Some Problems

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I'm gonna try to type up my solutions to some problems here. They may or may not be correct.

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Lecture 1

Euclidian Spaces

1.1 Smooth Functions on Euclidian Space

Problem. Find a function $h: \mathbb{R} \to \mathbb{R}$ that is C^2 but not C^3 at x = 0.

Solution. Take $h(x) = x^{5/2}$. Then $h''(x) = \frac{15}{4}\sqrt{x}$, but $h'''(x) = \frac{15}{8}x^{-1/2}$ for $x \neq 0$ and undefined at zero. Therefore h is C^2 but not C^3 .

Problem. Define f(x) on \mathbb{R} by

$$f(x) = \begin{cases} e^{-1/x} & \text{for } x > 0; \\ 0 & \text{for } x \le 0. \end{cases}$$

- (a) Show by induction that for x > 0 and $k \ge 0$, the kth derivative $f^{(k)}(x)$ is of the form $p_{2k}(1/x)e^{-1/x}$ for some polynomial $p_{2k}(y)$ of degree 2k in y.
- (b) Prove that f is C^{∞} on \mathbb{R} and that $f^{(k)}(0) = 0$ for all $k \ge 0$.

Solution.

(a) We use induction on k. For k=1, we have $f'(x)=\frac{1}{x^2}e^{-1/x}$. In this case, $p_2(y)=y^2$, and so $p_2(1/x)=\frac{1}{x^2}$. Now assume $f^{(k)}(x)$ is of the form $p_{2k}(1/x)e^{-1/x}$ for some polynomial $p_{2k}(y)$ of degree 2k in y. Then by the product rule,

$$f^{(k+1)}(x) = p'_{2k}(1/x)e^{-1/x} + \frac{1}{x^2}e^{-1/x}p_{2k}(1/x) = e^{-1/x}\left(p'_{2k}(1/x) + \frac{1}{x^2}p_{2k}(1/x)\right).$$

For the sum in the right expression, $p_{2k}'(1/x) + \frac{1}{x^2}p_{2k}(1/x)$ has degree 2(k+1): to see this, note that p_{2k}' has degree 2k-1, so we can forget about it. If $p_{2k}(1/x) = a_{2k}\left(\frac{1}{x}\right)^{2k} + b_{2k-1}\left(\frac{1}{x}\right)^{2k-1} + \cdots$ for constants a_{2k}, b_{2k}, \cdots , we have $\frac{1}{x^2}p_{2k} = a_{2k}\frac{1}{x^{2k+2}} + b_{2k}\frac{1}{x^{2k+1}} + \cdots = a_{2k}\frac{1}{x^{2(k+1)}} + \cdots$. So this polynomial has degree 2(k+1). Therefore $f^{(k)}(x)$ is of the form $p_{2(k+1)}(1/x)e^{-1/x}$ for some polynomial $p_{2(k+1)}$ of degree 2(k+1), and we are done.

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(b) Our strategy is to show that $f^{(k)}(x) = 0$ for x < 0, $f^{(k)} = 0$, and $\lim_{x \to 0} f^{(k)}(x) = 0$ for x > 0. These conditions ensure that f is smooth and the kth derivative vanishes at zero. First, note that $f^{(k)}(x) = 0$ for x < 0 by definition. To show $\lim_{x \to 0} f^{(k)}(x) = 0$ for x > 0, recall that $f^{(k)}(x) = p_{2k}(1/x)e^{-\frac{1}{x}}$. Using the genius substitution $u = \frac{1}{x}$, we can rewrite this limit as $\lim_{u \to \infty} \frac{p_{2k}}{e^u}$. From here, apply L'Hôpital's rule 2k times to get our desired result.

Finally, we show $f^{(k)}(0)=0$. We do this by induction on k. The base case is true by definition. Assume $f^{(k)}(0)=0$. Then $f^{(k+1)}(0)=\lim_{h\to 0}\frac{f^{(k)}(h)-f^{(k)}(0)}{h-0}=\lim_{h\to 0}\frac{f^{(k)}(h)}{h}=\lim_{h\to 0}\frac{p_{2k}(1/h)e^{-1/h}}{h}$. Once again, make the substitution u=1/h to get $f^{(k+1)}(0)=\lim_{u\to \infty}\frac{up_{2k}(u)}{e^u}=0$ by 2k+1 applications of L'Hôpital's rule.

Problem. Let $U \subseteq \mathbb{R}^n$ and $V \subseteq \mathbb{R}^n$ be open subsets. A C^{∞} map $F: U \to V$ is called a **diffeomorphism** if it is bijective and has a C^{∞} inverse $F^{-1}: V \to U$.

- (a) Show that the function $f:(-\pi/2,\pi/2)\to\mathbb{R},\ f(x)=\tan x$ is a diffeomorphism.
- (b) Find a linear function $h:(a,b) \to (-1,1)$, thus proving that any two finite open intervals are diffeomorphic.

Then the composition $f \circ h : (a, b) \to \mathbb{R}$ is then a diffeomorphism of an open interval to \mathbb{R} .

Solution.

- (a) We want to show that $\tan x$ is a smooth bijection and has a smooth inverse. Let $\tan(a) = \tan(b)$, then these numbers are associated to the same angle in $(-\pi/2, \pi/2)$, similarly, every real number is mapped onto by an angle in $(-\pi/2, \pi/2)$. For smoothness, note that $\tan'(x) = \sec^2(x)$, $\tan''(x) = 2\sec^2(x)\tan(x)$. From here you can see that the remaining derivatives are all products of sec and \tan , which are both defined on $(-\pi/2, \pi/2)$ (since \cos never hits zero on this interval). So $\tan x$ is smooth.
 - The C^{∞} inverse has to be arctan: $(-\pi/2, \pi/2) \to \mathbb{R}$, there are no better candidates. We have $\arctan \circ \tan(x) = \mathrm{id}_{\mathbb{R}}$ by definition, so arctan is an inverse: to see smoothness, note that $\arctan'(x) = \frac{1}{1+x^2}$, $\arctan''(x) = -\frac{2x}{(1+x^2)^2}$, and so on. These functions are all continuous on $(-\pi/2, \pi/2)$, and so arctan is a smooth inverse for tan. Therefore $\tan: (-\pi/2, \pi/2) \to \mathbb{R}$ is a diffeomorphism.
- (b) Consider the function with its graph being a line segment joining (a, 1) to (b, -1).

1.2 Tangent Vectors in \mathbb{R}^n as Derivations

Problem. Let X be the vector field $x \partial / \partial x + y \partial / \partial y$ and f(x, y, z) the function $x^2 + y^2 + z^2$ on \mathbb{R}^3 . Compute Xf.

Solution. Since
$$Xf = \sum a^i \left(\frac{\partial f}{\partial x^i} \right)$$
, we have $Xf = x \left(\frac{\partial f}{\partial x} \right) + y \left(\frac{\partial f}{\partial y} \right) = 2x^2 + 2y^2$.

Problem. Define carefully addition, multiplication, and scalar multiplication in C_p^{∞} . Prove that addition in C_p^{∞} is commutative.

Solution. For reference: C_p^{∞} is the set of all germs of C^{∞} functions on \mathbb{R}^n at p. A germ is an equivalence class of a pair (f,U) where for U,V nbds of p, two pairs (f,U),(g,V) are related if there exists an open set $W_p \subseteq U \cap V$ such that f=g on W. Let $[f]_p,[g]_p$ be germs of two functions f,g.

We define addition and multiplication by $[f]_p + [g_p] = [f+g]_p$, $[f]_p \times [g]_p = [f \times g]_p$ and scalar multiplication by $a[f]_p = [af]_p$ for $a \in \mathbb{R}$. If $f: U_p \to \mathbb{R}, u \mapsto f(u)$ and $g: V_p \to \mathbb{R}, v \mapsto g(v)$, then we define $f+g: U \cap V \to \mathbb{R}$ by $(f+g)(w) = f(w) +_{\mathbb{R}} g(w)$ and $(f \times g)(w) = f(w) \times_{\mathbb{R}} g(w)$ for $w \in U \cap V$. Addition is commutative because addition in \mathbb{R} is commutative.

Problem. Let D and D' be derivations at p in \mathbb{R}^n , and $c \in \mathbb{R}$. Prove that

- (a) the sum D + D' is a derivation at p,
- (b) the scalar multiple cD is a derivation at p.

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Solution. Recall that derivations are \mathbb{R} -linear maps $D: C_p^{\infty} \to \mathbb{R}$ satisfying the Liebniz rule D(fg) = (Df)g(p) + f(p)Dg. Let D and D' be derivations. Then (D+D')(fg) = D(fg) + D'(fg) = (Df)g(p) + f(p)Dg + (D'f)g(p) + f(p)D'g = (Df + D'f)g(p) + f(p)(Dg + D'g) = ((D+D')f)g(p) + f(p)(D+D')g. So D+D' is a derivation.

On the same vein, consider cD for D a derivation. Then (cD)(fg) = cD(fg) = c(Df)g(p) + cf(p)Dg = (cD)fg(p) + f(p)(cD)g, so cD is also a point-derivation at p.

Problem. Let A be an algebra over a field K. If D_1 and D_2 are derivations of A, show that $D_1 \circ D_2$ is not necessarily a derivation (it is if D_1 or $D_2 = 0$), but $D_1 \circ D_2 - D_2 \circ D_1$ is always a derivation of A.

Solution. Let D_1 and D_2 be the standard derivative at p that sends functions to \mathbb{R} , and $[f]_1 \in C_p^{\infty}, f: x \mapsto x^2, [g]_1 \in C_p^{\infty}, g: x \mapsto x$. If $D_1 \circ D_2$ were a derivation, then $(D_1 \circ D_2)(fg) = (D_1 \circ D_2)(f)g(p) + f(p)(D_1 \circ D_2)(g) = f''g(1) + f(1)g'' = 2$. But in reality, (fg)'' = 6. So this is false.

1.3 Alternating *k*-Linear Functions

Problem. If f is a trilinear function on a vector space V, what is $(Af)(v_1, v_2, v_3)$, where $v_1, v_2, v_3 \in V$? Solution. Recall the six elements of S_3 are 1,(12),(23),(13),(123),(132). So

$$(Af)(v_1, v_2, v_3) = \sum_{\sigma \in S_3} (\operatorname{sgn} \sigma) \sigma f$$

$$= f(v_1, v_2, v_3) - f(v_2, v_1, v_3) - f(v_1, v_3, v_2) - f(v_3, v_2, v_1) + f(v_2, v_3, v_1) + f(v_3, v_1, v_2).$$

Problem. Show that if f, g, h are multilinear functions on V, then $(f \otimes g) \otimes h = f \otimes (g \otimes h)$.

Solution. Let f, g, h be j, k, and ℓ -linear functions respectively. Then

$$(f \otimes g) \otimes h = (f(v_1, \dots, v_j)g(v_{j+1}, \dots, v_{j+k})) \otimes h$$

$$= f(v_1, \dots, v_j)g(v_{j+1}, \dots, v_{j+k})h(v_{j+k+1}, \dots, v_{j+k+\ell})$$

$$= f(v_1, \dots, v_j)(g \otimes h)$$

$$= f \otimes (g \otimes h).$$

Problem. For $f, g \in A_2(V)$, write out the definition of $f \land g$ using (2,2)-shuffles.

Solution. Note that the images of $\{1,2,3,4\}$ under the (2,2)-shuffles of S_4 are 1234, 1324, 1423, 2314, 2413, 3412. So the (2,2)-shuffles are 1,(23),(243),(123),(1243) and (13)(24).

$$\begin{split} f \wedge g &= \sum_{(2,2)\text{-shuffles }\sigma} (\operatorname{sgn}\sigma) f(\nu_{\sigma(1)},\nu_{\sigma(2)}) g(\nu_{\sigma(3)},\nu_{\sigma(4)}) \\ &= f(\nu_1,\nu_2) g(\nu_3,\nu_4) - \\ f(\nu_1,\nu_3) g(\nu_2,\nu_4) + \\ f(\nu_1,\nu_4) g(\nu_2,\nu_3) + \\ f(\nu_2,\nu_3) g(\nu_1,\nu_4) - \\ f(\nu_2,\nu_4) g(\nu_1,\nu_3) + \\ f(\nu_3,\nu_4) g(\nu_1,\nu_2). \end{split}$$