

Differential Geometry in Mathlib

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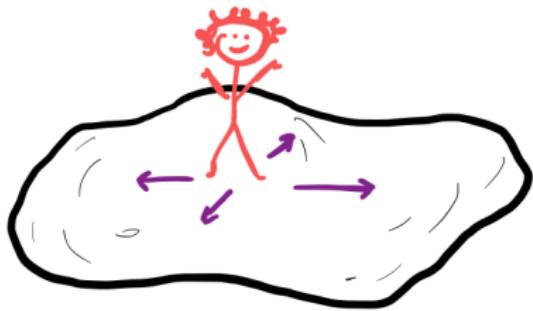
Plan for today

- 1 An introduction to differential geometry
- 2 Manifolds for mathlib
- 3 Lean overview
- 4 Formalisation challenges

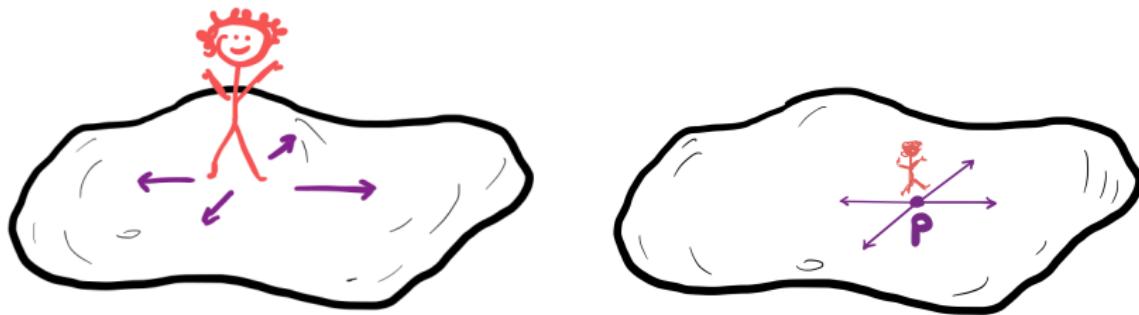
Differential geometry...

... is the study of smooth manifolds and their Lie group, Riemannian, symplectic, foliations, vector bundle, ... structures

What is a manifold?



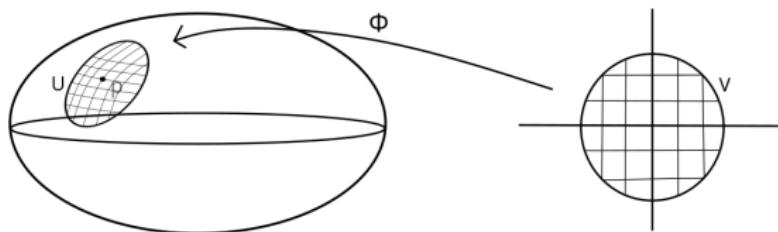
What is a manifold?



surface of a potato is a manifold: locally looks like a disk

Smooth manifolds

- topological **manifold**: second countable Hausdorff topological space M locally homeomorphic to open ball in \mathbb{R}^n
- every $p \in M$ has a coordinate chart: $p \in U \subset M$ open, homeomorphism $\phi: V \rightarrow U$ for $V \subset \mathbb{R}^n$ open ball
- **smooth manifold**: all coordinate transformations from overlapping charts are smooth



Picture courtesy of Dominik Gutwein.

Examples of smooth manifolds

- empty set (of any dimension)
- 0-dimensional: isolated points
- 1-dimensional: \mathbb{R} , \mathbb{S}^1
- n -dimensional: open disc $\mathbb{D} \subset \mathbb{R}^n$
- $n = 2$: \mathbb{R}^2 , \mathbb{S}^2 , \mathbb{T}^2 , Σ_g for $g \geq 1$



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- $n \geq 3$: complicated; classification for $n \geq 4$ impossible
- \mathbb{R}^n , \mathbb{S}^n , \mathbb{T}^n , \mathbb{RP}^n , \mathbb{CP}^n ,
 $\{[z_0 : z_1 : z_2 : z_3 : z_4] \in \mathbb{CP}^4 \mid z_0^5 + \dots + z_4^5 = 0\}$
configuration spaces in physics and engineering
- **not** a manifold: letter "X"

Manifolds with boundary or corners

- $\overline{\mathbb{D}} \subset \mathbb{R}^n$ is a manifold with **boundary**
- interior points locally look like open ball in \mathbb{R}^n ,
boundary points look like open ball in upper half of \mathbb{R}^n
- manifolds with **corners**: local model is Euclidean quadrant
 $[0, 1]^n \subset \mathbb{R}^n$ has corners

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⇒ abstraction to allow re-use

Constraints for defining manifolds

- allow different smoothness
- allow boundary and corners
- allow different base field: \mathbb{R} , \mathbb{C} or p -adic numbers \mathbb{Q}_p
- infinite-dimensional manifolds (e.g. $C^k(M, N)$)

Formalising manifolds with boundary

A smooth manifold includes several data:

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(e.g. **canonical inclusion**)

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(e.g. **canonical inclusion**)
- charts on M (one preferred chart at each point)
- compatibility condition: transition maps lie in structure groupoid

Questions so far?

If you're fine with the mathematics, let's look at the formalisation in Lean.

A tour of differential geometry in mathlib

Overview: differential geometry in mathlib

- smooth manifolds, smooth maps, (continuous) differentiability
- (manifold) Fréchet derivative, chain rule
- diffeomorphisms, local diffeomorphisms; smooth immersions
- products and disjoint unions of manifolds
- classification of 0-dimensional manifolds
- examples: \mathbb{R}^n , half-space, quadrants; intervals
unit sphere; units in Lie groups

Overview: differential geometry in mathlib (cont.)

- (topological and smooth) vector bundles
- basic constructions: trivial bundle, direct sum, product bundle, hom bundle, (co)tangent bundle
- (continuous) differentiability of sections, smooth bundle maps
- Lie bracket of vector fields; Lie groups and their Lie algebra
- smooth bundle metrics; (basic) Riemannian manifolds
- existence of integral curves and local flows
- smoothness of local flows

What's missing?

- special maps: immersions, embeddings, submersions
- smooth submanifolds; sub-bundles
- quotients of manifolds; gluing
- implicit and inverse function theorems
- constant rank theorem; regular value theorem
- existence of a Riemannian metric
- differential topology: Sard's theorem
- classification of 1-manifolds and 2-manifolds
- smooth fibre bundles

In the making/in progress

- smooth immersions and embeddings, submanifolds
- covariant derivatives/connections
very close: Ehresmann connections, pullback connection; geodesic flow, exponential map
- existence and uniqueness of the Levi-Civita connection
- Quotient manifolds

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- **Quotient manifolds**
- unoriented bordism groups
- oriented manifolds — almost done, help welcome
- inverse function theorem — help welcome
- Moreira's version of Morse–Sard's theorem
- orbifolds, diffeological spaces — reviews welcome
- differential forms — help welcome

High-level challenges

① boilerplate: typeclasses

“let E be a smooth vector bundle over a smooth manifold M ”

```
variable (F : Type*) [NormedAddCommGroup F] [NormedSpace k F]
  (E : M → Type*) [TopologicalSpace (TotalSpace F E)]
  [∀ x, AddCommGroup (E x)] [∀ x, Module k (E x)] [∀ x : M, TopologicalSpace (E x)]
  [FiberBundle F E] [VectorBundle k F E] [ContMDiffVectorBundle n F E I]
```

② verbosity: “let $s : M \rightarrow E$ be a C^n section at x ”

```
variable {s : (x : M) → V x} {x : M}
  | {hs : ContMDiffAt I (I.prod J(k, F)) n (fun x ↦ TotalSpace.mk' F x (s x)) x}
```

③ invisible mathematics (cf. Andrej Bauer)

use subtypes, or junk value pattern:

lots of trivial proofs “this point lies in this open set”

High-level challenges

- ④ Can we find better abstractions?

`ContinuousWithinAt`, `ContMDiffWithinAt` are a good abstraction,
but very low-level

- ⑤ Better abstractions: can we abstract “this is just a local argument”?
Make a tactic for this?

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⑥ API consistency vs. combinatorial explosion

- often 4 variants of each lemma `ContMDiff{,On,At,WithinAt}`
- mirror for `MDifferentiable*`, `ContDiff*`, `Differentiable*` (and sometimes `Continuous*`) \Rightarrow **20 versions**
- applied vs non-applied: `contMDiffAt_smul` vs `contMDiffAt_fun_smul` \Rightarrow up to **40 versions**
- real-life example: one PR (50 lines) became 5 (250 lines)
- real-life example: 1000 lines of mathlib code, just copy-pasting `ContMDiff` lemmas to `MDifferentiable`

Some solutions

typeclasses: proposed solution (improved `class` abbrev) is blocked on changes to Lean itself

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`CMDiffAt n f x` means `ContMDiffAt I J n f x`
- vision: almost never need to write the model with corners by hand

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e.g., “ X is a C^n vector field at x ” becomes (`hX: CMDiffAt (T% X) x`)

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`fun_prop` can be supported using similar code

Some solutions (cont.)

Use tactics to auto-generate and keep APIs in sync

idea: `to_mdifferentiable` attribute

- replace `ContMDiff*` (hypotheses and goals)
by the analogous `MDifferentiable` statement
- implementation very similar to `to_additive`

Some solutions (cont.)

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`to_fun` attribute

given a lemma, automatically generate the applied form
(e.g. `contMDiff_smul` to `contMDiff_fun_smul`)

Summary

- ➊ Finding the right definitions is hard (mathematical) work.
- ➋ Invisible mathematics matters, and becomes visible when formalising.
- ➌ Tooling matters for making formalisation ergonomic.

Thanks for listening! Any questions?

Bonus slides

- ▶ The right definition of models with corners
- ▶ More about infinite-dimensional manifolds

The right definition of models with corners

- avoid using just Euclidean quadrants (abstraction!)
- partial equivalence from the full space
- initial requirement: range is a set of unique differentiability (to do calculus, cf. last week)

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- avoid using just Euclidean quadrants (abstraction!)
- partial equivalence from the full space
- initial requirement: range is a set of unique differentiability (to do calculus, cf. last week)
issue: complex manifolds are not real manifolds
- added: interior of range is dense (for symmetry of the second derivative)
- final addition: require a convex range (for \mathbb{R} or \mathbb{C})
for Riemannian manifolds (length using curves matches existing metric)
- open question: complex manifolds with *complex* boundary
(real boundary is already fine)

Infinite-dimensional manifolds

Many different definitions, trade-off between generality and ease of use.

- Hilbert manifolds
- Inverse Limit Hilbert manifolds
 - e.g. $C^\infty(M, N)$ is the inverse limit of the sequence $W^{k,2}(M, N)$
- Banach manifolds
- Fréchet manifolds
- convenient calculus, Bastiani calculus, ...
("Diff(M) is an infinite-dimensional Lie group")

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- Hilbert manifolds: smooth partitions of unity, calculus;
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- Hilbert manifolds: smooth partitions of unity, calculus;
very convenient to work with (but restricted setting)
- Banach manifolds: have calculus (but no smooth partitions of unity)
- Fréchet manifolds: lose the implicit and inverse function theorem
- convenient calculus, Bastiani calculus: non-intuitive; not mainstream

Mathlib: Banach manifolds (with completeness optional)