

# LECTURE NOTES - MATH 58T (SPRING 2023)

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## 1. LECTURE 1: VECTOR FIELDS AND DIFFERENTIAL FORMS

Please note that this is only a quick review. Hopefully it is mostly familiar and you can learn quickly if not.

**1.1. Fundamental results of ODE theory.** If  $U \subset \mathbb{R}^n$  is open, a (smooth) vector field on  $U$  is a smooth map  $V : U \rightarrow \mathbb{R}^n$ , equivalently a section of  $TU \rightarrow U$ . Colloquially, a vector field is a choice of smoothly varying collection of vectors at every point of  $U$ .

We are interested in the particle trajectories in  $U$  whose velocity at any time is equal to the vector specified by  $V$  at the point it's at. Finding such trajectories is by definition solving the following ODE for  $\gamma : I \rightarrow U$ , where  $I$  is a real interval:

$$(1) \quad \gamma'(t) = V(\gamma(t)),$$

for all  $t \in I$ .

*Remark 1.* A special class of vector fields are linear ones, i.e. linear maps  $V : \mathbb{R}^n \rightarrow \mathbb{R}^n$ . You have studied such ODE's in detail and it might be a good time to remember what was going on there (you should have the full picture for  $n = 2$ ).  $\square$

**Theorem 1.** • (existence) For every  $x_0 \in U$ , there exists an  $\epsilon > 0$  such that the ODE (1) has a solution  $\gamma : (-\epsilon, \epsilon) \rightarrow U$  satisfying the initial condition  $\gamma(0) = x_0$ .

- (uniqueness) For any  $\epsilon > 0$ , the initial value problem as in the previous bullet point has at most one solution<sup>1</sup>.
- (smooth dependence on initial data) For every  $x_0 \in U$ , there exists an  $\epsilon > 0$  and a neighborhood  $U_{x_0} \subset U$  of  $x_0$  such that the solution of the IVP with initial condition  $\gamma(0) = x$  on the interval  $(-\epsilon, \epsilon)$  exists for all  $x \in U_{x_0}$ . Moreover, the induced map

$$(-\epsilon, \epsilon) \times U_{x_0} \rightarrow U$$

is a smooth map.

*Question 1.* Prove the following rectification theorem. Assuming that  $V(x_0) \neq 0$ , one can find a coordinate system  $y_1, \dots, y_n$  at  $x_0$  such that  $V = \frac{\partial}{\partial y_1}$  in the domain of this coordinate system.  $\square$

*Remark 2.* We call the points where the vector field vanishes its singularities. Finding a normal form near singularities is much more difficult. For example, it is not true that every smooth vector field is equal to a linear one in a different coordinate system if the coordinate change is

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<sup>1</sup>note that for large  $\epsilon$  it may have no solutions!

required to be smooth. This is possible using a continuous change of coordinates if the singularity is hyperbolic due to Hartman-Grobman theorem, which is a non-trivial result.  $\square$

**1.2. Vector fields on manifolds and their flows.** The main change of perspective in differential topology from a standard ODE course will be to study the solutions of an ODE with all possible initial conditions at the same time (rather than solving a single initial value problem). This leads to the notion of the flow of a vector field. The well-definedness and good behaviour of flows rely heavily on the smooth dependence on initial data property, which may not have been at the forefront thus far in your thinking of the basic theory of ODE's.

*Definition 1.* Let  $X$  be a smooth manifold. A smooth section of  $TX \rightarrow X$  is called a (smooth) vector field.  $\square$

*Question 2.* Can you always push forward a vector field by a smooth map? Why? How about a diffeomorphism?  $\square$

Let us go through what it means to write a vector field on  $X$  in local coordinates. This is mostly about notation. Note that if we take a chart  $(U, \phi)$  on  $X$ , we obtain a vector field on  $U$  by restriction, and one on  $\tilde{U} = \phi(U) \subset \mathbb{R}^n$  by construction of  $TX$ .

Let us call  $x_1, \dots, x_n$  the coordinate functions<sup>2</sup> on the Euclidean space that  $\tilde{U}$  resides. Then, it is customary to denote the vector field on  $\tilde{U}$  equal to  $(1, 0, 0, \dots, 0)$  everywhere by  $\frac{\partial}{\partial x_1}$ ,  $(0, 1, 0, \dots, 0)$  everywhere by  $\frac{\partial}{\partial x_2}$  and so on. We can think about these constant vector fields also as living on  $U$ .

Notice that any vector field on  $\tilde{U}$  can be written uniquely as

$$v_1 \frac{\partial}{\partial x_1} + \dots + v_n \frac{\partial}{\partial x_n},$$

for functions  $v_i : \tilde{U} \rightarrow \mathbb{R}$ ,  $i = 1, \dots, n$ . In particular, any vector field on  $X$  can be uniquely written in this form in the chart  $(U, \phi)$ .

Given a vector field  $V : X \rightarrow TX$ , we can write down the following differential equation for smooth maps  $\gamma : I \rightarrow X$ :

$$(2) \quad \gamma'(t) = V(\gamma(t)),$$

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<sup>2</sup>Great confusion is caused by denoting the coordinate functions and the coordinates of an arbitrary point in  $\mathbb{R}^n$  with the same symbols. This corresponds to the following: we usually denote the value of the coordinate function  $x_i$  at point  $x$  by  $x_i$ . In the real line with coordinate function  $x$  we sometimes make it even more confusing and denote the point which takes value  $x$  under the coordinate function  $x$  by just  $x$ . All three objects would ideally get their own symbol.

for every  $t \in I$ , where  $I$  is an interval inside the real line with coordinate  $t$ , where  $\gamma'(t) := d\gamma_t \left( \frac{\partial}{\partial t} \right)$ . In coordinate charts this equation is the same as the one we considered in the last class.

If we write  $V$  in a coordinate chart  $(U, \phi)$  as above

$$V(x) = v_1(x) \frac{\partial}{\partial x_1} + \dots + v_n(x) \frac{\partial}{\partial x_n}, \text{ for all } x \in \tilde{U},$$

and denote the components of  $\gamma$  by  $\gamma_i$  in the same chart, the equation (2) is equivalent to

$$\gamma'_i(t) = v_i(\gamma(t)), \text{ for } i = 1, \dots, n$$

which might be a more familiar form of an ODE (“a system of ODE’s”).

Solutions of the equation (2) are called integral curves. We know that for any  $x_0 \in X$ , there is an  $\epsilon > 0$  and an integral curve  $\gamma : (-\epsilon, \epsilon) \rightarrow X$  satisfying  $\gamma(0) = x_0$ . Note that an interval can sometimes be extended to larger intervals in time. If it cannot be extended we will call the integral curve maximal.

*Question 3.* Explain why the domain of a maximal integral curve should be an open interval. Then using the same idea prove the following lemma.  $\square$

**Lemma 1** (Escape lemma). *Let  $X$  be a smooth manifold and  $V : X \rightarrow TX$  be a vector field. Assume that the domain of definition of a maximal integral curve  $\gamma$  is not the entire real line. Then prove that the image of  $\gamma$  is not contained in a compact subset of  $X$ .*

We finally come to the fundamental theorem of flows.

**Theorem 2.** *Let  $X$  be a smooth manifold and  $V : X \rightarrow TX$  be a vector field. Then there exists a unique subset  $\mathcal{U} \subset \mathbb{R} \times X$  containing  $\{0\} \times X$  and a map  $\Phi : \mathcal{U} \rightarrow X$  such that  $\Phi(0, x) = x$  for all  $x \in X$  with the following properties:*

- (1)  $\mathcal{U} \subset \mathbb{R} \times X$  is open.
- (2)  $\Phi : \mathcal{U} \rightarrow X$  is smooth.
- (3) For any  $(t, x) \in \mathcal{U}$ ,

$$d\Phi_{(t,x)} \left( \frac{\partial}{\partial t} \right) = V(\Phi(t, x)).$$

- (4) For any  $x \in M$ ,  $I_x := \mathcal{U} \cap (\mathbb{R} \times \{x\}) \subset \mathbb{R}$  is connected and the integral curve of  $V$  given by

$$\Phi(\cdot, x) : I_x \rightarrow X$$

cannot be extended to a larger interval (i.e. it is maximal).

*Question 4.* Make sure you really understand what is meant by the vector field  $\frac{\partial}{\partial t}$  in  $\mathbb{R} \times X$ .  $\square$

I would suggest taking this as a black box for the time. This is not because the proof is hard (see Theorem 17.9 in Lee.) As expected, the proof relies on the existence, uniqueness and the smooth dependence on initial data properties discussed in the previous lecture. Your priority should be to understand the statement. Rigorous proof can wait, but its basic inputs should also be clear.

*Definition 2.* The map  $\Phi : \mathcal{U} \rightarrow X$  from Theorem 2 is called the flow of the vector field  $V$ .  $\square$

*Question 5.* Explicitly describe the flow (including its domain) of the vector fields  $\frac{\partial}{\partial x_1}$ ,  $x_1 \frac{\partial}{\partial x_1} + x_2 \frac{\partial}{\partial x_2}$  and  $-x_2 \frac{\partial}{\partial x_1} + x_1 \frac{\partial}{\partial x_2}$  on the open unit disk in the plane with coordinates  $x_1$  and  $x_2$ .  $\square$

*Remark 3.* The picture in your mind should be clear: the points in the manifold are all flowing (backwards and forwards in time) in the directions (and with speeds) dictated by the vector field. The only tricky point is that the integral curves might stop existing after some time. This last point is a common occurrence, not just some theoretical what if - just think about  $\frac{\partial}{\partial x}$  on an open interval finite in either side in the real line. If you want to come up with examples that look less clear, then use that any connected open interval is diffeomorphic to the real line.  $\square$

*Question 6.* Find a diffeomorphism  $[1, \infty) \rightarrow [0, 1)$  which sends the vector field  $V(x) = x^2 \frac{\partial}{\partial x}$  to a constant one. Explain the “blowing-up” of the unique solution of the IVP

$$x' = x^2 \text{ with } x(0) = 1$$

in this light.  $\square$

*Definition 3.* Let  $X$  be a smooth manifold and  $V : X \rightarrow TX$  be a vector field. We call  $V$  complete, if the domain of definition of all maximal integral curves are the entire real line. This is equivalent to saying that the flow of  $V$  is defined on the entire  $\mathbb{R} \times X$ .  $\square$

*Question 7.* Prove that compactly supported vector fields are complete using the Escape lemma. What does this say about vector fields on compact smooth manifolds?  $\square$

The following actually is used in the proof of the fundamental theorem of flows, so logically it is not entirely accurate to state it here, but conceptually it makes full sense.

**Proposition 1.** *Let  $X$  be a smooth manifold and  $V : X \rightarrow TX$  be a complete vector field. Then prove that the flow  $\mathbb{R} \times X \rightarrow X$  of  $V$  defines a Lie group action of  $\mathbb{R}$  with its additive group structure on  $X$ .*

This is a consequence of the uniqueness property of ODE's and equation (2) being autonomous, i.e. it does not matter at what time a particle starts out at a point, its trajectory looks the same. More succinctly, if  $\gamma(t)$  is an integral curve, so is  $\gamma(t - \Delta)$  for any  $\Delta$ , and it is the unique one with the initial condition  $\tilde{\gamma}(\Delta) = \gamma(0)$ .

*Remark 4.* Of course, there is a statement for non-complete vector fields but it is a bit confusing to state, so I omitted it.  $\square$

*Question 8.* Let  $X$  be a smooth manifold,  $V : X \rightarrow TX$  be a complete vector field with flow  $\Phi : \mathbb{R} \times X \rightarrow X$ , and define  $\Phi_t := \Phi(t, \cdot) : X \rightarrow X$ . Prove that for every time  $t$ ,  $\Phi_t$  is a diffeomorphism. Moreover, show that  $\Phi_t$  preserves  $V$ .  $\square$

**1.3. Vector fields as derivations.** Let us recall the directional derivative operation. This operation takes in a smooth function  $f : X \rightarrow \mathbb{R}$  and a tangent vector  $v \in T_x X$  at some  $x \in X$  and produces a real number  $v \cdot f$  which measures the change of the function in the direction of the vector. If you write in coordinates, this really is the directional derivative from calculus but we give the following coordinate free definition:

$$df_x(v) = (v \cdot f) \frac{\partial}{\partial t}.$$

We also know that directional derivative satisfies the Leibniz rule and is  $\mathbb{R}$ -linear in both variables. There is a converse to this. Let us denote the  $\mathbb{R}$ -algebra of smooth functions on a smooth manifold  $X$  by

$$C^\infty(X, \mathbb{R}).$$

**Lemma 2.** *Let  $L : C^\infty(X, \mathbb{R}) \rightarrow \mathbb{R}$  be an  $\mathbb{R}$ -linear map, which satisfies the Leibniz rule at  $x \in X$ : for any  $\phi, \psi \in C^\infty(X, \mathbb{R})$ ,*

$$L(\phi\psi) = \phi(x)L(\psi) + L(\phi)\psi(x).$$

*Then, there exists a unique  $v \in T_x X$  such that for any  $\phi \in C^\infty(X, \mathbb{R})$*

$$L(\phi) = v \cdot \phi.$$

*Question 9.* Show that  $L$  vanishes on constant functions.  $\square$

*Proof.* First, note that if  $\phi$  vanishes in a neighborhood  $U$  of  $x$ , then  $L(\phi) = 0$ . To see this take a smooth function  $\rho$  which is 1 on  $X - U$  and is zero in a smaller neighborhood of  $x$ . We have  $\phi = \rho\phi$ , which proves the claim using the Leibniz rule. By linearity, we get that if  $\phi$

and  $\psi$  are the same in a neighborhood of  $x$ , then  $L$  sends them to the same number.

Let us prove the lemma when  $X = \mathbb{R}^n$  and  $x = 0$ . The key to this is the following weak Taylor expansion property. For any  $\phi \in C^\infty(\mathbb{R}^n, \mathbb{R})$ , there exists real numbers  $a, b_1, \dots, b_n$  and  $f_1, \dots, f_n \in C^\infty(\mathbb{R}^n, \mathbb{R})$  such that  $f_i(0) = 0$  for all  $i = 1, \dots, n$  and

$$f = a + \sum b_i x_i + \sum x_i f_i,$$

where  $x_1, \dots, x_n$  are the coordinate functions. Using the Leibniz rule and  $\mathbb{R}$ -linearity, we get that  $L$  is canonically determined by what it does on linear functions  $\sum b_i x_i$ . Clearly, there exists a vector  $v \in T_0 \mathbb{R}^n$  such that  $v \cdot \phi = L(\phi)$  on linear functions, but we proved that then this has to be the case for all smooth functions.  $\square$

*Question 10.* Finish the proof.  $\square$

*Definition 4.* Let  $A$  be an  $\mathbb{R}$ -algebra. An  $\mathbb{R}$ -linear map  $D : A \rightarrow A$  is called a derivation if it satisfies

$$D(ab) = aD(b) + D(a)b$$

for all  $a, b \in A$ . Let us denote their set by  $Der(A)$ . Note that  $Der(A)$  is naturally an  $A$ -module.  $\square$

**Lemma 3.** If  $f, g \in Der(A)$ , then the commutator  $f \circ g - g \circ f$  is also a derivation.

*Question 11.* Do it!  $\square$

Let us now introduce the notation that if  $E \rightarrow B$  is a vector bundle, we denote its set of smooth sections by  $\Gamma(E)$ . For example  $\Gamma(TX)$  is the set of vector fields on  $X$  (as above), whereas  $\Gamma(T^*X)$  is the one of covector fields.  $\Gamma(E)$  is naturally a  $C^\infty(B, \mathbb{R})$ -module.

*Question 12.* Let  $E \rightarrow B$  and  $E' \rightarrow B$  two vector bundles. Assume that we are given a  $C^\infty(B, \mathbb{R})$ -module map  $T : \Gamma(E) \rightarrow \Gamma(E')$ . Prove that  $T$  is obtained from a vector bundle map  $E \rightarrow E'$  (i.e. a smooth, fiber-preserving and fiberwise linear map). Hopefully the converse is clear. This is Proposition 5.16 from Lee.  $\square$

Here is the upshot of the discussion so far. There is an isomorphism of  $C^\infty(X, \mathbb{R})$ -modules

$$\Gamma(TX) \rightarrow Der(C^\infty(X, \mathbb{R})).$$

*Question 13.* Make sure you can parse this and prove it using the results above.  $\square$

Hence, smooth vector fields are precisely the derivations on the algebra of smooth functions. You can think of such derivations as homogeneous first order differential operators acting on real valued functions. This is of course an entirely different viewpoint on vector fields (also very useful).

Let us finish by noting that for free we obtain an  $\mathbb{R}$ -bilinear operation

$$[\cdot, \cdot] : \Gamma(TX) \times \Gamma(TX) \rightarrow \Gamma(TX)$$

called the Lie bracket of vector fields. We will explore this operation and its geometric meaning next time.

*Question 14.* Let  $x, y$  be the coordinate functions on  $\mathbb{R}^2$ . Show that the Lie bracket of  $\frac{\partial}{\partial x}$  and  $\frac{\partial}{\partial y}$  is the zero vector field. Find two vector fields on  $\mathbb{R}^2$  with a non-vanishing Lie bracket.  $\square$

*Question 15.* Read about the Lie algebra of a Lie group from Lee, pg. 93. Describe the Lie algebra of  $SO(3)$ .  $\square$

**1.4. Lie derivative of a differential form.** Let us now also define the Lie derivative of a differential form  $\alpha$  along a vector field  $V$ . This is an  $\mathbb{R}$ -bilinear operation. If  $\alpha$  is a  $k$ -form the result is a differential  $k$ -form. The idea for the definition is the same as the Lie derivative of a vector field along a vector field.

Let  $\Phi_V : \mathcal{U} \rightarrow M$  denote the flow of  $V$ . We define for every  $p \in X$ ,

$$\mathcal{L}_V \alpha(p) := \lim_{t \rightarrow 0} \frac{(\Phi(t, \cdot)^* \alpha)(p) - \alpha(p)}{t}.$$

*Question 16.* What is the Lie derivative of a function along a vector field?  $\square$

*Question 17.* Prove that  $\mathcal{L}_V$  is a derivation on differential forms, i.e. if  $\alpha \in \Omega^k(X)$  and  $\beta \in \Omega^l(X)$ , then

$$\mathcal{L}_V(\alpha \wedge \beta) = \mathcal{L}_V(\alpha) \wedge \beta + \alpha \wedge \mathcal{L}_V(\beta).$$

$\square$

*Question 18.* Prove that the Lie derivative operation also satisfies the following Leibniz rule. If  $V, W$  vector fields, and  $\alpha$  a covector field, then

$$V \cdot \alpha(W) = (\mathcal{L}_V \alpha)(W) + \alpha(\mathcal{L}_V W).$$

Generalize the result to differential  $k$ -forms.  $\square$

Finally, also note that given a vector field  $V$  and differential  $k$ -form  $\alpha$ , we can define the interior product  $\iota_V \alpha$  pointwise:

$$\iota_V \alpha(p) := \iota_{V(p)} \alpha(p).$$



The following important result is generally called Cartan's magic formula.

**Theorem 3.** *If  $V$  is a vector field and  $\alpha$  is a differential form:*

$$\mathcal{L}_V \alpha = \iota_V d\alpha + d(\iota_V \alpha).$$

*Proof.* The formula holds at the interior points of the set of zeros of  $V$ . Both sides are  $\mathbb{R}$ -linear in  $\alpha$ . Moreover, note that both  $\mathcal{L}_V \cdot$  and  $\iota_V d \cdot + d(\iota_V \cdot)$  are derivations on  $\Omega^*(X)$  - former was mentioned above and the latter is because the anti-commutator of two anti-derivations is a derivation. Therefore, using also the continuity of both sides, it suffices to check the formula for  $\alpha$  being a smooth function or one of the 1-forms  $dx_1, \dots, dx_n$  in some coordinate neighborhood of every point where  $V$  does not vanish. Choosing coordinates that rectify  $V$  this becomes trivial.  $\square$

*Question 19.* This is an integral version of Cartan's formula.

Let  $X$  be a compact oriented  $k$ -manifold with boundary embedded inside a manifold  $M$ . Take a vector field  $v$  on  $M$ , and a time dependent  $k$ -form  $\omega_t$ . Prove:

$$\frac{d}{dt} \Big|_{t=0} \int_{X(t)} \omega_t = \int_{\partial X} \iota_v \omega_0 + \int_X \iota_v d\omega_0 + \int_X \frac{d}{dt} \Big|_{t=0} \omega_t,$$

where  $X(t)$  is the image of  $X$  under the time- $t$  flow of  $v$ .

Prove the special cases where  $\omega$  is time independent, and (i)  $\omega$  is closed or (ii)  $\partial X$  is empty or (iii)  $M = \mathbb{R}^2, X = \{0\} \times [0, 1]$  without using Cartan's formula.  $\square$

**1.5. Homotopy formula in deRham theory.** Let  $f : M \rightarrow N$  be a smooth map between smooth manifolds. Then we can check the following in local coordinates easily.

**Proposition 2.** *Pullback map  $f^* : \Omega^*(N) \rightarrow \Omega^*(M)$  intertwines the exterior differentials:*

$$df^* = f^* d.$$

*Therefore,  $f^*$  is a chain map and induces a map on deRham cohomologies*

$$H_{dR}^*(N) \rightarrow H_{dR}^*(M).$$

*Remark 5.* You might want to refresh your memory about chain homotopies between two chain maps at this point.  $\square$

We know that homotopic continuous maps induce chain homotopic maps on the singular cochain complex. We will show that there is an analogue for the deRham complex.

Let  $F : \mathbb{R} \times M \rightarrow N$  be smooth, and define  $\iota_t : M \rightarrow \mathbb{R} \times M$  as the inclusion to  $t$ -level and  $f_t : M \rightarrow N$  as  $F \circ \iota_t$ . Let us also define  $tr_t : \mathbb{R} \times M \rightarrow \mathbb{R} \times M$  be the map that increases  $\mathbb{R}$  by  $t$ . Now let us compute:

$$\begin{aligned}
\frac{d}{dt}\bigg|_{t=t_0} f_t^* \omega &= \frac{d}{dt}\bigg|_{t=t_0} \iota_0^* tr_t^* F^* \omega \\
&= \iota_0^* \frac{d}{dt}\bigg|_{t=0} tr_{t_0}^* tr_t^* F^* \omega \\
&= \iota_0^* tr_{t_0}^* \mathcal{L}_{\frac{\partial}{\partial t}} F^* \omega \\
&= \iota_{t_0}^* \left( \iota_{\frac{\partial}{\partial t}} dF^* \omega + d(\iota_{\frac{\partial}{\partial t}} F^* \omega) \right) \\
&= (\iota_{t_0}^* \iota_{\frac{\partial}{\partial t}} F^*) d\omega + d(\iota_{t_0}^* \iota_{\frac{\partial}{\partial t}} F^*) \omega
\end{aligned}$$

This is called the infinitesimal homotopy formula. We get the full homotopy formula by integrating.

**Proposition 3.** *Let  $F : [0, 1] \times M \rightarrow N$  be smooth, and define  $\iota_t : M \rightarrow [0, 1] \times M$  as the inclusion to  $t$ -level and  $f_t : M \rightarrow N$  as  $F \circ \iota_t$ . There exists an  $\mathbb{R}$ -linear map*

$$h : \Omega^*(N) \rightarrow \Omega^{*-1}(M)$$

such that

$$f_1^* \omega - f_0^* \omega = h d\omega + d h \omega.$$

An explicit formula for  $h$  is given in the proof.

*Proof.* We can extend  $F$  to a smooth map  $F : \mathbb{R} \times M \rightarrow N$ . Integrating the infinitesimal homotopy formula (the extension does not appear at all):

$$\begin{aligned}
\int_0^1 \left( \frac{d}{dt}\bigg|_{t=t_0} f_t^* \omega \right) dt_0 &= \int_0^1 \left( (\iota_{t_0}^* \iota_{\frac{\partial}{\partial t}} F^*) d\omega \right) dt_0 + \int_0^1 \left( d(\iota_{t_0}^* \iota_{\frac{\partial}{\partial t}} F^*) \omega \right) dt_0 \\
&= \int_0^1 \left( (\iota_{t_0}^* \iota_{\frac{\partial}{\partial t}} F^*) d\omega \right) dt_0 + d \int_0^1 \left( \iota_{t_0}^* \iota_{\frac{\partial}{\partial t}} F^* \omega \right) dt_0.
\end{aligned}$$

We therefore define

$$h(\alpha) := \int_0^1 \left( \iota_{t_0}^* \iota_{\frac{\partial}{\partial t}} F^* \alpha \right) dt_0.$$

The desired relationship follows since by the fundamental theorem of calculus:

$$\int_0^1 \left( \frac{d}{dt}\bigg|_{t=t_0} f_t^* \omega \right) dt_0 = f_1^* \omega - f_0^* \omega.$$

□

**Corollary 1.** *Homotopic smooth maps induce the same map on deRham cohomology.* □

**Corollary 2** (Poincare lemma). *Let  $U \subset \mathbb{R}^n$  be star-shaped, which means that for some point  $p \in U$ , which we can assume without loss of generality to be the origin, and for every  $c \leq 1$ ,*

$$cU \subset U.$$

*Then  $H_{dR}^*(U) = \mathbb{R}[0]$ . This means that the homology is trivial in all non-zero degrees and is one dimensional in the zeroth degree.* □

## 2. LECTURE 2: MOSER ARGUMENT

**2.1. Vector fields depending on parameters.** One often encounters vector fields that depend on extra parameters on a smooth manifold  $X$ . To be rigorous these are smooth maps  $S \times X \rightarrow TX$ , where  $S$  is a smooth manifold and fixing the parameter to any  $s \in S$ , we obtain a section  $X \rightarrow TX$ .

For simplicity assume that  $S$  is an open subset of  $\mathbb{R}^N$  with coordinates  $s_1, \dots, s_N$ . On a coordinate chart in  $X$  with coordinates  $x_1, \dots, x_n$ , then this  $S$ -family of vector fields look like

$$\sum_i f_i(s_1, \dots, s_N, x_1, \dots, x_n) \frac{\partial}{\partial x_i}.$$

We want to of course talk about the flows of these vector fields, specifically we want make a statement that the flows of vector fields depend smoothly on parameters. This sort of thing can be a bit confusing but all you have to do is the following.

Consider the  $S$ -family of vector fields as a single vector field on  $S \times X$  in the only possible way. Now for this vector field we have developed the theory of flows. All we need to do is to use the results that we proved there.

*Question 20.* Assume that  $X$  is closed so that there is no issue of completeness (just so that the result you get can be expressed easily). Construct the flow map

$$\mathbb{R} \times S \times X \rightarrow X$$

so that if we fix  $s$ , what we obtain is the flow of the vector field of the parameter  $s$ . Prove that this map is smooth using our results for the flow of a single vector field. □

This is a useful technique in general: if you have something that depends on extra parameters, you can just think of those parameters as extra degrees of freedom in your space and consider one static something.

An important special case of vector fields depending on parameters is time-dependent vector fields. This is the case where  $S$  is one-dimensional. Typically  $S$  also has a specified coordinate given to us, which we think of as time. Let us just take  $S = \mathbb{R}$  for simplicity. Here, there is something more interesting we can consider than just looking at the flows of the vector fields for each value of the parameter. We can change the vector field as we are flowing in the sense that our trajectories (integral curves) are now tangent at time  $t$  to the vector field at time  $t$  (which we call  $V_t$ .)

*Question 21.* Assuming  $X$  is closed again, show that this defines a smooth map

$$\mathbb{R} \times X \rightarrow X.$$

Do this by defining the vector field

$$\frac{\partial}{\partial t} + V(t)$$

on  $\mathbb{R} \times X$ , and relating the flow of this vector field on  $\mathbb{R} \times X$  to the time dependent flow. Notice that the map  $\mathbb{R} \times X \rightarrow X$  is not an action of  $\mathbb{R}$  for a time dependent flow.  $\square$

*Remark 6.* If you understand this method, you should be able to use it when completeness is not given.  $\square$

## 2.2. Moser argument.

*Definition 5.* Let  $X^n$  be an orientable smooth manifold. Then  $\mu \in \Omega^n(X)$  is called a volume form if  $\mu_x \neq 0$  for all  $x \in X$ .  $\square$

*Remark 7.* Recall that, in fact, orientability is equivalent to the existence of a volume form.  $\square$

Now, assume  $X^n$  is closed, connected and oriented. Recall that  $H_{dR}^n(X) \simeq \mathbb{R}$  by  $[\omega] \mapsto \int_X \omega$ . Note that this map is well-defined since if  $[\omega] = [\omega']$ , then  $\omega - \omega' = d\beta$  for some  $\beta \in \Omega^{n-1}(X)$ , and  $\int_X d\beta = 0$  by the Stokes' Theorem (because  $X$  is closed).

Moser invented the argument that goes by his name to prove the following theorem.

**Theorem 4** (Moser's theorem on volume forms). *Let  $\mu_0, \mu_1$  be two volume forms with  $\int_X \mu_0 = \int_X \mu_1$ . Then, there exists a diffeomorphism  $\varphi : X \rightarrow X$  such that  $\mu_0 = \varphi^* \mu_1$ .*

**Idea.** We are going to find a time-dependent vector field  $V_t$  such that the time 1-map of its flow is the desired  $\varphi$ . (This is Moser's argument.)

*Remark 8.* There is a similar result for symplectic forms and contact structures.  $\square$

We will first generalize the question as follows: Let  $\omega_0$  be a  $k$ -form, and  $\omega_t := \omega_0 + d\beta_t$ , where  $\beta_t$  is a family of smoothly varying  $k-1$ -forms.

*Example 1.* Let  $\mu_0, \mu_1$  be two volume forms with  $\int_X \mu_0 = \int_X \mu_1$  that satisfies . Then  $\mu_1 - \mu_0 = d\beta$ . Then, we can take  $\mu_t := \mu_0 + td\beta = \mu_0 + d(t\beta)$ .  $\square$

We try to find an isotopy  $\varphi_t : X \rightarrow X$  such that  $\varphi_0 = id$  and  $\varphi_1 = \varphi$  with the property

$$\omega_0 = \varphi_t^* \omega_t.$$

This isotopy has to be generated by a time-dependent vector field  $V_t$ . Indeed,  $V_t(x)$  is simply equal to the velocity vectors of the trajectories given by the family of diffeomorphisms  $\varphi_t$ . This vector field generates the given isotopy.

We want to find an isotopy such that  $\frac{d}{dt} \varphi_t^* \omega_t = 0$ . If we can achieve this goal, then we will obtain  $\varphi_1^* \omega_1 = \omega_0$  as desired. The problem is that this might not be always possible. We will now see, along the way, when we can make this work. Towards this goal, let's try to have a better understanding of  $\frac{d}{dt} \varphi_t^* \omega_t$ .

Note that  $\frac{d}{dt}(\varphi_t^* \omega_t)|_{t=t_0} = \frac{d}{dt}(\varphi_{t_0}^* \omega_t)|_{t=t_0} + \frac{d}{dt}(\varphi_t^* \omega_{t_0})|_{t=t_0}$ , here we are fixing one of  $\varphi_t$  and  $\omega_t$  and measure the change in the other and then sum them up. By interchanging the diffeomorphism and the derivative, and noticing that the second term can be written in terms of the Lie derivative, we obtain

$$\frac{d}{dt}(\varphi_t^* \omega_t)|_{t=t_0} = \varphi_{t_0}^* \frac{d\omega_t}{dt}|_{t=t_0} + \varphi_{t_0}^* \mathcal{L}_{V_{t_0}} \omega_{t_0}.$$

Note that  $\frac{d\omega_t}{dt} = d\frac{d\beta_t}{dt}$ , letting  $\gamma_t := \frac{d\beta_t}{dt}$  and using Cartan's Magic formula:

$$\frac{d}{dt}(\varphi_t^* \omega_t)|_{t=t_0} = \varphi_t^*(d\gamma_t + (\iota_{V_t} d\omega_t + d\iota_{V_t} \omega_t))$$

Recall that our goal was to make this vanish. Now we are going to try to put some conditions on  $\omega_t$  to achieve this. If we assume  $\omega_t$  to be closed, then  $\iota_{V_t} d\omega_t = 0$ . Thus,  $\frac{d}{dt}(\varphi_t^* \omega_t)|_{t=t_0} = \varphi_t^*(d(\gamma_t + \iota_{V_t} \omega_t))$ . To make this expression vanish, we may further assume  $\gamma_t + \iota_{V_t} \omega_t = 0$ . So, now we try to solve

$$-\gamma_t = \iota_{V_t} \omega_t.$$

In other words, we are looking for a  $V_t$  satisfying this condition. In fact, we are looking for such conditions that this equation uniquely defines a  $V_t$ .

Let  $\alpha \in \text{Alt}^k(V)$  (considering the differential form at a point), where  $V$  is an  $n$ -dimensional real vector space. Here  $\text{Alt}^k(V)$  denotes the space of alternating,  $k$ -linear maps on  $V$ . Recall that  $\text{Alt}^k(V) \simeq \Lambda^k V^\vee$ . We have the following map

$$V \rightarrow \text{Alt}^k(V)$$

by  $v \mapsto \iota_v \alpha$ . Being able to find a  $V_t$  means that this map is surjective, and uniqueness means that this map is injective. So, we are looking for conditions on  $\alpha$  such that this map is an isomorphism. This implies that they have the same dimension, which happens for  $k = 2, n$  because the dimension of  $\Lambda^k V^\vee$  is equal to  $\binom{n}{k}$ . This is not sufficient.

Let's first look at the case for  $k = 2$ . Let  $\alpha \in \Lambda^2 V^\vee$ . In this case, the map takes the form  $V \rightarrow V^\vee$  given by  $v \mapsto \iota_v \alpha$ . If this is an isomorphism  $\alpha$  is called non-degenerate. Thus, the first option is that  $\omega_t$  is a non-degenerate, closed 2-form, in other words a symplectic form.

Now, let's begin the discussion of  $\alpha \in \Lambda^n V^\vee \simeq \mathbb{R}$ . Again, we look at the same map  $V \rightarrow \Lambda^{n-1} V^\vee$  given by  $v \mapsto \iota_v \alpha$ . If  $\alpha = 0$ , then the condition is not satisfied. On the other hand, if  $\alpha \neq 0$ , then given  $v \neq 0$ , we can extend  $\{v\}$  to a basis  $\{v, e_1, \dots, e_{n-1}\}$  and  $\iota_v \alpha(e_1, \dots, e_{n-1}) \neq 0 \implies \iota_v \alpha \neq 0$ , meaning that we have an isomorphism as desired. Thus, the second option is that the  $n$ -form  $\omega_t$  is nowhere vanishing, i.e.  $\omega_t$  is a volume form.

*Proof of Moser's theorem on volume forms.* To prove the theorem about volume forms, it only remains to show that  $\mu_t := \mu_0 + t d\beta$  is a volume form for  $t \in [0, 1]$ . Note that this is just  $\mu_0 + t(\mu_1 - \mu_0) = (1-t)\mu_0 + t\mu_1$ . Because they induce the same orientation on tangent spaces,  $\mu_0$  and  $\mu_1$  at any point are either both positive and negative on a given basis,  $\mu_t$  is never zero and hence a volume form as required.  $\square$

How about for symplectic forms? In particular, is the following statement correct?

**Non-Theorem 1.** *Let  $\sigma_0, \sigma_1$  be two symplectic forms such that  $[\sigma_0] = [\sigma_1] \in H_{dR}^2(X)$ , then there exists a diffeomorphism  $\varphi : X \rightarrow X$  such that  $\varphi^* \sigma_1 = \sigma_0$ .*

Everything in the previous argument works except the fact that  $\sigma_t = (1-t)\sigma_0 + t\sigma_1$  might not be non-degenerate (and therefore not symplectic). There are many subtle questions here that you can read about.

Let us discuss the following theorem that is known as the Darboux Theorem.

**Theorem 5.** *Let  $(M, \omega)$  be a symplectic manifold, and  $x \in M$ . There exists a coordinate chart  $U$  near  $x$  with coordinates  $p_1, \dots, p_n, q_1, \dots, q_n$  such that  $\omega|_U = \sum dp_i \wedge dq_i$ .*

*Proof.* This is a local claim, so we may assume  $M = \mathbb{R}^N$ , and  $x$  to be the origin. First, let's discuss why  $M$  is even-dimensional. Let's look at a single tangent space  $T_0\mathbb{R}^N \simeq \mathbb{R}^N$  and  $\omega_0$ , which is an anti-symmetric bilinear form. The linear algebra version of the theorem says that there is a basis  $e_1, \dots, e_n, f_1, \dots, f_n$  such that  $\omega_0(e_i, e_j) = \omega_0(f_i, f_j) = 0$ , and  $\omega_0(e_i, f_j) = \delta_{ij}$ . We omit the proof of this statement - it is a good exercise (more details after the proof).

Take  $p_1, \dots, p_n, q_1, \dots, q_n$  to be linear coordinates with  $\frac{\partial}{\partial p_i} = e_i$  and  $\frac{\partial}{\partial q_i} = f_i$  at the origin. Set  $\omega_{\text{st}} = \sum dp_i \wedge dq_i$ . Note that  $(\omega_{\text{st}})_0 = \omega_0$ . Notice that

$$\omega_t := t\omega + (1-t)\omega_{\text{st}}$$

is symplectic at the origin for every  $t$ . But this means that in a small neighborhood of the origin it is symplectic. Since  $[0, 1]$  is compact, there exists an open neighborhood of the origin where  $t\omega + (1-t)\omega_{\text{st}}$  is symplectic.

Now, let's try to apply the Moser's argument to the family  $\omega_t$  in this neighborhood. In the Moser argument we take  $\beta_t = t\beta$  and  $\gamma_t = \beta$ , where  $\beta$  is such that  $\omega - \omega_{\text{st}} = d\beta$ . It will yield a vector field but since the manifold is open, we might not have completeness. If we force  $\beta = 0$  at the origin, the vector field will also be zero at the origin. Then, during the Moser isotopy the origin will be stationary and by using the existence, uniqueness and smooth dependence on initial data results we will find a neighborhood of the origin (even smaller than the symplecticity neighborhood) whose flow is defined for  $t \in [0, 1]$ . This creates the desired coordinate system!

How can we make sure that we can choose such a  $\beta$ ? Pick a random  $\beta$ . Suppose  $\beta|_0 = \sum c_i dp_i|_0 + d_i dq_i|_0$ . Set  $\gamma = \sum c_i dp_i + d_i dq_i$ ;  $\gamma$  is closed. Then  $\tilde{\beta} = \beta - \gamma$  is a desired 1-form.  $\square$

*Question 22.* Prove the linear algebra version of the Darboux Theorem. You may first start with a single vector  $e_1$  and try to extend it to  $n$  vectors with the desired property. Then by using nondegeneracy you can obtain  $f_i$ 's as well.  $\square$

### 3. LECTURE 3: VOLUME PRESERVING VECTOR FIELDS, THE DE RHAM COMPLEX, COMPACT SUPPORTS

**3.1. Volume Preserving Vector Fields.** Let  $M$  be an  $n$ -manifold,  $\mu \in \Omega^n(M)$  and  $V \in \Gamma(TM)$ . Requiring  $\mu$  to stay invariant by the flow generated by the vector field  $V$  means  $\varphi_t^* \mu = \mu$  for all  $t$ . This condition is equivalent to

$$\mathcal{L}_V \mu = 0 \iff \iota_V d\mu + d(\iota_V \mu) = 0.$$

But as  $\mu$  is an  $n$  form, the first term is zero and we get

$$d(\iota_V \mu) = 0.$$

Now let's assume that  $\mu$  is also a volume form. Using this fact, we get the following isomorphism

$$\begin{aligned} T_x M &\xrightarrow{\sim} \Lambda^{n-1} T_x M \\ v &\mapsto \iota_V \mu. \end{aligned}$$

The above isomorphism and condition imply that the volume-preserving vector fields correspond to closed  $n - 1$  forms.

We can also interpret this geometrically. Given a nice bounded region  $U$  in an oriented manifold  $M$ , we can integrate the form  $\mu$  on  $U$  to get a real number. If a vector field preserves the volume form  $\mu$ , using the flow, we get

$$\int_U \mu = \int_U \varphi_t^* \mu = \int_{\varphi_t(U)} \mu.$$

Now let  $\mu = dx_1 \wedge \cdots \wedge dx_n$  on  $\mathbb{R}^n$ . We can write the vector field on coordinates as  $V = \sum \psi_i \frac{\partial}{\partial x_i}$ . The condition  $d(\iota_V \mu) = 0$  gives

$$\sum_{i=1}^n \frac{\partial \psi_i}{\partial x_i} dx_1 \wedge \cdots \wedge dx_n = 0.$$

Therefore, volume preserving vector fields on coordinates are precisely the divergence free ones.

*Question 23.* Can you characterize the vector fields that preserve a symplectic form  $\omega$ ?  $\square$

**3.2. Start following Bott-Tu.** We did a recap of the class last year to allow better comparison with Bott-Tu. Even if most of what follows is a repetition we go through it since it's good to see different presentations of the same material.



**3.3. The De Rham Complex.** We first define the de Rham complex on  $\mathbb{R}^n$ . Let  $x_1, \dots, x_n$  be the linear coordinates. We define  $\Omega^*$  to be the algebra over  $\mathbb{R}$  generated by  $dx_1, \dots, dx_n$  with the relations

$$\begin{aligned}(dx_i)^2 &= 0 \\ dx_i dx_j &= -dx_j dx_i, i \neq j.\end{aligned}$$

The  $C^\infty$  differentials on  $\mathbb{R}^n$  are elements of

$$\Omega^*(\mathbb{R}^n) = \{C^\infty \text{ functions on } \mathbb{R}^n\} \otimes_{\mathbb{R}} \Omega^*.$$

So an element  $\omega \in \Omega^*(\mathbb{R}^n)$  is of the form  $\sum f_I dx_I$  where  $I$  is a multi-index. This algebra is naturally graded, and we can consider  $C^\infty$  q-forms on  $\mathbb{R}^n$ . There is a differential operator

$$d : \Omega^q(\mathbb{R}^n) \rightarrow \Omega^{q+1}(\mathbb{R}^n)$$

defined as:

- if  $f \in \Omega^0(\mathbb{R}^n)$ , then  $df = \sum \frac{\partial f}{\partial x_i} dx_i$
- if  $\omega = \sum f_I dx_I$ , then  $d\omega = \sum df_I dx_I$ .

It can be checked that the operator satisfies  $d(\tau \wedge \omega) = d\tau \wedge \omega + (-1)^{\deg \tau} \tau \wedge d\omega$  and  $d^2 = 0$ . The complex  $\Omega^*(\mathbb{R}^n)$  with the differential operator  $d$  is called the de Rham complex on  $\mathbb{R}^n$ . The kernel of  $d$  is called the closed forms, and the image is called the exact forms.

*Definition 6.* The  $q$ -th de Rham cohomology of  $\mathbb{R}^n$  is the vector space

$$H_{dR}^q(\mathbb{R}^n) = \{\text{Closed } q \text{ forms}\} / \{\text{Exact } q \text{ forms}\}.$$

□

*Remark 9.* We can replace  $\mathbb{R}^n$  with an open set  $U$  of  $\mathbb{R}^n$  in all of these definitions. □

*Example 2.* (1) For  $n = 0$  we get

$$H^k(p) = \begin{cases} \mathbb{R} & k = 0 \\ 0 & \text{otherwise} \end{cases}$$

(2) In general,

$$H^k(\mathbb{R}^n) = \begin{cases} \mathbb{R} & k = 0 \\ 0 & \text{otherwise} \end{cases}$$

which is called the Poincare lemma.

□

**3.4. Compact Supports.** Recall that the support of a continuous function is  $\text{Supp } f = \overline{\{p \in M \mid f(p) \neq 0\}}$ . If we restrict ourselves to smooth functions with compact support, we get the compactly supported de Rham complex  $\Omega_c^*(\mathbb{R}^n)$  defined as

$$\Omega_c^*(\mathbb{R}^n) = \{C^\infty \text{ functions on } \mathbb{R}^n \text{ with compact support}\} \otimes_{\mathbb{R}} \Omega^*$$

The cohomology of this complex is denoted as  $H_c^*(\mathbb{R}^n)$ .

We can replace  $\mathbb{R}^n$  with an open set  $U$  of  $\mathbb{R}^n$  in these definitions too.

*Example 3.*

- (1) Let's first compute the compactly supported de Rham cohomology of a point  $p$ . Only 0-forms exist so  $H_c^n(p) = 0$  for  $n > 0$ . Closed forms are the constant functions and they are compactly supported on  $p$ . Therefore  $H_c^0(p) = \mathbb{R}$ , to summarize

$$H_c^k(p) = \begin{cases} \mathbb{R} & k = 0 \\ 0 & \text{otherwise} \end{cases}$$

- (2) For the compactly supported de Rham cohomology of  $\mathbb{R}$ , the closed 0-forms are again constant functions, but the ones that are not zero are not compactly supported on  $\mathbb{R}$ , hence  $H_c^0(\mathbb{R}) = 0$ . To compute the first cohomology, consider the integration map

$$\int_{\mathbb{R}} : Z_c^1(\mathbb{R}) = \Omega_c^1(\mathbb{R}) \rightarrow \mathbb{R}.$$

The map is obviously surjective because the Riemann integral of a non-negative and not identically zero compactly supported function is positive - we can then scale this function to obtain all real numbers. Furthermore, the map vanishes on exact 1-forms (with compactly supported primitive!). To see this, consider  $df$  where  $f$  has compact support, so the support of  $f$  and the support of  $\frac{\partial f}{\partial x}$  lies in the interior of  $[a, b]$ . Using the fundamental theorem of calculus and the fact that  $f$  is zero on the boundaries, we get

$$\int_{\mathbb{R}} df = \int_a^b \frac{\partial f}{\partial x} dx = f(b) - f(a) = 0.$$

Therefore the integration map induces a surjective linear map from  $H_c^1(\mathbb{R})$  to  $\mathbb{R}$ . Now we claim that the kernel of the integration map is precisely the exact 1-forms. Let  $g(x)dx \in \ker \int_{\mathbb{R}}$

and consider

$$f(x) = \int_{-\infty}^x g(u)du.$$

As  $g(x)$  is compactly supported and the total integral is zero, the integral is zero before certain  $a'$  and after some  $b'$ . Hence  $f(x)$  is also compactly supported. Using the fundamental theorem of calculus again, we get  $df = g(x)dx$ ; hence  $g(x)dx$  is exact. Therefore the induced integral map is an isomorphism from  $H_c^1(\mathbb{R})$  to  $\mathbb{R}$ .

$$H_c^k(\mathbb{R}) = \begin{cases} \mathbb{R} & k = 1 \\ 0 & \text{otherwise} \end{cases}$$

(3) More generally,

$$H_c^k(\mathbb{R}^n) = \begin{cases} \mathbb{R} & k = n \\ 0 & \text{otherwise} \end{cases}$$

which is known as the Poincare lemma for cohomology with compact support.

□