de Rham Cohomology, Hodge Decomposition

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Exterior Differential

Insight

The homology of a manifold is the difference between the closed loops and the boundary loops.

The cohomology of a manifold is the difference between the curl free vector fields and the gradient vector fields.

Insight

Consider a planar vector field defined on $\mathbb{C} \setminus \{0\}$,

$$\mathbf{v}(x,y) = \left(\frac{-y}{x^2 + y^2}, \frac{x}{x^2 + y^2}\right)$$

direct computation $\nabla \times \mathbf{v}(x, y) = 0$.

$$\left| \begin{array}{cc} \frac{\partial}{\partial x} & \frac{\partial}{\partial y} \\ \frac{-y}{x^2 + y^2} & \frac{x}{x^2 + y^2} \end{array} \right| = 0.$$

But choose the unit circle

$$\oint_{\gamma} \omega = \oint_{\gamma} d \tan^{-1} \frac{y}{x} = 2\pi$$

therefore ${\bf v}$ is not a gradient field. Namely, $d\theta$ locally is integrable, globally not.

Smooth Manifold

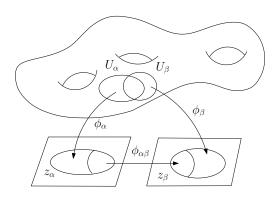


Figure: A manifold.

Smooth Manifold

Definition (Manifold)

A manifold is a topological space M covered by a set of open sets $\{U_{\alpha}\}$. A homeomorphism $\phi_{\alpha}:U_{\alpha}\to\mathbb{R}^n$ maps U_{α} to the Euclidean space \mathbb{R}^n . $(U_{\alpha},\phi_{\alpha})$ is called a coordinate chart of M. The set of all charts $\{(U_{\alpha},\phi_{\alpha})\}$ form the atlas of M. Suppose $U_{\alpha}\cap U_{\beta}\neq\emptyset$, then

$$\phi_{\alpha\beta} = \phi_{\beta} \circ \phi_{\alpha}^{-1} : \phi_{\alpha}(U_{\alpha} \cap U_{\beta}) \to \phi_{\beta}(U_{\alpha} \cap U_{\beta})$$

is a transition map.

If all transition maps $\phi_{\alpha\beta} \in C^{\infty}(\mathbb{R}^n)$ are smooth, then the manifold is a differential manifold or a smooth manifold.

Tangent Space

Definition (Tangent Vector)

A tangent vector ξ at the point p is an association to every coordinate chart (x^1, x^2, \dots, x^n) at p an n-tuple $(\xi^1, \xi^2, \dots, \xi^n)$ of real numbers, such that if $(\tilde{\xi}^1, \tilde{\xi}^2, \dots, \tilde{\xi}^n)$ is associated with another coordinate system $(\tilde{x}^1, \tilde{x}^2, \dots, \tilde{x}^n)$, then it satisfies the transition rule

$$\tilde{\xi}^i = \sum_{j=1}^n \frac{\partial \tilde{x}^i}{\partial x^j}(p) \xi^j.$$

A smooth vector field ξ assigns a tangent vector for each point of M, it has local representation

$$\xi(x^1, x^2, \cdots, x^n) = \sum_{i=1}^n \xi_i(x^1, x^2, \cdots, x^n) \frac{\partial}{\partial x_i}.$$

 $\left\{\frac{\partial}{\partial x_i}\right\}$ represents the vector fields of the velocities of iso-parametric curves on M. They form a basis of all vector fields.

Push forward

Definition (Push-forward)

Suppose $\phi: M \to N$ is a differential map from M to N, $\gamma: (-\epsilon, \epsilon) \to M$ is a curve, $\gamma(0) = p$, $\gamma'(0) = \mathbf{v} \in T_p M$, then $\phi \circ \gamma$ is a curve on N, $\phi \circ \gamma(0) = \phi(p)$, we define the tangent vector

$$\phi_*(\mathbf{v}) = (\phi \circ \gamma)'(0) \in T_{\phi(p)}N,$$

as the push-forward tangent vector of ${\bf v}$ induced by ϕ .

differential forms

Definition (Differential 1-form)

The tangent space T_pM is an n-dimensional vector space, its dual space T_p^*M is called the cotangent space of M at p. Suppose $\omega \in T_p^*M$, then $\omega : T_pM \to \mathbb{R}$ is a linear function defined on T_pM , ω is called a differential 1-form at p.

A differential 1-form field has the local representation

$$\omega(x^1, x^2, \cdots, x^n) = \sum_{i=1}^n \omega_i(x^1, x^2, \cdots, x^n) dx_i,$$

where $\{dx_i\}$ are the differential forms dual to $\{\frac{\partial}{\partial x_i}\}$, such that

$$\langle dx_i, \frac{\partial}{\partial x_i} \rangle = dx_i \left(\frac{\partial}{\partial x_j} \right) = \delta_{ij}.$$



High order exterior forms

Definition (Tensor)

A tensor Θ of type (m, n) on a manifold M is a correspondence that associates to each point $p \in M$ a multi-linear map

$$\Theta_p: T_pM \times T_pM \times \cdots \times T_p^*M \cdots \times T_p^*M \to \mathbb{R},$$

where the tangent space T_pM appears m times and cotangent space T_p^*M appears n times.

Definition (exterior *m*-form)

An exterior m-form is a tensor ω of type (m,0), which is skew symmetric in its arguments, namely

$$\omega_p(\xi_{\sigma(1)},\xi_{\sigma(2)},\cdots,\xi_{\sigma(m)})=(-1)^{\sigma}\omega_p(\xi_1,\xi_2,\cdots,\xi_m)$$

for any tangent vectors $\xi_1, \xi_2, \dots, \xi_m \in T_pM$ and any permutation $\sigma \in S_m$, where S_m is the permutation group.

differential forms

Differential Form

The local representation of ω in (x^1, x^2, \dots, x^m) is

$$\omega = \sum_{1 \leq i_1 < i_2 < \dots < i_m \leq n} \omega_{i_1 i_2 \dots i_m} dx^{i_1} \wedge dx^{i_2} \wedge \dots \wedge dx^{i_m} = \omega_I dx^I,$$

 ω_I is a function of the reference point $p,\,\omega$ is said to be differentiable, if each ω_I is differentiable.

Wedge product

Definition (Wedge product)

A coordinate free representation of wedge product of m_1 -form ω_1 and m_2 -form ω_2 is defined as $(\omega_1 \wedge \omega_2)(\xi_1, \xi_2, \cdots, \xi_{m_1+m_2})$ equals

$$\sum_{\sigma \in S_{m_1+m_2}} \frac{(-1)^{\sigma}}{m_1! m_2!} \omega_1 \left(\xi_{\sigma(1)}, \cdots, \xi_{\sigma(m_1)} \right) \omega_2 \left(\xi_{\sigma(m_1+1)}, \cdots, \xi_{\sigma(m_1+m_2)} \right)$$

Wedge product

Give k differential 1-forms, their exterior wedge product is given by:

$$\omega_1 \wedge \omega_2 \cdots \omega_k(v_1, v_2, \cdots, v_k) = \begin{vmatrix} \omega_1(v_1) & \omega_1(v_2) & \dots & \omega_1(v_k) \\ \omega_2(v_1) & \omega_2(v_2) & \dots & \omega_2(v_k) \\ \vdots & \vdots & \ddots & \vdots \\ \omega_k(v_1) & \omega_k(v_2) & \dots & \omega_k(v_k) \end{vmatrix}$$

Exterior is anti-symmetric, suppose $\sigma \in S_k$ is a permutation, then

$$\omega_{\sigma(1)} \wedge \omega_{\sigma(2)} \wedge \cdots \wedge \omega_{\sigma(k)} = (-1)^{\sigma} \omega_1 \wedge \omega_2 \wedge \cdots \wedge \sigma_k.$$

Pull back

Definition (Pull back)

Suppose $\phi:M\to N$ is a differentiable map from M to N, ω is an m-form on N, then the pull-back $\phi^*\omega$ is an m-form on M defined by

$$(\phi^*\omega)_p(\xi_1,\cdots,\xi_m)=\omega_{\phi(p)}(\phi_*\xi_1,\cdots,\phi_*\xi_m), p\in M$$

for $\xi_1, \xi_2, \dots, \xi_m \in T_p M$, where $\phi_* \xi_j \in T_{\phi(p)} N$ is the push forward of $\xi_j \in T_p M$.

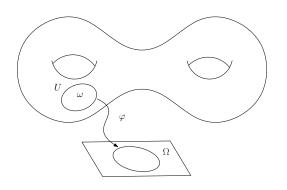
Integration in Euclidean space

Suppose that $U \subset \mathbb{R}^n$ is an open set,

$$\omega = f(x)dx^1 \wedge dx^2 \wedge \cdots \wedge dx^n,$$

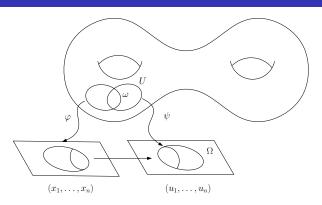
then

$$\int_{U} \omega = \int_{U} f(x) dx^{1} dx^{2} \cdots dx^{n}.$$



Suppose $U\subset M$ is an open set of a manifold M, a chart $\phi:U\to\Omega\subset\mathbb{R}^n$, then

$$\int_{U} \omega = \int_{\Omega} (\phi^{-1})^* \omega.$$



Integration is independent of the choice of the charts. Let $\psi: U \to \psi(U)$ be another chart, with local coordinates (u_1, u_2, \cdots, u_n) , then

$$\int_{\phi(U)} f(x) dx^1 dx^2 \cdots dx^n = \int_{\psi(U)} f(x(u)) det \left(\frac{\partial x^i}{\partial u^j} \right) du^1 du^2 \cdots du^n.$$

Integration on Manifolds

consider a covering of M by coordinate charts $\{(U_{\alpha}, \phi_{\alpha})\}$ and choose a partition of unity $\{f_i\}$, $i \in I$, such that $f_i(p) \geq 0$,

$$\sum_i f_i(p) \equiv 1, \forall p \in M.$$

Then $\omega_i = f_i \omega$ is an *n*-form on M with compact support in some U_{α} , we can set the integration as

$$\int_{M} \omega = \sum_{i} \int_{M} \omega_{i}.$$

Exterior Derivative

Exterior Derivative of a Function

Suppose $f: M \to \mathbb{R}$ is a differentiable function, then the exterior derivative of f is a 1-form,

$$df = \sum_{i} \frac{\partial f}{\partial x_{i}} dx^{i}.$$

Exterior Derivative of Differential Forms

The exterior derivative of an m-form on M is an (m+1)-form on M defined in local coordinates by

$$d\omega = d(\omega_I dx^I) = (d\omega_I) \wedge dx^I,$$

where $d\omega_I$ is the differential of the function ω_I .



Exterior Derivative

The exterior derivative of a differential 1-form is given by:

$$d\left(\sum \omega_i dx_i\right) = \sum_{i,j} \left(\frac{\partial \omega_j}{\partial x_i} - \frac{\partial \omega_i}{\partial x_j}\right) dx_i \wedge dx_j,$$

that of a differential k-form

$$d(\omega_1 \wedge \omega_2 \cdots \wedge \omega_k) = \sum (-1)^{i-1} \omega_1 \wedge \cdots \wedge \omega_{i-1} \wedge d\omega_i \wedge \omega_{i+1} \wedge \cdots \wedge \omega_k.$$

Stokes Theorem

Theorem (Stokes)

let M be an n-manifold with boundary ∂M and ω be a differentialble (n-1)-form with compact support on M, then

$$\int_{\partial M} \omega = \int_{M} d\omega.$$

Stokes Theorem

Theorem

Suppose Σ is a differential manifold, then we have

$$d^k \circ d^{k-1} = 0.$$

Proof.

Assume ω is a k-1 differential form, D is a k+1 chain, from Stokes theorem, we have

$$\int_{D} d^{k} \circ d^{k-1} \omega = \int_{\partial_{k} D} d^{k-1} \omega = \int_{\partial_{k-1} \circ \partial_{k}} \omega = 0,$$

since $\partial_{k-1} \circ \partial_k$.





de Rham Cohomology

Let $\Omega^k(\Sigma)$ be the sapce of all differential k-forms, $d^k: \Omega^k(\Sigma) \to \Omega^{k+1}(\Sigma)$ be exterior differential operator.

Definition (Closed form)

k-form $\omega \in \Omega^k(\Sigma)$ is called a closed form, if $d^k\omega = 0$, namely $\omega \in \operatorname{Ker} d^k$.

Definition (Exact Form)

k-differential form $\omega \in \Omega^k(\Sigma)$ is called exact form, if there is a $\tau \in \Omega^{k-1}(\Sigma)$, such that $\omega = d^{k-1}\tau$, namely $\omega \in \operatorname{Img} d^{k-1}$.

Since $d^k \circ d^{k-1} = 0$, exact forms are closed, $\operatorname{Img} d^{k-1} \subset \operatorname{Ker} d^k$.

de Rham Cohomology

Definition (de Rham Cohomology)

Assume Σ is a differntial manifold, then de Rham complex is

$$\Omega^{0}(\Sigma, \mathbb{R}) \xrightarrow{d^{0}} \Omega^{1}(\Sigma, \mathbb{R}) \xrightarrow{d^{1}} \Omega^{2}(\Sigma, \mathbb{R}) \xrightarrow{d^{2}} \Omega^{3}(\Sigma, \mathbb{R}) \xrightarrow{d^{3}} \cdots$$

$$H_{dR}^{k}(\Sigma, \mathbb{R}) := \frac{\operatorname{Ker} d^{k}}{\operatorname{Img} d^{k-1}}$$

Theorem

The de Rham cohomology group $H^m_{dR}(M)$ is isomorphic to the cohomology group $H^m(M,\mathbb{R})$

$$H^m_{dR}(M) \cong H^m(M, \mathbb{R}).$$



Hodge Operator

Hodge Star Operator - First Definition

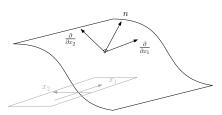
Suppose M is a Riemannian manifold, we can locally find oriented orthonormal basis of vector fields, and choose parameterization, such that

$$\left\{\frac{\partial}{\partial x_1}, \frac{\partial}{\partial x_2}, \cdots, \frac{\partial}{\partial x_n}\right\}$$

form an oriented orthonormal basis. let

$$\{dx_1, dx_2, \cdots, dx_n\}$$

be the dual 1-form basis.



Hodge star operator

Definition (Hodge Star Operator)

The Hodge star opeartor $^*:\Omega^k(M) o \Omega^{n-k}(M)$ is a linear operator

$$^*(dx_1 \wedge dx_2 \wedge \cdots \wedge dx_k) = dx_{k+1} \wedge dx_{k+2} \wedge \cdots \wedge dx_n.$$

Hodge Star Operator

Let $\sigma = (i_1, i_2, \cdots, i_n)$ be a permutation, then the hoedge star operator

$$*(dx_{i_1} \wedge dx_{i_2} \wedge \cdots \wedge dx_{i_k}) = (-1)^{\sigma} dx_{i_{k+1}} \wedge dx_{i_{k+2}} \wedge \cdots \wedge dx_{i_n}.$$

L^2 norm

Definition

Let $\eta, \zeta \in \Omega^k(M)$ are two k-forms on M, then the norm is defined as

$$(\eta,\zeta)=\int_{M}\eta\wedge^{*}\zeta.$$

 $\Omega^k(M)$ is a Hilbert space.

Hodge Star Operator - Second Equivalent Definition

Given a Riemannian manifold (M, \mathbf{g}) , $\mathbf{g} = (g_{ij})$, which gives the inner product in the tangent space $T_p(M)$,

$$g_{ij} = \langle \partial_i, \partial_j \rangle_{\mathbf{g}}.$$

its inverse matrix is (g^{ij}) , satisfies

$$\sum_{j=1}^n g_{ij}g^{jk} = \delta_i^k.$$

Riemannian metric

Definition (Dual Inner Product)

Given a n dimensional Riemannian manifold (M, \mathbf{g}) , the dual inner product $\langle , \rangle_{\mathbf{g}} : T_p^*(M) \times T_p^*(M) \to \mathbb{R}, \ \forall \omega, \eta \in T_p^*(M), \ \omega = \sum_{i=1}^n \omega_i dx^i, \ \eta = \sum_{i=1}^n \eta_i dx^i, \ \text{then}$

$$\langle \omega, \eta \rangle_{\mathbf{g}} = \sum_{i,j=1}^{n} g^{ij} \omega_i \eta_j.$$

Riemannian metric

Orthonormal Basis

Let $\{\theta_1, \theta_2, \cdots, \theta_n\}$ is a set of orthonormal basis

$$\langle \theta_i, \theta_j \rangle_{\mathbf{g}} = \delta_i^j.$$

Basis of $\Omega^k(M)$

We use $\{\theta_i\}$ to construct the basis of $\Omega^k(M)$,

$$\Omega^{k}(M) := \operatorname{Span}\{\theta_{i_{1}} \wedge \theta_{i_{2}} \wedge \cdots \wedge \theta_{i_{k}} | i_{1} < i_{2} < \cdots < i_{k}\}.$$

Dual Inner Product

We define dual inner product $\langle , \rangle_{\mathbf{g}} : \Omega^k(M) \times \Omega^k(M)$ as follows:

$$\langle \theta_{i_1} \wedge \dots \wedge \theta_{i_k}, \theta_{j_1} \wedge \dots \wedge \theta_{j_k} \rangle = \delta_{i_1 \dots i_k}^{j_1 \dots j_k}.$$

Riemannian Volume Element

Riemannian volume Element

Let $G = det(g_{ij})$, then in the local coordinates, the Riemannian volume element is defined as

$$\omega_{\mathbf{g}} = \sqrt{G} dx^1 \wedge dx^2 \wedge \cdots \wedge dx^n.$$

Definition (Hodge Star Operator)

$$^*:\Omega^k(M)\to\Omega^{n-k}(M),$$

$$\omega \wedge *\eta = \langle \omega, \tau \rangle_{\mathbf{g}} \omega_{\mathbf{g}}.$$

Therefore

$$^*(1) = \omega_{\mathbf{g}}, \quad ^*\omega_{\mathbf{g}} = 1.$$



Inner Product

Definition (Inner Product)

Let (M, \mathbf{g}) be a n dimensional Riemannian manifold, ζ and η are differential k-forms, $0 \le k \le n$, then ζ and η inner product is defined as

$$(\zeta,\eta) := \int_{M} \zeta \wedge^* \eta = \int_{M} \langle \zeta, \eta \rangle_{\mathbf{g}} \omega_{\mathbf{g}}$$

Hodge Star Operator on Surface - Type I

Suppose (S, \mathbf{g}) is a surface with a Riemannian metric, with isothermal coordinates (u, v), the metric is

$$\mathbf{g}=e^{2\lambda(u,v)}(du^2+dv^2),$$

Then

$$\frac{\partial}{\partial x_1} = e^{-\lambda} \frac{\partial}{\partial u}, \quad \frac{\partial}{\partial x_1} = e^{-\lambda} \frac{\partial}{\partial v},$$

And

$$dx_1 = e^{\lambda}du, \quad dx_2 = e^{\lambda}dv.$$

Hodge Star

$$*dx_1 = dx_2, *du = dv; *dx_2 = -dx_1, *dv = -du;$$
 $*(1) = dx_1 \wedge dx_2 = e^2 du \wedge dv, *(dx_1 \wedge dx_2) = 1.$

Hodge Star Operator on Surface - Type II

Suppose (S, \mathbf{g}) is a surface with a Riemannian metric, with isothermal coordinates (u, v), the metric is

$$\mathbf{g}=e^{2\lambda(u,v)}(du^2+dv^2),$$

surface area element is

$$\omega_{\mathbf{g}} = e^{2\lambda(u,v)} du \wedge dv.$$

Given 1-forms $\omega = \omega_1 du + \omega_2 dv$ and $\tau = \tau_1 du + \tau_2 dv$, its wedge product is

$$\omega \wedge \tau = (\omega_1 \tau_2 - \omega_2 \tau_1) du \wedge dv.$$

Inner product is

$$\langle \omega, \tau \rangle_{\mathbf{g}} = e^{-2\lambda(u,v)} (\omega_1 \tau_1 + \omega_2 \tau_2).$$

Hodge Star Operator on Surface

$$(\omega_1 du + \omega_2 dv) \wedge *du = \langle \omega, du \rangle_{\mathbf{g}} \omega_{\mathbf{g}} = e^{-2\lambda} \omega_1 e^{2\lambda} du \wedge dv,$$

This shows *du = dv, similarly *dv = -du.

$$^*(\omega_1 du + \omega_2 dv) = \omega_1 dv - \omega_2 du.$$

Hence ** $\omega = -\omega$.

Electronic Field

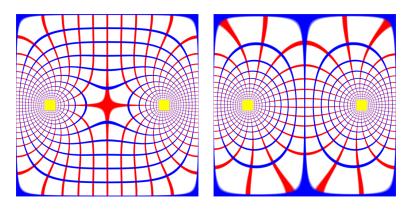


Figure: Hodge star operator.

Codifferential operator

Definition

The codifferential operator $\delta: \Omega^k(M) \to \Omega^{k-1}(M)$ is defined as

$$\delta = (-1)^{k+1+k(n-k)*} d^*,$$

where d is the exterior derivative.

Lemma

The codifferential is the adjoint of the exterior derivative, in that

$$(\delta\zeta,\eta)=(\zeta,d\eta).$$

Laplace Operator

Definition (Laplace Operator)

The Laplace operator $\Delta: \Omega^k(M) \to \Omega^k(M)$,

$$\Delta = d\delta + \delta d.$$

Lemma

The Laplace operator is symmetric

$$(\Delta\zeta,\eta)=(\zeta,\Delta\eta)$$

and non-negative

$$(\Delta \eta, \eta) \geq 0.$$

Proof.

$$(\Delta\zeta,\eta)=(d\zeta,d\eta)+(\delta\zeta,\delta\eta).$$

Harmonic Forms

Definition (Harmonic forms)

Suppose $\omega \in \Omega^k(M)$, then ω is called a k-harmonic form, if

$$\Delta\omega=0$$
.

Lemma

 ω is a harmonic form, if and only if

$$d\omega = 0, \delta\omega = 0.$$

Proof.

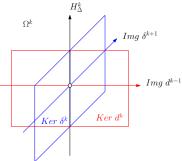
$$0 = (\Delta\omega, \omega) = (d\omega, d\omega) + (\delta\omega, \delta\omega).$$

Definition (Harmonic form group)

All harmoic k-forms form a group, denoted as $H^k_{\Delta}(M)$.

Theorem (Hodge Decomposition)

$$\Omega_k = imgd^{k-1} \bigoplus img\delta^{k+1} \bigoplus H^k_{\Delta}(M).$$



Proof.

$$(imgd^{k-1})^{\perp} = \{\omega \in \Omega^k(M) | (\omega, d\eta) = 0, \forall \eta \in \Omega^{k-1}(M) \}$$
, because $(\omega, d\eta) = (\delta\omega, \eta)$, so $(imgd^{k-1})^{\perp} = ker\delta^k$. similarly, $(img\delta^{k+1})^{\perp} = kerd^k$. Because $imgd^{k-1} \subset kerd^k$, $img\delta^{k+1} \subset ker\delta^k$, therefore $imgd^{k-1} \perp img\delta^{k+1}$.

$$\Omega^k = \mathit{imgd}^{k-1} \oplus \mathit{img}\delta^{k+1} \oplus (\mathit{imgd}^{k-1} \oplus \mathit{img}\delta^{k+1})^{\perp}$$

$$(\operatorname{imgd}^{k-1} \oplus \operatorname{img} \delta^{k+1})^{\perp} = (\operatorname{imgd}^{k-1})^{\perp} \cap (\operatorname{img} \delta^{k+1})^{\perp} = \ker \delta^k \cap \ker d^k = H_{\Delta}^k.$$



suppose $\omega \in kerd^k$, then $\omega \perp img \delta^{k+1}$, then $\omega = \alpha + \beta$, $\alpha \in img d^{k-1}$, $\beta \in H^k_{\Delta}(M)$, define project $h : kerd^k \to H^k_{\Delta}(M)$,

Theorem

Suppose ω is a closed form, its harmonic component is $h(\omega)$, then the map:

$$h: H^k_{dR}(M) \to H^k_{\Delta}(M).$$

is isomorphic.

Each cohomologous class has a unique harmonic form.

Harmonic 1-forms

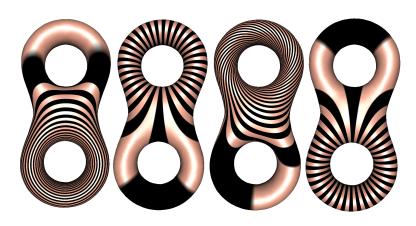


Figure: Harmonic 1-form group basis.