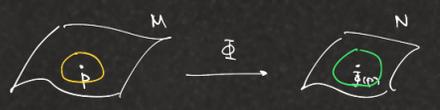


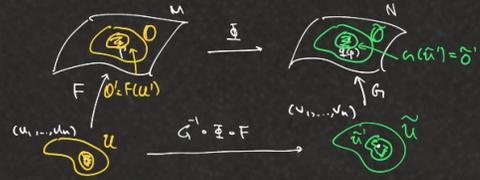
If $\Phi: M \rightarrow N$ is a diffeomorphism, then $(\Phi_x)_p$ is invertible.

Q: Convex? A: No!
 $\Phi: \mathbb{R} \rightarrow S^1$
 $t \mapsto (\cos t, \sin t)$
 $\frac{\partial \Phi}{\partial t} = (-\sin t, \cos t) \neq 0$
 $(\Phi_x)_p \neq 0$
 Φ_x invertible.



Φ is a local diffeomorphism if $\forall p \in M, \exists \mathcal{O}_p^M$ open set in M and \mathcal{O}_q^N open set in N s.t. $\Phi|_{\mathcal{O}_p^M} : \mathcal{O}_p^M \rightarrow \mathcal{O}_q^N$ is diffeomorphism.

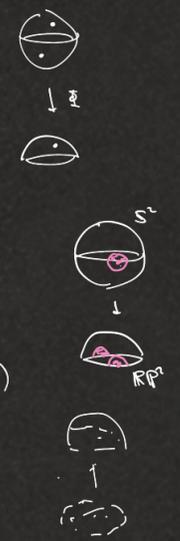
Inverse Function Theorem: $\Phi: M \rightarrow N$ is a local diffeomorphism near $p \in M$. $(\Phi_x)_p: T_p M \rightarrow T_p N$ is invertible.



$(\Phi_x)_p = \frac{\partial (u_1, \dots, u_n)}{\partial (x_1, \dots, x_m)} = D(G^{-1} \circ \Phi \circ F)$
 $\det D(G^{-1} \circ \Phi \circ F) \neq 0$
 $G^{-1} \circ \Phi \circ F$ is diffe.

Claim: $\Phi|_{\mathcal{O}'}: \mathcal{O}' \rightarrow \mathcal{O}''$ is diffeo.

e.g. $\Phi: S^2 \rightarrow \mathbb{R}P^2$
 $\Phi(x_1, x_2, x_3) = [x_1 : x_2 : x_3]$
 Claim: Φ is a local diffeo.
 $S^2 \xrightarrow{\Phi} \mathbb{R}P^2$
 $F(u_1, u_2) = (u_1, u_2, \sqrt{1-u_1^2-u_2^2})$
 $G(u_1, u_2) = [u_1 : u_2 : \sqrt{1-u_1^2-u_2^2}]$
 $G^{-1} \circ \Phi \circ F = G^{-1} \circ \Phi \circ F(u_1, u_2, \sqrt{1-u_1^2-u_2^2}) = G^{-1}([u_1 : u_2 : \sqrt{1-u_1^2-u_2^2}]) = G^{-1}([\frac{u_1}{\sqrt{1-u_1^2-u_2^2}} : \frac{u_2}{\sqrt{1-u_1^2-u_2^2}} : 1])$
 $(v_1, v_2) = (\frac{u_1}{\sqrt{1-u_1^2-u_2^2}}, \frac{u_2}{\sqrt{1-u_1^2-u_2^2}})$
 $\det \frac{\partial (v_1, v_2)}{\partial (u_1, u_2)} = \frac{1}{(1-u_1^2-u_2^2)^2} \neq 0$ ← exercise.



$A = \begin{bmatrix} 1 & & & \\ & \ddots & & \\ & & 1 & \\ & & & \ddots \end{bmatrix} \xrightarrow{RREF(A)} T(x) = Ax$
 T is 1-1 $\Leftrightarrow \text{Key}(T) = \text{null}(A) = \{0\}$
 $\Leftrightarrow RREF(A)$ has no free col.
 $RREF(A) = \begin{bmatrix} 1 & & & \\ & \ddots & & \\ & & 1 & \\ & & & \ddots \end{bmatrix}$
 $A\vec{x} = \vec{b} \rightarrow \begin{bmatrix} 1 & & & \\ & \ddots & & \\ & & 1 & \\ & & & \ddots \end{bmatrix} \begin{bmatrix} x_1 \\ \vdots \\ x_n \end{bmatrix} = \begin{bmatrix} b_1 \\ \vdots \\ b_n \end{bmatrix}$
 $x_1 = b_1, \dots, x_n = b_n$
 $T(x) = Ax$ is onto $\Leftrightarrow A\vec{x} = \vec{b}$ has solution for any \vec{b} .
 $T: \mathbb{R}^n \rightarrow \mathbb{R}^m$ $\Leftrightarrow \text{span}\{\vec{v}_1, \dots, \vec{v}_n\} = \mathbb{R}^m$

$A = \begin{bmatrix} 1 & & & \\ & \ddots & & \\ & & 1 & \\ & & & \ddots \end{bmatrix}$ dim span $\{v_1, \dots, v_5\} = 3$
 $RREF(A) = \begin{bmatrix} 1 & & & & \\ & 1 & & & \\ & & 1 & & \\ & & & 1 & \\ & & & & 1 \end{bmatrix}$ Linearly indep.

$\Phi: M \rightarrow N$
 Φ is an immersion at $p \in M$
 $\Leftrightarrow (\Phi_x)_p$ is 1-1 (injective)
 Φ is a submersion at $p \in M$
 $\Leftrightarrow (\Phi_x)_p$ is onto (surjective)

$\Sigma \subset \mathbb{R}^3$ regular surface
 Claim: $L: \Sigma \rightarrow \mathbb{R}^3$ is an immersion. $L = \text{iota}$
 $x \mapsto x$
 $F(u_1, u_2) = (x(u_1, u_2), y(u_1, u_2), z(u_1, u_2))$
 $\text{id} \circ L \circ F(u_1, u_2) = \text{id} \circ L(x(u_1, u_2), y(u_1, u_2), z(u_1, u_2)) = (x(u_1, u_2), y(u_1, u_2), z(u_1, u_2))$
 $[L_x] = \frac{\partial (x, y, z)}{\partial (u_1, u_2)} = \begin{bmatrix} \frac{\partial x}{\partial u_1} & \frac{\partial x}{\partial u_2} \\ \frac{\partial y}{\partial u_1} & \frac{\partial y}{\partial u_2} \\ \frac{\partial z}{\partial u_1} & \frac{\partial z}{\partial u_2} \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 0 \\ 0 & 1 \\ 0 & 0 \end{bmatrix} \dots + \frac{\partial (x, y, z)}{\partial (u_1, u_2)} \hat{k} \neq 0$

e.g. $\Pi: M \times N \rightarrow M$
 $(p, q) \mapsto p$
 $F \times G$
 $(u_1, \dots, u_m, v_1, \dots, v_n)$
 $F^{-1} \circ \Pi \circ (F \times G)(u_1, \dots, u_m, v_1, \dots, v_n) = (u_1, \dots, u_m)$
 $[T_x] = \frac{\partial (u_1, \dots, u_m)}{\partial (u_1, \dots, u_m, v_1, \dots, v_n)} = \begin{bmatrix} \frac{\partial u_1}{\partial u_1} & \dots & \frac{\partial u_1}{\partial v_n} \\ \vdots & \ddots & \vdots \\ \frac{\partial u_m}{\partial u_1} & \dots & \frac{\partial u_m}{\partial v_n} \end{bmatrix} = \begin{bmatrix} 1 & & \\ & \ddots & \\ & & 1 \end{bmatrix}$
 $(\Pi_x)_{(p,q)}$ is surjective $\Rightarrow \Pi$ is a submersion at $(p, q) \in M \times N$.

e.g. $\Phi: \mathbb{C}^2 \setminus \{0\} \rightarrow \mathbb{C}P^1$
 $(x_1 + iy_1, x_2 + iy_2) \mapsto [x_1 + iy_1 : x_2 + iy_2]$
 F
 (x_1, y_1, x_2, y_2)
 $G(u_1, u_2) = [1 : u_1 + iu_2]$
 $G^{-1} \circ \Phi \circ F(x_1, y_1, x_2, y_2) = G^{-1}([x_1 + iy_1 : x_2 + iy_2]) = G^{-1}([1 : \frac{x_2 + iy_2}{x_1 + iy_1}]) = (\text{Re}(\frac{x_2 + iy_2}{x_1 + iy_1}), \text{Im}(\frac{x_2 + iy_2}{x_1 + iy_1}))$

Check: $D(G^{-1} \circ \Phi \circ F) = \frac{\partial (u_1, u_2)}{\partial (x_1, y_1, x_2, y_2)}$
 $= \begin{bmatrix} \text{Re}(A) & -\text{Im}(A) & \text{Re}(B) & -\text{Im}(B) \\ \text{Im}(A) & \text{Re}(A) & \text{Im}(B) & \text{Re}(B) \end{bmatrix}$
 where $A, B \neq 0$ in \mathbb{C} .
 $\det = |A|^2$
 $\begin{bmatrix} 1 & 0 & x & y \\ 0 & 1 & -y & x \end{bmatrix}$

e.g. $f: \mathbb{R}^3 \rightarrow \mathbb{R}$
 $\Sigma = f^{-1}(c) = \{(x, y, z) : f(x, y, z) = c\} \neq \emptyset$
 $\nabla f \neq 0 \forall p \in \Sigma \Rightarrow \Sigma$ is a regular surface.
 f is a submersion at $p \in \Sigma$.

$[F_x] = \frac{\partial (f)}{\partial (x, y, z)} = [\frac{\partial f}{\partial x} \quad \frac{\partial f}{\partial y} \quad \frac{\partial f}{\partial z}]$
 $\nabla f \neq 0$ non-zero row.
 Echelon form

Immersion Theorem: (2.42)
 $\psi(u_1, u_2, u_3) = G^{-1} \circ \Phi \circ F(u_1, u_2) + (0, 0, u_3) = G^{-1} \circ \Phi \circ F(u_1, u_2) + \psi(u_1, u_2, 0) + (0, 0, u_3)$
 $G^{-1} \circ \Phi \circ F(u_1, u_2) = (G^{-1} \circ \Phi \circ F)(u_1, u_2)$
 $\psi(u_1, u_2, 0) = G^{-1} \circ \Phi \circ F(u_1, u_2)$
 $\psi(u_1, u_2, u_3) = G^{-1} \circ \Phi \circ F(u_1, u_2) + (0, 0, u_3) = G^{-1} \circ \Phi \circ F(u_1, u_2) + \psi(u_1, u_2, 0) + (0, 0, u_3)$
 $G^{-1} \circ \Phi \circ F(u_1, u_2) = (G^{-1} \circ \Phi \circ F)(u_1, u_2)$
 $\psi(u_1, u_2, 0) = G^{-1} \circ \Phi \circ F(u_1, u_2)$
 $\psi(u_1, u_2, u_3) = G^{-1} \circ \Phi \circ F(u_1, u_2) + (0, 0, u_3) = G^{-1} \circ \Phi \circ F(u_1, u_2) + \psi(u_1, u_2, 0) + (0, 0, u_3)$

Submersion Theorem
 $\psi(u_1, u_2, u_3) = G^{-1} \circ \Phi \circ F(u_1, u_2) + (0, 0, u_3)$
 $G^{-1} \circ \Phi \circ F(u_1, u_2) = (G^{-1} \circ \Phi \circ F)(u_1, u_2)$
 $\psi(u_1, u_2, 0) = G^{-1} \circ \Phi \circ F(u_1, u_2)$
 $\psi(u_1, u_2, u_3) = G^{-1} \circ \Phi \circ F(u_1, u_2) + (0, 0, u_3) = G^{-1} \circ \Phi \circ F(u_1, u_2) + \psi(u_1, u_2, 0) + (0, 0, u_3)$

$\psi(u_1, u_2, u_3) = G^{-1} \circ \Phi \circ F(u_1, u_2) + (0, 0, u_3)$
 $G^{-1} \circ \Phi \circ F(u_1, u_2) = (G^{-1} \circ \Phi \circ F)(u_1, u_2)$
 $\psi(u_1, u_2, 0) = G^{-1} \circ \Phi \circ F(u_1, u_2)$
 $\psi(u_1, u_2, u_3) = G^{-1} \circ \Phi \circ F(u_1, u_2) + (0, 0, u_3) = G^{-1} \circ \Phi \circ F(u_1, u_2) + \psi(u_1, u_2, 0) + (0, 0, u_3)$

Submanifold
 $N \subset M$
 N is a submanifold of M
 $L: N \rightarrow M$ is an immersion.
 e.g. $\Phi: M \rightarrow N$ any smooth map.
 $\Gamma_\Phi = \{(p, \Phi(p)) : p \in M\} \subset M \times N$
 Claim: Γ_Φ is a submanifold of $M \times N$.

$H(u_1, \dots, u_m) \xrightarrow{L} M \times N$
 $F \times G$
 $F(u_1, \dots, u_m) \xrightarrow{M} M$
 $G(u_1, \dots, u_m) \xrightarrow{N} N$
 $(F \times G)^{-1} \circ L \circ H(u_1, \dots, u_m) = (F \times G)^{-1}(F(u_1, \dots, u_m), \Phi \circ F(u_1, \dots, u_m)) = (u_1, \dots, u_m, G^{-1} \circ \Phi \circ F(u_1, \dots, u_m))$

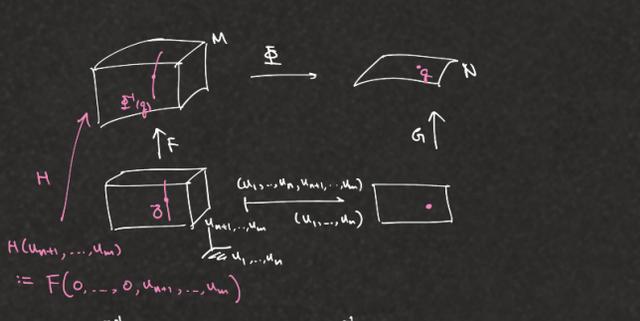
$D((F \times G)^{-1} \circ L \circ H)$
 $\begin{bmatrix} 1 & & & \\ & \ddots & & \\ & & 1 & \\ & & & \ddots \end{bmatrix} \xrightarrow{\text{row reduction}} \begin{bmatrix} 1 & & & \\ & \ddots & & \\ & & 1 & \\ & & & 0 \end{bmatrix}$
 $[L_x] = D((F \times G)^{-1} \circ L \circ H) \Rightarrow L_x$ is injective.
 Γ_Φ is a submanifold of $M \times N$.

L is not an immersion at $(0,0,0) \Rightarrow \nabla$ is not a subm of \mathbb{R}^3 .
 $G(x, y, z) = (x, y, z, \sqrt{x^2 + y^2})$
 $G^{-1} \circ L \circ F(x, y) = G^{-1} \circ L(x, y, \sqrt{x^2 + y^2}) = (x, y, 0)$
 $D(G^{-1} \circ L \circ F) = \begin{bmatrix} 1 & 0 \\ 0 & 1 \\ 0 & 0 \end{bmatrix}$
 $\text{id} \circ L \circ F(x, y) = \text{id} \circ L(x, y, \sqrt{x^2 + y^2}) = (x, y, \sqrt{x^2 + y^2})$
 $\text{not } C^\infty$ at $(0,0)$.

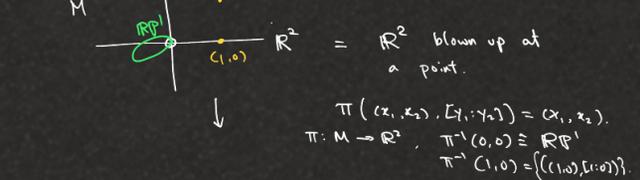
Immersion Thm
 \Rightarrow if $N \subset M$ submanifold, then at every $p \in N$ $\exists F: U \rightarrow \mathcal{O}_p \subset M$ s.t.
 $N \cap \mathcal{O} = \{F(u_1, \dots, u_n, 0, \dots, 0)\}$
 $\tilde{F}(u_1, \dots, u_n) = (F(u_1, \dots, u_n, 0, \dots, 0))$

Regular value Theorem (2.52)
 $\Phi: M^m \rightarrow N^n, q \in N, \Phi^{-1}(q) \neq \emptyset$
 If Φ is a submersion at every $p \in \Phi^{-1}(q)$, then $\Phi^{-1}(q)$ is a submanifold of M with $\dim = \dim M - \dim N$.

e.g. $f: \mathbb{R}^3 \rightarrow \mathbb{R}$
 f submersion on $f^{-1}(c)$
 $\Leftrightarrow \nabla f \neq 0$ on $f^{-1}(c)$.
 $f^{-1}(c)$ regular surface ($\dim = 3 - 1 = 2$).



$L: \Phi^{-1}(q) \rightarrow M$
 F
 $F^{-1} \circ L \circ H(u_1, \dots, u_m) = F^{-1} \circ L(F(0, \dots, 0, u_{n+1}, \dots, u_m)) = (0, \dots, 0, u_{n+1}, \dots, u_m)$
 e.g. $M = \{(x_1, x_2, [y_1 : y_2]) \in \mathbb{R}^2 \times \mathbb{R}P^1 : x_1 y_2 = x_2 y_1\}$
 $= \{(x_1, x_2, [y_1 : y_2]) : (x_1, x_2) \neq (0, 0), x_1 y_2 = x_2 y_1\} \cup \{(0, 0, [y_1 : y_2])\}$
 $\Rightarrow y_2 = \frac{x_2 y_1}{x_1} \Rightarrow [y_1 : y_2] = [y_1 : \frac{x_2 y_1}{x_1}] = [x_1 : x_2]$
 $\Rightarrow [y_1 : y_2] = [x_1 : x_2]$



$\Pi: M \rightarrow \mathbb{R}^2, \Pi^{-1}(0,0) \cong \mathbb{R}P^1$
 $\Pi^{-1}(1,0) = \{(1,0), [1:0]\}$
 G group, C^∞ smooth
 $\mu: G \times G \rightarrow G, (g, h) \mapsto gh$
 $\nu: G \rightarrow G, g \mapsto g^{-1}$
 $G = \text{Lie group} \xrightarrow{\text{def}} \mu, \nu \text{ are } C^\infty$
 $\text{Lie}(G)$ Lie algebra at 1_G
 $\text{Lie}(G) = T_e G$
 $GL(n, \mathbb{R}) \quad O(n), SO(n), \dots$