

Ch 1.1

The main goal of this chapter is to show that, for a smooth map $f: X \rightarrow Y$, the local behaviour is entirely specified (up to diffeo) by $df_x: T_x X \rightarrow T_x Y$

p.13

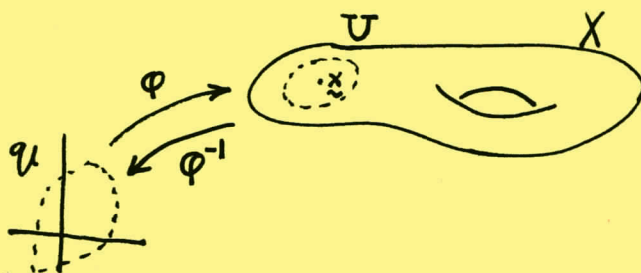
From calculus, we know that a map $F: \mathcal{U} \rightarrow \mathbb{R}^m$ is smooth if all its partial derivatives $\frac{\partial F^i}{\partial x_j}$ are smooth.

For a map $f: X \rightarrow \mathbb{R}^m$ where X is not an open set in \mathbb{R}^n (say X is sphere S^2 in \mathbb{R}^3) we define f to be smooth if: for each $x \in X$, \exists an open set \mathcal{U} in \mathbb{R}^n and a map with smooth partials $F: \mathcal{U} \rightarrow \mathbb{R}^m$ $\exists F|_{\mathcal{U} \cap X} = f$

Let A be a subset of \mathbb{R}^p and B subset of \mathbb{R}^b

$f: A \rightarrow B$ is a diffeo if $\begin{cases} f \text{ smooth } \forall x \in A \\ f \text{ One-to-one} \\ f \text{ Onto} \\ f^{-1} \text{ exists and is smooth at all } b \in B \end{cases}$

$X \subset \mathbb{R}^N$ is a k-dim mfd if every $\tilde{x} \in X$ has a nbhd $\mathcal{U}_{\tilde{x}}$ (open in X , so it is $\mathcal{U}_{\tilde{x}} \cap X$ for open set \mathcal{U}) that is diffeo to an open set $\mathcal{U} \subseteq \mathbb{R}^k$



The map $\varphi: \mathcal{U} \rightarrow \mathcal{U}_{\tilde{x}}$ is called a parameterization of a patch of the mfd.

The map $\varphi^{-1}: \mathcal{U}_{\tilde{x}} \rightarrow \mathcal{U}$ is called a local co-ord system and the components, $(\varphi^{-1})^i = x^i$ are called co-ord fcn.

φ^{-1} is smooth in the previous sense of each $\tilde{x} \in X$ having a nbhd $\mathcal{U}_{\tilde{x}}$ where φ^{-1} extends to a classically smooth fcn $\Phi: \mathcal{U}_{\tilde{x}} \rightarrow \mathcal{U}$

In the abstract setting (Loomis & Sternberg AC), there is no reference to an embedding space \mathbb{R}^N . Instead we have

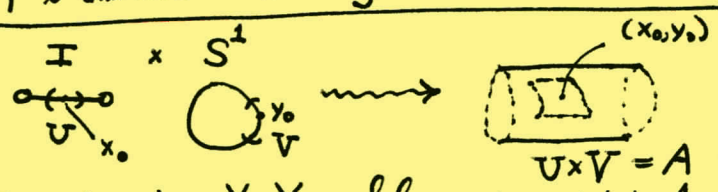


(Note the map α points the other way).

The mfd is declared smooth if when 2 charts have overlap $W = \mathcal{U} \cap \mathcal{V}$, then there is a diffeomorphism $h: W \rightarrow W'$ (transition fcn)

G&P make no mention of this, since for them, the maps α and β would already be diffeos, so $h = \beta \circ \alpha^{-1}$ is automatically a diffeo.

Thm we can make new mfds from existing mfds by the cartesian product.
 X k -dim mfd in \mathbb{R}^N
 Y l -dim mfd in \mathbb{R}^M } $\Rightarrow X \times Y$ is a $(k+l)$ -dim mfd in \mathbb{R}^{N+M}



pf

Fix $(x_0, y_0) \in X \times Y$. Show \exists nbhd A which is open in $X \times Y$ and a diffeo $\theta: A \rightarrow A$.

Define $\theta := \varphi \times \psi$ $A := U \times V$ and $\mathcal{A} := \mathcal{U} \times \mathcal{V}$

$\triangleright \varphi \times \psi: \mathcal{U} \times \mathcal{V} \rightarrow U \times V \subset (\mathbb{R}^N \times \mathbb{R}^M)$ clearly this map is One-to-One and Onto because φ and ψ are separately and they don't interfere with each other.
 $(x_1, \dots, x_k, y_1, \dots, y_l) \mapsto \begin{bmatrix} \varphi(x) \\ \psi(y) \end{bmatrix}$

$\triangleright D(\varphi \times \psi)_{(x,y)} = \begin{bmatrix} D\varphi_x & \\ & D\psi_y \end{bmatrix}$ obviously every component partial is smooth, so $D(\varphi \times \psi)$ is.

\triangleright Is $(\varphi \times \psi)^{-1}$ smooth? $(\varphi \times \psi)^{-1} = \varphi^{-1} \times \psi^{-1}$
 we know φ^{-1} is smooth: For any $x \in X \exists U_x$ and $\tilde{\varphi}: U_x \rightarrow \mathbb{R}^k$
 ψ^{-1} is smooth: $y \in Y \exists V_y$ and $\tilde{\psi}: V_y \rightarrow \mathbb{R}^l$

$U \times V$ is open in \mathbb{R}^{M+N} and $\tilde{\varphi}^{-1} \times \tilde{\psi}^{-1}: U \times V \rightarrow \mathbb{R}^k \times \mathbb{R}^l$
 $\varphi^{-1} \times \psi^{-1} = \tilde{\varphi}^{-1} \times \tilde{\psi}^{-1} |_{(U \times V) \cap X \times Y}$ so it is smooth. \square

Problems

⑥ Show that a map which is smooth, One-to-One and Onto is still not nec a diffeo:

Consider $f: \mathbb{R} \rightarrow \mathbb{R}$ $f^{-1}(y) = y^{1/3}$ fails to be dif' b at 0
 $x \mapsto x^3$ Let $g = f^{-1}$ $g'(y) = \frac{1}{3} y^{-2/3} = \frac{1}{3} \frac{1}{y^{2/3}}$ undefined for $y = 0$
 observe $f'(x) = 3x^2$ $f'(0) = 0$ [Remark: we could also do this with $g'(y) = \frac{1}{f'(x)} = \frac{1}{3x^2} = \frac{1}{3(y^{1/3})^2}$]

⑦ Are the x and y coord axes a mfd in \mathbb{R}^2 ?



No. Any pt away from origin has a nbhd trivially diffeomorphic to \mathbb{R}^1
 Any nbhd of the origin is an open disk in \mathbb{R}^2 intersected with axes $\Rightarrow \circ \int_0 \circ$ call this X
 This is not even homeo to \mathbb{R} . Suppose it were: $\varphi: \mathbb{I} \rightarrow X$
 If we remove the origin from X , we have 4 Conn components, but if we remove $\varphi^{-1}(0,0)$ from interval \mathbb{I} , we are removing 1 pt from an Interval which would have 2 Conn components. The image of a connected set is connected under a Cont map, so φ can't be cont $\Rightarrow \Leftarrow$

\square

(11) Show that the sphere S^k cannot be parameterized by a single chart $\varphi: U \rightarrow S^k$. (3)

By def, U is an open set. S^k is cpt. φ^{-1} must be smooth $\Rightarrow \varphi^{-1}$ cont
 If h is a cont map, $h(\text{cpt}) = \text{cpt}$ so $\varphi^{-1}(S^k) = U$ should be cpt, but U is open
 Heine-Borel thm states cpt sets in \mathbb{R}^k are clsd and bdd \Rightarrow well, U could be \mathbb{Q} but that is itself a contradiction. \square

Ch 1.2 Derivatives and Tangents

Remark G&P severely overuse the symbol 'd'
 For $f: \mathbb{R}^n \rightarrow \mathbb{R}^m$ we have $\delta f(x;h) = \lim_{t \rightarrow 0} \frac{1}{t} [f(x+th) - f(x)]$ Gateaux deriv

$$Df_x(h) = \begin{bmatrix} \frac{\partial f}{\partial x_1} & \dots & \frac{\partial f}{\partial x_n} \\ \frac{\partial f^m}{\partial x_1} & & \frac{\partial f^m}{\partial x_n} \end{bmatrix} \begin{bmatrix} h \\ \vdots \\ h \end{bmatrix} \quad \text{Frechet deriv}$$

They call both of these $df_x(h)$ as well as the map to be introduced $df_x: T_x X \rightarrow T_x Y$

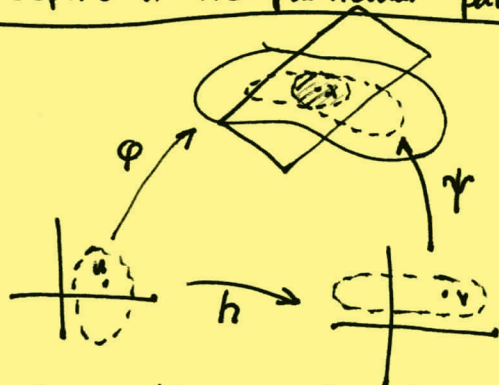
Tangent Space For a chart $\varphi: U \rightarrow X$ and G&P say $\varphi(0) = x$, but this is unnec.

we have $D\varphi_0: \mathbb{R}^k \rightarrow \mathbb{R}^N$ $D\varphi_0 = \begin{bmatrix} \frac{\partial \varphi^i}{\partial x_j} \end{bmatrix}_N$ They call this $d\varphi_0$

Define $T_x X = D\varphi_0(\mathbb{R}^k)$

This is really a hyperplane at the origin but we imagine it translated to touch mfd

Does $T_x X$ depend on the particular param $\varphi: U \rightarrow U$?  $x + T_x X$



$$\varphi = \psi \circ h$$

$$d\varphi_u = d\psi_{h(u)} \circ dh_u$$

I'm going to write dh_u as Dh_u
 since it is the familiar calculus map
 $Dh_u: \mathbb{R}^k \rightarrow \mathbb{R}^k$ and it is an iso

Need to show $d\varphi_u(\mathbb{R}^k) \subseteq d\psi_v(\mathbb{R}^k)$ and vice-versa.

(1) choose $\xi \in T_x X$

Then $\exists \xi \in \mathbb{R}^k \ni d\varphi_u(\xi) = \xi$ but $d\varphi_u = d\psi_{h(u)} \circ dh_u$ so $\xi = d\psi_{h(u)}(dh_u(\xi))$

(2) Likewise if $\eta \in d\psi_v(\mathbb{R}^k)$, $\eta = d\varphi_u(Dh_u^{-1}(\eta))$ because Dh_u is an iso

\square

p.9 Show $\dim(T_x X) = k$ when X is a k -dim mfd

pf Since x is in a chart, we know $\varphi^{-1}: U \rightarrow \mathcal{U}$ exists and is smooth
 i.e. \exists an open set U_x and a map $\Phi: U_x \rightarrow \mathbb{R}^k \ni \varphi^{-1} = \Phi|_{U \cap X}$

Thus $\Phi \circ \varphi = Id_{\mathbb{R}^k} \Rightarrow D\Phi_{\varphi(x)} \circ d\varphi_u = I$

$$\begin{bmatrix} \phantom{D\Phi_{\varphi(x)}} \\ \end{bmatrix} = [I]$$

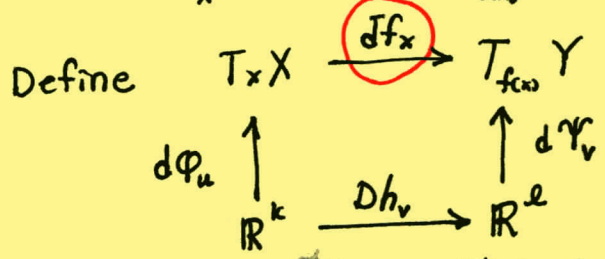
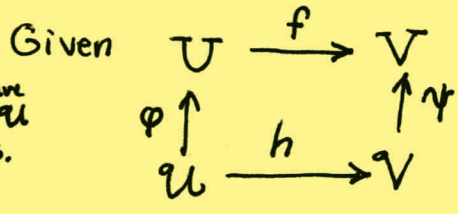
This implies that $d\varphi_u$ must be one-to-one \Rightarrow The k cols of $d\varphi_u$ are LI
 \Rightarrow They span a k -dim subspace in \mathbb{R}^N
 $\Rightarrow \dim(T_x X) = k$

$d\varphi_u$ is an iso onto its image $T_x X$. □

suggests 'T' for tangent map.

▷ For a map $f: X \rightarrow Y$, define $df_x: T_x X \rightarrow T_{f(x)} Y$ $y=f(x)$

We may have to shrink \mathcal{U} to do this.



$h := \psi^{-1} \circ f \circ \varphi$

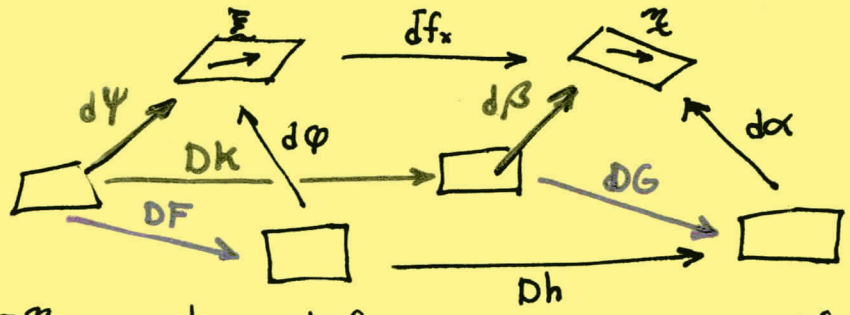
Then define $df_x(\cdot) := d\psi_v \circ Dh_v \circ d\varphi_u^{-1}(\cdot)$

- We require that:
- df_x is linear: $df_x(\lambda\xi + \eta) = \lambda df_x(\xi) + df_x(\eta)$
 - For $X = \mathbb{R}^k, Y = \mathbb{R}^l$ this should be the familiar Df_x
 - Chain rule holds $X \xrightarrow{f} Y \xrightarrow{g} Z$ $D(g \circ f) = Dg_v \cdot df_x$

obviously df_x is linear, because the downstairs route is.

If $d\varphi_u = Id_{\mathbb{R}^k}$ and $d\psi_v = Id_{\mathbb{R}^l}$ then $df_x = Df_x$

Verify that df_x does not depend on the charts (φ, U) and (ψ, V) :



If $df_x(\xi) = \eta$ using $h = \alpha^{-1} \circ f \circ \varphi$, is this still true if we use $k = \beta^{-1} \circ f \circ \psi$?
 Yes because on the overlap of the co-ord patches we must have transition fcn's $\psi = \varphi \circ F$ and $\beta = \alpha \circ G$ $[\psi^{-1} = F^{-1} \circ \varphi^{-1}]$

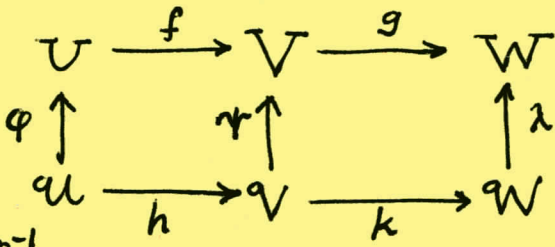
Then by the chain rule from calculus, $df_x(\xi) = d\beta \circ DK \circ d\psi^{-1}(\xi)$
 $= d\alpha \circ \underbrace{DG \circ DG^{-1}}_I \circ Dh \circ \underbrace{DF \cdot DF^{-1}}_I \circ d\varphi^{-1}(\xi)$
 $= d\alpha \circ Dh \circ d\varphi^{-1}(\xi)$
 $= \eta$ □

The chain rule for tangent maps

Want: $d(g \circ f)_x = d g_{f(x)} \cdot d f_x$

we know $d(g \circ f) = d \lambda \circ D(k \circ h) \circ d \varphi^{-1}$

$$= \underbrace{d \lambda \circ D k \cdot d \psi^{-1}}_{d g_y} \cdot \underbrace{d \psi \cdot D h \cdot d \varphi^{-1}}_{d f_x} \quad \square$$



(5)

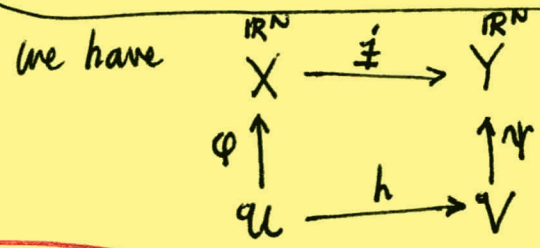
Let's do some illustrative problems:

ch 1.2 #1

Inclusion map Let X submfd Y , then $\tilde{i}: X \hookrightarrow Y$

This strange map is just the identity $I: \mathbb{R}^N \rightarrow \mathbb{R}^N$ where the first \mathbb{R}^N has only X and the 2nd has Y (containing X)

Show: $d \tilde{i}_x: T_x X \rightarrow T_x Y$ is inclusion of $T_x X$ into $T_x Y$



but we don't know what h is. But here we can avoid the downstairs route: $\tilde{i} = I$ in \mathbb{R}^N
 $d \tilde{i}_x = d I_x = I$

ch 1.1 #5

Let V be a k dim vector space in \mathbb{R}^n (hyperplane thru origin). Show V is diffeo to \mathbb{R}^k and thus a mfd.

Let V have basis $\{v_1, \dots, v_k\}$. Then any $v \in V$ is $v = \sum_{i=1}^k x_i v_i$

\Rightarrow the global diffeo is $\varphi: \mathbb{R}^k \rightarrow V$
 $(x_1, \dots, x_k) \mapsto \sum_{i=1}^k x_i \vec{v}_i = \begin{bmatrix} | & & | \\ v_1 & \dots & v_k \\ | & & | \end{bmatrix} \begin{bmatrix} x_1 \\ \vdots \\ x_k \end{bmatrix}$

linear map! \square

ch 1.2 #3

Show $T_x V = V$ for V as in prev problem.

By def, $T_x V = d \varphi_u(\mathbb{R}^k)$ $\varphi(u) = x$

but since φ is the linear map A , $d \varphi_u = A$ also

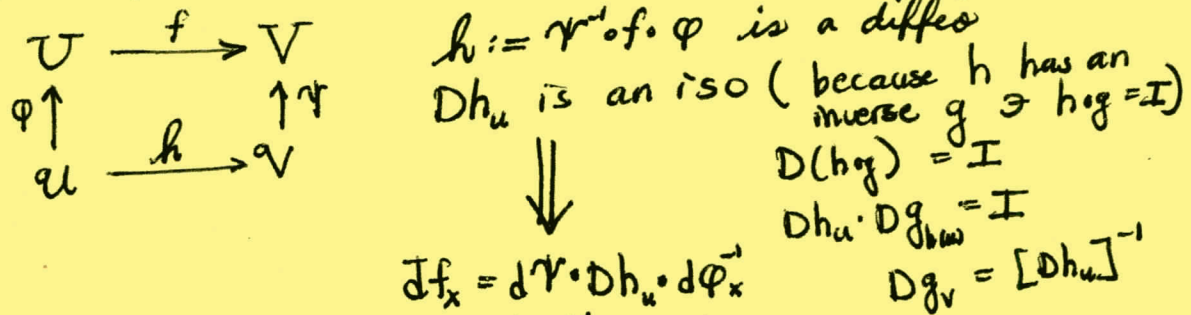
$T_x V = A(\mathbb{R}^k) = V \quad \square$

$\Rightarrow T_x \mathbb{R}^n = \mathbb{R}^n$

Ch 1.2 #4

Show $f: X \rightarrow Y$ diffeo $\Rightarrow Df_x: T_x X \rightarrow T_{f(x)} Y$ iso (6)
 (The converse will be Inv Fun Thm on mfd's)

For any pt $x \in X$, we have charts which make the following diagram



Ch 1.2 #5

Show there is no diffeo $\psi: \mathbb{R}^k \rightarrow \mathbb{R}^l$ for $k \neq l$
 If there would be a diffeo ψ , then $d\psi_x = D\psi_x$ would be an iso, by previous problem.
 But as vector spaces $\dim(\mathbb{R}^k) = k$ and $\dim(\mathbb{R}^l) = l$ so there can be no iso between them \Rightarrow

Compare this arg to Spirak:

Spirak COM 2.37

Let $f: \mathbb{R}^2 \rightarrow \mathbb{R}$ be C^1 smooth. Show f can't be One-to-One.

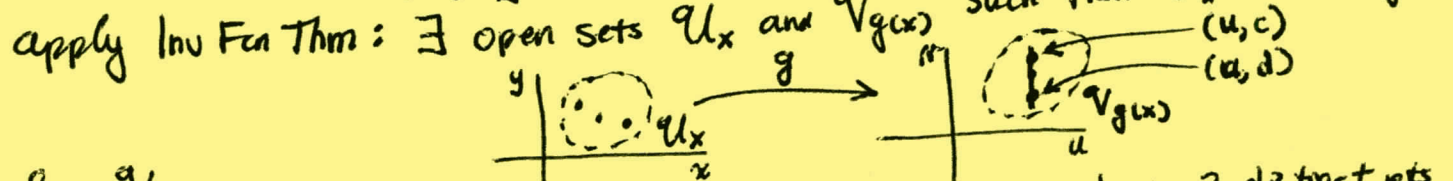
First we show \exists an open set where one partial deriv (wlog $D_1 f = f_x$) is not zero.

Suppose \exists an open ball $B(x, \epsilon)$ where $Df_x = [0 \ 0]$
 Then by MVT $f(x) - f(y) = Df_{\xi}(y-x) = 0 \Rightarrow f(x) = f(y)$ for $x, y \in B(x, \epsilon)$
 \Rightarrow Not One-to-One

\triangleright So we see we must have an open, dense set B where $Df_x \neq 0$ meaning $f_x \neq 0$ or $f_y \neq 0$

choose a pt $x \in B$ and assume $f_x(x) \neq 0$
 Since f_x is Cont, by persistence of sign thm, \exists an open set A containing this x where $f_x \neq 0$.

Define $g: A \rightarrow \mathbb{R}^2$
 $(x, y) \mapsto \begin{bmatrix} f(x, y) \\ y \end{bmatrix}$
 Then for our x
 $Dg_x = \begin{bmatrix} f_x & f_y \\ 0 & 1 \end{bmatrix}$ $\det(Dg_x) = f_x(x) \neq 0$



Since $V_{g(x)}$ is an open set, it contains a vertical line segment. choose 2 distinct pts on this segment (u, c) and (u, d) . Then diffeo g^{-1} maps them back to distinct pts, say (p, q) and (r, s) . But since they must map forward to the vertical segment, $f(p, q) = u$ and $f(r, s) = u$ \Rightarrow so f can't be One-to-One. \square
 [Same idea if $f_y(x) \neq 0$]

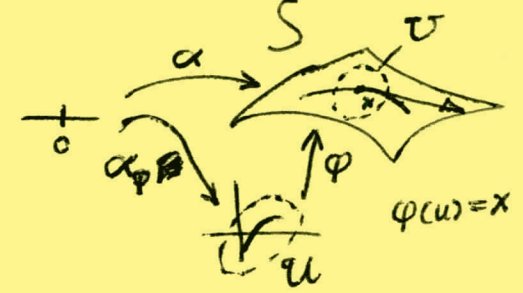
Spik 2.37 cont'd (b) Now generalize this for smooth maps $f: \mathbb{R}^n \rightarrow \mathbb{R}^m$ (7)
 $n > m$
 I attempted this in my 3/19/1992 work, but didn't get going to repeat it here.
 We show \exists a pt x where Df_x has rank m and then construct a fcn g
 which will preserve this $m \times m$ subdet when we do $\det(Dg_x)$. See my pf
 of Local Dimension and Submersion thms, which are coming up. \square

ch 1.2 #12

Show that we can also define $T_x X$ in terms of curves on mfd X .

Let $C_x := \left\{ \begin{array}{l} \text{all vectors} \\ \vec{a}'(0) \end{array} \right\} \left| \begin{array}{l} \alpha: (-\epsilon, \epsilon) \rightarrow X \text{ curve on mfd} \\ \alpha(0) = x \end{array} \right.$

Show $T_x X = C_x$



\triangleright Show $T_x X \subseteq C_x$:

Choose $\vec{w} \in T_x X$
 By def $\exists h \in \mathbb{R}^k \ni d\phi_u(h) = w$

Define a curve $\gamma: I \rightarrow U$
 $t \mapsto \vec{u} + t\vec{h}$ then $\gamma(0) = u$
 $\gamma'(0) = h$

Push γ up to a curve on X by defining $\alpha = \phi \circ \gamma$

$\Rightarrow \alpha'(0) = D\alpha_0 = d\phi_u(\gamma'(0)) = d\phi_u(h) = w \quad \square$

\triangleright Show $T_x X \supseteq C_x$:

Let α be a curve in C_x , thus $\alpha: I \rightarrow X$
 $\alpha(0) = x, \vec{\alpha}'(0) = w$

want to show $\exists v \in \mathbb{R}^k \ni d\phi_u(v) = \vec{w}$
 Define α_ϕ by $\alpha_\phi = \phi^{-1} \circ \alpha$ this is a curve down in U .

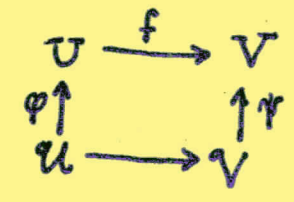
Thus $\alpha = \phi \circ \alpha_\phi$
 $\alpha'(0) = d\phi_{\alpha_\phi(0)}(\alpha_\phi'(0)) = d\phi_u(\alpha_\phi'(0))$ take $v = \alpha_\phi'(0)$ \square

In my write-up sheets for DeCarmo DGOCAS, I gave a discussion of comparing this formulation of the tangent space $T_x X$ with the formulation for an abstract mfd.

\triangleright a brief digression about the graph of $f: X \rightarrow Y$

ch 1.1 #17

Define $Gr(f) := \{ \text{see parts } (x, f(x)) \in X \times Y \mid x \in X \} \subseteq X \times Y$

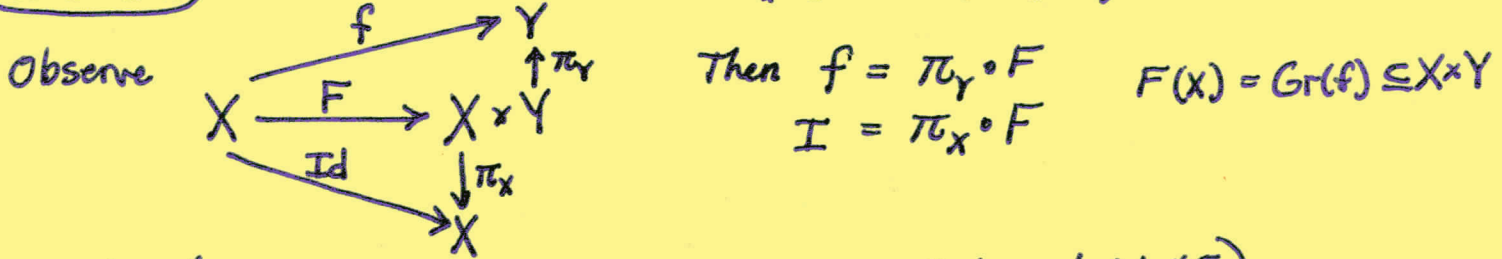


Define $F: X \rightarrow Gr(f)$ Show F is a diffeo.
 $x \mapsto (x, f(x))$

- (i) $F = Id * f$ so obviously it is smooth
- (ii) Even if f is not One-to-One, so long as f is a fcn, F is One-to-One.
- (iii) $F^{-1}: Gr(f) \rightarrow X$ so it is just $\pi: X \times Y \rightarrow X$ restricted to $Gr(f)$, and we know proj π is smooth.

$\Rightarrow F$ is a diffeo $F(X) = Gr(f) \quad \square$

ch 1.2 #11 From prev problem, show $dF_x(\mathbb{1}) = (v, df_x(v))$



apply chain rule (we know proj is smooth by ch 1.1 #5)

$df_x(v) = d\pi_Y \circ dF_x(v) \Rightarrow dF_x(v) = (?, df_x(v))$ we see this forces the 2nd component to be $df_x(v)$.
 Likewise $I = d\pi_X \circ dF_x(v) \Rightarrow I(v) = d\pi_X(dF_x(v)) \Rightarrow$ 1st component must be v

Put it together: $dF_x(v) = (v, df_x(v))$

(b) Show $T_{F(x)}(\text{Gr}(f)) = \text{Gr}(df_x)$ we know $\text{Gr}(df_x) = \{ \text{all } (v, df_x(v)) \in T_x X \times T_x Y \}$

what is $T_{F(x)} \text{Gr}(f)$? we could derive this from charts, but instead, note: If $g: S \rightarrow M$ is a diffeo, then $dg: T_S S \rightarrow T_{g(s)} M$ is an iso.

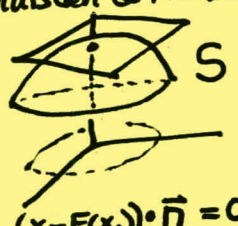
Here we have $F: X \xrightarrow{\text{diffeo}} \text{Gr}(f) \Rightarrow dF_x(T_x X) = T_{F(x)}(\text{Gr}(f)) = T_{(x, f(x))}(\text{Gr}(f))$

and in (a) we just showed $dF_x(v) = (v, df_x(v))$

Thus $T_{(x, f(x))}(\text{Gr}(f)) = \text{Gr}(df_x)$

Now let's apply this to graphs of surfaces as discussed in Marsden & Tromba VC ch 2.3, 2.5 and ch 6

$F: \mathcal{U} \rightarrow \mathbb{R}^2 \times \mathbb{R}$ where $f: \mathcal{U} \rightarrow \mathbb{R}$ then $DF_x = \begin{bmatrix} 1 & 0 \\ 0 & 1 \\ f_x & f_y \end{bmatrix}$
 $(x, y) \mapsto \begin{bmatrix} x \\ y \\ f(x, y) \end{bmatrix}$ $z = f(x, y)$



Let $x_0 = (x_0, y_0, z_0)$. They define $T_{x_0} S$ as the set of pts (x, y, z) that satisfy $(x - x_0, y - y_0, z - z_0) \cdot \vec{n} = 0$
 i.e. $\begin{bmatrix} x \\ y \\ z \end{bmatrix} - \begin{bmatrix} x_0 \\ y_0 \\ f(x_0, y_0) \end{bmatrix} \cdot \vec{n} = 0$ where normal vector to surf $\vec{n}_{x_0} = \begin{bmatrix} 1 \\ 0 \\ f_x \end{bmatrix} \times \begin{bmatrix} 0 \\ 1 \\ f_y \end{bmatrix} = \begin{bmatrix} -f_x \\ -f_y \\ 1 \end{bmatrix}$

which works out to $z = z_0 + (x - x_0)f_x(x_0) + (y - y_0)f_y(x_0)$
 This is placing the tan plane at the pt $F(x_0)$ [which G&P write as $x + T_x X$] but typically the eqs in G&P put it at the origin. So if we do that here — take $F(x_0) = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$
 $\Rightarrow \vec{x} \cdot \vec{n}_{x_0} = 0 \Rightarrow [x \ y \ z] \begin{bmatrix} -f_x \\ -f_y \\ 1 \end{bmatrix} = 0 \Rightarrow z = x f_x(x_0) + y f_y(x_0)$ Eq of plane over xy plane.

Now in G&P's language: $X = \mathcal{U}$, $Y = \mathbb{R}$, $T_x X = \mathbb{R}^2$
 From above, $T_{(x, f(x))} \text{Gr}(f) = dF_x(T_x X) = dF_x(\mathbb{R}^2) = \begin{bmatrix} 1 & 0 \\ 0 & 1 \\ f_x & f_y \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} x \\ y \\ x f_x + y f_y \end{bmatrix}$ SAME

□