

PROBLEM 1

(a) DEFINITION OF MANIFOLDS:

A manifold M is a Hausdorff, second countable topological space with a smooth structure

$\{(g_\alpha, U_\alpha, V_\alpha)\}_{\alpha \in I}$ s.t. :

(i) $U_\alpha \stackrel{\text{open}}{\subseteq} M$, $V_\alpha \stackrel{\text{open}}{\subseteq} \mathbb{R}^n$, $\forall \alpha \in I$;

(ii) $g_\alpha: U_\alpha \rightarrow V_\alpha$ is a homeomorphism, $\forall \alpha \in I$;

(iii) $g_\beta \circ g_\alpha^{-1}: g_\alpha(U_\alpha \cap U_\beta) \rightarrow g_\beta(U_\alpha \cap U_\beta)$ is smooth,
 $\forall \alpha, \beta \in I$.

(b) Pf. For M, N k smooth mfd's, then $M \times N$ is a smooth mfd.

\Rightarrow Smooth construction $\{(g_\alpha, U_\alpha, V_\alpha)\}_{\alpha \in I}, \{(h_\beta, X_\beta, Y_\beta)\}_{\beta \in J}$

of M, N respectively. then the smooth structure of $M \times N$ is given by

$\{(g_\alpha \times h_\beta, U_\alpha \times X_\beta, V_\alpha \times Y_\beta)\}_{\alpha \in I, \beta \in J}$

Easy to check: $U_\alpha \times X_\beta \stackrel{\text{open}}{\subset} M \times N$, $V_\alpha \times Y_\beta \stackrel{\text{open}}{\subset} \mathbb{R}^{k+l}$,

$\varphi_\alpha \times \psi_\beta : U_\alpha \times X_\beta \rightarrow V_\alpha \times Y_\beta$,

$(x, y) \mapsto (\varphi_\alpha(x), \psi_\beta(y))$

is a homeomorphism;

$$(\varphi_\alpha \times \psi_\beta) \circ (\varphi_\gamma \times \psi_\delta)^{-1}$$

$$= (\varphi_\alpha \circ \varphi_\gamma^{-1}) \times (\psi_\beta \circ \psi_\delta^{-1}) \text{ is smooth.}$$

So $M \times N$ is a smooth mfd.

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(c) Sol $S^3 \times \mathbb{RP}^2$ is not orientable.

S^3 closed, \mathbb{RP}^2 closed $\Rightarrow S^3 \times \mathbb{RP}^2$ closed.

KÜNNETH $\Rightarrow H_{dR}^5(S^3 \times \mathbb{RP}^2; \mathbb{R})$

$$\cong H_{dR}^3(S^3; \mathbb{R}) \otimes H_{dR}^2(\mathbb{RP}^2; \mathbb{R})$$

$$\cong \mathbb{R} \otimes 0 = 0$$

so it is not orientable.

PROBLEM 2

Ans. (a) YES

(b) NO

(c) NO

(d) NO

(e) NO

DETAILS OF ANS

(a) M^n orientable $\Leftrightarrow \exists$ volume form in $\Omega^n(M)$.

left invariant fields $\{x_i\}_{i=1}^n \subset \Gamma(TG)$

\Rightarrow left invariant 1-forms $\{\omega^i\}_{i=1}^n \subset \Omega^1(G)$

volume form: $\omega^1 \wedge \dots \wedge \omega^n$, $n = \dim G$.

(b) Need the condition that Lie groups are simple connected.

COUNTEREXAMPLE: $\pi: \text{Spin}(n) \rightarrow \text{SO}(n)$ double cover

or $\pi: \mathbb{R}^n \rightarrow \mathbb{T}^n$

(c) $f: S^3 \rightarrow \mathbb{R}^3$ embedding $\Rightarrow f(S^3) \stackrel{\text{open}}{\subset} \stackrel{\text{closed}}{\subset} \mathbb{R}^3 \Rightarrow f(S^3) = \mathbb{R}^3$ & cpt.

(d) COUNTEREXAMPLE:

Let $\varphi: \mathbb{R} \rightarrow \mathbb{R}$ a bump function, i.e. $\varphi \in C_c^\infty(\mathbb{R})$, $0 \leq \varphi \leq 1$ &

$\text{supp } \varphi \subset [-1, 1]$ & $\varphi|_{[-\frac{1}{2}, \frac{1}{2}]} \equiv 1$.

Let $\{q_n\}_{n=1}^{+\infty} = \mathbb{Q}$, & $f: \mathbb{R} \rightarrow \mathbb{R}$ defined as

$$f(x) := \sum_{n=1}^{+\infty} q_n \varphi(x - 2n),$$

$$\text{so } \text{crit}(f) = \bigcup_{n=1}^{+\infty} \left(2n - \frac{1}{2}, 2n + \frac{1}{2}\right) = \bigsqcup_{n=1}^{+\infty} \left(2n - \frac{1}{2}, 2n + \frac{1}{2}\right)$$

$$f(\text{crit}(f)) = \bigsqcup_{n=1}^{+\infty} f\left(2n - \frac{1}{2}, 2n + \frac{1}{2}\right) = \mathbb{Q}.$$

(e) Only S^1, S^3, S^7 has trivial tangent bundle.

(Due to Lie group structure)

S^{2n} doesn't admit a nowhere vanishing vector field.

PROBLEM 3

(a) CONSTANT RANK THEOREM:

Let $f: M \xrightarrow{m} N^n$ be a smooth map s.t. near $p \in M$, $\text{rank } f = r$ is constant. Then \exists local charts (φ, U, V) near p & (ψ, X, Y) near $f(p)$ s.t.

$$\varphi \circ f \circ \varphi^{-1}: V \rightarrow Y, (x_1, \dots, x_m) \mapsto (x_1, \dots, x_r, 0, \dots, 0).$$

$$\begin{matrix} \cap \\ \mathbb{R}^m \\ \cap \\ \mathbb{R}^n \end{matrix}$$

(b) STOKE'S THEOREM:

Let M^n be an oriented cpt mfd with boundary, then

$$\forall \theta \in \Omega^{n-1}(\partial M), \int_{\partial M} i^* \theta = \int_M d\theta, \text{ where } i: \partial M \rightarrow M \text{ inclusion.}$$

(c) ADO-IWASAWA'S THEOREM:

Every finite-dimensional real Lie algebra \mathfrak{g} admits a faithful finite-dimensional representation,

i.e. $\exists n$ s.t. $\mathfrak{g} \hookrightarrow \mathfrak{gl}(n; \mathbb{R})$.

(d) HODGE'S THEOREM:

Let M be a closed mfd, $\mathcal{H}^k(M) := \{\alpha \in \Omega^k(M) : \Delta \alpha = 0\}$.

(i) $\mathcal{H}^k(M)$ is a finite-dimensional space over \mathbb{R} ;

$$(ii) \quad \Omega^k(M) = \mathcal{H}^k(M) \oplus \text{Im}(d : \Omega^{k-1}(M) \rightarrow \Omega^k(M))$$

$$\oplus \text{Im}(\delta : \Omega^{k+1}(M) \rightarrow \Omega^k(M));$$

PROBLEM 4.

(a) MAYER-VIEToris SEQUENCE:

$$\cdots \rightarrow H_{dR}^k(M; \mathbb{R}) \xrightarrow{\alpha_k} H_{dR}^k(U; \mathbb{R}) \oplus H_{dR}^k(V; \mathbb{R}) \xrightarrow{\beta_k} H_{dR}^k(U \cap V; \mathbb{R}) \xrightarrow{\delta_k} H_{dR}^{k+1}(M; \mathbb{R}) \rightarrow \cdots$$

(b) Pf. (Only consider H_{dR} is finitely generated)

$$H_{dR}^k(M; \mathbb{R}) \simeq \text{Im } \alpha_k \oplus \ker \alpha_k \simeq \ker \beta_k \oplus \ker \alpha_k,$$

$$H_{dR}^k(U; \mathbb{R}) \oplus H_{dR}^k(V; \mathbb{R}) \simeq \text{Im } \beta_k \oplus \ker \beta_k \simeq \ker \delta_k \oplus \ker \beta_k,$$

$$H_{dR}^k(U \cap V; \mathbb{R}) \simeq \text{Im } \delta_k \oplus \ker \delta_k \simeq \ker \alpha_{k+1} \oplus \ker \delta_k,$$

\Rightarrow Let $A_k := \dim \ker \alpha_k$, $B_k := \dim \ker \beta_k$, $C_k := \dim \ker \delta_k$,

$$\text{Then: } b_k(M) = A_k + B_k,$$

$$\underbrace{A_0}_0 = 0$$

$$b_k(U) + b_k(V) = B_k + C_k,$$

(def of α_0)

$$b_k(U \cap V) = A_{k+1} + C_k,$$

$$\underbrace{A_{m+1}}_0 = 0$$

$$x(M) = \sum_{k=0}^m (-1)^k b_k(M) = \sum_{k=0}^m (-1)^k (A_k + B_k)$$

$$= \sum_{k=0}^m (-1)^k (B_k + C_k) + \sum_{k=0}^m (-1)^k (A_k - C_k)$$

$$= x(U) + x(V) - \sum_{k=0}^{m-1} (-1)^k A_{k+1} - \sum_{k=0}^m C_k$$

$$= x(U) + x(V) - x(U \cap V).$$

(c) Pf. Choose $S^2 = U \cup V$ such that $U, V \simeq \mathbb{R}^2$, $U, V \overset{\text{open}}{\subset} S^2$
 $U \cap V$ is homotopic to S^1 .

$$\text{So: } \chi(M \times S^2) = \underbrace{\chi(M \times U)}_{\substack{\text{both} \\ \text{homotopic to } M}} + \underbrace{\chi(M \times V)}_{\substack{\text{both} \\ \simeq M \times \mathbb{R}^3}} - \underbrace{\chi(M \times (U \cap V))}_{\simeq M \times S^1}$$

$$= 2\chi(M) - \chi(M \times S^1)$$

Again, choose $S^1 = X \cup Y$ such that $X, Y \simeq \mathbb{R}$,
 $X, Y \overset{\text{open}}{\subset} S^1$, $X \cap Y$ is homotopic to $\{a, b\}$.

$$\text{So: } \chi(M \times S^1) = \underbrace{\chi(M \times X)}_{\substack{\text{homotopic to } M}} + \underbrace{\chi(M \times Y)}_{\substack{\text{homotopic to } M}} - \underbrace{\chi(M \times (X \cap Y))}_{\text{homotopic to } M \sqcup M}$$

$$= 2\chi(M) - \chi(\underbrace{M \sqcup M}_{\text{homotopic to } M}) = 0$$

$$\Rightarrow H_{dR}^k(M \sqcup M; \mathbb{R}) \simeq H_{dR}^k(M; \mathbb{R}) \oplus H_{dR}^k(M; \mathbb{R})$$

$$\text{by M-V seq, so } b_k(M \sqcup M) = 2b_k(M)$$

$$\& \chi(M \sqcup M) = \sum_{k=0}^m (-1)^k b_k(M \sqcup M) \\ = 2\chi(M).$$

Finally, $\chi(M \times S^3) = 2\chi(M) - \chi(M \times S^1) = 2\chi(M)$. $\#$

Rmk For (c), one can also use Künneth Formula.

When Künneth Formula holds, i.e.

$$H_{dR}^k(M \times N; \mathbb{R}) \cong \bigoplus_{p+q=k} H_{dR}^p(M; \mathbb{R}) \otimes H_{dR}^q(N; \mathbb{R}),$$

$$\text{so } b_k(M \times N) = \sum_{p=0}^k b_p(M) b_{k-p}(N), \text{ thus:}$$

$$\begin{aligned} x(M \times N) &= \sum_{k=0}^{m+n} (-1)^k b_k(M \times N) \\ &= \sum_{k=0}^{m+n} (-1)^k \sum_{p=0}^k b_p(M) b_{k-p}(N) \\ &= \sum_{k=0}^{m+n} \sum_{p=0}^k [(-1)^p b_p(M) \cdot (-1)^{k-p} b_{k-p}(N)] \\ &= \left(\sum_{k=0}^m (-1)^k x(M) \right) \left(\sum_{p=0}^n (-1)^p x(N) \right) \\ &= x(M) \cdot x(N). \end{aligned}$$

$$\boxed{\begin{array}{l} m = \dim M \\ n = \dim N \end{array}}$$

$$\text{Then } x(M \times S^2) \cong x(M) \cdot x(S^2) = 2x(M).$$

PROBLEM 5

(a) DEFINITION OF deg

$F: M \rightarrow N$ is proper, it induces $F^*: H_c^n(N; \mathbb{R}) \rightarrow H_c^n(M; \mathbb{R})$.

According to POINCARÉ's DUALITY, $\begin{cases} H_c^n(M; \mathbb{R}) \\ H_c^n(N; \mathbb{R}) \end{cases} \xrightarrow{\sim} \mathbb{R}$.

Let $[\alpha]$ be a generator of $H_c^n(N; \mathbb{R})$, then $\exists \lambda \in \mathbb{R}$ s.t.

$$\int_M F^* \alpha = \lambda \int_N \alpha,$$

$\deg(F) := \lambda$ doesn't rely on the choice of generator.

(b) Sol Recall: represent S^1 as $\theta \mapsto e^{i\theta}$

$d\theta$ is a well-defined volume form on S^1 .

Now represent T^2 as $(\theta_1, \theta_2) \mapsto (e^{i\theta_1}, e^{i\theta_2})$, $d\theta_1, d\theta_2$

$\in \Omega^1(T^2)$, $d\theta_1 \wedge d\theta_2$ is a volume form of T^2 .

$F(z, w) = (w, \bar{z})$, so $F(e^{i\theta_1}, e^{i\theta_2}) = (e^{i\theta_2}, e^{-i\theta_1})$.

$\Rightarrow F^* d\theta_1 = d\theta_2, F^* d\theta_2 = -d\theta_1$.

$F^*(d\theta_1 \wedge d\theta_2) = d\theta_2 \wedge (-d\theta_1) = d\theta_1 \wedge d\theta_2$

$\Rightarrow \deg(F) = 1$.

(c) Pf Let $f: \mathbb{S}^n \rightarrow \mathbb{S}^n$, $x \mapsto -x$.

Claim: $\deg(f) = (-1)^{n+1}$.

Pf of Claim: Let $i: \mathbb{S}^n \hookrightarrow \mathbb{R}^{n+1}$ be the embedding.

Take $\omega \in \Omega^n(\mathbb{R}^{n+1})$ as:

$$\omega = \sum_{i=1}^{n+1} x_i dx_1 \wedge \cdots \wedge \widehat{dx_i} \wedge \cdots \wedge dx_{n+1},$$

then $i^* \omega \in \Omega^n(\mathbb{S}^n)$ is a volume form.

Let $\tilde{f}: \mathbb{R}^{n+1} \rightarrow \mathbb{R}^{n+1}$, $y \mapsto -y$, then $i \circ f = \tilde{f} \circ i$.

$$\Rightarrow f^* i^* \omega = (i \circ f)^* \omega = (\tilde{f} \circ i)^* \omega = i^* \tilde{f}^* \omega$$

$$= i^* ((-1)^{n+1} \omega) = (-1)^{n+1} i^* \omega. \quad \#$$

F doesn't have fixed points, then

$$H: \mathbb{S}^n \times [0, 1] \rightarrow \mathbb{S}^n, (x, t) \mapsto \frac{(1-t)F(x) - tx}{\|(1-t)F(x) - tx\|}$$

is well-defined. (If $\exists (x, t)$ such that $(1-t)F(x) = tx$, then $t \neq 0, t \neq 1$.

$$F(x) = \frac{t}{1-t}x, \|F(x)\| = 1 = \left\| \frac{t}{1-t}x \right\| = \frac{t}{1-t} \Rightarrow t = \frac{1}{2} \Rightarrow F(x) = x.$$

So H is a homotopy from F to f .

$$\Rightarrow \deg(F) = \deg(f) = (-1)^{n+1}. \quad \#$$

PROBLEM 6

(a) DEFINITION OF EXPONENTIAL MAP

$\exp: \mathfrak{g} \rightarrow G$ is defined by $v \mapsto \varphi_{X^v}^1(e)$

where: e is the identity of G , X^v is the left invariant vector field generated by v , $\varphi_{X^v}^t$ is the flow generated by X^v .

(b) Pf. Claim $\forall t, s \in \mathbb{R}, \exp(tX)\exp(sX) = \exp((t+s)X)$

Pf of Claim. Let $\gamma(s) = \exp(tX)\exp(sX)$, \tilde{X} be the left-invariant vector field generated by X ,

$$\text{then: } \gamma'(s) = d \text{L}_{\exp(tX)} \left(\frac{d}{ds} \exp(sX) \right)$$

$$= d \text{L}_{\exp(tX)} (\tilde{X}|_{\exp(sX)}) = \tilde{X}|_{\gamma(s)}$$

$$\Rightarrow \gamma(s) = \varphi_{\tilde{X}}^s(\gamma(0)) = \varphi_{\tilde{X}}^s(\exp(tX)) = \varphi_{\tilde{X}}^s \circ \varphi_{X^v}^t(e)$$

$$= \varphi_{\tilde{X}}^{s+t}(e) = \exp((s+t)X)$$

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$$\exp(X)^n = \exp(X)^2 \exp(X)^{n-2} = \exp(2X) \exp(X)^{n-2}$$

$$= \exp(2X) \exp(X) \exp(X)^{n-3} = \exp(3X) \exp(X)^{n-3}$$

$$= \dots = \exp((n-1)X) \exp(X) = \exp(nX). \quad \#$$

(c) Pf. Recall: BAKER-CAMPBELL-HAUSDORFF FORMULA

$$\exp(tX)\exp(tY) = \exp(t(X+Y) + t^2 Z(t))$$

where $X, Y \in \mathfrak{g}$, t is small enough.

$$\exp\left(\frac{t}{n}X\right) \cdot \exp\left(\frac{t}{n}Y\right) = \exp\left(\frac{t}{n}(X+Y) + \frac{t^2}{n^2} Z\left(\frac{t}{n}\right)\right),$$

$$\begin{aligned} & \text{so } \left(\exp\left(\frac{t}{n}X\right) \cdot \exp\left(\frac{t}{n}Y\right)\right)^n \\ &= \left(\exp\left(\frac{t}{n}(X+Y) + \frac{t^2}{n^2} Z\left(\frac{t}{n}\right)\right)\right)^n \\ &\stackrel{(b)}{=} \exp\left(n \cdot \frac{t}{n}(X+Y) + n \cdot \frac{t^2}{n^2} Z\left(\frac{t}{n}\right)\right) \\ &= \exp(t(X+Y) + \frac{t^2}{n} Z\left(\frac{t}{n}\right)) \end{aligned}$$

$$n \rightarrow +\infty, \frac{t^2}{n} Z\left(\frac{t}{n}\right) = O\left(\frac{1}{n}\right) \rightarrow 0.$$

Thus $\lim_{n \rightarrow +\infty} \left(\exp\left(\frac{t}{n}X\right) \cdot \exp\left(\frac{t}{n}Y\right)\right)^n = \exp(t(X+Y)).$

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PROBLEM 7

(a) Take $F: \mathbb{R} \rightarrow \mathbb{R}^2$ as $F(x) = (x^2, x^3)$. It's injective,

$$\text{Jac}(F)(x) = \begin{pmatrix} 2x \\ 3x^2 \end{pmatrix} \text{ degenerate at } x=0 \Rightarrow \text{NOT immersion.}$$

(b) Take $F: \mathbb{R} \rightarrow \mathbb{R}$ as $F(x) = x^3$. It's injective.

$$\text{Jac}(F)(x) = F'(x) = 3x^2 \text{ degenerate at } x=0 \\ \Rightarrow \text{NOT submersion.}$$

(c) Take $F: \mathbb{R} \rightarrow \mathbb{R}^2$ as $F(t) = (\cos t, \sin t)$ NOT injective.

$$\text{Jac}(F)(t) = \begin{pmatrix} -\sin t \\ \cos t \end{pmatrix} \text{ NOT degenerate everywhere.}$$

(d) Take $F: \mathbb{R} \rightarrow \mathbb{R}$ as $F(x) = \arctan x$ NOT surjective.

$$\text{Jac}(F)(x) = F'(x) = \frac{1}{1+x^2} \text{ NOT degenerate everywhere.}$$

PROBLEM 8

(a) Sol F is not-degenerate at $(0, 0)$.

$$\text{Hess } F(x, y) = \begin{pmatrix} 2 & \\ & 2 \end{pmatrix}, \quad \text{Hess } G(x, y) = \begin{pmatrix} 2y^2 & 4xy \\ 4xy & 2x^2 \end{pmatrix}$$

so $\text{Hess } F(0, 0)$ is non-degenerate,

$\text{Hess } G(0, 0) = 0$ is degenerate.

(b) Pf. Only to consider the case $f: U \subset \mathbb{R}^n \rightarrow \mathbb{R}$, since M is locally Euclidean.

Let $x_0 \in U$ be a non-degenerate critical pt of f ,

consider $\tau f: U \rightarrow \mathbb{R}^n$, $x \mapsto \nabla f(x) = \left(\frac{\partial f}{\partial x_1}, \dots, \frac{\partial f}{\partial x_n} \right)(x)$,

$$\begin{aligned} \text{then: } \text{Jac}(\tau f)(x) &= \left(\frac{\partial}{\partial x_j} (\tau f)_i \right)_{i,j}(x) \\ &= \text{Hess } f(x), \end{aligned}$$

$\det \text{Hess } f(x_0) \neq 0 \stackrel{\text{IFT}}{\Rightarrow} \exists \text{nbhd } \tilde{U} \subset U \text{ of } x_0, \text{ nbhd } \tilde{V} \subset \mathbb{R}^n$

of $\tau f(x_0) = 0$ s.t. $\tau f: \tilde{U} \rightarrow \tilde{V}$ is a diffeomorphism.

$\Rightarrow f$ doesn't have critical pt on $\tilde{U} \setminus \{x_0\}$

since $\tau f \neq 0$ on $\tilde{U} \setminus \{x_0\}$,

#

(c) Pf Let $C := \tau F(\text{crit}(\tau F)) \xrightarrow{\text{Morse-Sard}} \mathcal{L}^n(C) = 0$

Take $a \in \mathbb{R}^n \setminus C$, $dF_a(x) = dF(x) - a = \tau F(x) - a$,

$$\text{Hess } F_a(x) = \text{Hess } F(x) = \text{Jac}(\tau F)(x).$$

Case 1 $a \notin \text{Im}(\tau F) \Rightarrow \text{crit}(F_a) = \emptyset$.

If $\exists x_0 \in \text{crit}(F_a)$, then $dF_a(x_0) = 0$

i.e. $a = \tau F(x_0) \in \text{Im}(\tau F)$.

Case 2 $a \in \text{Im}(\tau F)$.

For each $x \in (\tau F)^{-1}(a)$, x is a critical pt of dF_a .

$a \in \mathbb{R}^n \setminus C \Rightarrow \text{Jac}(\tau F)(x)$ is non-degenerate

$\Rightarrow \text{Hess } F_a(x)$ is non-degenerate

$\Rightarrow F_a$ is always a Morse function when $a \in \mathbb{R}^n \setminus C$.

i.e. a.e. $a \in \mathbb{R}^n$, F_a is a Morse function.

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PROBLEM 9

Pf (a) See HW5 Ext.

(b) As $\dim \Lambda^{n-k} V^* = \binom{2n}{n-k} = \binom{2n}{n+k} = \dim \Lambda^{n+k} V^*$, by standard linear algebra result, $\Lambda w^k : \Lambda^{n-k} V^* \rightarrow \Lambda^{n+k} V^*$ is injective $\Rightarrow \Lambda w^k$ is surjective.

(c) Suppose: $\alpha \wedge w^k = 0$ for $\alpha \in \Lambda^{n-k} V^* \Rightarrow \alpha = 0$.

Now assume $\alpha \in \Lambda^{n-k+1} V^*$ with $\alpha \wedge w^{k-1} = 0$. Then

$\alpha \wedge w^k = 0$. Take $v \in V$ and:

$$\begin{aligned} 0 &= z_v(\alpha \wedge w^k) \\ &= (z_v \alpha) \wedge w^k - (-1)^{n-k} k \alpha \wedge (z_v w) \wedge w^{k-1}, \\ &= (z_v \alpha) \wedge w^k + (-1)^{n-k} \underbrace{k \alpha \wedge w^{k-1}}_{\text{assumption} = 0} \wedge (z_v w) \\ &= (z_v \alpha) \wedge w^k \end{aligned}$$

Then $z_v \alpha = 0$. Since $v \in V$ is arbitrary, then $\alpha = 0$.

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PROBLEM 10

(a) FROBENIUS INTEGRABILITY THEOREM:

Vector fields: Let \mathcal{D}^k be a distribution on mfd M^n .

Then \mathcal{D}^k is integrable (i.e. $\forall p \in M, \exists N \subset M$

with $p \in N$ s.t. $T_p N = \mathcal{D}^k(p), \forall x \in N$)

$\Leftrightarrow \mathcal{D}^k$ is involutive (i.e. $\forall X, Y \in \mathcal{D}^k, [X, Y] \in \mathcal{D}^k$).

Differential forms: $I(\mathcal{D}^k) = \{\alpha \in \Omega^1(M) : \alpha|_{\mathcal{D}^k} = 0\}$

Then \mathcal{D}^k is integrable

$\Leftrightarrow I(\mathcal{D}^k)$ is a differential ideal

(i.e. $dI(\mathcal{D}^k) \subset I(\mathcal{D}^k)$).

(b) Pf. Let $X = \cos r \frac{\partial}{\partial \theta} - r \sin r \frac{\partial}{\partial \varphi}, Y = \frac{\partial}{\partial r}$: Then:

$$[X, Y] = \sin r \frac{\partial}{\partial \theta} + (\sin r + r \cos r) \frac{\partial}{\partial \varphi}.$$

Assume \mathcal{D}^2 is integrable at $(r_0, \theta_0, \varphi_0)$, then $[X, Y] \in \mathcal{D}^2$,

$\exists a, b \in \mathbb{R}$ s.t. $[X, Y] = aX + bY$. Then

$$b = 0 \quad \& \quad \begin{cases} a \cos r_0 = \sin r_0, \\ a \sin r_0 = -\sin r_0 - r_0 \cos r_0. \end{cases} \quad (\star)$$

LINEAR ALGEBRA: such $a \in \mathbb{R}$ exists \iff

$$\det \begin{pmatrix} a \sin r_0 & -\sin r_0 \\ r_0 \sin r_0 & \sin r_0 + r_0 a \sin r_0 \end{pmatrix} = r_0 + \sin r_0 a \sin r_0 = 0$$

i.e. $2r_0 + \sin 2r_0 = 0$, the only solution is $r_0 = 0$.

So the integral submfld of $D^2 \subset \{(r, \theta, \varphi) : r=0\}$

$\Rightarrow \frac{\partial}{\partial r} \in (D^2)^\perp$. However, $\frac{\partial}{\partial r} \in D^2$, contradiction!

So D^2 is no-where integrable.

#

Rmk Another pf using differential forms of (b):

First determine $I(D^2)$. Still use notations above.

(i) $I(D^2) \cap \Omega^1(\mathbb{R}^3)$.

$$I(D^2) \cap \Omega^1(\mathbb{R}^3) = \{\alpha \in \Omega^1(\mathbb{R}^3) : \alpha(X) = 0, \alpha(T) = 0\}.$$

So: $\alpha(T) = 0 \Rightarrow \alpha$ is spaned by $d\theta, dz$;

$\alpha(X) = 0 \Rightarrow \alpha$ is spaned by $r \sin r d\theta + a \sin r d\varphi := \omega$;

so: $I(D^2) \cap \Omega^1(\mathbb{R}^3) = \text{span}_{\mathbb{C}^\infty} \{\omega\}$,

(ii) $I(D^2) \cap \Omega^2(\mathbb{R}^3)$.

$$I(D^2) \cap \Omega^2(\mathbb{R}^3) = \{\alpha \in \Omega^2(\mathbb{R}^3) : \alpha(X, T) = 0\}.$$

If $\alpha(X, Y) = 0$, i.e.:

$$\cos r \cdot \alpha\left(\frac{\partial}{\partial \theta}, \frac{\partial}{\partial r}\right) - r \sin r \cdot \alpha\left(\frac{\partial}{\partial z}, \frac{\partial}{\partial r}\right) = 0.$$

So α is spanned by $d\theta \wedge dz$, $r \sin r dr \wedge d\theta + r \cos r dr \wedge dz : = \eta$.

$$\Rightarrow I(D^2) \cap \Omega^2(\mathbb{R}^3) = \text{span}^{\infty} \{d\theta \wedge dz, \eta\}.$$

$$(iii) I(D^2) \cap \Omega^3(\mathbb{R}^3) = \Omega^3(\mathbb{R}^3).$$

$$\text{So } I(D^2) = \text{span}^{\infty} (\{w, d\theta \wedge dz, \eta\} \cup \Omega^3(\mathbb{R}^3)).$$

Note $d\omega = (r \cos \theta + s \sin \theta) dr \wedge d\theta - s \sin \theta dr \wedge dz$

$$d\eta = 0.$$

Similar to the proof above, $d\omega \notin I(D^2)$ except for $r=0$, contradiction again. $\#$

(c) Pf Let $X = x \frac{\partial}{\partial x} + \frac{\partial}{\partial y} + x(y+1) \frac{\partial}{\partial z}$, $Y = \frac{\partial}{\partial x} + y \frac{\partial}{\partial z}$, then:

$$[X, Y] = \frac{\partial}{\partial z} - \left(\frac{\partial}{\partial x} + (y+1) \frac{\partial}{\partial z} \right) = -\frac{\partial}{\partial x} - y \frac{\partial}{\partial z} = -Y,$$

so $[X, Y] \in D^2$, D^2 is integrable. $\#$