| Introduction to Differentiable Manifolds |                                 |
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| EPFL – Fall 2021                         | M. Cossarini, B. Santos Correia |
| Solutions Series 9 - Covector fields, or | 1-forms 2021–12–11              |

**Exercise 9.1.** Show that a covector field  $\xi$  on a smooth manifold M is smooth if and only if for any smooth vector field X on M the function  $\langle \xi, X \rangle : M \to \mathbb{R}$  defined by  $\langle \xi, X \rangle(p) = \xi_p(X_p)$  is smooth.

Solution. Suppose  $\xi$  is a smooth covector field and X is a smooth vector field. Let us show that  $\langle \xi, X \rangle$  is a smooth function. Take any chart  $(U, \varphi)$  of M. Then we can write  $\xi|_U = \sum_i \xi_i d\varphi^i$ , and  $X = \sum_j X^j \frac{\partial}{\partial \varphi^j}$ , where  $\xi_i, X^j : U \to \mathbb{R}$  are smooth functions. Then the function

$$\langle \xi, X \rangle = \sum_i \xi_i \, X^i$$

is a smooth function on U since the product and sum of smooth functions is smooth.

Viceversa, now suppose  $\xi$  is a covector field such that  $\langle \xi, X \rangle$  is a smooth function for every smooth vector field X on M. Using bump functions we can show that this is also true for a vector field X defined on an open set  $U \subseteq M$ : the function  $\langle \xi |_U, X \rangle : U \to \mathbb{R}$  is smooth in this case as well.

*Proof.* To see that  $\langle \xi |_U, X \rangle$  is smooth at a point  $p \in U$ , we summon a bump function  $\eta$  supported on U that is  $\equiv 1$  in an open neighborhood W of p. Then we define a smooth vector field  $Y \in \mathfrak{X} M$  by setting  $Y|_U \equiv \eta X$  and  $Y|_{M \setminus \text{supp } \eta} \equiv 0$ . This field Y coincides with X on W, therefore the function  $\langle \xi, X \rangle$  coincides with the smooth function  $\langle \xi, Y \rangle$  on W. This proves that  $\langle \xi, X \rangle$  is smooth at the point p.  $\Box$ 

Let  $(U, \varphi)$  a smooth chart of M. The component functions of  $\xi$  with respect to  $\varphi$ , are the functions  $\xi_i : U \to \mathbb{R}$  such that

$$\xi|_U = \sum_i \xi_i \,\mathrm{d}\varphi^i.$$

This functions can be computed by the formula  $\xi_i = \langle \xi, \frac{\partial}{\partial \varphi^i} \rangle$ , thus they are are smooth. This shows that  $\xi$  is smooth on U. The same reasoning shows that  $\xi$  is smooth everywhere.

**Exercise 9.2** (Properties of the differential). Let  $f, g \in C^{\infty}(M, \mathbb{R})$ .

(a) Prove the formulas: d(af + bg) = a df + b dg (where a, b are constants), d(fg) = f dg + g df,  $d\left(\frac{f}{g}\right) = \frac{g df - f dg}{g^2}$  (on the set where  $g \neq 0$ )

Solution. Here we use the fundamental properties of tangent vectors, namely the linearity and the Leibniz rule. For every vector field  $X \in TM$  we have

$$d(af + bg)(X) = X(af + bg) = aX(f) + bX(g) = a df(X) + b dg(X)$$
 and

$$d(fg)(X) = X(fg) = f X(g) + g X(f) = f dg(X) + g df(X)$$

Recall that if  $h: M \to \mathbb{R}$  is constant then X(h) = 0 for every vector field  $X \in TM$ , therefore

$$0 = X(g/g) = g X(1/g) + \frac{1}{g}X(g)$$

which lead us to  $X(1/g) = -X(g)/g^2$ . Hence we obtain

$$d(f/g)(X) = X(f/g) = f X(1/g) + \frac{1}{g} X(f) = \frac{g X(f) - f X(g)}{g^2} = \frac{g df - f dg}{g^2} (X)$$

(b) If  $h : \mathbb{R} \to \mathbb{R}$  is a smooth function then  $d(h \circ f) = (h' \circ f) df$ .

Solution. This is a consequence of the chain rule. Given  $p \in M$ , let  $(U, x^i)$  a smooth chart centered at p. Then let us write the local representation for  $d(h \circ f)$ :

$$d(h \circ f)|_p = \sum_i \left. \frac{\partial (h \circ f)}{\partial x^i} \right|_p dx^i|_p$$

The standard chain rule says that  $\left.\frac{\partial(h\circ f)}{\partial x^i}\right|_p = h'(f(p)) \left.\frac{\partial f}{\partial x^i}\right|_p$ , hence

$$d(h \circ f)_p = h'(f(p)) \sum_i \left. \frac{\partial f}{\partial x^i} \right|_p dx^i|_p = h'(f(p)) df|_p.$$

(c) If  $df \equiv 0$ , then f is constant on each connected component of M.

Solution. Let  $p \in M$ . Take a chart  $(U, \phi)$  defined at p whose domain  $U \subseteq M$  is connected, and let  $\tilde{f} = f \circ \phi^{-1} \in \mathcal{C}^{\infty}(\tilde{U})$  be the local expression of f. Then we have

$$df|_p = \sum_i \left. \frac{\partial f}{\partial \phi^i} \right|_p d\phi^i|_p = \sum_i \partial_i \widetilde{f}(\phi(p)) d\phi^i|_p \quad \text{for all points } p \in U.$$

Thus if  $df \equiv 0$ , then all the partial derivatives of the function  $\tilde{f}: \tilde{U} \to \mathbb{R}$ vanish on  $\tilde{U}$ . Since  $\tilde{U}$  is connected, we see by elementary calculus that  $\tilde{f}$  is constant on  $\tilde{U}$ , therefore f is constant on U. This proves that if  $df \equiv 0$ , then f is locally constant on M. Therefore f is constant on each connected component of M.

**Exercise 9.3** (Closed and exact 1-forms). Let M be a smooth manifold,  $\omega \in \Omega^1(M)$ .

(a) Show that for every  $p \in M$  there exists  $f \in C^{\infty}(M)$  such that  $\omega|_p = df|_p$ . Note that this is only an equality of the covectors at one single point p.

Solution. Fix  $p \in M$ , and let  $(U, \phi)$  be a local chart. Writing  $\omega$  and df in coordinates yields

$$\omega|_p = \sum_i a_i \ \mathrm{d}\phi^i|_p, \qquad \text{and} \qquad \mathrm{d}f|_p = \sum_i \frac{\partial f}{\partial \phi^i}\bigg|_p \mathrm{d}\phi^i|_p$$

for some real numbers  $a_i$ . Then define a smooth function  $g = \sum_i a_i \phi^i$ . Clearly  $\frac{\partial g}{\partial \phi^i}\Big|_p = a_i$  and so  $dg|_p = \omega_p$ . To obtain a function defined on the whole manifold M, we use a bump function  $\eta \in C^{\infty}(M)$  that is 1 in a neighborhood of p and has support in U. Then the function  $f : M \to \mathbb{R}$  defined as  $g \cdot \eta$ on U and 0 outside supp  $\eta$  is smooth and satisfies  $df|_p = dg|_p = \omega|_p$  since differentials act locally.

(b) Write  $\xi = \sum_i \xi_i \, d\phi^i$  in some chart  $(U, \phi)$ . Show that if  $\xi$  is exact, then

$$\frac{\partial}{\partial \phi^j} \xi_i = \frac{\partial}{\partial \phi^i} \xi_j \quad \text{on } U.$$
(1)

Solution. Suppose  $\xi$  is exact, i.e.,  $\xi = df$  for some smooth function  $f : M \to \mathbb{R}$ . The local expression  $\tilde{f} = f \circ \phi^{-1}$  is a smooth function on  $\tilde{U} = \phi(U) \subseteq \mathbb{R}^n$ . Thus by Schwarz's theorem on the symmetry of second derivatives we have

$$\frac{\partial^2 \tilde{f}}{\partial x^i \partial x^j} = \frac{\partial^2 \tilde{f}}{\partial x^j \partial x^i} \quad \text{ on } \tilde{U}$$

for all indices i, j. We thus obtain the following identity for f:

$$\frac{\partial}{\partial \phi^i} \frac{\partial}{\partial \phi^j} f = \frac{\partial}{\partial \phi^j} \frac{\partial}{\partial \phi^i} f \quad \text{ on } U$$

Now, the components of  $\xi$  w.r.t. the chart  $\phi$  are  $\xi_i = \xi(\frac{\partial}{\partial \phi^i}) = df(\frac{\partial}{\partial \phi^i}) = \frac{\partial}{\partial \phi^i} f$ . Thus the identity that we proved is the same as (1).

(c) Use the preceding fact to write down a 1-form which is not exact.

Solution. A simple example is to define the following 1-form on  $\mathbb{R}^2$ :

$$\omega = y \, \mathrm{d}x - x \, \mathrm{d}y$$

where (x, y) are the standard coordinates. Then the component functions are

$$\omega_0 = y, \quad \omega_1 = -x$$

and so

$$\frac{\partial \omega_0}{\partial y} = 1 \neq -1 = \frac{\partial \omega_1}{\partial x}.$$

Remark: A 1-form that satisfies (1) for all charts  $(U, \phi)$  is called **closed**. We have just proved that closedness is a necessary condition for exactness. However, it is not always sufficient. The topology of M comes into play: e.g. on a convex subset of  $\mathbb{R}^n$  any closed 1-form is exact. But on the punctured plane  $\mathbb{R}^2 \setminus \{0\}$  we can construct a closed 1-form that is not exact.

**Exercise 9.4** (A closed 1-form that is not exact). Let  $M = \mathbb{R}^2 \setminus \{0\}$ . Let  $\omega \in \Omega^1(M)$  be given by

$$\omega = \frac{x \,\mathrm{d}y - y \,\mathrm{d}x}{x^2 + y^2}.$$

Compute the integral of  $\omega$  along the curve

$$\gamma: [0, 2\pi] \to M: t \mapsto (\cos t, \sin t).$$

Conclude that  $\omega$  is not exact.

Solution. Recall that the line integral of  $\omega$  along the curve gamma is defined as

$$\int_{\gamma} \omega = \int_0^{2\pi} \omega_{\gamma(t)}(\gamma'(t)) \, \mathrm{d}t$$

Since  $\omega_{\gamma(t)}(\gamma'(t)) = \cos^2 t + \sin^2 t = 1$  then  $\int_{\gamma} \omega = 2\pi$ . The fundamental theorem for line integrals implies that the integral of an exact 1-form over a closed curve is zero, hence  $\omega$  is not an exact 1-form.

**Remark:** Notice that the 1-form  $\omega$  is closed since

$$\frac{\partial}{\partial y} \left( \frac{-y}{x^2 + y^2} \right) = -\frac{x^2 - y^2}{(x^2 + y^2)^2} = \frac{\partial}{\partial x} \left( \frac{x}{x^2 + y^2} \right)$$

**Exercise 9.5.** Let (x, y) be the standard coordinates on  $\mathbb{R}^2$  and let  $(r, \varphi)$  be the polar coordinates.

- (a) Express dx and dy in terms of dr and d $\varphi$  (wherever the latter are defined). Solution. Let  $(x, y) = (r \cos \phi, r \sin \phi)$  be the standard polar coordinate transformation. We have  $dx = d(r \cos \phi) = \cos \phi \, dr - r \sin \phi \, d\phi$  and  $dy = d(r \sin \phi) = \sin \phi \, dr + r \cos \phi \, d\phi$ .
- (b) Let  $G : \mathbb{R}^2 \to \mathbb{R}$ ,  $G(x, y) = x^2 + y^2$ . Let t be the standard coordinate on  $\mathbb{R}$ . Compute  $G^*(dt)$ .

Solution. 
$$G^*(dt) = dG = 2x dx + 2y dy$$

**Exercise 9.6** (Line integrals).

(a) Let M be a smooth manifold,  $\gamma : I = [a, b] \to M$  a smooth curve and let  $\xi \in \Omega^1(M)$ . Denote by t the standard coordinate on  $\mathbb{R}$ . Show that  $\int_{\gamma} \xi = \int_I \gamma^* \xi$ .

Solution. We have that  $\gamma^*\theta$  is a one-form on [a, b] and since  $\Omega^1(\mathbb{R})$  has the global frame dt there exists  $f \in C^{\infty}([a, b])$  such that  $\gamma^*\theta = f \, dt$ . In fact, the function f is given by

$$f(t) = \gamma^* \theta(\frac{\partial}{\partial t}) = \theta|_{\gamma(t)}(\gamma'(t)).$$

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Hence

$$\int_{\gamma} \theta = \int_{a}^{b} \theta_{\gamma(t)}(\gamma'(t)) \, \mathrm{d}t = \int_{a}^{b} f(t) \, \mathrm{d}t$$

(b) (Change of variables for 1-forms) Show that if  $\sigma : I \to J$  is a positive (i.e. order preserving) diffeo between two intervals I = [a, b], J = [c, d], then  $\int_I \sigma^* \theta = \int_J \theta$  for any 1-form  $\theta \in \Omega^1(J)$ .

**Hint:** Compute the derivatives of the functions  $F(s) = \int_a^s \sigma^* \theta$  and  $G(t) = \int_c^t \theta$ .

What happens if  $\sigma$  is a negative (i.e. order reversing) diffeo ?

Solution. We write  $\theta = g \, dy$ ,  $\sigma^* \theta = f \, dx$ . We can compute f in terms of g as follows:

$$f(s) = \sigma^* \theta \left(\frac{\partial}{\partial s}\right) = \theta \left(\sigma_* \frac{\partial}{\partial s}\right)$$
$$= \theta \left(\sigma'(s) \cdot \frac{\partial}{\partial s}\right) = \sigma'(s) \cdot \theta \left(\frac{\partial}{\partial s}\right) = \sigma'(s) \cdot g(\sigma(s)).$$

Now we consider the functions  $F(s) = \int_a^s \sigma^* \theta$  and  $G(t) = \int_c^t \theta$ . By the fundamental theorem of integral calculus we have F'(s) = f(s) and G'(t) = g(t).

We claim that  $F(s) = G(\sigma(s))$  for all s = [a, b]. Indeed, both functions F and  $G \circ \sigma$  have value 0 at s = a, and their derivatives coincide:  $(G \circ \sigma)'(s) = G'(\sigma(s)) \cdot \sigma'(s) = f(s) = F'(s)$ .

We conclude that  $F(b) = \int_{a}^{b} \sigma^{*}\theta$  equals  $G(\sigma(b)) = G(d) = \int_{c}^{d} \theta$ .

Now consider the case that  $\sigma: I \to J$  is an order-reversing diffeomorphism. To keep having  $\sigma(a) = c$  and  $\sigma(b) = d$  we write I = [a, b] and J = [d, c]. In this case the same argument as above proves that the integral  $\int_I \sigma^* \theta := \int_a^b f$ is equal to the integral  $\int_c^d g = -\int_d^c g = -\int_J \theta$ . Therefore  $\int_I \sigma^* \theta = -\int_J \theta$ .  $\Box$ (c) (Reparametrization invariance of curve integrals) If two  $\mathcal{C}^1$  curves  $\gamma: J \to M$ ,

 $\beta: I \to M$  are equivalent as oriented curves, in the sense that  $\beta$  is a positive reparametrization of  $\gamma$  (i.e.  $\beta = \gamma \circ \sigma$ , where  $\sigma: I \to J$  is a positive diffeo), then  $\int_{\gamma} \xi = \int_{\beta} \xi$  for any 1-form  $\xi \in \Omega^1(M)$ . Prove this using the definition via pullback.

Solution.

$$\int_{\beta} \xi = \int_{I} \beta^{*} \xi = \int_{I} (\gamma \circ \sigma)^{*} \xi$$
$$= \int_{I} \sigma^{*} (\gamma^{*} \xi) = \int_{J} \gamma^{*} \xi = \int_{\gamma} \xi$$