

Diffeomorphism of manifold is equivalent

example let $(M, \{(U_\alpha, \phi_\alpha) : \alpha \in I_1\})$

and $(N, \{(V_\beta, \psi_\beta) : \beta \in I_2\})$ be smooth manifolds of dimension m and n respectively

then $M \times N$ is also a smooth manifold of dimension $(m+n)$ with smooth structure given by

$$\{(U_\alpha \times V_\beta, \phi_\alpha \times \psi_\beta) : \alpha \in I_1 \text{ and } \beta \in I_2\}$$

where maps

$$\phi_\alpha \times \psi_\beta : U_\alpha \times V_\beta \longrightarrow \mathbb{R}^m \times \mathbb{R}^n \text{ is given by}$$

$$(\phi_\alpha \times \psi_\beta)(p, q) = (\phi_\alpha(p), \psi_\beta(q))$$

Lie group: let G be a group which have also a smooth structure with respect to product - manifold on $G \times G$

if the multiplication map

$$\begin{aligned} G \times G &\longrightarrow G \\ (x, y) &\longrightarrow xy \end{aligned}$$

and the inverse map $G \longrightarrow G$ given by $x \longrightarrow x^{-1}$ are smooth then G is called Lie group.

ex:- consider $\mathbb{R}$ which is group with
 usual addition of real numbers also $\mathbb{R}$
 is manifold with usual & usual smooth
 structure

consider the map

$$\begin{aligned}\mathbb{R} \times \mathbb{R} &\longrightarrow \mathbb{R} \text{ given by} \\ (x, y) &\longrightarrow xy\end{aligned}$$

which is smooth and inverse map $\mathbb{R} \rightarrow \mathbb{R}$
 given by $x \rightarrow -x$ is also smooth

so $\mathbb{R}$ is lie group

$\mathbb{R}^n$ is lie group

$\mathbb{R}^*$ is also lie group

S^1 is " " "

$GL(n, \mathbb{R})$ is also lie group.

ex:- $\mathbb{R}^* = \mathbb{R} \setminus \{0\}$

$(\mathbb{R}^*, \cdot)$ is a group, which is also a ^{smooth} manifold with
 usual smooth structure

consider the map

$$\begin{aligned}\mathbb{R} \times \mathbb{R} &\longrightarrow \mathbb{R} \text{ given by} \\ (x, y) &\longrightarrow xy\end{aligned}$$

which is smooth and inverse map $\mathbb{R} \rightarrow \mathbb{R}$ given by
 $x \rightarrow 1/x$ is also smooth

so $\mathbb{R}^*$ is lie group.

ex:- $GL(n, \mathbb{R}) = \{A : A^{-1} \text{ exist}\}$

$GL(n, \mathbb{R})$ is a group which is also smooth with smooth structure

consider the map

$$GL(n, \mathbb{R}) \times GL(n, \mathbb{R}) \longrightarrow GL(n, \mathbb{R})$$

$$(A, B) \longrightarrow A \cdot B \text{ which is smooth}$$

and inverse map $GL(n, \mathbb{R}) \longrightarrow GL(n, \mathbb{R})$ Given $A \longrightarrow A^{-1}$ which is smooth

So $GL(n, \mathbb{R})$ is Lie group

Tangent vector on smooth manifold:- let M be a smooth manifold and $p \in M$. A tangent vector at $p \in M$ is a map

$$X_p: C^\infty(p) \longrightarrow \mathbb{R} \text{ such that}$$

$$(1) X_p(af + bg) = aX_p(f) + bX_p(g) \text{ (linearity property)}$$

$$(2) X_p(fg) = g(p)X_p(f) + f(p)X_p(g) \quad \forall f, g \in C^\infty(p)$$

Liebnitz type rule of differentiation $a, b \in \mathbb{R}$

where $C^\infty(p)$ denote the set of real valued smooth maps defined on nbd of p

sample:- let M define

claim 0 zero vec

$$(1) 0_p(af + bg)$$

$$(2) 0_p(fg) =$$

thus 0_p is la

(** let M be

let (u, ϕ)

be correspon

$$x_i =$$

Define $\frac{\partial}{\partial x_i}$

$$\frac{\partial}{\partial x_i}$$



Example: - let M be smooth manifold and $p \in M$

define $O_p: C^\infty(p) \longrightarrow \mathbb{R}$ by

$$O_p(\frac{1}{x}) = 0 \quad \forall f \in C^\infty(p)$$

claim O_p is tangent vector at p is called zero vector at p

$$(1) \quad O_p(af + bg) = 0 = a O_p(f) + b O_p(g) \quad \forall f, g \in C^\infty(p)$$

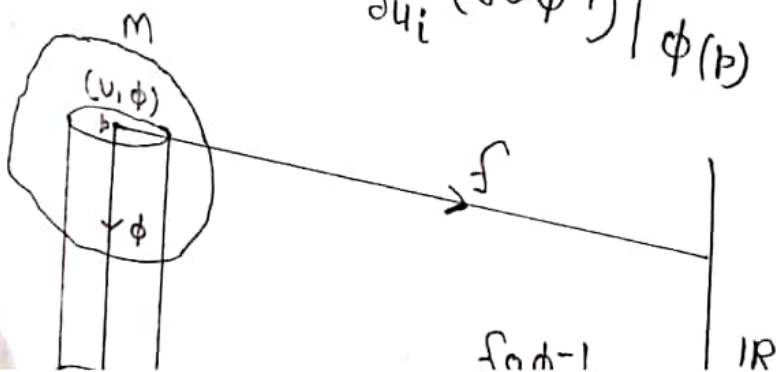
$$(2) \quad O_p(fg) = f(p) O_p(g) + g(p) O_p(f) = 0 \quad a, b \in \mathbb{R}$$

thus O_p is tangent vector at p

** let M be smooth manifold of dimension n and $p \in M$
 let (u, ϕ) be local chart on M around p and x^i
 be corresponding local coordinate function i.e
 $x^i = u \circ \phi \quad 1 \leq i \leq n$

Define $\frac{\partial}{\partial x^i} |_p : C^\infty(p) \longrightarrow \mathbb{R}$ as $1 \leq i \leq n$

$$\frac{\partial}{\partial x^i} |_p (f) = \frac{\partial}{\partial u^i} (f \circ \phi^{-1}) |_{\phi(p)}$$



Lemma $\frac{\partial}{\partial x^i} \Big|_p$ is tangent vector at $p \in M$ $1 \leq i \leq n$

(1) let $a, b \in \mathbb{R}$ and $f, g \in C^\infty(p)$

$$\begin{aligned} \frac{\partial}{\partial x^i} \Big|_p (af + bg) &= \frac{\partial}{\partial u^i} ((af + bg) \circ \phi^{-1}) \Big|_{\phi(p)} \\ &= \frac{\partial}{\partial u^i} (af \circ \phi^{-1} + bg \circ \phi^{-1}) \Big|_{\phi(p)} \\ &= a \frac{\partial}{\partial u^i} (f \circ \phi^{-1}) \Big|_{\phi(p)} + b \frac{\partial}{\partial u^i} (g \circ \phi^{-1}) \Big|_{\phi(p)} \end{aligned}$$

$$\frac{\partial}{\partial x^i} \Big|_p (af + bg) = a \frac{\partial}{\partial x^i} \Big|_p (f) + b \frac{\partial}{\partial x^i} \Big|_p (g)$$

$$\begin{aligned} (2) \quad \frac{\partial}{\partial x^i} \Big|_p (fg) &= \frac{\partial}{\partial u^i} (fg \circ \phi^{-1}) \Big|_{\phi(p)} \\ &= \frac{\partial}{\partial u^i} ((f \circ \phi^{-1}) \cdot (g \circ \phi^{-1})) \Big|_{\phi(p)} \\ &= (f \circ \phi^{-1}) \Big|_{\phi(p)} \frac{\partial}{\partial u^i} (g \circ \phi^{-1}) \Big|_{\phi(p)} \\ &\quad + (g \circ \phi^{-1}) \Big|_{\phi(p)} \frac{\partial}{\partial u^i} (f \circ \phi^{-1}) \Big|_{\phi(p)} \\ &= f(p) \frac{\partial}{\partial x^i} \Big|_p (g) + g(p) \frac{\partial}{\partial x^i} \Big|_p (f) \end{aligned}$$

thus $\frac{\partial}{\partial x^i} \Big|_p$ $i = 1, 2, \dots, n$ are tangent vectors at p

ex: $\mathbb{R}^3$

$$\frac{\partial}{\partial x}|_p, \frac{\partial}{\partial y}|_p, \frac{\partial}{\partial z}|_p$$

$$X_p(f) = X_p \cdot (\nabla f)_p$$

$$i_p = (1, 0, 0)_p$$

$$i_p(f) = i_p \cdot (\nabla f)_p$$

$$= (1, 0, 0)_p \cdot \left(\frac{\partial f}{\partial x}, \frac{\partial f}{\partial y}, \frac{\partial f}{\partial z} \right)(p)$$

$$= \frac{\partial f}{\partial x}|_p$$

$$= \frac{\partial}{\partial x}|_p (f)$$

$$i_p = \frac{\partial}{\partial x}|_p$$

(*) let $T_p M$ denote the set of tangent vector at p

$$\text{define } (X_p + Y_p)(f) = X_p(f) + Y_p(f)$$

$$C(X_p)(f) = C X_p(f)$$

Then the set $T_p M$ denote a vector space over $\mathbb{R}$ called the tangent space $T_p M$ at $p \in M$

Result:- $X_p(c) = 0$ where c is fixed real number

$$X_p(1) = X_p(1 \cdot 1)$$

$$= 1 X_p(1) + 1 X_p(1)$$

$$\Rightarrow X_p(1) = 0$$

$$\text{Now } X_p(c) = X_p(c \cdot 1) = c X_p(1) = c \cdot 0 = 0$$

path in manifold:— let $\gamma: (-\varepsilon, \varepsilon) \longrightarrow M$

be a smooth curve in M passing through $\gamma(0)$
say p

define

$$\gamma'(0)(f) = \frac{d}{dt}(f \circ \gamma)(0) \quad \forall f \in C^\infty(p)$$

claim $\gamma'(0)$ is tangent vector.

(1) let $a, b \in \mathbb{R}$ and $f, g \in C^\infty(p)$

$$\begin{aligned} \gamma'(0)(af + bg) &= \frac{d}{dt}(af + bg) \circ \gamma \\ &= \frac{d}{dt}(af \circ \gamma + bg \circ \gamma) \\ &= a \frac{d}{dt}(f \circ \gamma) \Big|_0 + b \frac{d}{dt}(g \circ \gamma) \Big|_0 \\ &= a \gamma'(0)f + b \gamma'(0)g \end{aligned}$$

$$\begin{aligned} (2) \quad \gamma'(0)(fg) &= \frac{d}{dt}(fg \circ \gamma) \Big|_0 \\ &= \frac{d}{dt}[(f \circ \gamma)(g \circ \gamma)] \Big|_0 \\ &= (f \circ \gamma)(0) \frac{d}{dt}(g \circ \gamma)(0) + (g \circ \gamma)(0) \frac{d}{dt}(f \circ \gamma)(0) \\ &= \gamma'(0)f \cdot g + f \cdot \gamma'(0)g \\ &= f(p) \gamma'(0)(g) + g(p) \gamma'(0)(f) \end{aligned}$$

#

$f: \mathbb{R}^n \longrightarrow \mathbb{R}$ is differentiable at x

$Df(x): \mathbb{R}^n \longrightarrow \mathbb{R}$ be linear map given by

$$Df(x)(v) = \langle \text{grad} f(x), v \rangle$$

where $\langle \rangle$ is euclidean inner product.

Taylor's formula:- let $F: \mathbb{R}^n \longrightarrow \mathbb{R}$ be a smooth maps defined in nbd of point $x=0$

Let $\phi: [0,1] \longrightarrow \mathbb{R}^n$ be a map defined as $\phi(t) = tx$ for some x in nbd of zero.

Then

$F \circ \phi: [0,1] \subseteq \mathbb{R} \longrightarrow \mathbb{R}$ we have

$$(F \circ \phi)(1) = (F \circ \phi)(0) + \int_0^1 (F \circ \phi)'(t) dt \quad \text{--- (1)}$$

By chain rule of differentiability

$$\begin{aligned} (F \circ \phi)'(t) &= DF(\phi(t)) \cdot D\phi(t) \\ &= DF(tx) \cdot x \\ &= \langle \text{grad} F(tx), x \rangle \\ &= \sum_{i=1}^n x_i \frac{\partial F}{\partial u_i}(tx) \end{aligned}$$

From eqn (1) becomes

$$F(x) = F(0) + \sum_{i=1}^n \int_0^1 x_i \frac{\partial F}{\partial u_i}(tx) dt$$

$$f(t) = f(0) + \sum_{i=1}^n a_i g_i(t)$$

$$\text{where } g_i(t) = \int_0^1 \frac{\partial F}{\partial u_i}(t) dt$$

$$g_i(0) = \int_0^1 \frac{\partial F}{\partial u_i}(0) dt$$

$$= \frac{\partial F}{\partial u_i}(0)$$

$$= \frac{\partial}{\partial u_i} \bigg|_0 (F)$$

Proposition : let M be a n dimensional smooth manifold
let $p \in M$ then

$$\dim(T_p M) = \dim M = n$$

where $T_p M$ denote the tangent space to M at p

Proof Let (u, ϕ) be the local chart on M centred at p
i.e. $\phi(p) = 0$

let x^i be the corresponding local coordinate for $1 \leq i \leq n$
then $\frac{\partial}{\partial x^i} \bigg|_p$ $1 \leq i \leq n$ are tangent vector at p

consider the set

$$B = \left\{ \frac{\partial}{\partial x^i} \bigg|_p \mid 1 \leq i \leq n \right\} \subseteq T_p M$$

we shall show that

B is basis of $T_p M$

To show that B is l.i consider

$$\sum a_i \frac{\partial}{\partial x^i} \bigg|_p = 0 \text{ (vector)} \quad a_i \in \mathbb{R}$$

$$\sum a^i \frac{\partial}{\partial u^i} \Big|_p (x^j) = 0(x^j) \quad 1 \leq j \leq n$$

$$\sum a^i \frac{\partial}{\partial u^i} (x^j \circ \phi) \Big|_{\phi(p)} = 0$$

$$\sum a^i \frac{\partial}{\partial u^i} (u_j \circ \phi) \Big|_{\phi(p)} = 0$$

$$\sum a^i \frac{\partial}{\partial u^i} (u_j) \Big|_{\phi(p)} = 0$$

$$\sum a^i \delta_i^j = 0$$

$$\Rightarrow a^j = 0 \quad 1 \leq j \leq n$$

So B is L.I

now we shall show that B generate $T_p M$ i.e

$$T_p M = [B]$$

let $x_p \in T_p M$ then we shall show that

$$x_p = \sum x_p(x^i) \frac{\partial}{\partial u^i} \Big|_p$$

we shall transform the problem to one on the open set $\phi(U)$ of $\mathbb{R}^n$ let $f \in C^\infty(p)$ and define $F = f \circ \phi^{-1}$ then

$$F \in C^\infty(o) \text{ in } \mathbb{R}$$

$$F: \mathbb{R}^n \longrightarrow \mathbb{R}$$

the first order Taylor expansion for F is

$$F(v) = F(o) + \sum_{i=1}^n v^i G_i(v)$$

where G_i are smooth function around o and

$$G_i(o) = \frac{\partial (F(o))}{\partial u^i} \quad (1)$$

we now pull this expansion back to u via ϕ as

obtain

$$f(u) = f(p) + \sum_i u_i^i g_i(u) \quad \text{--- (2)}$$

where $g_i = G_i \circ \phi$ and $u_i^i = u_i \circ \phi$

now applying χ_p to g_i equation (2) we get

$$\chi_p(f) = \chi_p(f(p)) + \sum_i \chi_p(u_i^i) g_i(p) + u_i^i(p) \chi_p''(g_i)$$

$$\begin{cases} \because x^i(p) = 0 \text{ and} \\ \phi(p) = 0 \end{cases}$$

$$\chi_p(f) = \sum_i \chi_p(u_i^i) g_i(p) \quad \text{--- (3)}$$

But we have

$$\begin{aligned} g_i(p) &= (G_i \circ \phi)(p) \\ &= G_i(\phi(p)) \\ &= G_i(0) = \frac{\partial}{\partial u_i} F(0) \\ &= \frac{\partial}{\partial u_i} \Big|_{\phi(p)} (f \circ \phi^{-1}) \\ &= \frac{\partial}{\partial u_i} \Big|_p (f) \end{aligned}$$

then equation (3) becomes

$$\chi_p(f) = \sum_i \chi_p(u_i^i) \frac{\partial}{\partial u_i} \Big|_p (f)$$

$$\boxed{X_p = \sum_{i=1}^n x_p(x^i) \frac{\partial}{\partial x^i} \Big|_p}$$

thus ∂ generate $T_p M$ and hence it is basis of $T_p M$

therefore

$$\dim T_p M = \dim M = n.$$

* A map $f: \mathbb{R}^n \longrightarrow \mathbb{R}^m$ is said to be differentiable at a point $x \in \mathbb{R}^n$ if there exist continuous linear map $A: \mathbb{R}^n \longrightarrow \mathbb{R}^m$

such that $f(x+h) - f(x) = A(h) + o(\|h\|)$ holds for all $h \in \mathbb{R}^n$

or equivalently

$$\lim_{h \rightarrow 0} \frac{\|f(x+h) - f(x) - A(h)\|}{\|h\|} = 0$$

linear map A is called derivative of f at x and is denoted as $f'(x)$ or $df(x) = A$

ex:- let $f: \mathbb{R}^n \longrightarrow \mathbb{R}^m$ be a continuous linear map

what is $df(x)$ $x \in \mathbb{R}^n$

$$\underline{\text{sol}^n} \quad f(x+h) = f(x) + f(h)$$

$$f(x+h) - f(x) = f(h)$$

$$\text{we take } A(h) = f(h)$$

$$\text{i.e. } df(x) = A = f$$

$$(df(x))(h) = A(h) = f(h)$$

ex:- let $f: \mathbb{R}^n \longrightarrow \mathbb{R}^m$ be given as

$$f(x) = Ax + v$$

which $A: \mathbb{R}^n \longrightarrow \mathbb{R}^m$ is a linear map and v is a fixed vector what is $Df(x)$

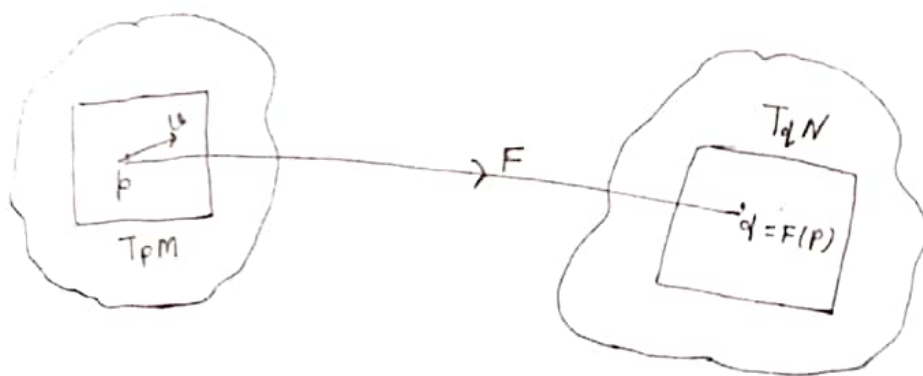
$$\begin{aligned} f(x+h) - f(x) &= [A(x+h) + v] - [Ax + v] \\ &= Ax + Ah + v - Ax - v \\ &= Ah \end{aligned}$$

$$Df(x) = A$$

Derivative of smooth map - let M and N be smooth manifolds of dimension m and n resp. at

$F: M \longrightarrow N$ is a smooth map let $p \in M$ and $q = F(p)$

then derivative



of F at p denoted by $DF(p)$ is a linear map

$$DF(p): T_p M \longrightarrow T_q N \text{ given as}$$

$$DF(p)(v)(g) = v(g \circ F) \text{ where } g \in C^\infty(q)$$

$$v \in T_p M$$

Lemma 11.14

Linear Transformation

$$D_1(V)(x_1, \dots, x_n, y) = (x_1, \dots, x_n, y_1, \dots, y_n)$$

$$= (x_1, \dots, x_n, y_1, \dots, y_n)$$

$$= (x_1, \dots, x_n, y_1, \dots, y_n)$$

$$x \in \mathbb{C}^n$$

matrix of $D_1(V)$

$$\begin{pmatrix} x_1 \\ \vdots \\ x_n \\ y_1 \\ \vdots \\ y_n \end{pmatrix}$$

$$\begin{pmatrix} x_1 \\ \vdots \\ x_n \\ y_1 \\ \vdots \\ y_n \end{pmatrix}$$

$$D_1(V) = \begin{pmatrix} x_1 \\ \vdots \\ x_n \\ y_1 \\ \vdots \\ y_n \end{pmatrix}$$

$$= \begin{pmatrix} x_1 \\ \vdots \\ x_n \\ y_1 \\ \vdots \\ y_n \end{pmatrix}$$

$$= \begin{pmatrix} x_1 \\ \vdots \\ x_n \\ y_1 \\ \vdots \\ y_n \end{pmatrix}$$

$$D_1(V)(x) = (x_1, \dots, x_n, y_1, \dots, y_n) \quad x \in \mathbb{C}^n$$

Let (V, ϕ) be a local coordinate system around p and (V, ψ) be another local coordinate system around p with local coordinates $x^1, \dots, x^n$ and $y^1, \dots, y^n$ respectively. Then $\phi^{-1} \circ \psi^{-1}$ is a diffeomorphism.

Then standard basis of $T_p M$ and $T_p N$ are

$$\left\{ \frac{\partial}{\partial x^i} \Big|_p \mid 1 \leq i \leq n \right\} \text{ and } \left\{ \frac{\partial}{\partial y^j} \Big|_p \mid 1 \leq j \leq n \right\}$$

$$D_1(V) : T_p M \rightarrow T_p N$$

$$\text{Let } v \in T_p M \text{ and } w = D_1(V)(v) \in T_p N$$

$$w = \sum_{j=1}^n w^j \frac{\partial}{\partial y^j} \Big|_p$$

$$\omega = \sum_{j=1}^n DF(p)(v)(y^j) \frac{\partial}{\partial y^j} \Big|_q$$

$$= \sum_{j=1}^n v(y^j \circ F) \frac{\partial}{\partial y^j} \Big|_q$$

now as $v \in T_p M$

we can take $v = \frac{\partial}{\partial x^i} \Big|_p$

Then $\omega = \sum_{j=1}^n \frac{\partial}{\partial x^i} \Big|_p (y^j \circ F) \frac{\partial}{\partial y^j} \Big|_q$

$$DF(p) \left(\frac{\partial}{\partial x^i} \Big|_p \right) = \sum_{j=1}^n \frac{\partial}{\partial x^i} \Big|_p (y^j \circ F) \frac{\partial}{\partial y^j} \Big|_q$$

So matrix representation $DF(p)$ with local coordinate system

$$\left(\frac{\partial}{\partial x^i} \Big|_p (y^j \circ F) \right)_{\substack{1 \leq i \leq m \\ 1 \leq j \leq n}} \text{ which is called jacobian matrix}$$

of F at p relative to local co-ordinate system.

Vector fields:- let M be smooth manifold. A map
 $X: p \longrightarrow X_p \in T_p M \quad \forall p \in M$ is called a vector
 field on M

OR

let $C^\infty(M)$ denote the set of real valued smooth maps on M
 then a vector field X on M is a map

$$X: C^\infty(M) \longrightarrow C^\infty(M) \quad \text{s.t.}$$

$$(1) \quad X(af + bg) = a(Xf) + b(Xg)$$

$$(2) \quad X(fg) = f(Xg) + g(Xf) \quad \forall a, b \in \mathbb{R} \quad \forall f, g \in C^\infty(M)$$

let (U, ϕ) be a local coordinate system around p with local coordinate (x^i)

then
$$X_p = \sum_{i=1}^n X_p(x^i) \frac{\partial}{\partial x^i} \Big|_p$$

Assignment $p \longrightarrow X_p \in T_p M$ is said to be smooth

iff $X_p(x^i)$ are smooth function w.r.t. local chart (U, ϕ)

ex: ① let $M = \mathbb{R}^n$

and let $X_i = \frac{\partial}{\partial x^i} : p \longrightarrow \frac{\partial}{\partial x^i} \Big|_p \in T_p M$

so $\frac{\partial}{\partial x^i} (1 \leq i \leq n)$ are vector field on $\mathbb{R}^n$ which are also called

base vector field

iff X is any vector field of $\mathbb{R}^n$ then

$$X = \sum f_i X_i \quad \text{where } f_i \in C^\infty(M)$$

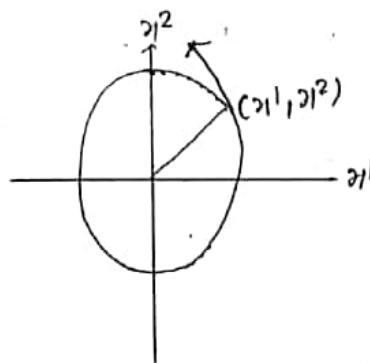
ex: 2 let $M = S^1 = \left\{ (x^1, x^2) : (x^1)^2 + (x^2)^2 = 1 \right\} \in \mathbb{R}^2$

$x^1 = \cos t$

$x^2 = \sin t$

$$\left(\frac{dx^1}{dt}, \frac{dx^2}{dt} \right) = (-\sin t, \cos t)$$

$$= (-x^2, x^1)$$



let $P = (x^1, x^2) \in S^1$

then $X_p = -x^2 \frac{\partial}{\partial x^1} \Big|_p + x^1 \frac{\partial}{\partial x^2} \Big|_p \in T_p S^1$

$X = \left(-x^2 \frac{\partial}{\partial x^1} + x^1 \frac{\partial}{\partial x^2} \right)$ is a vector field on S^1