

Given a composite map $f \circ g$, we can compute $D(f \circ g)_x(\cdot) = Df_{g(x)} Dg_x(\cdot)$

$$\begin{array}{ccc} X & \xrightarrow{g} & Y \xrightarrow{f} Z \\ x & \mapsto g(x) & \mapsto f(g(x)) \\ h & & \end{array}$$

How do we compute $D^2(f \circ g)_x(\cdot, \cdot) = D(Df_{g(x)} Dg_x)$?

We have Leibniz bilinear prod rule: $f * g : E \xrightarrow{x \mapsto \langle f(x), g(x) \rangle} F_1 \times F_2 \xrightarrow{\text{b}} G$ $\quad \text{'b' is the '*'}$
 $b(f(x), g(x))$

$$\begin{aligned} D(f * g)_x(h) &= b(Df_x(h), g(x)) + b(f(x), Dg_x(h)) \\ &= Df_x(h) * g(x) + f(x) * Dg_x(h) \end{aligned}$$

Now let '*' be matrix multiplication - or more generally, one object operating linearly on another.

Think $A\vec{q}$ i.e. $A(x)\vec{q}_{00} = A * q$

Leibniz: $D(A * q)_x(h) = DA_x(h) * q_{00} + A_{00} * Dq_x(h)$

Now let A depend on a fcn of x : $A_{(p(x))}\vec{q}_{00} = (A \circ p)_{00} * q(x)$

$$D((A \circ p) * q)_x(h) = D(A \circ p)_x(h) * q + (A \circ p) * Dq_x(h)$$

$$\begin{aligned} \text{now let } (A \circ p)_{00} &= Df_{g(x)}(\cdot) \\ q(x) &= G^h(x) = Dg_x(h) \\ D(Df_{g(x)} * Dg_x(h))_x(k) &= D(Df_{g(x)})_{g(x)} Dg_x(k) * Dg_x(h) + Df_{g(x)} \underbrace{(Dg_x^h(k))}_{D^2g_x(h,k) \text{ by def}} \end{aligned}$$

$$D^2(f \circ g)_x(h, k) = D^2f_{g(x)}(Dg_x(k), Dg_x(h)) + Df_{g(x)}(D^2g_x(h, k))$$

↑ it doesn't matter if I got order wrong,
since D^2f is sym.

Avez only gives an unintelligible formula
that applies for any D^n

Let's compute some concrete cases in \mathbb{R}^2 and \mathbb{R}^3 and see if we can build up to this:

$$\textcircled{1} \quad A(t) \vec{q}(t) = [a(t) \ b(t) \ c(t)] \begin{bmatrix} \vec{q}_1 \\ \vec{q}_2 \\ \vec{q}_3 \end{bmatrix} = \sum^3 a_i(t) \vec{q}_i(t) \quad \text{which we can easily do by ordinary calculus:}$$

row vector

$$\frac{d}{dt}(A\vec{q}) = \sum (\dot{a}_i \vec{q}_i + a_i \dot{\vec{q}}_i)$$

$$\begin{aligned} \text{Thus for } A * q : \mathbb{R} &\longrightarrow (\mathbb{R}^3)^* = \mathbb{R}^3 \longrightarrow \mathbb{R} &= [\dot{a} \ \dot{b} \ \dot{c}] \begin{bmatrix} \vec{q}_1 \\ \vec{q}_2 \\ \vec{q}_3 \end{bmatrix} + [a \ b \ c] \begin{bmatrix} \vec{q}_1 \\ \vec{q}_2 \\ \vec{q}_3 \end{bmatrix} \\ t &\longmapsto \langle A(t), q(t) \rangle \longmapsto b(A, q) &= [a \ b \ c] \begin{bmatrix} \vec{q}_1 \\ \vec{q}_2 \\ \vec{q}_3 \end{bmatrix} \\ &= [a \ b \ c] \begin{bmatrix} \vec{q}_1 \\ \vec{q}_2 \\ \vec{q}_3 \end{bmatrix} \end{aligned}$$

$$D(A\vec{q})_t(h) = h [a \ b \ c] \begin{bmatrix} \vec{q}_1 \\ \vec{q}_2 \\ \vec{q}_3 \end{bmatrix} + [a \ b \ c] \begin{bmatrix} \vec{q}_1 \\ \vec{q}_2 \\ \vec{q}_3 \end{bmatrix} h$$

② Now consider $A(x,y) \star f(x,y)$

$$H := [a(x,y) \ b(x,y) \ c(x,y)] \begin{bmatrix} f_1(x,y) \\ f_2(x,y) \\ f_3(x,y) \end{bmatrix} = \sum a_i(x,y) f_i(x,y)$$

$x = (x, y)$

$$DH_x = \begin{bmatrix} \frac{\partial H}{\partial x} & \frac{\partial H}{\partial y} \end{bmatrix} \leftarrow \text{actually, since } A \text{ was a row vector, this will be different (transposed)} \quad [\cdot \cdot]^T$$

$$\begin{aligned} H_x &= \frac{\partial a}{\partial x} f_1 + a \frac{\partial f_1}{\partial x} + b_x f^2 + b f^2_x + c_x f^3 + c f^3_x \\ &= [a_x \ b_x \ c_x] \begin{bmatrix} f_1 \\ f_2 \\ f_3 \end{bmatrix} + [a \ b \ c] \begin{bmatrix} f'_1 \\ f'_2 \\ f'_3 \end{bmatrix} \end{aligned}$$

$$H_y = a_y f_1 + a f'_1 + b_y f^2 + b f^2_y + c_y f^3 + c f^3_y = [a_y \ b_y \ c_y] \begin{bmatrix} f'_1 \\ f'_2 \\ f'_3 \end{bmatrix} + [a \ b \ c] \begin{bmatrix} f^1 \\ f^2 \\ f^3 \end{bmatrix}$$

Then

$$[H_x \ H_y] \begin{bmatrix} h_1 \\ h_2 \end{bmatrix} = [a_x \ b_x \ c_x] \begin{bmatrix} f_1 \\ f_2 \\ f_3 \end{bmatrix} h_1 + [a \ b \ c] \begin{bmatrix} f'_1 \\ f'_2 \\ f'_3 \end{bmatrix} h_1 + [a_y \ b_y \ c_y] \begin{bmatrix} f'_1 \\ f'_2 \\ f'_3 \end{bmatrix} h_2 + [a \ b \ c] \begin{bmatrix} f^1 \\ f^2 \\ f^3 \end{bmatrix} h_2$$

$$\begin{aligned} \text{transposed from what you might have expected} &\rightarrow [h_1 \ h_2] \begin{bmatrix} a_x \ b_x \ c_x \\ a_y \ b_y \ c_y \end{bmatrix} \begin{bmatrix} f'_1 \\ f'_2 \\ f'_3 \end{bmatrix} + [a \ b \ c] \begin{bmatrix} f^1 \\ f^2 \\ f^3 \end{bmatrix} \begin{bmatrix} h_1 \\ h_2 \end{bmatrix} \\ D(A * f)_x(h) &= DA_x(h) * f \quad + \quad A * Df_x(h) \end{aligned}$$

③ Now $A(p(x,y)) \star \tilde{f}(x,y)$

$$H = [a(p^1(x,y), p^2(x,y)) \ b(p^1, p^2) \ c(p^1, p^2)] \begin{bmatrix} \tilde{f}^1(x) \\ \tilde{f}^2(x) \\ \tilde{f}^3(x) \end{bmatrix} = \sum a_i(p(x,y)) \tilde{f}_i(x,y)$$

$$H_x = \left(\frac{\partial a}{\partial p^1} p_x^1 + \frac{\partial a}{\partial p^2} p_x^2 \right) \tilde{f}'_1 + a \tilde{f}'_x + \left(b_{p^1} p_x^1 + b_{p^2} p_x^2 \right) \tilde{f}'_2 + b \tilde{f}'_x +$$

$\overset{\text{D}_1 \bar{a}}{\underset{\text{abuse}}{\overset{\text{D}_2 \bar{a}}{}}}$

$$H_y = \left(a_{p^1} p_y^1 + a_{p^2} p_y^2 \right) \tilde{f}'_1 + a \tilde{f}'_y + \left(b_{p^1} p_y^1 + b_{p^2} p_y^2 \right) \tilde{f}'_2 + b \tilde{f}'_y + \left(c_{p^1} p_y^1 + c_{p^2} p_y^2 \right) \tilde{f}'_3 + c \tilde{f}'_y$$

$$DH_x(h) = [H_x \ H_y] \begin{bmatrix} h_1 \\ h_2 \end{bmatrix} =$$

$$h_1 \left[\left(a_{p^1} p_x^1 + a_{p^2} p_x^2 \right) \tilde{f}'_1 + \left(b_{p^1} p_x^1 + b_{p^2} p_x^2 \right) \tilde{f}'_2 + \left(c_{p^1} p_x^1 + c_{p^2} p_x^2 \right) \tilde{f}'_3 + a \tilde{f}'_x + b \tilde{f}'_x + c \tilde{f}'_x \right] +$$

$$+ h_2 \left[\left(a_{p^1} p_y^1 + a_{p^2} p_y^2 \right) \tilde{f}'_1 + \left(b_{p^1} p_y^1 + b_{p^2} p_y^2 \right) \tilde{f}'_2 + \left(c_{p^1} p_y^1 + c_{p^2} p_y^2 \right) \tilde{f}'_3 + a \tilde{f}'_y + b \tilde{f}'_y + c \tilde{f}'_y \right]$$

$$\begin{bmatrix} p_x^1 & p_x^2 \\ p_y^1 & p_y^2 \end{bmatrix} \begin{bmatrix} a_1 \\ a_2 \end{bmatrix} \tilde{f}'$$

cont'd →

Case ③ cont'd

$$D\left(\underbrace{A \circ P * g}_{H}\right)_x(h) = [h^1 \ h^2] \begin{bmatrix} p_x^1 & p_x^2 \\ p_y^1 & p_y^2 \end{bmatrix} \begin{bmatrix} D_1 a & D_1 b & D_1 c \\ D_2 a & D_2 b & D_2 c \end{bmatrix} \begin{bmatrix} g_1^1 \\ g_2^1 \\ g_3^1 \end{bmatrix} + [a \ b \ c] \begin{bmatrix} g_x^1 & g_y^1 \\ g_x^2 & g_y^2 \\ g_x^3 & g_y^3 \end{bmatrix} \begin{bmatrix} h^1 \\ h^2 \end{bmatrix}$$

$$D(A \circ P) * g$$

$$h^T [Dg_x]^T [DA]^T g$$

$$A Dg_x(h)$$

④ Now bringing this all back to $Df_{g(x)} Dg_x(h)$:

$$Df_{g(x)} Dg_x(h) = : [a \circ p(z,y) \ b \circ p(z,y) \ c \circ p(z,y)] \begin{bmatrix} g_1 \\ g_2 \\ g_3 \end{bmatrix}$$

we really were specifying:

$$f: \mathbb{R}^3 \rightarrow \mathbb{R}^3$$

$$g = p: \mathbb{R}^2 \rightarrow \mathbb{R}^3$$

$$DP_x(h) = \begin{bmatrix} p_x^1 & p_y^1 \\ p_x^2 & p_y^2 \\ p_x^3 & p_y^3 \end{bmatrix} \begin{bmatrix} h^1 \\ h^2 \end{bmatrix} =: g(x)$$

$$g: \mathbb{R}^2 \rightarrow \mathbb{R}^3$$

$$g(x) = G^h(x) = Dg_x(h)$$

so properly we would say $Dg_x(k)$

$$\text{and } Dg_x(k) = D^2g_x(h, k)$$

To compute $D(Dg_x(h))(k)$ it is a vertical stack of the objects we considered in Case ②

$$\begin{bmatrix} g_x^1 & g_y^1 \\ g_x^2 & g_y^2 \\ g_x^3 & g_y^3 \end{bmatrix} \begin{bmatrix} h^1 \\ h^2 \end{bmatrix}$$

Then the result of ③ would properly be rewritten as:

$$DH_x(k) = [k_1 \ k_2] \begin{bmatrix} p_x^1 & p_x^2 & p_x^3 \\ p_y^1 & p_y^2 & p_y^3 \end{bmatrix} \begin{bmatrix} D_1 a & D_1 b & D_1 c \\ D_2 a & D_2 b & D_2 c \\ D_3 a & D_3 b & D_3 c \end{bmatrix} \begin{bmatrix} g_1^1 \\ g_2^1 \\ g_3^1 \end{bmatrix} + [a \ b \ c] \begin{bmatrix} g_x^1 & g_y^1 \\ g_x^2 & g_y^2 \\ g_x^3 & g_y^3 \end{bmatrix} \begin{bmatrix} k_1 \\ k_2 \end{bmatrix}$$

$$Dg_x(k)$$

Then to rewrite $Dg_x(k)$ in terms of g ,

we expand it as a vertical stack:

$$\begin{bmatrix} [k_1 \ k_2] \begin{bmatrix} g_{xx}^1 & g_{xy}^1 \\ g_{yx}^1 & g_{yy}^1 \end{bmatrix} \begin{bmatrix} h_1 \\ h_2 \end{bmatrix} \\ [k_1 \ k_2] \begin{bmatrix} g_{xx}^2 & g_{xy}^2 \\ g_{yx}^2 & g_{yy}^2 \end{bmatrix} \begin{bmatrix} h_1 \\ h_2 \end{bmatrix} \\ [k_1 \ k_2] \begin{bmatrix} g_{xx}^3 & g_{xy}^3 \\ g_{yx}^3 & g_{yy}^3 \end{bmatrix} \begin{bmatrix} h_1 \\ h_2 \end{bmatrix} \end{bmatrix}$$

Then at last

$$DH_x(k) \equiv D^2(f \circ g)_x(h, k) = k^T (Dg_x)^T D^2 f_{g(x)} Dg_x h + Df_{g(x)} \begin{bmatrix} k^T D^2 g_x^1 h \\ k^T D^2 g_x^2 h \\ k^T D^2 g_x^3 h \end{bmatrix}$$

$$[Dg_x(k)]^T D^2 f_{g(x)} Dg_x(h) + Df_{g(x)} D^2 g_x(h, k)$$

This serves to illustrate a concrete case, and plausibly confirm the formula

$$D^2(f \circ g)_x(h, k) = D^2 f_{g(x)}(Dg_x(k), Dg_x(h)) + Df_{g(x)}(D^2 g_x(h, k)) \quad \square$$

P. 39 Thm 4.5 $J: GL_{EP} \rightarrow GL_{EF}$ $\left. \begin{array}{l} u \mapsto u^{-1} \end{array} \right\} \Rightarrow J \text{ is } C^\infty \text{ smooth}$
 $DJ_u(h) = -u^{-1} \cdot h \cdot u^{-1}$ also show $D^2 J_u$

If Step 1 are used to derive the guess that $DJ_u(h) = -u^{-1} \cdot h \cdot u^{-1}$ and then verify it is Fréchet deriv.
 Recapping From Avez Lemma 3.2 p.25 $(u+h) = u [I + u^{-1}h]$ so $(u+h)^{-1} = [I + u^{-1}h]^{-1} u^{-1}$

then $J(u+eh) = [I + e u^{-1}h]^{-1} u^{-1}$

Neuman Geo series $= \sum_{k=0}^{\infty} N^k = \sum (-u^{-1}h)^k$

$$= \sum_{k=0}^{\infty} (-1)^k (u^{-1}h)^k u^{-1} e^k = u^{-1} - u^{-1}hu^{-1}e + (u^{-1}h)^2 u^{-1} e^2 - (u^{-1}h)^3 u^{-1} e^3 + \dots$$

$$\frac{\partial J}{\partial e} = -u^{-1}hu^{-1} + 2(u^{-1}h)^2 u^{-1} e - 3(u^{-1}h)^3 u^{-1} e^2 + \dots$$

$$\frac{\partial J}{\partial e} \Big|_{e=0} = -u^{-1}hu^{-1} \quad \text{and recall from ch 1 first pages } DJ_u(h) = \frac{d}{de} J(u+eh) \Big|_{e=0}$$

if LHS exists
(Fréchet)

(b) $J(u+h) - J(u) - L(h) = (u+h)^{-1} - u^{-1} + u^{-1} \cdot h \cdot u^{-1}$

$$= (u+h)^{-1} [I - (u+h)u^{-1} + (u+h)u^{-1}hu^{-1}]$$

~~$I - u^{-1} - hu^{-1} + u^{-1}hu^{-1} + hu^{-1}hu^{-1}$~~

then $\frac{\|J(u+h) - J_u - L(h)\|}{\|h\|} = \frac{\|(u+h)^{-1} [hu^{-1}hu^{-1}]\|}{\|h\|} \leq \frac{|(u+h)^{-1}| \|h\| |u^{-1}| \|h\| |u^{-1}|}{\|h\|}$

$$= \underbrace{|(u+h)^{-1}|}_{\text{This goes to } |u^{-1}|} |u^{-1}|^2 \|h\| \xrightarrow[\text{as } \|h\| \rightarrow 0]{} 0$$

Since J is cont

(by Avez Lemma 3.2)
identity map, with a doubling

Now we must show J is in fact C^∞

We just found $DJ_u(h) = -u^{-1}hu^{-1}$

Observe this is $DJ_{C^1}(h): u \xrightarrow{J} u^{-1} \xrightarrow{\Xi} (u^{-1}, u^{-1}) \xrightarrow{b^h} -u^{-1}hu^{-1}$

Let's consider the map b^h more generally: $b^h(x, y) = -xhy$. This is bilinear in x and y ; is it cont (ie Bdd Linear)?

$$|b^h(x, y)| = |xhy| \leq |x| \|h\| |y| \text{ so } \|b^h\|_p = \sup_{\substack{|x|=1 \\ |y|=1}} |b^h(x, y)| \leq 1 \|h\| \cdot 1 \quad \text{For any given } h, \text{ this is finite, so}$$

And we know that a continuous bilinear map is actually C^∞ .

Thus $DJ_u(h) = (b^h \circ \Xi \circ J)(u)$

Here is the "weird" bootstrapping arg: we know J on RHS is C^0 (and $\Xi, b^h \in C^\infty$). Thus LHS DJ_u is $C^0 \Rightarrow J$ on RHS is actually C^1

Repeat arg inductively $J \in C^1 \Rightarrow DJ \in C^2 \Rightarrow J \in C^2 \dots \Rightarrow J \text{ is } C^\infty \quad \square$

so we don't try to actually compute $D^k J_u$ and show it is cont

The discussion continues →

Thm 4.5 (J is C⁰) discussion:

c initially tried to compute $D^2J = D(DJ) = D(b \circ \Xi \circ J) = Db_{\Xi J(u)} D\Xi_{J(u)} DJ_u$
 c got tangled up doing this, so c will give the correct steps.

Note: Avez p.40 Gives this formula $D^k J_u(h_1, \dots, h_k) = \sum_{\text{all perms}} (-1)^k (u^{-1}h_{\sigma(1)}u^{-1}) \circ \dots \circ (u^{-1}h_{\sigma(k)}u^{-1})$
 I think this formula is wrong! see top margin ↗

On prev sheet $J(u+\varepsilon h) = [I + \varepsilon u^{-1}h] u^{-1} = \sum (-1)^k (u^{-1}h)^k \varepsilon^k$

 $h \mapsto th + sk$

$(uth) = u [I + u^{-1}h]$

$(u + (th+sk)) = u [I + u^{-1}(th+sk)]$

$$\underbrace{(u + (th+sk))^{-1}}_J = [I - v]^{-1} u^{-1} = \sum_{l=0}^{\infty} (-1)^l [u^{-1}(th+sk)]^l u^{-1}$$

$$= u^{-1} - u^{-1}(th+sk)u^{-1} + [u^{-1}(th+sk)]^2 u^{-1} - [u^{-1}(th+sk)]^3 u^{-1} + \dots$$

For convenience of writing this out, let's abbreviate $p := u^{-1}$ $\Omega := (th+sk)$

$J = p - p \Omega p + p \Omega p \Omega p - p \Omega p \Omega p \Omega p + \dots$

$$\frac{\partial J}{\partial t} = 0 - p \dot{\Omega} p + p \dot{\Omega} p \Omega p + p \Omega p \dot{\Omega} p - [p \dot{\Omega} p \Omega p \Omega p + p \Omega p \dot{\Omega} p \Omega p + p \Omega p \Omega p \dot{\Omega} p] + \dots$$

$$= -php + php\Omega p + p\Omega php - [php\Omega p \Omega p + p\Omega php \Omega p + p\Omega p \Omega php] + \dots$$

$$\frac{\partial}{\partial s} \frac{\partial J}{\partial t} = php\Omega' p + p\Omega' php - [php\Omega' p \Omega p + php \Omega p \Omega' p + p\Omega' php \Omega p + p\Omega p \Omega' php]$$

$$\left. \frac{\partial}{\partial s} \frac{\partial J}{\partial t} \right|_{\substack{t=0 \\ s=0}} = phpkp + pkphp - [0 + 0 + 0 + 0 + 0 + 0] + 0 \dots$$

$$\Omega(0, 0) = 0$$

Thus

$$S^2 J_u(h, k) = \overbrace{u^{-1}h u^{-1}k u^{-1}}^b + \overbrace{u^{-1}k u^{-1}h u^{-1}}^{b^k} - b^k (u^{-1}, u^{-1}hu^{-1})$$

where $b^8(x, y) = -x gy$ from prev sheet

$$Db_{x_1 x_2}^8(h_1, h_2) = b^8(x_1, h_2) + b^8(h_1, x_2)$$

$$= -x_1 g h_2 + -h_1 g x_2$$

2nd, we must get this value working with $DJ_u(h) = b(u^{-1}, u^{-1}h)$.

$$\begin{aligned} \text{so } Db_{u^{-1}u^{-1}}^k (u^{-1}hu^{-1}, u^{-1}hu^{-1}) &= b^k (u^{-1}hu^{-1}, u^{-1}) + b^k (u^{-1}, u^{-1}hu^{-1}) \\ &= u^{-1}hu^{-1}ku^{-1} + u^{-1}ku^{-1}hu^{-1} \end{aligned}$$

cont'd →

Thm 4.5 (J is C^∞) discussion, cont'd:

$$\begin{aligned}
 D^k J_u(h, k) &= D(DJ^h)_u(k) \\
 &= D(b^h \circ J)_u(k) \\
 &= Db_{\Xi J(u)}(D\Xi_{J(u)}(DJ_u(h))) (k) \\
 &= Db_{u^{-1}u^{-1}}(DJ_u(h), DJ_u(h)) (k) \\
 &= Db_{u^{-1}u^{-1}}^k(-u^{-1}hu^{-1}, -u^{-1}hu^{-1}) \\
 &= b^k(-u^{-1}hu^{-1}, u^{-1}) + b^k(u^{-1}, -u^{-1}hu^{-1}) \\
 &= + u^{-1}hu^{-1}ku^{-1} + u^{-1}ku^{-1}hu^{-1} \quad \text{recall } b^k(x,y) = -xky
 \end{aligned}$$

DONE

Ch 4.2.7 Inv of a C^n diffeo

Recall from Ch 3

$$E \xrightarrow{f} F$$

$\underbrace{\qquad\qquad\qquad}_{u}$

$$E \xrightarrow{Df_x} F$$

by def f diffeo \Rightarrow $\left\{ \begin{array}{l} f \text{ One-to-One} \\ f \text{ Onto} \\ f \text{ } C^1 \text{ smooth} \\ f^{-1} \in C^1 \end{array} \right.$

It is also true that Df_x is an iso because
 $f^{-1} \circ f = I_E$ and $f \circ f^{-1} = I_F$

$$D(f^{-1})_{f(x)} Df_x = I_E \quad Df_{f^{-1}(v)} D(f^{-1})_{v} = I_F$$

That is to say: \exists linear map $A \ni A \cdot Df_x = I$ and $Df_x \cdot A = I$
 A is left and right inv \Rightarrow The inv $A = [Df_x]^{-1}$

In fact $[Df_x]^{-1} = D(f^{-1})_{f(x)}$

Thm 4.6 f C^n smooth diffeo $\Rightarrow f^{-1}$ C^n smooth also

Pf. we just showed $D(f^{-1})_{v=f(x)} = [Df_x]^{-1} = [Df_{f^{-1}(v)}]^{-1} = J \circ Df \circ f^{-1}$

Pf by induct

we know it is true for $n=1$ by def of diffeoassume $f \in C^{n-1} \Rightarrow f^{-1} \in C^{n-1}$. Now let $f \in C^n$

Then $D(f^{-1}) = J \circ Df \circ f^{-1} \Rightarrow D(f^{-1}) \in C^{n-1} \Rightarrow f^{-1} \in C^n$

$\uparrow \quad \uparrow \quad \uparrow$
 $C^\infty \quad C^{n-1} \quad C^{n-1}$

□