

By viewing X as an operator on \mathcal{D} , we can consider the iterates of X , i.e, given differentiable **fields** X and Y and $f: M \rightarrow \mathbb{R}$ being a differentiable function, consider $X(Yf)$ and $Y(Xf)$.

Note. In general, $X(Yf)$ (and hence $Y(Xf)$) is not a **field**.

Proof. It involves derivatives of order higher than one. ⊛

But we have the following.

Lemma 1.7.1. Let X, Y be differentiable **vector fields** on a **smooth manifold** \mathcal{M} . Then there exists a unique **vector field** Z such that for all $f \in \mathcal{D}$, $Zf = (XY - YX)f$.

Proof. See do Carmo [FC13, Chapter 0, Lemma 5.2]. ■

This Z is called the **bracket**.

Definition 1.7.3 (Bracket). Given two differentiable **vector fields** X, Y on a **smooth manifold** \mathcal{M} , the *bracket* of X and Y is defined by

$$[X, Y] := XY - YX.$$

Clearly, $[X, Y]$ is differentiable.

Proposition 1.7.1. If X, Y and Z are differentiable **vector fields** on \mathcal{M} , $a, b \in \mathbb{R}$, f, g are differentiable functions, then we have the following.

- (a) $[X, Y] = -[Y, X]$ (*anti-commutativity*),
- (b) $[aX + bY, Z] = a[X, Z] + b[Y, Z]$ (*linearity*),
- (c) $[[X, Y], Z] + [[Y, Z], X] + [[Z, X], Y] = 0$ (*Jacobi identity*),
- (d) $[fX, gY] = fg[X, Y] + fX(g)Y - gY(f)X$.

Proof. See do Carmo [FC13, Chapter 0, Proposition 5.3]. ■

1.8 Submanifolds, Immersions, and Embeddings

We now study the relation between **manifolds**.

Definition 1.8.1 (Immersion). Let $\mathcal{M}^m, \mathcal{N}^n$ be **smooth manifolds**. A differentiable mapping $\varphi: \mathcal{M} \rightarrow \mathcal{N}$ is an *immersion* if

$$\mathrm{d}\varphi_p: T_p\mathcal{M} \rightarrow T_{\varphi(p)}\mathcal{N}$$

is injective for every $p \in \mathcal{M}$.

Definition 1.8.2 (Embedding). An **immersion** $\varphi: \mathcal{M} \rightarrow \mathcal{N}$ is an *embedding* if it is also a homeomorphism onto $\varphi(\mathcal{M}) \subseteq \mathcal{N}$, with $\varphi(\mathcal{M})$ having the subspace topology induced from \mathcal{N} .

²This is the way do Carmo [FC13] used to define **tangent vectors**.

Definition 1.8.3 (Submanifold). If the inclusion $\iota: \mathcal{M} \hookrightarrow \mathcal{N}$ between two manifolds is an embedding, then \mathcal{M} is a submanifold of \mathcal{N} .

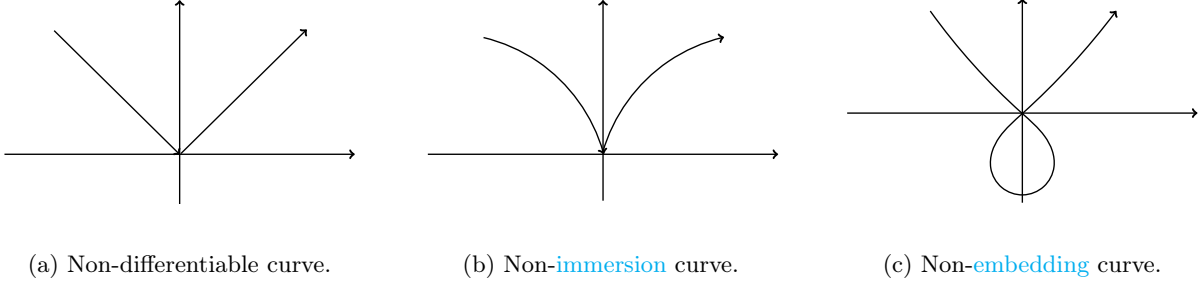


Figure 1.1: Three simple examples

Lemma 1.8.1. Let $f: \mathcal{M}^m \rightarrow \mathcal{N}^n$ be an immersion and $x \in \mathcal{M}$.^a Then there exists a neighborhood U of x and a chart (V, y) on \mathcal{N} with $f(x) \in V$ such that $f|_U$ is a differentiable embedding and $y^{m+1}(p) = \dots = y^n(p) = 0$ for all $p \in f(U \cap V)$.

^aHence, $n \geq m$.

Proof. In the local coordinates (z^1, \dots, z^n) on \mathcal{N} , and (x^1, \dots, x^m) on \mathcal{M} , without loss of generality,^a let

$$\left(\frac{\partial z^\alpha(f(x))}{\partial x^i} \right)_{i, \alpha=1, \dots, m}$$

be non-singular. Consider

$$F(z, x) := (z^1 - f^1(x), \dots, z^n - f^n(x)),$$

which has maximal rank in $x^1, \dots, x^m, z^{m+1}, \dots, z^n$. By the implicit function theorem, locally, there exists a map $\varphi: U \rightarrow \mathbb{R}^n$ such that

$$(z^1, \dots, z^m) \mapsto (\varphi^1(z^1, \dots, z^m), \dots, \varphi^n(z^1, \dots, z^m)) = x$$

such that $F(z, x) = 0$, i.e.,

$$\varphi^i(z^1, \dots, z^m) = \begin{cases} x^i, & \text{if } i = 1, \dots, m; \\ z^i, & \text{if } i = m+1, \dots, n, \end{cases}$$

for which

$$\left(\frac{\partial \varphi^i}{\partial z^\alpha} \right)_{\alpha, i=1, \dots, m}$$

has maximal rank. Now, we choose a new coordinate

$$(y^1, \dots, y^n) = (\varphi^1(z^1, \dots, z^m), \dots, \varphi^m(z^1, \dots, z^m), \\ z^{m+1} - \varphi^{m+1}(z^1, \dots, z^m), \dots, z^n - \varphi^n(z^1, \dots, z^m)).$$

Then, we have $z = f(x) \Leftrightarrow F(z, x) = 0$, i.e., $(y^1, \dots, y^n) = (x^1, \dots, x^n, 0, \dots, 0)$, proving the result. ■

^aSince $df(x)$ is injective.

Lemma 1.8.2. Let $f: \mathcal{M}^m \rightarrow \mathcal{N}^n$ be a differentiable map such that $m \geq n$ with $p \in \mathcal{N}$. Let $df(x)$ has rank n for all $x \in \mathcal{M}$ with $f(x) = p$. Then $f^{-1}(p)$ is the union of differentiable submanifolds of \mathcal{M} of dimension $m - n$.

Remark. Let \mathcal{N}^n be a smooth manifold, and let $1 \leq m \leq n$. Then an arbitrary subset $\mathcal{M} \subseteq \mathcal{N}$ has the structure of differentiable submanifold of \mathcal{N} of dimension m if and only if for all $p \in \mathcal{M}$, there exists a smooth chart (U, φ) of \mathcal{N} such that $p \in U$, $\varphi(p) = 0$, $\varphi(U)$ is open, and

$$\varphi(U \cap \mathcal{M}) = (-\epsilon, +\epsilon)^n \times \{0\}^{n-m},$$

where $(-\epsilon, +\epsilon)^n$ is the cube. Noticeably, the C^∞ -manifold structure of \mathcal{M} is uniquely determined.

Remark. Let $\mathcal{M} \subseteq \mathcal{N}$ be a differentiable submanifold of \mathcal{N} , and let $\iota: \mathcal{M} \hookrightarrow \mathcal{N}$ be the inclusion. Then, for $p \in \mathcal{M}$, $T_p\mathcal{M}$ can be considered as subspace of $T_p\mathcal{N}$, namely as the image of $d\iota(T_p\mathcal{M})$.

Lemma 1.8.3. Let $f: \mathcal{M}^m \rightarrow \mathcal{N}^n$ be a differentiable map such that $m \geq n$ with $p \in \mathcal{N}$. Let $df(x)$ has rank n for all $x \in \mathcal{M}$ with $f(x) = p$. For the submanifold $X = f^{-1}(p)$ and for $q \in X$, it is true that

$$T_qX = \ker df(q) \subseteq T_q\mathcal{M}.$$

Chapter 2

Riemannian Manifolds

Lecture 5: Riemannian Manifolds

In this chapter, we start our discussion on [Riemannian manifolds](#).

19 Jan. 14:30

2.1 Riemannian Metrics

We start by defining the [Riemannian metric](#).

Definition 2.1.1 (Riemannian metric). A *Riemannian metric* g on a [differentiable manifold](#) \mathcal{M} is given by a scalar product I on each $T_p\mathcal{M}$ which depends smoothly on the base point p .

Definition 2.1.2 (Riemannian manifold). A *Riemannian manifold* (\mathcal{M}, g) is a [smooth manifold](#) \mathcal{M} equipped with a [Riemannian metric](#) g .

Let $x = (x^1, \dots, x^d)$ be the [local coordinates](#). In these, a [metric](#) is represented by a positive definite symmetric matrix

$$(g_{ij}(x))_{i,j=1,\dots,d},$$

i.e., $g_{ij} = g_{ji}$, and $g_{ij}\xi^i\xi^j > 0$ for all $\xi = (\xi^1, \dots, \xi^d) \neq 0$ with coefficients smoothly depending on x .

2.1.1 Transformation Behavior

We now see that the smoothness does not depend on [coordinates](#), i.e., the smooth dependence on the base point (as required in [Definition 2.1.1](#)) can be represented in the [local coordinates](#). Given 2 [tangent vectors](#) $v, w \in T_p\mathcal{M}$ with [coordinate representations](#) $(v^1, \dots, v^d), (w^1, \dots, w^d)$ given by x such that $v = v^i \frac{\partial}{\partial x^i}$ and $w = w^i \frac{\partial}{\partial x^i}$, their product is

$$\langle v, w \rangle := g_{ij}(x(p))v^i w^j.$$

In particular,

$$\left\langle \frac{\partial}{\partial x^i}, \frac{\partial}{\partial x^j} \right\rangle = g_{ij}.$$

Remark. The length of v is given as $\|v\| := \langle v, v \rangle^{1/2}$.

Let $y = f(x)$ define different [local coordinates](#). In these, v, w are given as

$$(\tilde{v}^1, \dots, \tilde{v}^d), (\tilde{w}^1, \dots, \tilde{w}^d)$$

with $\tilde{v}^j = v^i \frac{\partial f^j}{\partial x^i}$ and $\tilde{w}^j = w^i \frac{\partial f^j}{\partial x^i}$. Denote the [metric](#) in new [coordinates](#) y by $h_{k\ell}(y)$, then we have

$$h_{k\ell}(f(x))\tilde{v}^k \tilde{w}^\ell = \langle v, w \rangle = g_{ij}(x)v^i w^j.$$

Plug everything in, we have

$$h_{k\ell}(f(x)) \frac{\partial f^k}{\partial x^i} \frac{\partial f^\ell}{\partial x^j} v^i w^j = g_{ij}(x) v^i w^j.$$

We see that this holds for any **tangent vectors** v, w , therefore,

$$h_{k\ell}(f(x)) \frac{\partial f^k}{\partial x^i} \frac{\partial f^\ell}{\partial x^j} = g_{ij}(x),$$

which is the transformation behavior under **coordinates changes**.

Remark. This shows that the smoothness does not depend on the choice of coordinates!

Example. Consider the Euclidean space Ω , then given $v, w \in T_p\Omega$, we have

$$\langle v, w \rangle = \delta_{ij} v^i w^j = v^i w_i.$$

Theorem 2.1.1. Every **differentiable manifold** can be equipped with a **Riemannian metric**.

Proof. From **Lemma 1.5.1**, there exists a differentiable **partition of unity** $\{f_\alpha\}$ of \mathcal{M} subordinate to a covering $\{V_\alpha\}$ of \mathcal{M} . Consider the induced **metric** $\langle \cdot, \cdot \rangle^\alpha$ of the system of **local coordinates** on each V_α . Then, for every $p \in M$, a **Riemannian metric** $\langle \cdot, \cdot \rangle_p$ can be defined naturally as

$$\langle u, v \rangle_p = \sum_{\alpha} f_{\alpha}(p) \langle u, v \rangle_p^{\alpha}$$

for all $u, v \in T_p M$. Given the fact that $\{f_\alpha\}$ is the **partition of unity**, we know that

- (a) $f_\alpha \geq 0$, and $f_\alpha = 0$ on \overline{V}_α^c ,
- (b) $\sum_{\alpha} f_{\alpha}(p) = 1$ for all p on M ,

it's then immediate that the defined is indeed a **Riemannian metric**. ■

2.1.2 Isometry

After introducing any type of mathematical structure, we must introduce a notion of when two objects are the same.

Definition 2.1.3 (Isometry). A **diffeomorphism** $h: \mathcal{M} \rightarrow \mathcal{N}$ is an *isometry* between two **Riemannian manifolds** if it preserves the **Riemannian metric**, i.e., for $p \in \mathcal{M}$, $v, w \in T_p \mathcal{M}$,

$$\langle v, w \rangle_{\mathcal{M}} = \langle dh(v), dh(w) \rangle_{\mathcal{N}}.$$

Definition 2.1.4 (Local isometry). A **diffeomorphism** $h: \mathcal{M} \rightarrow \mathcal{N}$ is a *local isometry* between two **Riemannian manifolds** if for every $p \in \mathcal{M}$, there exists a neighborhood U such that $h|_U: U \rightarrow h(U): \mathcal{M} \rightarrow \mathcal{N}$ is an **isometry** and $h(U) \subseteq \mathcal{N}$ is open.

It's common to say that a **Riemannian manifold** \mathcal{M} is **locally isometric** to a **Riemannian manifold** \mathcal{N} if for every $p \in \mathcal{M}$, there exists a neighborhood U of p in \mathcal{M} and a **local isometry** $f: U \rightarrow f(U) \subseteq \mathcal{N}$.

Let's first look at an almost trivial example.

Example (Euclidean space). Let $\mathcal{M} = \mathbb{R}^n$ with $\partial/\partial x_i$ identified with $e_i = (0, \dots, 1, \dots, 0)$. The metric is given by

$$\langle e_i, e_j \rangle = \delta_{ij}.$$

\mathbb{R}^n is called *Euclidean space of dimension n* and the Riemannian geometry of this space is metric Euclidean geometry.

Example (Lie group). See [Appendix A](#) for reference.

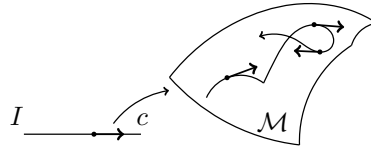
2.2 Curves, Lengths, and Energies

2.2.1 Curves

We are now going to show how a [Riemannian metric](#) can be used to calculate the [length](#) of a [curve](#).

Definition 2.2.1 (Curve). A differentiable mapping $c: I \rightarrow \mathcal{M}$ of an open interval $I \subseteq \mathbb{R}$ into a [differentiable manifold](#) \mathcal{M} is called a (parametrized) *curve*.

Note. A parametrized curve can admit self-intersections as well as corners.



Definition 2.2.2 (Vector field along a curve). We say that a *vector field along a curve* $c: I \rightarrow \mathcal{M}$ is a differentiable mapping that associates to every $t \in I$ a [tangent vector](#) $V(t) \in T_{c(t)}\mathcal{M}$.

To say V is differentiable means that for any differentiable function f on \mathcal{M} , the function $t \mapsto V(t)f$ is a differentiable function on I .

Example (Velocity field). The [vector field](#) $dc(d/dt)$, denoted by dc/dt , is called the *velocity field* or *tangent vector field*, of course.

Remark. A [vector field along \$c\$](#) cannot necessarily be extended to a [vector field](#) on an open set of \mathcal{M} .

Notation (Segment). The restriction of a [curve](#) c to a closed interval $[a, b] \subseteq I$ is called a *segment*.

2.2.2 Lengths and Energies

We're interested in the following two quantities.

Definition. Let $\gamma: [a, b] \rightarrow \mathcal{M}$ be a [curve](#) on a [Riemannian manifold](#) (\mathcal{M}, g) .

Definition 2.2.3 (Length). The *length* of γ is defined as

$$L(\gamma) := \int_a^b \left\| \frac{d\gamma}{dt}(t) \right\| dt.$$

Definition 2.2.4 (Energy). The *energy* of γ is defined as

$$E(\gamma) := \frac{1}{2} \int_a^b \left\| \frac{d\gamma}{dt}(t) \right\|^2 dt.$$

We now want to compute $L(\gamma)$, $E(\gamma)$ in [local coordinates](#). Let the [local coordinates](#) be

$$(x^1(\gamma(t)), \dots, x^d(\gamma(t))),$$

we write

$$\dot{x}^i(t) = \frac{d}{dt}(x^i(\gamma(t))).$$

Then, we have

$$L(\gamma) = \int_a^b \sqrt{g_{ij}(x(\gamma(t)))\dot{x}^i(t)\dot{x}^j(t)} dt, \quad E(\gamma) = \frac{1}{2} \int_a^b g_{ij}(x(\gamma(t)))\dot{x}^i(t)\dot{x}^j(t) dt.$$

Definition 2.2.5 (Distance). Given a Riemannian manifold (\mathcal{M}, g) , the *distance* between 2 points $p, q \in \mathcal{M}$ is defined as

$$d(p, q) := \inf \{L(\gamma) \mid \gamma: [a, b] \rightarrow \mathcal{M} \text{ piecewise curve with } \gamma(a) = p, \gamma(b) = q\}.$$

Note. Any 2 points $p, q \in \mathcal{M}$ can be connected by a piecewise curve, hence $d(p, q)$ always exists.

Corollary 2.2.1. The topology of \mathcal{M} induced by the distance function d coincides with the original manifold topology of \mathcal{M} .

Lemma 2.2.1. If $\gamma: [a, b] \rightarrow \mathcal{M}$ is a curve, and $\psi: [\alpha, \beta] \rightarrow [a, b]$ is a change of parameter, then $L(\gamma \circ \psi) = L(\gamma)$.

Proof. This can be proved by computation, and the take-away is that the length functional is invariant under parameter changes. ■

Chapter 3

Geodesics

This is the first focus on the study of Riemannian geometry, i.e., the [geodesics](#). The up-shot is that a [geodesic](#) minimizes the [arc length](#) for points *sufficiently close* (in a sense to be made precise); in addition, if a [curve](#) minimizes [arc length](#) between any two of its points, it is a [geodesic](#).

3.1 Euler-Lagrange Equations

Let's first fix some common notations.

Notation. $(g^{ij})_{i,j=1,\dots,d} = (g_{ij})_{i,j=1,\dots,d}^{-1}$.

Note. $g^{i\ell}g_{\ell j} = \delta_j^i$.

Notation. $g_{j\ell,k} := \frac{\partial}{\partial x^k} g_{j\ell}$.

And the following is particularly important.

Notation (Christoffel symbol). The *Christoffel symbol* is defined as

$$\Gamma_{jk}^i := \frac{1}{2} g^{i\ell} (g_{j\ell,k} + g_{k\ell,j} - g_{jk,\ell})$$

for all i .

Recall the definition of [energy](#), and recall that we want to find a [curve](#) which minimizes the [length](#) between sufficiently close two points. It turns out that instead of working with [length](#) directly, we should work with [energy](#) instead.

Proposition 3.1.1. The [Euler-Lagrange equations](#) for the [energy](#) E are

$$\ddot{x}^i(t) + \Gamma_{jk}^i(x(t))\dot{x}^j(t)\dot{x}^k(t) = 0 \tag{3.1}$$

for $i = 1, \dots, d$.

Proof. The [Euler-Lagrange equations](#) of a functional

$$I(x) = \int_a^b f(t, x(t), \dot{x}(t)) dt$$

are

$$\frac{d}{dt} \frac{\partial f}{\partial \dot{x}^i} - \frac{\partial f}{\partial x^i} = 0$$

for $i = 1, \dots, d$. Just by plugging in, we obtain for E , we have

$$\frac{d}{dt} (g_{ik}(x(t))\dot{x}^k(t) + g_{ji}(x(t))\dot{x}^j(t)) - g_{jk,i}(x(t))\dot{x}^j(t)\dot{x}^k(t) = 0$$

for $i = 1, \dots, d$. Hence,

$$g_{ik}\ddot{x}^k + g_{ji}\ddot{x}^j + g_{ik,\ell}\dot{x}^\ell\dot{x}^k + g_{ji,\ell}\dot{x}^\ell\dot{x}^j - g_{jk,i}\dot{x}^\ell\dot{x}^j = 0$$

Rename some indices and use $g_{ij} = g_{ji}$, we have that

$$2g_{\ell m}\ddot{x}^m + (g_{k\ell,j} + g_{j\ell,k} - g_{jk,\ell})\dot{x}^j\dot{x}^k = 0$$

for $\ell = 1, \dots, d$. Hence, we have

$$g^{i\ell}g_{\ell m}\ddot{x}^m + \frac{1}{2}g^{i\ell}(g_{\ell k,j} + g_{j\ell,k} - g_{jk,\ell})\dot{x}^j\dot{x}^k = 0$$

for $i = 1, \dots, d$. Finally, observe that

$$g^{i\ell}g_{\ell m} = \delta_{im} \Rightarrow g^{i\ell}g_{\ell m}\ddot{x}^m = \ddot{x}^i,$$

hence the claim follows. ■

Finally, we define the **geodesics** as the solution of [Equation 3.1](#).

Definition 3.1.1 (Geodesic). A **curve** $\gamma: [a, b] \rightarrow \mathcal{M}$ that obeys [Equation 3.1](#) is called a *geodesic*.

In other words, from [Proposition 3.1.1](#), we naturally define **geodesic** by the solution of [Equation 3.1](#) since it finds the critical points of **energy**.

3.1.1 Action Functional

Consider the following.

Definition 3.1.2 (Action). Let \mathcal{L} be the Lagrangian, then let

$$I[w(\cdot)] := \int_0^t \mathcal{L}(\dot{w}(s), w(s)) ds$$

defined for functions $w(\cdot) = (w^1(\cdot), \dots, w^n(\cdot))$ of the admissible class

$$\mathcal{A} = \{w(\cdot) \in C^2([0, t]; \mathbb{R}^n) \mid w(0) = y, w(t) = x\}.$$

From the calculus of variation, we can find a **curve** $x(\cdot) \in \mathcal{A}$ such that

$$I[x(\cdot)] = \min_{w(\cdot) \in \mathcal{A}} I[w(\cdot)].$$

Theorem 3.1.1 (Euler-Lagrangian equations). $x(\cdot)$ from $I[x(\cdot)] = \min_{w(\cdot) \in \mathcal{A}} I[w(\cdot)]$ solves the system of Euler-Lagrangian equations

$$\frac{d}{ds} (D_{\dot{x}}\mathcal{L}(\dot{x}(s), x(s)) + D_x\mathcal{L}(\dot{x}(s), x(s))) = 0$$

for $0 \leq s \leq t$.

Lecture 6: Geodesic and the Exponential Map

Now, we draw some relations between **length** and **energy** and see why starting from **energy** makes sense. 24 Jan. 14:30

Proposition 3.1.2. For all **curves** $\gamma: [a, b] \rightarrow \mathcal{M}$,

$$\mathcal{L}(\gamma)^2 \leq 2(b-a)E(\gamma)$$

with equality if and only if $\|\mathrm{d}\gamma/\mathrm{d}t\|$ is a constant.

Proof. From **Hölder's inequality**,

$$\int_a^b \left\| \frac{\mathrm{d}\gamma}{\mathrm{d}t} \right\| \mathrm{d}t \leq (b-a)^{1/2} \left(\int_a^b \left\| \frac{\mathrm{d}\gamma}{\mathrm{d}t} \right\|^2 \mathrm{d}t \right)^{1/2}$$

with equality if and only if $\|\mathrm{d}\gamma/\mathrm{d}t\|$ is a constant. ■

Example. Let

$$\mathcal{L}(q, x) = \frac{1}{2}m|q|^2 - V(x)$$

with $m > 0$, $q = \dot{x}$, the Euler-Lagrangian equations is given by

$$m\ddot{x}(s) = F(x(s))$$

for $F := -DV$.

As previously seen. Regular curves can be parametrized by **arc length** with unit speed $\|\mathrm{d}\gamma/\mathrm{d}t\| = \|\dot{\gamma}\| \equiv 1$.

Lemma 3.1.1. Each **geodesic** is parametrized proportionally to the **arc length**.^a

^aThis means that we have constant speed, i.e., $\|\dot{\gamma}\|$ is a constant.

Proof. For a solution of $\ddot{x}^i(t) + \Gamma_{jk}^i(x(t))\dot{x}^j(t)\dot{x}^k(t) = 0$,

$$\frac{\mathrm{d}}{\mathrm{d}t} \langle \dot{x}, \dot{x} \rangle = \frac{\mathrm{d}}{\mathrm{d}t} (g_{ij}(x(t))\dot{x}^i(t)\dot{x}^j(t)) = 0.$$

Do the computation!

Our goal now is to minimize the **length** within class of regular **smooth curves**.

As previously seen. The **length** and the **energy** functionals are invariants under parameter changes.

This means that it's enough to look at **curves** parametrized by **arc length**.

Theorem 3.1.2. Let \mathcal{M} be a **Riemannian manifold**, $p \in \mathcal{M}$ and $v \in T_p\mathcal{M}$. Then there exists an $\epsilon > 0$ and a unique **geodesic** such that $c: [0, \epsilon] \rightarrow \mathcal{M}$ with $c(0) = p$ and $\dot{c}(0) = v$. In addition, c smoothly depend on p, v .

Proof. Since **Equation 3.1** is a system of second order ODE, by **Picard-Lindelöf theorem**, we have local existence and uniqueness of the solution with prescribed initial values and derivative such that the solution depends smoothly on p, v . ■

If $x(t)$ is the solution of **Equation 3.1**, then $x(\lambda t)$ is also a solution for any constant $\lambda \in \mathbb{R}$. Denote **geodesic** from **Theorem 3.1.2** by c_v , then

$$c_v(t) = c_{\lambda v}(t/\lambda)$$

for $\lambda > 0$, $t \in [0, \epsilon]$, and hence $c_{\lambda v}$ defined on $[0, \epsilon/\lambda]$.

Remark. Since c_v depends smoothly on v , the set $\{v \in T_p\mathcal{M} \mid \|v\| = 1\}$ is compact, hence there exists $\epsilon_0 > 0$ such that for $\|v\| = 1$, c_v defined at least on $[0, \epsilon_0]$, implying that for all $w \in T_p\mathcal{M}$

with $\|w\| \leq \epsilon_0$, c_w is defined at least on $[0, 1]$.

3.2 Exponential Maps

The above discussion permits us to introduce the concept of the [exponential map](#) in the following manner.

Definition 3.2.1 (Exponential map). Let (\mathcal{M}, g) be a [Riemannian manifold](#), $p \in \mathcal{M}$, and $V_p := \{v \in T_p\mathcal{M} \mid c_v \text{ defined on } [0, 1]\}$. The *exponential map of \mathcal{M} at p* , $\exp_p: V_p \rightarrow \mathcal{M}$, is defined as $v \mapsto c_v(1)$.

Clearly, \exp is differentiable, and we shall utilize the restriction of \exp to an open subset of the [tangent space](#) $T_q\mathcal{M}$, i.e., we define

$$\exp_p: B(0, \epsilon) \subseteq T_p\mathcal{M} \rightarrow \mathcal{M},$$

where $B(0, \epsilon)$ is an open ball with center at the origin 0 of $T_p\mathcal{M}$ of radius ϵ . It's easy to see that \exp_p is differentiable and that $\exp_p(0) = p$.

Intuition. Geometrically, $\exp_p(v)$ is a point of \mathcal{M} obtained by going out the [length](#) equal to $|v|$, starting from p , along a [geodesic](#) which passes through p with velocity equal to $v/|v|$.

Proposition 3.2.1. The [exponential map](#) \exp_p maps a neighborhood of $0 \in T_p\mathcal{M}$ [diffeomorphically](#) onto a neighborhood of $p \in \mathcal{M}$.

Proof. We see that

$$d(\exp_p)_0(v) = \left. \frac{d}{dt} \exp_p(tv) \right|_{t=0} = \left. \frac{d}{dt} c_{tv}(1) \right|_{t=0} = \left. \frac{d}{dt} c_v(t) \right|_{t=0} = v,$$

i.e., $d(\exp_p)_0$ is the identity of $T_p\mathcal{M}$. By the inverse function theorem, \exp_p is a local [diffeomorphism](#) on a neighborhood of 0. ■

Consider $\exp_p: B(0, \epsilon) \subseteq T_p\mathcal{M} \rightarrow \mathcal{M}$, maps [diffeomorphically](#) onto its image, we can then introduce the coordinates around p . Let (e_1, \dots, e_n) be the orthonormal basis of $T_p\mathcal{M}$, and (x_1, \dots, x_n) be the associated [local coordinates](#). Given $p \in \mathcal{M}^n$, $0 \in \mathbb{R}^n$, we have

$$g_{ij}(p) = \delta_{ij}, \quad \Gamma_{ij}^k(p) = 0, \quad g_{ij,k} = 0$$

for all i, j, k .

Definition 3.2.2 (Normal coordinate).

Note. The first derivative vanishes, so locally, the [manifold](#) looks Euclidean.

Theorem 3.2.1. For all $p \in \mathcal{M}$, there exists $\rho > 0$ such that the Riemannian polar coordinates may be introduced on $B(p, \rho) = \{q \in \mathcal{M} \mid d(p, q) \leq \rho\}$. For any such ρ and $q \in \partial B(p, \rho)$, there exists a unique [geodesic](#) of shortest length ($= \rho$) from p to q . And in the polar coordinates, this [geodesic](#) is given by the straight line $x(t) = (t, \varphi_0)$, $0 \leq t \leq \rho$, with q represented by coordinates (ρ, φ_0) , $\varphi_0 \in S^{d-1}$.

Proof. Take an arbitrary curve from p to q , namely $c(t) = (r(t), \varphi(t))$, $0 \leq t \leq T$, which does not have to be entirely contained in $B(p, \rho)$. Let t_0 be defined as

$$t_0 := \inf \{t \leq T \mid d(x(t), p) \geq \rho\}.$$

Then $t_0 \leq T$ such that $c|_{[0, t_0]}$ lies entirely in $B(p, \rho)$. We want to show that

- (a) $L(c|_{[0, t_0]}) \geq \rho$, and

(b) $L(c|_{[0,t_0]}) = \rho$ only for a straight line in the polar coordinates,

where

$$L(c|_{[0,t_0]}) := \int_0^{t_0} \sqrt{g_{ij}(c(t))\dot{c}^i\dot{c}^j} dt.$$

Observe that $g_{r\varphi} = 0$, with $g_{\varphi\varphi}$ being positive definite, hence

$$L(c|_{[0,t_0]}) \geq \int_0^{t_0} \sqrt{g_{rr}(c(t))\dot{r}^2} dt = \int_0^{t_0} |\dot{r}| dt \geq \int_0^{t_0} \dot{r} dt = r(t_0) = \rho,$$

where we know that $g_{rr} \equiv 1$. ■

Remark (Compact manifold). For compact manifold, from [Theorem 3.2.1](#), we can prove that Riemannian polar coordinates can be introduced. Also, there exists $\rho_0 > 0$ such that for any 2 points $p, q \in \mathcal{M}$ with $d(p, q) \leq \rho_0$ can be connected by minimizing [geodesic](#).

Lecture 7: Hopf-Rinow Theorem

3.3 Hopf-Rinow Theorem

26 Jan. 14:30

We have shown the following in the homework.

Theorem 3.3.1. Let (\mathcal{M}, g) be a compact [Riemannian manifold](#).

- (a) Any 2 points $p, q \in \mathcal{M}$ can be connected by a minimizing [geodesic](#).
- (b) For all $p \in \mathcal{M}$, the [exponential map](#) \exp_p is defined on all of $T_p\mathcal{M}$ and any [geodesic](#) may be extended indefinitely in each direction.

We now want to generalize it. However, this is not true in the most general setting, and we need one more requirement.

Definition 3.3.1 (Geodesically complete). A [Riemannian manifold](#) (\mathcal{M}, g) is *geodesically complete* if for all $p \in \mathcal{M}$, \exp_p is defined on all of $T_p\mathcal{M}$, if any [geodesic](#) $c(t)$ with $c(0) = p$ can be extended for all $t \in \mathbb{R}$.

Finally, we have the following.

Theorem 3.3.2 (Hopf-Rinow theorem). Let (\mathcal{M}, g) be a compact [Riemannian manifold](#), then the following statements are equivalent.

- (a) \mathcal{M} is complete as a metric space.^a
- (b) The closed and bounded subsets of \mathcal{M} are compact.
- (c) There exists $p \in \mathcal{M}$ such that \exp_p is defined on all $T_p\mathcal{M}$.
- (d) \mathcal{M} is [geodesically complete](#).

Furthermore, (d) (and hence (a), (b), and (c)) implies

- (e) for two points $p, q \in \mathcal{M}$ can be joined by a minimizing [geodesic](#), i.e., [geodesic](#) of the shortest [distance](#) $d(p, q)$.

^aHence, equivalently, complete as a topological space w.r.t. the underlying topology.

Proof. We start by proving (d) implies (e). Let \mathcal{M} be [geodesically complete](#), and let $r := d(p, q)$, and let ρ be as in the corollary from handout for HW1. Let $p_0 \in \partial B(p, \rho)$ be a point where the continuous functional $d(q, \cdot)$ attains its minimum on the compact set $\partial B(p, \rho)$. Then, for some

$$V \in T_p \mathcal{M},$$

$$p_0 = \exp_p \rho V.$$

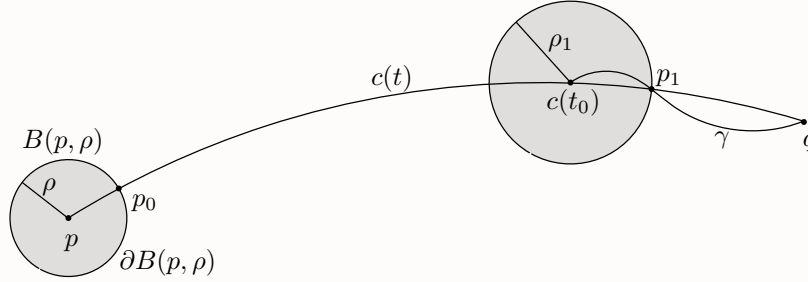
Consider the **geodesic** $c(t) = \exp_p tV$, by showing

$$c(r) = q,$$

$c|_{[0,r]}$ will be the shortest **geodesic** from p to q . We start by defining

$$I := \{t \in [0, r] \mid d(c(t), q) = r - t\},$$

and referring to the following diagram to guide us.



Now, we want to show that $I = [0, r]$, which will follow from showing that I is open.

Note. I is not empty since by definition it contains 0 and r . Further, I is closed by continuity.

Let $t_0 \in I$, and let $\rho_1 > 0$ be the radius as in the corollary, without loss of generality, $\rho_1 < r - t_0$. Let $p_1 \in \partial B(c(t_0), \rho_1)$ be the point where the continuous functional $d(q, \cdot)$ attains its minimum on the compact set $\partial B(c(t_0), \rho_1)$. By the triangle inequality,

$$d(p, q) \leq d(p, p_1) + d(p_1, q).$$

For every curve γ from $c(t_0)$ to q , there exists $\gamma(t) \in \partial B(c(t_0), \rho_1)$, hence

$$L(\gamma) \geq \underbrace{d(c(t_0), \gamma(t))}_{\rho_1} + d(\gamma(t), q) = \rho_1 + d(p_1, q),$$

implying $d(q, c(t_0)) \geq \rho_1 + d(p_1, q)$. But from the triangle inequality, we actually have

$$d(q, c(t_0)) = \rho_1 + d(p_1, q) \Leftrightarrow d(p_1, q) = \underbrace{d(q, c(t_0))}_{r - t_0} - \rho_1,$$

hence $d(p_1, p) \geq r - (r - t_0 - \rho_1) = t_0 + \rho_1$, i.e., this is a minimizing curve!

On the other hand, there exists a curve from p to p_1 of length $t_1 + \rho_1$ since it's composed by the portion from p to $c(t_0)$ along $c(t)$ and the portion being the **geodesic** from $c(t_0)$ to p_1 of length ρ_1 . Then, by the theorem we have proved in the HW1#5, this curve is a **geodesic** curve. Finally, from the uniqueness of **geodesic** with the given extra data, this **geodesic** coincides with c . Hence,

$$p_1 = c(t_0 + \rho_1),$$

with $d(p_1, q) = r - t_0 - \rho_1$,

$$d(c(t_0 + \rho_1), q) = d(p_1, q) = r - t_0 - \rho_1 = r - (t_0 + \rho_1),$$

thus $t_0 + \rho_1 \in I$, hence I is open, i.e., $I = [0, r]$, so $c(r) = q$ follows.

Lecture 8: Injectivity Radius and Vector Bundles

In the proof we did last time, the last step can be shown via [FC13, Corollary 3.9].

Proof of Hopf-Rinow theorem (Continued). We see that (d) implies (e), hence we only need to

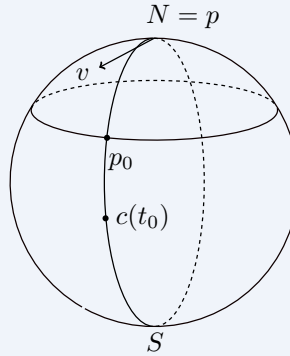
show that (a), (b), (c), and (d) are equivalent.

- (d) \Rightarrow (c) is trivial.
- (c) \Rightarrow (b): Let $K \subseteq \mathcal{M}$ be closed and bounded. As K bounded, $K \subseteq B(p, r)$ for some $r > 0$. Then any point in $B(p, r)$ can be joined with p by **geodesic** of length $\leq r$, and $B(p, r)$ is the image of the compact ball in $T_p\mathcal{M}$ of radius r under continuous map \exp_p , hence $B(p, r)$ is compact. As K closed and $K \subseteq B(p, r)$, K is compact.
- (b) \Rightarrow (a): Let $(p_n)_{n \in \mathbb{N}} \subseteq \mathcal{M}$ be a Cauchy sequence, so it's bounded, and by (b), its closure is compact. It contains a convergent subsequence, so it converges, i.e., \mathcal{M} is **complete**.
- (a) \Rightarrow (d): Let c be a **geodesic** in \mathcal{M} , parametrized by arc length defined on a maximal interval I . Since I is non-empty, and we can show that I is both open and closed.

Exercise

It's worth mentioning that we do have uniqueness after choosing p_0 , in other words, after choosing p_0 , everything is fixed, so the non-uniqueness really comes from the initial choice of p_0 .

Example. Consider S^2 , after fixing p_0 , $c(t_0)$ is extended uniquely.



3.4 Injectivity Radius

Consider the following.

Definition 3.4.1 (Injectivity radius). Let \mathcal{M} be a **Riemannian manifold**, and $p \in \mathcal{M}$. The *injectivity radius* $i(p)$ of p is

$$i(p) := \sup \{ \rho > 0 \mid \exp_p \text{ defined on } B(0, \rho) \subseteq T_p\mathcal{M} \text{ and injective} \}.$$

Similarly, the *injectivity radius* $i(\mathcal{M})$ of \mathcal{M} is defined as $i(\mathcal{M}) := \inf_{p \in \mathcal{M}} i(p)$.

Example (Sphere). $i(S^n) = \pi$.

Example (Torus). $i(T^n) = 1/2$.

Any manifold carries a **complete Riemannian metric**.

If (\mathcal{M}, g_1) is not **complete**, we can find g_2 such that (\mathcal{M}, g_2) is **complete**.

Example (Hyperbolic half-plane). The half-plane $P = \{(x, y) \in \mathbb{R}^2 \mid y > 0\}$ equipped with metric induced by the Euclidean metric on \mathbb{R}^2 , which is not **complete**.

However, it becomes **complete** when equipped with the following metric

$$\frac{1}{y^2}(dx^2 + dy^2).$$

In fact, P with the above metric is called the *hyperbolic half-plane* H^2 , and we can extend it to H^n . Another question we may ask is the following.

Problem. Is the converse of **Hopf-Rinow theorem** true? I.e., can we show that **(e)** implies **(d)**?

Answer. No! Any 2 points in the open half-sphere can be joined by a unique minimal **geodesic**, but this manifold is not **geodesically complete**. \otimes

Example. The **injectivity radius** of H^n is ∞ .

Remark. Given a compact \mathcal{M} , the **injectivity radius** is always > 0 by continuity argument.

Now, given a **complete** but not compact \mathcal{M} , the **injectivity radius** can be 0.

Example. Take the quotient of the Poincaré half-plane by the translations

$$(x, y) \mapsto (x + n, y), \quad n \in \mathbb{Z}.$$

We then obtain a **complete Riemannian manifold** \mathcal{M} with $i(\mathcal{M}) = 0$.

Note. Finding lower bounds for $i(\mathcal{M})$ introduces curvature estimates.

Chapter 4

Affine and Riemannian Connections

4.1 Vector Bundles and Tensor Fields

4.1.1 Vector Bundles

We first see one definition.

Definition 4.1.1 (Vector bundle). A (differentiable) *vector bundle* of rank n is the tuple (E, π, \mathcal{M}) consists of *base space* \mathcal{M} , *total space* E , and *bundle projection* $\pi: E \rightarrow \mathcal{M}$ such that each *fiber* $E_x := \pi^{-1}(x)$ of $x \in \mathcal{M}$ carries a structure of an n -dimensional (real) vector space, and *local triviality* condition holds.

Definition 4.1.2 (Base space). The *differentiable manifold* \mathcal{M} is called the *base space*.

Definition 4.1.3 (Total space). The *differentiable manifold* E is called the *total space*.

Definition 4.1.4 (Bundle projection). The (differentiable) continuous surjection $\pi: E \rightarrow \mathcal{M}$ is called the *bundle projection*.

Definition 4.1.5 (Local trivialization). For all $x \in \mathcal{M}$, the *local trivialization* (U, φ) consists a neighborhood U and *diffeomorphism* $\varphi: \pi^{-1}(U) \rightarrow U \times \mathbb{R}^n$ such that for all $y \in U$,

$$\varphi_y := \varphi|_{E_y} : E_y \rightarrow \{y\} \times \mathbb{R}^n$$

is a vector space isomorphism.

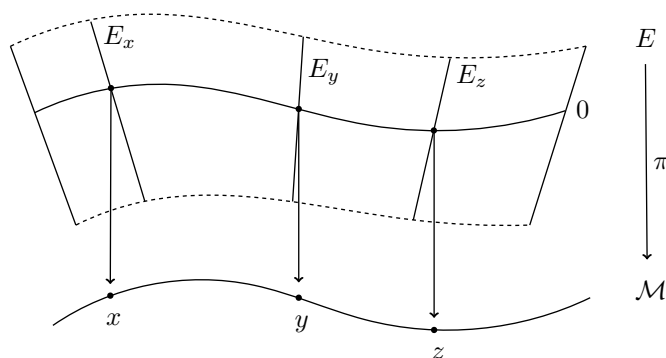


Figure 4.1: An illustration of *vector bundle* (E, π, \mathcal{M}) .

Notation (Fiber). Given $f: X \rightarrow Y$, the *fiber* of $y \in Y$ under f is the preimage of a $\{y\}$, i.e., $f^{-1}(\{y\})$.

Definition 4.1.6 (Tivial). A **vector bundle** is *trivial* if it's isomorphic to $\mathcal{M} \times \mathbb{R}^n$.^a

^a n is the rank of the **vector bundle**.

Intuition. The **local trivialization** shows that *locally* the map π looks like the **projection** of $U \times \mathbb{R}^n$ on U .

Notation (Bundle chart). The pair (φ, U) is also called the *bundle chart* in **local trivialization**.

Remark. From **Definition 4.1.1**, **vector bundle** is locally, but not necessarily globally a product of **base space** and the **fiber**.

Intuition. We may look at a **vector bundle** as a family of vector spaces, all isomorphic to a fixed \mathbb{R}^n , “parametrized” (**locally trivially**) by a **manifold**.

Finally, we note that given $\pi: E \rightarrow \mathcal{M}$, we have all information for defining a **vector bundle**, hence we sometimes just say something like *let π be the **vector bundle***.

Lecture 9: Tensors and Connections

4.1.2 Contravariant and Covariant Tensors

2 Feb. 14:30

Let's introduce more tools in order to develop our theory.

Definition 4.1.7 (Tensor field). Let V be a vector space of dimension $m < \infty$, and the dual space V^* .^a Then the *r -times contravariant and s -times covariant tensors over V tensor field*, denoted as $T_s^r(V)$, is the vector field defined as

$$T_s^r(V) = \{A: \underbrace{V^* \times \dots \times V^*}_r \times \underbrace{V \times \dots \times V}_s \rightarrow \mathbb{R}\} = \underbrace{V \otimes \dots \otimes V}_r \otimes \underbrace{V^* \otimes \dots \otimes V^*}_s.$$

^aI.e., $V^* := \{\lambda: V \rightarrow \mathbb{R} \mid \lambda \text{ linear}\}$.

Definition. Let $\Lambda^s(V^*) := \{A \in T_s^0(V) \mid A \text{ skew-symmetric}\}$, where $s \in \mathbb{N}$. Let \mathcal{M}^n be a **manifold**, and $\pi: E \rightarrow \mathcal{M}$ a **C^∞ -vector bundle**.

- (a) $\Gamma(E) := \{s \in C^\infty(\mathcal{M}, E) \mid \pi \circ s = \text{id}_{\mathcal{M}}\}$.
- (b) $\Gamma(TM) := \{\text{vector fields on } \mathcal{M}\}$.
- (c) $\Gamma(\Lambda_s \mathcal{M}) := \{s\text{-forms on } \mathcal{M}\}$ with $\Lambda_s \mathcal{M} = \Lambda^s \left(\bigcup_{p \in \mathcal{M}} T_p^* \mathcal{M} \right)$.
- (d) $\Gamma(T_s^r \mathcal{M}) := \{(r, s)\text{-tensor fields on } \mathcal{M}\}$ with $T_s^r \mathcal{M}$ is the **section** of $TM \otimes \dots \otimes TM \otimes T^* \mathcal{M} \otimes \dots \otimes T^* \mathcal{M}$.

Example. A **Riemannian metric** g on \mathcal{M} is a **(0, 2)-tensor field**, i.e., $g \in \Gamma(T_2^0(\mathcal{M}))$ for all $p \in \mathcal{M}$.

Proof. Since $g_p: T_p \mathcal{M} \times T_p \mathcal{M} \rightarrow \mathbb{R}$.

⊛

4.2 Metrics, Connections and Curvatures

4.2.1 Metrics

We now discuss some other metrics on a [manifold](#).

Definition 4.2.1 (Pseudo-Riemannian metric). A *pseudo-Riemannian metric* on a [differentiable manifold](#) \mathcal{M} is a [tensor field](#) $g \in T_2^0(\mathcal{M})$ with

- (a) $g(X, Y) = g(Y, X)$ for all $X, Y \in T\mathcal{M}$.
- (b) For all $p \in \mathcal{M}$, g_p is non-degenerate bilinear form on $T_p\mathcal{M}$, i.e., $g_p(X, Y) = 0$ for all $X, Y \in T_p\mathcal{M}$ if and only if $Y = 0$.

Definition 4.2.2 (Lorentzian metric). A *Lorentzian metric* g is a continuous assignment of a non-degenerate^a quadratic form g_p of index 1^b in $T_p\mathcal{M}$ for all $p \in \mathcal{M}$.

^a $g_p(X, Y) = 0$ for all $Y \in T_p\mathcal{M}$ implies $X = 0$.

^bIt means that the maximal dimension of a subspace of $T_p\mathcal{M}$ on which g_p is negative definite is 1.

An equivalent definition is the following.

Definition 4.2.3 (Lorentzian). A quadratic form g_p in $T_p\mathcal{M}$ is *Lorentzian* if there exists a vector $V \in T_p\mathcal{M}$ such that $g_p(V, V) < 0$ while setting $\Sigma_V = \{X \mid g_p(X, V) = 0\}$ such that $g_p|_{\Sigma_V}$ ^a is positive definite.

^aThe g_p -orthogonal complement of V .

Example (Minkowski space). The Minkowski space on \mathbb{R}^4 is the prototypical example from physics (flat spacetime). Namely, the metric is given by the quadratic form

$$\begin{bmatrix} -1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}$$

with the coordinates being (t, x, y, z) .

4.2.2 Connections

We now can talk about the notion of *connections*.

Definition 4.2.4 (Linear connection). A *linear connection* (covariant derivative) ∇ (or D) on $T\mathcal{M}$ is a bilinear map

$$\nabla: \Gamma(T\mathcal{M}) \times \Gamma(T\mathcal{M}) \rightarrow \Gamma(T\mathcal{M}),$$

and we write $\nabla(X, Y) = \nabla_X Y$ with

- (a) $\nabla_{fX} Y = f \nabla_X Y$;
- (b) $\nabla_X fY = X(f)Y + f \nabla_X Y$ for all [vector fields](#) $X, Y \in \Gamma(T\mathcal{M})$, $f \in C^\infty(\mathcal{M})$.

Definition 4.2.5 (Torsion tensor). Let ∇ be a [linear connection](#). The map $T: \Gamma(T\mathcal{M}) \times \Gamma(T\mathcal{M}) \rightarrow \Gamma(T\mathcal{M})$ defined as

$$T(X, Y) := \nabla_X Y - \nabla_Y X - [X, Y]$$

is the *torsion tensor* of ∇ .

Definition. Let ∇ be a [linear connection](#).

Definition 4.2.6 (Torsion-free). ∇ is *torsion-free* if $T = 0$.

Definition 4.2.7 (Riemannian). If g is a [Riemannian metric](#) on \mathcal{M} , then ∇ is *Riemannian* (metric) if

$$Z(g(X, Y)) = g(\nabla_Z X, Y) + g(X, \nabla_Z Y)$$

for all $X, Y, Z \in \Gamma(T\mathcal{M})$.

Proposition 4.2.1 (Koszul formula). On each Riemannian manifold (\mathcal{M}, g) , there exists a unique [Riemannian, torsion-free connection](#) ∇ on $T\mathcal{M}$ determined by the *Koszul formula*

$$\langle \nabla_X Y, Z \rangle = \frac{1}{2} (X \langle Y, Z \rangle - Z \langle X, Y \rangle + Y \langle Z, X \rangle - \langle X, [Y, Z] \rangle + \langle Z, [X, Y] \rangle + \langle Y, [Z, X] \rangle). \quad (4.1)$$

Proof. Firstly, we prove that for each [Riemannian](#) and [torsion-free connection](#) satisfies [Equation 4.1](#), then it will imply uniqueness. As for existence, we verify that the unique \mathbb{R} -bilinear map

$$\nabla: \Gamma(T\mathcal{M}) \times \Gamma(T\mathcal{M}) \rightarrow \Gamma(T\mathcal{M})$$

given by [Equation 4.1](#) has the desired properties, i.e., 2 product rules from [connection](#), [torsion-free](#), and being [metric](#). ■

Definition 4.2.8 (Levi-Civita connection). The *Levi-Civita connection* is the unique [linear connection](#) ∇ defined by the [Koszul formula](#).

Definition 4.2.9 (Riemannian curvature tensor). Let ∇ be the [Levi-Civita connection](#) on $T\mathcal{M}$. Then the *Riemannian curvature tensor* $R: \Gamma(T\mathcal{M}) \times \Gamma(T\mathcal{M}) \times \Gamma(T\mathcal{M}) \rightarrow \Gamma(T\mathcal{M})$ of ∇ is defined by

$$R(X, Y)Z := \nabla_X \nabla_Y Z - \nabla_Y \nabla_X Z - \nabla_{[X, Y]} Z.$$

Lecture 10

Consider plugging in basis vectors $\partial/\partial x^i$ into [Definition 4.2.9](#), with $[\partial/\partial x^i, \partial/\partial x^k] = 0$, we have

7 Feb. 14:30

$$R\left(\frac{\partial}{\partial x^i}, \frac{\partial}{\partial x^j}\right) \frac{\partial}{\partial x^\ell} = R_{\ell ij}^k \frac{\partial}{\partial x^k}$$

where

$$R_{k\ell ij} := g_{km} R_{\ell ij}^m = \left\langle R\left(\frac{\partial}{\partial x^i}, \frac{\partial}{\partial x^j}\right) \frac{\partial}{\partial x^\ell}, \frac{\partial}{\partial x^k} \right\rangle.$$

Remark. We have $\langle R(X, Y)Z, W \rangle = -\langle R(X, Y)W, Z \rangle$ and $R_{k\ell ij} = -R_{\ell kij}$, etc.

Remark. $R_{ijk}^\ell = \Gamma_{ik}^p \Gamma_{jp}^\ell - \Gamma_{jk}^p \Gamma_{ip}^\ell + \Gamma_{ik,j}^\ell - \Gamma_{jk,i}^\ell$.

Definition 4.2.10 (Ricci curvature tensor). The *Ricci curvature tensor* is defined by $R_{ab} = g^{cd} R_{cadb}$.

Definition 4.2.11 (Scalar curvature tensor). The *Ricci curvature tensor* is defined by $R = g^{ab} R_{ab}$.

Proposition 4.2.2 (Bianchi identity).

$$\nabla_\alpha R_{\beta\gamma\delta\epsilon} := \nabla_\alpha R_{\beta\gamma\delta\epsilon} + \nabla_\alpha R_{\beta\gamma\delta\epsilon} + \nabla_\alpha R_{\beta\gamma\delta\epsilon} = 0$$

The following is an equivalent definition of [geodesic](#):

$$\nabla_{\dot{c}} \dot{c} = \theta.$$

Notation. $\nabla_{\frac{\partial}{\partial x^i}} \frac{\partial}{\partial x^j} = \Gamma_{ij}^k \frac{\partial}{\partial x^k}$.

Definition 4.2.12 (Autoparallel). Let ∇ be a [connection](#) on $T\mathcal{M}$ of a [differentiable manifold](#) \mathcal{M} . A [curve](#) $c: I \rightarrow \mathcal{M}$ is called *autoparallel* or *geodesic* w.r.t. ∇ if

$$\nabla_{\dot{c}} \dot{c} = 0.$$

In the [local coordinates](#), we have $\dot{c} = \dot{c}^i \partial / \partial x^i$.

Note that

$$\nabla_{\dot{c}} \dot{c} = \dot{c}^i \nabla_{\frac{\partial}{\partial x^i}} \dot{c}^j \frac{\partial}{\partial x^j} = \dot{c}^i \dot{c}^j \Gamma_{ij}^k \frac{\partial}{\partial x^k} + \ddot{c}^k \frac{\partial}{\partial x^k} = (\ddot{c}^k + \Gamma_{ij}^k \dot{c}^i \dot{c}^j) \frac{\partial}{\partial x^k} = 0.$$

4.3 Flow of Vector Fields

Let \mathcal{M} be a [differentiable manifold](#). Let x be a [vector field](#) on \mathcal{M} (i.e., a smooth [section](#) of the [tangent bundle](#) $T\mathcal{M}$). Then X defined a 1^{st} order differential equations, i.e., if $\dim \mathcal{M} > 1$, it is a system of 1^{st} differential equations

$$\dot{c} = X(c).$$

Proposition 4.3.1. For all $p \in \mathcal{M}$, there exists an open interval $I = I_p \subseteq \mathbb{R}$ with $0 \in I_p$ such that a [smooth curve](#) $c: I_p \rightarrow \mathcal{M}$ with

$$\begin{cases} \frac{dc(t)}{dt} = X(c(t)), & t \in I; \\ c(0) = 0. \end{cases}$$

Further, the solution depends smoothly on the initial data (i.e., p).^a

^aThis directly follows from ODE theory.

Proof. For all $p \in \mathcal{M}$, we want to find an open interval $I = I_p$ around $0 \in \mathbb{R}$ and a solution of the following ODE for $c: I \rightarrow \mathcal{M}$:

$$\begin{cases} \frac{dc(t)}{dt} = X(c(t)), & t \in I; \\ c(0) = 0. \end{cases}$$

We can check in [local coordinates](#) that this is a system of ODE. In such [coordinates](#), let $c(t)$ be given by

$$c(t) = (c^1(t), c^2(t), \dots, c^d(t))$$

for $d = \dim \mathcal{M}$. Let X be $X^i \partial / \partial x^i$, then the above system becomes

$$\frac{dc^i(t)}{dt} = X^i(c(t)), \quad i = 1, \dots, d.$$

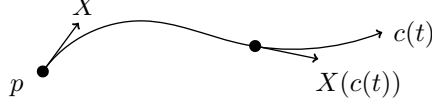
From the ODE theory, specifically [Picard-Lindelöf theorem](#), with the initial data $c(0) = p$, there is a unique solution. ■

Proposition 4.3.2. For all $p \in \mathcal{M}$, there exists an open neighborhood U of p and an open interval I_p with $0 \in I_p$ such that for all $q \in U$, the **curve** c_q with

$$\dot{c}_q(t) = X(c_q(t)), \quad c_q(0) = q$$

is defined on I . The map^a $(t, q) \mapsto c_q(t)$ is smooth.

^a $I \times U \rightarrow \mathcal{M}$.



Definition 4.3.1 (Local flow). The map $c_q(t): I \times U \rightarrow \mathcal{M}$, $(t, q) \mapsto c_q(t)$ from **Proposition 4.3.2** is called the *local flow* of the **vector field** X .

Definition 4.3.2 (Integral curve). The **curve** c_q is called the *integral curve* of X through q .

Now, fixing t , we can vary q and see the following.

Theorem 4.3.1. Let $\varphi_t(q) := c_q(t)$, $\varphi_t \circ \varphi_s(q) = \varphi_{t+s}(q)$ for $s, t, (t+s) \in I_q$ and if φ_t define don $U \subseteq \mathcal{M}$, it maps U **diffeomorphically** onto its image.

Proof.

Exercise

Definition 4.3.3 (Local 1-parameter group). A family $(\varphi_t)_{t \in I}$ of **diffeomorphism** from \mathcal{M} to \mathcal{M} satisfying **Theorem 4.3.1** is called a *local 1-parameter group* of **diffeomorphisms**.

Remark. In general, a **local 1-parameter group** needs not be extendible to a group because the maximum interval of definition $I = I_q$ in **Definition 4.3.3** need not be all of \mathbb{R} .

Example. Let $\mathcal{M} = \mathbb{R}$, $X(t) = \tau^2 d/d\tau$. Then the solution of $\dot{c}(t) = c^2(t)$ as an ODE is not defined over all \mathbb{R} .

Now, we want the whole group structure.

Theorem 4.3.2. Let X be a **vector field** on \mathcal{M} with a compact support. Then the corresponding **local flow** is defined for every $q \in \mathcal{M}$ and $t \in \mathbb{R}$, and the **local 1-parameter group** becomes a group of **diffeomorphisms**.

Proof. By using $\text{supp}(X) \subseteq K$, K compact, we can cover K by a finite covering, then using **Proposition 4.3.2**, we're done. ■

Corollary 4.3.1. On a compact **differentiable manifold** \mathcal{M} , any **vector field** generates a **local 1-parameter group**.

Appendix

Appendix A

Lie Groups and Lie Algebra

A.1 Lie Groups

Lie groups are an important topic to study for Riemannian geometry, hence we now introduce it now.

Definition A.1.1 (Lie group). A *Lie group* is a group G with a **differentiable structure** such that the mapping $G \times G \rightarrow G$ given by $(x, y) \rightarrow xy^{-1}$, $x, y \in G$, is differentiable.

Definition (Transformation). Let G be a **Lie group**.

Definition A.1.2 (Left transformation). The *translations from the left* $L_x: G \rightarrow G$ is defined as $L_x(y) = xy$.

Definition A.1.3 (Right transformation). The *translations from the right* $R_x: G \rightarrow G$ is defined as $R_x(y) = yx$.

Remark. Both L_x and R_x are **diffeomorphisms**.

In the following discussion, let G be a **Lie group**. Turns out that G admits some nice properties on **left invariant vector fields**.

Definition (Invariant of Riemannian metric). Let g be a **Riemannian metric** on G .

Definition A.1.4 (Left invariant). g is *left invariant* if

$$\langle u, v \rangle_y = \langle d(L_x)_y u, d(L_x)_y v \rangle_{L_x(y)}$$

for all $x, y \in G$, $u, v \in T_y G$, i.e., L_x is an **isometry**.

Definition A.1.5 (Right invariant). g is *right invariant* if

$$\langle u, v \rangle_y = \langle d(R_x)_y u, d(R_x)_y v \rangle_{R_x(y)}$$

for all $x, y \in G$, $u, v \in T_y G$, i.e., R_x is an **isometry**.

Definition A.1.6 (Bi-invariant). g is *bi-invariant* if it's both **right** and **left invariant**.

Definition (Invariant of vector field). Let X be a **vector field** on G .

Definition A.1.7 (Left invariant). X is *left invariant* if $dL_x X = X$ for all $x \in G$.

Definition A.1.8 (Right invariant). X is *right invariant* if $dR_x X = X$ for all $x \in G$.

Definition A.1.9 (Bi-invariant). X is *bi-invariant* if it's both [right](#) and [left invariant](#).

As we mentioned, the [left invariant vector fields](#) are completely determined by their values at a single point of G , which allows us to introduce an additional structure on the [tangent space](#) to the neutral element $e \in G$ in the following manner.

To each [vector](#) $X_e \in T_e G$, we associate the [left invariant](#) X defined by

$$X_a := dL_a X_e, \quad a \in G.$$

A.2 Lie Algebras

Let X, Y be [left invariant vector fields](#) on G . Since for each $x \in G$ and for any differentiable function f on G ,

$$dL_x[X, Y]f = [X, Y](f \circ L_x) = X(dL_x Y)f - Y(dL_x X)f = (XY - YX)f = [X, Y]f,$$

i.e., $[X, Y]$ is again a [left invariant vector field](#) if X, Y are. Now, if $X_e, Y_e \in T_e G$, we put $[X_e, Y_e] = [X, Y]_e$.

Definition A.2.1 (Lie algebra). The *Lie algebra* of G , denoted by \mathfrak{g} , is the vector space $T_e G$ with the [bracket](#) $[\cdot, \cdot]$.

Note. The elements in the [Lie algebra](#) \mathfrak{g} will be thought of either as [vectors](#) in $T_e G$ or as [left invariant vector fields](#) on G .

To introduce a [left invariant metric](#) on \mathfrak{g} , take any arbitrary inner product $\langle \cdot, \cdot \rangle_e$ on \mathfrak{g} and define

$$\langle u, v \rangle_x := \langle (dL_{x^{-1}})_x(u), (dL_{x^{-1}})_x(v) \rangle_e \quad (\text{A.1})$$

for $x \in G$, $u, v \in T_x G$. Since L_x depends differentiably on x , this is actually a [Riemannian metric](#), which is clearly [left invariant](#).

Remark. We can also construct a [right invariant metric](#) on G , and if G is compact, G possesses a [bi-invariant metric](#).

One important characterization for G having a [bi-invariant metric](#) is that the inner product that the [metric](#) determines on \mathfrak{g} satisfies the following relation.

Proposition A.2.1. If G has a [bi-invariant metric](#), then for any $U, V, X \in \mathfrak{g}$, the inner product that the [metric](#) determines on \mathfrak{g} satisfies

$$\langle [U, X], V \rangle = -\langle U, [V, X] \rangle.$$

Proof. See do Carmo [FC13, Page 40, 41]. ■

The important point about this relation is that it characterizes the [bi-invariant metrics](#) of G in the following sense.

Remark. If a positive bilinear form $\langle \cdot, \cdot \rangle_e$ defined on \mathfrak{g} satisfies this relation, then the [Riemannian metrics](#) defined on G by [Equation A.1](#) is [bi-invariant](#).

Bibliography

- [FC13] F. Flaherty and M.P. do Carmo. *Riemannian Geometry*. Mathematics: Theory & Applications. Birkhäuser Boston, 2013. ISBN: 9780817634902. URL: <https://books.google.com/books?id=ct91XCWkWEUC>.