Lecture 5

New resource: Max Planck Institute's online *Manifold Atlas*. Check it out! http://www.map.mpim-bonn.mpg.de/

Chapter 4 The tangent bundle

- 4.1 Tangent vectors as velocities
- 4.2 The tangent bundle
- 4.3 The differential of a function
- 4.4 Tangent vectors as derivations
- 4.5 Tangent vectors and differentials in local coordinates

4.1 Tangent vectors as velocities

How to define tangent vectors to an abstract manifold?

- Idea 1: A tangent vector is the velocity of a curve. $u = \gamma'(0)$
- Idea 2: A tangent vector is a direction to take the derivative of functions. $f \in C^{\infty}(M, \mathbb{R}) \mapsto \frac{\partial f}{\partial u} = \mathrm{d} f(u)$.

4.1 Tangent vectors as velocities

Let M be a smooth manifold. A *(smooth) curve* on M is a smooth map $\gamma: I \to M$, where $I \subseteq \mathbb{R}$ is an interval.

Let $p \in M$. Let us say that two smooth curves $\gamma_i \colon I_i \to M$ $(i \in \{1,2\})$ s.t. $\gamma_i(0) = p$ have same velocity at p if $(\varphi \circ \gamma_1)'(0) = (\varphi \circ \gamma_2)'(0)$ for some/any chart (U,φ) .

Definition

A $tangent\ vector$ to M at p is an equivalence class of smooth curves "having same velocity at p".

The **tangent space** to M at p is the set of tangent vectors at p, denoted $T_p M$.

4.1 Tangent vectors as velocities

Let M be a smooth manifold of dim. m, and let $p \in M$. Consider a chart (U, φ) containing p.

For any $v=[\gamma]\in \mathrm{T}_p\,M$, the vector $(\varphi\circ\gamma)'(0)\in\mathbb{R}^m$ is well-defined. Let us denote it φ_*v and call it *image* v *in the chart* (U,φ) .

Proposition

 $T_p M$ is a vector space of dim. m, and for any chart (U, φ) the map $v \mapsto \varphi_* v$ is a linear isomorphism $T_p M \stackrel{\sim}{\longrightarrow} \mathbb{R}^m$.

Proof.

- It is clear that φ_{*} is bijective.
- Want to show: the linear structure defined by φ_* : $T_p M \xrightarrow{\sim} \mathbb{R}^m$ is ind. of φ .
- By chain rule, $\psi_* \circ (\varphi_*)^{-1} = \mathrm{d} F_{|_0} : \mathbb{R}^m \to \mathbb{R}^m$ where $F = \psi \circ \varphi^{-1}$.
- $\bullet\,$ Since F is a diffeomorphism (transition function), ${\rm d}F_{|_0}$ is a linear isomorphism.

Remark. If $M = U \subseteq \mathbb{R}^m$, then $T_p M \approx \mathbb{R}^m$.

4.2 The tangent bundle

Let
$$TM := \bigsqcup_{p \in M} T_p M$$
.

There is a "canonical projection" $\pi \colon TM \to M$ such that $v \in T_pM \mapsto p$.

In other words, $\pi^{-1}(\{p\}) = T_p M$.

Proposition

 $\pi \colon TM \to M$ is a smooth fiber bundle, called the **tangent bundle** to M.

Proof.

We show simultaneously that TM is a smooth manifold, and that $\pi\colon TM\to M$ is a smooth fiber bundle.

First let us discuss some generalities about fiber bundles.

Generalities on fiber bundles.

A top. space X is a *fiber bundle* over B with typical fiber F if it is equipped with a projection $\pi\colon X\to B$ s.t. $\forall x\in B\ \exists U\ni x$

$$\pi^{-1}(U) \xrightarrow{\exists \varphi \text{ homeo}} U \times F$$

$$\downarrow \qquad \qquad \downarrow \qquad \qquad \qquad \downarrow \qquad \qquad \qquad \downarrow \qquad \qquad \qquad \downarrow \qquad \qquad \qquad \qquad \downarrow \qquad \qquad \qquad \downarrow \qquad \qquad \downarrow \qquad \qquad \downarrow \qquad \qquad \qquad \qquad \downarrow \qquad \qquad \qquad \downarrow \qquad \qquad \qquad \qquad \downarrow \qquad \qquad \downarrow \qquad \qquad \qquad \downarrow \qquad \qquad \qquad \qquad \downarrow \qquad \qquad \qquad \downarrow \qquad \qquad \qquad \qquad \qquad$$

Equivalently, there exists (U_i, φ_i) where $(U_i)_{i \in I}$ is a covering of B and $\varphi_i \colon \pi^{-1}(U_i) \to U_i \times F$ is a homeomorphism s.t. diagram commutes.

When U_i and U_j intersect (let $U_{ij} := U_i \cap U_j$), we have the following situation:

The diagram commutes $\Leftrightarrow \varphi_j \circ \varphi_i^{-1}(x,y) = (x,g_{ij}(x,y))$ for some map $g_{ij} \colon U_{ij} \times F \to F$. Think of g_{ij} as a map $U_{ij} \to \operatorname{Homeo}(F)$ $(x \mapsto g_{ij}(x,\cdot))$

Remark. The data of B (base), $(U_i)_{i \in I}$ (open cover of B), F (typical fiber), and $(g_{ij})_{i,j \in I}$ s.t. $g_{ij} \circ g_{jk} = g_{ik}$ is enough to recover the fiber bundle.

Definition

Let $G \leq \operatorname{Homeo}(F)$ be a subgroup.

If $g_{ii}(x) \in G$ for all $x \in U_{ii}$ and for all $i, j \in I$, the fiber bundle is called a *G-bundle*.

Notable examples:

- $G = \{id\}$. $M \approx B \times F$: trivial bundle.
- *F* is discrete: *covering map*.
- F = G is a group acting on itself by multiplication: **principal bundle**.
- F is a vector space and G = GL(F): **vector bundle**.
- B, F are smooth manifolds and g_{ij}: U_{ij} × F → F are smooth: smooth fiber bundle. In part., G = Diffeo(F).

Proposition

In the last case (smooth fiber bundle), there exists a unique smooth structure on M such that each map $\varphi_i \colon \pi^{-1}(U_i) \to U_i \times F$ is a diffeo.

Back to the tangent bundle.

Proposition

 $\pi \colon TM \to M$ is a smooth vector bundle.

Proof.

Let (U_i, φ_i) be a smooth atlas on M.

Consider the map Φ_i : $\pi^{-1}(U_i) \subseteq TM \to U_i \times \mathbb{R}^m$ defined by $\Phi_i(v) = (\pi(v), (\varphi_i)_*v)$.

Each Φ_i is bijective, and when U_i and U_j intersect we have:

$$\Phi_{j} \circ (\Phi_{i})^{-1} : (p, v) \mapsto \left(p, (\varphi_{j})_{*} \left[(\varphi_{i})_{*} \right]^{-1} v \right)$$
$$= \left(p, dF_{ij}_{|\varphi_{i}(x)} v \right)$$

where $F_{ij} = \varphi_j \circ \varphi_i^{-1}$ is the transition function.

The map $g_{ij}\colon (x,v)\mapsto \mathrm{d}F_{ij}{}_{|\varphi_i(x)}v$ is smooth and linear in v, we conclude that $\mathrm{T}M$ is a smooth vector bundle.

4.3 Differential of a function

Let $f: M \to N$ be a smooth function.

We would like to define the differential (or derivative) $\mathrm{d} f\colon \mathrm{T} M\to \mathrm{T} N$ s.t. for all $p\in M$, the restriction $\mathrm{d} f_{\mid \mathrm{T}_p M}$ is a linear map $\mathrm{T}_p M\to \mathrm{T}_{f(p)} N$.

Observe that for any smooth curve $c: I \to M$ through $p \in M$, we have a smooth curve $f \circ c: I \to N$ through $f(p) \in N$.

Definition

The *differential* (or *derivative*) of f is the map $\mathrm{d} f\colon \mathrm{T} M\to \mathrm{T} N$ induced by the map $c\mapsto f\circ c$ on smooth curves.

Remark. For all $p \in M$, $\mathrm{d} f_{\mid T_p M}$ is a linear map $\mathrm{T}_p M \to \mathrm{T}_{f(p)} N$: $\mathrm{d} f$ is a **homomorphism of vector bundles.**

$$\begin{array}{ccc}
TM & \xrightarrow{df} & TN \\
\downarrow^{\pi} & & \downarrow\\
M & \xrightarrow{f} & N
\end{array}$$

4.3 Differential of a function

Terminology. The differential of f is also called: derivative of f, linear tangent map to f, or pushforward.

Notations:

$$\begin{array}{cccc} \mathrm{d} f_{|_{p}}(v) & \mathrm{d} f_{p}v & \mathrm{d} f(p)v \\ \\ \mathrm{D} f_{|_{p}}(v) & \mathrm{D} f_{p}(v) & \mathrm{D} f(p)v & \mathrm{D}_{p}f(v) & \mathrm{D}_{v}f \\ \\ f_{*}v & \frac{\partial f}{\partial v} & v \cdot f \end{array}$$

Examples:

- Let $M=U\subseteq\mathbb{R}^m$ and $N=\mathbb{R}^n$. Then $\mathrm{d} f_{|_p}\colon \mathrm{T}_p\, M\approx\mathbb{R}^m\to\mathrm{T}_{f(p)}\,N\approx\mathbb{R}^n$ is the usual differential.
- Let $\varphi \colon U \subseteq M \to \mathbb{R}^m$ be a smooth chart. Then $d\varphi = \varphi_*$.
- Let $f: M \to N$ be constant. Then $df \equiv 0$.
- Let $f: M \to N = \mathbb{R}$. Then $\mathrm{d} f_{|_p} : \mathrm{T}_p M \to \mathrm{T}_{f(p)} \, \mathbb{R} \approx \mathbb{R}$. In other words, $\mathrm{d} f_{|_p} \in \mathrm{T}_p^* M$.

4.4 Tangent vectors as derivations

4.4 Tangent vectors as derivations

Idea 2: A tangent vector is a direction to take the derivative of functions.

Let M be a smooth manifold and let $p \in M$.

Consider the algebra $A = C^{\infty}(M, \mathbb{R})$.

(Better: **localize** by taking $A = C_p^{\infty}(M, \mathbb{R}) := \{germs \ of \ smooth \ functions \ at \ p\}.)$

For any $v \in T_p M$, consider the map $\frac{\partial}{\partial v} : A \to \mathbb{R}$ defined by $f \mapsto \mathrm{d} f_p(v)$.

Definition

A *derivation at* p is a linear map $D: A \to \mathbb{R}$ that satisfies the *Leibniz rule*:

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

4.4 Tangent vectors as derivations

Theorem

We have a linear isomorphism:

$$T_p M \to \{ \text{Derivations at } p \}$$

$$v \mapsto \frac{\partial}{\partial v}$$

Proof sketch.

- ullet By using a bump function, we can work on an open set U containing p.
- By using a chart, we can assume $U \subseteq \mathbb{R}^m$.
- · Injectivity and linearity is easy.
- Surjectivity: use Taylor expansion.

Remark. If one defines tangent vectors as derivations, the definition of the differential of a function is trivial: $df_p(v) := v(f)$.

Henceforth, we identify tangent vectors and derivations. $v \leftrightarrow \frac{\partial}{\partial v}$

4.5 Tangent vectors and differentials in local coordinates

Let (x^1, \ldots, x^m) be local coordinates on M.

Recall: This means that there is a chart (U, φ) such that $\varphi = (x^1, \dots, x^m)$.

For each $i \in \{1, ..., m\}$, x^i is a smooth function $U \to \mathbb{R}$.

Its differential at $p \in M$ is a linear map $(\mathrm{d} x^i)_{|_p} \colon \mathrm{T}_p M \to \mathrm{T}_{x^i(p)} \mathbb{R} \approx \mathbb{R}$.

Each $(\mathrm{d}x^i)_{|_p}$ is an element of the dual vector space T_p^*M (i.e. $(\mathrm{d}x^i)_{|_p}$ is a *covector*).

Proposition

Let $p \in U$. There exists a unique basis (u_1, \ldots, u_m) of $T_p M$ such that

$$(\mathrm{d} x^i)_{|_p}(u_j) = \delta^i_j$$
 where we denote $\delta^i_j = \left\{ egin{array}{ll} 1 & \mbox{if } i=j \\ 0 & \mbox{if } i
eq j \end{array} \right.$ (Kronecker delta).

Proof. (u_1,\ldots,u_m) is the basis of $\mathrm{T}_p\,M$ whose dual basis is $\left((\mathrm{d} x^1)_{|_p},\ldots,(\mathrm{d} x^m)_{|_p}\right)$.

Notation. u_i is denoted $\frac{\partial}{\partial x^i}$ and called **coordinate vector**.

For $f: U \to \mathbb{R}$, we can write $\frac{\partial f}{\partial x^i}$ instead of $\mathrm{d} f(\frac{\partial}{\partial x^i})$. In particular, we have

$$\frac{\partial x^i}{\partial x^j} = \delta^i_j.$$

Writing vectors and covectors in local coordinates:

Corollary

- Any tangent vector $v \in T_p M$ is written $v = \sum_{i=1}^m v^i \frac{\partial}{\partial x^i}$ where $v^i = (\mathrm{d} x^i)_{|_p}(v)$.
- Any covector $\alpha \in T_p^* M$ is written $\alpha = \sum_{i=1}^m \alpha_i \, \mathrm{d} x^i$ where $\alpha_i = \alpha(\frac{\partial}{\partial x^i})$.
- For any smooth function $f : U \to \mathbb{R}$, we have $\mathrm{d} f = \sum_{i=1}^m \frac{\partial f}{\partial x^i} \, \mathrm{d} x^i$.

Writing differentials in local coordinates:

Let $f: M \to N$ be a smooth map.

Let $(x^i)_{1 \le i \le m}$ be local coordinates on M and $(y^j)_{1 \le i \le n}$ on N.

The *components* of f are the functions $f^j : U \to \mathbb{R}$ defined by $f^j = y^j \circ f$.

For each
$$j \in \{1, ..., n\}$$
, we have $\mathrm{d} f^j = \sum_{i=1}^m \frac{\partial f^j}{\partial x^i} \, \mathrm{d} x^i$. At any $p \in U!$

The matrix $\left[\frac{\partial f^j}{\partial x^i}\right]_{\substack{1\leqslant i\leqslant m\\1\leqslant j\leqslant n}}$ is called the **Jacobian matrix** of f. Depends on $p\in U!$

Proposition

The Jacobian matrix of f at p is the matrix of the linear map $(\mathrm{d} f)_{|_p} \colon \operatorname{T}_p M \to \operatorname{T}_{f(p)} N$ in the bases $\left(\frac{\partial}{\partial x^i}\right)$ of $\operatorname{T}_p M$ and $\left(\frac{\partial}{\partial y^j}\right)$ of $\operatorname{T}_{f(p)} N$.

Proof. See Exercise Sheet #3.

Chapter 5 Smooth maps

- 5.1 Recap
- 5.2 Rank of a smooth map
- 5.3 Local diffeomorphisms
- 5.4 Immersions and embeddings
- 5.5 Submersions
- 5.6 Critical points and Sard's theorem

5.1 Recap

What do we know about maps between smooth manifolds so far?

- What it means for a map $f: M \to N$ to be smooth, or a diffeomorphism.
- ullet The differential $\mathrm{d}f$ of a smooth map.
- ullet How to consider f and compute $\mathrm{d}f$ in charts / local coordinates.

Recall that given charts $(U\ni p,\varphi)$ and $(V\ni f(p),\psi)$, we can look at the map $\hat{f}=\psi\circ f\circ \varphi^{-1}$ instead of f.

 \hat{f} is a smooth map $\mathbb{R}^m \to \mathbb{R}^n$ (well-defined on $\varphi(U)$ provided U is small enough).

Let us review some important facts about smooth maps $\mathbb{R}^m \to \mathbb{R}^n$.

Theorem (Inverse inversion theorem)

Let $f:U\subseteq\mathbb{R}^m\to\mathbb{R}^m$ be a smooth map. Let $x_0\in U$ s.t. If $\mathrm{d} f_{|_{x_0}}$ is invertible.

Then $\exists V \ni x_0 \text{ s.t. } f_V \colon V \to f(V) \text{ is a smooth diffeomorphism.}$

Remark.

- Proof: Banach fixed point theorem for contracting maps between Banach spaces.
- Theorem holds in most other regularity classes *C*.

Theorem (Implicit function theorem)

Let $f: U \subseteq \mathbb{R}^m \times \mathbb{R}^p \to \mathbb{R}^m$ be a smooth map.

Let $(x_0, y_0) \in U$ s.t. the partial differential $d_1 f_{|(x_0, y_0)} : \mathbb{R}^m \to \mathbb{R}^m$ is invertible.

Then $\exists V \ni (x_0, y_0)$ and a smooth map $\varphi \colon V \cap \mathbb{R}^m \to \mathbb{R}^n$ s.t., for all $(x, y) \in V$:

$$f(x, y) = 0 \Leftrightarrow y = \varphi(x)$$

Rank of a smooth map and the constant rank theorem:

Let $f:U\subseteq\mathbb{R}^m\to\mathbb{R}^n$ be a smooth map.

By definition, the *rank of* f at $x_0 \in U$ is the rank of the linear map $\mathrm{d} f_{|_{\Sigma_0}} \colon \mathbb{R}^m \to \mathbb{R}^n$.

Theorem (Constant rank theorem)

Let $f: U \subseteq \mathbb{R}^m \to \mathbb{R}^n$ be a smooth map. Assume f has constant rank near $x_0 \in U$.

There exists diffeos $\varphi \colon U_1 \ni x_0 \to \varphi(U_1) \subseteq \mathbb{R}^m$ and $\psi \colon V \ni f(x_0) \to \psi(V) \subseteq \mathbb{R}^n$ s.t.

$$\psi \circ f \circ \varphi^{-1} = \mathrm{d} f_{|_{x_0}} .$$

Second version:

$$\psi \circ f \circ \varphi^{-1} = (x_1, \dots, x_m) \mapsto (x_1, \dots, x_r, 0, \dots, 0)$$

where r is the rank of f near p.