Problem Set #3

MATH 4033, Calculus on Manifold, Spring 2019

Problem 1. (a) Show that any complex manifold (i.e. transition maps are holomorphic) must be orientable.

Solution. Let $F(x_1, \ldots, x_n, y_1, \ldots, y_n)$ and $G(u_1, \ldots, u_n, v_1, \ldots, v_n)$ be local parametrizations on a complex manifold M. Since the transition map

$$(u_1, \ldots, u_n, v_1, \ldots, v_n) = G^{-1} \circ F(x_1, \ldots, x_n, y_1, \ldots, y_n)$$

is holomorphic, the Cauchy-Riemann equations must be satisfied: $\forall 1 \leq i, j \leq n$,

$$\frac{\partial u_i}{\partial x_j} = \frac{\partial v_i}{\partial y_j}$$
 and $\frac{\partial v_i}{\partial x_j} = -\frac{\partial u_i}{\partial y_j}$

Thus the Jacobian of the transition map is given by the block matrix:

$$D(G^{-1} \circ F) = \begin{bmatrix} \frac{\partial u_i}{\partial x_j} & \frac{\partial u_i}{\partial y_j} \\ \frac{\partial v_i}{\partial x_j} & \frac{\partial v_i}{\partial y_j} \end{bmatrix} = \begin{bmatrix} \frac{\partial u_i}{\partial x_j} & \frac{\partial u_i}{\partial y_j} \\ \frac{\partial u_i}{\partial y_j} & \frac{\partial u_i}{\partial x_j} \end{bmatrix}$$

To compute its determinant we will need a formula from linear algebra to compute the determinant of block matrices of the form

$$\begin{pmatrix} A & B \\ -B & A \end{pmatrix}$$

This is achieved by using the relation

$$\begin{pmatrix} A & B \\ -B & A \end{pmatrix} = \frac{1}{2} \begin{pmatrix} I & I \\ iI & -iI \end{pmatrix} \begin{pmatrix} A+iB & \\ & A-iB \end{pmatrix} \begin{pmatrix} I & -iI \\ I & iI \end{pmatrix}$$

Here $I = I_n$ is the $n \times n$ identity matrix, while $i = \sqrt{-1}$. Note that

$$\begin{pmatrix} I & I \\ iI & -iI \end{pmatrix}^{-1} = \frac{1}{2} \begin{pmatrix} I & -iI \\ I & iI \end{pmatrix}$$

Therefore,

$$\det \begin{pmatrix} A & B \\ -B & A \end{pmatrix} = \det \begin{pmatrix} A+iB \\ A-iB \end{pmatrix}$$
$$= \det(A+iB) \det(A-iB)$$
$$= \det(A+iB) \det(\overline{A+iB})$$
$$= \det(A+iB) \overline{\det(A+iB)} \ge 0$$

Since det $D(G^{-1} \circ F) \neq 0$, thus it must follow that

$$\det D(G^{-1} \circ F) = \det \begin{bmatrix} \frac{\partial u_i}{\partial x_j} & \frac{\partial u_i}{\partial y_j} \\ -\frac{\partial u_i}{\partial y_j} & \frac{\partial u_i}{\partial x_j} \end{bmatrix} > 0$$

Hence by definition, M is orientable.

(b) A smooth manifold M^{2n} is called a symplectic manifold if there exists a smooth 2-form ω such that $d\omega = 0$ and the only vector field X such that $\iota_X \omega = 0$ is the zero vector field. Show that any symplectic manifold must be orientable.

Solution. Consider the 2n-form

$$\Omega := \underbrace{\omega \wedge \cdots \wedge \omega}_{n \text{ times}}$$

We will show that Ω is a non-vanishing form on M. By **Proposition 4.25**, this will imply that M is orientable.

Let $p \in M$. Let (u_1, \ldots, u_n) be local coordinates around p. Then we can write

$$\omega_p = \sum_{i,j=1}^n \omega_{ij}(p) du^i \wedge du^j$$

Since ω is a differential form, it is alternating, thus the matrix $[\omega_{ij}(p)]$ is a real skewsymmetric matrix. Moreover, the assumption "if $\iota_X \omega = 0$, then X = 0" implies that the linear map $X_p \mapsto (\iota_X \omega)_p$ is injective (hence bijective since $T_p M$ and $T_p^* M$ have the same finite dimension). Thus, $[\omega_{ij}(p)]$ is an invertible matrix. Therefore, by results in linear algebra, $[\omega_{ij}(p)]$ can be decomposed into

$$[\omega_{ij}(p)] = Q \begin{pmatrix} \lambda_1 J & & \\ & \ddots & \\ & & \lambda_n J \end{pmatrix} Q^T$$

where Q is orthogonal, $J = \begin{pmatrix} 1 \\ -1 \end{pmatrix}$, and $\lambda_i > 0$ such that $\pm \lambda_i \sqrt{-1}$ are the eigenvalues of $[\omega_{ij}(p)]$. Consequently, there exists a basis $\{e_i^*\}_{i=1}^{2n}$ for T_p^*M such that

$$\omega_p = \sum_{k=1}^n \lambda_k e^*_{2k-1} \wedge e^*_{2k}$$

which implies that

$$\Omega_p = \omega_p \wedge \dots \wedge \omega_p = n! (\lambda_1 \dots \lambda_n) e_1^* \wedge \dots \wedge e_{2n}^* \neq 0$$

since $\lambda_1 \cdots \lambda_n > 0$. Since $\Omega_p \neq 0$ is true for any $p \in M$, we conclude that Ω is a non-vanishing 2n-form on M. This completes the proof.

Problem 2. Let M^n be a smooth manifold. For each $p \in M$ covered by local coordinates (u_1, \ldots, u_n) , we denote

$$\wedge^{n}T_{p}^{*}M := \operatorname{span}\left\{ du^{1}\big|_{p} \wedge \cdots \wedge du^{n}\big|_{p} \right\}.$$

Denote the *n*-form bundle of M by $\wedge^n T^*M := \bigcup_{p \in M} \{p\} \times \wedge^n T_p^*M$.

(a) Show that the n-form bundle of M is a smooth manifold. What is its dimension?

Solution. Denote the local parametrization around p by $F(u_1, \ldots, u_n) : \mathcal{U}_F \to \mathcal{O}_F$. Define

$$\dot{F}: \mathcal{U}_F \times \mathbb{R} \to \pi^{-1}(\mathcal{O}_F)
(u_1, \dots, u_n, a) \mapsto \left(F(u_1, \dots, u_n), a(du^1 \wedge \dots \wedge du^n) \big|_{F(u_1, \dots, u_n)} \right)$$

where $\pi : \wedge^n T^*M \to M$ is the projection $(p, \omega_p) \mapsto p$, and for convenience, we denote $(du^1 \wedge \cdots \wedge du^n)|_p = du^1|_p \wedge \cdots \wedge du^n|_p$. Then \tilde{F} is a local parametrization on $\wedge^n T^*M$.

Let $G(v_1, \ldots, v_n) : \mathcal{U}_G \to \mathcal{O}_G$ be another local parametrization around p, and let \tilde{G} be the similarly induced local parametrization on $\wedge^n T^*M$. We consider the transition maps:

$$(v_1,\ldots,v_n,b) = \tilde{G}^{-1} \circ \tilde{F}(u_1,\ldots,u_n,a)$$

Then we have $\tilde{G}(v_1, \ldots, v_n, b) = \tilde{F}(u_1, \ldots, u_n, a)$, and so by definition of \tilde{F}, \tilde{G} , we have

$$G(v_1, \dots, v_n) = F(u_1, \dots, u_n)$$
$$b(dv^1 \wedge \dots \wedge dv^n)\big|_{G(v_1, \dots, v_n)} = a(du^1 \wedge \dots \wedge du^n)\big|_{F(u_1, \dots, u_n)}$$

Fron these we also see that

$$b(dv^{1} \wedge \dots \wedge dv^{n})\big|_{G(v_{1},\dots,v_{n})} = a \frac{\partial(u_{1},\dots,u_{n})}{\partial(v_{1},\dots,v_{n})} (dv^{1} \wedge \dots \wedge dv^{n})\big|_{G(v_{1},\dots,v_{n})}$$

$$\therefore \qquad b = a \det D(F^{-1} \circ G)$$

$$= \frac{a}{\det D(G^{-1} \circ F)}$$

since det $D(G^{-1} \circ F) \neq 0$ on $\mathcal{V} := \mathcal{U}_F \cap \mathcal{U}_G$. Therefore,

$$\tilde{G}^{-1} \circ \tilde{F}(u_1, \dots, u_n, a) = \left(G^{-1} \circ F(u_1, \dots, u_n), \frac{a}{\det D(G^{-1} \circ F)} \right)$$

Since M is a smooth manifold, thus $G^{-1} \circ F$ is smooth. The last component is a rational function on \mathcal{V} , thus it is also smooth. Hence, $\tilde{G}^{-1} \circ \tilde{F}$.

Hence by definition, $\wedge^n T^*M$ is a smooth manifold of dimension $\dim \wedge^n T^*M = n + 1$. \Box

(b) Show that if M^n is orientable, then $\wedge^n T^*M$ is diffeomorphic to $M \times \mathbb{R}$.

Solution. By **Proposition 4.25** in lecture notes, it follows that there exists a non-vanishing smooth *n*-form Ω globally defined on *M*. Then for each $p \in M$, Ω_p is nonzero. Since $\wedge^n T_p^* M$ is 1-dimensional, thus

$$\wedge^n T_p^* M = \operatorname{span} \left\{ \Omega_p \right\} \tag{1}$$

Define $\Phi: M \times \mathbb{R} \to \wedge^n T^*M$ by

$$\Phi(p,\lambda) := (p,\lambda\Omega_p)$$

Since Ω is non-vanishing, this map Φ is injective. Indeed, if $(p, \lambda \Omega_p) = (q, \mu \Omega_q)$, then p = qand $\lambda \Omega_p = \nu \Omega_p$ implies that $\lambda = \mu$ (since $\Omega_p \neq 0$). Finally, as an immediate consequence of (1), Φ is also surjective. Hence, Φ is a bijection.

Let $p \in M$. Let $F(u_1, \ldots, u_n) : \mathcal{U} \to \mathcal{O}$ be a local parametrization around p, and let F be the induced local parametrization on $\wedge^n T^*M$ defined in part (a). Consider

$$(v_1, \dots, v_n, a) = \tilde{F}^{-1} \circ \Phi \circ (F \times id)(u_1, \dots, u_n, \lambda)$$

= $\tilde{F}^{-1} \circ \Phi (F(u_1, \dots, u_n), \lambda)$
= $\tilde{F}^{-1} \left(F(u_1, \dots, u_n), \lambda \Omega \Big|_{F(u_1, \dots, u_n)} \right)$

On \mathcal{O} , we may write

$$\Omega = f du^1 \wedge \dots \wedge du^n$$

for some locally defined $f \in C^{\infty}(\mathcal{O})$. Then it follows that

$$a = \lambda f(F(u_1, \dots, u_n))$$

and so

$$\tilde{F}^{-1} \circ \Phi \circ (F \times id)(u_1, \dots, u_n, \lambda) = (u_1, \dots, u_n, \lambda(f \circ F)(u_1, \dots, u_n))$$

Since f is smooth on \mathcal{O} , thus $f \circ F$ is smooth on \mathcal{U} , therefore $\tilde{F}^{-1} \circ \Phi \circ (F \times id)$. is smooth. Hence, Φ is smooth.

Finally, since Ω is non-vanishing, thus f is also non-vanishing on \mathcal{U} . Consequently we have

$$(F \times id)^{-1} \circ \Phi^{-1} \circ \tilde{F}(v_1, \dots, v_n, a) = \left(v_1, \dots, v_n, \frac{a}{(f \circ F)(v_1, \dots, v_n)}\right)$$

and so Φ^{-1} is also smooth.

Hence by definition, Φ is a diffeomorphism.

Problem 3. Let ω be the *n*-form on $\mathbb{R}^{n+1} \setminus {\vec{0}}$ defined by:

$$\omega = \frac{1}{|\vec{x}|^{n+1}} \sum_{i=1}^{n+1} (-1)^i x_i dx^1 \wedge \dots \wedge dx^{i-1} \wedge dx^{i+1} \wedge \dots \wedge dx^{n+1}$$

where $\vec{x} = (x_1, \dots, x_{n+1})$ and $|\vec{x}| = \sqrt{x_1^2 + \dots + x_{n+1}^2}$.

(a) Show that ω is closed.

Solution. By direct computation, we have

$$\begin{split} d\omega &= \sum_{i=1}^{n} (-1)^{i-1} \left(\sum_{j=1}^{n+1} \frac{\partial}{\partial x^{j}} \frac{x_{i}}{|\vec{x}|^{n+1}} \right) dx^{j} \wedge dx^{1} \wedge \dots \wedge dx^{i-1} \wedge dx^{i+1} \wedge \dots \wedge dx^{n+1} \\ &= \sum_{i=1}^{n} (-1)^{i-1} \left(\frac{\partial}{\partial x^{i}} \frac{x_{i}}{|\vec{x}|^{n+1}} \right) dx^{i} \wedge dx^{1} \wedge \dots \wedge dx^{i-1} \wedge dx^{i+1} \wedge \dots \wedge dx^{n+1} \\ &= \sum_{i=1}^{n} \left(\frac{1}{|\vec{x}|^{n+1}} - \frac{n+1}{2} \cdot \frac{2x_{i}^{2}}{|\vec{x}|^{n+3}} \right) dx^{1} \wedge \dots \wedge dx^{i-1} \wedge dx^{i} \wedge dx^{i+1} \wedge \dots \wedge dx^{n+1} \\ &= \left[\sum_{i=1}^{n} \frac{1}{|\vec{x}|^{n+1}} - \frac{n+1}{|\vec{x}|^{n+3}} \sum_{i=1}^{n} x_{i}^{2} \right] dx^{1} \wedge \dots \wedge dx^{n} \\ &= \left(\frac{n+1}{|\vec{x}|^{n+1}} - \frac{(n+1)|\vec{x}|^{2}}{|\vec{x}|^{n+3}} \right) dx^{1} \wedge \dots \wedge dx^{n} \\ &= 0 \end{split}$$

Hence by definition, ω is closed.

(b) Let $\mathbb{S}^n = \{ \vec{x} \in \mathbb{R}^{n+1} : |\vec{x}| = 1 \}$. Given a smooth function $f : \mathbb{S}^n \to (0, \infty)$ and denote

$$\Sigma_f := \{ f(\vec{x})\vec{x} : \vec{x} \in \mathbb{S}^n \}$$

i. Show that Σ_f is an n-submanifold of ℝⁿ⁺¹ \ {0}.
Solution. (1) Since f(x) ≠ 0 for all x ∈ Sⁿ, thus 0 ∉ Σ_f and so Σ_f is a subset of ℝⁿ⁺¹ \ {0}.

(2) Let $\vec{x} \in \mathbb{S}^n$ and let $F(u_1, \ldots, u_n) : \mathcal{U}_F \to \mathcal{O}_F$ be a local parametrization around \vec{x} . Define $\tilde{F} : \mathcal{U}_F \to \mathcal{V}_F$ by

$$\tilde{F}(u_1,\ldots,u_n) := f(F(u_1,\ldots,u_n))F(u_1,\ldots,u_n)$$

where $\mathcal{V}_F := \{f(\vec{x})\vec{x} : \vec{x} \in \mathcal{O}_F\}$. The \tilde{F} is a local parametrization around $f(\vec{x})\vec{x}$ on Σ_f .

Let $G(v_1, \ldots, v_n)$ be another local parametrization around \vec{x} and let \tilde{G} be the similarly induced local parametrization around $f(\vec{x})\vec{x}$ on Σ_f . Consider the transition map

$$(v_1,\ldots,v_n)=G^{-1}\circ F(u_1,\ldots,u_n)$$

Then we have $\tilde{G}(v_1, \ldots, v_n) = \tilde{F}(u_1, \ldots, u_n)$, i.e.

$$f(G(v_1,\ldots,v_n))G(v_1,\ldots,v_n) = f(F(u_1,\ldots,u_n))F(u_1,\ldots,u_n)$$
(2)

Since $F(u_1, \ldots, u_n), G(v_1, \ldots, v_n) \in \mathbb{S}^n$, thus by taking norm of both sides, and using the fact that f > 0, we obtain

$$f(G(v_1,\ldots,v_n)) = f(F(u_1,\ldots,u_n))$$

Substitute this back into (2), we see that $G(v_1, \ldots, v_n) = F(u_1, \ldots, u_n)$. Thus

$$\tilde{G}^{-1} \circ \tilde{F}(u_1, \dots, u_n) = G^{-1} \circ F(u_1, \dots, u_n)$$

is smooth. Hence by definition, Σ_f is a smooth *n*-manifold.

(3) Denote $\iota_f: \Sigma_f \to \mathbb{R}^{n+1} \setminus \{\vec{0}\}$ the inclusion map. Then we have

$$\iota_f \circ \tilde{F}(u_1, \ldots, u_n) = f(F(u_1, \ldots, u_n))F(u_1, \ldots, u_n)$$

By the product rule, we have

$$\frac{\partial \iota_f}{\partial u_i} = \frac{\partial (f \circ F)}{\partial u_i} F(u_1, \dots, u_n) + (f \circ F)(u_1, \dots, u_n) \frac{\partial F}{\partial u_i}$$

Here, since $F(u_1, \ldots, u_n) \in \mathbb{R}^{n+1}$, it makes sense to speak of $\frac{\partial F}{\partial u_i}$ and it is tangent to \mathbb{S}^n . Thus, we identify $\frac{\partial F}{\partial u_i}$ as the tangent vector $\frac{\partial}{\partial u_i}$, as in the case of regular surface.

Taking $\mathcal{B} = \left\{ \frac{\partial F}{\partial u_1}, \dots, \frac{\partial F}{\partial u_n}, F \right\}$ as a basis for $T_{f(\vec{x})\vec{x}}(\mathbb{R}^{n+1} \setminus \{\vec{0}\}) \simeq \mathbb{R}^{n+1}$, we see that $\left[\frac{\partial \iota_f}{\partial u_i} \right]_{\mathcal{B}} = \begin{pmatrix} 0 & \cdots & f \circ F & \cdots & 0 & \frac{\partial (f \circ F)}{\partial u_i} \end{pmatrix}^T$

where $f \circ F$ is at the *i*-th position. Now, since the matrix

$$\begin{pmatrix} f \circ F & 0 & \cdots & 0 \\ 0 & f \circ F & \cdots & 0 \\ \vdots & & & \\ 0 & 0 & \cdots & f \circ F \\ \frac{\partial(f \circ F)}{\partial u_1} & \frac{\partial(f \circ F)}{\partial u_2} & \cdots & \frac{\partial(f \circ F)}{\partial u_n} \end{pmatrix} = \begin{pmatrix} (f \circ F)I_n \\ \nabla(f \circ F) \end{pmatrix}$$

has full rank (because $f \neq 0$), this shows that the vectors $\frac{\partial \iota_f}{\partial u_i}$ are linearly independent. Thus, $[\iota_{f*}]$ has full rank. Therefore, ι_f is an immersion.

Hence by definition, Σ_f is a submanifold of $\mathbb{R}^{n+1} \setminus \{\vec{0}\}$.

ii. Denote $\iota_f : \Sigma_f \to \mathbb{R}^{n+1} \setminus \{\vec{0}\}$ the inclusion map. Show that the absolute value of $\left| \int_{\Sigma_f} \iota_f^* \omega \right|$ is independent of the function $f : \mathbb{S}^n \to (0, \infty)$.

Solution. We need to show that for any smooth functions $f, g: \mathbb{S}^n \to (0,\infty)$, we have

$$\left| \int_{\Sigma_f} \iota_f^* \omega \right| = \left| \int_{\Sigma_g} \iota_g^* \omega \right| \tag{3}$$

Since f, g are continuous and \mathbb{S}^n is compact, both of them achieve a positive minimum on \mathbb{S}^n . Thus, there is an r > 0 such that f, g > r on \mathbb{S}^n . Denote $\mathbb{S}^n(r)$ the sphere of radius r centered at $\vec{0}$, and denote $\iota_r : \mathbb{S}^n(r) \to \mathbb{R}^{n+1} \setminus {\{\vec{0}\}}$ the inclusion map.

Let M_f be the closed region bounded between Σ_f and $\mathbb{S}^n(r)$. Then M_f is a compact orientable smooth (n + 1)-manifold with boundary

$$\partial M = \Sigma_f \sqcup \mathbb{S}^n(r)$$

This can be checked easily and we omit the details. Now, since by (a), ω is closed, thus by the generalized Stokes' Theorem,

$$0 = \int_{M} d\omega = \int_{\partial M} \omega = \varepsilon_f \int_{\Sigma_f} \iota_f^* \omega + \varepsilon_r \int_{\mathbb{S}^n(r)} \iota_r^* \omega$$

where $\varepsilon_f, \varepsilon_r \in \{\pm 1\}$ depends on the chosen orientation. Thus,

$$\varepsilon_f \int_{\Sigma_f} \iota_f^* \omega = -\varepsilon_r \int_{\mathbb{S}^n(r)} \iota_r^* \omega$$

Taking absolute value, we obtain

$$\left| \int_{\Sigma_f} \iota_f^* \omega \right| = \left| \int_{\mathbb{S}^n(r)} \iota_r^* \omega \right| \tag{4}$$

Now do the same for g; namely, consider M_g the closed region bounded between Σ_g and $\mathbb{S}^n(r)$. By the same argument, we also have

$$\left| \int_{\Sigma_g} \iota_g^* \omega \right| = \left| \int_{\mathbb{S}^n(r)} \iota_r^* \omega \right| \tag{5}$$

Combining (4) and (5) proves the desired equality (3). \Box

iii. Find the value of the above integral. (Hint: It may be difficult to compute it directly, but you may pick a particular nice function f, and also find a nicer *n*-form η on \mathbb{R}^{n+1} such that $\iota_f^* \omega = \iota_f^* \eta$, then find the integral of $\iota_f^* \eta$ over Σ_f).

Solution. Note that the result of part ii also tells us that

$$\left|\int_{\Sigma_f} \iota_f^* \omega\right| = \left|\int_{\mathbb{S}^n(r)} \iota_r^* \omega\right| = \left|\int_{\mathbb{S}^n} \iota^* \omega\right|$$

where $\iota^* : \mathbb{S}^n \to \mathbb{R}^{n+1} \setminus {\vec{0}}$ denotes the inclusion map. Thus it suffices to compute the rightmost term.

Following the hint, we consider

$$\eta = \sum_{i=1}^{n+1} (-1)^i x_i dx^1 \wedge \dots \wedge dx^{i-1} \wedge dx^{i+1} \wedge \dots \wedge dx^{n+1}$$

Clearly, η is a smooth *n*-form defined on the whole \mathbb{R}^{n+1} . Moreover, since every point \vec{x} on \mathbb{S}^n satisfies $|\vec{x}| = 1$, thus $\iota_f^* \omega = \iota_f^* \eta$. Finally, by direct computation, we have

$$d\eta = (n+1)dx^1 \wedge \dots \wedge dx^{n+1}$$

Therefore by the generalized Stokes' theorem again,

$$\int_{\mathbb{S}^n} \iota^* \omega = \int_{\mathbb{S}^n} \iota^* \eta$$

=
$$\int_{\partial B^{n+1}} \eta$$

=
$$\int_{B^{n+1}} d\eta$$

=
$$\int_{B^{n+1}} (n+1) dx^1 \wedge \dots \wedge dx^{n+1}$$

=
$$(n+1) \int_{B^{n+1}} dx^1 \cdots dx^n$$

=
$$(n+1) \operatorname{Vol}(B^{n+1})$$

where B^{n+1} is the closed unit ball in \mathbb{R}^{n+1} . Hence we conclude that

$$\left| \int_{\Sigma_f} \iota_f^* \omega \right| = (n+1) \operatorname{Vol}(B^{n+1}).$$