

# §13. Manifolds

## §13.1. Basics

Defn. A subset  $M \subset \mathbb{R}^N$  is called an  $n$ -dimensional (embedded) manifold, if it locally looks like a graph:  $\forall x_0 \in M \exists$  open set  $U_0 \subset \mathbb{R}^N$  s.t.  $x_0 \in U_0$

such that  $M \cap U_0 = \{x'' = F(x') \mid x' \in V_0\}$

where we took some splitting

$$\mathbb{R}_x^N \simeq \mathbb{R}_{x'}^n \times \mathbb{R}_{x''}^{N-n}$$

(might need to permute vector entries)

$$\text{e.g. } x = (x_1, x_2, x_3, x_4)$$

$$x' = (x_2, x_3), \quad x'' = (x_1, x_4),$$

$V_0 \subset \mathbb{R}^n$  is some open set,

and  $F: V_0 \rightarrow \mathbb{R}^{N-n}$  is a  $C^\infty$  map.

## Fundamental example:

$$M = \{x \in U \mid G(x) = 0\}$$

where  $U \subset \mathbb{R}^N$  is some open set

and  $G: U \rightarrow \mathbb{R}^{N-n}$  is a  $C^\infty$  map.

If  $dG$  is onto at each point of  $M$ , then

$M$  is an  $n$ -dimensional manifold.

The proof uses Inverse Mapping Thm:

fix  $x_0 \in M$  & choose a

splitting  $x = (x', x'')$  such that

$\partial_{x''} G(x_0)$  is invertible (possible since  $dG(x_0)$  is onto)

Then the map

$$\Phi: x \mapsto (x', G(x', x''))$$

has  $d\Phi(x_0) = \begin{pmatrix} I & \partial_{x'} G(x_0) \\ 0 & \partial_{x''} G(x_0) \end{pmatrix}$  invertible

So by the Inverse Mapping Thm

$\Phi$  is a diffeomorphism when restricted to some neighborhood  $U_0$  of  $x_0$ .

If its inverse is

$$\Phi^{-1}(x) = (x', A(x))$$

where  $A: \mathbb{R}^N \rightarrow \mathbb{R}^{N-n}$  is a  $C^\infty$  map,

$W_0 := \Phi(U_0)$  open, then

$$M \cap U_0 = \Phi^{-1}(W_0 \cap \{x''=0\})$$

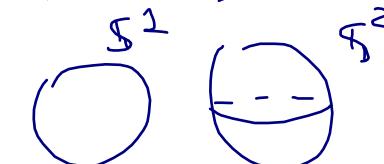
$$= \{(x', A(x', 0))\}$$

$$= \{x'' = F(x')\}$$

where  $F(x') := A(x', 0)$ .

(In effect we are rephrasing the Implicit Function Theorem...) □

## Some examples:

- Any open  $V \subset \mathbb{R}^n$  is an  $n$ -dim mfld
- $S^n \subset \mathbb{R}^{n+1}$  is an  $n$ -dim compact mfld  
 where  $S^n = \{x \in \mathbb{R}^{n+1} : |x| = 1\}$   
 (Here  $G(x) = |x|^2 - 1$  say 
 and  $dG(x) = 2x \neq 0$  on  $S^n$ )

## Coordinates & Parametrizations:

if  $M \cap V_0 = \{x' = F(x) : x' \in V_0\}$  then  
 $x \in M \cap V_0 \xrightarrow{\text{def}} x'$  is a (local) coordinate system on  $M$   
 $x' \in V_0 \xrightarrow{\text{def}} (x', F(x')) \in M$  is a parametrization

Transitions: if  $x: M \cap V_0 \rightarrow V_0, \tilde{x}: M \cap \tilde{V}_0 \rightarrow \tilde{V}_0$   
 are 2 coordinates then

$\exists$  a  $C^\infty$  diffeomorphism  $\Psi: V_0 \rightarrow \tilde{V}_0$   
 s.t. the diagram

is commutative.

$$\begin{array}{ccc} & M \cap V_0 & \\ x \swarrow & & \searrow \tilde{x} \\ V_0 & \xrightarrow{\Psi} & \tilde{V}_0 \end{array}$$

We are generally interested  
in intrinsic objects on  $M$

(those depending only on  $M$   
& the " $\hookrightarrow$  structure" given by local  
coordinates)  
rather than extrinsic ones

(those depending on the way  
 $M$  is embedded into  $\mathbb{R}^N$ )

In fact, it would be better  
to use abstract manifolds:

"Defn." An  $n$ -dimensional (abstract)  
manifold is a metrizable topological space  
 $M$  together with a system of  
coordinate charts:

(open subset of  $M$ )  $\xrightarrow[\text{morphism}]{\text{homeo}}$  (open subset of  $\mathbb{R}^n$ )

such that the transition maps are  
 $\hookrightarrow$  diffeomorphisms

For more details, see

18.101.

## § 13.2. Basic objects on a manifold

Assume  $M \subset \mathbb{R}^N$  is an  $n$ -dim. manifold.

- $C^\infty(M)$ : consists of functions

$$f: M \rightarrow \mathbb{C} \quad \text{s.t.}$$

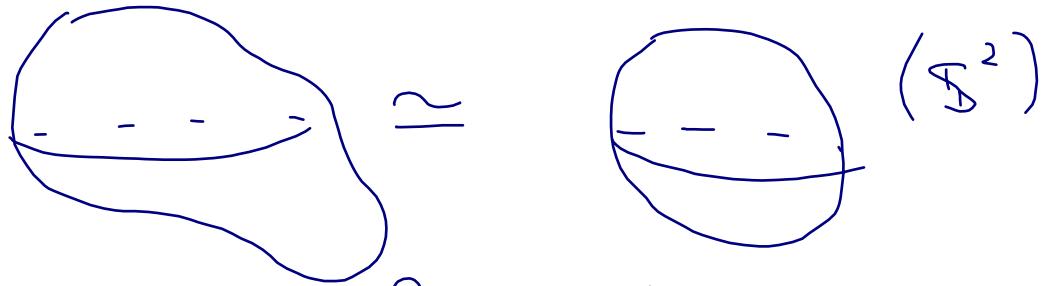
in each coordinate system

$$\varphi: M \cap U_\alpha \rightarrow V_\alpha (\subset \mathbb{R}^n \text{ open})$$

the map  $f \circ \varphi^{-1}: V_\alpha \rightarrow \mathbb{C}$  is  $C^\infty$

- Can define  $C^\infty$  maps & diffeomorphisms between manifolds. Intrinsic objects should transform naturally by diffeos.

Picture:



- Tangent Space: if  $x_0 \in M$  &  $\varphi$  is a coordinate system

then  $T_{x_0}M$  (tangent space to  $M$  at  $x_0$ ) is the range of  $d\varphi^{-1}(\varphi(x_0))$ . It's an  $n$ -dimensional subspace of  $\mathbb{R}^N$ , since  $\varphi^{-1}: V_\alpha \rightarrow \mathbb{R}^N$ .

( $\varphi^{-1}$  = parametrization map)

• If  $M = \{x \in U : G(x) = 0\}$

then  $T_{x_0} M = \{v \in \mathbb{R}^N : dG(x_0)v = 0\}$

i.e. the kernel of  $dG(x_0)$ .

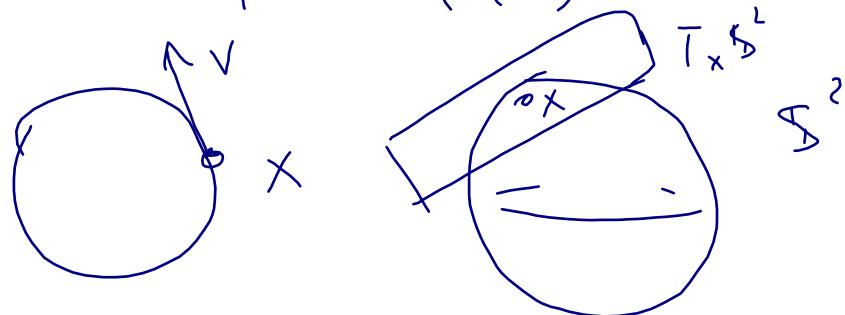
• Tangent bundle:

$$TM := \{(x, v) \in \mathbb{R}^n \times \mathbb{R}^n \mid x \in M, v \in T_x M\}$$

is a  $2n$ -dimensional manifold.

Example:  $M = S^2 = \{x \in \mathbb{R}^2 : x_1^2 + x_2^2 = 1\}$ .

Then  $TM = \{(x, v) \in \mathbb{R}^2 : x_1^2 + x_2^2 = 1, x_1 v_1 + x_2 v_2 = 0\}$



• Smooth vector field: a " $C^\infty$  section"

of the tangent bundle, i.e.  $X$  is a

$C^\infty$  vector field on  $M$  (write  $X \in C^\infty(M; TM)$ )

if it is a  $C^\infty$  map  $X: M \rightarrow \mathbb{R}^N$

such that  $\forall x \in M, X(x) \in T_x M$ .

## Cotangent bundle:

$$T^*M := \{(x, \xi) \mid x \in M, \xi \in T_x^*M\}$$

where  $T_x^*M$  is the dual space to  $T_x M$ ,

i.e.  $T_x^*M = \{\xi : T_x M \rightarrow \mathbb{R} \text{ linear}\}$

$T^*M$  is a  $2n$ -dimensional manifold

Can identify  $T^*M \cong TM$  extrinsically

(depending on the embedding  $M \subset \mathbb{R}^N$ )

by mapping  $\xi \in T_x^*M$  to  $v \in T_x M$

such that  $\xi(w) = v \cdot w \quad \forall w \in T_x M$

Euclidean inner product

• 1-forms:  $C^\infty$  sections of  $T^*M$

i.e.  $\omega : x \in M \mapsto \omega(x) \in T_x^*M$

s.t. the map  $x \underset{M}{\underset{\uparrow}{\mapsto}} (x, \omega(x))$  is  $C^\infty$ .

• Differential: if  $f \in C^\infty(M)$

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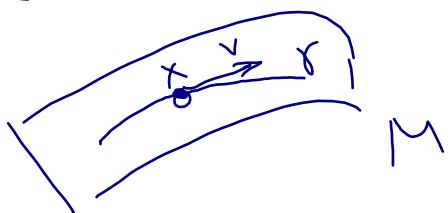
then  $df \in C^\infty(M; T^*M)$  is a 1-form.

Defined as follows: if  $x \in M, v \in T_x M$   
then  $df(x)v$  is the derivative  
of  $f$  along  $v$ :

take any  $C^\alpha$  curve  $\gamma: (-\varepsilon, \varepsilon) \rightarrow M$   
 $\gamma(0) = x, \gamma'(0) = v$

then  $df(x)v = \frac{d}{dt} \Big|_{t=0} f(\gamma(t))$

(Such  $\gamma$  exist &  $df(x)v$  is independent  
of  $\gamma \dots$ )



$df$  is intrinsic: if  $\Phi: M \rightarrow \tilde{M}$   
is a diffeomorphism and  $f \in C^\infty(\tilde{M})$

then  $d(\Phi^*f) = \Phi^*df$  in the sense

that  $\forall x \in M, v \in T_x M$  we have

$$d(\Phi^*f)(x)v = df(\Phi(x))d\Phi(x)v$$

Here  $d\Phi(x): T_x M \rightarrow T_{\Phi(x)} \tilde{M}$

• Riemannian metric on  $M$ :

$g$  is a Riem. metric on  $M$  if

$\forall x \in M$ ,  $g(x)$  is an inner product  
on  $T_x M$ .

And  $g \in C^\alpha$  in the sense that

$\forall$  vector fields  $X, Y \in C^\alpha(M; TM)$   
the function

$x \in M \mapsto g(x)(X(x), Y(x))$  is  $C^\alpha$ .

Example: (extrinsic !!) can put

$g(x)(v, w) = v \cdot w$  Euclidean  
inner product

$\forall x \in M$ ,  $v, w \in T_x M \subset \mathbb{R}^N$

• If  $M = \mathbb{S}^n = \{x \in \mathbb{R}^{n+1} : |x| = 1\}$

then this example gives the

round metric on  $\mathbb{S}^n$

§13.3. Distributions on manifolds

We will fix a Riemannian metric  $g$  on a manifold  $M$ .

(Major cheating... we did not need to do this at all.)

A better way would be to use the bundle of densities, see e.g. [Hörmander, § 6.3])

Integration: for  $f: M \rightarrow \mathbb{C}$

define  $\int_M f(x) d\text{Vol}_g(x)$  as follows:  
(as usual, the result might be  $\infty$  or not exist)

- if we have a coordinate system  $x: U_0 \rightarrow V_0 \subset \mathbb{R}^n$  and  $\text{supp } f \subset U_0$

$$\text{then } \int_M f(x) d\text{Vol}_g(x) := \int_{V_0} f(x^{-1}(y)) J(y) dy$$

$$\text{where } J(y) = \sqrt{\det g_{jk}(y)} \quad j, k = 1, \dots, n$$

and  $g_{jk}(y) = g(x^{-1}(y))(dx^{-1}(y)e_j, dx^{-1}(y)e_k)$

are the coefficients of  $g$  w.r.t.  $x$

- Changing coordinates will not change the  $\int_M f d\text{Vol}_g$  defined above:

Can be shown using Jacobi's formula  
(see Pset 9)

- In general split  $f$  into functions supported in a single  $U_\alpha$  (partition of unity)
- This gives the Lebesgue  $\int$  w.r.t. the Riemannian volume measure on  $(M, g)$   
(which we kind of defined above:  
 $\text{Vol}_g(\bar{U}) := \int_M 1_U d\text{Vol}_g$ )

- Can define spaces  $L^p(M, g)$ .

The spaces  $L_{loc}^p(M)$ ,  $L_c^p(M)$   
(locally  $L^p$ )      (compactly supported)

are actually independent of the choice

- Define  $C_c^\infty(M)$  similarly to  $C_c^\infty(\bar{U})$ ,  $\bar{U} \subset \mathbb{R}^n$ , can define convergence using coordinates

More precisely, a sequence  $\varphi_k \in C_c^\infty(M)$

converges to 0 in  $C_c^\infty(M)$  if:

①  $\exists$  compact  $K \subset M$ :  $\forall k$ ,  $\text{supp } \varphi_k \subset K$

②  $\forall$  coordinate system  $\alpha: U_\alpha \rightarrow V_\alpha$ ,  
 $M \quad \mathbb{R}^n$

the functions  $\varphi_k \circ \alpha^{-1} \in C^\infty(V_\alpha)$

Converge to 0 in  $C^\infty(V_\alpha)$ .

Defn A distribution on  $M$

is a linear map  $u: C_c^\infty(M) \rightarrow \mathbb{C}$

such that  $\forall \varphi_k \rightarrow 0$  in  $C_c^\infty(M)$ ,

we have  $(u, \varphi_k) \rightarrow 0$ .

To embed functions into distributions,

use the pairing

$$(f, \varphi) := \int_M f(x) \varphi(x) d\text{Vol}_g(x)$$

$\forall f \in L^1_{\text{loc}}(M)$ ,  $\varphi \in C_c^\infty(M)$ .

(depends on  $d\text{Vol}_g$ , not ideal...)

better to define distr. as dual to  $C_c^\infty$  densities...)

- Denote by  $\mathcal{D}'(M)$  the space of distributions on  $M$
- $C_c^\infty(M)$  is still dense in  $\mathcal{D}'(M)$ ...
- Can define  $u|_W$  for  $u \in \mathcal{D}'(M)$ ,  $W \subset M$  open  
 & can define  $\text{Supp } u \subset W$  closed
- $\mathcal{E}'(M)$  distributions with compact support on  $M$  (dual to  $C_c^\infty(M)$ )
- The sheaf property still holds on  $\mathcal{D}'(M)$
- If  $\varphi: \bigcup_{i \in I} U_i \rightarrow \bigcup_{i \in I} V_i$  is a coordinate system  
 then can define  $\varphi^*: \mathcal{E}'(V_i) \rightarrow \mathcal{E}'(U_i) \subset \mathcal{E}'(M)$   
 $\varphi^{-*} = (\varphi^{-1})^*: \mathcal{D}'(M) \rightarrow \mathcal{D}'(U_i) \rightarrow \mathcal{D}'(V_i)$   
 which lets us think of distributions on  $M$   
 in local coordinates
- If  $M, \tilde{M}$  are manifolds and  
 $\Phi: M \rightarrow \tilde{M}$  is a submersion  
 (i.e.  $d\Phi(x)$  is onto  $T_{\Phi(x)} \tilde{M}$   
 at every  $x \in M$ )  
 then can define  $\Phi^*: \mathcal{D}'(\tilde{M}) \rightarrow \mathcal{D}'(M)$   
 (using local coordinates etc.)

• Sobolev spaces Let  $s \in \mathbb{R}$ .

Define  $H_{loc}^s(M) \subset D'(M)$  as follows:

$u \in D'(M)$  lies in  $H_{loc}^s(M)$

if and only if  $\forall$  coordinate system

$$\varphi: U_0 \rightarrow V_0, \text{ the pullback}$$

$$\begin{array}{ccc} & U_0 & \\ \uparrow & & \uparrow \\ M & & \mathbb{R}^n \end{array}$$

$\varphi^* u \in D'(V_0)$  lies in  $H_{loc}^s(V_0)$

Define  $H_c^s(M) = H_{loc}^s(M) \cap \mathcal{E}'(M)$ .

Note: this is a reasonable definition

because  $H_{loc}^s$  is invariant under  
pullbacks by diffeomorphisms.  
(Pset 8, Exercise 7).

In particular, if  $v \in H_c^s(V_0) \cap \mathcal{E}'(V_0)$   
then  $\varphi^* v \in \mathcal{E}'(M)$  lies in  $H_c^s(M)$ .

Indeed, if  $\tilde{\varphi}: \tilde{U}_0 \rightarrow \tilde{V}_0$  is another  
coord. system  
then  $\tilde{\varphi}^{-*} \varphi^* v \in D'(\tilde{V}_0)$  is given by

$$\tilde{\alpha}^{-*} \alpha^* v = \Phi^* v \text{ where}$$

$$\Phi = \alpha \circ \tilde{\alpha}^{-1} : \tilde{V}_o \cap \alpha(V_o) \rightarrow V_o \cap \alpha(\tilde{U}_o)$$

is a  $C^\infty$  diffeomorphism:

$$\begin{array}{ccc}
 & U_o \cap \tilde{U}_o & \\
 \tilde{\alpha} \searrow & & \searrow \alpha \\
 \tilde{V}_o \cap \alpha(V_o) & \xrightarrow{\Phi} & V_o \cap \alpha(\tilde{U}_o)
 \end{array}
 \quad \text{is commutative.}$$

Since  $v \in H_c^s(V_o) \subset H_{loc}^s(V_o)$  we have

$$\Phi^* v \in H_{loc}^s(\tilde{V}_o \cap \alpha(V_o))$$

and  $\text{supp}(\Phi^* v)$  is the intersection of  $\tilde{V}_o$  with a compact set  $\Rightarrow$

$\Rightarrow$  can extend  $\Phi^* v$  by 0 to  $\mathcal{D}'(\tilde{V}_o)$

and this will be in  $H_{loc}^s(\tilde{V}_o)$ ...

• Multiplication: if  $a \in C^\infty(M)$  then can define  $u \mapsto au$  as an operator  $\mathcal{D}'(M) \rightarrow \mathcal{D}'(M)$ ,  $H_{loc}^s(M) \rightarrow H_{loc}^s(M)$ .