

Differential Geometry

LIN150117

TSINGHUA UNIVERSITY.

linzj23@mails.tsinghua.edu.cn

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Contents

1	Smooth Manifold	3
1.1	Lie groups and homogeneous spaces	6
1.2	Bump Function and Partition of Unity	8
2	Tangent space and tangent vectors	10
2.1	Tangent Space	10
2.2	Tangent Bundle	11
2.3	Vector Field, Curves and Flows	14
2.4	Another definition of vector field	19
3	Lie group, Lie algebra and Lie bracket	20
3.1	Lie bracket	20
3.2	Lie algebra of a Lie group	23
3.3	Morphisms between Lie group and Lie algebras	27

4	Differential form	27
4.1	Canonical form of a field	27
4.2	Lie derivative of vector field	28
4.3	Commuting vector fields	30
4.4	The constant rank theorem	33
	Index	37
	List of Theorems	39

1 Smooth Manifold

Definition 1.1 (Topological manifold). A space M is called a topological manifold if

1. locally Euclidean
2. Hausdorff
3. second countable

Definition 1.2 (Smooth Manifold). A smooth structure is given by an equivalence class of smooth atlas $\{(U_\alpha, \varphi_\alpha)\}$ s.t. $\varphi_{\alpha\beta} : \varphi_\alpha(U_\alpha \cap U_\beta) \rightarrow \varphi_\beta(U_\alpha \cap U_\beta)$ is smooth $\forall \alpha, \beta$. $M = \cup U_\alpha$.

A **smooth manifold** is a topological manifold with a smooth structure.

Define when a continuous map $f : M_1 \rightarrow M_2$ is smooth if $\forall (U_1, \varphi_1) \in \mathcal{A}_1, (U_2, \varphi_2) \in \mathcal{A}_2$, we have $\varphi_2 \circ f \circ \varphi_1^{-1} : \varphi_1(U_1 \cap U_2) \rightarrow \varphi_2(U_1 \cap U_2)$ is smooth.

Definition 1.3. Given $(M_1, \mathcal{A}_1), (M_2, \mathcal{A}_2)$. A homeomorphism $f : M_1 \rightarrow M_2$ is called a diffeomorphism if f, f^{-1} is smooth.

In this case we say $(M_1, \mathcal{A}_1), (M_2, \mathcal{A}_2)$ are diffeomorphism.

Theorem 1.4 (Kervaire). \exists 1 10-dimensional topological manifold without smooth manifold.

Theorem 1.5 (Milnor). \exists a smooth manifold M s.t. $M \cong S^7$ but not in diffeomorphism meaning.

Theorem 1.6 (Kervaire-Milnor). \exists 28 smooth structures (up to orientation preserving diffeomorphism) on S^7

Theorem 1.7 (Morse-Birg). On S^n . If $n \leq 3$, then any n -dimensional topological manifold M has a unique smooth structure up to diffeomorphism.

Theorem 1.8 (Stallings). *If $n \neq 4$, then \exists a unique smooth structure on \mathbb{R}^n up to diffeomorphism.*

Theorem 1.9 (Donaldson-Freedman-Gompf-Faubes). *\exists uncountable smooth structures on \mathbb{R}^4 up to diffeomorphism.*

Definition 1.10 (topological manifold with boundary). A space M is called a topological manifold with boundary if

1. M is Hausdorff
2. M is second countable
3. $\forall p \in M, \exists$ a neighbourhood U of p and a homeomorphism $\varphi : U \rightarrow V$ where V is open in \mathbb{H}^n

We say a manifold M is closed if M is compact and ∂M is empty.

Our motivation for studying manifold is to study the space of solution for equations.

Question 1. Given $f : \mathbb{R}^n \rightarrow \mathbb{R}$ smooth, $q \in \mathbb{R}^n$, when is $f^{-1}(q)$ is a smooth manifold?

For $f : U \rightarrow \mathbb{R}^n$ smooth, U open in \mathbb{R}^m , the differential of f at $p \in U$ denoted as $df(p)$.

Definition 1.11. We say $p \in U$ is a **regular point** of f if $df(p)$ is surjective. Otherwise we say $p \in U$ is a **critical point**.

A point $q \in \mathbb{R}^n$ is called a **regular value** of f if $\forall p \in f^{-1}(q)$, p is a regular point of f .

A point $q \in \mathbb{R}^n$ is called a **critical value** of f if $\forall p \in f^{-1}(q)$, p is a critical point of f .

Theorem 1.12 (Implicit function theorem). *If $p \in U$ is a regular point of $f : U \rightarrow \mathbb{R}^n$. Then there exists*

- *An open neighbourhood V of p in U*
- *An open subset V' of \mathbb{R}^m*
- *A diffeomorphism $\varphi : V \rightarrow V'$ such that $P \circ \varphi = f$ where P is the projection from \mathbb{R}^m to \mathbb{R}^n .*

In other words, near a regular point, we can do local coordinate change to turn f into the projection.

Remark 1.13. Inverse function theorem and Implicit function theorem gives a way to find the related from "a point" to "a beighbourhood"!

In particular, we have a homeomorphism

$$f^{-1}(f(p)) \cap V \xrightarrow[\text{restriction of } \varphi]{\cong} \{(x_1, \dots, x_m) \in V' \mid (x_1, \dots, x_n) = f(p)\}$$

i.e. if we set $M = f^{-1}(f(p))$, then $(M \cap V, \varphi_p)$ is a chart that contains p .

Corollary 1.14. *If q is a regular value of $f : U \rightarrow \mathbb{R}^n$ then $f^{-1}(q)$ is a smooth manifold.*

Remark 1.15. It suffices to show that the corresponding charts are compatible.

Theorem 1.16 (Sard). *If $f : U \rightarrow \mathbb{R}^n$ is a smooth map, then the set of critical values of f has measure 0.*

Remark 1.17. For a "generic" q , $f^{-1}(q)$ is a manifold of dimension $m - n$.

Corollary 1.18. *If $f : U \rightarrow \mathbb{R}^n$ is smooth and $m < n$ then $f(U)$ has measure 0.*

1.1 Lie groups and homogeneous spaces

Definition 1.19. We say G is a **Lie group** if it is a topological group with a smooth structure such that the multiplication map $\cdot : G \times G \rightarrow G$ and the inverse map $G \rightsquigarrow G$ is smooth.

Example 1.20. $GL(n, \mathbb{R}) = \{n \times n \text{ matrices with non-zero determinant}\} \subset \mathbb{R}^{n \times n}$

$$O(n) = \{A \in GL(n, \mathbb{R}) | AA^T = I\}$$

$$SO(n) = \{A \in O(n) | \det A = 1\}$$

$$U(n) = \{A \in GL(n, \mathbb{C}) | A\bar{A}^T = I\}$$

$$SU(n) = \{A \in U(n) | \det A = 1\}$$

Exercise 1.21.

$$O(1) \cong S^0 \qquad SO(1) \cong *$$

(1.1)

$$SO(2) \cong S^1 \qquad SO(3) \cong \mathbb{RP}^3$$

(1.2)

$$SU(2) \cong S^3 \qquad U(n) \cong S^1 \times SU(n)$$

(1.3)

The last one is a diffeomorphism but do not preserve the multiplication, *i.e.* not an isomorphism of Lie group.

Theorem 1.22 (Cartan). *Let H be a closed subgroup of Lie group G . Then H is a Lie group. More precisely, H is topological manifold, carries a canonical smooth structure that makes the multiplication and inverse smooth. Also, G/H is a smooth manifold*

Definition 1.23. Let M be a smooth manifold. We say M is a **homogeneous space** if \exists a Lie group G with a smooth transitive action $\rho : G \times M \rightarrow M$.

Definition 1.24. For M be a homogeneous space. The **isotropy** group of $x \in M$ is defined as

$$Iso(x) = \{g \in G | gx = x\}$$

closed subgroup of G

Given any $x, x' \in M$, $Iso(x) \cong Iso(x')$ because the group action is transitive.

Hence, we have a well-defined map

$$p : G/Iso(x) \rightarrow M \quad (1.4)$$

$$g \mapsto gx \quad (1.5)$$

Theorem 1.25. *p is always a diffeomorphism.*

Therefore, we have this proposition

Proposition 1.26. *M is a homogeneous space $\Leftrightarrow M = G/H$ for some closed subgroup H .*

Example 1.27. If $M = S^n$, let $G = SO(n+1)$.

Then $Iso(1, 0, \dots, 0) \cong SO(n)$.

So $S^n \cong SO(n+1)/(SO(n))$.

Similarly, we can prove $\mathbb{RP}^n \cong SO(n+1)/(O(n))$, $\mathbb{CP}^n \cong SO(n+1)/(U(n))$

The isotropy k dimensional linear subspaces of \mathbb{R}^n can be $O(k) \times O(n-k)$ if $G = O(n)$

A connected closed surface is a homogeneous space if and only if it is diffeomorphic to \mathbb{RP}^2 , S^2 , T^2 and Klein bottle.

Theorem 1.28 (Whithead). *Any smooth manifold has a triangulation.*

Theorem 1.29 (Poincare-Hopf). *G is compact Lie group $\Rightarrow \chi(G) = 0$.*

Theorem 1.30 (Mostow2005). *M is a compact homogeneous space $\Rightarrow \chi(M) \geq 0$.*

1.2 Bump Function and Partition of Unity

Theorem 1.31 (Urysohn smooth version). *Given M , closed disjoint A, B , \exists smooth $f : M \rightarrow [0, 1]$ s.t. $f|_A = 0, f|_B = 1$.*

Theorem 1.32 (Tietze). *Given M , closed A , smooth $f : A \rightarrow \mathbb{R}^n$, there exists smooth $\hat{f} : M \rightarrow \mathbb{R}^n$ s.t. $\hat{f}|_A = f$*

To prove these and much more result we need partition of unity theorem.

First we define bump function.

Lemma 1.33. *Let U be a neighbourhood of $p \in M$. Then \exists smooth $\sigma : M \rightarrow [0, 1]$ s.t.*

1. $\sigma \equiv 1$ near p
2. $\text{Supp } \sigma \subset U$

*Such σ is called a **bump function** at p , supported in U .*

Definition 1.34. An open cover of a space X is **locally finite** if any point has a neighbourhood that intersects only finite many open sets of this cover.

Proposition 1.35. *Given compact $K \subset U$ and open neighbourhood U of K , \exists a smooth $g : M \rightarrow [0, +\infty)$ s.t. $g|_K \equiv 1$ and $\text{Supp } g \subset U$.*

Definition 1.36. An **exhaust** of a space X is a sequence of open sets $\{U_i\}$ s.t.

1. $X = \bigcup_{i=1}^{\infty} U_i$
2. $\overline{U_i}$ is compact and contained in U_{i+1}

Theorem 1.37. *Any topological manifold has an exhaust.*

Given two open covers \mathcal{U}, \mathcal{V} , we say \mathcal{V} is a **refinement** of \mathcal{U} if $\forall U_\alpha \in \mathcal{U}, \exists V_\beta \in \mathcal{V}$ s.t. $V_\beta \subset U_\alpha$.

We say a space X is paracompact if any open cover has a locally finite refinement.

Actually, any metric space is paracompact. (The proof is hard)

Proposition 1.38. *Let $\mathcal{U} = \{U_\alpha\}$ be an open cover of a topological manifold M . Then there exists countable open covers $\mathcal{W} = \{W_i\}$, $\mathcal{V} = \{V_i\}$ s.t.*

- *For any i , $\overline{V_i}$ is compact and $\overline{V_i} \subset W_i$*
- *\mathcal{W} is locally finite.*
- *\mathcal{W} is a refinement of \mathcal{U} .*

As a corollary, we have any topological manifold is paracompact.

Definition 1.39. Given open cover \mathcal{U} of a smooth M , a partition of unity subordinate to \mathcal{U} is a collection of smooth functions $\{\rho_\alpha : M \rightarrow [0, 1]\}_{\alpha \in \mathcal{A}}$ s.t.

1. $\forall p \in M, \exists$ only finitely many $\alpha \in \mathcal{A}$ s.t. $p \in \text{Supp } \rho_\alpha$
2. $\sum_{\alpha \in \mathcal{A}} \rho_\alpha(p) = 1$
3. $\text{Supp } \rho_\alpha \subset U_\alpha$

Theorem 1.40 (Existence of P.O.U). *For any open cover \mathcal{U} of smooth M , \exists a P.O.U subordinate to \mathcal{U}*

Theorem 1.41 (Whitney approximation theorem). *Given any smooth M , any closed A and any continuous $f : M \rightarrow \mathbb{R}$, $\delta : M \rightarrow (0, +\infty)$. Suppose f is smooth on A . Then $\exists g : M \rightarrow \mathbb{R}$ smooth s.t.*

- $g|_A = f|_A$
- $\forall p \in M, |g(p) - f(p)| < \delta(p)$.

2 Tangent space and tangent vectors

2.1 Tangent Space

Given $p \in M$, consider the set $C_p^\infty(M) = \{\text{smooth function } V \rightarrow \mathbb{R}\} / \sim$ where $f_1 \sim f_2$ if and only if \exists neighbourhood U of p , $f_1|_U = f_2|_U$.

$C_p^\infty(M)$ is the space of **germs of smooth function** near p .

A **partial-derivative** of p is a \mathbb{R} -linear map $D : C_p^\infty(M) \rightarrow \mathbb{R}$ that satisfies the Leibniz rule:

$$D(fg) = D(f)g(p) + f(p)D(g)$$

Definition 2.1. A **tangent vector** of M at p is a partial-derivative at p .

Define the **tangent space** $T_p M = \{\text{all partial-derivative at } p\}$, which is a \mathbb{R} -vector space.

Proposition 2.2. For $M = U \subset \mathbb{R}^n$ open. We have $\{\frac{\partial}{\partial x_i}\}$ is a basis for $T_p U$.

Proposition 2.3.

$$\frac{\partial}{\partial x^i} |_p = \sum_{1 \leq i \leq n} \frac{\partial y^i}{\partial x^i} \cdot \frac{\partial}{\partial y^i} |_p$$

Now we try to define differential of a smooth map.

M, N smooth manifolds, $C^\infty(N, M) = \{\text{smooth } F : N \rightarrow M\}$.

Given $F \in C^\infty(N, M)$, F induces $F^* : C_{F(p)}^\infty(M) \rightarrow C_p^\infty(N)$, $f \mapsto f \circ F$.

By taking dual, we get

$$F_* : T_p N \rightarrow T_{F(p)} M$$

we also write F_* as $F_{*,p}$, call it the **differential** of F at p .

where

$$F_*\left(\frac{\partial}{\partial x^i} |_p\right) = \sum_k \frac{\partial F^k}{\partial x^i} \cdot \frac{\partial}{\partial y^k} |_{F(p)}$$

Proposition 2.4. *The differential satisfies the composition law.*

$$(G \circ F)_* = G_* \circ F_* : T_p N \rightarrow T_{G \circ F(p)} W$$

Definition 2.5. A smooth **curve** is a smooth map $\gamma : (a, b) \rightarrow M$. We say γ starts at p if $\gamma(0) = p$. We define the **velocity** of γ at $\gamma(0)$ as $\gamma_*(\frac{\partial}{\partial t}|_0) \in T_{\gamma(0)} M$

Take charts (U, x^1, \dots, x^n) about p , let $\gamma^i = x^i \circ \gamma$.

We say γ, δ are **tangent** to each other at p if $(\gamma^i)'(0) = (\delta^i)'(0)$.

Now we can define

$$(T_p M)_{curve} := \{\text{smooth curves } \gamma \text{ starting at } p\} / \sim$$

where $\gamma \sim \delta$ iff they are tangent to each other.

Then these definition is more geometric.

Lemma 2.6. *Given $F \in C^\infty(M, M)$, $p \in N$, the diagram commutes:*

$$\begin{array}{ccc} \gamma \in (T_p N)_{curve} & \xrightarrow{\cong} & T_p N \\ \downarrow & & \downarrow \\ F \circ \gamma \in (T_{F(p)} M)_{curve} & \xrightarrow{\cong} & T_{F(p)} M \end{array}$$

2.2 Tangent Bundle

Let (M, \mathcal{A}) be a smooth manifold, $TM = \bigcup_{p \in M} T_p M$, called the **tangent bundle**

Now we want to define a natural topology and smooth structure on TM . Take any chart $(U, \varphi) = (U, x^1, \dots, x^n) \in \mathcal{A}$.

We have a map

$$\hat{\varphi} : TU \xrightarrow{\cong} \varphi(U) \times \mathbb{R}^n \subset \mathbb{R}^n \times \mathbb{R}^n \quad (2.1)$$

$$X \in T_p U \mapsto (\varphi(p), X^1, \dots, X^n) \quad (2.2)$$

where $X = \sum X^i \frac{\partial}{\partial x^i} |_p$.

Then pull back standard topology on $\varphi(U) \times \mathbb{R}^n$ to a topology on TU .

$$\mathcal{B} = \{ \hat{\varphi}^{-1}(V) | (\varphi, U) \in \mathcal{A}, V \text{ open in } \varphi(U) \times \mathbb{R}^n \}$$

There is some fact in topology:

- \mathcal{B} is a basis
- \mathcal{B} generates a Hausdorff, second countable topology on TM .

So TM is a topological manifold covered by charts $\hat{\mathcal{A}} = \{(TU, \hat{\varphi}) | (U, \varphi) \in \mathcal{A}\}$.

Given $(TU, \hat{\varphi}), (TV, \hat{\psi}) \in \hat{\mathcal{A}}$, the transition function is

$$\varphi(U \cap V) \times \mathbb{R}^n \xrightarrow{\hat{\psi} \circ \hat{\varphi}^{-1}} \psi(U \cap V) \times \mathbb{R}^n \quad (2.3)$$

$$(p, x) \mapsto (\psi \circ \varphi^{-1}, J(\psi \circ \varphi^{-1})|_p(X)) \quad (2.4)$$

So $\hat{\mathcal{A}}$ is a smooth atlas on TM , making TM into a smooth manifold.

Definition 2.7 (vector bundle). Given a continuous map $f : E \rightarrow B$, we say f is a n -dimensional **vector bundle** if: \exists an open cover $\mathcal{U} = \{U_\alpha\}_{\alpha \in I}$ of B and homeomorphisms $\{f^{-1}(U_\alpha) \xrightarrow[\cong]{\rho_\alpha} U_\alpha \times \mathbb{R}^n\}$ s.t.

$$\begin{array}{ccc} f^{-1}(U_\alpha) & \xrightarrow{\rho_\alpha} & U_\alpha \times \mathbb{R}^n \\ \downarrow f & \swarrow \text{projection} & \\ U_\alpha & & \end{array} \quad \text{commutes for } \alpha \in I$$

- $\forall p \in U_\alpha \cap U_\beta$, the map

$$\mathbb{R}^n = \{p\} \times \mathbb{R}^n \xrightarrow{\rho_\alpha} f^{-1}(p) \xrightarrow{\rho_\beta} \{p\} \times \mathbb{R}^n = \mathbb{R}^n$$

is linear.

Call $f^{-1}(p)$ the **fiber** over p .

Proposition 2.8. *Given vector bundle $f : E \rightarrow B$, the fiber $f^{-1}(p)$ has a structure of a vector space.*

Example 2.9 (Product bundle). $E = \mathbb{R}^n \times B$

Example 2.10 (Tautological bundle).

$$B = \mathbb{CP}^n = \{1\text{-dim complex subspace of } \mathbb{C}^{n+1}\}, E = \{(L, v) \in \mathbb{CP}^n \times \mathbb{C}^{n+1}\}$$

And we map $(L, v) \mapsto L$

Given vector bundles $E_1 \xrightarrow{\pi_1} B_1, E_2 \xrightarrow{\pi_2} B_2$, a bundle map consists of (\hat{f}, f) s.t.

- $$\begin{array}{ccc} E_1 & \xrightarrow{\hat{f}} & E_2 \\ \downarrow \pi & & \downarrow \pi \\ B_1 & \xrightarrow{f} & B_2 \end{array} \text{ commutes.}$$
- $\forall b \in B, \hat{f} : \pi_1^{-1}(b) \rightarrow \pi_2^{-1}(f(b))$ is linear.

If \hat{f}, f are diffeomorphisms, then we call (\hat{f}, f) an **isomorphism** of vector bundle.

An isomorphism to a product bundle is called a **trivialization**. An bundle is **trivial** if it has a trivialization.

Example 2.11. TS^1, TS^2 are both trivial.

$$S^1 \cong O(1) \cong SO(2), S^3 \cong SU(2)$$

Theorem 2.12. *If G is a Lie group, then TG is trivial.*

Proof. For (x^1, x^2, \dots, x^n) is a basis of $T_e G$ The bundle isomorphism is

$$G \times \mathbb{R}^n \xrightarrow{\varphi} TG, (g, c^1, \dots, c^n) \mapsto (g, (l_g)_{*,e}(\sum_i c^i x^i))$$

where

$$l_g : G \rightarrow G, h \mapsto gh$$

is a diffeomorphism. Hence, it induces the isomorphism $(l_g)_*$

□

Proposition 2.13 (Adams, 1960s). *TS^n is trivial if and only if $n = 0, 1, 3, 7$.*

Proposition 2.14. 1. *Given any $F \in C^\infty(M, N)$, $F_* : TM \rightarrow TN$ is a bundle map.*

2. *TS^n is isomorphic to the following bundle:*

$$B = S^n \quad E = \{(p, v) \in S^n \times \mathbb{R}^{n+1} | v \perp p\}$$

Definition 2.15 (smooth section). Given a smooth vector bundle $\pi : E \rightarrow B$, a **smooth section** is a smooth map $S : B \rightarrow E$ s.t. $\pi \circ S = id_B$.

$$s_0 : B \rightarrow E, b \mapsto 0 \in 0\text{-vector in } \pi^{-1}b.$$

2.3 Vector Field, Curves and Flows

Definition 2.16. A (tangent) **vector field** is a smooth section of TM . i.e. a smooth map $M \xrightarrow{X} TM$ s.t. $X(p) \in T_p M, \forall p \in M$

Given any $f : \mathbb{R}^n \rightarrow \mathbb{R}$, define the **gradient vector field**

$$\nabla f_p := \sum_{1 \leq i \leq n} \frac{\partial f}{\partial x^i}(p) \frac{\partial}{\partial x^i}$$

Example 2.17. $X = f^1 \partial x^1 + f^2 \partial x^2$ is a gradient field if and only if $\frac{\partial f^1}{\partial x^2} = \frac{\partial f^2}{\partial x^1}$

Theorem 2.18 (Poincare-Hopf). *For closed M , M has a nowhere vanishing vector field if and only if $\chi(M) = 0$.*

So S^n has a nowhere vanishing vector field if and only if n is odd.

Theorem 2.19 (MaoQiu). S^2 has no no-where vanishing vector field.

So We cannot smooth out all the hairs on a ball.

Given a vector field $X = \{X_p\}_{p \in M}$, a curve $\gamma : (a, b) \rightarrow M$ is called an **integral curve** of X if $\gamma'(t) = X_{\gamma(t)}$, $\forall t \in (a, b)$, where $\gamma'(t) = \gamma_*\left(\frac{\partial}{\partial t}\right) \in T_{\gamma(t)}M$.

We say γ is maximal if the domain cannot be extended to a larger interval.

Denote the set of all smooth vector fields on M by $\mathfrak{T}M$

Recall that γ is maximal if it's domain can not be extended to a large open interval.

In a local chart (U, x^1, \dots, x^n) , $X|_U = \sum_{i=1}^n a^i \partial x^i$. Then γ is an integral curve if and only if $(\gamma^i)'(t) = a^i(\gamma(t))$, $\forall 1 \leq i \leq n$, where $\gamma^i = x^i \circ \gamma : (a, b) \rightarrow \mathbb{R}$.

And in this case the initial value condition: $\gamma(0) = p \Leftrightarrow \gamma^i(0) = p^i$.

Locally, solving integral curve starting at p is equivalent to solving ODE with initial value p^1, \dots, p^n . By existence and uniqueness of solutions of ODE, we have

Theorem 2.20 (Fundamental theorem of integral curve). Let $X \in \mathfrak{T}M$, $p \in M$, then:

(1) (Uniqueness) Given any two integral curves $\gamma_1, \gamma_2 : (a, b) \rightarrow M$, then we have:

$$\gamma_1(c) = \gamma_2(c) \text{ for some } c \in (a, b) \Rightarrow \gamma_1 = \gamma_2$$

(2) there exists a unique max integral curve $\gamma : (a(p), b(p)) \rightarrow M$ starting at p .

(3) (integral curve smoothly depend on initial values) \exists Nbh U of p , $\varepsilon > 0$, and smooth

$\varphi : (-\varepsilon, \varepsilon) \times U \rightarrow M$ s.t. $\forall q \in U$, $\varphi_\varepsilon := \varphi(-, q) : (-\varepsilon, \varepsilon) \rightarrow M$ is an integral curve starting at p .

we call such φ a local **flow** generated by X .

Definition 2.21. Given $X \in \mathfrak{X}M$, a global **flow** generated by X is a smooth map $\varphi : \mathbb{R} \times M \rightarrow M$ s.t. $\forall q \in M, \varphi_q := \varphi(-, q)$ is the maximal integral curve of X starting at q .

$$\Leftrightarrow \frac{\partial \varphi}{\partial t}(s, p) = X_{\varphi(s, p)}, \forall s \in \mathbb{R}, p \in M \text{ and } \varphi(0, p) = p, \forall p \in M.$$

If such global flow exists, then we say X is **complete**.

Example 2.22.

- $X = x \cdot \partial x \in \mathfrak{X}\mathbb{R}$ is complete, where global flow $\varphi : \mathbb{R} \times M \rightarrow M, \varphi(t, p) = p \cdot e^t$.
- $X = x^2 \partial x$ is not complete. Max integral curve starting at 1 is given by $\gamma(t) = \frac{1}{1-t}, t \in (-\infty, 1) \neq \mathbb{R}$.

Given $X \in \mathfrak{X}M$, we define $\text{Supp}X = \overline{\{p \in M : X_p \neq 0\}}$.

Theorem 2.23. If a vector field X is compactly supported, then X is complete.

Corollary 2.24. Any vector field on closed manifold is complete.

Lemma 2.25 (Escaping lemma). Suppose $\gamma : (a, b) \rightarrow M$ is a max integral curve, with $(a, b) \neq \mathbb{R}$. Then \nexists compact $K \subset M$ s.t. $\gamma(a, b) \subset K$

Proof. Otherwise, suppose $\gamma(a, b) \subset K$. WLOG, we may assume $b < +\infty$.

Take $(t_i) \rightarrow b$ from left. Then $\gamma(t_i) \in K$. After passing to subsequence, we may assume $(\gamma(t_i)) \rightarrow p \in K$.

Then $\exists U$ Nbh of p , local flow $\varphi : (-\varepsilon, \varepsilon) \times U \rightarrow M$. Take n large enough s.t. $b - t_n < \varepsilon, \gamma(t_n) \in U$. Then $\gamma(- + t_n) : (a - t_n, b - t_n) \rightarrow M, \varphi(-, \gamma(t_n)) : (-\varepsilon, \varepsilon) \rightarrow M$ are both integral curves for X starting at $\gamma(t_n)$. By uniqueness, they coincide.

$$\text{Let } \hat{\gamma} : (a, t_n + \varepsilon) \rightarrow M \text{ be defined by } \hat{\gamma}(t) = \begin{cases} \gamma(t), & t \in (a, b) \\ \varphi(t - t_n, \gamma(t_n)), & t \in [b, t_n + \varepsilon) \end{cases}$$

Then $\hat{\gamma}$ is an integral curve with larger domain, then γ contradiction with the maximality of γ . □

Proof of 2.23. Take any max integral curve $\gamma : (a, b) \rightarrow M$. Suppose $(a, b) \neq \mathbb{R}$. Then $X_{\gamma(s)} \neq 0, \forall s$. Otherwise, the constant map $\mathbb{R} \rightarrow M, t \mapsto \gamma(s)$ is an integral curve with larger domain.

So $\forall s, \gamma(s) \in \text{Supp} X \Rightarrow \gamma(a, b) \subset \text{Supp} X$ which is compact $\Rightarrow (a, b) = \mathbb{R}$ by the lemma. This causes contradiction! \square

A smooth $\varphi : \mathbb{R} \times M \rightarrow M$ is called an **one-parameter transformation group** if

$$(1) \quad \varphi_0 := \varphi(0, -) = \text{id}_M$$

$$(2) \quad \varphi_s \circ \varphi_t = \varphi_{s+t} \text{ for all } s, t \in \mathbb{R}. \text{ In particular, } \varphi_s^{-1} = \varphi_{-s}.$$

Theorem 2.26. $\varphi \in C^\infty(\mathbb{R} \times M, M)$, then φ is an one-parameter transformation group if and only if φ is the global flow generated by some $X \in \mathfrak{X}M$

Lemma 2.27 (Translation lemma). If $\gamma : (a, b) \rightarrow M$ is an integral curve for some $X \in \mathfrak{X}M$, then $\forall s \in \mathbb{R}, \gamma(- + s) : (a - s, b - s) \rightarrow M$ is also an integral curve for X .

Proof. Let $\iota = \gamma(- + s)$. Then $\iota'(t) = X_{\gamma'(t+s)} = X_{\iota(t)}$ \square

Lemma 2.28. Let $\varphi : (-\varepsilon, \varepsilon) \times U \rightarrow M$ be a local flow for some $X \in \mathfrak{X}M$. Then $\varphi_s \circ \varphi_r(p) = \varphi_{s+r}(p)$ provided that $s, t, s + t \in (-\varepsilon, \varepsilon), p, \varphi_r(p) \in U$.

Proof. $\gamma_p = \varphi(-, p)$ is an integral curve for X .

$\Rightarrow \gamma_p(- + s)$ is an integral curve for X starting at $\gamma_p(s) = \varphi_s(p)$. But $\gamma_{\varphi_s(p)}$ is also an integral curve starting at $\varphi_s(p)$. Thus $\gamma_{\varphi_s(p)} = \gamma_p(- + s) \Rightarrow \varphi_r \circ \varphi_s(p) = \gamma_{r+s}(p)$ \square

Lemma 2.29. Let $\varphi : (-\varepsilon, \varepsilon) \times U \rightarrow M$ be a local flow for some $X \in \mathfrak{X}M$. Then $\varphi_{s,*}(X_p) = X_{\varphi_s(p)} \in T_{\varphi_s(p)}M$ i.e. any vector field is invariant under its flow.

Proof. Take $f \in C_{\varphi(p)}^{\infty}(M)$.

$$\varphi_{s,*}(X_p)(f) = X_p(f \circ \varphi_s) \quad (2.5)$$

$$= \frac{d}{dt}(f \circ \varphi_s(\varphi_t(p)))|_{t=0} \quad (2.6)$$

$$= \frac{d}{dt}(f \circ \varphi_t(\varphi_s(p)))|_{t=0} \quad (2.7)$$

$$= X_{\varphi_s(p)}(f) \quad (2.8)$$

□

Proof of 2.26. " \Leftarrow " is because the lemma $\varphi_s \circ \varphi_r = \varphi_{s+r}$

" \Rightarrow " Let $X = \{X_p\}$ where $X_p = \frac{\partial \varphi}{\partial t}|_{(0,p)}$.

Leave it as an exercise. □

Time dependent vector field is a smooth map $X : \mathbb{R} \times M \rightarrow TM$ s.t. $X_{(t,p)} \in T_p M$.

A smooth curve $\gamma(a, b) \rightarrow M$ is the **integral curve** for X if $\gamma'(t) = X_{(t,\gamma(t))}$.

In local chart, solving γ is still solving ODE, so most results still holds for time dependent vector field. Those are some properties:

- Uniqueness: γ_1, γ_2 are both integral curves for X , $\gamma_1(c) = \gamma_2(c) \Rightarrow \gamma_1 \equiv \gamma_2$
- Max integral curve exists and is unique.
- Local flow exists.

Now define $\text{Supp} X = \overline{\{p \in M : X_{t,p} \neq 0 \text{ for some } t\}}$.

Then X is compactly supported, then X is complete(i.e. a global flow $\varphi : \mathbb{R} \times M \rightarrow M$)

But something is not true for time dependent vector field:

- translation lemma is not true.

- vector field change under its flow.
- global flow can not implies one-parameter transformation group.

2.4 Another definition of vector field

A derivation on M is a \mathbb{R} -linear map $C^\infty(M) \xrightarrow{D} C^\infty(M)$ that satisfies the Leibniz rule:

$$D(f \cdot g) = Df \cdot g + f \cdot Dg$$

Theorem 2.30. *We have a bijection:*

$$\begin{aligned} \rho : \mathfrak{X}M &\xrightarrow{1:1} \{\text{derivation on } M\} \\ X &\mapsto D_X : f \mapsto X(f) \end{aligned}$$

Lemma 2.31. $D_p : \mathfrak{X}_p M \rightarrow \mathbb{R}$ -linear map $C^\infty(M) \rightarrow \mathbb{R}$ s.t. $D_p(f \cdot g) = D_p(f) \cdot g(p) + f(p) \cdot D_p(g)$ is an isomorphism of vector spaces.

Proof. Leave it as an exercise. □

Lemma 2.32. *Given a vector field(not necessarily smooth) $X = \{X_p\}_{p \in M}$, X is smooth $\Leftrightarrow \forall f \in C^\infty(M)$, $X(f)$ is smooth.*

Proof. " \Leftarrow " $\forall p \in M$, take chart $(U, x^1, x^2, \dots, x^n)$ around p . $X|_U = \sum_{i=1}^n f^i \frac{\partial}{\partial x^i}$: $U \rightarrow \mathbb{R}$, where $f^i = X|_U(x^i)$. Take $\varphi : M \rightarrow [0, 1]$ s.t. $\varphi \equiv 1$ near p , $\text{Supp} \varphi \subset U$, $\varphi \cdot x^i \in C^\infty(M)$.

Then $X(\varphi \cdot x^i) = f^i$ near p . By assumption, f^i is smooth near p . So f^i is smooth, so X is smooth.

" \Rightarrow " Similar. □

Theorem 2.33. *The map $\rho : \mathfrak{T}M \rightarrow \{\text{derivation on } M\}, X \mapsto (D_x : f \mapsto X(f))$ is well-defined and bijective.*

Proof. ρ is well-defined: $X(f) \in C^\infty(M)$ by Lemma 2.32, and $D_x(fg) = D_x(f)g + fD_x(g)$ since X is a point-derivation.

ρ is injective: $D_x = D_y \Rightarrow D_{X_p} = D_{Y_p}$ as maps $C^\infty(M)$ to \mathbb{R} . By Lemma 2.31, we have $X_p = Y_p, \forall p$. So $X = Y$.

ρ is surjective: Given $D : C^\infty(M) \rightarrow C^\infty(M)$. Define $D_p : C^\infty(M) \rightarrow \mathbb{R}$ by $D_p(f) := D(f)(p)$ satisfies the Leibniz rule. By Lemma 2.31, $D_p = D_{X_p}$ for some $X_p \in T_pM$. Define $X = \{X_p\}_{p \in M}$. Then $X(f) = D(f), \forall f \in C^\infty(M)$. By Lemma 2.32, X is a smooth vector field. \square

3 Lie group, Lie algebra and Lie bracket

3.1 Lie bracket

In this section, we can actually find those identification:

$$\begin{aligned} \{\text{Tangent vector at } p\} &= \{\text{point derivation at } p\} \\ &= \{\mathbb{R}\text{-linear maps } C_p^\infty(M) \xrightarrow{D_p} \mathbb{R} \text{ s.t.} \\ &\quad D_p(fg) = D_p(f)g(p) + f(p)D_p(g)\} \end{aligned}$$

$$\begin{aligned} \{\text{smooth vector fields}\} &= \{\text{smooth sections of } TM\} \\ &= \{\text{derivation on } M\} \end{aligned}$$

Notation 3.1. We will identify $X \in \mathfrak{X}M$ with its derivation $D_x : C^\infty(M) \rightarrow C^\infty(M)$. So a vector field is just a \mathbb{R} -linear map $X : C^\infty(M) \rightarrow C^\infty(M)$ s.t. $X(fg) = fX(g) + X(f)g$.

Definition 3.2 (Lie bracket). Given two (smooth) vector field $X, Y : C^\infty(M) \rightarrow C^\infty(M)$, we define the **Lie bracket**

$$[X, Y] = X \circ Y - Y \circ X : C^\infty(M) \rightarrow C^\infty(M)$$

Theorem 3.3. For any $X, Y \in \mathfrak{X}M$, $[X, Y] \in \mathfrak{X}M$

Proof. Easy to check that $[X, Y]$ is linear.

By Leibuniz rule,

$$\begin{aligned} [X, Y](fg) &= X \circ Y(fg) - Y \circ X(fg) \\ &= X(Yf \cdot g + f \cdot Yg) - Y(Xf \cdot g + f \cdot Xg) \\ &= (X \cdot Y)(f) \cdot g + f \cdot (X \circ Y)(g) - (Y \cdot X)(g) - f \cdot ((Y \circ X)(g)) \\ &= [X, Y](f) \cdot g - f \cdot [X, Y](g) \end{aligned}$$

□

So What is the geometric meaning of $[X, Y]$? Non commutativity of flows.

Fact 3.4. Given $X, Y \in \mathfrak{X}M$, we say X, Y are commutative vector field if $[X, Y] = 0$

X, Y are commutative iff for any local flows $\varphi^X : (-\varepsilon, \varepsilon) \times U \rightarrow M$, $\varphi^Y : (-\varepsilon, \varepsilon) \times U \rightarrow M$ we have $\varphi_s^X \circ \varphi_t^Y = \varphi_t^Y \circ \varphi_s^X$

Proposition 3.5 (Calculation of $[V, W]$ using local charts). Chart (U, x^1, \dots, x^n) ,

$V, W \in \mathfrak{X}M$, $V|_U = \sum_{i=1}^n V^i \frac{\partial}{\partial x^i}$, $W|_U = \sum_{i=1}^n W^i \frac{\partial}{\partial x^i}$. Then

$$\begin{aligned} [V, W]|_U &= \sum_{i=1}^n (V(W^i) - W(V^i)) \frac{\partial}{\partial x^i} \\ &= \sum_{i=1}^n \left(\sum_{j=1}^n V^j \frac{\partial W^i}{\partial x^j} - W^j \frac{\partial V^i}{\partial x^j} \right) \frac{\partial}{\partial x^i} \\ &= \sum_{1 \leq i, j \leq n} (V^j \frac{\partial W^i}{\partial x^j} - W^j \frac{\partial V^i}{\partial x^j}) \frac{\partial}{\partial x^i} \end{aligned}$$

Example 3.6. $V = x\partial x + y\partial y$, $W = -y\partial x + x\partial y$ commutes.

Proposition 3.7 (Properties of Lie bracket).

(a) *Natuality under push-forward.*

Given any $F \in \text{Diff}(M, N)$, $V \in \mathfrak{X}M$, $W \in \mathfrak{X}M$, we have $[F_*V, F_*W] = F_*[V, W]$.

(b) *\mathbb{R} -linearity* $\forall a, b \in \mathbb{R}$

$$[aX + bV, W] = a[X, W] + b[V, W]$$

$$[W, aX + bV] = b[W, X] + a[W, V]$$

(c) *anti-symmetric* $[V, W] = -[W, V]$

(d) *Jacobi identity*

$$[V, [W, X]] + [W, [X, V]] + [X, [V, W]] = 0$$

(f) *Leibniz rule*

$$[fV, gW] = fg[V, W] + (f \cdot Vg)W - (g \cdot Wf)V$$

Definition 3.8. Given $F \in C^\infty(M, N)$, $V \in \mathfrak{X}M$, $W \in \mathfrak{X}N$. We say W is **F -related** to V if $\forall p \in M$, $F_{p,*}(V_p) = W_{F(p)}$ where $F_{p,*} : T_pM \rightarrow T_{F(p)}N$

Example 3.9. $F : S^1 \rightarrow \mathbb{R}^2, \theta \mapsto (\cos \theta, \sin \theta)$, $V = \partial \theta$, $W = -y \partial x + x \partial y$.

Note 1. In general, given $V \in \mathfrak{X}M$ and $F \in C^\infty(M, N)$. There may not exist $W \in \mathfrak{X}N$ s.t. V, W are F -related. Even such W exists, it may not be unique.

However, if F is a diffeomorphism, given any V , \exists unique W s.t. V and W are F -related. Actually, $W_p = F_* V_{F^{-1}(p)}$.

Such W is called **push forward** of V along F , denoted by $F_* V$, only defined when F is a diffeomorphism.

Lemma 3.10. $\forall V \in \mathfrak{X}M, W \in \mathfrak{X}N, F \in C^\infty(M, N)$. Then W is F -related to V iff $\forall f \in C^\infty(N)$, $V(f \circ F) = W(f) \circ F \in C^\infty(M)$

Proof. Check that $F_{p,*}(V_p)(f) = W_{F(p)}(f), \forall f \in C^\infty(N)$ □

Proposition 3.11. Given $V_0, V_1 \in \mathfrak{X}M$, $W_0, W_1 \in \mathfrak{X}N$, $F \in C^\infty(M, N)$, W_i is F -related to $V_i, i = 0, 1 \Rightarrow [W_0, W_1]$ is F -related to $[V_0, V_1]$

Corollary 3.12 (Naturality of Lie bracket). Given any $F \in \text{Diff}(M, N)$, $V \in \mathfrak{X}M, W \in \mathfrak{X}N$, we have $[F_* V, F_* W] = F_* [V, W]$

The rest of Proposition 3.7 is easy to check if it is viewed as a mapping $C^\infty(M) \rightarrow C^\infty(M)$.

3.2 Lie algebra of a Lie group

Definition 3.13. A **Lie algebra** g is \mathbb{R} -linear space g with map $[-, -] : g \times g \rightarrow g$ s.t. it is bilinear, anti-symmetric and satisfies the Jacobian identity.

Then $(\mathfrak{X}M, [-, -])$ is an infinite dimensional Lie algebra.

For G Lie group, $\forall g \in G$ we have diffeomorphism

$$l^g : G \rightarrow G, h \mapsto gh$$

$$r^g : G \rightarrow G, h \mapsto hg$$

We say $X \in \mathfrak{X}G$ is **left invariant** if $l_*^g(X) = X, \forall g \in G$. Similarly, X is **right invariant** if $r_*^g(X) = X$.

Proposition 3.14. X, Y are left/right invariant $\Rightarrow [X, Y]$ is left/right invariant.

Proof. $l_*^g[X, Y] = [l_*^g X, l_*^g Y] = [X, Y]$ □

So we can find a natural Lie algebra of G :

$$\text{Lie}(G) := \{\text{left invariant vector fields on } G\}, \text{ with } [-, -] \text{ restricted from } \mathfrak{X}G$$

Theorem 3.15. Given any $V \in T_e G, \exists$ unique left invariant $\hat{V} \in \mathfrak{X}G$ s.t. $\hat{V}_e = V$.

Corollary 3.16. $\text{Lie}(G) \cong T_e G$ as vector spaces.

Proof of Theorem 3.15.

Uniqueness of \hat{V} : $\hat{V}_g = l_{e,*}^g(\hat{V}_e) = l_{e,*}^g(V)$. So \hat{V} is determined by V .

Existence of \hat{V} : Let $\hat{V} = \{\hat{V}_g\}_{g \in G}$ where $\hat{V}_g = l_{e,*}^g(\hat{V}_e)$.

\hat{V} is left-invariant because

$$(l_*^h(\hat{V}))_g = l_{h^{-1}g,*}^h(\hat{V}_{h^{-1}g}) = l_{h^{-1}g,*}^h(l_{e,*}^{h^{-1}g}(V)) = l_{e,*}^g(V) = \hat{V}_g$$

\hat{V} is smooth: Take any $f \in C^\infty(G)$ suffices to show $\hat{V}(f) \in C^\infty(G)$.

Take any smooth $\gamma : \mathbb{R} \rightarrow G$ s.t. $\gamma(0) = e, \gamma'(0) = V$. Then $l^g \circ \gamma : \mathbb{R} \rightarrow G$ satisfies $l^g \circ \gamma(0) = g, (l^g \circ \gamma)(0) = g, (l^g \circ \gamma)'(0) = l_{e,*}^g(V) = \hat{V}_g$

So

$$\hat{V}(f)(g) = \hat{V}_g(f) = \frac{d}{dt}f(l^g \circ \gamma(t))|_{t=0} = \frac{d}{dt}f(g \cdot \gamma(t))|_{t=0} \quad (3.1)$$

Consider the map

$$\begin{aligned} \hat{f} : G \times \mathbb{R} &\xrightarrow{\text{id} \times \gamma} G \times G && \xrightarrow{\quad} G \xrightarrow{f} \mathbb{R} \\ (g, t) &\mapsto (g, \gamma(t)) && \mapsto g \cdot \gamma(t) \mapsto f(g \cdot \gamma(t)) \end{aligned}$$

Then \hat{f} is smooth, $\frac{\partial \hat{f}}{\partial t}|_{t=0} : G \rightarrow \mathbb{R}$ is smooth, but $\frac{\partial \hat{f}}{\partial t}|_{t=0}(g) = \hat{V}(f)(g)$ by 3.1. So $\hat{V}(f) \in C^\infty(G)$. \square

Example 3.17. $G = \text{GL}(n, \mathbb{R}) = \{A \in M_n(\mathbb{R}) \mid \det A \neq 0\} \subset M_n(\mathbb{R}) \cong \mathbb{R}^2$.

$$\mathfrak{gl}(n, \mathbb{R}) = \text{Lie}(\text{GL}(n, \mathbb{R})) = T_I \text{GL}(n, \mathbb{R}) = M_n(\mathbb{R})$$

Theorem 3.18. $\forall A, B \in \mathfrak{gl}(n, \mathbb{R}) = M_n(\mathbb{R}), [A, B] = AB - BA$.

Remark 3.19. This theorem shows that the Lie bracket viewed as the Lie algebra and matrix are the same. In some sense, it means the Lie bracket defined in three sets $\mathfrak{gl}(n, \mathbb{R}) = T_I \text{GL}(n, \mathbb{R}) = M_n(\mathbb{R})$ can commute with those corresponding, or equivalently, are just the same.

Lemma 3.20. $\forall A \in \mathfrak{gl}(n, \mathbb{R})$, the left invariant vector field \hat{A} is complete and generated the flow $\varphi_t : \text{GL}(n, \mathbb{R}) \rightarrow \text{GL}(n, \mathbb{R}), \varphi_t(g) = ge^{At} = g(I + At + \frac{A^2 t^2}{2!} + \dots)$

Proof.

$$\hat{A}_g = g \cdot A \in T_g G = M_n(\mathbb{R})$$

$$\frac{\partial}{\partial t} \varphi_t(g) = \frac{\partial}{\partial t} (g(e^{At})) = ge^{At} A = A_{g \cdot e^{At}} = \hat{A}_{\varphi_t(g)}$$

\square

Proof of Theorem 3.18. Take $A, B \in \mathfrak{gl}(n, \mathbb{R})$. Want to show $[\hat{A}, \hat{B}]_I = AB - BA$.

Pick $f \in C_I^\infty(G)$, need to show $A(\hat{B}(f)) - B(\hat{A}(f)) = (AB - BA)(f)$

Further Simplification: Just need to focus on $f = x^{ij}$, where $x^{ij} : \text{GL}(n, \mathbb{R}) \rightarrow \mathbb{R}, E \mapsto (E - I)_{ij}$.

Such f satisfies $f(I + -)$ is \mathbb{R} -linear.

Recall that Given $W \in \mathfrak{Z}M$, $W(f)(p) = \frac{d}{dt}f(\varphi_t^W(p))|_{t=0}$.

So $\hat{B}(f)(g) = \frac{d}{dt}f(ge^{tB})|_{t=0}$.

So

$$A(\hat{B}(f)) = \frac{d}{dt}(\hat{B}(f)(e^{As}))|_{s=0} = \frac{d^2}{dsdt}f(I + sA + tB + \frac{s^2}{2}A^2 + stAB + \frac{t^2}{2}B^2 + \dots)|_{s=t=0}$$

Similarly,

$$B(\hat{A}(f)) = \frac{d^2}{dsdt}f(I + sA + tB + \frac{s^2}{2}A^2 + stBA + \frac{t^2}{2}B^2 + \dots)|_{s=t=0}$$

So $A(\hat{B}(f)) - B(\hat{A}(f)) = f(I + (AB - BA)) = (AB - BA)(f)$ since f is \mathbb{R} -linear. \square

Similarly, for $G = \text{GL}(n, \mathbb{C})$, $\text{Lie}(G) = \mathfrak{gl}(n, \mathbb{C}) = M_n(\mathbb{C})$, we have $[A, B] = AB - BA$.

Actually, we have those properties of Lie group and Lie algebra.

- Any simply connected Lie group are determined by its Lie algebra.
- Given any connected Lie group G , its universal cover \hat{G} is simply-connected with $\pi^{-1}(G) \subset Z(\hat{G})$.

What is the meaning of Lie bracket. There is a fact about it:

Fact 3.21. G is connected Lie group. G is abelian iff $[-, -] = 0$ on $\text{Lie}(G)$

3.3 Morphisms between Lie group and Lie algebras

A smooth map $F : G \rightarrow H$ between two Lie group is called a **morphism** if $F(gh) = F(g)F(h)$.

A linear map $L : g \rightarrow h$ between Lie algebra is called a **morphism** if $L[u, v] = [Lu, Lv]$.

Proposition 3.22. *Let $F : G \rightarrow H$ be a morphism of Lie groups. Then $F_{e,*} : \text{Lie}(G) \rightarrow \text{Lie}(H)$ is a morphism of Lie algebra.*

Proof. $V_0, V_1 \in \text{Lie}(G) = T_e G$, $W_i = F_{e,*}(V_i) \in \text{Lie}(H) = T_e H$. Let \hat{V}, \hat{W} be left-invariant vector fields.

Claim. \hat{W}_i is F -compatible with \hat{V}_i for $i = 0, 1$.

Proof of Claim. $\forall g \in G$, $F_*(\hat{V}_g) = F_*(l^g_*(V)) = (F \circ l^g)_*(V) = (l^{F(g)} \circ F)_*(V) = l^{F(g)}_*(W) = \hat{W}_{F(g)}$ □

So $[\hat{W}_0, \hat{W}_1]$ is F -compatible with $[\hat{V}_0, \hat{V}_1]$. In particular, $[W_0, W_1] = F_*([V_0, V_1])$. □

4 Differential form

4.1 Canonical form of a field

Recall that $V \in \mathfrak{T}M$, $p \in M$ is called a **regular point** if $V_p \neq 0$, and is called a **singular point** if $V_p = 0$.

Theorem 4.1 (Canonical Form Theorem). *Let p be a regular point of V . Then \exists local chart (U, x^1, \dots, x^n) around p s.t. $V|_U = \partial x^1$*

Proof. This is a local problem. We may assume $M \subset \mathbb{R}^n$ open. We may also assume $p = 0$, $V_0 = \partial r^1|_0$ where r^i coordinate function.

Let $\varphi : (-\varepsilon, \varepsilon) \times (-\varepsilon, \varepsilon)^n \rightarrow M$ be the local flow of V .

Define $\psi : (-\varepsilon, \varepsilon)^n \rightarrow M$ by $\psi(t, r^2, \dots, r^n) = \varphi(t, (0, r^2, \dots, r^n))$. Then $\psi(-, r^2, \dots, r^n)$ is an integral curve for V . Therefore, $\psi_*(\partial t) = V$.

At $\vec{0}$, we have $\psi_{\vec{0},*}(\partial t) = V_{\vec{0}} = \partial r^1$, $\psi_{\vec{0},*}(\partial r^i) = \partial r^i$.

So $\psi_{*,\vec{0}} : T_{\vec{0}}(-\varepsilon, \varepsilon)^n \rightarrow T_{\vec{0}}M$ is an isomorphism.

By the inverse function theorem, $\exists U' \subset (-\varepsilon, \varepsilon)^n$, $U \subset M$ s.t. $\psi|_{U'} : U' \rightarrow U$ is a diffeomorphism.

Then $(U, (\psi|_{U'})^{-1})$ is the local chart what we need. □

Remark 4.2. Regular point in a vector field is simple, as we can view it in the standard chart locally. However, behavior of V at a singular point can be complicated. For example, for $f(x, y) = x^2 - y^2$, $\nabla f = 2x\partial x - 2y\partial y$, $g : \mathbb{C} \rightarrow C$, $z \mapsto z^n$, they behave differently at $\vec{0}$.

4.2 Lie derivative of vector field

$V, W \in \mathfrak{X}M$, $\mathcal{L}_V W$ is the directional derivative of W in the direction of V .

Definition 4.3. The **Lie derivative** $\mathcal{L}_V W \in \mathfrak{X}M$ is defined as follows: $\forall p \in M$, let $\{\theta_t : U \rightarrow M\}_{t \in (-\varepsilon, \varepsilon)}$ be the local flow for V . Then

$$(\mathcal{L}_V W)_p = \lim_{t \rightarrow 0} \frac{(\theta_{-t})_* W_{\theta_t(p)} - W_p}{t}$$

Remark 4.4. This definition is actually a difference between $T_{\theta_t(p)}$ and T_p , which need pullback.

Lemma 4.5. $\mathcal{L}_V W$ is well-defined and smooth.

Proof. For $p \in M$, take local chart (U, x^1, \dots, x^n) . Let $\theta : (-\varepsilon, \varepsilon) \times U \rightarrow M$ be the flow of V . Take $J_0 \subset (-\varepsilon, \varepsilon)$, $U_0 \subset U$. Let $\theta^i = x^i \circ \theta : J_0 \times U_0 \rightarrow \mathbb{R}$, $W|_U = \sum_{i=1}^n W^i \partial x^i$.

Under the basis $\{\partial x^i\}$, $(\theta_{-t})_* : T_{\theta_t(p)}M \rightarrow T_pM$ is represented by

$$\left(\frac{\partial \theta^i(-t, \theta(t, x))}{\partial x^j} \right)_{i,j}$$

So $(\theta_{-t})_* W_{\theta_t(x)} = \sum_{i,j} \frac{\partial \theta^i(-t, \theta(t, x))}{\partial x^j} W^j(\theta(t, x)) \cdot \partial x^i$ is smooth in t, x . So

$$(\mathcal{L}_V W)_x = \frac{\partial((\theta_{-t})_*(W_{\theta_t(x)}))}{\partial t} \Big|_{t=0}$$

is well-defined and smooth. □

Theorem 4.6. For all $V, W \in \mathfrak{T}M$, $\mathcal{L}_V W = [V, W]$.

Proof. For p is a regular point of V . By canonical form theorem 4.1, \exists local chart (U, x^1, \dots, x^n) around p s.t. $V|_U = \partial x^1$. Let $W|_U = \sum_{i=1}^n W^i \partial x^i$.

Then $\theta_t(x_1, \dots, x_n) = (x_1 + t, x_2, \dots, x_n)$. So

$$\mathcal{L}_V W|_U = \sum_i \frac{\partial W^i}{\partial x^1} \cdot \partial x^i$$

.

$$[V, W]|_U = \sum_i V(W^i) \partial x^i - \sum_i W(V^i) \partial x^i = \sum_i \frac{\partial W^i}{\partial x^1} \cdot \partial x^i$$

Then $[V, W]|_U = \mathcal{L}_V W$.

For p is a singular point but $p \in \text{Supp}(V)$. Then $\exists p_i \rightarrow p$ s.t. $V_{p_i} \neq 0$. By the previous case $(\mathcal{L}_V W)_{p_i} = [V, W]|_{p_i}$. By continuity, We have $(\mathcal{L}_V W)_p = [V, W]_p$.

For $p \notin \text{Supp}(V)$, \exists Nbd U of p s.t. $V|_U = 0$. Then $\theta_t(q) = q$. So

$$(\mathcal{L}_V W)|_U = 0 = [V, W]|_U$$

□

Corollary 4.7.

- $\mathcal{L}_V W$ is \mathbb{R} -linear with respect to V, W .
- $\mathcal{V}W = -\mathcal{L}_W V$.
- $\mathcal{L}_V[W, X]$.
- (Jacobian identity) $\mathcal{L}_V[W, X] = [\mathcal{L}_V W, X] + [W, \mathcal{L}_V X]$.
- (Jacobian identity) $\mathcal{L}_{[V, W]}X = \mathcal{L}_V \mathcal{L}_W X - \mathcal{L}_W \mathcal{L}_V X$.
- $\mathcal{L}_V(fW) = (Vf) \cdot W + f\mathcal{L}_V W$
- Let $F : M \rightarrow N$ be a diffeomorphism. Then $F_*(\mathcal{L}_V W) = \mathcal{L}_{F_*(V)} F_*(W)$.

4.3 Commuting vector fields

Definition 4.8. We say $V, W \in \mathfrak{X}M$ **commutes** if $[V, W] = 0$.

Theorem 4.9. TFAE:

- 1 V, W commutes.
- 2 W is invariant under the flow generated by V , i.e. $\theta_{t,*}(W_p) = W_{\theta_t(p)}$
- 3 The flow for V, W commutes, i.e. $\theta_t \circ \eta_s = \eta_s \circ \theta_t$ whenever either side is defined or equivalently, whose the domain is compatible.

Lemma 4.10. Given $F \in C^\infty(M, N)$, $V \in \mathfrak{X}M, W \in \mathfrak{X}N$. Then W is F -related to V if and only if $\forall t \in \mathbb{R}, \eta_t \circ F = F \circ \theta_t$ on the domain of θ_t , which means

$$\begin{array}{ccc} M & \xrightarrow{F} & N \\ \downarrow \theta_t & & \downarrow \eta_t \\ M & \longrightarrow & N \end{array} \text{ commutes.}$$

Proof. " \Rightarrow " Let $\gamma = F \circ \theta^p : J \rightarrow N$ satisfies

$$\gamma'(t) = (F \circ \theta^p)'(t) = F_*((\theta^p)'(t)) = F_*(V_{\theta^p(t)}) = W_{F(\theta^p(t))} = W_{\gamma(t)}$$

So γ is an inetgral curve of W starting at $\gamma(0) = F(p)$ i.e. $F \circ \theta^p = \gamma(t) = \eta^{F(p)}(t)$
i.e. $F \circ \theta_t = \eta \circ F$.

" \Leftarrow " Suppose $F \circ \theta_t = \eta \circ F$. Then $(F \circ \theta^p)(t) = \eta^{F(p)}(t)$.

Then $F_*V_p = F_*((\theta^p)'(0)) = (F \circ \theta^p)'(0) = (\eta^{F(p)})'(0) = W_{F(p)}$. So W is F -related to V . \square

Proof of Theorem 4.9. $2 \Rightarrow 1$: $(\theta_{-t})_*(W_{\theta_t(p)}) = W_p$. So

$$\mathcal{L}_V W = \lim_{t \rightarrow 0} \frac{(\theta_{-t})_*(W_{\theta_t(p)}) - W_p}{t} = 0$$

$1 \Rightarrow 2$: Let $X(t) = (\theta_{-t})_*(W_{\theta_t(p)})$, $p \in M$.

Want to show that $X(t) = X_p$ for all t . Suffices to show $\frac{d}{dt}|_{t=t_0} X(t) = 0$.

For $t_0 = 0$, $\frac{d}{dt}|_{t=0} X(t) = (\mathcal{L}_V W)_p = 0$.

In general, set $s = t - t_0$, $X(t) = (\theta_{-t_0})_* \circ (\theta_{-s})_*(W_{\theta_s(\theta_{t_0}(p))})$. Then

$$\begin{aligned} \frac{d}{dt}|_{t=t_0} X(t) &= \frac{d}{ds}|_s X(s + t_0) \\ &= \frac{d}{ds}|_s (\theta_{-t_0})_* \circ (\theta_{-s})_*(W_{\theta_s(\theta_{t_0}(p))}) \\ &= (\theta_{t_0})_* \frac{d}{ds}|_{s=0} (\theta_{-s})_*(W_{\theta_s(\theta_{t_0}(p))}) \\ &= (\theta_{t_0})_*(\mathcal{L}_V W)_{\theta_{t_0}(p)} \\ &= 0 \end{aligned}$$

$2 \Rightarrow 3$. For simplicity, assume V, W are complete. $F = \theta_s : M \rightarrow M$. By 2, W is F -related to W . So by the lemma,

$$\begin{array}{ccc}
M & \xrightarrow{F} & M \\
\downarrow \theta_t & & \downarrow \eta_t \\
M & \xrightarrow{F} & M
\end{array} \text{ commutes.}$$

η_t is flow for W . i.e. $\theta_s \circ \eta_t = \eta \circ \theta_s$

$3 \Rightarrow 2$ is similar. The diagram commutes, so W is F -related to W . □

4.3.1 Canonical form of commuting vector field

Theorem 4.11. *Given $V_1, \dots, V_k \in \mathfrak{X}M$, s.t.*

1) $[V_i, V_j] = 0, \forall i, j.$

2) $V_{1,p}, V_{2,p}, \dots, V_{k,p}$ linearly independent at some $p \in M$

Then \exists local chart (U, x^1, \dots, x^n) around p s.t. $V_i|_U = \frac{\partial}{\partial x^i}, \forall 1 \leq i \leq k$

We prove it using the inverse function theorem.

Proof. This is a local problem. So we may assume $M \subset \mathbb{R}^m$ be open with coordinate function $r^i : M \rightarrow \mathbb{R}, 1 \leq i \leq m$.

After translation and linear transformation, we may assume $p = \vec{0}, V_{i,\vec{0}} = \frac{\partial}{\partial x^i} \Big|_{\vec{0}}, 1 \leq i \leq k$.

Take local flow $\{\theta_t^i : (-\varepsilon, \varepsilon)^m \rightarrow M\}_{t \in (-\varepsilon, \varepsilon)}$ for V_i .

Define $\psi : (-\varepsilon, \varepsilon)^k \times (-\varepsilon, \varepsilon)^{m-k} \rightarrow M, \psi(t^1, \dots, t^k, r^{k+1}, \dots, r^m) = \theta_{t_1}^1 \circ \theta_{t_2}^2 \cdots \circ \theta_{t_k}^k(0, 0, \dots, 0, r^{k+1}, \dots, r^m)$, where θ^i commutes with each other.

So if we fix $t^j, j \neq i$ except $t^i, \psi(t^1, \dots, t^{i-1}, -, t^{i+1}, \dots, t^k, r^{k+1}, \dots, r^m)$ is an integral curve for V^i . Then V^i is ψ -related to ∂t^i .

On the other hand. $\psi(0, 0, \dots, 0, r^{k+1}, \dots, r^m) = (0, 0, \dots, 0, r^{k+1}, \dots, r^m)$. So $\psi_{\vec{0},*} : T_{\vec{0},*} : T_{\vec{0}}(-\varepsilon', \varepsilon')^m \rightarrow T_{\vec{0}}M, \partial t^i \mapsto V_{i,0} = \partial x^i|_0$ and $\partial r^i \mapsto \partial r^i, k+1 \leq i \leq m$.

So $\psi_{\vec{0},*}$ is an isomorphism.

By the inverse function theorem, there exists Nbh $U' \subset (-\varepsilon', \varepsilon')^m$ s.t. $\psi : U' \rightarrow U$ is a diffeomorphism and $U \subset M$ open.

Then $(U, (\psi|_U)^{-1})$ is the local chart we need. □

4.4 The constant rank theorem

$F \in C^\infty(M, N)$, $p \in M$. The **rank** of F at p is

$$\begin{aligned} \text{rank}_p F &:= \text{rank}(F_{p,*} : T_p M \rightarrow T_{F(p)} N) \\ &= \text{rank} \left(\frac{\partial F^i}{\partial x^j}(p) \right)_{i,j} \end{aligned}$$

We say F has **constant rank** k near p if \exists Nbh U of p s.t. $\text{rank}_q F = k, \forall q \in U$

Proposition 4.12.

$$\text{rank}_q(F) \leq \min(\dim(M), \dim(N))$$

Theorem 4.13 (The constant rank theorem). *Suppose $F : M \rightarrow N$ has constant rank k near $p \in M$, then \exists local charts $U \xrightarrow[\cong]{\varphi} \mathbb{R}^m$ around p , $V \xrightarrow[\cong]{\psi} \mathbb{R}^n$ around $F(p)$ s.t.*

$$\psi \circ F \circ \varphi^{-1} : \mathbb{R}^m \rightarrow \mathbb{R}^n \text{ is given by } (x^1, \dots, x^m) \mapsto (x^1, \dots, x^k, 0, \dots, 0)$$

Proof. This is a local problem. So we may assume $M = \mathbb{R}^m, N = \mathbb{R}^n$ by restricting to local charts. And $p = 0, F(p) = 0$. After changing orders of coordinates, may assume $\left(\frac{\partial F^i}{\partial x^j}(0) \right)_{1 \leq i, j \leq k}$ is invertible. Write $\mathbb{R}^m = \mathbb{R}^k \times \mathbb{R}^{m-k}, \mathbb{R}^n = \mathbb{R}^k \times \mathbb{R}^{n-k}$.

Then $F(x, y) = (Q(x, y), R(x, y))$. Consider $\varphi : \mathbb{R}^m \rightarrow \mathbb{R}^m, (x, y) \mapsto (Q(x, y), y)$.

Then

$$\varphi_{(0,0),*} = \begin{bmatrix} \frac{\partial Q^i}{\partial x^j}(0) & 0 \\ \frac{\partial Q^i}{\partial y^j}(0) & I_{m-k} \end{bmatrix} \tag{4.1}$$

is invertible.

By inverse function theorem, \exists Nbh $U_0 \subset \mathbb{R}^m$, $\tilde{U}_0 \subset \mathbb{R}^m$ of 0 s.t. $\varphi : U_0 \rightarrow \tilde{U}_0$ is a diffeomorphism.

$$\begin{aligned} \tilde{U}_0 &\xrightleftharpoons[\varphi]{\varphi^{-1}} U_0 \xrightarrow{F} \mathbb{R}^n \\ (Q(x, y), y) &\leftarrow (x, y) \mapsto (Q(x, y), R(x, y)) \end{aligned}$$

So $F \circ \varphi^{-1} : \tilde{U}_i \rightarrow \mathbb{R}^n$, $(x, y) \mapsto (x, A(x, y))$. And

$$(F \circ \varphi^{-1})_{p,*} = \begin{bmatrix} I_k & 0 \\ \frac{\partial A}{\partial x}(p) & \frac{\partial A}{\partial y}(p) \end{bmatrix} \quad (4.2)$$

Since $\text{rank}(F \circ \varphi^{-1})$ is k , $\frac{\partial A}{\partial y}(p) = 0$. i.e. $A(x, y) = A(x)$.

We can find a map $\psi : (x, y) \mapsto (x, y - A(x))$ in a smaller neighbourhood of 0 by the inverse theorem similarly.

And $\psi \circ F \circ \varphi$ maps (x, y) to $(x, 0)$. So we end the proof. \square

Definition 4.14. $F \in C^\infty(M, N)$.

We say F is **submersion** if $F_{p,*}$ is surjective $\forall p \in M$.

We say F is **immersion** if $F_{p,*}$ is injective $\forall p \in M$.

We say F is **embedding** if F is immersion and F is a topological embedding.(i.e. $F : M \rightarrow F(M)$ is a homeomorphism)

If F is embedding(immersion resp.), we say M or $F(M)$ is an **embedded submanifold(immersed submanifold,resp.)** of N .

Denote $M \looparrowright N$ be the immersion. $M \hookrightarrow N$ be the embedding.

Example 4.15.

- There is an example $F : S^1 \rightarrow \mathbb{R}^2$ where F is an immersion but not an embedding.
- Projection $M \times N \rightarrow M$ is a submersion.
- $E \xrightarrow{p} B$ is a smooth vector bundle, then p is a submersion.
- $\gamma : \mathbb{R} \rightarrow M$ is an immersion $\Leftrightarrow \gamma'(t) \neq 0, \forall t$.
- There is an example $\gamma : \mathbb{R} \rightarrow \mathbb{R}^2$ is injective immersion but not an embedding
- $\gamma : \mathbb{R} \rightarrow T^2 = \mathbb{R}/2\mathbb{Z} \times \mathbb{R}/2\mathbb{Z}, x \mapsto (x, cx), c \notin \mathbb{Q}$ is injective immersion but not embedding.

Definition 4.16. For $F : X \rightarrow Y$, we say F is **proper** if for any compact set $K \subset N$, $F^{-1}(K)$ is compact.

Lemma 4.17. X is compact, Y Hausdorff, then $F : X \rightarrow Y$ is proper.

Proposition 4.18. $F \in C^\infty(M, N)$ is an injective immersion, and F is proper. Then F is an embedding.

Proof. $F : M \rightarrow F(M)$ is a closed map. □

Definition 4.19. For $F \in C^\infty(M, N)$.

$p \in M$ is called **regular point** if $F_{p,*} : T_p M \rightarrow T_{F(p)} N$ is surjective.

$p \in M$ is called **critical point** if $F_{p,*} : T_p M \rightarrow T_{F(p)} N$ is not surjective.

$q \in N$ is called **regular value** if $\forall p \in F^{-1}(q), p$ is a regular point.

$q \in N$ is called **critical value**(or **singular value**) if $\exists p \in F^{-1}(q), p$ is a critical point.

Theorem 4.20 (Sard). *Singular value has measure 0.*

Proof. We will not prove it in this lecture. □

Theorem 4.21. *M is an embedded submanifold of N if and only if $\forall p \in M \subset N, \exists$ local chart (U, x^1, \dots, x^n) around p of N s.t. $M \cap U = \{(x^1, \dots, x^m, 0, \dots, 0)\}$*

Proof. " \Rightarrow ": $F : M \rightarrow N$ is embedding $\Rightarrow F$ has constant rank m . Apply constant rank theorem near p , and we finish the proof of " \Rightarrow "

The converse is trivial. □

Theorem 4.22. *$F \in C^\infty(M, N)$, q is a regular value of F . Then $F^{-1}(q)$ is an embedded submanifold of M . And*

$$\forall p \in F^{-1}(q), T_p F^{-1}(q) = \ker(F_{p,*} : T_p M \rightarrow T_{F(p)} N)$$

Proof. q is regular value $\Rightarrow \text{rank}_p F = n, \forall p \in F^{-1}(q)$.

$\Rightarrow \text{rank}_{p'} F = n, \forall p'$ near p , since we know the rank of p' near p should not be less than that of p

So by the constant rank theorem, $F^{-1}(q)$ is a submanifold near p . □

Denote

$$\mathfrak{so}(n) = \mathfrak{o}(n) = \{A \in M_n(\mathbb{R}) | A + A^T = 0\}$$

$$\mathfrak{u}(n) = \{A \in M_n(\mathbb{C}) | A + A^* = 0\}$$

$$\mathfrak{su}(n) = \{A \in \mathfrak{u}(n) | \text{tr} A = 0\}$$

$$\mathfrak{sl}(n, \mathbb{R}) = \{A \in M_n(\mathbb{R}) | \text{tr} A = 0\}$$

$$\mathfrak{sl}(n, \mathbb{C}) = \{A \in M_n(\mathbb{C}) | \text{tr} A = 0\}$$

Index

F -related, 23

$M \looparrowright N$, 34

$\mathcal{L}_V W$, 28

$\mathfrak{T}M$, 15

$\text{Lie}(G)$, 24

$\text{Supp} X$, 16, 18

$\text{gl}(n, \mathbb{R})$, 25

$M \hookrightarrow N$, 34

bump function, 8

commutes, 30

complete, 16

critical point, 4, 35

critical value, 4, 35

curve, 11

tangent, 11

velocity, 11

differential, 10

embedded submanifold, 34

embedding, 34

exhaust, 8

fiber, 13

flow, 15, 16

genus of smooth function, 10

gradient vector field, 14

homogeneous space, 6

immersed submanifold, 34

immersion, 34

integral curve, 15, 18

isotropy, 6

left invariant, 24

Lie algebra, 23

Lie bracket, 21

Lie derivative, 28

Lie group, 6

locally finite, 8

morphism, 27

one-parameter transformation group,
17

partial-derivative, 10

partition of unity subordination(P.O.U), 9

proper, 35

push forward, 23

rank, 33

constant rank, 33

refinement, 8

regular point, 4, 27, 35

regular value, [4](#), [35](#)

right invariant, [24](#)

singular point, [27](#)

singular value, [35](#)

smooth manifold, [3](#)

smooth section, [14](#)

submersion, [34](#)

tangent bundle, [11](#)

tangent space, [10](#)

tangent vector, [10](#)

trivialization, [13](#)

vector bundle, [12](#)

 isomorphism, [13](#)

vector field, [14](#)

 Time dependent, [18](#)

List of Theorems

1.4	Theorem (Kervaire)	3
1.5	Theorem (Milnor)	3
1.6	Theorem (Kervaire-Milnor)	3
1.7	Theorem (Morse-Birg)	3
1.8	Theorem (Stallings)	4
1.9	Theorem (Donaldson-Freedom-Gompf-Faubes)	4
1.12	Theorem (Implicit function theorem)	5
1.16	Theorem (Sard)	5
1.22	Theorem (Carton)	6
1.25	Theorem	7
1.26	Proposition	7
1.28	Theorem (Whithead)	7
1.29	Theorem (Poincare-Hopf)	7
1.30	Theorem (Mostow2005)	7
1.31	Theorem (Urysohn smooth version)	8
1.32	Theorem (Tietze)	8
1.35	Proposition	8
1.37	Theorem	8
1.38	Proposition	9
1.40	Theorem (Existence of P.O.U)	9
1.41	Theorem (Whitney approximation theorem)	9
2.2	Proposition	10
2.3	Proposition	10
2.4	Proposition	11
2.8	Proposition	13

2.12 Theorem	13
2.13 Proposition (Adams, 1960s)	14
2.14 Proposition	14
2.18 Theorem (Poincare-Hopf)	14
2.19 Theorem (MaoQiu)	15
2.20 Theorem (Fundamental theorem of integral curve)	15
2.23 Theorem	16
2.26 Theorem	17
2.30 Theorem	19
2.33 Theorem	20
3.3 Theorem	21
3.5 Proposition (Calculation of $[V, W]$ using local charts)	21
3.7 Proposition (Properties of Lie bracket)	22
3.11 Proposition	23
3.14 Proposition	24
3.15 Theorem	24
3.18 Theorem	25
3.22 Proposition	27
4.1 Theorem (Canonical Form Theorem)	27
4.6 Theorem	29
4.9 Theorem	30
4.11 Theorem	32
4.12 Proposition	33
4.13 Theorem (The constant rank theorem)	33
4.18 Proposition	35
4.20 Theorem (Sard)	35
4.21 Theorem	36

4.22 Theorem	36
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