

# Practice Problems For Mathematics 4B03

## Question 1 : (Carmo page 61)

An  $n$ -dimensional differentiable manifold with (regular) boundary is a set  $M$  and a family of injective maps  $f_\alpha : U_\alpha \subset H^n \rightarrow M$  of open sets of  $H^n$  into  $M$  such that:

1.  $\bigcup_\alpha f_\alpha(U_\alpha) = M$
  2. For all pairs  $\alpha, \beta$  with  $f_\alpha(U_\alpha) \cap f_\beta(U_\beta) = W \neq \emptyset$  the sets  $f_\alpha^{-1}(W)$  and  $f_\beta^{-1}(W)$  are open sets in  $H^n$  and the maps  $f_\beta^{-1} \circ f_\alpha, f_\alpha^{-1} \circ f_\beta$  are differentiable.
  3. The family  $\{(U_\alpha, f_\alpha)\}$  is maximal relative to (1) and (2).
- (i)  $S^4$  is an example of a four-dimensional compact manifold with boundary.
- (ii) The mobius band is an example of a non-orientable two-dimensional compact manifold with boundary.
- (iii) A cone with a point removed or  $H^n$ , the half plane with dimension  $n$ , are both examples of an orientable non-compact manifold with boundary.

## Question 2 : (Hitchin page 23)

A vector field on a manifold  $M$  is a smooth map

$$X : M \rightarrow TM = \bigcup_{a \in M} T_a$$

such that

$$p \circ X = id_M.$$

- $T_a$  when  $a \in M$  is the dual space of the quotient space  $T_a^* = C^\infty(M)/Z_a$
  - $C^\infty(M)$  is all the  $C^\infty$  function on  $M$ . Recall that a function is  $C^\infty$  if it has derivatives of all orders.
  - $p : TM \rightarrow M$  is the projection map which assigns  $X_a \in T_a M$  to  $a$ .  $p$  has the property that it is smooth with surjective derivative.
- (i) For  $a, b \in \mathbb{H}$  (the unit quaternions) with the regular definitions of  $i, j$  and  $k$  the following 6 vector fields are everywhere linearly independent on  $S^3 \times S^3$ .

$$\begin{array}{ll} \langle ia, ib \rangle & \langle ia, jb \rangle \\ \langle ja, jb \rangle & \langle ia, kb \rangle \\ \langle ka, kb \rangle & \langle ja, kb \rangle \end{array}$$

- (ii) Pictured on Camo page 101 for  $I = -2$  where  $I$  is the index.

(iii) By Gauss-Bonnet theorem there are no vector fields on  $S^2$  which have no zeros. The explanation is as follows: Gauss Bonnet Theorem states that

$$2\pi\chi(M) = 2\pi \sum_{p_i \in A} I(p_i) = \iint_M k dA$$

where  $\chi$  is the Euler characteristic,  $A = \{p : V(p) = 0\}$  where  $V$  is any vector field, and  $I$  is the index of  $p_i$ .

We know that  $\chi(S^2) = 2$  however in order to have a vector field  $V$  with no zeros we must have that  $2\pi\chi(S^2) = 0$  which is impossible.

**Question 3** : (Garrity page 122)

Let  $M$  be a manifold. An exterior differential  $k$ -form on  $M$  is a map  $\omega$  such that

$$\omega : M \longrightarrow \wedge^k(T_p M)^*,$$

Written:

$$\omega(p) = \sum_{i_1 < \dots < i_k} a_{i_1 \dots i_k}(p) (dx^{i_1} \wedge \dots \wedge dx^{i_k})_p$$

for  $i_j \in \{1 \dots n\}$ , where each  $a_{i_1 \dots i_k}$  is differentiable.

- (i) There are no closed 2-forms on  $S^3$  that are not exact.
- (ii) A simple closed 1-form on the torus  $T^2$ , using the canonical parametrization in euclidian space, is:

$$\omega = d\theta$$

(iii)

**Question 4** : (mathworld)

A *lie group* is a differentiable manifold obeying the group properties and that satisfies the additional condition that the group operations are differentiable.

The simplest examples of Lie groups are one-dimensional. Under addition, the real line is a Lie group. After picking a specific point to be the identity element, the circle is also a Lie group. Another point on the circle at angle  $\theta$  from the identity then acts by rotating the circle by the angle  $\theta$ . In general, a Lie group may have a more complicated group structure, such as the orthogonal group  $O(n)$  (i.e., the orthogonal matrices), or the general linear group (i.e., the invertible matrices).

A *Lie Group* is a differentiable manifold  $G$  that is also a group in the algebraic sense, with multiplication  $m : G \times G \longrightarrow G$  and inversion  $i : G \longrightarrow G$ , both differentiable, given by:

$$m(g, h) = gh \qquad i(g) = g^{-1}$$

Look at  $SO(3) = \{A \in O(3) : \det(A) = 1\}$ :

This is clearly a group under matrix multiplication since  $I_3 \in SO(3)$ , matrix multiplication is associative, and for  $A, B \in SO(3)$ :

$$(AB)^T = B^T A^T = B^{-1} A^{-1} = (AB)^{-1} \quad \det(AB) = \det(A)\det(B) = 1$$

and

$$A^{-1} = A^T \in SO(3) \quad \text{since} \quad \det(A) = \det(A^T) \quad \text{and} \quad A^T \in O(3).$$

In  $SO(3)$ , multiplication is differentiable because the matrix entries of  $AB$  are linear polynomials of the entries of  $A$  and  $B$ , and inversion is differentiable because Cramer's rule expresses entries of  $A^{-1}$  as rational functions of entries of  $A$ .

Look at  $T^3 = S^1 \times S^1 \times S^1$ :

We can easily see that  $S^1$  is a lie group by simply imbedding it in the complex plane. Then  $S^1 = \{z \in \mathbb{C} : |z| = 1\}$ . This is a group under complex multiplication, and  $m(e^{i\theta_1}, e^{i\theta_2}) = e^{i(\theta_1+\theta_2)}$  and  $i(e^{i\theta_1}) = e^{-i\theta_1}$  are both clearly smooth maps.

Now, if  $G_1$  and  $G_2$  are lie groups,  $G_1 \times G_2$  is also a lie group with componentwise multiplication, so  $T^3$  is a lie group.

Next, a basis for the tangent space of  $SO(3)$  at the identity is:

$$E_1 = \begin{bmatrix} 0 & 1 & 0 \\ -1 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix} \quad E_2 = \begin{bmatrix} 0 & 0 & 1 \\ 0 & 0 & 0 \\ -1 & 0 & 0 \end{bmatrix} \quad E_3 = \begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & 1 \\ 0 & -1 & 0 \end{bmatrix}.$$

Since  $SO(3)$  is a lie group, we can use the group action through left multiplication to cycle through the group, so our linearly independent vector fields are:

$$\varphi(a) = aE_1 \quad \varphi(a) = aE_2 \quad \varphi(a) = aE_3.$$

NOT DONE

### Question 5: (Hitchin page 53)

An  $n$ -dimensional manifold is said to be *orientable* if it has an everywhere non-vanishing  $n$ -form  $\omega$ .

$\mathbb{R}p^n$  is orientable if  $n$  is odd and nonorientable if  $n$  is even. There is a map  $\phi : S^n \rightarrow \mathbb{R}p^n$  defined as  $\phi : x \mapsto [x]$  where  $[x]$  is the equivalency class of  $x \sim -x$  where the  $\det \phi = (-1)^{n+1}$  so  $S^n$  has an orientation which will carry over to  $\mathbb{R}p^n$  if the  $\det \phi = 1$ . This implies that if  $n$  is odd  $\mathbb{R}p^n$  has an orientation.

Yes, all Lie groups have an orientation. Pick any orientation at the identity point and then move this orientation to any point  $p$  by using the group operation.

**Question 6:** (mathworld)

Let  $f : M \rightarrow N$  be a map between two compact, connected, oriented  $n$ -dimensional manifolds without boundary. Then  $f$  induces a homomorphism  $f_*$  from the homology groups  $H_n(M)$  to  $H_n(N)$ , both canonically isomorphic to the integers, and so  $f_*$  can be thought of as a homomorphism of the integers. The integer  $d(f)$  to which the number 1 gets sent is called the degree of the map  $f$ .

There is an easy way to compute  $d(f)$  if the manifolds involved are smooth. Let  $x \in \mathbb{N}$ , and approximate  $f$  by a smooth map homotopic to  $f$  such that  $x$  is a "regular value" of  $f$  (which exist and are everywhere by Sard's theorem). By the implicit function theorem, each point in  $f^{-1}(x)$  has a neighborhood such that restricted to it is a diffeomorphism. If the diffeomorphism is orientation preserving, assign it the number  $+1$ , and if it is orientation reversing, assign it the number  $-1$ . Add up all the numbers for all the points in  $f^{-1}(x)$ , and that is the  $d(f)$ , the degree of  $f$ . One reason why the degree of a map is important is because it is a homotopy invariant. A sharper result states that two self-maps of the  $n$ -sphere are homotopic iff they have the same degree. This is equivalent to the result that the  $n$ -th homotopy group of the  $n$ -sphere is the set  $\mathbb{Z}$  of integers. The isomorphism is given by taking the degree of any representation.

One important application of the degree concept is that homotopy classes of maps from  $n$ -spheres to  $n$ -spheres are classified by their degree (there is exactly one homotopy class of maps for every integer  $n$ , and  $n$  is the degree of those maps).

A map  $F$  of degree one from the torus  $T^2 = S^1 \times S^1$  to the sphere  $S^2$  is given by:

$$F : (\theta, \phi) \mapsto (\theta', \phi')$$

where

$$T^2 = S^1 \times S^1 = ((a + b \cos \phi) \cos \theta, (a + b \cos \phi) \sin \theta, b \sin \phi)$$

and

$$S^2 = (\cos \theta' \cos \phi', \sin \theta' \cos \phi', \sin \phi')$$

Where  $F^{-1}(\pi, 0) = (\pi, 0)$  and  $\text{sign}(DF_{\pi,0}) = 1$  which implies that  $\text{deg}F = 1$ .

**Question 7:** Since there are no exact 0-forms on  $T^2$  or  $S^2$ , and the closed forms on  $S^2$  and  $T^2$  are functions with  $df = 0$  (constants). We have that

$$H^0(T^2) \approx H^0(S^2) \cong \mathbb{R}$$

Since every circle on  $S^2$  is contractible to a point and every 1-form on  $S^2$  can be seen as a 1-form on a circle in  $S^2$  because if you have a closed form  $\omega$  on  $S^2$  by Poincaré's Lemma you may take  $\omega = df_+$  for some function  $f_+$  on the upper half of  $\omega$  and  $\omega = df_-$  for some function  $f_-$  on the lower half. Since

$$\int_{\text{the equator}} \omega = 0$$

we have that

$$\oint df_+ = \oint df_- = 0 \Rightarrow \oint df_+ - df_- = 0$$

Which gives  $d(f_+ - f_-) = 0$  so  $f_+ = f_- + C$  for some constant  $C$ . So for  $S^2$   $\omega = d(f_+)$  for some function  $f$ , so  $\omega$  is exact.

**lemma:** every closed 1-form is exact. So there are no closed non-exact 1-forms  $\Rightarrow H^1(S^2) = \{0\}$

$T^2$  on the other hand has 2-linearly independent 1-forms  $d\theta_1, d\theta_2$  where  $T^2$  is parameterized by  $(e^{i\theta_1}, e^{i\theta_2})$ .

Any closed one-form on  $T^2$  differs from  $c_1 d\theta_1 + c_2 d\theta_2 + \dots$   $c_1, c_2 \in \mathbb{R}$  by an exact form. So  $\{\text{closed forms/exact forms}\} \cong \mathbb{R}^2 \Rightarrow H^1(T^2) \approx \mathbb{R}^2$  and isomorphic to  $H^0(T^2)$  and  $H^0(S^2)$ , so

$$H^2(T^2) \approx \mathbb{R} \approx H^2(S^2)$$

Now to show that every differentiable map  $f : S^2 \rightarrow T^2$  has degree zero we do

$$\text{deg}(f) = \frac{\int_S f^* \omega}{\int_T \omega}$$

so  $\omega$  is a closed form which is not exact because  $\text{deg}(f) = \frac{0}{\text{something}} = 0$ .

### Question 8: .

To prove that  $\mathcal{L}_x \phi = \iota_x d\phi + d\iota_x \phi$  where  $\iota_x : \Omega^p \rightarrow \Omega^{p-1}$ ,  $d : \Omega^p \rightarrow \Omega^{p+1}$ , and  $\mathcal{L}_x : \Omega^p \rightarrow \Omega^p$  we only need to check the formula on functions and 1-forms of the form  $dx^i$ . So we let

$$\alpha = \sum a_{i_1, \dots, i_k} dx^{i_1} \wedge \dots \wedge dx^{i_k}.$$

So since  $\alpha$  is a  $p$ -form  $\iota_x \alpha(v_1, \dots, v_{p-1}) = \alpha(x, v_1, \dots, v_{p-1})$  and

$$\mathcal{L}_x f = \lim_{t \rightarrow 0} \frac{\phi_t^*(f) - f}{t} = \frac{f \circ \phi_t - f}{t}.$$

So the directional derivative of  $F$  in the direction of  $x$  is given by  $(\iota_x d + d\iota_x)f = \iota_x df = df(x) = x(f) = df(x)$ . So  $\mathcal{L}_x = \iota_x d + d\iota_x$  which implies that  $\mathcal{L}_x \phi = (\iota_x d + d\iota_x)\phi = \iota_x d\phi + d\iota_x \phi$ .

To compute  $\mathcal{L}_x \phi$  for  $X = x \frac{\partial}{\partial x} + y \frac{\partial}{\partial y} + z \frac{\partial}{\partial z}$  and  $\phi = e^{-x^2 - y^2 - z^2} dx \wedge dy \wedge dz$  on  $\mathbb{R}^3$  we realize that

$$\begin{aligned} &= \mathcal{L}_x(f(x, y, z) dx \wedge dy \wedge dz) \\ &= (\mathcal{L}_x f) dx \wedge dy \wedge dz + f d(\mathcal{L}_x x) \wedge dy \wedge dz + f dx \wedge d(\mathcal{L}_x y) \wedge dz + f dx \wedge dy \wedge d(\mathcal{L}_x z) \end{aligned}$$

where  $\mathcal{L}_x x = (x \frac{\partial}{\partial x} + y \frac{\partial}{\partial y} + z \frac{\partial}{\partial z})x = x$  so

$$= \mathcal{L}_x f dx \wedge dy \wedge dz + 3f dx \wedge dy \wedge dz$$

we also note that

$$\begin{aligned}
 &= \mathcal{L}_x f \\
 &= \left(x \frac{\partial}{\partial x} + y \frac{\partial}{\partial y} + z \frac{\partial}{\partial z}\right) e^{-x^2-y^2-z^2} + x(e^{-x^2-y^2-z^2})(-2x) + y(e^{-x^2-y^2-z^2})(-2y) + z(e^{-x^2-y^2-z^2})(-2z) \\
 &= -(2x^2 + 2y^2 + 2z^2)e^{-x^2-y^2-z^2}
 \end{aligned}$$

so we complete the computation by doing

$$\begin{aligned}
 &= \mathcal{L}_x f dx \wedge dy \wedge dz + 3f dx \wedge dy \wedge dz \\
 &= -(2x^2 + 2y^2 + 2z^2)e^{-x^2-y^2-z^2} dx \wedge dy \wedge dz + 3e^{-x^2-y^2-z^2} dx \wedge dy \wedge dz
 \end{aligned}$$

**Question 9:**

**Question 10:** (Garrity page 138)

*Stoke's Theory:* Let  $M$  be an oriented  $k$ -dimensional manifold in  $\mathbb{R}^n$  with boundary  $\partial M$ , a smooth  $(k-1)$ -dimensional manifold with orientation induced from the orientation of  $M$ . Let  $\omega$  be a differential  $(k-1)$ -form. Then:

$$\int_M d\omega = \int_{\partial M} \omega.$$

This is the quantitative version of the intuition that the

average of a function on boundary = average of a derivative on interior.

We will define  $S^-$  to be the sphere  $x^2 + y^2 + z^2 \leq 1$  and  $S^+$  to be the sphere  $x^2 + y^2 + z^2 \leq 4$ . and not that  $\int_{S^2} P dy \wedge dz + Q dz \wedge dx + R dx \wedge dy = \int (P, Q, R) \cdot \vec{n}$  where  $\vec{n}$  is the normal to the sphere. Finally as given

$$\omega = \frac{xdy \wedge dz + ydz \wedge dx + zdx \wedge dy}{x^2 + y^2 + z^2}$$

**for  $S^+$**

$$\int_{x^2+y^2+z^2=1} \frac{(x, y, z)}{4} \cdot \frac{(x, y, z)}{z} = \int_{S^2(2)} \frac{1}{2} = \frac{1}{2} \text{vol}(S^2(2)) = \frac{1}{2} 4\pi \cdot 4 = 8\pi$$

**for  $S^-$**

$$\int_{x^2+y^2+z^2=1} (x, y, z) \cdot (x, y, z) = \int_{S^2} 1 = 4\pi$$

So

$$\int_{\partial M} = \int_{S^+} \omega - \int_{S^-} \omega = 8\pi - 4\pi = 4\pi$$

Now it is necessary to check  $\int d\omega$  against Stokes Theorem.

$$\begin{aligned}
d\omega &= 3 \frac{dx \wedge dy \wedge dz}{x^2 + y^2 + z^2} - \frac{(2x^2 + 2y^2 + 2z^2)dx \wedge dy \wedge dz}{(x^2 + y^2 + z^2)^2} \\
&= 3 \frac{dx \wedge dy \wedge dz}{x^2 + y^2 + z^2} - 2 \frac{dx \wedge dy \wedge dz}{x^2 + y^2 + z^2} \\
&= \frac{dx \wedge dy \wedge dz}{x^2 + y^2 + z^2}
\end{aligned}$$

and to take the integral we use polar co-ordinates and since the angles don't matter the integral will be the volume of the sphere

$$\int_{S^2} d\theta d\phi = \int_1^2 \frac{1}{r^2} \cdot r^2 dr = 4\pi$$

so we have that  $\int_M d\omega = \int_{\partial M} \omega$  as desired.

**Question 11:**

**Question 12:** (Hitchin page 61)

*Brouwer's fixed point theorem:* Let  $B$  be the unit ball  $\{x \in \mathbb{R}^n : \|x\| \leq 1\}$  and let  $F : B \rightarrow B$  be a smooth map from  $B$  to itself. Then  $F$  has a fixed point, that is, there exists  $x$  such that  $F(x) = x$ .

*proof:*

**Step 1:** Show that there does not exist a differentiable map  $f : B^n \rightarrow S^{n-1} = \partial B^n$  such that  $f|_{\partial B^n} = \text{identity}$ . Since  $\partial B^n$  is a compact, orientable manifold there is a nowhere vanishing  $n-1$  form  $\omega$  on  $S^{n-1}$ . If we assume such an  $f$  exists then  $d(f^*(\omega)) = f^*(d(\omega)) = 0$  since  $\omega$  is an  $n-1$  form and  $\dim(S^{n-1}) = n-1$ , so  $d\omega = 0$ . Now by Stokes Theory we have:

$$0 = \int_B d(f^*(\omega)) = \int_{\partial B^n} f^*(\omega) = \int_{\partial B^n} \omega \neq 0$$

since  $\omega$  is increasing. This serves as a contradiction.

**Step 2:** Assume there exists a differentiable  $g : B^n \rightarrow B^n$  with  $g(p) \neq p$  for all  $p \in B^n$ . Then the line through  $p$  and  $g(p)$  intersects  $\partial B^n$  at two points, so the ray starting at  $g(p)$  and passing through  $p$  intersects  $\partial B^n$  at one point.

Let  $h : B^n \rightarrow \partial B^n$  be the map given by  $p \mapsto t_p(p - g(p))$  where  $t_p$  is some non-negative real number so that  $\|g(p) + t_p(p - g(p))\| = 1$ .

Then  $h$  is a continuous differentiable map and well defined because  $g(p) \neq p$  and  $h|_{\partial B^n} = \text{identity}$  which contradicts Step 1.

So it must be the case that the the Brouwer's fixed point theorem is correct.

**Question 13:** (Clara)

Given  $\sigma(u, v) = (a \cos u \cos v, b \cos u \sin v, c \sin u)$ , the parameterization of the ellipsoid, the calculation for the Gaussian curvature is as follows:

$$\begin{aligned}
\sigma_u &= (-a \sin u \cos v, -b \sin u \sin v, c \cos u) & \sigma_v &= (-a \cos u \sin v, b \cos u \cos v, 0) \\
\sigma_{uu} &= (a \cos u \cos v, -b \cos u \sin v, -c \sin u) & \sigma_{uv} &= (a \sin u \sin v, -b \sin u \cos v, 0) \\
\sigma_{vv} &= (-a \cos u \cos v, -b \cos u \sin v, 0)
\end{aligned}$$

$$\begin{aligned}
n &= \frac{\phi_u \times \phi_v}{\|\phi_u \times \phi_v\|} \\
E &= \langle \sigma_u, \sigma_u \rangle = \sin^2 u (a^2 \cos^2 v + b^2 \sin^2 v) + c^2 \cos^2 u \\
F &= \langle \sigma_u, \sigma_v \rangle = (a^2 - b^2) \cos u \cos v \sin u \sin v \\
G &= \langle \sigma_v, \sigma_v \rangle = \cos^2 u [(a^2 - b^2) \sin^2 v + b^2] \\
L &= \phi_{uu} \cdot n = \frac{abc \cos u}{\sqrt{b^2 c^2 \cos^4 u \cos^2 v + a^2 c^2 \cos^4 u \sin^2 v + a^2 b^2 \cos^2 u \sin^2 u}} \\
M &= \phi_{uv} \cdot n = 0 \\
N &= \phi_{vv} \cdot n = \frac{abc \cos^3 u}{\sqrt{b^2 c^2 \cos^4 u \cos^2 v + a^2 c^2 \cos^4 u \sin^2 v + a^2 b^2 \cos^2 u \sin^2 u}} \\
K &= \frac{LN - M^2}{EG - F^2} = \text{gaussian curvature}
\end{aligned}$$

**Question 14:**

**Question 15:**