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Solutions Series 13 - Exterior derivative, Stokes' theorem 2022–01–02

Exercise 13.1 (Properties of the integral). Let M be an oriented differentiable n-manifold and let ω , η be two continuous, compactly supported n-forms on M. Prove the following:

(a) Linearity: If $a, b \in \mathbb{R}$, then

$$\int_{M} (a \omega + b \eta) = a \int_{M} \omega + b \int_{M} \eta.$$

Solution. Consider two continuous, compactly supported n-forms ω , η . Linearity: We have to show that

$$\int_{M} (a\,\omega + b\,\eta) = a\int_{M} \omega + b\int_{M} \eta$$

for any two numbers $a, b \in \mathbb{R}$.

First case: The manifold M is an open subset U of \mathbb{R}^n , with the standard orientation. Then we may write

$$\omega = h \, \mathrm{d}x^0 \wedge \dots \wedge \mathrm{d}x^{n-1}$$
$$\eta = q \, \mathrm{d}x^0 \wedge \dots \wedge \mathrm{d}x^{n-1}$$

and we have $a \omega + b \eta = (a h + b g) dx^0 \wedge \cdots \wedge dx^{n-1}$, therefore

$$\int_{M} (a\,\omega + b\,\eta) = \int_{U} (a\,h + b\,g) = a\int_{U} h + b\int_{M} g = a\int_{M} \omega + b\int_{M} \eta$$

where the integrals over U are Riemann integrals.

Second case: M is a general manifold, but the supports of ω and η are contained in the image $\varphi(U)$ of a single parametrization $\varphi: U \to M$ that has constant sign $\operatorname{sgn} \varphi = \pm 1$. Then $\operatorname{supp}(a\omega + b\eta) \subseteq \operatorname{supp} \omega \cup \operatorname{supp} \eta \subseteq \varphi(U)$, and we have

$$\int_{M} (a \omega + b \eta) = \operatorname{sgn} \varphi \cdot \int_{U} \varphi^{*}(a \omega + b \eta)$$

$$= \operatorname{sgn} \varphi \cdot \int_{U} (a \varphi^{*} \omega + b \varphi^{*} \eta)$$

$$= a \operatorname{sgn} \varphi \cdot \int_{U} \varphi^{*} \omega + b \operatorname{sgn} \varphi \cdot \int_{U} \varphi^{*} \eta = a \int_{M} \omega + b \int_{M} \eta$$

General case: We use a family of local parametrizations (U_i, φ_i) whose images $\varphi_i(U_i)$ cover supp ω and supp η , and a partition of unity $(\chi_i)_i$ subordinate to the open cover $(U_i)_i$ of the set $\bigcup_i \varphi_i(U_i)$. Then by definition of \int_M we have

$$\int_{M} (a \omega + b \eta) = \sum_{i} \int_{M} \chi_{i} (a \omega + b \eta)$$
$$= \sum_{i} \int_{M} (a \chi_{i} \omega + b \chi_{i} \eta).$$

Since the forms $\chi_i \omega$ and $\chi_i \eta$ have their support contained in $\varphi_i(U_i)$, by the previous case the last integral is equal to

$$= \sum_{i} \left(a \int_{M} \chi_{i} \omega + b \int_{M} \chi_{i} \eta \right)$$

$$= a \sum_{i} \int_{M} \chi_{i} \omega + b \sum_{i} \int_{M} \chi_{i} \eta$$

$$= a \int_{M} \omega + b \int \eta.$$

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(b) Positivity: If $\operatorname{sgn}(\omega|_p)$ coincides with the orientation of M at every point $p \in M$ where $\omega|_p \neq 0$, then $\int_M \omega \geq 0$, and the inequality is strict unless ω is identically zero.

Solution. First case: Let M be an open set $U \subseteq \mathbb{R}^n$, with the standard orientation. In this case we can write $\omega = h \,\mathrm{d} x^0 \wedge \cdots \wedge \mathrm{d} x^{n-1}$ for some continuous function $h: U \to \mathbb{R}$, and we have $\mathrm{sgn}(\omega_p) = \mathrm{sgn}\,h(p)$ for any point $p \in U$, because $\mathrm{d} x^0 \wedge \cdots \wedge \mathrm{d} x^{n-1}$ is a positive n-form. Therefore the condition that $\mathrm{sgn}(\omega_p)$ coincides with the orientation of M for all points $p \in U$ where $\omega_p \neq 0$ is equivalent to the condition that $h(p) \geq 0$ for all $p \in U$.

Thus we have $\int_M \omega = \int_U h \ge 0$, and the inequality is strict unless $h \equiv 0$, which means $\omega \equiv 0$.

Second case: Suppose supp $\omega \subseteq U$ for some local parametrization $\varphi : \widetilde{U} \to U$ that has constant sign sgn $\varphi = \pm 1$. For a point $p = \varphi(\widetilde{p})$ where $\omega_p \neq 0$, we have

$$\operatorname{sgn}((\varphi^*\omega)|_p) = \operatorname{sgn}\varphi \cdot \underbrace{\operatorname{sgn}(\omega|_p)}_{=+1},$$

which implies that $\operatorname{sgn}(\varphi^*\omega)|_p = \operatorname{sgn} \varphi$. Therefore

$$\int_{M} \omega = \operatorname{sgn} \varphi \int_{\widetilde{U}} \varphi^* \omega \ge 0$$

and the equality holds if and only if $\varphi^*\omega \equiv 0$, iff $\omega \equiv 0$.

General case: We use a family of local parametrizations (U_i, φ_i) whose images $\varphi_i(U_i)$ cover $\sup \omega$ and $\sup \eta$, and a partition of unity $(\chi_i)_i$ subordinate to the open cover $(U_i)_i$ of the set $\bigcup_i \varphi_i(U_i)$. Since $\chi_i \geq 0$, we have $\operatorname{sgn}(\chi_i \omega) \geq 0$, and therefore $\int_M \omega = \sum_i \int_M \chi_i \omega \geq 0$ with equality iff $\chi_i \omega = 0$ for all i, iff $\omega \equiv 0$.

(c) Diffeomorphism invariance: If $f: N \to M$ is an diffeomorphism of constant sign $\operatorname{sgn}(f) = \pm 1$ (i.e. f is either orientation preserving or orientation reversing), then

$$\int_N f^* \omega = \operatorname{sgn} f \cdot \int_M \omega.$$

Solution. Suppose $\operatorname{supp}(f^*\omega) \subseteq \varphi(\widetilde{U})$ for some local parametrization $\varphi: \widetilde{U} \to N$. Then $f \circ \varphi$ is a local parametrization of M such that $\operatorname{supp} \omega \subseteq f(\varphi(U))$, and we have

$$\int_N f^*\omega = \int_{\widetilde{U}} \varphi^*(f^*\omega) = \int_{\widetilde{U}} (f \circ \varphi)^*\omega = \int_M \omega.$$

In the general case, the result is deduced easily using partitions unity. \Box

(d) Orientation reversal: If -M denotes M with the reversed orientation, then

$$\int_{-M} \omega = -\int_{M} \omega.$$

Solution. Let \mathcal{O} be the orientation of M, so that $-\mathcal{O}$ is the orientation of -M. Here the most important case is when $\operatorname{supp}(\omega) \subseteq \varphi(\widetilde{U})$ for some local parametrization $\varphi : \widetilde{U} \to M$. In the formula

$$\int_{M} \omega := \operatorname{sgn}_{\mathcal{O}} \varphi \cdot \int_{\widetilde{U}} \varphi^* \omega,$$

if we reverse the orientation of M, then the sign of φ is also reversed:

$$\int_{-M} \omega = \operatorname{sgn}_{-\mathcal{O}} \varphi \cdot \int_{\widetilde{U}} \varphi^* \omega = -\operatorname{sgn}_{\mathcal{O}} \varphi \cdot \int_{\widetilde{U}} \varphi^* \omega = -\int_{M} \omega.$$

In the general case, the result is deduced easily using partitions unity.

Exercise 13.2. Prove that a continuous k-form is determined by the value of its integrals (Proposition 7.3.12). *Hint:* Use a chart to move the problem to \mathbb{R}^n , then integrate on small pieces of coordinate planes.

Solution. Suppose that our manifold is an open set $U \subseteq \mathbb{R}^n$ (considered as a \mathcal{C}^1 manifold) and $\omega \in \Omega^k(U)$ is a continuous k-form. We write $\omega = \sum_{I \in \underline{n}_{\nearrow}^k} \omega_I \, \mathrm{d} x^I$. Let $p \in U$ and $I = (i_0, \dots, i_{k-1}) \in \underline{n}^k$ an increasing k-index. We want to show that $\omega_I(p)$ is determined by values of k-dimensional integrals of ω .

Let $\iota = \iota_{p,I} : \mathbb{R}^k \to \mathbb{R}^n : y \mapsto x$ where

$$x^{i} = \begin{cases} y^{s} & \text{if } i = i_{s} \text{ for some } s \in \underline{k} \\ p^{i} & \text{otherwise.} \end{cases}$$

We restrict ι to the open set $V = \iota^{-1}U$ and note that the point $\widetilde{p} = \iota^{-1}(p) = (p^{i_s})_{s \in k} \subseteq \mathbb{R}^k$ is contained in V.

The pullback by ι of ω is the continuous k-form $\iota^*\omega = h \, dy^0 \wedge \cdots \wedge dy^{k-1} \in \Omega^k(V)$, where $h = \omega_I \circ \iota \in \mathcal{C}(V, \mathbb{R})$.

Denote $D_{\widetilde{p},\varepsilon} \subseteq \mathbb{R}^k$ be the closed ball of center \widetilde{p} and radius $\varepsilon > 0$ in \mathbb{R}^k , and let $|D_{\widetilde{p},\varepsilon}|$ be the volume of this ball. We take ε small enough so that $D_{\widetilde{p},\varepsilon} \subseteq V$. Then

$$\frac{1}{|D_{\widetilde{p},\varepsilon}|}\int_{D_{\widetilde{p},\varepsilon}}\iota^*\omega=\frac{1}{|D_{\widetilde{p},\varepsilon}|}\int_{D_{\widetilde{p},\varepsilon}}h=\text{(average value of h on }D_{\widetilde{p},\varepsilon})\stackrel{\varepsilon\to 0}{\longrightarrow}h(\widetilde{p})=\omega_I(p).$$

This means that we can find out the value of $\omega_I(p)$ if we know the value of the integral $\int_{D_{\widetilde{p},\varepsilon}} \iota_{p,I}^* \omega$ for every $\varepsilon > 0$. Doing this for each increasing k-index $I \in \underline{n}_{\nearrow}^k$, we find out the value of $\omega|_p$ at the point $p \in U$. Thus any continuous k-form $\omega \in \Omega^k(U)$ is determined by the value of its integrals of the form $\int_{D_{\widetilde{p},\varepsilon}} \iota_{p,\varepsilon}^* \omega$.

If M is a general \mathcal{C}^1 manifold and $\omega \in \Omega^k(M)$ is a continuous k-form, we use a local parametrization $\varphi: U \to M$ to get a k-form $\varphi^*\omega \in \Omega^k(U)$, and then as explained above we can determine this k-form if we know the value of the integrals of the kind

$$\int_{D_{\widetilde{p},\varepsilon}} \iota_{p,I}^*(\varphi^*\omega) = \int_{D_{\widetilde{p},\varepsilon}} (\varphi \circ \iota_{p,I})^*\omega$$

But knowing $\varphi^*\omega$ is equivalent to knowing $\omega|_{\varphi(U)}$, thus using different parametrizations (U,φ) we can know ω at all points of M.

Exercise 13.3.* Let $f: M \to N$ be a smooth map between smooth manifolds. Then for all $\omega \in \Omega^k(M)$ we have

$$f^*(\mathrm{d}\omega) = \mathrm{d}(f^*\omega).$$

Exercise 13.4.* Let (x, y, z) be the standard coordinates on \mathbb{R}^3 and let (v, w) be the standard coordinates on \mathbb{R}^2 . Let $\phi : \mathbb{R}^3 \to \mathbb{R}^2$ be defined as $\phi(x, y, z) = (x + z, xy)$. Let $\alpha = e^w dv + v dw$ and $\beta = v dv \wedge dw$ be 2-forms on \mathbb{R}^2 . Compute the following differential forms:

$$\alpha \wedge \beta$$
, $\phi^*(\alpha)$, $\phi^*(\beta)$, $\phi^*(\alpha) \wedge \phi^*(\beta)$.

Solution. (a) Since $\Omega^3(\mathbb{R}^2)$ is just the zero form, whatever α and β are, $\alpha \wedge \beta = 0$ (b) We can either use the definition of $\phi^*(\alpha)$ to compute the components of this 1-form, or the property that, in local coordinates,

$$\phi^*(\alpha_I \, \mathrm{d} y^I) = (\alpha_I \circ \phi) \, \mathrm{d} (y^I \circ \phi)$$

If we want to use the definition, consider that a basis for $\Omega^1(\mathbb{R}^3)$ is given by dx, dy, dz. Following a standard convention, we denote for convenience

 $\frac{\partial}{\partial x} = \partial_x$. Thus we have

$$\phi^*(\alpha)(\partial_x) = \alpha(\mathrm{d}\phi(\partial_x)) = \alpha(\partial_v + y\partial_w) = e^w + yv = e^{xy} + (x+z)y$$

$$\phi^*(\alpha)(\partial_y) = \alpha(\mathrm{d}\phi(\partial_y)) = \alpha(x\partial_w) = xv = (x+z)x$$

$$\phi^*(\alpha)(\partial_z) = \alpha(\mathrm{d}\phi(\partial_z)) = \alpha(\partial_v) = e^w = e^{xy}$$

Thus we obtain

$$\phi^* \alpha = e^{xy} + (x+z)y \, dx + (x+z)x \, dy + e^{xy} \, dz$$

(c) To compute $\phi^*\beta$ we use the other (perhaps more direct) method. It uses the following important property of the pull-back:

$$\phi^*(f(x) dx^1 \wedge \dots \wedge dx^k) = (f \circ \phi) d(x^1 \circ \phi) \wedge \dots \wedge d(x^k \circ \phi)$$

Thus we have

$$\phi^*(\beta) = \phi^*(v \, dv \wedge dw)$$

$$= v(\phi) \, d(v(\phi)) \wedge d(w(\phi))$$

$$= (x+z)(dx+dz) \wedge (y \, dx + x \, dy)$$

$$= (x+z)(x \, dx \wedge dy - y \, dx \wedge dz - x \, dy \wedge dz)$$

(d) The property $\phi^*(\alpha) \wedge \phi^*(\beta) = \phi^*(\alpha \wedge \beta)$ implies that this is a null form.

Exercise 13.5.* Compute the exterior derivative of the following forms:

(a) on $\mathbb{R}^2 \setminus \{0\}$ $\theta = \frac{x \, \mathrm{d}y - y \, \mathrm{d}x}{x^2 + y^2}$.

Solution. Applying the definition of exterior derivative yields

$$d\theta = d\left(\frac{x}{x^2 + y^2}\right) \wedge dy + d\left(\frac{-y}{x^2 + y^2}\right) \wedge dx = \frac{-x^2 + y^2}{(x^2 + y^2)^2} dx \wedge dy - \frac{x^2 - y^2}{(x^2 + y^2)^2} dy \wedge dx = 0$$

(b) on \mathbb{R}^3 , $\varphi = \cos(x) \, \mathrm{d}y \wedge \mathrm{d}z$.

Solution.
$$d\varphi = d(\cos(x)) \wedge dy \wedge dz = -\sin(x) dx \wedge dy \wedge dz$$
.

(c) on $\mathbb{R}^3 \omega = A dx + B dy + C dz$.

Solution. Here consider A, B, C as smooth functions on \mathbb{R}^3 , by definition we have

$$\begin{split} \mathrm{d}\omega &= \mathrm{d}A \wedge \mathrm{d}x + \mathrm{d}B \wedge \mathrm{d}y + \mathrm{d}C \wedge \mathrm{d}z \\ &= \left(\frac{\partial A}{\partial x}\,\mathrm{d}x + \frac{\partial A}{\partial y}\,\mathrm{d}y + \frac{\partial A}{\partial z}\,\mathrm{d}z\right) \wedge \mathrm{d}x + \left(\frac{\partial B}{\partial x}\,\mathrm{d}x + \frac{\partial B}{\partial y}\,\mathrm{d}y + \frac{\partial B}{\partial z}\,\mathrm{d}z\right) \wedge \mathrm{d}y \\ &+ \left(\frac{\partial C}{\partial x}\,\mathrm{d}x + \frac{\partial C}{\partial y}\,\mathrm{d}y + \frac{\partial C}{\partial z}\,\mathrm{d}z\right) \wedge \mathrm{d}z \\ &= -\frac{\partial A}{\partial y}\,\mathrm{d}x \wedge \mathrm{d}y + \frac{\partial A}{\partial z}\,\mathrm{d}z \wedge \mathrm{d}x + \frac{\partial B}{\partial x}\,\mathrm{d}x \wedge \mathrm{d}y - \frac{\partial B}{\partial z}\,\mathrm{d}y \wedge \mathrm{d}z - \frac{\partial C}{\partial x}\,\mathrm{d}z \wedge \mathrm{d}x + \frac{\partial C}{\partial y}\,\mathrm{d}y \wedge \mathrm{d}z \\ &= \left(\frac{\partial B}{\partial x} - \frac{\partial A}{\partial y}\right) \mathrm{d}x \wedge \mathrm{d}y - \left(\frac{\partial B}{\partial z} - \frac{\partial C}{\partial y}\right) \mathrm{d}y \wedge \mathrm{d}z + \left(\frac{\partial A}{\partial z} - \frac{\partial C}{\partial x}\right) \mathrm{d}z \wedge \mathrm{d}x \end{split}$$

Remark: Notice the resemblance of $d\omega$ with the curl of a vector field in \mathbb{R}^3 . Recall that if F = (A, B, C) is a vector field in \mathbb{R}^3 then

$$\operatorname{curl} F = (C_y - B_z, A_z - C_x, B_x - A_y)$$

One can identify 2-forms with vector fields, by sending $a \, dx \wedge dy + b \, dy \wedge dz + c \, dz \wedge dx$ to the vector field (b, c, a).

Exercise 13.6.* Deduce the following classical theorems from Stokes' theorem.

(a) **Green's theorem.** Let $D \subseteq \mathbb{R}^2$ be a smooth 2-dimensional compact embedded submanifold with boundary in \mathbb{R}^2 . Then for any differentiable 1-form $\omega = P \, \mathrm{d} x + Q \, \mathrm{d} y$ defined on an open neighborhood of D we have

$$\int_{D} \left(\frac{\partial Q}{\partial x} - \frac{\partial P}{\partial y} \right) dx dy = \int_{\partial D} P dx + Q dy.$$

Solution. The differential of ω is

$$d\omega = dP \wedge dx + dQ \wedge dy$$

$$= \left(\frac{\partial P}{\partial x} dx + \frac{\partial P}{\partial y} dy\right) \wedge dx + \left(\frac{\partial Q}{\partial x} dx + \frac{\partial Q}{\partial y} dy\right) \wedge dy$$

$$= \left(\frac{\partial Q}{\partial x} - \frac{\partial P}{\partial y}\right) dx \wedge dy.$$

Hence this is a particular case of the Stokes' theorem.

(b) **Divergence theorem.** Let $A \subset \mathbb{R}^3$ be a 3-dimensional compact embedded submanifold with boundary in \mathbb{R}^3 . Then for any smooth vector field $F: A \to \mathbb{R}^3$ we have

$$\int_A \operatorname{div} F \, \mathrm{d}V = \int_{\partial A} F \cdot \mathrm{d}$$

wher $dV := dx \wedge dy \wedge dz$ is the standard 3-form on \mathbb{R}^3 and on the right hand side we have the formal inner product with $dS = (dy \wedge dz, dz \wedge dx, dx \wedge dy)$. Solution. The expression $F \cdot dS$ is to be understood as in the lecture notes as the 2-form $\omega \in \Omega^2(\mathbb{R}^3)$ given as the formal inner product between F and $dS = (dy \wedge dz, dz \wedge dx, dx \wedge dy)$, i.e.

$$\omega = F \cdot dS = F_x dy \wedge dz + F_y dz \wedge dx + F_z dx \wedge dy.$$

A direct computation then shows that

$$d\omega = \left(\frac{\partial F_x}{\partial x} + \frac{\partial F_y}{\partial y} + \frac{\partial F_z}{\partial z}\right) dx \wedge dy \wedge dz = \operatorname{div}(F) dV.$$

Hence by Stokes Theorem:

$$\int_{A} \operatorname{div}(F) \, \mathrm{d}V = \int_{A} \mathrm{d}\omega = \int_{\partial A} \omega = \int_{\partial A} F \cdot \mathrm{d}S$$

where of course all the forms in the integrals are understood to be restricted to A resp. ∂A .