

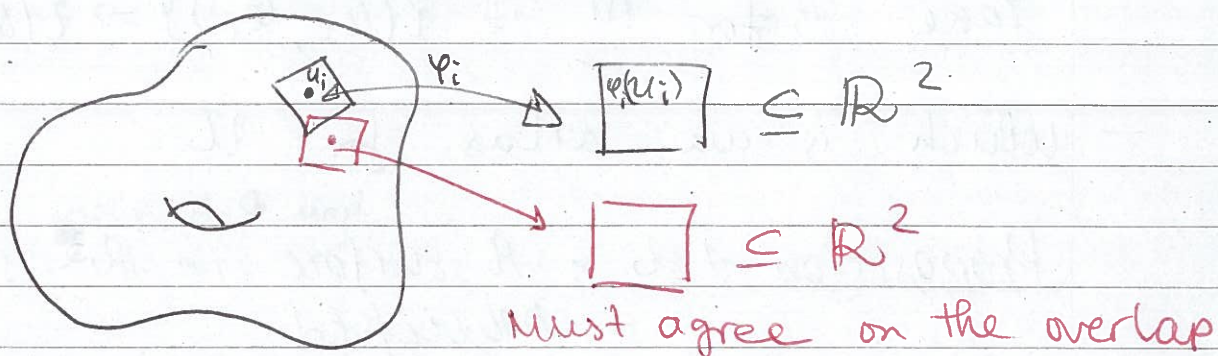
M114 Riemannian Geometry

Notes

Based on the 2015 autumn lectures by Dr J Lotay

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Manifolds



Definition 1.1 : An n -dimensional manifold M is a separable metric space s.t. \exists

$\mathcal{A} = \{ (U_i, \varphi_i) : i \in I \}$ with

- $U_i \subset M$ open \forall_i & $\bigcup_{i \in I} U_i = M$

- $\varphi_i : U_i \rightarrow \varphi_i(U_i) \subseteq \mathbb{R}^n$ continuous bijection with continuous inverse (i.e. homeomorphism)

- whenever $U_i \cap U_j \neq \emptyset$, the map

$$\varphi_j \circ \varphi_i^{-1} : \varphi_i(U_i \cap U_j) \rightarrow \varphi_j(U_i \cap U_j)$$

is a smooth bijection with smooth inverse (i.e. diffeomorphism)

This shows that the overlap is the same, and they have the same variation (i.e. difference)

Then \mathcal{A} is called an atlas, (U_i, φ_i) is a chart and $\varphi_j \circ \varphi_i^{-1}$ are transition maps

Example : \mathbb{R}^n is an n -dim manifold
Take $\mathcal{A} = \{ (\mathbb{R}^n, \text{id}) \}$

Note : If M is an n -dim manifold and $U \subset M$ open then U is an n -dim

manifold as well

Take \mathcal{A} for M is $\{(U_i, \varphi_i)\} \Rightarrow \{(U_i \cap U, \varphi_i|_{U \cap U_i})\}$

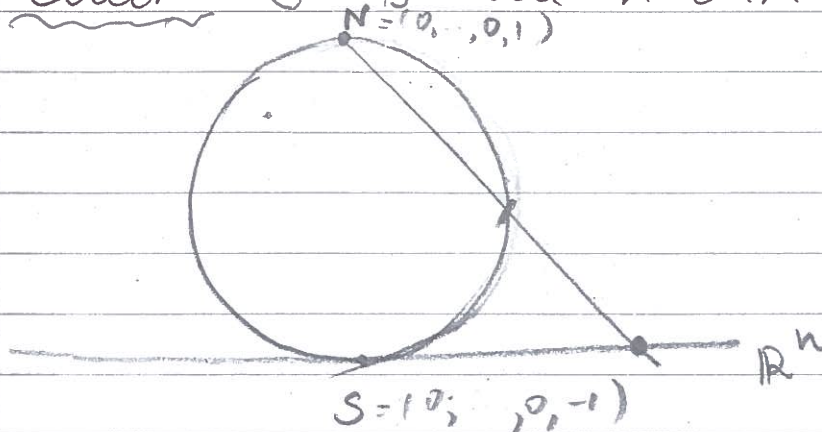
which is an atlas for U

Proposition 1.2 : A surface in \mathbb{R}^3 is a 2-dim manifold from Diff geom

Proposition 1.3 A submanifold in \mathbb{R}^n is a manifold

Example : Let $S^n = \{(x_1, \dots, x_{n+1}) \in \mathbb{R}^{n+1} \text{ s.t. } \sum_{i=1}^{n+1} x_i^2 = 1\}$

Claim : S^n is an n -dim manifold



Let $U_N = S^n \setminus \{N\}$, $U_S = S^n \setminus \{S\}$

U_N, U_S are open and $U_N \cup U_S = S^n$

Let $U_N(x_1, \dots, x_{n+1}) = \frac{(x_1, \dots, x_n)}{1 - x_{n+1}}$ we divide by $1 - x_{n+1}$ because antipodal points will be mapped to the same thing, i.e. not a bijection

$U_S(x_1, \dots, x_{n+1}) = \frac{(x_1, \dots, x_n)}{1 + x_{n+1}}$

Riemannian Geometry

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$$\varphi_N(U_N) = \mathbb{R}^n = \varphi_S(U_S)$$

$\varphi_N: U_N \rightarrow \mathbb{R}^n$ and $\varphi_S: U_S \rightarrow \mathbb{R}^n$ are continuous

$$\varphi_N^{-1}(y_1, \dots, y_n) = \left(\frac{2y_1, \dots, 2y_n, \sum_{i=1}^n y_i^2 - 1}{\sum_{i=1}^n y_i^2 + 1} \right) \text{ is}$$

continuous

$$\varphi_S^{-1}(y_1, \dots, y_n) = \left(\frac{2y_1, \dots, 2y_n, 1 - \sum_{i=1}^n y_i^2}{\sum_{i=1}^n y_i^2 + 1} \right) \text{ is}$$

also continuous

$\therefore \varphi_N, \varphi_S$ are homeomorphisms

$$U_N \cap U_S = S^n \setminus \{N, S\}$$

$$\varphi_N(U_N \cap U_S) = \mathbb{R}^n \setminus \{0\} = \varphi_S(U_N \cap U_S)$$

$$\begin{aligned} \varphi_S \circ \varphi_N^{-1}(y_1, \dots, y_n) &= \varphi_S \left(\frac{2y_1, \dots, 2y_n, \sum_{i=1}^n y_i^2 - 1}{\sum_{i=1}^n y_i^2 + 1} \right) \\ &= \frac{(y_1, \dots, y_n)}{\sum_{i=1}^n y_i^2} \text{ is smooth} \\ &\quad \text{away from } 0 \end{aligned}$$

and is its own inverse

\Rightarrow the transition map $\varphi_S \circ \varphi_N^{-1}: \mathbb{R}^n \setminus \{0\} \rightarrow \mathbb{R}^n \setminus \{0\}$ is a diffeomorphism

Example: Let $\mathbb{R}P^n$ denote the set of lines through the origin in \mathbb{R}^{n+1} . equivalently it is the set of pairs of antipodal points in S^n . Denote pts in $\mathbb{R}P^n$ by $[x]$ where $x = (x_1, \dots, x_{n+1}) \in \mathbb{R}^{n+1} \setminus \{0\}$

• Let $U_i = \{[x] \in \mathbb{R}P^n : x_i \neq 0\}$ for $i = 1, \dots, n+1$
 These are open and $\forall [x] \in \mathbb{R}P^n \exists i \text{ s.t. } x_i \neq 0$
 $\Rightarrow \bigcup_{i=1}^{n+1} U_i = \mathbb{R}P^n$

• Let $\mathcal{U}_i : U_i \rightarrow \mathbb{R}^n$ be $\mathcal{U}_i([x]) = \frac{(x_1, \dots, \hat{x}_i, \dots, x_{n+1})}{x_i}$
 \rightarrow this is why we divide by $x_i \neq 0$

This is well defined as $\mathcal{U}_i(\lambda x) = \mathcal{U}_i(x)$
 $\forall \lambda \neq 0$ and since $x_i \neq 0$ this is continuous.

$\mathcal{U}_i(U_i) = \mathbb{R}^n$ open and
 $\mathcal{U}_i^{-1}(y_1, \dots, y_n) = [(y_1, \dots, y_{i-1}, 1, y_i, \dots, y_n)] \in U_i$
 is an inclusion so \mathcal{U}_i^{-1} is continuous
 So $\mathcal{U}_i : U_i \rightarrow \mathbb{R}^n$ is a homeomorphism $\forall i$

• $U_i \cap U_j = \{[x] \in \mathbb{R}P^n : x_i \neq 0 \neq x_j\}$
 suppose wlog $i > j$

$$\mathcal{U}_i(U_i \cap U_j) = \{y \in \mathbb{R}^n : y_j \neq 0\}$$

$$\begin{aligned} \mathcal{U}_j \circ \mathcal{U}_i^{-1}(y_1, \dots, y_n) &= \mathcal{U}_j[(y_1, \dots, y_{i-1}, 1, y_i, \dots, y_n)] \\ &= \frac{(y_1, \dots, \hat{y}_j, \dots, y_{i-1}, 1, y_i, \dots, y_n)}{y_j} \end{aligned}$$

But $y_j \neq 0$ so it is smooth on $\mathcal{U}_i(U_i \cap U_j)$
 and similarly its inverse is smooth
 so it is a diffeomorphism

Example: Let $F: \mathbb{R}^{n+1} \rightarrow \mathbb{R}$ be

$$F(x_1, \dots, x_{n+1}) = \sum_{i=1}^{n+1} x_i^2$$

- $F^{-1}(1) = S^n$ - n -dim manifold
- $F^{-1}(0) = \{0\}$ - not n -dim manifold

$$dF_x = (2x_1, \dots, 2x_{n+1}) \neq 0 \Leftrightarrow x \neq 0$$

Recall $F: \mathbb{R}^n \rightarrow \mathbb{R}^m$ then $dF = \left(\frac{\partial F^i}{\partial x^j}(x) \right)$

$dF_x: \mathbb{R}^{n+1} \rightarrow \mathbb{R}$ surjective iff $x \neq 0$
 by the following thm $F^{-1}(1)$ is an n -dim manifold

Theorem 1.4: Let $F: \mathbb{R}^{n+m} \rightarrow \mathbb{R}^m$ be a smooth map and suppose $c \in \mathbb{R}^m$ s.t. $F^{-1}(c) \neq \emptyset$ and $dF_p: \mathbb{R}^{n+m} \rightarrow \mathbb{R}^m$ is surjective $\forall p \in F^{-1}(c)$ (i.e. the matrix of dF_p has full rank) then $F^{-1}(c)$ is an n -dim manifold.

Proof (non-examinable)

• Implicit Function Thm: $\forall p \in F^{-1}(c) \exists$ splitting
 $\mathbb{R}^{n+m} = \text{Ker}(dF_p) \times \mathbb{R}^m$
 \mathbb{R}^n since $dF_p \text{ surj} \Rightarrow \text{Im} = \mathbb{R}^m$ by ker-rank $\text{ker} \cong \mathbb{R}^n$

s.t. if $p = (a, b)$ then \exists open set $V_p \ni a, W_p \ni b$
 \mathbb{R}^n \mathbb{R}^m

and a smooth map $G_p: V_p \rightarrow W_p$ so that
 $F^{-1}(c) \cap (V_p \times W_p) = \{ (x, G_p(x)) : x \in V_p \}$

Let $U_p = F^{-1}(c) \cap (V_p \times W_p)$ and $\varphi_p: U_p \rightarrow V_p / U_p = V_p$
 \mathbb{R}^n
 \mathbb{R}^n

$$\varphi_p : (x, G_p(x)) \mapsto x$$

$$\varphi_p^{-1} : x \rightarrow (x, G_p(x))$$

Then $\mathcal{A} = \{ (U_p, \varphi_p) : p \in F(\mathbb{C}) \}$ is an atlas

Example: Let $F: \mathbb{R}^{2n} \rightarrow \mathbb{R}^n$ be $F(x_1, \dots, x_{2n}) = (x_1^2 + x_2^2 - 1, \dots, x_{2n-1}^2 + x_{2n}^2 - 1)$

$$F^{-1}(0) = \{ (x_1, \dots, x_{2n}) \in \mathbb{R}^{2n} : \begin{matrix} x_1^2 + x_2^2 = \dots = x_{2n-1}^2 + x_{2n}^2 = \\ = 1 \end{matrix} \}$$

$$= \underbrace{S^1 \times S^1 \times \dots \times S^1}_{n \text{ times}} = T^n$$

n -torus in \mathbb{R}^{2n}

$$dF_x = \begin{pmatrix} 2x_1 & 2x_2 & 0 & \dots & 0 \\ 0 & & & & \\ \vdots & & & & \\ 0 & \dots & \dots & \dots & 2x_{2n-1} & 2x_{2n} \end{pmatrix}$$

$n \times 2n$ matrix

This is surjective iff $(x_{2i-1}, x_{2i}) = (0, 0)$
 $\forall i$ this is true since $x_{2i-1}^2 + x_{2i}^2 = 1$
 Theorem 1.4 $\Rightarrow F^{-1}(0)$ is $2n - n = n$ -dim manifold.

Remark: $T^2 \subseteq \mathbb{R}^4$ unlike $T^2 \subseteq \mathbb{R}^3$ given by
 $\{ (2 + \cos \theta) \cos \varphi, (2 + \cos \theta) \sin \varphi, \sin \theta \}$
 $\varphi \in [0, 2\pi], \theta \in [0, \pi]$

Note Even though T_4^2 & T_3^2 are the same manifolds they are not the same Riemannian manifolds, have different curvature

Riemannian Geometry

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Example: Let $F: \mathbb{R}^2 \rightarrow \mathbb{R}$ be $F(x_1, x_2) = x_1^3 - x_2^3$
 $dF_x = (3x_1^2 - 3x_2^2) = 0$ if

$$(x_1, x_2) = (0, 0)$$

$F^{-1}(0)$ contains $(0, 0)$ so dF_x is not surjective for some $x \in F^{-1}(0)$ so the Thm does not apply.

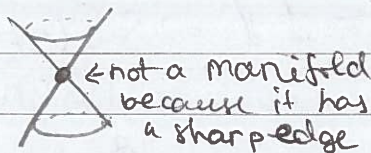
However $F^{-1}(0) = \{(x_1, x_2) \in \mathbb{R}^2 \text{ s.t. } x_1^3 = x_2^3\}$
 $= \{(x_1, x_1) \in \mathbb{R}^2 \text{ s.t. } x_1 \in \mathbb{R}\}$
 which is a 1-d manifold!

Example: Let $F: \mathbb{R}^3 \rightarrow \mathbb{R}$ be $F(x_1, x_2, x_3) = x_1^2 + x_2^2 - x_3^2$

$$dF_x = (2x_1, 2x_2, -2x_3) \neq 0 \text{ iff } x \neq 0$$

Therefore theorem 1.4 $\Rightarrow F^{-1}(c)$ is a 2-dim manifold if $c \neq 0$ which are hyperbolas
 $c > 0$ or $c < 0$

What is $F^{-1}(0) = \{(x_1, x_2, x_3) \in \mathbb{R}^3 \text{ s.t. } x_1^2 + x_2^2 = x_3^2\}$
 $=$ cone is not a manifold



Example (non-exam): Let $F: M_n(\mathbb{R}) \rightarrow \text{Sym}_n(\mathbb{R})$
 $F(A) = A^T A - I$

$$F^{-1}(0) = \{A \in M_n(\mathbb{R}) : A^T A = I\} = O(n) - \text{orthogonal matrices}$$

Claim: O_n is $(n^2 - \frac{1}{2}n(n+1)) = \frac{1}{2}n(n-1)$ - dim mani

Recall $\frac{|F(A+B) - F(A) - dF_A(B)|}{|B|} \xrightarrow{*} 0$ as $|B| \rightarrow 0$

$$\begin{aligned}
 & F(A+B) - F(A) = \left\{ (A+B)^T (A+B) - I \right\} - (A^T A - I) = \\
 & = A^T A + B^T A + A^T B + \underbrace{B^T B}_{\text{non linear in } B} - A^T A = \\
 & =
 \end{aligned}$$

$\Rightarrow dF_A(B) = B^T A + A^T B$ since \exists unique linear map for which $*$ is true ○

Suppose A is an orthogonal matrix & $C \in \text{Sym}_n(\mathbb{R})$. WTF $dF_A(B) = C$

$$\text{let } B = \frac{1}{2}(AC)$$

$$\begin{aligned}
 \Rightarrow dF_A\left(\frac{1}{2}AC\right) &= \frac{1}{2}C^T A^T A + \frac{1}{2}A^T A C = \\
 &= \frac{1}{2}C^T + \frac{1}{2}C = \frac{1}{2}C + \frac{1}{2}C = C
 \end{aligned}$$

As $A^T A = \text{id}$ and $C^T = C$

$\Rightarrow dF_A$ is surj $\forall A \in O_n = F^{-1}(0)$ ○

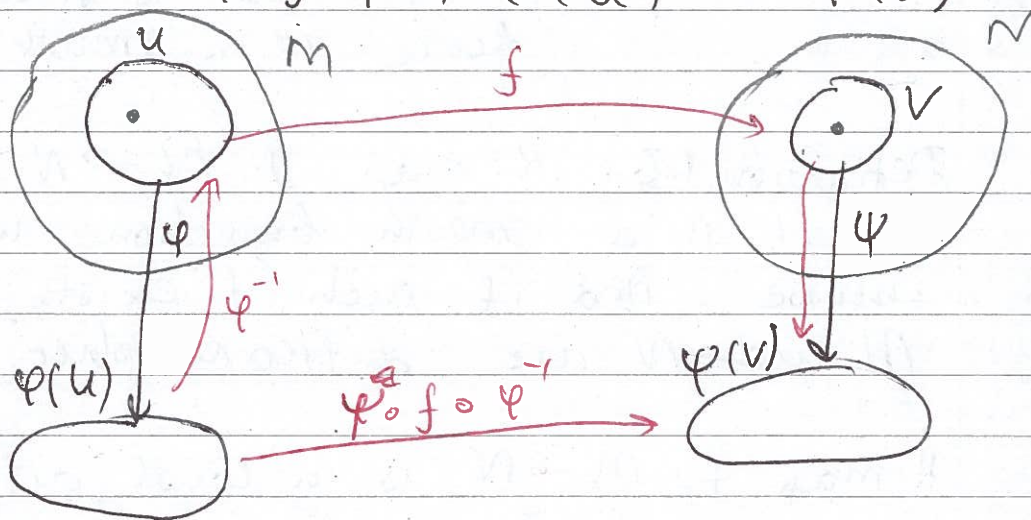
\Rightarrow Thm 1.4 $\Rightarrow O_n$ is a manifold

$A \in O_n \Rightarrow \det(A) = \pm 1 \Rightarrow SO(n) = \{A \in O_n : \det(A) = 1\}$

this is open in $O(n)$. so is $\frac{1}{2}(n(n-1) - \dim$

manifold.

Definition 1.5 : Let M, N be manifolds and let $f: M \rightarrow N$. Then f is smooth at $p \in M$ if \exists charts (U, φ) at $p \in U$ and (V, ψ) at $f(p)$ s.t. $f(U) \subseteq V$ and $\psi \circ f \circ \varphi^{-1}: \varphi(U) \rightarrow \psi(V)$ is smooth



We say f is smooth if f is smooth $\forall p \in M$

Q: Is this well-defined?

Suppose we have charts $(U, \varphi), (U', \varphi')$ at p and $(V, \psi), (V', \psi')$ at $f(p)$

$$\psi' \circ f \circ (\varphi')^{-1} = (\underbrace{\psi' \circ \psi^{-1}}_{\text{transition map}}) \circ (\underbrace{\psi \circ f \circ \varphi^{-1}}_{\text{transition map}}) \circ (\varphi \circ (\varphi')^{-1})$$

$\psi' \circ \psi^{-1}$ and $\varphi \circ (\varphi')^{-1}$ are transition maps and thus smooth. Then $\psi' \circ f \circ (\varphi')^{-1}$ is smooth iff $\psi \circ f \circ \varphi^{-1}$ is smooth. Hence it's well-defined.

Example: $\varphi: U \rightarrow \mathbb{R}^n$ is smooth

Choose (U, φ) on M and $(\mathbb{R}^n, \text{id})$ on \mathbb{R}^n

$id \circ \varphi \circ \varphi^{-1} = id : \mathbb{R}^n \rightarrow \mathbb{R}^n$ is smooth

Example For any M , $id : M \rightarrow M$ is smooth

Take chart (U, φ) on M , then

$\varphi \circ id \circ \varphi^{-1} = id$ is smooth on $\varphi(U)$

hence id is smooth on M

Definition 1.6: A map $f : M \rightarrow N$ is a diffeomorphism if it is a smooth bijection with smooth inverse. And if such f exists, we say M and N are diffeomorphic.

A map $f : M \rightarrow N$ is a local diffeomorphism at $p \in M$ if \exists open $U \ni p$, open $V \ni f(p)$ s.t. $f : U \rightarrow V$ is a diffeomorphism.

Remark: A local diffeomorphism is a diffeomorphism iff it is a bijection as well.

Example. $id : M \rightarrow M$ is a diffeomorphism.
• (U, φ) chart, $\varphi : U \rightarrow \mathbb{R}^n$ is a local diffeomorphism (it may not be surj.)

Theorem 1.7: Let M be a manifold and let G be a discrete group (i.e. countable) with identity e . We say G acts freely and properly discontinuously (by diffeomorphisms) on M if:
 $\forall g \in G, g \neq e, \exists$ diffeo $\phi_g : M \rightarrow M$ with
• $\phi_e = id$

Riemannian Geometry

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- $\phi_g \circ \phi_h = \phi_{gh} \quad \forall g, h \in G$
- $\forall p \in M \exists$ open $V \ni p$ s.t. $V \cap \phi_g(V) = \emptyset$
 $\forall g \neq e \Rightarrow$ free i.e. no fixed pts
- $\forall p, q \in M$ s.t. $q \neq \phi_g(p) \forall g \in G \exists$ open $V \ni p$,
 open $W \ni q$ s.t. $V \cap \phi_g(W) = \emptyset \forall g \in G \Rightarrow$ properly
 discontinuous

Define $p \sim q \Leftrightarrow q = \phi_g(p)$ for some $g \in G$.
 Then if M is an n -dim manifold then
 $M/\sim = M/G$ is an n -dim manifold

Example: $\mathbb{Z}_2 = \{-1, +1\}$ acts on \mathbb{R}^n by
 $\phi_1 = \text{id} \quad \phi_{-1} = -\text{id}$ and acts
 freely and properly discontinuously on $\mathbb{R}^n \setminus \{0\}$

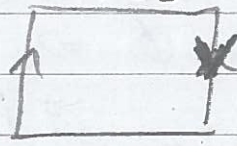
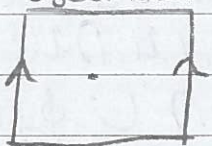
• $S^n \subseteq \mathbb{R}^{n+1} ; 0 \notin S^n \Rightarrow S^n/\mathbb{Z}_2$ is an n -dim
 manifold
" $\mathbb{R}P^n$ "

• $C = \{(x_1, x_2, x_3) \in \mathbb{R}^3 : x_1^2 + x_2^2 = 1, |x_3| < 1\} \quad 0 \notin C \Rightarrow$

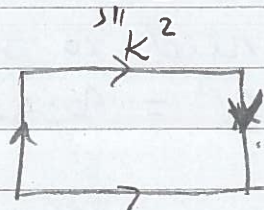
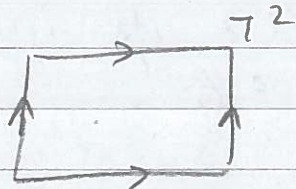
C/\mathbb{Z}_2 is a 2-dim manifold

cylinder

$C/\mathbb{Z}_2 = \text{Möb}$



• $0 \notin T^2 \subseteq \mathbb{R}^3 \Rightarrow T^2/\mathbb{Z}^2$ is 2-dim manifold



Proof of Thm 1.7:

Let $\{(V_i, \psi_i)\}$ be an atlas for M s.t.
 $V_i \cap \phi_g(V_i) = \emptyset \quad \forall g \neq \text{id}$, possible by the
 choice of action as free and properly
 discontinuous.

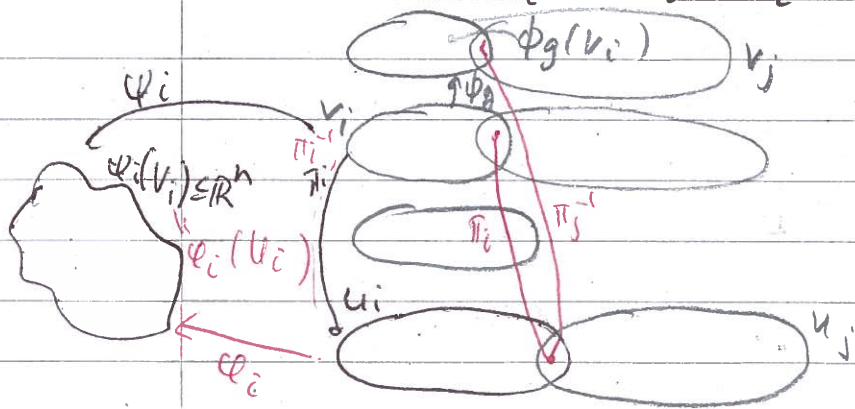
• Let $\pi: M \rightarrow M/G$ be the projection map
 π are open maps. $\Rightarrow \pi(V_i) = U_i \subseteq M/G$
 is open and $\bigcup_i U_i = M/G$

• $\pi_i = \pi|_{V_i}: V_i \rightarrow U_i$ is a bijection because

$\pi(p) = \pi(q)$ iff $q = \phi_g(p)$ for some $g \in G$
 and we chose $V_i \cap \phi_g(V_i) = \emptyset \quad \forall g \neq e$
 \Rightarrow it is injective

In fact π_i is a homeomorphism.

We let $\varphi_i = \psi_i \circ \pi_i^{-1}$



φ_i is a homeomorphism since ψ_i and π_i are

• $U_i \cap U_j \neq \emptyset \Rightarrow \varphi_i(U_i \cap U_j) = \psi_i \circ \pi_i^{-1}(U_i \cap U_j)$
 $= \psi_i(V_i \cap \bigcup_{g \in G} \phi_g(V_j))$

$\varphi_j \circ \varphi_i^{-1}$ is a homeomorphism so we just need to show it & its inverse are smooth

$$\varphi_j \circ \varphi_i^{-1} = \underbrace{\psi_j \circ \pi_j^{-1}}_{\text{smooth}} \circ \underbrace{\pi_i \circ \psi_i^{-1}}_{\text{smooth}}$$

Since ψ_i and ψ_j are smooth it is enough to show $\pi_j^{-1} \circ \pi_i$ is smooth.

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Recall: M n -dim manifold, group $G \Rightarrow M/G$ is n -dim manifold

Atlas $\{(V_i, \psi_i)\}$ for M , $V_i \cap \phi_g(V_i) = \emptyset \forall g \neq e$

$\pi: M \rightarrow M/G$ then $\{(U_i, \varphi_i)\}$ in M/G
 $U_i = \pi(V_i)$, $\pi_i = \pi|_{V_i}: V_i \rightarrow U_i$

$$\varphi_i = \psi_i \circ \pi_i^{-1}: U_i \rightarrow \mathbb{R}^n$$

We just need to show $\varphi_j \circ \varphi_i^{-1}: \varphi_i(U_i \cap U_j) \rightarrow \varphi_j(U_i \cap U_j)$ is smooth

$\varphi_j \circ \varphi_i^{-1} = \psi_j \circ \pi_j^{-1} \circ \pi_i \circ \psi_i^{-1}$, ψ_j & ψ_i^{-1} smooth since chart maps, so we want to show $\pi_j^{-1} \circ \pi_i$ is smooth.

$$\begin{aligned} \text{look at } \pi_j^{-1} \circ \pi_i \text{ on } \psi_i^{-1} \circ \varphi_i(U_i \cap U_j) &= \\ &= \pi_i^{-1}(U_i \cap U_j) = \\ &= \bigcup_{g \in G} V_i \cap \phi_g(V_j) \end{aligned}$$

Let $p \in \bigcup_{g \in G} V_i \cap \phi_g(V_j) \Rightarrow \exists! g \in G$ s.t. $p \in V_i \cap \phi_g(V_j)$

Let $q \in V_i \cap \phi_g(V_j)$ and let $q' = \pi_j^{-1} \circ \pi_i(q)$
 $\Rightarrow \pi_j(q') = \pi_i(q)$

That means $\exists! g_2 \in G$ s.t. $q = \varphi_{g_2}(q') \Rightarrow$

$q' \in V_j \Rightarrow q \in \phi_{g_2}(V_j)$ but $q \in \phi_g(V_j) \cap \phi_{g_2}(V_j)$

but this is only possible if $g_2 = g$
so $\pi_j^{-1} \circ \pi_i = \phi_{g^{-1}}$ on $V_i \cap \phi_g(V_j)$ and

hence is smooth at p .

Proposition 1.8: If G acts freely and properly discontinuously on M then $\pi: M \rightarrow M/G$ is a local diffeomorphism

Proof: Claim: $\pi_i: V_i \rightarrow U_i$ is a diffeomorphism

Use (V_i, ψ_i) on M and (U_i, φ_i) on M/G

Then $\varphi_i \circ \pi_i \circ \psi_i^{-1} = \varphi_i \circ \pi_i^{-1} \circ \pi_i \circ \psi_i^{-1} = \text{id}$ which is smooth, φ_i & ψ_i^{-1} are local diffeomorphisms, hence π_i is a diffeo. \square

2. Tangent Vectors and the tangent bundle

Think again about tangent vectors even in \mathbb{R}^n .

Let α be a curve in \mathbb{R}^n with $\alpha(t) = (a_1(t), \dots, a_n(t))$

Let $f: \mathbb{R}^n \rightarrow \mathbb{R}$ be a smooth function
Then $f \circ \alpha: \mathbb{R} \rightarrow \mathbb{R}$ is a smooth map

$$\begin{aligned} \frac{d}{dt} (f \circ \alpha) \Big|_{t=0} &= \frac{d}{dt} f(a_1(t), \dots, a_n(t)) \Big|_{t=0} \\ &= \sum_{i=1}^n a_i'(t) \frac{df}{dx_i} (a_1(t), \dots, a_n(t)) \Big|_{t=0} \end{aligned}$$

Now let $t=0$

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$$= \left(\sum_{i=1}^n a_i'(0) \frac{\partial}{\partial x_i} \Big|_{\alpha(0)} \right) f$$

Moral: We can think of tangent vectors as differential operators on functions.

Definition 2.1: A curve in M ^(through p) is a smooth map $\alpha: (-\varepsilon, \varepsilon) \rightarrow M$ s.t. $\forall t \in (-\varepsilon, \varepsilon) \exists \delta > 0$ and a chart (U, ϕ) s.t. $\alpha(t-\delta, t+\delta) \subseteq U$ and $\phi \circ \alpha$ is a curve in $\mathcal{U}(U) \subseteq \mathbb{R}^n$.
 (with $\alpha(0) = p$)

Definition 2.2: Let α be a curve in M through p . Let $f: U \subseteq M \rightarrow \mathbb{R}$ be smooth $p \in U$. Then $f \circ \alpha: (-\varepsilon, \varepsilon) \rightarrow \mathbb{R}$ is smooth ^{open} at 0 so $(f \circ \alpha)'(0) \in \mathbb{R}$. The tangent vector to α at 0 is $\alpha'(0): f \rightarrow (f \circ \alpha)'(0)$ for any such f .

If we were in a chart (U, ϕ) and write $\phi \circ \alpha(t) = (a_1(t), \dots, a_n(t))$ then
 $(f \circ \alpha)'(0) = \underbrace{(f \circ \phi^{-1} \circ \phi \circ \alpha)'}_{\substack{\text{function} \\ \text{on } \mathbb{R}^n}}(0) = \underbrace{\left(\sum_{i=1}^n (a_i'(0)) \frac{\partial}{\partial x_i} \Big|_{\phi \circ \alpha(0)} \right)}_{\substack{\text{represents } \alpha'(0) \text{ in } (U, \phi)}}(f \circ \phi^{-1})'$

Definition 2.3: A tangent vector X at $p \in M$ is given by $X = \alpha'(0)$ for some curve α through p .

Definition 2.4 Let $T_p M = \{ \text{tangent vectors at } p \}$

Proposition $T_p M$ is an n -dim vector space

Proof: In (U, φ) $\frac{\partial}{\partial x_i} \Big|_{\varphi(p)}$ is a basis.

Remark: $\frac{\partial}{\partial x_i} \Big|_{\varphi(p)} = d_i'(\theta)$ where

$$d_i'(\theta) = \varphi^{-1}(0, 0, \dots, 0, t, 0, \dots, 0)$$

i^{th} place

Proposition 2.6: Let $F: \mathbb{R}^{n+m} \rightarrow \mathbb{R}^m$ be smooth s.t. $F^{-1}(c) \neq \emptyset$ and $dF_p: \mathbb{R}^{n+m} \rightarrow \mathbb{R}^m$ surjective $\forall p \in F^{-1}(c)$. Then $\forall p \in F^{-1}(c)$, $T_p F^{-1}(c) \cong \text{Ker } dF_p$

Proof: $T_p F^{-1}(c)$ and $\text{Ker } dF_p$ are n -dim vector spaces. Let α be a curve in $F^{-1}(c) \Rightarrow F(\alpha(t)) = c$

Then $\frac{d}{dt} F(\alpha(t)) = 0$

$$dF_p \left(\frac{d\alpha}{dt}(0) \right) = 0$$

$$\Rightarrow \frac{d\alpha}{dt}(0) \in \text{Ker } dF_p$$

since $T_p F^{-1}(c)$ & $\text{Ker } dF_p$ are both n -dim v.s. this is enough to show \cong ▀

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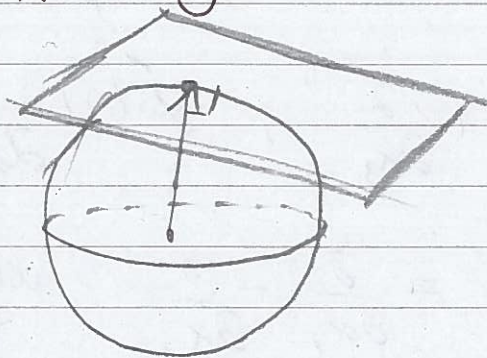
Example: $S^n = F^{-1}(1)$ where
 $F(x_1, \dots, x_{n+1}) = \sum_{i=1}^{n+1} x_i^2$

$$dF_x = 2(x_1, \dots, x_{n+1})$$

$$dF_x \begin{pmatrix} y_1 \\ \vdots \\ y_{n+1} \end{pmatrix} = 2 \cdot \langle x, y \rangle = 2(x_1 y_1 + x_2 y_2 + \dots + x_{n+1} y_{n+1})$$

just the dot product

$$\text{Ker } dF_x = \langle y \in \mathbb{R}^{n+1} : \langle x, y \rangle = 0 \rangle \cong T_x S^n$$



Example: $O_n = \{ A \in M_n(\mathbb{R}) : A^T A = -I \}$
 $= F^{-1}(0)$

$$F(A) = A^T A - I$$

$$dF_A(B) = B^T A + A^T B \Rightarrow$$

$$dF_I(B) = B^T + B$$

$$\Rightarrow \text{Ker } dF_I = \{ B \in M_n(\mathbb{R}) \mid B^T = -B \} = \text{new symmetric } n \times n \text{ Mat}$$

$$\cong T_I(O_n) = \mathfrak{o}(n) - \text{Lie algebra of } O_n$$

The tangent space at the identity is the Lie algebra

Exercise: Show $SL(n, \mathbb{R}) = \{A \in M_n(\mathbb{R}) : \det A = 1\}$ is a manifold, compute its dim and $T_I SL(n, \mathbb{R})$

Non-example: Let $C = \{(x_1, x_2, x_3) \in \mathbb{R}^3 \text{ s.t. } x_1^2 + x_2^2 = x_3^2\}$

Consider $\alpha(t) = (t, 0, t)$ $\alpha(0) = (1, 0, 1)$
 $\beta(t) = (0, t, t)$ $\beta(0) = (0, 1, 1)$

i.e. $\dot{\alpha}(0) = \frac{\partial}{\partial x_1} + \frac{\partial}{\partial x_3}$, $\dot{\beta}(0) = \frac{\partial}{\partial x_2} + \frac{\partial}{\partial x_3}$

$\dot{\alpha}(0) - \dot{\beta}(0) = \frac{\partial}{\partial x_1} - \frac{\partial}{\partial x_2}$ which is not tangent!

\Rightarrow The set of tangent vectors at 0 in C is not a vector space so C is not a manifold.

Definition 2.7 Let f be a smooth map between manifolds $f: M \rightarrow N$. Let $p \in M$ and let $X = \alpha'(0) \in T_p M$. α is a curve through p i.e. $f \circ \alpha$ is a curve through $f(p)$ so we define the differential

$$df_p: T_p(M) \rightarrow T_{f(p)}(N) \text{ by } df_p(X) = (f \circ \alpha)'(0)$$

Suppose $\alpha'(0) = \beta'(0)$, I want to show $(f \circ \alpha)'(0) = (f \circ \beta)'(0)$

let h be a smooth real valued function defined near $f(p)$

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$$\begin{aligned} \text{Then } (f \circ \beta)'(0)(h) &= (h \circ (f \circ \beta))'(0) = \\ &= (h \circ f \circ \beta)'(0) = \\ &= \beta'(0)(h \circ f) = \\ &= \alpha'(0)(h \circ f) = \\ &= (f \circ \alpha)'(0)(h) \end{aligned}$$

$\Rightarrow (f \circ \beta)'(0) = (f \circ \alpha)'(0)$ so df_p is well defined!

Remarks: We can work in charts.

Let (U, φ) be a chart at p and (V, ψ) be a chart at $f(p)$. α is a curve through p

$\Rightarrow a = \varphi \circ \alpha$ is a curve in $\varphi(U)$

$f \circ \alpha$ is a curve through $f(p)$

$\Rightarrow b = \psi \circ f \circ \alpha$ is a curve in $\psi(V)$

$$\begin{aligned} b'(0) &= (\psi \circ f \circ \alpha)'(0) = (\psi \circ f \circ \varphi^{-1} \circ \varphi \circ \alpha)'(0) = \\ &= d(\psi \circ f \circ \varphi^{-1})_{\varphi(p)}(\alpha'(0)) \end{aligned}$$

\Rightarrow We can view df_p as $d(\psi \circ f \circ \varphi^{-1})_{\varphi(p)}$ w.r.t. these charts

Example: Let $\pi: S^2 \rightarrow \mathbb{R}P^2$ $p = (0, 0, 1) \in S^2$

Recall chart (U_S, φ_S) on S^2 $\pi(p) = [(0, 0, 1)]$

chart (U_3, φ_3) on $\mathbb{R}P^2$
 $\varphi_3(\pi(p))$

We want to calculate $\varphi_3 \circ \pi \circ \varphi_S^{-1}$ near

$$\varphi_S(0, 0, 1) = (0, 0)$$

$$\varphi_3 \circ \pi \circ \varphi_S^{-1}(y_1, y_2) = \varphi_3 \circ \pi \left(\frac{2y_1, 2y_2, 1 - y_1^2 - y_2^2}{1 - y_1^2 - y_2^2} \right) =$$

$$= \frac{2(y_1, y_2)}{1 - y_1^2 - y_2^2} \quad \text{if } y_1^2 + y_2^2 < 1$$

$$d(\varphi_3 \circ \pi \circ \varphi_1^{-1})_{(0,0)} =$$

$$\frac{2}{(1-y_1^2-y_2^2)^2} \begin{pmatrix} 1+y_1^2-y_2^2 & 2y_1y_2 \\ 2y_1y_2 & 1+y_2^2-y_1^2 \end{pmatrix}_{(0,0)}$$

$$= 2I$$

Proposition 2.8

A smooth map $f: M \rightarrow N$ is a local diffeomorphism at $p \in M$ iff $df_p: T_p M \rightarrow T_p N$ is an isomorphism.

Proof: $\text{id}: M \rightarrow M$ then $d(\text{id})_p = \text{id}$ $\forall p \in M$
 if $f_1: M_1 \rightarrow M_2$, $f_2: M_2 \rightarrow M_3$ then

$$d(f_2 \circ f_1)_p = df_{2, f_1(p)} \circ df_1(p)$$

The chain rule holds since it holds in \mathbb{R}^n .

\Rightarrow | Let $f: M \rightarrow N$ be local diffeo at $p \in M$
 $\Rightarrow \exists U \ni p$, open $V \ni f(p)$ s.t. $f: U \rightarrow V$

is a diffeomorphism

$$f \circ f^{-1} = \text{id} = f^{-1} \circ f|_U \Rightarrow df_{f(p)} \circ df_p^{-1} = \text{id} = d(f^{-1} \circ f)_p$$

$$\Rightarrow df_p \circ df_{f(p)}^{-1} = \text{id} = df_{f(p)}^{-1} \circ df_p$$

$\Rightarrow df_p$ is an isomorphism and $d(df_p^{-1})_{f(p)}^{-1} = df_p$

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⇐ Suppose df_p is an isomorphism

Let (U, φ) be a chart at p , (V, ψ) be a chart at $f(p)$ with $\varphi(U) \subseteq \mathbb{R}^n$
Then \Rightarrow gives us $d\varphi^{-1}_{\varphi(p)}: \mathbb{R}^n \rightarrow T_p(M)$

and $d\psi_{\psi(f(p))}: T_{f(p)}N \rightarrow \mathbb{R}^n$ since df_p an iso

M, N have the same dimension n (say)

are isomorphisms $d(\psi \circ f \circ \varphi^{-1})_{\varphi(p)} =$
 $= d\psi_{\psi(f(p))} \circ df_p \circ d\varphi^{-1}_{\varphi(p)}$ is an isomorphism.
 \downarrow iso \downarrow iso \downarrow iso

But this is a map between Euclidean spaces whose derivative is an iso so by the Inverse function Theorem i.e.

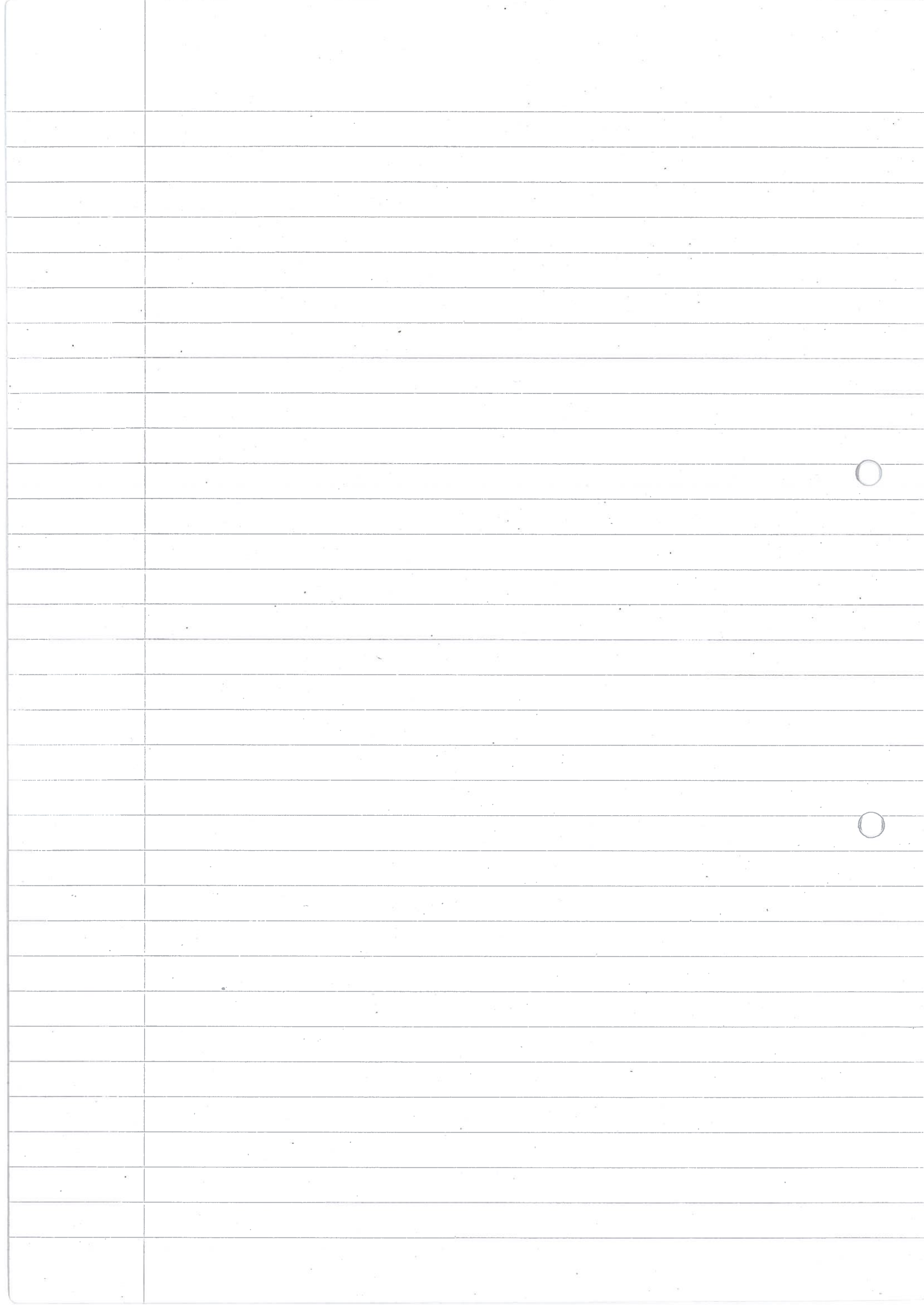
\exists open $\tilde{U} \ni p$, $\tilde{V} \ni f(p)$ s.t. $\psi \circ f \circ \varphi^{-1}: \varphi(\tilde{U}) \rightarrow \psi(\tilde{V})$ is diffeo.

$\Rightarrow f: \tilde{U} \rightarrow \tilde{V}$ is a local diffeomorphism \square

Definition 2.9 The tangent bundle

$$TM = \bigcup_{p \in M} T_p M$$

Theorem 2.10: TM is a $2n$ -dim manifold



Example: $f: \mathbb{R}^2 \rightarrow T^2 \subseteq \mathbb{R}^3$

$$f(\theta, \phi) = ((2 + \cos \theta) \cos \phi, (2 + \cos \theta) \sin \phi, \sin \theta)$$

$$df_{(\theta, \phi)} = \begin{pmatrix} -\sin \theta \cos \phi & -(2 + \cos \theta) \sin \phi \\ -\sin \theta \sin \phi & +(2 + \cos \theta) \cos \phi \\ \cos \theta & 0 \end{pmatrix}$$

This has rank 2

$$df_{(\theta, \phi)}: T_{(\theta, \phi)} \mathbb{R}^2 \rightarrow T_{f(\theta, \phi)} T^2$$

is surjective and injective since it does from 2-dim space to 2-dim space
So f is a local diffeomorphism

It is not a diffeomorphism because it is not 1-1

Recall: $TM = \bigcup_{p \in M} T_p M = \{(p, x) : p \in M, x \in T_p M\}$

Theorem 2.10: TM is $2n$ -dim manifold.

Proof: Let $\{(U_i, \psi_i)\}$ be an atlas for M and let $\pi: TM \rightarrow M$ be projection.

• Let $V_i = \pi^{-1}(U_i)$, open and $\bigcup V_i = TM$

• Let $\psi_i: V_i \rightarrow \mathbb{R}^{2n} = \mathbb{R}^n \times \mathbb{R}^n$ be

$$\psi_i(p, x) = (\psi_i(p), d(\psi_i)_p(x))$$

homeomorphism isomorphism

$\Rightarrow \psi_i: V_i \rightarrow \psi_i(V_i)$ is a homeomorphism

$$\psi_j \circ \psi_i^{-1}(q, Y) = (\psi_j \circ \psi_i^{-1}(q), d(\psi_j)_{\psi_i^{-1}(q)} \circ d(\psi_i^{-1})_q(Y))$$

$$= (\underbrace{\psi_j \circ \psi_i^{-1}}_{\text{diffeomorphism}}(q), \underbrace{d(\psi_j \circ \psi_i^{-1})_q}_{\text{isomorphism}}(Y))$$

So $\psi_j \circ \psi_i^{-1}$ is a diffeomorphism \square

Examples

$$\bullet T_p \mathbb{R}^n = \mathbb{R}^n \Rightarrow T\mathbb{R}^n = \mathbb{R}^n \times \mathbb{R}^n = \mathbb{R}^{2n}$$

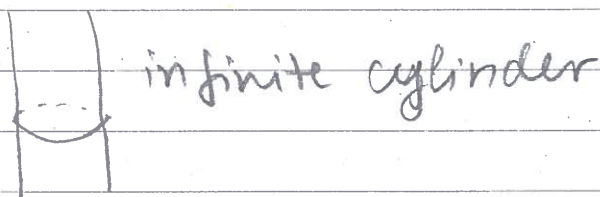
For every pt in \mathbb{R}^n stick in another pt in \mathbb{R}^n !

$$\bullet T_p S^1 = \{q \in \mathbb{R}^2 : \langle p, q \rangle = 0\}, \quad TS^1 = \{(\cos\theta, \sin\theta), 1 - \sin\theta, \cos\theta\}$$

$\theta, \lambda \in \mathbb{R}$

smth orthogonal to $(\cos\theta, \sin\theta)$

$$TS^1 \cong S^1 \times \mathbb{R}$$



$$\bullet TS^2 \neq S^2 \times \mathbb{R}^2 \quad (\text{Hairy dog theorem})$$

Definition 2.11 Let $f: M \rightarrow N$ be smooth

Then the pushforward $f_*: TM \rightarrow TN$ is

$$f_*(p, X) = (f(p), df_p(X))$$

Examples:

$$\bullet \text{id}: M \rightarrow M \Rightarrow \text{id}_* = \text{id}: TM \rightarrow TM$$

$$\bullet (f \circ g)_* = f_* \circ g_* \quad (\text{Chain Rule})$$

$f: M \rightarrow N$ is a diffeomorphism \Rightarrow

$f_*: TM \rightarrow TN$ is a diffeomorphism

s.t. $f_*|_{T_p M}: T_p M \rightarrow T_{f(p)} N$ is an isomorphism $\forall p \in M$

This f_* is called a bundle isomorphism

Definition 2.12: A manifold E is a vector bundle over M if:

- \exists smooth surjective map $\pi: E \rightarrow M$ s.t.
- $\pi^{-1}(p)$ is a vector space $\forall p \in M$ and
- $\forall p \in M \exists$ open $U \ni p$ and a diffeomorphism $\psi: \pi^{-1}(U) \rightarrow U \times \mathbb{R}^m$ for some m s.t. $\psi|_{\pi^{-1}(q)}: \pi^{-1}(q) \rightarrow \{q\} \times \mathbb{R}^m$ is an isomorphism $\forall q \in U$

(namely ψ is a bundle isomorphism)

Remark: The integer m is the same $\forall p \in M$ and it is called the rank of E

$\Rightarrow E$ is an $(m+n)$ -dimensional manifold!

Examples

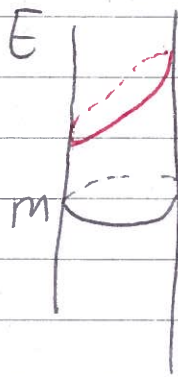
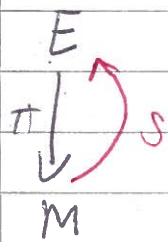
- $M \times \mathbb{R}^m$ is a vector bundle of rank m over M
- TM is a vector bundle of rank n over M

Definition 2.13: A vector bundle E of rank m over M is trivial if \exists a bundle isomorphism $\psi: E \rightarrow M \times \mathbb{R}^m$

If TM is trivial we say M is parallelizable

Example: S^1 and S^3 are parallelizable but S^2 is not

Definition 2.14 A section of a vector bundle E over M is a smooth map $s: M \rightarrow E$ s.t. $\pi \circ s = \text{id}_M$



We let $\Gamma(E) = \{ \text{sections of } E \}$, which is a vector space (infinite dimensional)

Proposition 2.15: The vector bundle of rank m is trivial iff it has m l.i. sections

Proof: \Rightarrow E is a trivial vector bundle of rank m over $M \Rightarrow \exists$ a bundle isomorphism $\chi: M \times \mathbb{R}^m \rightarrow E$.

Let e_1, \dots, e_m be a basis for \mathbb{R}^m and define $s_i: M \rightarrow E$ by $s_i(p) = \chi(p, e_i)$. χ is smooth $\Rightarrow s_i$ is smooth and

$\pi \circ s_i(p) = p$ because χ is a bundle isomorphism $\forall p \Rightarrow s_i \in \Gamma(E) \forall i$

and if $(\lambda_1 s_1 + \dots + \lambda_m s_m)(p) = 0$ for some $\lambda_1, \dots, \lambda_m \in \mathbb{R}$ and $p \in M$ then

$$\lambda_1 \chi(p, e_1) + \dots + \lambda_m \chi(p, e_m) = 0$$

$$\chi(p, \lambda_1 e_1 + \dots + \lambda_m e_m) = \chi(p, \lambda_1 e_1 + \dots + \lambda_m e_m) = 0$$

$$\text{iff } \lambda_1 e_1 + \dots + \lambda_m e_m = 0$$

$$\Rightarrow \lambda_1 = \lambda_2 = \dots = \lambda_m = 0 \text{ as } e_i \text{ forms}$$

a basis for \mathbb{R}^m

\Leftarrow Suppose $s_1, \dots, s_m \in \Gamma(E)$ are l.i.

Define $\chi: M \times \mathbb{R}^m \rightarrow E$ by

$$\chi(p, \lambda_1 e_1 + \dots + \lambda_m e_m) = \lambda_1 s_1(p) + \dots + \lambda_m s_m(p)$$

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Then S_i smooth $\Rightarrow X$ is smooth
 S_i l.i. and sections $\Rightarrow X$ is a
bundle isomorphism

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§ 3 Vector Fields

Definition 3.1 A vector field X on M is a section of TM i.e. $X: M \rightarrow TM$ smooth s.t. $X(p) \in T_p M \forall p \in M$

Example: Let e_i be the i^{th} coordinate vector on \mathbb{R}^n . Then we define ∂_i vector field on \mathbb{R}^n by $\partial_i(p) = e_i \in T_p \mathbb{R}^n$. For a function $f: \mathbb{R}^n \rightarrow \mathbb{R}$ we have

$$\begin{aligned} \partial_i(f)(p) &= \alpha_i'(0)(t) = (f \circ \alpha_i)'(0) = \\ &= \left. \frac{d}{dt} f(p + t e_i) \right|_{t=0} = \end{aligned}$$

Note $e_i = \alpha_i'(0)$ where
 $\alpha_i(t) = p + t e_i$

$$= \frac{\partial f}{\partial x_i}(p)$$

Therefore ∂_i is the differential operator $\frac{\partial}{\partial x_i}$.

In general if X is a vector field, $f: M \rightarrow \mathbb{R}$ is a function, then $X(f): M \rightarrow \mathbb{R}$ is another function. And X is a differential operator on f

Definition 3.2: Let $f: M \rightarrow N$ be a diffeomorphism, We define the pushforward $f_*: \Gamma(TM) \rightarrow \Gamma(TN)$ by

$$f_* \left(\underset{\Gamma(TM)}{X} \right) (f(p)) = \underset{\underset{T_{f(p)}N}{\cap}}{df_p} X(p) \quad \forall p \in M$$

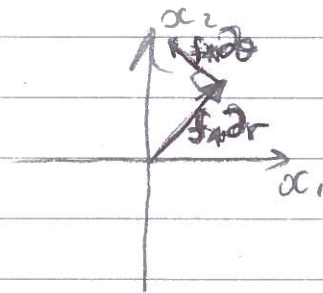
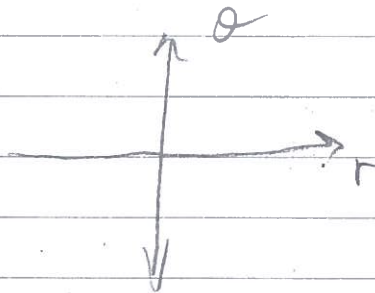
Example: (U, φ) chart on $M \Rightarrow$
 $\varphi: U \rightarrow \varphi(U) \subseteq \mathbb{R}^n$ is a diffeo
 \Rightarrow if X is a vector field on U
 Then $\varphi_*(X)$ is a vector field on \mathbb{R}^n
 $\varphi_*(X) = \sum_{i=1}^n \alpha_i \partial_i$, where $\alpha_i: \varphi(U) \rightarrow \mathbb{R}$

are smooth functions. And ∂_i form a basis

Example $f: \mathbb{R}^+ \times S^1 \rightarrow \mathbb{R}^2 \setminus \{0\}$
 $(r, \theta) \mapsto (r \cos \theta, r \sin \theta)$
 This is a diffeomorphism

$$f_* \partial_r = \cos \theta \partial_1 + \sin \theta \partial_2$$

$$f_* \partial_\theta = -r \sin \theta \partial_1 + r \cos \theta \partial_2$$



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Example $f: (0, \pi) \times (0, 2\pi) \rightarrow S^2$
 $(\theta, \phi) \rightarrow (\sin\theta \cos\phi, \sin\theta \sin\phi, \cos\theta)$

$$f_* \partial_\theta = \cos\theta \cos\phi \partial_1 + \cos\theta \sin\phi \partial_2 - \sin\theta \partial_3$$

$$f_* \partial_\phi = -\sin\theta \sin\phi \partial_1 + \sin\theta \cos\phi \partial_2$$

Suppose X and Y are vector fields on $\mathbb{R}^n \Rightarrow X = \sum_i X_i \partial_i, Y = \sum_i Y_i \partial_i$

What is $(X \circ Y)(f) = X(Y(f)) =$

$$= X \left(\sum_i Y_i \frac{\partial f}{\partial x_i} \right) = \left(\sum_{i,j} X_j \frac{\partial Y_i}{\partial x_j} \frac{\partial f}{\partial x_i} \right) + \sum_{i,j} X_j Y_i \frac{\partial^2 f}{\partial x_j \partial x_i}$$

In general this can't be a vector field since we have 2nd derivatives

$$(YX)(f) = \sum_{i,j} Y_j \frac{\partial X_i}{\partial x_j} \frac{\partial f}{\partial x_i} + \sum_{i,j} X_j Y_i \frac{\partial^2 f}{\partial x_j \partial x_i}$$

$\Rightarrow XY - YX$ is a vector fields.

Definition 3.3 $X, Y \in \Gamma(TM) \Rightarrow XY - YX = [X, Y]$ is a vector field called the Lie bracket of X and Y . If (U, φ) is a chart and $\varphi_* X = \sum X_i \partial_i$ and $\varphi_* Y = \sum Y_i \partial_i$

Then $\varphi_* [X, Y] = \sum_{i,j} \left(X_i \frac{\partial Y_j}{\partial x_i} - Y_i \frac{\partial X_j}{\partial x_i} \right) \partial_j$

Remark: $[Y, X] = -[X, Y]$

Example $[\partial_i, \partial_j] = 0$

Example: Let $X = x_3 \partial_2 - x_2 \partial_3$
 $Y = x_1 \partial_3 - x_3 \partial_1$
 $Z = x_2 \partial_1 - x_1 \partial_2$

$$\begin{aligned} [X, Y] &= (x_3 \partial_2 - x_2 \partial_3)(x_1 \partial_3 - x_3 \partial_1) - \\ &\quad - (x_1 \partial_3 - x_3 \partial_1)(x_3 \partial_2 - x_2 \partial_3) = \\ &\quad = x_3 \partial_2(x_1) \partial_3 - x_3 \partial_2(x_3) \partial_1 - x_2 \partial_3(x_1) \partial_3 \\ &\quad = -x_2 \partial_3(-x_3) \partial_1 - x_1 \partial_3(x_3) \partial_2 = \\ &\quad = x_2 \partial_1 - x_1 \partial_2 = Z \end{aligned}$$

Similarly $[Y, Z] = X$ and $[Z, X] = Y$

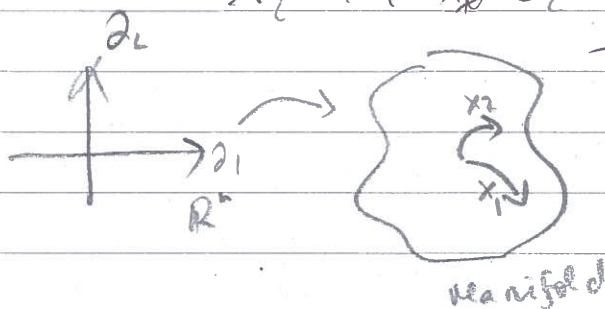
$$\begin{aligned} \Rightarrow [aX + bY + cZ, a'X + b'Y + c'Z] &= \\ &= (bc' - b'c)X + (ca' - c'a)Y + (ab' - ba')Z \\ &\quad a, b, c \text{ constants.} \end{aligned}$$

\Rightarrow If we identify $\text{Span}\{X, Y, Z\} \cong \mathbb{R}^3$ then Lie bracket corresponds with the cross product

Remark: $\varphi_* [X, Y] = [\varphi_* X, \varphi_* Y]$

Proposition 3.4: Let $f: M \rightarrow N$ is a diffeomorphism. Then $\forall X, Y \in \Gamma(TM)$, we have $f_* [X, Y] = [f_* X, f_* Y]$

Example: If (U, φ) is a chart, then $X_i = (\varphi^{-1})_* \partial_i$ (the coordinate vector fields on (U, φ)) satisfy $[X_i, X_j] = 0$



By proposition 3.4

Proof (Prop. 3.4)

Let (U, φ) be a chart on $M \Rightarrow (f(U), \varphi \circ f^{-1} = \psi)$
 is a chart on N .

$$\begin{aligned} \text{Look at } \psi_* \circ f_* [X, Y] &= (\varphi \circ f^{-1})_* \circ f_* [X, Y] = \\ &= \varphi_* \circ (f^{-1})_* \circ f_* [X, Y] = \varphi_* \circ (f \circ f^{-1})_* [X, Y] = \\ &= \varphi_* [X, Y] = [\varphi_* X, \varphi_* Y] = \\ &= [\psi_* \circ f_* X, \psi_* \circ f_* Y] = \\ &= \psi_* [f_* X, f_* Y] \end{aligned}$$

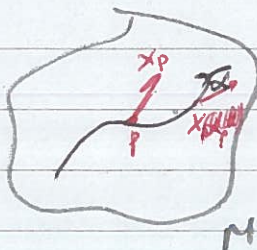
Since ψ_* is a diffeomorphism. This holds \forall charts $(f(U), \psi) \Rightarrow f_* [X, Y] = [f_* X, f_* Y]$

Proposition 3.5 : The Lie bracket, satisfies the Jacobi identity

Namely $[X, [Y, Z]] + [Y, [Z, X]] + [Z, [X, Y]] = 0$

Let $\alpha: (-\epsilon, \epsilon) \rightarrow M$ be a curve, $\forall t \in (-\epsilon, \epsilon)$, $\alpha'(t) \in T_{\alpha(t)} M \Rightarrow \alpha': t \rightarrow \alpha'(t)$ is smooth

α' is a vector field along α , let $X \in \Gamma(TM)$ and let $p \in M$



Claim: \exists unique curve $\alpha_p: (-\epsilon, \epsilon) \rightarrow M$
 s.t. $\alpha'_p(t) = X(\alpha_p(t))$, $\alpha_p(0) = p$

Suppose (U, φ) is a chart at p . $\varphi \circ \alpha(t) = (a_1(t), \dots, a_n(t))$, $\varphi_* X = \sum_i X_i \partial_i$

$$\Rightarrow (\varphi \circ \alpha)' = \varphi_* \alpha'$$

By Chain Rule

$$\varphi_* \alpha'(t) = \sum_{i=1}^n a_i'(t) \partial_i \quad \text{and} \quad \varphi_* X(\alpha(t)) = \sum_{i=1}^n X_i(a_1(t), \dots, a_n(t)) \partial_i$$

$$\therefore \alpha' = X(\alpha(t)) \iff a_i'(t) = X_i(a_1(t), \dots, a_n(t))$$

$\forall i$ and $a_1(0), \dots, a_n(0) = \varphi(p)$ ○

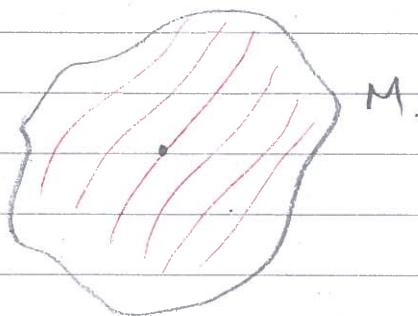
We have a system of n ^{linear} ODEs with n initial conditions. So there exist a unique solution.

Definition 3.6 Let $X \in \Gamma(TM)$ and $p \in M \Rightarrow$

\exists open $V \ni p$ s.t. $\forall q \in V$, $\exists!$ curve $\alpha_q: (-\epsilon, \epsilon) \rightarrow M$, $\alpha_q'(t) = X(\alpha_q(t))$ and

$$\alpha_q(0) = q$$

These curves are called the integral curves of X . ○



Example: ∂_i on $\mathbb{R}^n \Rightarrow (a_1', \dots, a_n') = \underline{e}_i = (0, \dots, 0, 1, 0, \dots, 0)$

\uparrow
i-th place

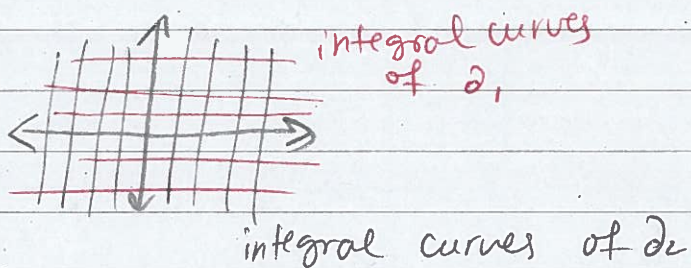
$$a_j' = 0 \quad \forall j \neq i$$

$$a_i' = 1$$

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\Rightarrow the integral curve through 0 is
 $(a_1, \dots, a_n) = (0, 0, \dots, 0, t, 0, \dots, 0)$
 i^{th} place



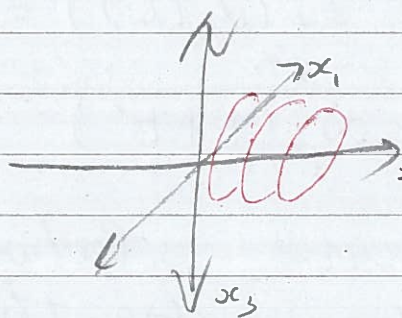
Example: $X = x_3 \partial_2 - x_2 \partial_3$ in \mathbb{R}^3 .

The integral curves are

$$\begin{cases} a_1' = 0 \\ a_2' = a_3 \\ a_3' = -a_2 \end{cases} \Rightarrow (a_1(t), a_2(t), a_3(t)) = (a_1(0), a_2(0) \cos t + a_3(0) \sin t, a_3(0) \cos t - a_2(0) \sin t)$$

$$a_2'' = -a_2$$

$(a_1(t), a_2(t), a_3(t)) = (a_1(0), a_2(0) \cos t + a_3(0) \sin t, a_3(0) \cos t - a_2(0) \sin t)$

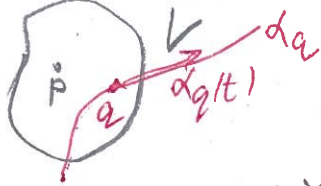


\Rightarrow we should think of X as a rotation about x_1 -axis

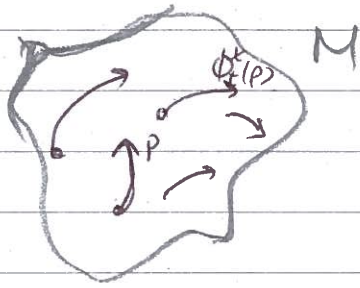
Definition 3.7: Let $X \in \Gamma(TM)$ & $p \in M$. Let $V \ni p$ open be s.t. integral curves $\alpha_q: (-\epsilon, \epsilon) \rightarrow M$ exist $\forall q \in V$. We define the flow of X on V (or we say near p) by

$$\{ \phi_t^X : V \rightarrow M : t \in (-\epsilon, \epsilon) \}$$

$\phi_t^X(q) = \alpha_q(t)$



Notice $\Phi_0^X = \text{id}$ on V



Proposition 3.8

Let $\Phi_t^X: V \rightarrow M$ s.t. $t \in (-\epsilon, \epsilon)$ be the flow of X on V , then Φ_t^X is a local diffeomorphism $\forall t \in (-\epsilon, \epsilon)$ and

$\Phi_t^X \circ \Phi_{t'}^X = \Phi_{t+t'}^X$, when both sides are defined. (if $t, t' \in (-\epsilon, \epsilon)$ and $t+t' \in (-\epsilon, \epsilon)$)

[This shows that the flow is a (one-parameter) group of local diffeos]

Proof:

$$\Phi_t^X \circ \Phi_{t'}^X(p) = \Phi_t^X(\alpha_p(t')) = \alpha_{\alpha_p(t)}(t)$$

$$\text{and } \Phi_{t+t'}^X(p) = \alpha_p(t+t')$$

α_p is the unique solution to $\alpha' = X(\alpha)$ with $\alpha(0) = p$. α_p is also the unique solution to $\alpha' = X(\alpha)$ with $\alpha(t') = \alpha_p(t')$

$$\text{But so is } \alpha_{\alpha_p(t)} \Rightarrow \alpha_p(t+t') = \alpha_{\alpha_p(t)}(t)$$

with initial condition $\alpha(0) = \alpha_p(t')$

$$\text{Now } \Phi_t^X \circ \Phi_{-t}^X = \Phi_{-t}^X \circ \Phi_t^X = \Phi_0^X = \text{id}$$

$$(\Phi_t^X)_* \circ (\Phi_{-t}^X)_* = (\Phi_{-t}^X)_* \circ (\Phi_t^X)_* = \text{id}$$

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$\Rightarrow (\phi_t^X)_*$ is an isomorphism $\Rightarrow \phi_t^X$ is a local diffeomorphism

Examples:

• ∂_i on $\mathbb{R}^n \Rightarrow \phi_t^{\partial_i}(p) = p + te_i \Rightarrow$ flow of ∂_i is translation along the e_i direction

• X on $\mathbb{R}^3 \Rightarrow \phi_t^X(a_1, a_2, a_3) = (a_1, a_2 \cos t + a_3 \sin t, a_3 \cos t - a_2 \sin t)$
 \Rightarrow the flow is a rotation about the x_1 -axis.

• Let $W = \partial_1 + x_3 \partial_2 - x_2 \partial_3$

The integral curves are

$$a_1' = 1$$

$$a_2' = a_3$$

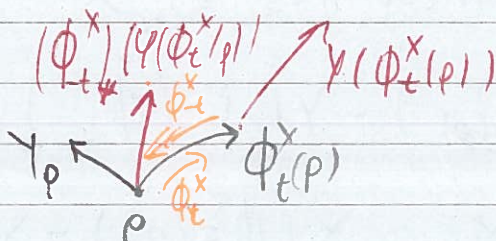
$$a_3' = -a_2$$

$\Rightarrow \alpha(t) = (a_1(0) + t, a_2(0) \cos t + a_3(0) \sin t, a_3(0) \cos t - a_2(0) \sin t)$

This is a spiral

\Rightarrow the flow is a spiral/screw motion around the x_1 -axis

Let X, Y be vector fields i.e. $X, Y \in \Gamma(TM)$
The goal is to measure how Y changes w.r.t. X .

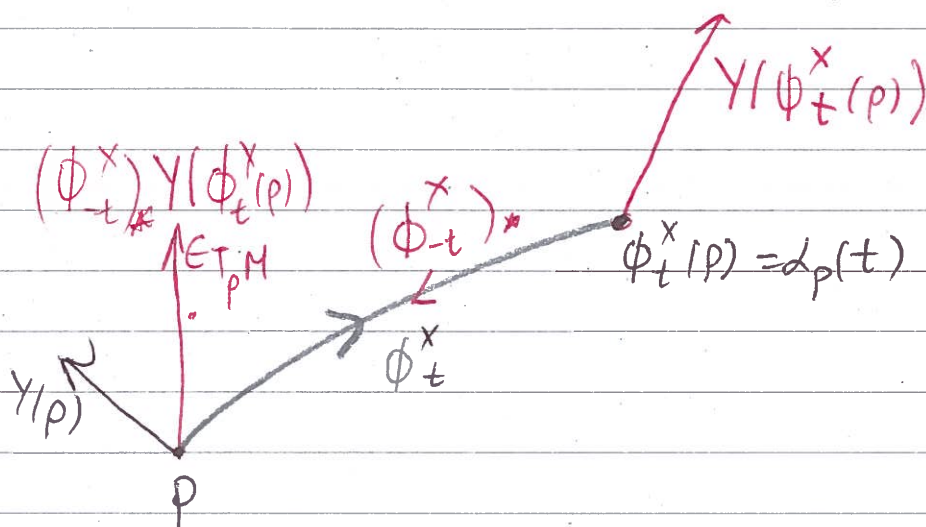


$$(\phi_t^X)_* Y(\phi_t^X(p)) \in T_p M \quad \text{and} \quad Y(p) \in T_p(M)$$

So we should consider

$$\lim_{t \rightarrow 0} \frac{(\phi_{-t}^X)_* Y(\phi_{-t}^X(p)) - Y(p)}{t}$$

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Definition 3.9 The Lie derivative of Y w.r.t. X is

$$\mathcal{L}_X Y(p) = \lim_{t \rightarrow 0} \frac{(\phi_{-t}^X)_* Y(\phi_t^X(p)) - Y(p)}{t} \in T_p M$$

where $\{\phi_t^X : t \in (-\epsilon, \epsilon)\}$ is the flow of X near p.

$\mathcal{L}_X Y$ is a vector field on M

Example: What is $\mathcal{L}_X X$?

$$(\phi_{-t}^X)_* Y(\phi_t^X(p)) - Y(p) = (\phi_{-t}^X)_* [Y(\phi_t^X(p)) - (\phi_{-t}^X)_*(Y(p))]$$

$$\text{Set } Y = X : X(\phi_t^X(p)) = X(\alpha_p(t)) = \alpha_p'(t)$$

$$(\phi_t^X)_* (X(p)) = (\phi_t^X)_* (\alpha_p'(0)) = (\phi_t^X \circ \alpha_p)'(0)$$

Look at $(\phi_t^X \circ \alpha_p)(s) = \phi_t^X(\alpha_p(s)) = \phi_t^X(\phi_s^X(p)) =$
 $= \phi_{t+s}^X(p) =$
 $= \alpha_p'(s+t)$

$$(\phi_t^X \circ \alpha_p)'(0) = \alpha_p'(t)$$

And $(\phi_t^X)_* (X(p)) = X(\phi_t^X(p))$

$$\Rightarrow \mathcal{L}_X X(p) = \lim_{t \rightarrow 0} 0 = 0 \quad \forall p \in M$$

Proposition 3.10 $\mathcal{L}_X Y = [X, Y]$

Example • $Z = x_2 \partial_1 - x_1 \partial_2$

$$\mathcal{L}_{\partial_3} Z = [\partial_3, Z] = [\partial_3, x_2 \partial_1 - x_1 \partial_2] =$$

since they do not depend
on ∂_3

$$= 0$$

• $X = x_3 \partial_2 - x_2 \partial_3, Y = x_1 \partial_3 - x_3 \partial_1$

$$\Rightarrow \mathcal{L}_X Y = Z$$

§4. Differential Forms

Definition 4.1 Let $T_p^*M = \{ \text{linear maps } \xi: T_pM \rightarrow \mathbb{R} \}$
i.e. T_p^*M is the dual space to T_pM .

We call T_p^*M the cotangent space and elements of T_p^*M are cotangent vectors.

T_p^*M is n -dim. v.s. if M is n -dim.

Example: Let $f: M \rightarrow \mathbb{R}$ be a smooth map
 $\Rightarrow df_p: T_pM \rightarrow \mathbb{R}$ is linear \Rightarrow
 $df_p \in T_p^*M$

Notice that $df_p(X) = df_p(\alpha'(0)) = (f \circ \alpha)'(0) =$
 $= \alpha'(0)(f) =$
 $= X(f)$

Remark:

In linear algebra if $T: V \rightarrow W$ is linear
then $T^*: W^* \rightarrow V^*$ $T^*(w^*)(v) = w^*(T(v))$

Definition 4.2: Let $f: M \rightarrow N$ be smooth then
the pull back $df_p^*: T_{f(p)}^*N \rightarrow T_p^*M$ is

$$df_p^*(\eta)(X) = \eta(df_p(X))$$

$\eta \in T_{f(p)}^*N$ $X \in T_pM$

Definition 4.3: The cotangent bundle T^*M is $T^*M = \bigsqcup_{p \in M} T_p^*M$ is a rank n vector bundle over M

Remark: Proof is the same as for TM except we use $(d(\varphi_i)_p)^{-1}$

Definition 4.4 A section of T^*M is called a 1-form

Let $\xi \in \Gamma(T^*M)$ i.e. 1-form and X a vector field, $X \in \Gamma(TM)$. $\xi(p) \in T_p^*M$ and

$$X(p) \in T_p(M) \Rightarrow \xi(p)(X(p)) \in \mathbb{R} \quad \forall p \in M$$

$\Rightarrow \xi(X) : M \rightarrow \mathbb{R}$ is a smooth function

i.e. $TM \cong M \times \mathbb{R}^n$

Example: Suppose TM is trivial $\Leftrightarrow \exists$ n l.i. vector fields X_1, \dots, X_n

Consider $\xi_1, \dots, \xi_n \in \Gamma(T^*M)$ given by

$$\xi_i(X_j) = \delta_{ij} : M \rightarrow \mathbb{R}$$

Then ξ_1, \dots, ξ_n are l.i. $\Rightarrow T^*M$ is trivial

Example: On \mathbb{R}^n we have a basis for the 1-forms: dx_1, \dots, dx_n , which

satisfies $dx_i(\partial_j) = \delta_{ij}$

Example: Let $f: M \rightarrow \mathbb{R}$ be smooth, we define a 1-form df on M by $df(p) = df_p \in T_p^*M$

$$\text{On } \mathbb{R}^n : df = \sum_{i=1}^n \frac{\partial f}{\partial x_i} dx_i$$

Definition 4.5: Let $f: M \rightarrow N$ be any smooth map. Then the pull back $f^*: \Gamma(T^*N) \rightarrow \Gamma(T^*M)$ is given by $f^*(\eta)(p) = df_p^*(\eta(p)) \in T_p^*M$ $\forall p \in M$

Remark $(f \circ g)^* = g^* \circ f^*$ (Chain Rule)

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Recall last time:

- Lie derivative of vector field $L_X Y = [X, Y]$
Exercise $X = x_3 \partial_2 - x_2 \partial_3$, $Y = x_1 \partial_3 - x_3 \partial_1$
show directly $L_X Y = Z = x_2 \partial_1 - x_1 \partial_2$
- 1-forms and pullback

Brief Review of some tensor Algebra

- V is n -dim vector space \rightsquigarrow dual space V^*
 $V^* = \{ \text{linear maps } T: V \rightarrow \mathbb{R} \}$

- $\otimes^k V^* = \{ \text{multilinear maps } T: \underbrace{V \times \dots \times V}_{k \text{ times}} \rightarrow \mathbb{R} \}$

- Tensor product $S \in \otimes^k V^*$ and $T \in \otimes^l V^*$,
 $S \otimes T \in \otimes^{k+l} V^*$

by $S \otimes T (v_1, \dots, v_{k+l}) = S(v_1, \dots, v_k) T(v_{k+1}, \dots, v_{k+l})$

- $T \in \otimes^k V^* \Rightarrow \text{Sym} T (v_1, \dots, v_k) = \frac{1}{k!} \sum_{\sigma \in S_k} T(v_{\sigma(1)}, \dots, v_{\sigma(k)})$

$T \in \otimes^2 V^* \Rightarrow \text{Sym} T (v_1, v_2) = \frac{1}{2} T(v_1, v_2) + \frac{1}{2} T(v_2, v_1)$

Let $S^k V^* = \{ T \in \otimes^k V^* : \text{Sym} T = T \}$

- $T \in \otimes^k V^* \Rightarrow \text{Alt} T (v_1, \dots, v_k) = \frac{1}{k!} \sum_{\sigma \in S_k} \text{sgn}(\sigma) \cdot T(v_{\sigma(1)}, \dots, v_{\sigma(k)})$

so $T \in \otimes^2 V^* \Rightarrow \text{Alt} T (v_1, v_2) = \frac{1}{2} [T(v_1, v_2) - T(v_2, v_1)]$

Let $\Lambda^k V^* = \{ T \in \otimes^k V^* \text{ s.t. } \text{Alt}(T) = T \}$

Definition 4.6 We can define $\otimes^k T_p^* M$, $S^k T_p^* M$ and $\Lambda^k T_p^* M$ and hence bundles $\otimes^k T^* M$, $S^k T^* M$ and $\Lambda^k T^* M$ called the bundle of $(0, k)$ -tensors, the bundle of symmetric $(0, k)$ -tensors and the bundle of k -forms

Definition 4.7: A k -form is a section of $\Lambda^k T^* M$ i.e. if $w \in \Gamma(\Lambda^k T^* M)$ (w is a k -form), then $w(p) \in \Lambda^k T_p^* M \quad \forall p \in M$ and $w(p)(x_1, \dots, x_k) \in \mathbb{R}$, $x_1, \dots, x_k \in T_p M$

Remarks: • $\Lambda^1 T^* M = T^* M$
 • we define $\Lambda^0 V^* = \mathbb{R} \Rightarrow \Lambda^0 T^* M = M \times \mathbb{R}$
 so a 0-form is a section of $M \times \mathbb{R}$
 i.e. a smooth map $f: M \rightarrow M \times \mathbb{R}$ s.t.
 $f(p) \in \mathbb{R} \quad \forall p \in M$ so $f: M \rightarrow \mathbb{R}$ is a smooth function

• $\Lambda^n V^*$ is 1-dim, $\Lambda^n V^* \cong \mathbb{R}$ so $\Lambda^n T^* M$ is a rank 1 vector bundle over M , but it is not necessarily trivial i.e. it is not always bundle isomorphic to $M \times \mathbb{R}$

Examples:

• On \mathbb{R}^n we can define $g_0 \in \Gamma(S^2 T^* \mathbb{R}^n)$
 by $g_0(p)(x, y) = \langle x, y \rangle \quad \forall p \in \mathbb{R}^n, \quad \forall x, y \in T_p \mathbb{R}^n$
dot product

• On \mathbb{R}^2 we can define $w_0 \in \Gamma(\Lambda^2 T^* \mathbb{R}^2)$
 by $w_0(p) = \left(\underbrace{(u_1, u_2)}_{u_1 \partial_1 + u_2 \partial_2}, \underbrace{(v_1, v_2)}_{v_1 \partial_1 + v_2 \partial_2} \right) = u_1 v_2 - u_2 v_1$

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The wedge product:

$w \in \Lambda^k V^*$ and $\eta \in \Lambda^l V^* \Rightarrow$

$$w \wedge \eta = \frac{(k+l)!}{k! l!} \text{Alt}(w \otimes \eta)$$

Example $(dx_1 \wedge dx_2)(u_1 \partial_1 + u_2 \partial_2, v_1 \partial_1 + v_2 \partial_2) =$

$$= \frac{(1+1)!}{1! 1!} \times \frac{1}{2} [(dx_1 \otimes dx_2)(u_1 \partial_1 + u_2 \partial_2, v_1 \partial_1 + v_2 \partial_2)$$

$$- (dx_2 \otimes dx_1)(v_1 \partial_1 + v_2 \partial_2, u_1 \partial_1 + u_2 \partial_2)]$$

$$= dx_1(u_1 \partial_1 + u_2 \partial_2) \cdot dx_2(v_1 \partial_1 + v_2 \partial_2) -$$

$$- dx_2(v_1 \partial_1 + v_2 \partial_2) \cdot dx_1(u_1 \partial_1 + u_2 \partial_2)$$

$$= u_1 v_2 - v_1 u_2 = \omega_0(u_1 \partial_1 + u_2 \partial_2, v_1 \partial_1 + v_2 \partial_2)$$

$$dx_1 \partial_1 = 1$$

$$dx_2 \partial_1 = 0$$

$$\Rightarrow (dx_1 \wedge dx_2) = \omega_0$$

We know $\Lambda^k V^* = \text{Span}\{\xi_1, \dots, \xi_k, 1 \leq \dots \leq k, \xi_1, \dots, \xi_k \in V^*\}$

$$\Lambda^k V^* = \{0\} \quad \text{if } k > n$$

$$\Rightarrow \Lambda^k T^* \mathbb{R}^n = \text{Span}\{dx_{i_1} \wedge \dots \wedge dx_{i_k}, i_1 < \dots < i_k\}$$

So given $w \in \Gamma(\Lambda^k T^* M)$ and (U, φ) a chart

then $\varphi: U \rightarrow \varphi(U) \Rightarrow \varphi^{-1}: \varphi(U) \rightarrow U$
 $\begin{matrix} \cap \\ M \end{matrix} \quad \begin{matrix} \cap \\ \mathbb{R}^n \end{matrix} \quad \begin{matrix} \cap \\ \mathbb{R}^n \end{matrix} \quad \begin{matrix} \cap \\ M \end{matrix}$

$$\Rightarrow (\varphi^{-1})^* : \Lambda^k T_p^* M \rightarrow \Lambda^k T_{\varphi(p)}^* \mathbb{R}^n$$

Definition 4.8 Given $f: M \rightarrow N$ smooth and $\eta \in \Gamma(\Lambda^k T^* N)$ then the pullback $f^* \eta$ of η by f is a k -form on M given by

$$(f^* \eta)(p)(X_1, \dots, X_k) = \eta(f(p))(df_p(X_1), \dots, df_p(X_k))$$

and $df_p(X_i) \in T_{f(p)} N$

In particular $(\varphi^{-1})^* w = \sum_{i_1 < \dots < i_k} w_{i_1, \dots, i_k} dx_{i_1} \wedge \dots \wedge dx_{i_k}$

e.g. if $w \in \Gamma(\Lambda^2 T^* M)$ and $\dim(M) = 2$
 $(\varphi^{-1})^* w = f dx_1 \wedge dx_2 = f w_0$ for some $f: \varphi(U) \rightarrow \mathbb{R}$

Example: Let $i: M \rightarrow N$ be an embedding i.e. $i: M \rightarrow i(M)$ is a diffeomorphism. Then if $w \in \Gamma(\Lambda^k T^* N)$ then $i^* w \in \Gamma(\Lambda^k T^* M)$ is called the restriction of w to M

Let $N = \mathbb{R}^{n+1} = \mathbb{R}^n \times \mathbb{R}$
 $M = \mathbb{R}^n$

$i: M \rightarrow N$ be the inclusion

dx_{n+1} is a nowhere vanishing 1-form on N since $dx_{n+1}(\partial_{n+1}) = 1$

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$$\begin{aligned} \text{But } i^* dx_{n+1} (u_1 \partial_1 + \dots + u_n \partial_n) &= \\ &\text{since } i_* \partial_k = \partial_k, \forall k=1, \dots, n \\ &= dx_{n+1} (u_1 \partial_1 + \dots + u_n \partial_n) \\ &= 0 \end{aligned}$$

Recall: if $w = \sum_{i_1, \dots, i_k} w_{i_1, \dots, i_k} dx_{i_1} \wedge \dots \wedge dx_{i_k}$

$$\text{Then } dw = \sum_j \sum_{i_1, \dots, i_k} \frac{\partial w_{i_1, \dots, i_k}}{\partial x_j} dx_j \wedge dx_{i_1} \wedge \dots \wedge dx_{i_k}$$

In particular if $f: \mathbb{R}^n \rightarrow \mathbb{R}$

$$df = \sum_j \frac{\partial f}{\partial x_j} dx_j$$

Remark: $df = \frac{\partial f}{\partial x_1} dx_1 + \frac{\partial f}{\partial x_2} dx_2 + \frac{\partial f}{\partial x_3} dx_3$

$$\begin{aligned} \text{if } x_2 &= g_2(x_1) \\ x_3 &= g_3(x_1) \end{aligned}$$

$$\Rightarrow dx_2 = \frac{\partial g_2}{\partial x_1} dx_1, \quad dx_3 = \frac{\partial g_3}{\partial x_1} dx_1$$

$$\Rightarrow df = \left(\frac{\partial f}{\partial x_1} + \frac{\partial f}{\partial x_2} \frac{\partial g_2}{\partial x_1} + \frac{\partial f}{\partial x_3} \frac{\partial g_3}{\partial x_1} \right) dx_1$$

Example Let $\xi = \frac{x_1 dx_2 - x_2 dx_1}{x_1^2 + x_2^2}$ in \mathbb{R}^2

Let $i: S^1 \rightarrow \mathbb{R}^2$ be $i(\theta) = (\cos \theta, \sin \theta)$

$$\Rightarrow i_* \partial_\theta = (-\sin \theta \partial_1 + \cos \theta \partial_2) = (-x_2 \partial_1 + x_1 \partial_2)(i(\theta))$$

$$i^* \xi(i(\theta)) = \xi(i_* \partial_\theta) = \xi(-x_2 \partial_1 + x_1 \partial_2)(i(\theta))$$

$$= \frac{(x_1 dx_2 - x_2 dx_1)}{x_1^2 + x_2^2} (-x_2 \partial_1 + x_1 \partial_2) \Big|_{i(\theta)} = 0$$

since $dx_2 \partial_1 = 0$, $dx_1 \partial_2 = 1$

$$= \frac{x_1 \cdot x_1 - x_2 (-x_2)}{x_1^2 + x_2^2} \Big|_{i(\theta)} =$$

$$= 1$$

$\Rightarrow i^* \xi = d\theta$ the 1-form dual of ∂_θ

$$d\xi = \frac{\partial}{\partial x_1} \left(\frac{x_1}{x_1^2 + x_2^2} \right) dx_1 \wedge dx_2 + \frac{\partial}{\partial x_2} \left(\frac{-x_2}{x_1^2 + x_2^2} \right) dx_2 \wedge dx_1$$

$$= \frac{x_2^2 - x_1^2}{(x_1^2 + x_2^2)^2} dx_1 \wedge dx_2 + \frac{x_2^2 - x_1^2}{(x_1^2 + x_2^2)^2} dx_2 \wedge dx_1$$

$\underbrace{dx_2 \wedge dx_1}_{-dx_1 \wedge dx_2}$

$$= 0$$

In general if w is a k -form and η is a l -form then $\eta \wedge w = (-1)^{kl} w \wedge \eta$

Fact: $i^* d\xi = d(i^* \xi) \Rightarrow d(d\theta) = 0$ i.e. $d\theta$ is a closed form but not exact

Recall $d(dw) = 0$ and $dw = 0$ iff w is closed and $w = d\eta$ if w is exact

$\int_{S^1} d\theta = 2\pi \neq 0$ so Stokes's Thm $\Rightarrow d\theta$ is not exact

Theorem 4.9 We can define the exterior derivative $d: \Gamma(\Lambda^k T^*M) \rightarrow \Gamma(\Lambda^{k+1} T^*M)$ by for any chart (U, φ) :

$$\varphi^* d((\varphi^{-1})^* w|_U) = d w|_U$$

It enjoys the following properties

- $d(dw) = 0$
- $d(w \wedge \eta) = dw \wedge \eta + (-1)^k w \wedge d\eta$
 w - k form, η - l form
- if $f: M \rightarrow N$ smooth then $f^* d\eta = d(f^* \eta)$ for any form η on N

Proof: Since the exterior derivative on forms on \mathbb{R}^n enjoys the properties stated, it is enough to show that the exterior derivative is well-defined i.e. does not depend on the choice of chart.

Suppose $(U, \varphi), (V, \psi)$ are overlapping charts on M .

$$\begin{aligned} dw|_{U \cap V} &= \varphi^* d((\varphi^{-1})^* w) = \\ &= (\varphi \circ \varphi^{-1} \circ \psi)^* d((\varphi^{-1})^* w) = \\ &= \varphi^* \circ (\varphi \circ \varphi^{-1})^* d((\varphi^{-1})^* w) = \end{aligned}$$

map from $\varphi(U \cap V) \rightarrow \varphi(U \cap V)$ $\in \mathbb{R}^n$ $\in \mathbb{R}^n$ form on \mathbb{R}^n

$$= \varphi^* d((\varphi \circ \varphi^{-1})^* ((\varphi^{-1})^* w))$$

We can do that since $(\varphi \circ \varphi^{-1})^* \circ d((\varphi^{-1})^* w)$ is on \mathbb{R}^n

$$= \varphi^* d((\varphi^{-1})^* w)$$

as required \blacksquare

Remark: $dw=0 \Rightarrow w$ is closed

$w = d\eta \Rightarrow w$ is exact

If $f: M \rightarrow N$ is smooth then

$d(f^*w) = 0$ if $dw = 0$

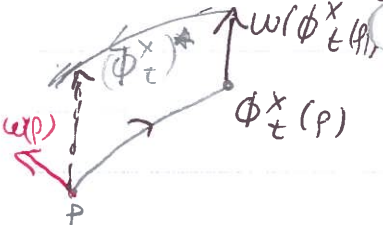
and if $w = d\eta$ then

$$f^*w = f^*d\eta = d(f^*\eta)$$

i.e. if w is exact $\Rightarrow f^*w$ is exact

\leadsto de Rham cohomology

Back to Lie derivative: X vector field
and w a form on M .

$$(\phi_t^X)^* w(\phi_t^X(p)) \in \Lambda^k T_p^* M, \forall p \in M$$


Definition 4.10: Let $X \in \Gamma(TM)$, $w \in \Gamma(\Lambda^k T^*M)$

Then the Lie derivative of w w.r.t. X
is given by: $L_X w(p) = \lim_{t \rightarrow 0} \frac{(\phi_t^X)^* w(\phi_t^X(p)) - w(p)}{t}$

where $\{\phi_t^X: t \in (-\epsilon, \epsilon)\}$ is the flow of X near $p \in M$
 $L_X w \in \Gamma(\Lambda^k T^*M)$

Example: $f: M \rightarrow \mathbb{R}$ smooth function
 $\Rightarrow (\phi_t^X)^* f = f \circ \phi_t^X$

in general if $f: M \rightarrow \mathbb{R}$ and $g: M \rightarrow N$
 $g^*f = f \circ g$

$$\begin{aligned} \Rightarrow L_X f(p) &= \lim_{t \rightarrow 0} \frac{(\phi_t^X)^* f - f(p)}{t} = \\ &= \lim_{t \rightarrow 0} \frac{f \circ \phi_t^X(p) - f(p)}{t} = \\ &= \lim_{t \rightarrow 0} \frac{f(\alpha_p(t)) - f(\alpha_p(0))}{t} = \end{aligned}$$

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$$= \frac{d}{dt} (f \circ \alpha_p)(0) = df_p(\alpha_p'(0)) = df_p(X(p)) =$$

$$= [df(X)](p) \Rightarrow L_X f = df(X) = X(f)$$

Recall df the differential of f is the 1-form $d(f)$.

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Last time: $L_X w$

Lie Derivative Calculations on \mathbb{R}^n

$$X = \sum_i a_i \partial_i$$

$$\xi = \sum_i b_i dx_i \quad a_i, b_i \text{ are functions}$$

Compute: $L_{\partial_i} X$, $L_X \partial_i$,

$$L_{\partial_i} \xi \quad L_X dx_i$$

$$\underline{L_{\partial_i} X(p)}$$

Step 1. Find flow of ∂_i

$$\phi_t^{\partial_i}(p) = p + te_i \quad \text{where } e_i = (0, \dots, \underset{i\text{th}}{1}, \dots, 0)$$

$$L_{\partial_i} X = \lim_{t \rightarrow 0} \frac{(\phi_t^{\partial_i})_* X(\phi_t^{\partial_i}(p)) - X(p)}{t}$$

$$X(\phi_t^{\partial_i}(p)) = \sum_j a_j(\phi_t^{\partial_i}(p)) \partial_j = \sum_j a_j(p + te_i) \partial_j$$

$$(\phi_{-t}^{\partial_i})_* \partial_j = \partial_j \quad \text{since } (\phi_{-t}^{\partial_i})_* : T_{\phi_{-t}(p)} \mathbb{R}^n \rightarrow T_p \mathbb{R}^n$$

\downarrow identity map
 \parallel
 $\mathbb{R}^n \xrightarrow{id} \mathbb{R}^n$

$$\Rightarrow L_{\partial_i} X(p) = \lim_{t \rightarrow 0} \frac{\sum_j [a_j(p+te_i) - a_j(p)] \partial_j}{t} =$$

$$\Rightarrow L_{\partial_i} X = \sum_j (\partial_i a_j) \partial_j = \sum_j (L_{\partial_i} a_j) \partial_j = L_{\partial_i} \left(\underbrace{\sum_j a_j \partial_j}_X \right)$$

$$\begin{aligned} \underline{L_X \partial_i} &= [X, \partial_i] = \left[\sum_j a_j \partial_j, \partial_i \right] = \\ &= - \sum_j \partial_i(a_j) \partial_j = -L_{\partial_i} X \end{aligned}$$

$$\underline{L_{\partial_i} \xi}(p) = \lim_{t \rightarrow 0} \frac{(\phi_t^{\partial_i})^* \xi(\phi_t^{\partial_i}(p)) - \xi(p)}{t}$$

$$(\phi_t^{\partial_i})^* da_j = da_j (\phi_t^{\partial_i})_* = da_j$$

$$\lim_{t \rightarrow 0} \frac{\sum_j (b_j(p+te_i) - b_j(p)) da_j}{t} = \sum_j (\partial_i b_j) da_j(p)$$

$$\begin{aligned} L_X dx_i(p) &= \lim_{t \rightarrow 0} \left[\frac{(\phi_t^X)^* dx_i(\phi_t^X(p)) - dx_i(p)}{t} \right](Y) \\ &= \lim_{t \rightarrow 0} \frac{dx_i((\phi_t^X)_*(Y)) - dx_i(Y)}{t} \\ &= \lim_{-t \rightarrow 0} \frac{dx_i((\phi_{-t}^X)_*(Y)) - dx_i(Y)}{-t} \end{aligned}$$

\downarrow dx_i doesn't care which pts it acts on
 \downarrow Y is tangent vector at p

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$$= dx_i (-L_X Y) \quad \text{true} \quad \neq Y$$

Choose $Y = \partial_j$

$$\begin{aligned} \Rightarrow (L_X dx_i)(\partial_j) &= -dx_i(L_X \partial_j) = \\ &= dx_i\left(\sum_k (\partial_j a_k) \partial_k\right) \end{aligned}$$

$$\Rightarrow (L_X dx_i)(\partial_j) = \partial_j a_i$$

$$\Rightarrow L_X dx_i = \sum_j (\partial_j a_i) dx_j = da_i = d(i_X dx_i)$$

Proposition 4.11 (Cartan's formula)

Let w be a k -form on M and X a vector field on M . We define a $(k-1)$ -form $i_X w$ by:

$$i_X w(p)(Y_1, \dots, Y_{k-1}) = w(p)(X(p), Y_1, \dots, Y_{k-1})$$

$Y_i \in T_p M$

Then $L_X w = d(i_X w) + i_X(dw)$

Example: Let $\xi = \frac{x_1 dx_2 - x_2 dx_1}{x_1^2 + x_2^2}$ on $\mathbb{R}^2 \setminus \{0\}$

Let $X = x_1 \partial_1 + x_2 \partial_2$ flow dilation

$Y = x_2 \partial_1 - x_1 \partial_2$ flow rotation

Recall $d\xi = 0$ by example

$$L_X \xi = d(i_X \xi) \neq 0$$

What is $i_X \xi = \xi(X) = \left(\frac{x_1 dx_2 - x_2 dx_1}{x_1^2 + x_2^2} \right) (x_1 \partial_1 + x_2 \partial_2)$

$$= \frac{x_1 x_2 - x_2 x_1}{x_1^2 + x_2^2} = 0$$

$$\Rightarrow \mathcal{L}_X \xi = d(0) = 0$$

$$\mathcal{L}_Y \xi = d(i_Y \xi)$$

$$i_Y \xi = \xi(Y) = \left(\frac{x_1 dx_2 - x_2 dx_1}{x_1^2 + x_2^2} \right) (x_2 \partial_1 - x_1 \partial_2) =$$

$$= -1$$

$$\mathcal{L}_Y \xi = d(-1) = 0$$

§ 5. Orientation and Riemannian Metrics

Theorem 5.1 Let M be a manifold and let $\mathcal{A} = \{(U_i, \alpha_i) : i \in I\}$ be an atlas on M . $\exists \{f_j : M \rightarrow \mathbb{R} : j \in \mathbb{N}\}$ smooth s.t.:

- $\forall j \in \mathbb{N} \exists i \in I$ s.t. $\text{support } f_j = \overbrace{\{p \in M : f_j(p) \neq 0\}}^{\text{closure}} \subseteq U_i$
- $\forall p \in M \exists$ open $W \ni p$ s.t. $W \cap \text{support } f_j = \emptyset$ for all but finitely many $j \in \mathbb{N}$
- $f_j(p) \geq 0 \quad \forall p \in M, \forall j \in \mathbb{N}$
- $\sum_{j=1}^{\infty} f_j(p) = 1 \quad \forall p \in M$ notice this sum is always finite since there are only finitely many j for which $f_j \neq 0$

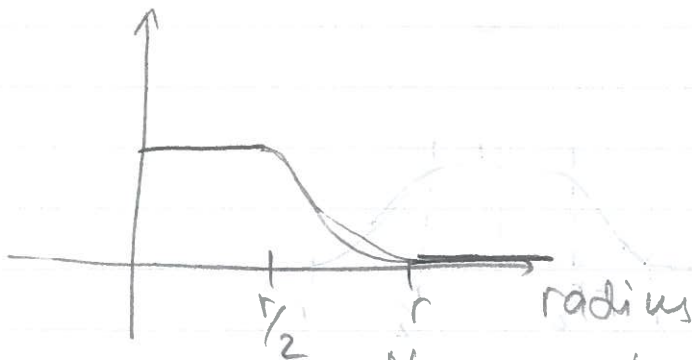
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We call $\{f_j : j \in \mathbb{N}\}$ a partition of unity (subordinate to the atlas \mathcal{A})

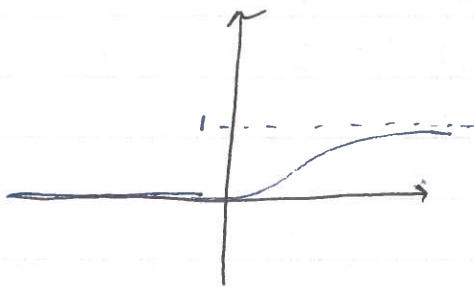
Proposition 5.2: Let $B_r(0)$ be the open ball in \mathbb{R}^n of radius $r > 0$. \exists smooth function $g_r : \mathbb{R}^n \rightarrow [0, 1]$ s.t:

- $g_r \geq 0$
- $g_r = 1$ on $\overline{B_{r/2}(0)}$
- $g_r = 0$ on $\mathbb{R}^n \setminus B_r(0) \Rightarrow \text{support } g_r \subseteq B_r(0)$



No way to have this function in terms of power series since ~~if not~~ the ~~right~~ ~~left~~ of r is the 0 function but on the left this is false

Proof: Consider $h(t) = \begin{cases} e^{-\frac{1}{t}} & t > 0 \\ 0 & t \leq 0 \end{cases}$



Smooth for $t \neq 0$
 Notice, h is continuous and $0 \leq h < 1$. For $t > 0$
 $h'(t) = \frac{1}{t^2} e^{-\frac{1}{t}} > 0 \Rightarrow$

h is increasing for $t > 0$.

Notice $0 < t^{-k} \cdot e^{-\frac{1}{t}} = t \cdot t^{-(k+1)} e^{-\frac{1}{t}} = t(k+1)! \frac{(t^{-1})^{k+1}}{(k+1)!} \cdot e^{-\frac{1}{t}} =$

$$\leq t(k+1)! \sum_{m=0}^{\infty} \frac{(t^{-1})^m}{m!} \cdot e^{-\frac{1}{t}} = t \cdot (k+1)! \rightarrow 0 \text{ as } t \rightarrow 0$$

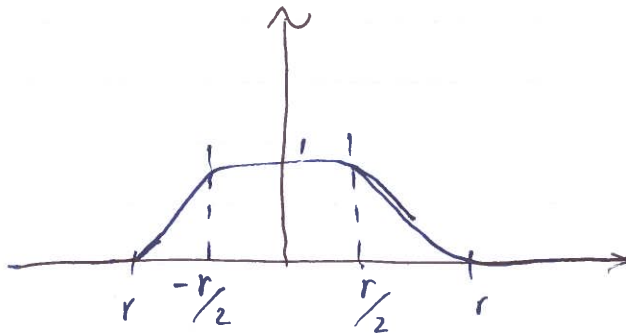
$\Rightarrow h'$ is continuous at $t=0$

$h^{(k)}(t) = p_k(t^{-1}) \cdot e^{-\frac{1}{t}}$ for a poly p_k which

measures $h^{(k)}(t) \rightarrow 0$ as $t \rightarrow 0 \forall k$

So h is smooth at $t=0$ and all of its derivatives $h^{(k)}(0) = 0$

Goal is to construct



Define $h_r(t) = \frac{h(r^2 - t^2)}{h(r^2 - t^2) + h(t^2 - \frac{1}{4}r^2)}$ $\Rightarrow 0 < h_r < 1$ when it is defined

if $h(r^2 - t^2) = 0 \Leftrightarrow r^2 - t^2 \leq 0 \Leftrightarrow t^2 \geq r^2 \geq \frac{1}{4}r^2$

$\Rightarrow h(t^2 - \frac{1}{4}r^2) > 0$ whenever $h(r^2 - t^2) = 0$

Similarly $h(t^2 - \frac{1}{4}r^2) = 0$ means $h(r^2 - t^2) > 0$

So $h_r(t)$ is defined $\forall t \in \mathbb{R}$ and
 $h_r(t) = 0$ iff $t^2 > r^2$ and if $t^2 < \frac{1}{4}r^2$
 $\Rightarrow t^2 - \frac{1}{4}r^2 \leq 0 \Rightarrow h(t^2 - \frac{1}{4}r^2) = 0 \Rightarrow h_r(t) = 1$.

Then $g_r : \mathbb{R}^n \rightarrow \mathbb{R}$ is $g_r(x) = h_r(|x|)$

since x is a vector and h takes numbers we need to apply h on $|x|$

Orientation:

Definition 5.3: A manifold is orientable if \exists $\mathcal{A} = \{(U_i, \varphi_i)\}$ s.t. whenever $U_i \cap U_j \neq \emptyset$ we have: $\varphi_j \circ \varphi_i^{-1} : \varphi_i(U_i \cap U_j) \rightarrow \varphi_j(U_i \cap U_j)$ satisfies $\det(\varphi_j \circ \varphi_i^{-1})_* > 0$ on $\varphi_i(U_i \cap U_j)$

linear map think of it as matrix $\mathbb{R}^n \rightarrow \mathbb{R}^n$
 \uparrow det of the derivative

Example: \mathbb{R}^n is orientable as $\{(\mathbb{R}^n, id)\}$ is an atlas

Example: S^n is orientable: take the atlas $\{(U_n, \varphi_n), (U_s, \varphi_s)\}$, $n \geq 2$

$$\varphi_s \circ \varphi_n^{-1} : \mathbb{R}^n \rightarrow \mathbb{R}^n \quad (y) \mapsto \frac{\partial}{\partial |y|^2}$$

What is $(\varphi_s \circ \varphi_n^{-1})_*(y) = \frac{1}{|y|^4} \begin{pmatrix} |y|^2 - 2y_1^2 & -2y_1 y_2 & \dots & -2y_1 y_n \\ -2y_1 y_2 & |y|^2 - 2y_2^2 & & \\ \vdots & & \ddots & \\ -2y_1 y_n & & & |y|^2 - 2y_n^2 \end{pmatrix}$

Take $y = (1, 0, \dots, 0) \Rightarrow (\varphi_s \circ \varphi_n^{-1})_*(y) = \frac{1}{1} \begin{pmatrix} -1 & & & 0 \\ & 1 & & \\ & & \ddots & \\ & & & 1 \end{pmatrix}$

$$\det(\varphi_s \circ \varphi_n^{-1})_* = -1 < 0$$

$\det(\varphi_s \circ \varphi_n^{-1})_* \neq 0$ since $\varphi_s \circ \varphi_n^{-1}$ is a diffeo thus the matrix is an isomorphism.

Hence $\det(\varphi_s \circ \varphi_n^{-1})_*$ has the same sign everywhere otherwise by IVT it must be 0 at some pt.

To get an atlas with $\det(\varphi_j \circ \varphi_i^{-1})_* > 0$
 Change φ_N to $\tilde{\varphi}_N(x_1, \dots, x_{n+1}) = \varphi_N(-x_1, \dots, x_{n+1})$
 and leave φ_S as it is.

Example: If there are only at most two charts in the atlas then it is always orientable

Example: Möbius band and Klein bottle are not orientable. (PS 3)

Example: $\mathbb{R}P^n$ is orientable iff n is odd
 (sheet 3)

Volume Forms

Definition: A volume form on M (n -dim) is a nowhere vanishing n -form Ω .
 i.e. $\Omega(p)(X_1, \dots, X_n) \neq 0$ for any basis $\{X_1, \dots, X_n\}$ of $T_p M$ (some)

Example On \mathbb{R}^n we have $\Omega_0 = dx_1 \wedge \dots \wedge dx_n$

is a volume form
 Let $f: \mathbb{R}^n \rightarrow \mathbb{R}^n$ be smooth \Rightarrow
 $f^* \Omega_0 = \Omega_0(f_* X_1, \dots, f_* X_n) =$
 $= \det f_* \Omega_0(X_1, \dots, X_n)$

Here f_* is the matrix of the differential of f w.r.t. $\{X_1, \dots, X_n\}$

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Theorem 5.4 The following are equivalent

- M is orientable
- \exists a volume form on M
- $\Lambda^n T^*M$ is trivial

Proof: The equivalence of the existence of volume forms and the triviality of $\Lambda^n T^*M$ is Prop. 2.15 since $\Lambda^n T^*M$ is of rank 1

Now suppose M has a volume form Ω and let $\mathcal{U} = \{(U_i, \varphi_i) : i \in I\}$ be an atlas for M s.t. $\varphi_i(U_i)$ is connected $\forall i$ wlog.

Let $\Omega_0 = dx_1 \wedge \dots \wedge dx_n$, $\varphi_i^{-1}: \varphi_i(U_i) \rightarrow U_i$
 $\Rightarrow (\varphi_i^{-1})^* \Omega = \lambda_i \Omega_0$ for some function $\lambda_i: \varphi_i(U_i) \rightarrow \mathbb{R}$ since $\Lambda^n T^*\mathbb{R}^n$ has rank 1 and Ω_0 is nowhere vanishing

Ω is a volume form means λ_i is nowhere vanishing $\Rightarrow \lambda_i > 0$ or $\lambda_i < 0$ on $\varphi_i(U_i)$ since it is connected

If $\lambda_i > 0$ we leave (U_i, φ_i) unchanged and if $\lambda_i < 0$ we change (U_i, φ_i) to $(U_i, \tilde{\varphi}_i)$, where $\tilde{\varphi}_i^{-1}(x_1, \dots, x_n) = \varphi_i^{-1}(-x_1, x_2, \dots, x_n)$ (i.e. change the sign of the 1st coordinate)

Relabeling $\tilde{\varphi}_i$ to φ_i

Then we have $(\varphi_i^{-1})^* \Omega = \lambda_i \Omega_0$ where $\lambda_i: \varphi_i(U_i) \rightarrow \mathbb{R}^+$ $\forall i$

Now WTS: $\det(\varphi_i \circ \varphi_j^{-1})^* > 0$ on $\varphi_i(U_i \cap U_j)$
 $\lambda_j \Omega_0 = (\varphi_j^{-1})^* \Omega$

$$= (\varphi_j^{-1} \circ \varphi_j \circ \varphi_i^{-1})^* \Omega$$

$$= (\varphi_j \circ \varphi_i^{-1})^* \circ (\varphi_j^{-1})^* \Omega =$$

$$= t_j (\varphi_j \circ \varphi_i^{-1})^* \Omega_0 = \quad \left. \vphantom{(\varphi_j \circ \varphi_i^{-1})^* \Omega_0} \right\} \text{change of variables}$$

$$= t_j \det(\varphi_j \circ \varphi_i^{-1})^* \Omega_0$$

$$\Rightarrow \det(\varphi_j \circ \varphi_i^{-1})^* = \frac{t_i}{t_j} > 0 \Rightarrow M \text{ is orientable}$$

Now suppose M is orientable and let $\mathcal{A} = \{(U_i, \varphi_i) : i \in I\}$ be an atlas s.t. $\det(\varphi_j \circ \varphi_i^{-1})^* > 0$. Theorem 5.1 $\Rightarrow \exists$ a partition of unity $\{f_j : M \rightarrow \mathbb{R} : j \in \mathbb{N}\}$ subordinate to \mathcal{A}

$\Rightarrow \forall j \in \mathbb{N} \exists i \in I$ s.t. $\text{support } f_j \subset U_{i(j)}$

Relabel $(U_j, \varphi_j) = (U_{i(j)}, \varphi_{i(j)})$. Then

$\mathcal{B} = \{(U_j, \varphi_j) : j \in \mathbb{N}\}$ is an atlas with $\det(\varphi_j \circ \varphi_i^{-1})^* > 0$ because $\forall p \in M \exists j \in \mathbb{N}$ s.t. $f_j(p) \neq 0$ since $\sum_{k \in \mathbb{N}} f_k(p) = 1$ so $\bigcup_{j=1}^{\infty} U_j = M$

Define $\Omega = \sum_{j=1}^{\infty} f_j \varphi_j^* \Omega_0$ is well defined

because $\varphi_j^* \Omega_0$ is an n -form on U_j f_j is 0 outside U_j so $f_j \varphi_j^* \Omega_0$ is 0 outside U_j and only finitely many f_j are non zero at any given $p \in M$.

Ω is a section of $\wedge T^*M$ so we only need to show Ω is nowhere vanishing.

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Let $p \in M$, then $\exists k$ s.t. $p \in U_k$ and $f_k(p) \neq 0$

$$\begin{aligned} (\varphi_k^{-1})^* \Omega &= \sum_{j=1}^{\infty} f_j (\varphi_k^{-1})^* \varphi_j^* \Omega_0 = \\ &= \sum_{j=1}^{\infty} f_j (\varphi_j \circ \varphi_k^{-1})^* \Omega_0 = \\ &= \sum_{j=1}^{\infty} f_j \underbrace{\det(\varphi_j \circ \varphi_k^{-1})^*}_{\geq 0} \Omega_0 \end{aligned}$$

since $f_j \geq 0$ & $\det > 0$

and in fact > 0 ^{at p} since $f_k(p) \neq 0$
 $\Rightarrow \Omega$ is a volume form ▀

Def. 5.5:

We say that an orientation on M is a choice of atlas $\mathcal{A} = \{ (U_i, \varphi_i) \}$ s.t. $\det(\varphi_j \circ \varphi_i^{-1})^* > 0$ or equivalently a choice of a volume form Ω

We say two orientations given by volume forms Ω and Ω' are the same if $\Omega' = \lambda \Omega$ for a positive smooth function λ

Let $f: M \rightarrow N$ be a diffeomorphism and \underline{Y} be a volume form on N .

$$(f^* \underline{Y})|_p(x_1, \dots, x_n) = \underline{Y}(f(p))(df_p(x_1), \dots, df_p(x_n))$$

$p \in M$ & $\{x_1, \dots, x_n\}$ basis of $T_p M$ #
0

Because $\{df_p(x_1), \dots, df_p(x_n)\}$ is a basis since $df_p: T_p M \rightarrow T_{f(p)} N$ is an isomorphism

Notice that if f is a local diffeo, the same argument \Rightarrow $(f^* \underline{Y})$ is a volume form

Suppose $f: M \rightarrow N$ is a diffeomorphism and Ω is a volume form on M , Υ is a volume form on N then we say f is orientation preserving if $(f^* \Upsilon) = \lambda \Omega$ for positive function $\lambda: M \rightarrow \mathbb{R}$

Examples: Suppose $f: \mathbb{R}^n \rightarrow \mathbb{R}^n$ is a diffeo then f is orientation preserving iff $f^* \Omega_0 = \det f_* \Omega_0 = \lambda \Omega_0$, for $\lambda: \mathbb{R}^n \rightarrow \mathbb{R}^+$ iff $\det f_* > 0$

Example: $\text{id}: \mathbb{R}^n \rightarrow \mathbb{R}^n$ has $\det \text{id}_* = 1$ so it is orientation preserving.

$-\text{id}: \mathbb{R}^n \rightarrow \mathbb{R}^n$ has $\det -\text{id}_* = (-1)^n$

so $-\text{id}$ is orientation preserving if n is even

Definition 5.6 A Riemannian metric g on M is a section of $S^2 T^*M$ which is a positive definite i.e. $\forall p \in M$ we have $g_p \in S^2 T_p^* M$, so $g_p(x, y) = g_p(y, x) \forall x, y \in T_p M$ and $g_p(x, x) \geq 0 \forall x \in T_p M$ and $g_p(x, x) = 0$ iff $x = 0$

Thus g_p is a positive definite inner product on $T_p M$

Example: • The Euclidean metric g_0 on \mathbb{R}^n is given by $g_0(x, y) = \langle x, y \rangle = x \cdot y$ dot prod. $\forall x, y \in \mathbb{R}^n \cong T_p \mathbb{R}^n$

• If $M \subseteq \mathbb{R}^n$ then the induced Riemannian metric by $g_p(x, y) = g_0(x, y) \forall p \in M \forall x, y \in T_p M \subseteq \mathbb{R}^n$

Last time: defined Riemannian metric.

$$g \in \Gamma(S^T^*M) \text{ s.t. } g_p(X, X) \geq 0 \quad \forall p \in M \\ \forall X \in T_p M \text{ and } g_p(X, X) = 0 \text{ iff } X = 0$$

Example: $S^n \subseteq \mathbb{R}^{n+1} \Rightarrow S^n$ has a Riemannian metric g , given by: for $p \in S^n$, $X, Y \in T_p S^n$
 $T_p S^n \cong \{q \in \mathbb{R}^{n+1} : \langle q, p \rangle = 0\}$. Then
 $g_p(X, Y) = \langle X, Y \rangle$

Let $X = x_3 \partial_2 - x_2 \partial_3$, $Y = x_1 \partial_3 - x_3 \partial_1$,
 $Z = x_2 \partial_1 - x_1 \partial_2$

Notice that $X(p)$, $p \in S^2$, then
 let $p = (x_1, x_2, x_3)$, then $\langle (0, x_3, -x_2), (x_1, x_2, x_3) \rangle = 0$
 $\Rightarrow X(p) \in T_p S^2$. $\Rightarrow X|_{S^2}$ is a vector field on S^2

Remark: $W = \partial_1$ restricted to S^2 is not a vector field in S^2 because $W(1, 0, 0) \notin T(1, 0, 0)S^2$

Similarly Y and Z restrict to the vector field on S^2

$$g(X, X) = \langle (0, x_3, -x_2), (0, x_3, -x_2) \rangle = x_3^2 + x_2^2 \geq 0$$

And $g(X, X)(p) = 0$ iff $x_2 = x_3 = 0$
 iff $p = (\pm 1, 0, 0)$
 $X(p) = 0$

Similarly $g(Y, Y)(p) = 0$ iff $p = (0, \pm 1, 0)$
 $Y(p) = 0$

$g(Z, Z)(p) = 0$ iff $p = (0, 0, \pm 1)$
 $Z(p) = 0$

$$g(X, Y) = \langle (0, x_3, -x_2), (x_3, 0, +x_1) \rangle$$

$$= -x_1 x_2$$

So $g(X, Y|_p) = 0$ iff $p = (0, x_2, x_3)$ or $p = (x_1, 0, x_3)$

\Rightarrow fits in with the fact that the flows of X, Y are rotations about the axis defined by the points where X, Y are 0.

In fact almost any vectorfield on S^2 has exactly 2 zeros

Notice: Euler characteristic of S^2 is 2

In general, if M is a surface of genus k then $\chi(M) = 2 - 2k = \#$ zeros of almost any vectorfield on M

$$\chi(M) = \frac{1}{2\pi} \int_M K \quad \text{Gauss Bonnet}$$

K = curvature of M

Proposition 5.7: Let $f: M \rightarrow N$ be an immersion (i.e. df_p is inj $\forall p \in M$) and let h be a Riemannian metric on N . Then $g = f^*h$ is a Riemannian metric on M .

Proof: $h \in \Gamma(S^2 T^*N) \Rightarrow g = f^*h \in \Gamma(S^2 T^*M)$
 We only need to show that g_p is positive definite $\forall p \in M$

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Let $p \in M$, $X \in T_p M \Rightarrow g_p(X, X) = (f^* h)_p(X, X) = h_{f(p)}(df_p(X), df_p(X)) \geq 0$ since h is a positive definite

and $g_p(X, X) = 0 \Leftrightarrow df_p(X) = 0$ but $df_p \text{ inj} \Leftrightarrow X = 0$

Example: if $M \subseteq \mathbb{R}^n$ then let $i: M \rightarrow \mathbb{R}^n$ be the inclusion map. Prop. 5.7 $\Rightarrow g = i^* g_0$ is a Riemannian metric on M called the restriction of the Euclidean metric g_0 .

• if M is a surface in \mathbb{R}^3 then g is the first fundamental form

Theorem 5.8: Every manifold has a Riemannian metric

Proof: Let M be a manifold and let $\mathcal{A} = \{(U_i, \varphi_i) : i \in I\}$ be an atlas. Thm 5.1 $\Rightarrow \exists$ partition of unity $\{f_j : M \rightarrow \mathbb{R} : j \in N\}$ subordinate to the atlas

$\forall j \in N \exists i(j) \in I$ s.t. $\text{supp } f_j \subseteq U_{i(j)}$. Let $(U_j, \varphi_j) = (U_{i(j)}, \varphi_{i(j)})$ which is still an atlas in particular $\bigcup_{j=1}^N U_j = M$ since $\forall p \in M \exists j \in N$

s.t. $f_j(p) \neq 0$

Recall $\varphi_j: \underset{M}{U_j} \rightarrow \underset{\mathbb{R}^n}{\varphi_j(U_j)}$ is a diffeo \Rightarrow immersion

$\Rightarrow \varphi_j^* g_0$ is a Riem. metric on U_j ○

Let $g = \sum_{j=1}^{\infty} f_j \varphi_j^* g_0 \in \Gamma(S^2 T^* M)$ because

$\varphi_j^* g_0 \in \Gamma(S^2 T^* U_j) \forall j$ and $f_j = 0$ when

we are outside U_j , and only finitely many f_j are non-zero at any $p \in M$

Let $p \in M$, $x \in T_p M$, $g_p(x, x) = \sum_{j=1}^{\infty} f_j(p) \underbrace{(\varphi_j^* g_0)_p(x, x)}_{\substack{\neq 0 \\ \forall \text{ when} \\ 0 \text{ defined}}}$ ○

since $\varphi_j^* g_0$ is a Riem. metric on U_j

$$\Rightarrow g_p(x, x) \geq 0$$

And $g_p(x, x) = 0$ iff $f_j(p) \cdot (\varphi_j^* g_0)_p(x, x) = 0$

$\forall j \in \mathbb{N}$, $\exists k \in \mathbb{N}$ s.t. $f_k(p) \neq 0 \Rightarrow g_p(x, x) = 0$ ○

iff $f_k(p) (\varphi_k^* g_0)_p(x, x) = 0$

$$\Rightarrow (\varphi_k^* g_0)_p(x, x) = 0$$

But $\varphi_k^* g_0$ is a Riem. metric $\Rightarrow x = 0$ ▢

Riemannian Geometry

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Definition 6.1: A Riemannian manifold (M, g) where M is manifold and g is a Riemannian metric on M , i.e. $g \in \Gamma(S^2 T^*M)$ which is positive definite

Example: Suppose (M, g_M) , (N, g_N) Riemannian manifolds $\Rightarrow M \times N$ is manifold and
 $T_{(p,q)}(M \times N) \cong T_p M \times T_q N$

This means we can define $g_{M \times N}$ -Riemannian metric on $M \times N$ by $(g_{M \times N})_{(p,q)}((X, U), (Y, V))$

for $X, Y \in T_p M$ and $U, V \in T_q N$

$$\Rightarrow (g_{M \times N})_{(p,q)}((X, U), (Y, V)) = (g_M)_p(X, Y) + (g_N)_q(U, V)$$

Positive definite:

$$(g_{M \times N})_{(p,q)}((X, U), (X, U)) = \underbrace{(g_M)_p(X, X)}_{\geq 0} + \underbrace{(g_N)_q(U, U)}_{\geq 0} \geq 0$$

Since $(g_M)_p(X, X) \geq 0$

$$(g_N)_q(U, U) \geq 0$$

because they are Riemannian metrics \Rightarrow positive definite

$$\text{And } (g_{M \times N})_{(p,q)}((X, U), (X, U)) = 0$$

$$\Leftrightarrow (g_M)_p(X, X) = 0 \quad \Leftrightarrow X = 0 \text{ and } U = 0$$
$$\text{and } (g_N)_q(U, U) = 0$$

Because they are Riem. metrics

Thus $g_{(M, X, N)}$ is a Riem. metric

Example: Suppose G discrete group acts freely and properly discontinuously by diffeos. on $M \Rightarrow M/G$ is a manifold and $\pi: M \rightarrow M/G$ is a local diffeo. \Rightarrow if h is a Riem. metric on M/G then $\pi^*h = g$ is a Riem. metric on M .

Remarks: Notice we now have different Riem. metrics on $T^2 = S^1 \times S^1$.

- product metric
- induced metric from inclusion $f_1: T^2 \rightarrow \mathbb{R}^3$
- induced metric from inclusion $f_2: T^2 \rightarrow \mathbb{R}^4$

Are they related?

Example: Let $i: S^n \rightarrow \mathbb{R}^{n+1}$ be the standard inclusion of the unit n -sphere and let $g = i^*g_0$

Let $\delta_r: \mathbb{R}^{n+1} \rightarrow \mathbb{R}^{n+1}$ be $\delta_r(x) = rx$ for $r > 0$

What is $(\delta_r \circ i)^*g_0$?

$(\delta_r \circ i)^* = i^* \circ \delta_r^*$ \rightsquigarrow look at

$$\delta_r^* g_0(X, Y) = g_0((\delta_r)_*(X), (\delta_r)_*(Y)) =$$

$(\delta_r)_* = \delta_r$

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$$= g_0(\delta_r(x), \delta_r(x)) = g_0(rX, rY) =$$

since bilinear

$$= r^2 g_0(X, Y)$$

$$\Rightarrow (\delta_{r \circ i})^* g_0 = i^* (\delta_r^* g_0) = i^* (r^2 g_0) = r^2 i^* g_0 = r^2 g$$

How do we write down Riem. metrics?

Euclidean metric $g_0 \in \Gamma(S^2 T^* \mathbb{R}^n)$

Recall dx_1, \dots, dx_n form a basis ^{of sections} for $T^* \mathbb{R}^n$

$\Rightarrow \{dx_i dx_j : i, j \in \{1, \dots, n\}\}$ is a basis of sections for $S^2 T^* \mathbb{R}^n$

e.g. $dx_1 dx_2 = \text{Sym}(dx_1 \otimes dx_2)$

$$\Rightarrow g_0 = \sum a_{ij} dx_i dx_j \Rightarrow g_0(\partial_k, \partial_l) = \delta_{kl} = a_{kl}$$

where $A = (a_{ij})$ is symmetric matrix $\Rightarrow A = I$

$$\Rightarrow g_0 = dx_1^2 + \dots + dx_n^2 \text{ or equivalently the matrix } I$$

Example \mathbb{R}^2 , $g_0 = dx_1^2 + dx_2^2$, matrix $\begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}$

Let $x_1 = r \cos \theta$, $x_2 = r \sin \theta$

$$\partial_r = \cos \theta \partial_1 + \sin \theta \partial_2$$

$$\partial_\theta = -r \sin \theta \partial_1 + r \cos \theta \partial_2$$

compute $g_0(\partial_r, \partial_r)$
 $g_0(\partial_r, \partial_\theta)$
 $g_0(\partial_\theta, \partial_\theta)$

$$g_0(\partial_r, \partial_r) = \cos^2 \theta + \sin^2 \theta = 1$$

$$g_0(\partial_r, \partial_\theta) = 0$$

$$g_0(\partial_\theta, \partial_\theta) = r^2$$

$$\Rightarrow g_0 = dr^2 + 0 dr d\theta + r^2 d\theta^2 = dr^2 + r^2 d\theta^2$$

In general on \mathbb{R}^{n+1} , $g_0 = dr^2 + r^2 g_S$ where the matrix is $\begin{pmatrix} 1 & 0 \\ 0 & r^2 \end{pmatrix}$ w.r.t. $\partial_r, \partial_\theta$

where g_S is the standard induced metric on S^n .

For any (M, g) , let (U, ψ) be a chart
 $\Rightarrow \boxed{X_i = (\psi^{-1})_* \partial_i}$ are called the coordinate vector fields

$\Rightarrow g$ is determined on U by $g_{ij} = g(X_i, X_j)$ functions on U

$$g_{ij}: U \rightarrow \mathbb{R}$$

$$\begin{array}{ccc} U & \xrightarrow{\psi} & \psi(U) \\ \cap & \xleftarrow{\psi^{-1}} & \cap \\ M & & \mathbb{R}^n \end{array}$$

$$(\psi^{-1})^*: U \rightarrow \psi(U)$$

$\Rightarrow (\psi^{-1})^* g$ is a Riemannian metric on $\psi(U)$

$$\text{And } \underline{(\psi^{-1})^* g = \sum_{i,j} g_{ij} dx_i dx_j}$$

Exercise: Let $f: \mathbb{R}^2 \rightarrow \mathbb{R}^3$ be

$$f(\theta, \varphi) = (\sin\theta \cos\varphi, \sin\theta \sin\varphi, \cos\theta)$$

So $f(\mathbb{R}^2) = S^2$

$f: (0, \pi) \times (0, 2\pi) \rightarrow S^2$ is an immersion

$$\Rightarrow f^*g_S^2 = d\theta^2 + \sin^2\theta d\varphi^2$$

$$f_* \partial_\theta = \cos\theta \cos\varphi \partial_1 + \cos\theta \sin\varphi \partial_2 - \sin\theta \partial_3$$

$$f_* \partial_\varphi = -\sin\theta \sin\varphi \partial_1 + \sin\theta \cos\varphi \partial_2$$

$$g_0(f_* \partial_\theta, f_* \partial_\theta) = 1$$

$$g_0(f_* \partial_\theta, f_* \partial_\varphi) = 0$$

$$g_0(f_* \partial_\varphi, f_* \partial_\varphi) = \sin^2\theta$$

and as a matrix $\begin{pmatrix} 1 & 0 \\ 0 & \sin^2\theta \end{pmatrix} = g_{ij}$

This is a positive definite: look at $\det(g_{ij}) = \sin^2\theta$ which works unless $\theta = 0, \pi$, but $0, \pi \notin (0, \pi)$ So it stops being a Riem. metric when the map stops being an immersion.

Definition 6.2 A map $f: (M, g) \rightarrow (N, h)$ is an isometry if f is a diffeo and $f^*h = g$

A map $f: (M, g) \rightarrow (N, h)$ is a local isometry at $p \in M$ if $\exists U \ni p$ open, $V \ni f(p)$ s.t. $f: U \rightarrow V$ is an isometry.

We say f is a local isometry if it is a local isometry at all $p \in M$.

Example: $\text{id}: (M, g) \rightarrow (M, g)$ is an isometry

Example: Let $A \in M_n(\mathbb{R})$ and define
 $f: \mathbb{R}^n \rightarrow \mathbb{R}^n$ by $f(x) = Ax$

$$f_*(X) = AX \quad X \in \Gamma(T\mathbb{R}^n)$$

Because its linear

$$\begin{aligned} (f^*g_0)(\partial_i, \partial_j) &= g_0(f_*\partial_i, f_*\partial_j) = g_0(A\partial_i, A\partial_j) = \\ &= g_0\left(\sum_k a_{ik}\partial_k, \sum_e a_{je}\partial_e\right) = \\ &= \sum_{k,e} a_{ik}a_{je} \underbrace{g_0(\partial_k, \partial_e)}_{\delta_{ke}} = \\ &= \sum_k a_{ik}a_{jk} \\ &= (AA^T)_{ij} \end{aligned}$$

This is an isometry iff $AA^T = \text{Id}$

$$\Rightarrow f^*g_0 = g_0 \Leftrightarrow AA^T = \text{Id} \Rightarrow A \in O(n) \text{-group}$$

f_* is orientation preserving iff $\det f_* > 0$
iff $\det A > 0 \Rightarrow f$ is an orientation
preserving isometry iff $A \in \text{SO}(n)$

Let (M, g) and (N, h) be Riem. manifolds
and (U, φ) chart on M and (V, ψ) chart on
 N s.t. $\varphi(U) = \psi(V)$

$$\Rightarrow \psi^{-1} \circ \varphi : U \rightarrow V \text{ is a diffeo.}$$

$$\text{Suppose } (\varphi^{-1})^*g = (\psi^{-1})^*h \Leftrightarrow$$

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$$g = \psi^* \circ (\psi^{-1})^* h = (\psi^{-1} \circ \psi)^* h \iff \psi^{-1} \circ \psi \text{ is an isometry}$$

This means if (g_{ij}) and (h_{ij}) are equal then $\psi^{-1} \circ \psi$ defines a local isometry between (U, g) and (V, h)

Example: Let $M = \{(s \cos t, s \sin t, t) \mid s, t \in \mathbb{R}\}$ helioid, let $N = \{(\cosh z \cos \theta, \cosh z \sin \theta, z) \mid z, \theta \in \mathbb{R}\}$ catenoid

Claim: M, N with their induced ^{Riem} metrics from \mathbb{R}^3 are locally isometric.

Let $f_1: \mathbb{R}^2 \rightarrow M$ be

$$f_1(x_1, x_2) = (\sinh x_2 \cos x_1, \sinh x_2 \sin x_1, x_1)$$

$f_2: \mathbb{R}^2 \rightarrow N$ be

$$f_2(x_1, x_2) = (\cosh x_2 \cos x_1, \cosh x_2 \sin x_1, x_2)$$

$$(f_1)_* \partial_1 = -\sinh x_2 \sin x_1 \partial_1 + \sinh x_2 \cos x_1 \partial_2 + \partial_3$$

$$(f_1)_* \partial_2 = \cosh x_2 \cos x_1 \partial_1 + \cosh x_2 \sin x_1 \partial_2$$

$$f_1^* g_0(\partial_1, \partial_1) = \sinh^2 x_2 + 1 = \cosh^2 x_2$$

$$f_1^* g_0(\partial_1, \partial_2) = 0$$

$$f_1^* g_0(\partial_2, \partial_2) = \cosh^2 x_2$$

$$\Rightarrow f_1^* g_0 = \cosh^2 x_2 (dx_1^2 + dx_2^2)$$

$$(f_2)_* \partial_1 = -\cosh x_2 \sin x_1 \partial_1 + \cosh x_2 \cos x_1 \partial_2$$

$$(f_2)_* \partial_2 = \sinh x_2 \cos x_1 \partial_1 + \sinh x_2 \sin x_1 \partial_2 + \partial_3$$

$$\Rightarrow (f_2^* g_0)(\partial_1, \partial_1) = \cosh^2 x_2$$

$$(f_2^* g_0)(\partial_1, \partial_2) = 0$$

$$(f_2^* g_0)(\partial_2, \partial_2) = 1 + \sin^2 x_2 = \cosh^2 x_2$$

$$\Rightarrow f_2^* g_0 = \cosh^2 x_2 (dx_1^2 + dx_2^2) = f_1^* g_0 \quad \text{so}$$

they are locally isometric.

Theorem 6.3. Let G be a discrete group acting freely and properly discontinuously on (M, g) by isometries (i.e. $\phi_x: M \rightarrow M$ are isometries). Then $\exists!$ Riemannian metric h on M/G s.t. $\pi^* h = g$, where $\pi: M \rightarrow M/G$ is the proj.

Motivation $(\pi^* h)_p(X, Y) = h_{\pi(p)}(\pi_* X, \pi_* Y) =$

$$= h_{\pi(p)}(d\pi_p X, d\pi_p Y) \quad \forall p \in M, X, Y \in T_p M$$

This suggests defining $h_{\pi(p)}(u, v) = g_p(d\pi_p^{-1}(u), d\pi_p^{-1}(v))$
 Since $d\pi_p: T_p M \rightarrow T_{\pi(p)}(M/G)$ is iso

then $\pi^* h = g$.

But we need to check it does not depend on the choice of $p \in \pi^{-1}(\pi(p))$

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Proof: Define $h_{\pi(p)}(u, v) = g_p(d\pi_p^{-1}(u), d\pi_p^{-1}(v))$
for $p \in M$, $u, v \in T_{\pi(p)} M/G$

We first show this is well defined.

Let $\pi(p) = \pi(q)$ then $\exists x \in G$ s.t. $q = \phi_x(p)$

$$\Rightarrow \pi(p) = (\pi \circ \phi_x)(p) \Rightarrow d\pi_p = d\pi_{\phi_x(p)} \circ d(\phi_x)_p$$

$$= d\pi_q \circ d(\phi_x)_p$$

$$\Rightarrow d\pi_q^{-1} = d(\phi_x)_p \circ d\pi_p^{-1}$$

$$g_q(d\pi_q^{-1}(u), d\pi_q^{-1}(v)) = g_{\phi_x(p)}(d(\phi_x)_p \circ d\pi_p^{-1}(u), d(\phi_x)_p \circ d\pi_p^{-1}(v))$$

$$= (\phi_x^* g)_p(d\pi_p^{-1}(u), d\pi_p^{-1}(v)) = g_p(d\pi_p^{-1}(u), d\pi_p^{-1}(v))$$

Since $\phi_x^* g = g \quad \forall u, v \in T_{\pi(p)} M/G$

$\Rightarrow h$ is well defined and h is a section of $(S^2 T^* M/G)$ since $g \in \Gamma(S^2 T^* M)$ and π is local diffeo

By construction $\pi^* h = g$.

Remains to show it is a positive definite $h_{\pi(p)}(u, u) = g_p(d\pi_p^{-1}(u), d\pi_p^{-1}(u)) \geq 0$

since g is Riem. metric and $= 0$ iff $d\pi_p^{-1}(u) = 0 \Leftrightarrow u = 0$
since $d\pi_p$ is an iso.



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Example: id , $-\text{id}$ are isometries on \mathbb{R}^n
 $\Rightarrow \mathbb{R}P^n$, Möb, K^2 inherit Riemannian metrics from S^n , cylinder and $T^2 \subseteq \mathbb{R}^3$

Example: \mathbb{Z}^n acting by translations on \mathbb{R}^n
 is an action by isometries \Rightarrow
 $\mathbb{R}^n / \mathbb{Z}^n$ inherits a Riem. metric h

$f: \mathbb{R}^n / \mathbb{Z}^n \rightarrow T^n \subseteq \mathbb{R}^{2n}$ diffeo given by

$$f([x_1, \dots, x_n]) = (\cos(2\pi x_1), \sin(2\pi x_1), \dots, \cos(2\pi x_n), \sin(2\pi x_n))$$

If g is the Riem. metric on $T^n \subseteq \mathbb{R}^{2n}$
 then $f^*g = 4\pi^2 h$

The metrics are the same up to rescaling!

§7 The Levi-Civita Connection

Motivation V inner product space \Rightarrow
 \exists a canonical isomorphism $V \cong V^*$ given
 by $v \in V \mapsto \langle v, \cdot \rangle \in V^*$

Definition 7.1 $X \in T_p M \Rightarrow g_p(X, \cdot) \in T_p^* M$
 $\underbrace{\quad}_{X^\flat}$ called X flat

And $\xi \in T_p^* M \Rightarrow \xi(Y) = g_p(\underbrace{\xi^\sharp}_{\text{sharp}}, Y)$ defines

$\xi^\sharp \in T_p M$

Notice $(X^\flat)^\sharp = X$ and $(\xi^\sharp)^\flat = \xi \Rightarrow \flat, \sharp$
 are "musical" isomorphisms

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The same works for vector fields and 1-forms

Example $\partial_i^b = dx_i$ and $dx_i^\# = \partial_i$

$$X = \sum a_i \partial_i \Rightarrow X^b = \sum a_i$$

Theorem 7.2 (The Fundamental Thm of Riem. Geom)

There exists a unique map $\nabla: \Gamma(TM) \times \Gamma(TM) \rightarrow \Gamma(TM)$ denoted by $(X, Y) \mapsto \nabla_X Y$ s.t. if $X, Y, Z \in \Gamma(TM)$, a, b are smooth functions on M then:

i) $\nabla_{aX+bY} Z = a \nabla_X Z + b \nabla_Y Z$

ii) $\nabla_X (Y+Z) = \nabla_X Y + \nabla_X Z$

iii) $\nabla_X (aY) = a \nabla_X Y + X(a) Y$

iv) $X(g(Y, Z)) = g(\nabla_X Y, Z) + g(Y, \nabla_X Z)$

v) $\nabla_X Y - \nabla_Y X = [X, Y]$

∇ is called the Levi-Civita connection

Proof: Suppose ∇ exists and write down iv) three times

$$X(g(Y, Z)) = g(\nabla_X Y, Z) + g(Y, \nabla_X Z)$$

$$Y(g(Z, X)) = g(\nabla_Y Z, X) + g(Z, \nabla_Y X)$$

$$z(g(x, y)) = g(\nabla_z x, y) + g(x, \nabla_z y) \quad \circ$$

$$\begin{aligned} X(g(y, z)) + Y(g(z, x)) - z(g(x, y)) &= \\ = 2g(\nabla_x Y, z) + g(y, [x, z]) + g(x, [y, z]) - & \\ - g(z, [x, y]) &\quad \text{by v)} \end{aligned}$$

$$\Rightarrow g(\nabla_x Y, z) = \frac{1}{2} (X(g(y, z)) + Y(g(z, x)) - z(g(x, y)) -$$

$(\nabla_x Y)(z)$

$$-g(y, [x, z]) + g(y, [z, x]) + g(z, [x, y]) \quad (*)$$

$\Rightarrow *$ defines $\nabla_x Y$ uniquely so if ∇ exists it is unique.

Now define ∇ by $(*)$ we then just need to check i) - v) are satisfied

ii) is obvious because g and the Lie bracket are bilinear over \mathbb{R} ○

iv) first term on RHS of $*$ is symmetric in Y & z whereas the last five terms are skew symmetric in Y and z since $[Y, z] = -[z, Y] \Rightarrow g(\nabla_x Y, z) + g(\nabla_x z, Y) = 2 \times \frac{1}{2} X(g(y, z)) = X(g(y, z))$

v): The first five terms on RHS of $*$ are symmetric in X & Y and the last term is skew symmetric in X, Y since $[X, Y] = -[Y, X]$ ○

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$$g(\nabla_x Y, Z) - g(\nabla_Y X, Z) = g([X, Y], Z)$$

$$g(\nabla_x Y - \nabla_Y X, Z)$$

$$\Rightarrow \nabla_x Y - \nabla_Y X = [X, Y]$$

So vi holds.

$$\begin{aligned} \text{iii) } g(\nabla_x (aY), Z) &= \frac{1}{2} (X(g(aY, Z)) + \\ &+ aY(g(Z, X)) - Z(g(X, aY)) - g(X, [aY, Z]) + \\ &+ g(aY, [Z, X]) + g(Z, [X, aY])) = \\ &= a \nabla_x Y + \frac{1}{2} (X(a)g(Y, Z) - Z(a)g(X, Y) + \\ &+ Z(a)g(X, Y) - X(a)g(Y, Z)) = \end{aligned}$$

Remark: $[aY, Z] = (aY) \cdot Z - Z \cdot (aY) =$
 $= a[Z, Y] - Z(a)Y$

$$+ Z(a)g(X, Y) - X(a)g(Y, Z)) =$$

$$= a g(\nabla_x Y, Z) + X(a)g(Y, Z) = g(a \nabla_x Y + X(a) \cdot Y, Z)$$

ii) Exercise

Example: On \mathbb{R}^n : $\nabla_{\partial_i} \partial_j = 0$ since

$g(\partial_i, \partial_j) = \delta_{ij}$ const. so $\partial_k(g(\partial_i, \partial_j)) = 0 \quad \forall k$

Here you choose $X = \partial_i, Y = \partial_j, Z = \partial_k$

$$\Rightarrow g(\nabla_{\partial_i} \partial_j, \partial_k) = 0 \Rightarrow \nabla_{\partial_i} \partial_j = 0$$

if $X = \sum a_i \partial_i$ and $Y = \sum b_j \partial_j$

$$\begin{aligned} \text{Then } \nabla_X Y &= \nabla_{\sum a_i \partial_i} \sum b_j \partial_j = \sum_i a_i \nabla_{\partial_i} \sum_j b_j \partial_j = \\ &= \sum_{i,j} (a_i b_j \underbrace{\nabla_{\partial_i} \partial_j}_0 + a_i \partial_i(b_j) \partial_j) = \end{aligned}$$

$$= \sum_{i,j} a_i \partial_i(b_j) \partial_j = \sum_j X(b_j) \partial_j$$

$\Rightarrow \nabla_X Y \neq L_X Y$ in general

Example: Let $f: (0, \pi) \times (0, 2\pi) \rightarrow S^2 \subseteq \mathbb{R}^3$
be $f(\theta, \varphi) = (\sin \theta \cos \varphi, \sin \theta \sin \varphi, \cos \theta)$

Let $X_1 = f_* \partial_\theta$ and $X_2 = f_* \partial_\varphi$

$$\Rightarrow [X_1, X_2] = 0, \quad g(X_1, X_1) = 1, \quad g(X_1, X_2) = 0$$

$$\text{and } g(X_2, X_2) = \sin^2 \theta$$

$$\nabla_{X_1} X_1 = 0$$

$$\nabla_{X_2} X_2 = -\sin \theta \cos \theta X_1.$$

from the formula

7. Levi-Civita Connection

(M, g) Riemannian manifold

Theorem 7.2 There exist a unique map

$$\nabla: \Gamma(TM) \times \Gamma(TM) \rightarrow \Gamma(TM)$$

$$(X, Y) \mapsto \nabla_X Y \text{ -covariant derivative}$$

In the proof we have

$$(*) \quad g(\nabla_X Y, Z) = \frac{1}{2} (X(g(Y, Z)) + Y(g(Z, X)) - Z(g(X, Y)) - g(X, [Y, Z]) + g(Y, [Z, X]) + g(Z, [X, Y]))$$

Examples:

- \mathbb{R}^n , $\{\partial_i\}$ coordinate vector fields
 $g(\partial_i, \partial_j) = \delta_{ij}$, $[\partial_i, \partial_j] = 0 \Rightarrow \nabla_{\partial_i} \partial_j = 0$

- S^2 : $f(\theta, \varphi) = (\sin\theta \cos\varphi, \sin\theta \sin\varphi, \cos\theta)$

$$X_1 = f_* (\partial_\theta) = (\cos\theta \cos\varphi, \cos\theta \sin\varphi, -\sin\theta)$$

$$X_2 = f_* (\partial_\varphi) = (-\sin\theta \sin\varphi, \sin\theta \cos\varphi, 0)$$

Compute $\nabla_{X_1} X_1$, $\nabla_{X_1} X_2$ and $\nabla_{X_2} X_2$, $\nabla_{X_2} X_1$

Because f_* is diffeo we have

$$[X_1, X_2] = [f_* \partial_\theta, f_* \partial_\varphi] = f_* [\underbrace{\partial_\theta, \partial_\varphi}] = 0$$

$$g(X_1, X_1) = 1 \quad \text{and} \quad g(X_1, X_2) = 0 \quad \text{and}$$

$$g(X_2, X_2) = \sin^2 \theta$$

Compute $\nabla_{X_1} X_1$, From * we have

$$g(\nabla_{X_1} X_1, X_1) = \frac{1}{2} (g(X_1, X_1))' = 0$$

$$g(\nabla_{X_1} X_1, X_2) = \frac{1}{2} (2X_1(g(X_1, X_2))) - X_2(g(X_1, X_1))$$

$$= 0$$

$\{X_1, X_2\}$ is a basis for $\Gamma(TS^2) \Rightarrow$

$$\nabla_{X_1} X_1 = 0$$

Compute $\nabla_{X_2} X_2$

$$g(\nabla_{X_2} X_2, X_1) = -\sin \theta \cos \theta$$

$$g(\nabla_{X_2} X_2, X_2) = 0$$

$$\Rightarrow \nabla_{X_2} X_2 = -\sin \theta \cos \theta X_1$$

Suppose (U, ψ) is a local chart for (M, g)
Then we have

$X_i = \psi_*^{-1}(\partial_i)$, $i=1, \dots, n$
are coordinate vector fields in U

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$$\nabla: \Gamma(TM) \times \Gamma(TM) \rightarrow \Gamma(TM)$$

$$(X, Y) \rightarrow \nabla_X Y \in \Gamma(TM)$$

$\{X_1, X_2, \dots, X_n\}$ is a basis for $\Gamma(TM)$

$$\nabla_{X_i} X_j = \sum_{k=1}^n \Gamma_{ij}^k X_k$$

because this is a vector field $\forall x \in \Gamma(TM)$

Γ_{ij}^k is called the Christoffel symbol of

∇ in a coordinate chart (U, φ)

Example • \mathbb{R}^n $\nabla_{\partial_i} \partial_j = 0$ $\{\partial_i, i=1, \dots, n\}$ is a basis for $\Gamma(T\mathbb{R}^n)$

$$\Rightarrow \Gamma_{ij}^k = 0$$

• S^2 , $\nabla_{X_1} X_1 = 0$ and $\nabla_{X_2} X_2 = -\sin\theta \cos\theta X_1$

we know $\{X_1, X_2\}$ is a basis

$$\Rightarrow \Gamma_{11}^1 = \Gamma_{11}^2 = 0 \quad \text{since} \quad \nabla_{X_1} X_1 = \Gamma_{11}^1 X_1 + \Gamma_{11}^2 X_2$$

$$\text{Similarly } \Gamma_{22}^1 = -\sin\theta \cos\theta \quad \text{and} \quad \Gamma_{22}^2 = 0$$

Proposition: Suppose (U, φ) is a local coordinate chart of (M, g) and $X_i = \varphi_*^{-1}(\partial_i)$ is a coordinate vector field.

$$g = (g_{ij}), \quad g_{ij} = g(X_i, X_j)$$

$g^{-1} = (g^{ij})$. Then:

$$1) \Gamma_{ij}^k = \Gamma_{ji}^k$$

$$ii) \Gamma_{ij}^k = \frac{1}{2} \sum_{l=1}^n g^{kl} (\partial_i g_{jl} + \partial_j g_{il} - \partial_l g_{ij})$$

where $\partial_k g_{ij} = X_k(g_{ij})$

$$\nabla_{X_i} X_j = \sum_{k=1}^n \Gamma_{ij}^k X_k$$

$$\forall X = \sum_{i=1}^n a_i X_i$$

$$Y = \sum_{j=1}^n b_j X_j$$

$$\Rightarrow \nabla_X Y = \nabla_{\sum a_i X_i} (\sum b_j X_j) \stackrel{\text{by Property}}{=} \sum_{i=1}^n a_i \sum_{j=1}^n (X_i(b_j) + b_j \nabla_{X_i} X_j)$$

Proof:

$$i) \nabla_{X_i} X_j = \sum_{k=1}^n \Gamma_{ij}^k X_k$$

$$\nabla_{X_j} X_i = \sum_{k=1}^n \Gamma_{ji}^k X_k$$

$$\Rightarrow \nabla_{X_i} X_j - \nabla_{X_j} X_i = \sum_{k=1}^n (\Gamma_{ij}^k - \Gamma_{ji}^k) X_k$$

By the Property of Levi-Civita connection

$$\mathcal{L}H = [X_i, X_j] \quad \text{because } X_i = \varphi_*^{-1}(\partial_i)$$

$$\Rightarrow [X_i, X_j] = [\varphi_*^{-1}(\partial_i), \varphi_*^{-1}(\partial_j)] =$$

$$= \varphi_*^{-1}(\underbrace{[\partial_i, \partial_j]}_0) = 0$$

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Since $\{X_k\}_{k=1, \dots, n}$ form a basis for $\Gamma(U)$ Then

$$\Gamma_{ij}^k - \Gamma_{ji}^k = 0 \quad \forall k=1, \dots, n$$

$$\Rightarrow \Gamma_{ij}^k = \Gamma_{ji}^k$$

$$(ii) \quad \nabla_{X_i} X_j = \sum_{k=1}^n \Gamma_{ij}^k X_k$$

$$\begin{aligned} g(\nabla_{X_i} X_j, X_e) &= \sum_{k=1}^n \Gamma_{ij}^k g(X_k, X_e) = \\ &= \sum_{k=1}^n \Gamma_{ij}^k g_{ke} \end{aligned}$$

We can compute the LHS using (*)
Note $[X_i, X_j] = 0 \quad \forall i, j$

$$\begin{aligned} g(\nabla_{X_i} X_j, X_e) &= \frac{1}{2} (X_i(g(X_j, X_e)) + X_j(g(X_i, X_e)) \\ &\quad - X_e(g(X_i, X_j))) = \\ &= \frac{1}{2} (X_i(g_{je}) + X_j(g_{ie}) - X_e(g_{ij})) \\ &= \frac{1}{2} (\partial_i g_{je} + \partial_j g_{ie} - \partial_e g_{ij}) \end{aligned}$$

$$\text{So } \sum_{k=1}^n \Gamma_{ij}^k g_{ke} = \frac{1}{2} (\partial_i g_{je} + \partial_j g_{ie} - \partial_e g_{ij})$$

multiply by g^{em} on both sides and sum $e=1, \dots, n$

Note $\sum_{k=1}^n g_{ke} \cdot g^{em} = \delta_{km}$

\Rightarrow ~~Γ_{ij}^m~~ $\Gamma_{ij}^m = \frac{1}{2} \sum_{l=1}^n g^{lm} (\partial_i g_{le} + \partial_j g_{le} - \partial_l g_{ij})$

Example :

• on S^2 $f(\theta, \varphi) = (\sin\theta \cos\varphi, \sin\theta \sin\varphi, \cos\theta)$

$X_1 = f_*(\partial_\theta) = (\cos\theta \cos\varphi, \cos\theta \sin\varphi, -\sin\theta)$

$X_2 = f_*(\partial_\varphi) = (-\sin\theta \sin\varphi, \sin\theta \cos\varphi, 0)$

$g = (g_{ij})$: $g_{11} = g(X_1, X_1) = 1$
 $g_{12} = g_{21} = g(X_1, X_2) = 0$
 $g_{22} = g(X_2, X_2) = \sin^2\theta$

$\Rightarrow g = \begin{pmatrix} 1 & 0 \\ 0 & \sin^2\theta \end{pmatrix}$ $g^{-1} = \begin{pmatrix} 1 & 0 \\ 0 & \frac{1}{\sin^2\theta} \end{pmatrix}$

$\Gamma_{12}^1 = \frac{1}{2} \sum_{e=1}^2 g^{1e} (\partial_1 g_{2e} + \partial_2 g_{1e} - \partial_e g_{12}) =$

$= \frac{1}{2} g^{11} (\partial_1 g_{21} + \partial_2 g_{11} - \partial_1 g_{12}) \sin\varphi$

$g^{12} = 0$
 $= 0$

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$$\Gamma_{12}^2 = \frac{1}{2} \sum_{e=1}^2 g^{2e} (\partial_1 g_{2e} + \partial_2 g_{1e} - \partial_e g_{12}) =$$

$$= \frac{1}{2} g^{22} (\partial_1 g_{22} + \partial_2 g_{12} - \partial_2 g_{12}) =$$

$$= \frac{1}{2} \frac{1}{\sin^2 \theta} \partial_\theta (\sin^2 \theta) = \cot \theta$$

$$\nabla_{X_1} X_2 = \Gamma_{12}^1 X_1 + \Gamma_{12}^2 X_2 = \cot \theta \cdot X_2$$

For tensors $\Gamma(\otimes^m T^*M)$

$$\nabla: \Gamma(TM) \times \Gamma(\otimes^m T^*M) \rightarrow \Gamma(\otimes^m T^*M)$$

$$(X, T) \mapsto \nabla_X T$$

is defined by $\nabla_X T(Y_1, \dots, Y_m)$

$$\nabla_X T(Y_1, \dots, Y_m) = X(T(Y_1, \dots, Y_m)) - \sum_{k=1}^m T(Y_1, \dots, Y_k, \nabla_X Y_k, Y_{k+1}, \dots, Y_m)$$

Example:

• 1-forms: Suppose $Y \in \Gamma(TM)$, then $Y^\flat \in \Gamma(T^*M)$

$$\text{For } X, Z \in \Gamma(TM) \quad \nabla_X Y^\flat(Z) = X(Y^\flat(Z)) - Y^\flat(\nabla_X Z)$$

by def of \flat $Y^\flat(Z) = g(Y, Z)$ and $Y^\flat(\nabla_X Z) = g(Y, \nabla_X Z)$

$$\Rightarrow \nabla_x Y^b(z) = X(g(Y, z)) - g(Y, \nabla_x z) \stackrel{\text{IV prop of L-C}}{=} \\ \stackrel{\text{IV prop of L-C}}{=} g(\nabla_x Y, z) + \cancel{g(Y, \nabla_x z)} - \cancel{g(Y, \nabla_x z)} \\ = g(\nabla_x Y, z) = (\nabla_x Y)^b(z)$$

$$\Rightarrow \forall z \in \Gamma(TM), \nabla_x(Y^b) = (\nabla_x Y)^b$$

• metric $g \in \Gamma(S^2(T^*M))$

$$\nabla_x g(Y, z) = X(g(Y, z)) - g(\nabla_x Y, z) - \\ - g(Y, \nabla_x z) = 0 \quad \text{by IV prop of L-C}$$

$$\Rightarrow \underline{\nabla_x g = 0 \quad \forall x \in \Gamma(TM)}$$

g is parallel

Example Computing Γ for Torus

Torus $T^n \subset \mathbb{R}^{2n}$

$$T^n = S^1 \times S^1 \times \dots \times S^1$$

$$f(x_1, x_2, \dots, x_n) = (\cos x_1, \sin x_1, \cos x_2, \sin x_2, \dots, \\ \cos x_n, \sin x_n)$$

$$X_i = f_* (\partial_i) = (0, 0, \dots, -\sin x_i, \cos x_i, 0, \dots, 0)$$

$$g_{ij} = g(X_i, X_j) = \delta_{ij} \quad \Rightarrow \Gamma_{ij}^k = 0 \quad \forall i, j, k$$

\Rightarrow Torus is flat Riemannian manifold

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Definition: If $\alpha(t)$ is a smooth curve on (M, g) and Y is a vector field along the curve α . (i.e. $Y(\alpha(t)) \in T_{\alpha(t)}M$), $\alpha(t) = \varphi^{-1}(a_1(t), \dots, a_n(t))$

(i) The covariant derivative of Y along $\alpha(t)$ is defined by $\frac{DY}{Dt} = \nabla_{\alpha'(t)} Y$

(ii) Y is parallel along α if $\frac{DY}{Dt} = 0$

In a coordinate chart (U, φ) of (M, g)
 $X_i = \varphi_*^{-1}(\partial_i)$, $i = 1, \dots, n$

$$\Rightarrow Y = \sum_{i=1}^n y_i X_i, \quad \text{so } \alpha'(t) = \sum_{i=1}^n \varphi_*^{-1}(\partial_i) a_i'(t)$$

Note $\alpha: [0, L] \rightarrow (U, \varphi)$
 $\alpha(t) = \varphi^{-1}(\underbrace{a_1(t), \dots, a_n(t)}_{\text{curve in } \mathbb{R}^n})$
 $= \sum_{i=1}^n a_i'(t) X_i(\alpha(t))$

$$\frac{DY}{Dt} = \nabla_{\alpha'(t)} \left(\sum_{j=1}^n y_j X_j \right) = \sum_{j=1}^n y_j'(t) X_j(\alpha(t)) +$$

$$+ \sum_{j=1}^n y_j(t) \nabla_{\sum_{i=1}^n a_i'(t) X_i} X_j =$$

$$= \sum_{j=1}^n y_j'(t) X_j + \sum_{j=1}^n y_j(t) \sum_{i=1}^n a_i'(t) \nabla_{X_i} X_j =$$

$$= \sum_{k=1}^n \left(y_k' + \sum_{i,j=1}^n y_j a_i' \Gamma_{ij}^k \right) X_k$$

If Y is parallel $\Rightarrow \frac{DY}{Dt} = 0 \Rightarrow$

$$\underline{y_k' + \sum_{i,j=1}^n y_j a_i' \Gamma_{ij}^k = 0} \quad \text{first order ODE on } J_k$$

Example

• on S^2 $f(\theta, \varphi) = (\sin\theta \cos\varphi, \sin\theta \sin\varphi, \cos\theta)$

$$X_1, X_2$$

$$\Gamma_{11}^1 = \Gamma_{11}^2 = 0, \quad \Gamma_{22}^1 = -\sin\theta \cos\theta$$

$$\Gamma_{22}^2 = 0, \quad \Gamma_{12}^1 = 0, \quad \Gamma_{12}^2 = \cot\theta$$

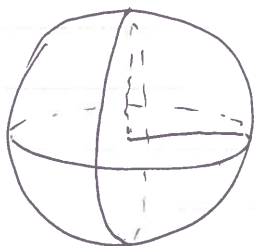
Suppose $\alpha(t) = f(a_1(t), a_2(t))$ is a curve on the sphere S^2

$$Y = y_1 X_1 + y_2 X_2, \quad Y \text{ vector field}$$

$$Y \text{ parallel on } \alpha(t) \Leftrightarrow 0 = \frac{DY}{Dt} \Rightarrow$$

$$0 = \frac{DY}{Dt} = (y_1' - \sin a_1 \cos a_1 y_2 a_2') X_1 + (y_2' - \cot a_1 (y_1 a_2' + y_2 a_1')) X_2$$

This is a bit too complicated so we will just consider the longitude



$$\Rightarrow \varphi = \text{const.}$$

$$\text{so } a_2 = \text{const.} \Rightarrow a_2' = 0$$

$$\Rightarrow \frac{DY}{Dt} = 0 \Rightarrow y_1' = 0 \text{ and } y_2' - (\cot a_1) y_2 a_1' = 0$$

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$$\Rightarrow y_1 = \text{const.}$$

$$y_2' + \frac{\cos a_1 \cdot a_1'}{\sin a_1} \cdot y_2 = 0$$

$$\Rightarrow (\sin a_1 \cdot y_2)' = 0$$

$$\Rightarrow y_2 \cdot \sin a_1 = \text{const}$$

But at N $\sin a_1 = 0$

$$\Rightarrow y_2 = 0$$

\Rightarrow on longitude the parallel vector field $Y = \lambda X_1$

- latitude $\Rightarrow \cos \theta = \text{const} \Rightarrow \theta$ is const
 $\Rightarrow a_1(t) = \text{const.}$
 $\Rightarrow a_1' = 0$

Similarly $\frac{DY}{Dt} = 0 \Leftrightarrow \begin{cases} y_1' - \sin a_1 \cos a_1 y_2 a_2' = 0 & (1) \\ y_2' + (\cot a_1) y_1 a_2' = 0 & (2) \end{cases}$

Let's check whether X_1, X_2 are parallel along α (latitude)

$$Y = X_1 \Leftrightarrow y_1 = 1, y_2 = 0$$

$$\frac{DY}{Dt} = 0 \Leftrightarrow \begin{cases} (1) \text{ is satisfied for } y_1 = 1, y_2 = 0 \\ (2) \text{ becomes } 0 + (\cot a_1) \cdot a_2' = 0 \\ \text{iff } a_1 = \pi/2 \end{cases}$$

So only on the Equator X_1 parallel along α

Similarly if $Y = X_2$ is parallel $\Leftrightarrow a_{1,2} = \frac{1}{2}$

Parallel transport

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Theorem: Suppose $p, q \in (M, g)$ and $\alpha: [0, 1] \rightarrow M$ is a curve connecting p and q i.e. $\alpha(0) = p$ and $\alpha(1) = q$. Let $Y_0 \in T_p M$, then (1) \exists a parallel vector field Y on M s.t. $Y(\alpha(t)) = Y_0$ (2) Define a map $\tau_\alpha: T_p M \rightarrow T_q M$

$$\tau_\alpha(Y_0) = Y(q)$$

τ_α is an isometry

So it is an isomorphism s.t.

$$g_p(Y_0, Y_0) = g_q(\tau_\alpha(Y_0), \tau_\alpha(Y_0))$$

τ_α is called parallel transport along $\alpha(t)$

Recall: Y is parallel $\Leftrightarrow \frac{DY}{Dt} = 0 = \nabla_{\alpha'(t)} Y$

Proof: Assume $\alpha(t)$ is contained in a coordinate chart (U, φ) . [if not we can cover the curve α by a finite selection of charts]

$$\alpha(t) = \varphi^{-1}(a_1(t), \dots, a_n(t))$$

$$\frac{DY}{Dt} = 0 \Leftrightarrow y_k'(t) + \sum_{i,j=1}^n \Gamma_{ij}^k y_i a_j' = 0 \quad (*1) \quad k=1, \dots, n$$

Here $Y(\alpha(t)) = \sum y_k(t) X_k(t)$, $X_k(t) = \varphi^{-1} \partial_i$

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(*) is a 1st order ODE with initial condition $(Y_1(0), \dots, Y_n(0)) = Y_0$

ODE theory \Rightarrow solution $Y(t)$ on $[0, \Delta]$ which is unique.

For (2) To show T_α is invertible

Define $\beta(t) = \alpha(L-t)$ $\beta(t) : q \rightarrow p$

$Y_0 \in T_p M$

$$T_\alpha(Y_0) = Y(q),$$

By (1) $\Rightarrow \exists$ parallel vector field Z along $\beta(t)$ with initial condition $Z(\beta(0)) = Y(q)$

$$\Rightarrow T_\beta : T_q M \rightarrow T_p M$$

$$T_\beta(Y(q)) = Z(p)$$

Because $Y(\alpha(t))$ is parallel along α then

Y is also parallel along β

By the uniqueness part in (1) gives us

$$Z(p) = Y(p)$$

$$\Rightarrow T_\beta \circ T_\alpha(Y(p)) = Y(p)$$

so $T_\beta \circ T_\alpha = \text{id} \Rightarrow T_\alpha$ is an isomorphism

Finally we need to show $g_p(Y_0, Y_0) = g_q(T_\alpha(Y_0), T_\alpha(Y_0))$

Define $g_{\alpha(t)}(Y(\alpha(t)), Y(\alpha(t)))$

$$\frac{d}{dt} g_{\alpha(t)}(Y(\alpha(t)), Y(\alpha(t))) = 2g_{\alpha(t)}(\nabla_{\alpha'(t)} Y, Y) = 0$$

Example:

- on \mathbb{R}^n , $\Gamma_{ij}^k = 0 \Rightarrow (*)$: $y_k'(t) = 0$
 $\forall k$
 $\Rightarrow y_k = \text{const} = C_k$

So parallel transport is just translation

- on S^2 $f(\theta, \varphi) = (\sin\theta \cos\varphi, \sin\theta \sin\varphi, \cos\theta)$

Consider longitude

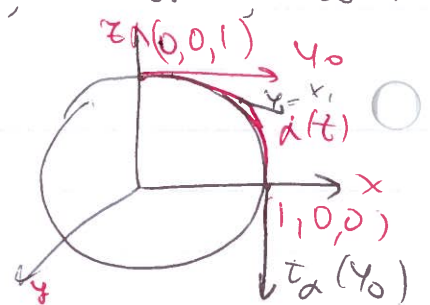
$$\alpha(t) = f(\theta(t), \varphi(t))$$

$$\text{Trace } \theta(t) = t \text{ and } \varphi(t) = 0$$

$$\Rightarrow \alpha(t) = (\sin t, 0, \cos t)$$

$$y_0 = (1, 0, 0)$$

$$T_{\alpha}(y_0) ?$$



Along the longitude we have φ is parallel
iff $\varphi = \lambda X_1$, λ -const

$$X_1(\alpha(t)) = f_{*}(d_{\varphi})(\alpha(t)) = (\cos t, 0, -\sin t)$$

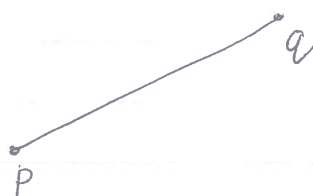
$$X_1(\alpha(0)) = (1, 0, 0) = y_0$$

$$T_{\alpha}(y_0) = X_1(\alpha(\pi/2)) = (0, 0, -1)$$

by uniqueness

§ Geodesics

in \mathbb{R}^n



shortest path
is a straight line

Definition 8.1 A curve $\gamma(t)$ on M is called a geodesic if $\boxed{\nabla_{\dot{\gamma}} \dot{\gamma} = 0}$ (*)2

Remark if γ is a geodesic then $|\dot{\gamma}(t)| = \sqrt{g(\dot{\gamma}(t), \dot{\gamma}(t))} = \text{const}$

Proof: $\frac{d}{dt} g(\dot{\gamma}, \dot{\gamma}) = 2g(\nabla_{\dot{\gamma}} \dot{\gamma}, \dot{\gamma}) = 0$ □

If $|\dot{\gamma}| = 1$, we call $\gamma(t)$ is normalised or $\gamma(t)$ is parametrized by arc-length.

Lemma 8.1

In a coordinate chart (U, φ)

if $\gamma(t) = \varphi^{-1}(c_1(t), \dots, c_n(t))$
 then (*)2 $\iff c_k''(t) + \sum_{i,j=1}^n \Gamma_{ij}^k c_i'(t) c_j'(t) = 0$ (*)3
 $\forall k = 1, \dots, n$

Example:

• On \mathbb{R}^n $\Gamma_{ij}^k = 0$ so (*)3 $\implies c_k''(t) = 0 \ \forall k=1, \dots, n$
 $c_k(t) = a_k t + b_k$

• On $T^n \subset \mathbb{R}^{2n}$, $f(x_1, \dots, x_n) = (\cos x_1, \sin x_1, \dots, \cos x_n, \sin x_n)$

$\Gamma_{ij}^k = 0 \ \forall i, j, k$

$\gamma(t) = f(x_1(t), \dots, x_n(t))$

γ is a geodesic iff $x_c(t) = a_1 t + b_1$

• S^2 $f(\theta, \varphi) = (\sin\theta \cos\varphi, \sin\theta \sin\varphi, \cos\theta)$

$\gamma(t) = f(\theta(t), \varphi(t))$ is a geodesic iff

$$\begin{cases} \theta''(t) - \sin\theta(t)\cos\theta(t) (\varphi'(t))^2 = 0 \\ \varphi''(t) + 2\cot\theta(t) \varphi'(t) \theta'(t) = 0 \end{cases}$$

Special solutions:

1) Longitude : $\varphi = \varphi_0$ const.
 $\theta' = c$
 $\therefore \theta(t) = ct + \theta_0$

2) Equator : $\theta = \frac{\pi}{2}$ const
 $\varphi''(t) = 0$
 $\varphi(t) = bt + \varphi_0$

Theorem 8.2

Let $p \in M$. There exists a neighbourhood $U \ni p$
and $\epsilon > 0$ and a smooth map

$$P: (-2, 2) \times V \rightarrow M, \text{ here } V = \{(q, X) : \begin{matrix} q \in U \\ X \in B_\epsilon(0) \subseteq T_q M \end{matrix}\}$$

$V \subseteq TM$ s.t. $\gamma_{(q, X)}(t) = P(t, q, X)$ is the

unique geodesic with $\gamma_{(q, X)}(0) = q$, $\gamma'_{(q, X)}(0) = X$

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Proof: Because the geodesic equation is a 2nd order ODE. By ODE theory we can always find a solution of the geodesic in a small neighbourhood.

Namely $\exists U \ni p$ and $\varepsilon' > 0$ $\delta > 0$ small s.t. $\forall q \in U, \forall Y \in B_{\varepsilon'}(0) \subseteq T_q M$

$\exists!$ geodesic $\alpha(q, Y) : (-\delta, \delta) \rightarrow M$

$$\alpha(q, Y)(0) = q \quad \text{and} \quad \alpha'(q, Y)(0) = Y$$

If $\delta > 2$, we are done

If $\delta < 2$ we can rescale:

define a curve $\gamma(q, X)(t) = \alpha(q, \frac{2}{\delta} X) \left(\frac{\delta t}{2} \right)$

for $X \in B_{\frac{\delta \varepsilon'}{2}} \subseteq T_q M, t \in (-2, 2)$

$$\gamma(q, X)(0) = q \quad \text{and} \quad \gamma'(q, X)(0) = X \quad \blacksquare$$

Application of uniqueness

- 1) All geodesics on S^2 are great circles i.e. intersection of S^2 with \mathbb{I} -dim plane through origin

At north pole $(0, 0, 1)$, $X = (1, 0, 0)$ the geodesic $\gamma(t) =$ longitude. So at any $p \in S^2$ and any $Y \in T_p S^2$ the geodesic is a great circle $\gamma(t)$ by Thm

Proof: Find an isometry map $T \in SO(3)$ s.t. $T(0,0,1) = p$
 $T(X) = Y$

\Rightarrow because T is an isometry, $T(\alpha(t))$ is also a geodesic

By uniqueness $\gamma(t) = T(\alpha(t))$

2) All geodesics in S^n are also great circles

Example: Let $p \in S^n$, $X \in T_p S^n$ with $|X| = 1$

$\exists T \in SO(n+1)$ s.t. $T(p) = (0, 0, \dots, 0, 1) = e_{n+1}$
 $T(X) = (0, 0, \dots, 1, 0) = e_n$

By uniqueness, the geodesic $T(\gamma(p, X)) = \gamma(e_{n+1}, e_n)$

This means we only need to find $\gamma(e_{n+1}, e_n)$

Consider $p: \mathbb{R}^{n+1} \rightarrow \mathbb{R}^{n+1}$ given by
 $p(x_1, \dots, x_{n+1}) = (-x_1, \dots, -x_{n-1}, x_n, x_{n+1})$

This is the reflection on $\text{span}\{e_n, e_{n+1}\}$. This means p is an isometry. Thus $p(e_n) = e_n$ and $p(e_{n+1}) = e_{n+1}$.

Thus $p \circ \gamma = \gamma = \gamma(e_{n+1}, e_n)$

This means $\gamma(e_{n+1}, e_n) \subseteq \text{span}\{e_n, e_{n+1}\} \cap S^n$ which is

a great circle.

Example: Let $[p] \in \mathbb{R}P^n$, $X \in T_{[p]} \mathbb{R}P^n$ with $|X| = 1$. We can choose $p \in S^n$ and then $d\pi_p: T_p S^n \rightarrow T_{[p]} \mathbb{R}P^n$ where $\pi: S^n \rightarrow \mathbb{R}P^n$ and $d\pi_p$ is an isomorphism, in fact an isometry

So $Y = d\pi_p^{-1}(X) \in T_p S^n$ and $|Y| = 1$

$\Rightarrow \exists!$ great circle $\alpha \in S^n$ s.t. $\alpha(0) = p$
 $\alpha'(0) = Y$

Then $\gamma = \pi \circ \alpha$ is a geodesic in $\mathbb{R}P^n$ since π is a local isometry, $\gamma(0) = \pi(\alpha(0)) = \pi(p) = [p]$
 and $\gamma'(0) = d\pi_p(\alpha'(0)) = d\pi_p(Y) = X$

So γ is the unique geodesic $\gamma = \gamma([p], X)$

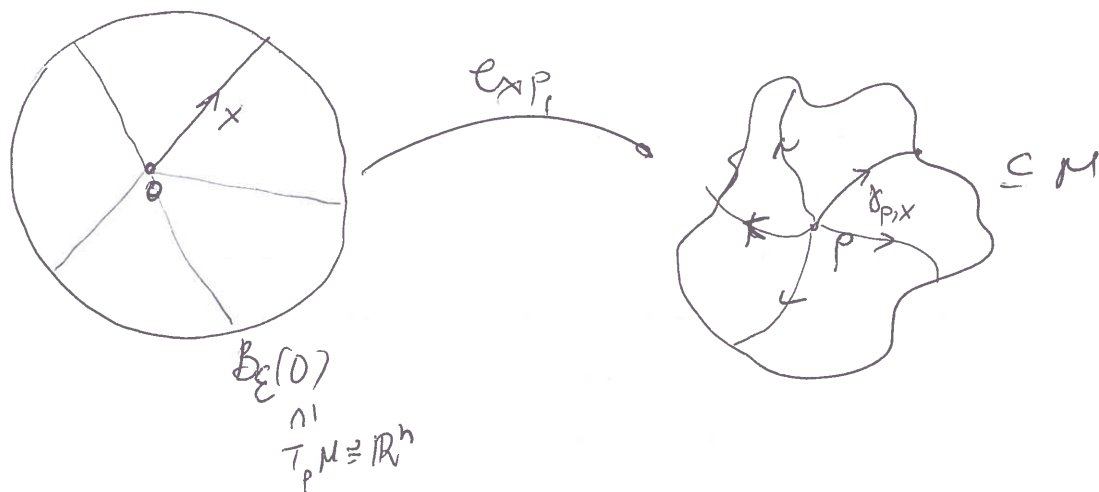
The geodesic in $\mathbb{R}P^n$ are the projections of the great circles.

Definition 8.3: Use the notation of Thm 8.2
 Define $\exp_p: V_{\text{open}} \subseteq TM \rightarrow M$ by

$$\exp_p(q, X) = \gamma_{(q, X)}(1) \quad \text{for } (q, X) \in V$$

We often restrict to $\exp_p: B_\varepsilon(0) \subseteq T_p M \rightarrow M$
 given by $\exp_p(X) = \gamma_{(p, X)}(1)$ for $X \in B_\varepsilon(0) \subseteq T_p M$

This is the exponential map



Remarks: Notice $\exp_p(tX) = \gamma_{(p, X)}(1) =$
 $\stackrel{\text{Thm 8.2}}{=} \underline{\gamma_{(p, X)}(t)}$

$$SO(n) = \{ A \in M_n(\mathbb{R}) : A^T = -A, \det A = 1 \}$$

$$T_I SO(n) = \{ B \in M_n(\mathbb{R}) : B^T = -B \}$$

Given $B \in T_I SO(n)$ i.e. $B^T = -B$

Consider $A = \exp(B)$

$$A^T A = \exp(B^T) \cdot \exp(B) = \exp(B^T + B) = \exp(0) = I$$

This implies $\exp_I(B) = \exp(B) = e^B$

Example: \mathbb{R}^n . If $p \in \mathbb{R}^n$, $X \in T_p \mathbb{R}^n \cong \mathbb{R}^n$

Then $\gamma_{p, X}(t) = p + tX$. So $\exp_p(X) = \gamma_{(p, X)}(1) = p + X$

Example : Let $p = (0, 0, 1) \in S^2$
 $X = (0, 1, 0) \in T_p S^2$

$$\Rightarrow \gamma_{(p, X)}(t) = (0, \sin t, \cos t)$$

$$\Rightarrow \exp_p(X) = \gamma_{(p, X)}(1) = (0, \sin 1, \cos 1)$$

Notice $\gamma_{(p, X)}(\pi) = (0, 0, -1) = -p$

$$\gamma_{(p, X)}(2\pi) = p$$

The normalised geodesic has length 2π .

Theorem 3.4 : Let $p \in M$, U open $W \in p$ and $\delta > 0$ s.t. $\forall q \in W$, $\exp_q : B_\delta \subset T_q M \rightarrow \exp_q(B_\delta(0)) \subset U$ is a diffeomorphism.

Q: Why is this true?

A: $d(\exp_p)_0$ is an isomorphism, so \exp_p is a local diffeo.

$$\frac{d}{dt} (\exp_p(tX)) \Big|_{t=0} = d(\exp_p)_0(X)$$

$$\frac{d}{dt} (\gamma_{(p, X)}(t)) \Big|_{t=0} = \gamma'_{(p, X)}(0) = X$$

$$\Rightarrow \boxed{d(\exp)_0 = \text{id}} \quad \text{so it's an iso.}$$

Definition 8.5: The length of a piecewise smooth curve $\alpha: [0, L] \rightarrow M$ is

$$L(\alpha) = \int_0^L |\alpha'(t)| dt = \int_0^L \sqrt{g_{\alpha(t)}(\alpha'(t), \alpha'(t))} dt$$

For a normalised geodesic $\gamma: [0, L] \rightarrow M$,
 $L(\gamma) = L$ since $|\gamma'(t)| \equiv 1$

Example \mathbb{R}^2 , $\alpha(t) = (x_1(t), x_2(t))$

$$\alpha: [0, L] \rightarrow \mathbb{R}^2$$

$$\begin{aligned} \alpha'(t) &= x_1'(t) \partial_1 + x_2'(t) \partial_2 \\ g_0(\alpha'(t), \alpha'(t)) &= g_0(x_1'(t) \partial_1 + x_2'(t) \partial_2, x_1'(t) \partial_1 + x_2'(t) \partial_2) \\ &= (x_1'(t))^2 g_0(\partial_1, \partial_1) + 2(x_1'(t))(x_2'(t)) g_0(\partial_1, \partial_2) \\ &\quad + (x_2'(t))^2 g_0(\partial_2, \partial_2) = \\ &= (x_1'(t))^2 + (x_2'(t))^2 \end{aligned}$$

Since $g_0(\partial_1, \partial_1) = g_0(\partial_2, \partial_2) = 1$ and $g_0(\partial_1, \partial_2) = 0$

$$\Rightarrow |\alpha'(t)| = \sqrt{(x_1'(t))^2 + (x_2'(t))^2}$$

$$\Rightarrow L(\alpha) = \int_0^L \sqrt{(x_1'(t))^2 + (x_2'(t))^2} dt$$

Example: Normalised geodesic $\gamma: [0, 2\pi] \rightarrow S^n$
 has length 2π and $\gamma(0) = \gamma(2\pi)$

Normalised geodesic $\gamma: [0, \pi] \rightarrow \mathbb{R}P^n$
 has length π and $\gamma(0) = \gamma(\pi)$

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Definition 8.6 An open set $U \subseteq M$, $p \in U$ is a normal neighbourhood of p if \exists open $V \subseteq T_p M$ s.t. $\exp_p: V \rightarrow U$ is a diffeo.

Example: \mathbb{R}^n is a normal neighbourhood since $\exp_p: T_p \mathbb{R}^n = \mathbb{R}^n \rightarrow \mathbb{R}^n$ is a diffeo as it is a translation by p .

$S^n \setminus \{S\}$ is a normal neighbourhood of $N \in S^n$ but S^n is not a normal neighbourhood because $\exp_N(x) = S \quad \forall x \in T_N S^n$ with $|x| = \pi$ so \exp_N is not injective on $T_p S^n$, but it is a diffeo $\exp_p: B_\pi(0) \subseteq T_N S^n \rightarrow S^n \setminus \{S\}$

If \exp_p is a diffeo from $B_\varepsilon(0) \subseteq T_p M$ onto its image, we let $B_\varepsilon(p) = \exp_p(B_\varepsilon(0))$

which is the geodesic ball of radius ε centered at p

Moreover we say that the geodesics $\gamma_{(p,x)}(t)$ in $B_\varepsilon(p)$ are radial geodesics in $B_\varepsilon(p)$

The boundary $S_\varepsilon(p)$ of $B_\varepsilon(p)$ is called a geodesic sphere (if it is $(n-1)$ -dim)

An open set $W \subseteq M$ is a totally normal neighbourhood if it is a normal neighbourhood of all $q \in W$.

Example: \mathbb{R}^n is a totally normal neighbourhood in S^n the upper hemisphere say

$\{x \in \mathbb{R}^{n+1} : x_{n+1} > 0\} \cap S^n$ is a totally normal neighbourhood since $\forall p \in W$
 $-p \in W$

Theorem 8.4 \Rightarrow totally normal neighbourhoods always exist.

Definition: A piecewise curve $\alpha: [0, L] \rightarrow M$ is length-minimising if \forall piecewise curves $\beta: [0, L] \rightarrow M$ with $\beta(0) = \alpha(0)$ and $\beta(L) = \alpha(L)$ we have $L(\alpha) \leq L(\beta)$

Lemma 8.7 (Gauss Lemma)

Let $p \in M$, $X \in T_p M$ s.t. $\exp_p(X)$ is defined
 Then $\underbrace{g_{\exp_p(X)}}_{\text{point}}(d(\exp_p)_X(X), d(\exp_p)_X(Y)) =$
 $= g_p(X, Y) \quad \forall Y \in T_p M$

Remark: The Gauss lemma implies that if $Z \in T_p M$ with $|Z| = 1$, then the radial geodesic $\gamma_{(p, Z)}(t)$ is orthogonal to

any geodesic sphere $S_\varepsilon(p)$. This implies we have geodesic polar coordinates given by r and $Z \in T_p M$ with $|Z| = 1$

Proof: Suppose $X \neq 0$, otherwise trivial.
 $Y = Y^T + Y^\perp$, where $Y^T \in \text{Span}\{X\}$
 $g_p(Y^\perp, X) = 0$

$$Y^T = \lambda X \quad \text{so} \quad g_{\exp_p} (d(\exp_p)_x(X), d(\exp_p)_x(Y^T)) = \\ = \lambda g_{\exp_p} (d(\exp_p)_x(X), d(\exp_p)_x(X))$$

$$\text{and} \quad g_p(X, Y^T) = \lambda g_p(X, X)$$

Recall $\gamma_{(p,x)}(t)$ satisfies $\gamma_{(p,x)}(0) = p$

$$\gamma'_{(p,x)}(0) = X \quad \text{and} \quad \gamma_{(p,x)}(1) = \exp_p(x)$$

$$\text{Ad} \quad |\gamma'_{(p,x)}(t)|^2 = |\gamma'_{(p,x)}(0)|^2 = |X|^2 = g_p(X, X)$$

$$\gamma'_{(p,x)}(1) = \frac{d}{dt} (\exp_p(tx)) \Big|_{t=1} = \frac{d}{dt} (\exp_p)_x(X)$$

$$\Rightarrow |\gamma'_{(p,x)}(1)|^2 = g_{\exp_p}(X) (d(\exp_p)_x(X), d(\exp_p)_x(X)) \\ \gamma_{(p,x)}(1)$$

\Rightarrow Gauss lemma holds for $Y = Y^T$

Remains to show for $Y = Y^\perp$ by linearity

A tangent vector $X \in T_p M$ is $X = \alpha'(0)$ for some curve $\alpha: (-\epsilon, \epsilon) \rightarrow M$ with $\alpha(0) = p$

$$\alpha'(0) : f \rightarrow (f \circ \alpha)'(0)$$

function $\frac{d}{dt} f(\alpha(t)) \Big|_{t=0}$ number

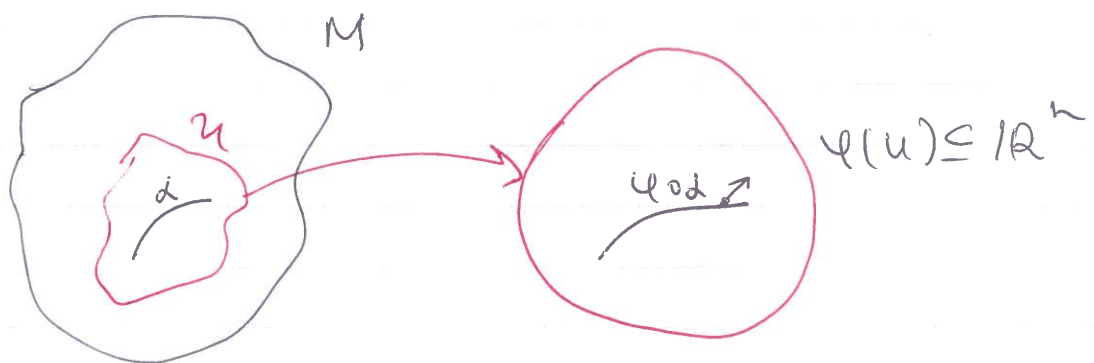
$f: M \rightarrow \mathbb{R}$

So a tangent vector is a differential operator.

To think of it as a vector, we need a chart (U, ψ)

$$\psi \circ \alpha: (-\epsilon, \epsilon) \rightarrow \mathbb{R}^n \quad \text{curve in } \mathbb{R}^n$$

We want to think of X as $(\psi \circ \alpha)'(0) = \frac{d}{dt} \psi(\alpha(t)) \Big|_{t=0} \in \mathbb{R}^n$



Write α as $\psi^{-1} \circ \psi \circ \alpha = \alpha$
 $\Rightarrow X = \alpha'(0) = d\psi^{-1}_{\psi(p)} ((\psi \circ \alpha)'(0)) \in T_p M$

ψ^{-1}

Once (U, ψ) is chosen we can write identify X with the column / row vector $(\psi \circ \alpha)'(0) \in \mathbb{R}^n$

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On \mathbb{R}^n we have a global chart (\mathbb{R}^n, id)
 so we can identify $X = a_1 \partial_1 + \dots + a_n \partial_n$ with
 (a_1, \dots, a_n)

$$f: M \rightarrow N, \quad df_p: T_p M \rightarrow T_{f(p)} N$$

$$df_p(d'(\dot{0})) = (f \circ \alpha)'(\dot{0})$$

if $M = \mathbb{R}^m$ and $N = \mathbb{R}^n$ then

$$df_p(d'(\dot{0})) = (f \circ \alpha)'(\dot{0}) = \left. \frac{d}{dt} f(\alpha(t)) \right|_{t=0}$$

$$\frac{|f(\alpha(t)) - f(\alpha(0)) - df_p(d'(\dot{0}))|}{|t|} \rightarrow 0 \text{ as } t \rightarrow 0$$

Note $df_p(d'(\dot{0})) = df_p(\psi^{-1} \circ \psi \circ \alpha)'(\dot{0}) =$

$$= (df_p \circ d\psi^{-1})(\psi \circ \alpha)'(\dot{0}) =$$

$$= d(\psi \circ \alpha)'(\dot{0})$$

$\text{map } \mathbb{R}^n \rightarrow \mathbb{R}^m$ $\text{vector in } \mathbb{R}^n$

↑ Helps to compute

$$d\psi_p(df_p(d'(\dot{0}))) = d(\psi \circ \alpha)'(\dot{0})$$

\uparrow
 \mathbb{R}^n

This is what we compute

E.g. to prove df is a submersion show $d(\psi \circ \alpha)'(\dot{0})$ is a submersion

$$d(\psi \circ \alpha)'(\dot{0})_{\psi(p)}: \mathbb{R}^m \rightarrow \mathbb{R}^n$$

Pull-back

$$f: M \rightarrow N$$
$$df_p^*: T_p^*(N) \rightarrow T_p^*(M)$$
$$\eta \in T_{f(p)}^*(N) \quad \text{let } X \in T_p(M)$$

$$\mathbb{R} \ni \underbrace{df_p^*(\eta)}_{\in T_p^*(M)}(X) = \eta(df_p(X)) \in \mathbb{R}$$

Flow and integral curves

Integral curve: X is vector field on M \circ $p \in M$

Find curve $\alpha_p: (-\varepsilon, \varepsilon) \rightarrow M$

$$\alpha_p'(t) \in T_{\alpha_p(t)} M \quad X: M \rightarrow TM$$
$$\alpha_p(t) \rightarrow X(\alpha_p(t)) \in T_{\alpha_p(t)} M$$

$$\alpha_p'(t) = X(\alpha_p(t))$$
$$\alpha_p(0) = p$$

α_p is the integral curve of X through p .

Take X on \mathbb{R}^2 to be $X = x_1 \partial_1$

Choose $p = (c_1, c_2)$ in \mathbb{R}^2

$\alpha_p(t) = (x_1(t), x_2(t))$ some curve in \mathbb{R}^2

$$\alpha_p'(t) = x_1'(t) \partial_1 + x_2'(t) \partial_2 = X(\alpha_p(t)) = x_1(t) \partial_1$$

$$\begin{cases} x_1'(t) = x_1(t) \\ x_2'(t) = 0 \end{cases} \Rightarrow \begin{cases} x_1(t) = c_1 e^t \\ x_2(t) = c_2 \end{cases} \quad \text{with } i.c. \\ p = (c_1, c_2) \\ \alpha_p(0) = p$$

\hookrightarrow half lines or α_{pb}

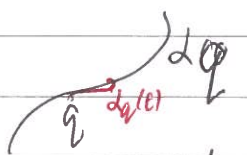
$$\phi_t^X(c_1, c_2) = (c_1 e^t, c_2)$$

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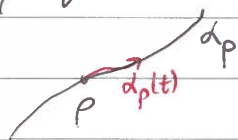
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Flow of X near p

A family of smooth maps $\phi_t^X: \underset{p}{V}^{\text{open}} \rightarrow M$
 parametrised by t in $(-\varepsilon, \varepsilon)$



$$\phi_t^X(q) = \alpha_q(t) \quad \forall q \in V$$



t is fixed

$$\phi_0^X(q) = \alpha_q(0) = q$$

$$\phi_0^X = \text{id}$$

$$\phi_{t_1+t_2}^X = \phi_{t_1}^X \circ \phi_{t_2}^X \quad \text{so} \quad \phi_{-t}^X = (\phi_t^X)^{-1} \quad \text{when defined}$$

Lie Derivative : X, Y vector fields on M
 $p \in M \rightarrow$ flow of X near p & $\phi_t^X: V \rightarrow M \quad t \in (-\varepsilon, \varepsilon)$

$$L_X Y(p) = \lim_{t \rightarrow 0} \frac{(\phi_{-t}^X)_* (Y(\phi_t^X(p))) - Y(p)}{t}$$

$$(\phi_t^X)_* : T_q M \rightarrow T_{\phi_t^X(q)} M$$

let $q = \phi_t^X(p) \rightarrow \phi_{-t}^X(q) = p$
 derivative map

Gauss Lemma

Suppose we have a Riemannian manifold (M, g) , $p \in M$. Let $\exp_p: T_p M \rightarrow M$, $X \in T_p M$, $d(\exp_p)_X: T_X(T_p M) \cong T_p M \rightarrow T_p M$. Then $\forall Y \in T_X(T_p M) \cong T_p M$ we have

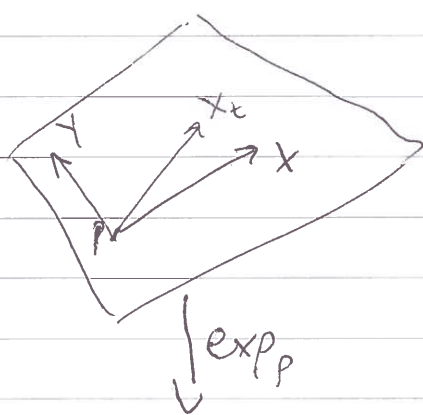
$$g_{\exp_p(X)}(d(\exp_p)_X(X), d(\exp_p)_X(Y)) = g_p(X, Y)$$

Proof: Last week we showed 1):

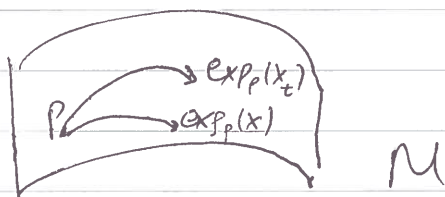
1) if $Y = \lambda X$, for some $\lambda = \text{const.}$

Now

2) $Y \perp X$, i.e. $g_p(X, Y) = 0$



$$X_t = X \cos t + Y \sin t \quad \text{for } t \text{ small, } t \in (-\varepsilon, \varepsilon)$$



So we can define $f(s, t) = \exp_p(sX(t))$ for $t \in (-\varepsilon, \varepsilon)$ and $s \in [0, 1]$

$$\frac{\partial f}{\partial s} = d(\exp_p)_{sX(t)}(X(t))$$

$$\frac{\partial f}{\partial t} = d(\exp_p)_{sX(t)}(sX'(t))$$

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For $s=1, t=0$

$$\frac{\partial f}{\partial s} = d(\exp_p)_x (X) \quad \text{and} \quad \frac{df}{dt} = d(\exp_p)_x (Y)$$

since $X'(t) = -X \sin t + Y \cos t$
at $t=0 = Y$

So we need to prove
 $g\left(\frac{\partial f}{\partial s}, \frac{\partial f}{\partial t}\right) (1,0) = 0$

Claim $\frac{\partial}{\partial s} g\left(\frac{\partial f}{\partial s}, \frac{\partial f}{\partial t}\right) (s,t) = 0$ for each fixed t

Proof: LHS = $g\left(\frac{D}{Ds} \frac{\partial f}{\partial s}, \frac{\partial f}{\partial t}\right) + g\left(\frac{\partial f}{\partial s}, \frac{D}{Ds} \frac{\partial f}{\partial t}\right) =$

For each fixed t , $f(s,t)$ is a geodesic because it is defined as $\exp_p(sX(t))$

$$\Rightarrow \frac{D}{Ds} \frac{\partial f}{\partial s} = 0, \quad \text{Furthermore } \frac{D}{Ds} \frac{\partial f}{\partial t} = \frac{D}{Dt} \frac{\partial f}{\partial s}$$

$$\Rightarrow \text{LHS} = 0 + \frac{1}{2} \frac{\partial}{\partial t} g\left(\frac{\partial f}{\partial s}, \frac{\partial f}{\partial s}\right) = \frac{1}{2} \frac{\partial}{\partial t} g(d(\exp_p)_{sX(t)}(X(t)),$$

$$d(\exp_p)_{sX(t)}(X(t))) \stackrel{\text{by 1st part}}{=} \frac{1}{2} \frac{\partial}{\partial t} g_p(X(t), X(t)) \stackrel{\text{of Gauss lemma}}{=} \text{by def of } X(t)$$

$$= \frac{1}{2} \frac{\partial}{\partial t} (|X|^2 + |Y|^2) = 0$$

$$\Rightarrow \frac{\partial}{\partial s} g \left(\frac{\partial f}{\partial s}, \frac{\partial f}{\partial t} \right) (s, t) = 0$$

$$\Rightarrow g \left(\frac{\partial f}{\partial s}, \frac{\partial f}{\partial t} \right) (1, 0) = g \left(\frac{\partial f}{\partial s}, \frac{\partial f}{\partial t} \right) (0, 0) = 0$$

since if $s=0$ $\frac{\partial f}{\partial t} = 0 \Rightarrow g \left(\frac{\partial f}{\partial s}, \frac{\partial f}{\partial t} \right) (1, 0) = 0$

Remark : (U, ψ) is a chart on M

$$\psi: U \subset M \rightarrow \mathbb{R}^n$$

$$f(s, t) = \psi^{-1} \left(a^1(s, t), \dots, a^n(s, t) \right)$$

curve in \mathbb{R}^n

$$X_j = \psi^{-1}(\partial_j)$$

$$\frac{D}{Ds} \frac{df}{dt} = \frac{D}{Ds} \left(\sum_{j=1}^n \frac{\partial a^j}{\partial t} X_j \right) =$$

$$= \sum_{j=1}^n \frac{\partial^2 a^j}{\partial s \partial t} X_j + \sum_{j,k=1}^n \frac{\partial a^j}{\partial t} \frac{\partial a^k}{\partial s} \nabla_{X_k} X_j =$$

$$= \frac{D}{Dt} \frac{\partial f}{\partial s}$$

Using the symmetry of $\nabla_{X_k} X_j = \sum_{i=1}^n \Gamma_{kj}^i X_i$

and the symmetry of $\frac{\partial^2 a^j}{\partial s \partial t}$.

Thus $\frac{D}{Ds} \frac{df}{dt} = \frac{D}{Dt} \frac{\partial f}{\partial s}$

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$\gamma(s) = \exp_p(sX)$ is a geodesic, $p \in M$,
 $X \in T_p M$, $s \in [0, L]$

$$\begin{aligned} \underline{L(\gamma)} &= \int_0^L |\gamma'(s)| ds = \int_0^L |d(\exp_p)_{sX}(X)| ds = \\ &= \int_0^L \sqrt{g_{\exp_p(sX)}(d(\exp_p)_{sX}(X), d(\exp_p)_{sX}(X))} ds \end{aligned}$$

By Gauss lemma

$$= \int_0^L \sqrt{g_p(X, X)} ds = \underline{1 \times L}$$

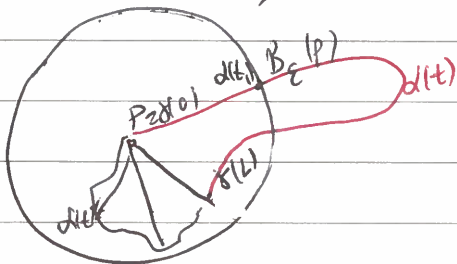
Theorem

Geodesics $\gamma: [0, L] \rightarrow B_\varepsilon(p) \subset M$ with $\gamma(0) = p$
are locally minimising, i.e. for other curve

$\alpha: [0, L] \rightarrow M$ connecting $\gamma(0), \gamma(L)$

($\alpha(0) = \gamma(0)$ and $\alpha(L) = \gamma(L)$) then $L(\alpha) \geq L(\gamma)$

Moreover, if $L(\alpha) = L(\gamma)$, then $\alpha \in [0, L] = \gamma([0, L])$



$$\gamma(t) = \exp_p(tX)$$

Proof:

Case 1: $\alpha \subseteq B_\varepsilon(p)$

Case 2: $\alpha \not\subseteq B_\varepsilon(p)$

We will first prove case 2 assuming \bigcirc
Case 1

$$\exists \text{ a point } \alpha(t_1) \in \partial B_\varepsilon(p) \Rightarrow L(\alpha) \geq L(\alpha|_{[0, t_1]})$$

By 1st part $\geq \varepsilon \geq L(\gamma)$

Next we prove case 1 :

Because \exp_p is a local diffeomorphism we can write $\alpha(t) = \exp_p(s(t)X(t))$ \bigcirc

Also $\alpha(t) = f(s(t), t)$ as in the proof of Gauss lemma

$$L(\gamma) = \int_0^L |\alpha'(t)| dt = \int_0^L \left| s'(t) \frac{\partial f}{\partial s} + \frac{\partial f}{\partial t} \right| dt$$

$$|\alpha'(t)|^2 = |s'(t)|^2 g\left(\frac{\partial f}{\partial s}, \frac{\partial f}{\partial s}\right) + g\left(\frac{\partial f}{\partial t}, \frac{\partial f}{\partial t}\right) + 2g\left(s'(t) \frac{\partial f}{\partial s}, \frac{\partial f}{\partial t}\right)$$

$X(t) \in T_p M$ and $|X(t)| = 1$

$$\frac{\partial f}{\partial s} = d(\exp_p)_{sX(t)}(X(t)) \quad , \quad \frac{\partial f}{\partial t} = d(\exp_p)_{sX(t)}(sX'(t))$$

$$g\left(\frac{\partial f}{\partial s}, \frac{\partial f}{\partial s}\right) = g_p(X(t), X(t)) \text{ By Gauss lemma}$$

$$= 1 \quad \text{since } |X(t)| = 1$$

$$g\left(\frac{\partial f}{\partial s}, \frac{\partial f}{\partial t}\right) = g_p(X(t), sX'(t)) \text{ by Gauss lemma}$$

$$= s(t) \frac{1}{2} \frac{d}{dt} |X(t)|^2 = 0$$

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$$\Rightarrow |\alpha'(t)|^2 = |s'(t)|^2 + \underbrace{g\left(\frac{\partial f}{\partial t}, \frac{\partial f}{\partial t}\right)}_{\geq 0}$$

$$\Rightarrow |\alpha'(t)|^2 \geq |s'(t)|^2$$

$$\Rightarrow L(\alpha) \geq \int_0^L |s'(t)| dt$$

$$\Rightarrow L(\alpha) \geq \int_0^L |s'(t)| dt \geq \int_0^L s'(t) dt =$$

$$= s(L) - s(0) = s(L) \quad \text{since } s(0) = 0$$

\neq

Our assumption is $\gamma(L) = \alpha(L) = \exp_p(s(L)X(L))$

$\gamma(t) = \exp_p\left(\frac{t}{L}s(L)X(L)\right)$ since γ is a geodesic for any $t < L$

$$\begin{aligned} \text{By Gauss' lemma } L(\gamma) &= L\left(\frac{s(L) \cdot X(L)}{L}\right) = \\ &= s(L) \quad \text{since } |X(L)| = 1 \end{aligned}$$

So we have

$$\Rightarrow L(\alpha) \geq s(L) = L(\gamma)$$

$$\text{If } L(\alpha) = L(\gamma) \Rightarrow s'(t) \geq 0$$

$$\begin{aligned} \text{and } |\alpha'(t)|^2 &= |s'(t)|^2 \Rightarrow \\ &\Rightarrow g\left(\frac{\partial f}{\partial t}, \frac{\partial f}{\partial t}\right) = 0 \end{aligned}$$

$$g\left(\frac{\partial f}{\partial z}, \frac{\partial f}{\partial t}\right) = 0 \Rightarrow |X'(t)| = 0$$

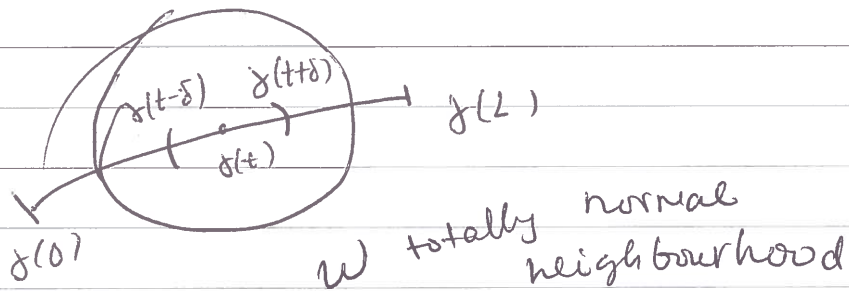
so $X(t) = \text{const. vector}$, $X \in T_p M$

$$\alpha(t) = \exp_p(s(t)X(t)) = \exp_p(s(t)X(L))$$

since $s'(t) \geq 0 \Rightarrow s(t)$ is monotone increasing
and $X(L)$ points in the same direction
of $\gamma \Rightarrow \alpha(t)$ is a monotonic
reparametrisation of $\gamma \Rightarrow \alpha([0,1]) = \gamma([0,1])$

Proposition Let $\gamma: [0, L] \rightarrow M$ be a curve and
is piecewise smooth with $|\gamma'| = \text{const}$, and
it is locally minimising. Then γ is
a geodesic

Proof:



$$\gamma([t-\delta, t+\delta]) \subset W$$

$$p = \gamma(t-\delta), \quad q = \gamma(t+\delta)$$

$$\exists \beta(s) = \exp_p(sX) \quad \text{connecting } p \text{ \& } q$$

$$\text{i.e. } \beta(0) = p \quad \text{and} \quad \beta(L') = q$$

By the previous theorem

$\alpha(s) = \gamma|_{[t-\delta, t+\delta]}$ is locally minimising
and $\beta(s)$ is locally minimising

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$\Rightarrow \alpha(s)$ is a monotonic reparametrisation of $\beta(s)$

$$\alpha(s) = \exp_p(u(s)X)$$

$$|\dot{\alpha}(s)| \geq 0 \quad \text{so } |\dot{\alpha}(s)| = |\dot{\beta}(s)| = g(d(\exp_p)_{u(s)X}(\dot{u}(s)X))$$

$$d(\exp_p)_{u(s)X}(\dot{u}(s)X) = |\dot{u}(s)|^2 \quad \text{by Gauss Lemma}$$

$$\text{since } |X| = 1$$

By assumption $|\dot{u}(s)| = |\dot{\beta}(s)| = \text{const}$
 $u'(s) = \text{const}$

$$\therefore \alpha(s) = \exp_p(\lambda s X) \Rightarrow \alpha \text{ is a geodesic}$$

Completeness

Suppose (M, g) is a connected Riemannian manifold. We can view (M, g) as a metric space.

Definition: $\forall p, q \in M$ $d(p, q) = \inf\{L(\alpha) : \alpha \text{ is piecewise smooth curve connecting } p \text{ \& } q\}$

Proposition (M, d) is a metric space

That is: 1) $d(p, q) \geq 0$, and $d(p, q) = 0$

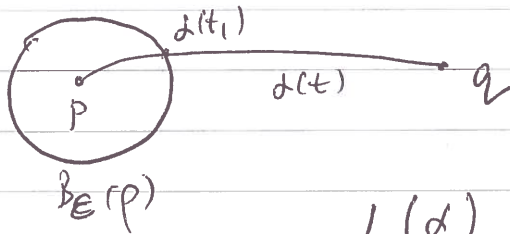
$$\Leftrightarrow p = q$$

2) $d(p, q) = d(q, p)$

3) $d(p, q) \leq d(p, t) + d(t, q)$

$p, q, t \in M$

Proof: (1) if $p \neq q \in M$



$$L(d) \geq L(d|_{[0, t_1]}) \geq \epsilon > 0$$

$\Rightarrow d(p, q) > 0$ if $p \neq q$

Definition (M, g) is geodesically complete if $\exp_p : T_p M \rightarrow M$ is well-defined for all $p \in M$ and all $x \in T_p M$.
Equivalently.

$\gamma(t) = \exp_p(tX)$ is defined $\forall t \in \mathbb{R}$

Example:

1. \mathbb{R}^n geodesics are straight lines
so \mathbb{R}^n is complete

2. $H_+^n = \{x = (x_1, \dots, x_n) \in \mathbb{R}^n, x_n > 0\}$
is non-complete

$\gamma(t) = t\vec{e}_n$ only defined for $\forall t \in (0, +\infty)$

3. S^n is complete since the geodesics are great circles and great circles are defined $\forall t$.

4. $S^n \setminus \{N\}$ non-complete because the geodesic through S are only defined in $t \in (-\pi, \pi)$

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Proposition: The topology of M w.r.t. the metric d coincides with the original topology of M

Proof: $\forall p \in M$ if r is sufficiently small then we have a geodesic ball $B_r(p)$
 $B_r(p) = \exp_p(B_r(0))$, $\exp_p: B_r(0) \subseteq T_p M \cong \mathbb{R}^n \rightarrow B_r(p) \subseteq M$

• metric ball $B_r^d(p) = \{x \in M, d(x, p) < r\}$

Claim: $B_r(p) = B_r^d(p)$ for r small

I Show $B_r(p) \subseteq B_r^d(p)$

If $q \in B_r(p)$, then $q = \exp_p(r_1 X)$ for some $X \in T_p M$ and $r_1 < r$

$\beta(s) = \exp_p(sX)$ is a geodesic connecting p and q .

locally the geodesic is a minimising
 $\Rightarrow d(q, p) \leq L(\beta) = r_1 < r$

$\Rightarrow p \in B_r^d(p) \Rightarrow B_r(p) \subseteq B_r^d(p)$

II show $B_r^d(p) \subseteq B_r(p)$

Completeness

- (M, d) metric completeness
- (M, g) (geodesically) completeness

Theorem (Hopf - Rinow)

If (M, g) is a Riemannian manifold the following properties are equivalent:

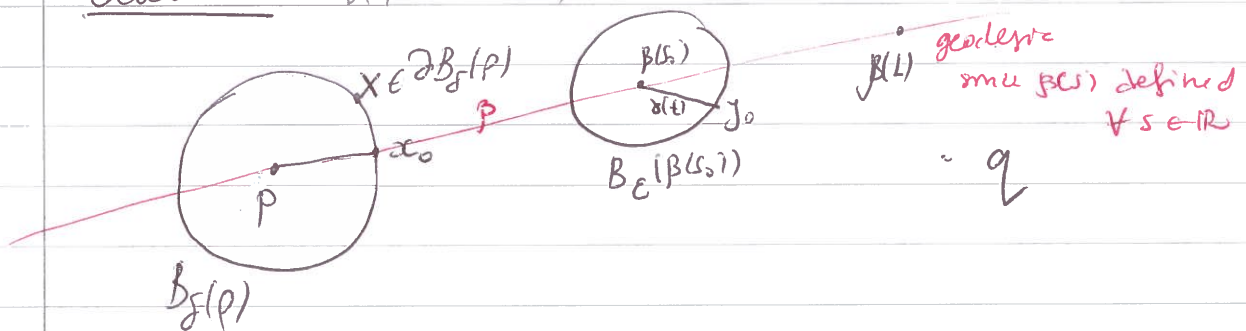
- 1) (M, g) is (geodesically) complete
- 2) \exp_p is well defined $\forall x \in T_p M$ for some $p \in M$
- 3) Any closed and bdd subset of M is compact
- 4) (M, d) is complete

* Moreover: If (M, g) is geodesically complete then $\forall p, q \in M$ we can find a minimizing geodesic $\gamma: [0, L] \rightarrow M$ s.t. $\gamma(0) = p$ and $\gamma(L) = q$, $L(\gamma) = d(p, q) = L$

Proof: 1) \Rightarrow 2) by definition

2) \Rightarrow 3)

Claim 2) \Rightarrow *)



$d(x, q)$ is continuous function

$\Rightarrow \exists x_0 \in \partial B_\delta(p)$ s.t. $d(x_0, q) = \min_{x \in \partial B_\delta(p)} d(x, q)$

Because $x_0 \in \partial B_\delta(p)$ we can find a geodesic

$\beta(s) = \exp_p(sX)$, $s \in [0, \delta]$ and $|X| = 1$, $X \in T_p M$

By assumption 2 $\beta(s)$ is well defined $\forall s \in \mathbb{R}$

We claim that $\beta(L) = q$

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Define $A = \{s \in [0, L] \mid d(\beta(s), q) = L - s\}$

If $L \in A$ then $d(\beta(L), q) = L - L = 0$

If we show $L \in A$ we are done.

- A is non empty since $0 \in A$

$$d(\beta(0), q) = d(p, q) = L$$

- A is closed since the distance function is continuous

if A is also open then the connectedness of $[0, L] \Rightarrow A = [0, L]$

Proof A is open:

$$\forall s_0 \in A \quad \exists y_0 \in \partial B_\varepsilon(\beta(s_0)) \quad \text{s.t.} \quad d(q, y_0) = \min_{x \in \partial B_\varepsilon(\beta(s_0))} d(x, q)$$

Because $y_0 \in \partial B_\varepsilon(\beta(s_0))$ we can find a geodesic $f(t) = \exp_{\beta(s_0)}(tY)$, $t \in [0, \varepsilon]$, $Y \in T_{\beta(s_0)}M$

$$f(0) = \beta(s_0) \quad \text{and} \quad f(\varepsilon) = y_0$$

$$\text{Because } s_0 \in A \quad d(\beta(s_0), q) = L - s_0$$

"

$$\min_{x \in \partial B_\varepsilon(\beta(s_0))} \{d(\beta(s_0), x) + d(x, q)\}$$

"

$$\varepsilon + \min_{x \in \partial B_\varepsilon(\beta(s_0))} d(x, q) = \varepsilon + d(y_0, q)$$

$$\Rightarrow d(y_0, q) = L - (s_0 + \varepsilon)$$

$$d(p, y_0) \leq d(p, \beta(s_0)) + d(\beta(s_0), y_0) \\ = s_0 + \varepsilon$$

$$d(p, y_0) \geq d(p, q) - d(q, y_0) \\ = L - L + (s_0 + \varepsilon) \\ = s_0 + \varepsilon$$

$$\Rightarrow d(p, y_0) = s_0 + \varepsilon$$

The piecewise geodesic $\alpha(s) = \beta|_{[0, s_0]} \cup \gamma|_{[0, \varepsilon]}$

$$L(\alpha) = L(\beta|_{[0, s_0]}) + L(\gamma|_{[0, \varepsilon]}) = \\ = s_0 + \varepsilon$$

$$\text{So } L(\alpha) = d(p, y_0)$$

By previous theorem α minimizes the distance between two pts so α is a smooth geodesic.

By the uniqueness result $\Rightarrow \alpha = \beta|_{[0, s_0 + \varepsilon]}$

$$\text{So } d(\beta(s_0 + \varepsilon), q) = L - (s_0 + \varepsilon)$$

$$\Rightarrow s_0 + \varepsilon \in A \quad \Rightarrow A \text{ is open}$$

Now we have $\alpha) \Rightarrow \star)$

Now we prove $\alpha) \Rightarrow \beta)$. Suppose C is a closed bounded subset of M .

Because C is bdd, \exists metric ball $B_R^d(p)$ s.t. $C \subset B_R^d(p)$

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(2) \Rightarrow ~~...~~ $\Rightarrow B_R^d(p) \subseteq \exp_p(B_R(0))$

where $B_R(0) \subseteq T_p M \cong \mathbb{R}^n$

because $\forall q \in B_R^d(p) \quad \exp_p: T_p M \rightarrow M$

Because $\overline{B_R(0)}$ is closed bdd subset in \mathbb{R}^n it is compact. But \exp_p is a diffeomorphism $\Rightarrow \exp_p(\overline{B_R(0)})$ is compact

C is closed bdd & subset of compact set
C is compact

(3) \Rightarrow (4) : (M, d) is complete

For any Cauchy seq $\{P_n\}$ let $C = \overline{\{P_n\}}$
Since $\{P_n\}$ is Cauchy it is bdd. So C is closed and bdd (by 3) \Rightarrow C is compact
Thus we can find a converging subseq.
Hence the metric space is complete.

(4) \Rightarrow (1) Proof by contradiction:

Suppose (M, g) is not complete. Then we can find a ^{maximal} geodesic $\gamma(s)$, only defined in $s < s_0$ but not for $s = s_0$

\exists seq. $s_n \rightarrow s_0$ as $n \rightarrow \infty$

$$d(\gamma(s_n), \gamma(s_m)) = |s_n - s_m| \rightarrow 0$$

if $n, m \rightarrow \infty$

by 4) we can find $p_0 \in M$ s.t. $d(f(S_n), p) \rightarrow 0$
as $n \rightarrow \infty$

Choose W is a totally normal neighbourhood
of p_0 .

$\exp_p: B_\delta(0) \rightarrow \exp_p(B_\delta(0))$ is well defined
 \cup
 W

$$\exists \beta(s) = \exp_p(sX), \quad \beta(0) = f(S_n)$$

$\exists N > 0$, if $n, m > N$ s.t. $d(f(S_n), f(S_m)) < \delta$

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§10. Curvature

g - Riemannian metric
 ∇ Levi-Civita Connection \leftarrow 1st derivative of g

Suggests we need 2nd derivatives of g for
curvature

Proposition 10.1 For vector fields X, Y, Z on
 (M, g) we define:

$$R(X, Y)Z = (\nabla_X \nabla_Y - \nabla_Y \nabla_X - \nabla_{[X, Y]})Z,$$

which is a vector field.

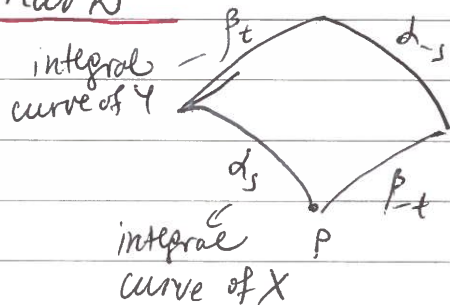
- $R(-, -)$ is bilinear
- $R(Y, X) = -R(X, Y)$

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- $R(X, Y)Z \rightarrow R(X, Y)Z$ linear
- $R(X, Y)Z(p)$ only depends on $X(p), Y(p), Z(p)$ for $p \in M$
- $R(X, Y)$ is called the Riemann curvature operator

Remark



$\lim_{s \rightarrow 0}$ parallel transport $Z(p)$ around the parallelogram = $R(X, Y)Z$

Example • \mathbb{R}^n $\nabla_{\partial_i} \partial_j = 0$ and $[\partial_i, \partial_j] = 0$

$$\Rightarrow (\partial_i, \partial_j) \partial_k = 0$$

$$\bullet S^2 \quad f(\theta, \varphi) = (\sin \theta \cos \varphi, \sin \theta \sin \varphi, \cos \theta)$$

$$X_1 = f_* \partial_\theta = \cos \theta \cos \varphi \partial_1 + \cos \theta \sin \varphi \partial_2 - \sin \theta \partial_3$$

$$X_2 = f_* \partial_\varphi = -\sin \theta \sin \varphi \partial_1 + \sin \theta \cos \varphi \partial_2$$

$$[X_1, X_2] = f_* [\partial_\theta, \partial_\varphi] = 0$$

$$\nabla_{X_1} X_1 = 0$$

$$\nabla_{X_1} X_2 = \cot \theta X_2 = \nabla_{X_2} X_1 \quad \text{since Lie bracket is 0}$$

$$\nabla_{X_2} X_2 = -\sin \theta \cos \theta X_1$$

If $[X, Y] = [Y, Z] = [Z, X] = 0$ then

$$\text{Then } g(\nabla_X Y, Z) = \frac{1}{2} (X(g(Y, Z)) + Y(g(X, Z)) - Z(g(X, Y)))$$

$$g(\nabla_{x_1} x_2, x_1) = \frac{1}{2} \{ x_1 (g(x_2, x_1)) + x_2 (g(x_1, x_1)) - \circ$$

$$- x_1 (g(x_2, x_2)) \} = 0 \quad \text{since}$$

$$g(x_2, x_1) = 0 \quad \text{and} \quad g(x_1, x_1) = 1$$

$$g(\nabla_{x_1} x_2, x_2) = \frac{1}{2} \{ x_1 (g(x_2, x_2)) + x_2 (g(x_1, x_2)) - \circ$$

$$- x_2 (g(x_1, x_2)) \} =$$

$$= \frac{1}{2} x_1 (g(x_2, x_2)) = \frac{\partial}{\partial \theta} \sin^2 \theta = \sin \theta \cos \theta$$

$$\Rightarrow \nabla_{x_1} x_2 = \frac{\sin \theta \cos \theta \cdot x_2}{g(x_2, x_2)} = \cot \theta \cdot x_2$$

$$R(x_1, x_2) x_1 = (\nabla_{x_1} \nabla_{x_2} - \nabla_{x_2} \nabla_{x_1}) x_1 \quad \text{lie bracket is 0}$$

$$= \nabla_{x_1} (\nabla_{x_2} x_1) - \nabla_{x_2} (\nabla_{x_1} x_1) =$$

$$= \nabla_{x_1} \cot \theta x_2 - 0 =$$

$$= \cot \theta \nabla_{x_1} x_2 + x_1 \left(\frac{\partial}{\partial \theta} (\cot \theta) \right) \cdot x_2 =$$

$$= \cot^2 \theta x_2 - \operatorname{cosec}^2 \theta x_2 =$$

$$= \cot^2 \theta x_2 - (1 + \cot^2 \theta) x_2 =$$

$$= -x_2$$

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$$R(X_1, X_2)X_2 = (\nabla_{X_1} \nabla_{X_2} - \nabla_{X_2} \nabla_{X_1})(X_2) =$$

$$= \nabla_{X_1}(-\sin\theta \cos\theta X_1) - \nabla_{X_2} \cot\theta X_2 =$$

$$= X_1(-\sin\theta \cos\theta) X_1 + \cot\theta \sin\theta \cos\theta X_1 - X_2(\cot\theta) X_2$$

$\frac{d}{d\theta}(\cot\theta) = 0$

$$= (\sin^2\theta - \cos^2\theta) X_1 + \cos^2\theta X_1 =$$

$$= \sin^2\theta X_1$$

Definition 10.2 Define the Riemann curvature tensor R by:

$$R(X, Y, Z, W) = g(R(X, Y)Z, W)$$

where X, Y, Z, W are vector fields
 $R \in \Gamma(\otimes^4 T^*M)$

Example: • \mathbb{R}^n : $R=0$ we call (M, g) flat if $R=0$

$$\bullet S^2: R(X_1, X_2, X_1, X_1) = g(-X_2, X_1) = 0$$

$$R(X_1, X_2, X_1, X_2) = g(-X_2, X_2) = -\sin^2\theta$$

$$R(X_1, X_2, X_2, X_1) = g(\sin^2\theta X_1, X_1) = \sin^2\theta$$

$$R(X_1, X_2, X_2, X_2) = g(\sin^2\theta X_1, X_2) = 0$$

Remark: 1) Let (U, φ) be the chart s.t. \circ
 $g_{ij} = \delta_{ij}$ at $p \in U$ and $\Gamma_{ij}^k = 0 \quad \forall p \in U$
 $\varphi(p) = 0$

$$X_i = (\varphi^{-1})_* \partial_i$$


$$R_{ijkl} = R(X_i, X_j, X_k, X_l)$$

Then $g_{ij} = \delta_{ij} - \frac{1}{3!} R_{ijkl} x_k x_l + O(|x|^3)$

2) R is determined by g and ∇ , \circ
hence it is preserved by local isometries

\Rightarrow Since $\pi: \mathbb{R}^n \rightarrow \mathbb{R}^n / \mathbb{Z}^n$ is a (surjective)

local isometry $\Rightarrow \underbrace{T_x \mathbb{R}^n}_{\cong \mathbb{R}^{2n}} \cong \mathbb{R}^n / \mathbb{Z}^n$ is flat

$T_x \mathbb{R}^n \cong \mathbb{R}^n$ is $S^1 \times S^1$  flat

Proposition 10.3

a) $R(Y, X, Z, W) = -R(X, Y, Z, W)$

b) $R(X, Y, W, Z) = -R(X, Y, Z, W)$

c) $R(Z, W, X, Y) = R(X, Y, Z, W)$

d) $R(X, Y, Z, W) + R(Y, Z, X, W) + R(Z, X, Y, W) = 0$

The First Bianchi identity

Definition 10.

Let $\sigma = \text{span}\{X, Y\} \subseteq T_p M$ be a 2-plane
then the sectional curvature of σ is \circ

$$K(\sigma) = K(X, Y) = \frac{R(X, Y, Y, X)}{g(X, X)g(Y, Y) - g(X, Y)^2}$$

= det of g_{ij}

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Notice: This does not depend on the choice of basis X, Y for σ

Proposition 10.5 Let $\bar{R} \in \Gamma(\otimes^4 T^*M)$ with the same symmetries as R in Proposition 10.3. Suppose $\forall p \in M, \forall \sigma$ 2-planes in $T_p M$ we have $\bar{R}(\sigma) = \frac{\bar{R}(X, Y, Y, X)}{g(X, X)g(Y, Y) - g(X, Y)^2} = R(\sigma)$

Then $R = \bar{R}$ i.e. "K determines R"

Examples $\cdot S^2, K(\tau S^2) = K(X_1, X_2) = \frac{R(X_1, X_2, X_2, X_1)}{g(X_1, X_1)g(X_2, X_2) - g(X_1, X_2)^2} = \frac{\sin^2 \theta}{1 \cdot \sin^2 \theta - 0} = 1 \forall p$

Example: Let $\mathcal{H}^2 = \{(x_1, x_2, x_3) \in \mathbb{R}^3 : x_1^2 + x_2^2 - x_3^2 = -1, x_3 > 0\}$ with Riemannian metric g given by the restriction of $dx_1^2 + dx_2^2 - dx_3^2$.

Let $f(\theta, \varphi) = (\sinh \theta \cos \varphi, \sinh \theta \sin \varphi, \cosh \theta)$
 $f: \mathbb{R}^2 \rightarrow \mathcal{H}^2$

$X_1 = f_* \partial_\theta = \cosh \theta \cos \varphi \partial_1 + \cosh \theta \sin \varphi \partial_2 + \sinh \theta \partial_3$
 $X_2 = f_* \partial_\varphi = -\sinh \theta \sin \varphi \partial_1 + \sinh \theta \cos \varphi \partial_2$

$g(X_1, X_1) = 1$ $g(X_2, X_2) = \sinh^2 \theta$

$g(X_1, X_2) = 0$

$[X_1, X_2] = 0$

$$g(\nabla_{x_1} x_1, x_1) = \frac{1}{2} (x_1 (g(x_1, x_1))) = 0$$

$$g(\nabla_{x_1} x_1, x_2) = \frac{1}{2} (x_1 (g(x_1, x_2)) + x_1 (g(x_1, x_2)) - x_2 (g(x_1, x_1))) = 0$$

as $g(x_1, x_2) = 0$ and $g(x_1, x_1) = 1 = \text{const}$

$$\nabla_{x_1} x_1 = 0$$

$$g(\nabla_{x_1} x_2, x_1) = \frac{1}{2} (x_2 g(x_1, x_1)) = 0$$

$$\text{OR } g(\nabla_{x_1} x_2, x_1) = x_1 (g(x_2, x_1)) - g(x_2, \nabla_{x_1} x_1) = 0$$

$$g(\nabla_{x_1} x_2, x_2) = \frac{1}{2} x_1 (g(x_2, x_2)) =$$

$$= \frac{1}{2} x_1 \left(\frac{d}{d\theta} (\sinh^2 \theta) \right) =$$

$$= \sinh \theta \cosh \theta$$

$$\text{So } \nabla_{x_1} x_2 = \frac{\sinh \theta \cosh \theta}{g(x_2, x_2)} x_2 = \cosh \theta x_2 =$$

$$= \nabla_{x_2} x_1 \quad \text{since } [x_1, x_2] = 0$$

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$$\begin{aligned}
 g(\nabla_{X_2} X_2, X_1) &= X_2(g(X_2, X_1)) - g(X_2, \nabla_{X_2} X_1) \\
 &= -g(X_2, \coth \theta X_2) = \\
 &= -\sinh \theta \cosh \theta \quad \text{since } g(X_2, X_2) = \sinh^2 \theta
 \end{aligned}$$

$$\begin{aligned}
 g(\nabla_{X_2} X_2, X_2) &= 0 = \frac{1}{2} X_2(g(X_2, X_2)) = \\
 &= \frac{1}{2} \frac{\partial}{\partial \theta} (\sinh^2 \theta) = 0
 \end{aligned}$$

$$\Rightarrow \nabla_{X_2} X_2 = -\sinh \theta \cosh \theta X_1$$

We need $R(X_1, X_2, X_2, X_1) = g(R(X_1, X_2)X_2, X_1)$

$$\begin{aligned}
 R(X_1, X_2)X_2 &= (\nabla_{X_1} \nabla_{X_2} - \nabla_{X_2} \nabla_{X_1})(X_2) = \\
 &= \nabla_{X_1}(-\sinh \theta \cosh \theta X_1) - \nabla_{X_2}(\coth \theta X_2) \\
 &= -\sinh \theta \cosh \theta \nabla_{X_1} X_1 - X_1(\sinh \theta \cosh \theta) X_1 \\
 &\quad - \coth \theta \nabla_{X_2} X_2 - \frac{\partial}{\partial \theta}(\coth \theta) X_2 = \\
 &= -(\sinh^2 \theta + \cosh^2 \theta) X_1 + \cosh^2 \theta X_1 = \\
 &= -\sinh^2 \theta X_1
 \end{aligned}$$

$$\begin{aligned}
 K(X_1, X_2) &= K(T_p \mathcal{H}) = \frac{R(X_1, X_2, X_2, X_1)}{g(X_1, X_1)g(X_2, X_2) - g(X_1, X_2)^2} \\
 &= \frac{(-\sinh^2 \theta X_1, X_1)}{\sinh^2 \theta - 0} = -1 \quad \forall p
 \end{aligned}$$

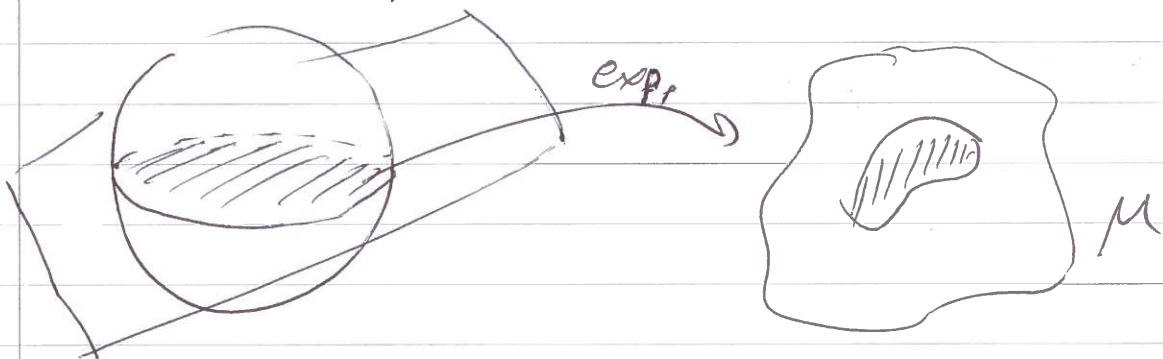
Proposition 10.6: Let M be an oriented surface in \mathbb{R}^3 . Then $K(T_p M)$ is $K(p)$, the Gauss Curvature at $p \in M$.

Example $T^2 \subseteq \mathbb{R}^3$

$$T^2 = \{(2 + \cos \theta) \cos \varphi, (2 + \cos \theta) \sin \varphi, \sin \theta\}, \theta, \varphi \in \mathbb{R}$$

$$\text{Then } K(p) = \frac{\cos \theta}{2 + \cos \theta} = K(T_p T^2)$$

If σ is a 2-plane in $T_p M$ then $K(\sigma)$ is the Gauss curvature of the surface $\exp_p(\sigma \cap B_c(0))$ at p .



not in exam

Definition 10.7 The Ricci curvature $\text{Ric} \in \mathcal{P}(S^2 T_p M)$ is given by $\text{Ric}(X, Y) = \sum_{i=1}^n R(X, E_i, E_i, Y)$

where $X, Y \in T_p M$ and E_1, \dots, E_n is an orthonormal basis of $T_p M$.

$$\begin{aligned} \text{Ric}(Y, X) &= \sum_{E_i}^n R(Y, E_i, E_i, X) = \sum_{E_i}^n R(E_i, X, Y, E_i) \\ &= \sum_i R(X, E_i, E_i, Y) = \text{Ric}(X, Y) \end{aligned}$$

Definition 10.8: Scalar curvature S is $S = \sum_{i,j=1}^n R(E_i, E_j, E_j, E_i)$ $\{E_1, \dots, E_n\}$ orthonormal basis.