

Differential Geometry II - Smooth Manifolds Winter Term 2023/2024 Lecturer: Dr. N. Tsakanikas Assistant: L. E. Rösler

Exercise Sheet 13 – Part I – Solutions

Exercise 1 (Smoothness criteria for covector fields): Let $\omega: M \to T^*M$ be a rough covector field on a smooth manifold M. Prove that the following assertions are equivalent:

- (a) ω is smooth.
- (b) In every smooth coordinate chart the component functions of ω are smooth.
- (c) Every point of M is contained in some smooth coordinate chart in which ω has smooth component functions.
- (d) For every smooth vector field X on M, the function $\omega(X): M \to \mathbb{R}$ is smooth on M.
- (e) For every open subset $U \subseteq M$ and every smooth vector field X on U, the function $\omega(X): U \to \mathbb{R}$ is smooth on U.

[Hint: Try proving $(a) \implies (b) \implies (c) \implies (a)$ and $(c) \implies (d) \implies (e) \implies (b)$.]

Solution:

(a) \implies (b): Suppose that ω is smooth. Let $(U, (x^i))$ be a smooth chart for M. This gives a corresponding smooth chart $(\pi^{-1}(U), ((x^i), (\xi_i)))$ for T^*M . It is characterized by sending $\xi_i \lambda^i|_p$ (where $p \in U$) to $((x^i(p)), (\xi_i))$, where $(\lambda_i|_p)$ is the dual basis of $(\partial/\partial x^i|_p)$. By definition, the component functions of ω with respect to the smooth chart $(U, (x^i))$ are the functions $\omega_i \colon U \to \mathbb{R}$ determined by

$$\omega_p = \sum_i \omega_i(p) \cdot \lambda^i|_p$$

for all $p \in U$. Therefore, the coordinate representation $\hat{\omega}$ of ω with respect to these charts on U and $\pi^{-1}(U)$ is the map

$$\hat{\omega} \colon \hat{U} \to \hat{U} \times \mathbb{R}^n$$
$$\hat{x} \mapsto (\hat{x}, (\omega_i \circ \varphi^{-1}(\hat{x}))).$$

Since by hypothesis ω , and thus also $\hat{\omega}$, is smooth, we conclude that $\omega_i \circ \varphi^{-1}$, and thus ω_i itself, is smooth.

(b) \implies (c): Immediate.

(c) \implies (a): By hypothesis, there exists an atlas $\{(U_{\alpha}, \varphi_{\alpha})\}_{\alpha}$ of M such that for all α , the covector field ω has smooth component functions. By the computation in $(a) \Rightarrow (b)$, this implies that the coordinate representation of ω with respect to the smooth charts $(U_{\alpha}, \varphi_{\alpha})$ and $(\pi^{-1}(U_{\alpha}), (\varphi_{\alpha}, (\xi_{\alpha,i})))$ is smooth. Hence, by part (b) of *Exercise* 1, *Sheet* 3, we conclude that ω is smooth.

(c) \implies (d): Let $\{(U_{\alpha}, \varphi_{\alpha})\}_{\alpha}$ be an atlas for which ω has smooth component functions $\omega_{\alpha,i}$, and write $\varphi_{\alpha} = (x_{\alpha}^{i})$. Let $X_{\alpha,i}$ be the component functions of X on U_{α} , which are smooth by *Proposition 7.3*. Then, for any $p \in U_{\alpha}$, we have

$$\omega(X)(p) = \omega_p(X_p) = \sum_i \sum_j \omega_{\alpha,i}(p) X_{\alpha,j}(p) \underbrace{\lambda^i|_p \left(\frac{\partial}{\partial x_\alpha^j}\Big|_p\right)}_{=\delta_{ij}} = \sum_i \omega_{\alpha,i}(p) X_{\alpha,i}(p),$$

as by definition $(\lambda^i|_p)$ is the dual basis of $(\partial/\partial x^i_{\alpha}|_p)$. Since both $\omega_{\alpha,i}$ and $X_{\alpha,i}$ are smooth, we infer that $\omega(X)|_{U_{\alpha}}$ is smooth. As $\{(U_{\alpha}, \varphi_{\alpha})\}_{\alpha}$ is an atlas for M, it follows from part (a) of *Exercise* 2, *Sheet* 3 that $\omega(X)$ is smooth.

(d) \implies (e): Let U be an open subset of M and let X be a smooth vector field on U. Let $p \in U$ and let (U_p, φ_p) be a smooth chart for M containing p. Let $\overline{V_p} \subseteq U_p$ be the preimage of a compact ball centered at $\varphi_p(p)$, and let V_p be its interior. Let $\psi_p \colon M \to \mathbb{R}$ be a smooth bump function with support in U_p such that $\psi_p|_{\overline{V_p}} \equiv 1$. Then the map $\psi_p X \colon M \to TM$ defined by

$$(\psi_p X)_q = \begin{cases} \psi_p(q) X_q & \text{if } q \in U, \\ 0 & \text{otherwise,} \end{cases}$$

is a smooth global vector field; indeed, it is smooth on U and on $M \setminus \operatorname{supp}(\psi_p)$ (as it is 0 on this set), which is an open cover of M by construction. Hence, $\omega(\psi_p X)$ is smooth by assumption. But then $\omega(X)|_{V_p} = \omega(\psi_p X)|_{V_p}$ is smooth as well. We conclude that there is an open cover $\{V_p\}_{p \in U}$ of U such that $\omega(X)|_{V_p}$ is smooth for all $p \in U$, and thus $\omega(X): U \to \mathbb{R}$ is smooth by part (a) of *Exercise* 2, *Sheet* 3.

(e) \implies (b): Let $(U, (x^i))$ be a smooth chart for M and let ω_i be the component functions of ω with respect to this chart. By applying (e) to the smooth vector field $\partial/\partial x^i : U \to \mathbb{R}$, we infer that $\omega(\partial/\partial x^i)$ is smooth. But since for any $p \in U$ we have

$$\omega\left(\frac{\partial}{\partial x^i}\right)(p) = \sum_j \omega_j(p) \cdot \underbrace{\lambda^j|_p\left(\frac{\partial}{\partial x^i}\Big|_p\right)}_{=\delta_{ij}} = \omega_i(p),$$

and hence $\omega(\partial/\partial x^i) = \omega_i$, we deduce that the component functions ω^i of ω on $(U, (x^i))$ are smooth.

Remark. The above arguments for $(d) \implies (e)$ and $(e) \implies (b)$ yield in particular the following: two (potentially rough) covector fields $\omega, \omega' \colon M \to T^*M$ are equal if and only if $\omega(X) = \omega'(X)$ for all smooth global vector fields X on M.

Exercise 2 (*Properties of the differential*): Let M be a smooth manifold and let $f, g \in C^{\infty}(M)$. Prove the following assertions:

- (a) If $a, b \in \mathbb{R}$, then d(af + bg) = a df + b dg.
- (b) d(fg) = f dg + g df.
- (c) $d(f/g) = (g df f dg)/g^2$ on the set where $g \neq 0$.
- (d) If $J \subseteq \mathbb{R}$ is an interval containing the image of f and if $h: J \to \mathbb{R}$ is a smooth function, then $d(h \circ f) = (h' \circ f) df$.
- (e) If f is constant, then df = 0. Conversely, if df = 0, then f is constant on each connected component of M.

Solution:

(a) Fix $a, b \in \mathbb{R}$ and $p \in M$. For any $v \in T_p M$ we have

$$d(af + bg)_p(v) = v(af + bg) = a v(f) + b v(g)$$

= $a df_p(v) + b dg_p(v)$
= $(a df_p + b dg_p)(v).$

Therefore,

$$d(af + bg)_p = a \, df_p + b \, dg_p$$

which yields the statement, since $p \in M$ was arbitrary.

(b) Fix $p \in M$. For any $v \in T_pM$ we have

$$d(fg)_{p}(v) = v(fg) = f(p) vg + g(p) vf$$

= $f(p) dg_{p}(v) + g(p) df_{p}(v)$
= $(f(p) dg_{p} + g(p) df_{p})(v).$

Therefore,

$$d(fg)_p = f(p) \, dg_p + g(p) \, df_p,$$

which yields the statement, since $p \in M$ was arbitrary.

Note: We may also argue somewhat differently as follows (the same also applies for (a) above, and this method will be used in (c) below as well): Let X be a smooth global vector field on M. For any $p \in M$ we have

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

Therefore,

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

for any smooth global vector field X, which yields the statement.

(c) Let $U := M \setminus g^{-1}(0)$. Let X be a smooth vector field on U. Given $p \in U$, note that

$$0 = X_p(1) = X_p(g \cdot (1/g)) = g(p)X_p(1/g) + (1/g(p))X_p(g),$$

which yields

$$X_p(1/g) = -X_p(g)/(g(p)^2)$$

Therefore,

$$d(1/g)(X)(p) = X_p(1/g) = -X_p(g)/(g(p)^2) = (-(dg)/g^2)(X)(p)$$

for all X and p, which implies that $d(1/g) = -(dg)/g^2$. It follows that

$$d(f/g) \stackrel{(b)}{=} (1/g) \, df + f \, d(1/g) = (1/g) \, df - (f/g^2) \, dg = (g \, df - f \, dg)/g^2,$$

as desired.

(d) Fix $p \in M$ and $v \in T_p M$. Write $v = v^i \frac{\partial}{\partial x^i} \Big|_p$ and note that

$$\frac{\partial}{\partial x^i}\Big|_p (h \circ f) = \frac{\partial (h \circ f)}{\partial x^i}(p) = h'(f(p))\frac{\partial f}{\partial x^i}(p) = h'(f(p))\frac{\partial}{\partial x^i}\Big|_p f$$

by the chain rule. Therefore,

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

= $v^i h'(f(p)) \frac{\partial}{\partial x^i} \Big|_p f = h'(f(p)) v f$
= $(h' \circ f)(p) df_p(v).$

Since $v \in T_p M$ was arbitrary, we infer that $d(h \circ f)_p = (h' \circ f)(p) df_p$, and since $p \in M$ was arbitrary, we conclude that $d(h \circ f) = (h' \circ f) df$.

Note: We may alternatively argue as follows: Let X be a smooth global vector field on M and let $p \in M$ be arbitrary. To avoid confusion, denote by $df_p: T_pM \to T_{f(p)}\mathbb{R}$ the differential of f at $p \in M$ as a linear map between tangent spaces, and by $d^{cov}f$ the covector field determined by f. They are related as follows: for every $p \in M$ and $v \in T_pM$, we have

$$d^{\mathrm{cov}} f_p(v) = [df_p(v)](\mathrm{Id}_{\mathbb{R}}).$$

This follows from the fact that the natural identifaction of $T_{f(p)}\mathbb{R}$ with \mathbb{R} is provided by evaluation at $\mathrm{Id}_{\mathbb{R}}$. Therefore, if $p \in M$ and $v \in T_pM$ are arbitrary, then we have

$$d^{\text{cov}}(h \circ f)_p(v) = [d(h \circ f)_p(v)](\text{Id}_{\mathbb{R}}) = [dh_{f(p)}(df_p(v))](\text{Id}_{\mathbb{R}})$$
$$= h'(f(p)) \cdot [df_p(v)](\text{Id}_{\mathbb{R}}) = h'(f(p)) \cdot d^{\text{cov}}f_p(v),$$

where we used that for any $t \in J$, the differential $dh_t \colon T_t J \to T_{h(t)} \mathbb{R}$ is the map given by scalar multiplication with h'(t). As $p \in M$ and $v \in T_p M$ were arbitrary, we conclude that $d^{cov}(h \circ f) = (h' \circ f) d^{cov} f$.

(e) In view of the fact that the differential of f as defined in *Chapter 3* (i.e., as a linear map $df_p: T_pM \to T_p\mathbb{R}$) and as defined in *Chapter 8* (i.e., as a linear map $df_p: T_pM \to \mathbb{R}$) is the same object (due to the canonical identification between \mathbb{R} and $T_p\mathbb{R}$), the assertion is simply a special case of part (b) of *Exercise 5*, *Sheet 5*.

Exercise 3:

(a) Derivative of a function along a curve: Let M be a smooth manifold, γ: J → M be a smooth curve, and f: M → ℝ be a smooth function. Show that the derivative of f ∘ γ: J → ℝ is given by

$$(f \circ \gamma)'(t) = df_{\gamma(t)}(\gamma'(t)).$$

- (b) Let M be a smooth manifold and let $f \in C^{\infty}(M)$. Show that $p \in M$ is a critical point of f if and only if $df_p = 0$.
- (c) Let M be a smooth manifold, let S be an immersed submanifold of M, and let $\iota: S \hookrightarrow M$ be the inclusion map. For any $f \in C^{\infty}(M)$, show that $d(f|_S) = \iota^*(df)$. Conclude that the pullback of df to S is zero if and only if f is constant on each connected component of S.

Solution:

(a) Using the definitions, for any $t \in J$ we have

$$df_{\gamma(t)}(\gamma'(t)) = \gamma'(t) f = d\gamma \left(\frac{d}{dt}\Big|_t\right)(f) = \frac{d}{dt}\Big|_t(f \circ \gamma) = (f \circ \gamma)'(t)$$

Remark. Let M be a smooth manifold and let $f \in C^{\infty}(M)$. If γ is a smooth curve in M, then we have two different meanings for the expression $(f \circ \gamma)'(t)$. On the one hand, $f \circ \gamma$ can be interpreted as a smooth curve in \mathbb{R} , and thus $(f \circ \gamma)'(t)$ is its velocity (vector) at the point $(f \circ \gamma)(t)$, which is an element of the tangent space $T_{(f \circ \gamma)(t)}\mathbb{R}$. Exercise 5, Sheet 4 shows that this tangent vector is equal to $df_{\gamma(t)}(\gamma'(t))$, thought of as an element of $T_{(f \circ \gamma)(t)}\mathbb{R}$. On the other hand, $f \circ \gamma$ can also be considered simply as a real-valued function of one real variable, and then $(f \circ \gamma)'(t)$ is just its ordinary derivative. Exercise 3(a) shows that this derivative is equal to $df_{\gamma(t)}(\gamma'(t))$, thought of as a real number.

(b) Since the differential df_p is a linear map with codomain the 1-dimensional \mathbb{R} -vector space $T_p\mathbb{R} \cong \mathbb{R}$, it is surjective if and only if there exists $v \in T_pM \setminus \{0\}$ such that $df_p(v) \in \mathbb{R} \setminus \{0\} \cong T_p\mathbb{R} \setminus \{0\}$. Therefore, $p \in M$ is a critical point of f if and only if df_p is not surjective if and only if $df_p = 0$ (i.e., the zero linear map).

(c) Since $f|_S = f \circ \iota$, by Proposition 8.11 we obtain

$$\iota^*(df) = d(f \circ \iota) = d(f|_S).$$

It follows from the above relation and from part (b) that $\iota^*(df) = 0$ if and only if f is constant on each component of S.

Exercise 4:

(a) Consider the smooth map

$$F \colon \mathbb{R}^2 \to \mathbb{R}^2, \ (s,t) \mapsto (st,e^t)$$

and the smooth covector field

$$\omega = xdy - ydx \in \mathfrak{X}^*(\mathbb{R}^2).$$

Compute $F^*\omega$.

(b) Consider the function

$$f: \mathbb{R}^3 \to \mathbb{R}, \ (x, y, z) \mapsto x^2 + y^2 + z^2$$

and the map

$$F \colon \mathbb{R}^2 \to \mathbb{R}^3, \ (u,v) \mapsto \left(\frac{2u}{u^2 + v^2 + 1}, \frac{2v}{u^2 + v^2 + 1}, \frac{u^2 + v^2 - 1}{u^2 + v^2 + 1}\right).$$

(Note that F is the inverse of the stereographic projection from the north pole $N \in \mathbb{S}^2$; see *Exercise* 6, *Sheet* 2.) Compute $F^*(df)$ and $d(f \circ F)$ separately, and verify that they are equal.

(c) Consider the smooth manifold

$$M \coloneqq \left\{ (x, y) \in \mathbb{R}^2 \mid x > 0 \right\}$$

and the smooth function

$$f\colon M\to\mathbb{R},\ (x,y)\mapsto \frac{x}{x^2+y^2}$$

Compute the coordinate representation for df and determine the set of all points $p \in M$ at which $df_p = 0$.

Solution:

(a) We have

$$F^*\omega = (x \circ F) d (y \circ F) - (y \circ F) d (x \circ F)$$

= $(st) d (e^t) - (e^t) d (st)$
= $ste^t dt - e^t (s dt + t ds)$
= $(-te^t) ds + se^t (t-1) dt.$

(b) On the one hand, by *Exercise* 2 we obtain

$$df = d(x^{2} + y^{2} + z^{2}) = 2x \, dx + 2y \, dy + 2z \, dz,$$

and since

$$d(x \circ F) = d\left(\frac{2u}{u^2 + v^2 + 1}\right) = \frac{2(u^2 + v^2 + 1) - 4u^2}{(u^2 + v^2 + 1)^2} du + \frac{-4uv}{(u^2 + v^2 + 1)^2} dv,$$

$$d(y \circ F) = d\left(\frac{2v}{u^2 + v^2 + 1}\right) = \frac{-4uv}{(u^2 + v^2 + 1)^2} du + \frac{2(u^2 + v^2 + 1) - 4v^2}{(u^2 + v^2 + 1)^2} dv,$$

$$d(z \circ F) = d\left(\frac{u^2 + v^2 - 1}{u^2 + v^2 + 1}\right) = \frac{4u}{(u^2 + v^2 + 1)^2} du + \frac{4v}{(u^2 + v^2 + 1)^2} dv,$$

we compute that

$$\begin{split} F^*(df) &= 2(x \circ F) \, d \, (x \circ F) + 2(y \circ F) \, d \, (y \circ F) + 2(z \circ F) \, d \, (z \circ F) \\ &= 2 \, \frac{2u}{u^2 + v^2 + 1} \, d \left(\frac{2u}{u^2 + v^2 + 1} \right) + 2 \, \frac{2v}{u^2 + v^2 + 1} \, d \left(\frac{2v}{u^2 + v^2 + 1} \right) + \\ &+ 2 \, \frac{u^2 + v^2 - 1}{u^2 + v^2 + 1} \, d \left(\frac{u^2 + v^2 - 1}{u^2 + v^2 + 1} \right) \\ &= \frac{\left(8u(u^2 + v^2 + 1) - 16u^3 \right) - 16uv^2 + 8u(u^2 + v^2 - 1)}{(u^2 + v^2 + 1)^3} \, du + \\ &+ \frac{-16u^2v + \left(8v(u^2 + v^2 + 1) - 16v^3 \right) + 8v(u^2 + v^2 - 1)}{(u^2 + v^2 + 1)^3} \, dv \\ &= 0. \end{split}$$

On the other hand, we have

$$\begin{split} (f \circ F)(u,v) &= \left(\frac{2u}{u^2 + v^2 + 1}\right)^2 + \left(\frac{2v}{u^2 + v^2 + 1}\right)^2 + \left(\frac{u^2 + v^2 - 1}{u^2 + v^2 + 1}\right)^2 \\ &= \frac{(u^2 + v^2 + 1)^2}{(u^2 + v^2 + 1)^2} \\ &= 1, \end{split}$$

whence $d(f \circ F) = 0$ according to *Exercise* 2(e).

(c) Given a point $p = (x_0, y_0) \in M$, the differential df_p of f at p is represented in coordinates (x, y) by the row matrix D_p whose components are the partial derivatives of f at $p = (x_0, y_0)$; namely,

$$D_p = \left(\frac{\partial f}{\partial x}(x_0, y_0), \frac{\partial f}{\partial y}(x_0, y_0)\right) = \left(\frac{y_0^2 - x_0^2}{(x_0^2 + y_0^2)^2}, \frac{-2x_0y_0}{(x_0^2 + y_0^2)^2}\right).$$

In view of *Exercise* 3(b), to find the points $p \in M$ at which $df_p = 0$, we have to solve the system

$$(\Sigma): \begin{cases} y^2 - x^2 = 0\\ -2xy = 0 \end{cases}$$

under the restriction that x > 0. It is straightforward to check that (Σ) has no solutions $(x, y) \in M$; in other words,

$$\{p \in M \mid df_p = 0\} = \emptyset.$$