Differentiable Manifolds §6. Smooth Maps on a Manifold

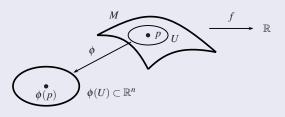
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Smooth Functions on a Manifold

Definition (Smooth functions)

Let M be a manifold of dimension n.

- A function $f: M \to \mathbb{R}$ is said to be C^{∞} or smooth at a point $p \in M$ when there is a chart (U, ϕ) about p in M such that the function $f \circ \phi^{-1} : \phi(U) \to \mathbb{R}$ is C^{∞} at $\phi(p)$ (here $\phi(U)$ is an open subset of \mathbb{R}^n).
- We say that f is C^{∞} on M when it is C^{∞} at every point of M.



Smooth Functions on a Manifold

Remark

- The smoothness condition is independent of the choice of the chart (U, ϕ) .
- If (V, ψ) is another chart about p and $f \circ \phi^{-1}$ is C^{∞} , then $f \circ \psi^{-1} = (f \circ \phi^{-1}) \circ (\phi \circ \psi^{-1})$ is C^{∞} at p as well, since the transition map $\phi \circ \psi^{-1}$ is a C^{∞} .

Remark

- If a function $f: M \to \mathbb{R}$ is C^{∞} at p, then it is automatically continuous at p.
- If (U, ϕ) is a chart about p and $f \circ \phi^{-1}$ is C^{∞} at $\phi(p)$, then $f = (f \circ \phi^{-1}) \circ \phi$ is continuous at p, since ϕ is a continuous map.
- Therefore, any C^{∞} -function on M is continuous.

Smooth Functions on a Manifold

Proposition (Proposition 6.3)

Let $f: M \to \mathbb{R}$ be a function. Then TFAE:

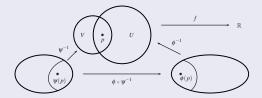
- \bullet f is C^{∞} on M.
- ② There is a C^{∞} -atlas $\{(U_{\alpha}, \phi_{\alpha})\}$ on M such that the function $f \circ \phi_{\alpha}^{-1} : \mathbb{R}^n \supset \phi_{\alpha}(U_{\alpha}) \to \mathbb{R}$ is C^{∞} for all α .
- **3** For every chart (U, ϕ) on M, the function $f \circ \phi^{-1} : \phi(U) \to \mathbb{R}$ is C^{∞} .

In what follows M is a manifold of dimension m and N is a manifold of dimension n.

Definition (Smooth maps between manifolds)

Let $F: N \to M$ be a continuous map.

- We say that F is C^{∞} or smooth at $p \in N$ when there are a chart (U, ϕ) about p in N and a chart (V, ψ) about F(p) on N such that the map $\psi \circ F \circ \phi^{-1} : \phi(F^{-1}(V) \cap U) \to \mathbb{R}^m$ is C^{∞} at $\phi(p)$ (here $\phi(F^{-1}(V) \cap U)$ is an open set in \mathbb{R}^n).
- Then map F is C^{∞} on N when it is C^{∞} at every point $p \in N$.



Remarks

- We assume $F: N \to M$ to be continuous to ensure that $F^{-1}(V)$ is an open set in N.
- When $M = \mathbb{R}^m$ the continuity assumption can be dropped.

Proposition (Remark 6.6)

A map $F: \mathbb{N} \to \mathbb{R}^m$ is C^{∞} at p if and only if there is a chart (U, ϕ) about p in \mathbb{N} such that the map $F \circ \phi^{-1} : \phi(U) \to \mathbb{R}^m$ is C^{∞} at p (here $\phi(U)$ is an open set in \mathbb{R}^n).

Proposition (Proposition 6.7)

Suppose that $F: N \to M$ is C^{∞} at p. Then, for every chart (U, ϕ) about p in N and every chart (V, ψ) about F(p) in M, the map $\psi \circ F \circ \phi^{-1} : \phi(F^{-1}(V) \cap U) \to \mathbb{R}^m$ is C^{∞} at $\phi(p)$.

Proposition (Proposition 6.8)

Let $F: N \to M$ be a continuous map. TFAE:

- **1** F is a \mathbb{C}^{∞} map.
- ② There are C^{∞} -atlases $(U_{\alpha}, \phi_{\alpha})$ for N and $(V_{\beta}, \psi_{\beta})$ for M such that the map $\psi_{\beta} \circ F \circ \phi_{\beta}^{-1} : \phi_{\alpha}(U_{\alpha} \cap F^{-1}(V_{\beta})) \to \mathbb{R}^{m}$ is C^{∞} for every α and β .
- **③** For every chart (U, ϕ) on N and every chart (V, ψ) on M, the map $\psi \circ F \circ \phi^{-1} : \phi(F^{-1}(V) \cap U) \to \mathbb{R}^m$ is C^{∞} .

Proposition (Proposition 6.9; Composition of C^{∞} maps)

If $F: N \to M$ and $G: P \to N$ are C^{∞} maps (where P is a manifold), then the composition $F \circ G: P \to M$ is a C^{∞} map.

Diffeomorphisms

Definition

We say that a map $F: N \to M$ is a diffeomorphism when it is a bijective C^{∞} map with C^{∞} inverse F^{-1} .

Proposition (Proposition 6.10)

If (U, ϕ) is a chart on M, then the coordinate map $\phi: U \to \phi(U) \subset \mathbb{R}^m$ is a diffeomorphism.

Proposition (Proposition 6.11)

Let U be an open subset of M. If $F:U\to F(U)\subset \mathbb{R}^n$ is a diffeomorphism onto an open subset of \mathbb{R}^n , then the pair (U,F) is a chart on M.

Smoothness in Terms of Components

Proposition (Propositions 6.12 & 6.13)

Let $F: \mathbb{N} \to \mathbb{R}^m$ be a map with components $F^1, \ldots, F^m: \mathbb{N} \to \mathbb{R}$ (so that $F(p) = (F^1(p), \ldots, F^n(p))$). Then TFAE:

- F is a C^{∞} -map.
- **②** For every chart (U, ϕ) on N, the map $F \circ \phi^{-1} : \phi(U) \to \mathbb{R}^m$ is C^{∞} .
- **3** All the components $F^1, \ldots, F^m : \mathbb{N} \to \mathbb{R}$ are C^{∞} maps

Remark

We don't have to assume F to be continuous, since the 2nd and 3rd properties both imply that F is continuous.

Smoothness in Terms of Components

Proposition (Propositions 6.15 & 6.16)

Let $F: \mathbb{N} \to M$ be a continuous map. Then TFAE:

- **1** F is a C^{∞} map.
- **②** For every chart (V, ψ) on M the vector-valued function $\psi \circ F : F^{-1}(V) \to \mathbb{R}^m$ is C^{∞} .
- **③** For very chart $(V, \psi) = (V, y^1, ..., y^n)$ the component functions $y^i \circ F : F^{-1}(V) \to \mathbb{R}^m$ are C^{∞} .

Remark

We assume F to be continuous to insure that in the 2nd and 3rd properties $F^{-1}(V)$ is an open subset of \mathbb{R}^n .

Example (Example 6.17 + Exercise 6.18)

Let M_1 and M_2 be manifolds.

- **●** The 1st factor projection $\pi_1: M_1 \times M_2 \to M_1$, $\pi_1(p_1, p_2) = p_1$ is a C^{∞} map. Likewise, the 2nd factor projection $\pi_2: M_1 \times M_2 \to M_2$ is a smooth map.
- ② Given a manifold N, a map $f: N \to M_1 \times M_2$ is C^{∞} if and only if the components $\pi_i \circ f: N \to M_i$ are C^{∞} maps.

Example (Example 6.19)

Let $\mathbb{S}^n \subset \mathbb{R}^{n+1}$ be the unit sphere. If $f: \mathbb{R}^{n+1} \to \mathbb{R}$ is a C^{∞} function, then the restriction $f_{|\mathbb{S}^n}: \mathbb{S}^n \to \mathbb{R}$ is a C^{∞} function on \mathbb{S}^n .

Definition (Lie Groups)

A *Lie group* is a group *G* equipped with a differentiable structure such that:

- (i) The multiplication map $\mu: G \times G \to G$, $(x,y) \to xy$ is a C^{∞} map.
- (ii) The inverse map $\iota: G \to G$, $x \to x^{-1}$ is a C^{∞} map.

Examples

- The Euclidean spaces \mathbb{R}^n and \mathbb{C}^n are Lie groups under addition.
- **2** The set of non-zero complex numbers $\mathbb{C}^{\times} := \mathbb{C} \setminus 0$ is a Lie group under multiplication.
- **3** The unit circle $\mathbb{S}^1 \subset \mathbb{C}^{\times}$ is a Lie group under multiplication.
- If G_1 and G_2 are Lie groups, then their Cartesian product $G_1 \times G_2$ is again a Lie group.

Example (Example 6.21; see Tu's book)

We saw in Section 5 that the general groups $GL(n,\mathbb{R})$ and $GL(n,\mathbb{C})$ are manifolds. They are also Lie groups under multiplication of matrices.

Remark

Further examples of Lie groups will be presented in Section 15.

Partial Derivatives

In what follows M is a manifold of dimension n.

Reminder

If $(U, \phi) = (U, x^1, \dots, x^n)$ a chart on M, then by definition the components x^1, \dots, x^n of ϕ are given by $x^i = r^i \circ \phi : U \to \mathbb{R}$.

Definition

Let $f: M \to \mathbb{R}$ be a C^{∞} function. For $p \in U$ the partial derivative of f with respect to x^i at p is

$$\frac{\partial f}{\partial x^{i}}(p) := \frac{\partial (f \circ \phi^{-1})}{\partial r^{i}} (\phi(p)).$$

Remark

The partial derivative $\frac{\partial f}{\partial x^i}(p)$ is also denoted $\frac{\partial}{\partial x^i}|_p f$.

Partial Derivatives

Remark

As $\phi^{-1}(\phi(p)) = p$ the equality $\frac{\partial f}{\partial x^i}(p) = \frac{\partial (f \circ \phi^{-1})}{\partial r^i}(\phi(p))$ can be rewritten as

$$\frac{\partial f}{\partial x^{i}} \circ \phi^{-1}(\phi(p)) = \frac{\partial (f \circ \phi^{-1})}{\partial r^{i}}(\phi(p)).$$

Thus, as functions on $\phi(U)$ we have

$$\frac{\partial f}{\partial x^i} \circ \phi^{-1} = \frac{\partial (f \circ \phi^{-1})}{\partial r^i}.$$

In particular, this shows that $\frac{\partial f}{\partial x^i}: U \to \mathbb{R}$ is C^{∞} function on U.

Proposition (Proposition 6.22)

If
$$(U, x^1, ..., x^n)$$
 is a chart on M , then $\frac{\partial x^i}{\partial x^j} = \delta^i_j$.

Partial Derivatives

In what follows M is a manifold of dimension m and N is a manifold of dimension n.

Definition (Jacobian matrices and Jacobian determinants)

Let $F: M \to N$ be a C^{∞} map. Let $(U, \phi) = (U, x^1, \dots, x^n)$ be a chart on N and $(V, \psi) = (V, y^1, \dots, y^m)$ a chart on M such that $F(U) \subset V$. Denote $F^i := y^i \circ F = r^i \circ \psi \circ F : U \to \mathbb{R}$ the i-th component of F in the chart (V, ψ) .

- The matrix $\left[\partial F^i/\partial x^j\right]$ is called the *Jacobian matrix* of F relative to the charts (U,ϕ) and (V,ψ) .
- ② When m = n the determinant $\det \left[\frac{\partial F^i}{\partial x^j} \right]$ is called the *Jacobian determinant* of F relative to the charts.

Remark

The Jacobian determinant is also denoted $\partial(F^1,\ldots,F^n)/\partial(x^1,\ldots,x^n)$.

Remark

If N=U is an open subset of \mathbb{R}^n and M=V is an open subset of \mathbb{R}^m , and we use the charts (U,r^1,\ldots,r^n) and (V,r^1,\ldots,r^m) , then the Jacobian matrix $\left[\partial F^i/\partial r^j\right]$ is the usual Jacobian matrix from calculus.

Example (Example 6.24; Jacobian matrix of a transition map)

Let $(U,\phi)=(U,x^1,\ldots,x^n)$ and $(V,\psi)=(V,y^1,\ldots,y^n)$ be overlapping charts on N. The transition map $\psi\circ\phi^{-1}:\phi(U\cap V)\to\psi(U\cap V)$ is a diffeomorphism between open subsets of \mathbb{R}^n . Given any $p\in U\cap V$, we have

$$\frac{\partial y^{i}}{\partial x^{j}}(p) = \frac{(\psi \circ \phi^{-1})^{i}}{\partial r^{j}}(\phi(p)).$$

In what follows M and N are manifolds of dimension n.

Reminder

By Proposition 6.11, given an open $U \subset M$, any diffeomorphism $F: U \to F(U) \subset \mathbb{R}^n$ defines a coordinate system on U, i.e., (U, F) is a chart on M.

Definition

We say that a C^{∞} map $F: N \to M$ is locally invertible, or is a local diffeomorphism, near $p \in N$ if there is an open neighborhood U of p in N such that $F_{|U}: U \to F(U)$ is a diffeomorphism.

Remark

If $F = (F^1, \dots, F^n) : N \to \mathbb{R}^n$ is locally invertible near $p \in N$, then it defines a coordinate system about p.

Theorem (Theorem 6.25, Inverse Function Theorem for \mathbb{R}^n ; see also Appendix B)

Let $F = (F^1, ..., F^n) : W \to \mathbb{R}^n$ be a C^{∞} -map, where W is an open set in \mathbb{R}^n . Given any $p \in W$, TFAE:

- (i) F is locally invertible near p.
- (ii) The Jacobian determinant $det[\partial F^i/\partial x^j(p)]$ is non-zero.

Theorem (Theorem 6.26, Inverse Function Theorem for manifolds)

Let $F: \mathbb{N} \to M$ be a C^{∞} -map. Given any $p \in \mathbb{N}$, TFAE:

- (i) F is locally invertible near p.
- (ii) We have a non-zero Jacobian determinant $\det[\partial F^i/\partial x^j(p)]$.

Remarks

- **1** In (ii) the Jacobian determinant $\det[\partial F^i/\partial x^j(p)]$ relatively to some chart $(U, x^1, ..., x^n)$ about p in N and some chart $(V, y^1, ..., y^n)$ about F(p) in M and we have $F^i = y^i \circ F$.
- **2** The condition $\det[\partial F^i/\partial x^j(p)] \neq 0$ is independent of the choice of the charts.

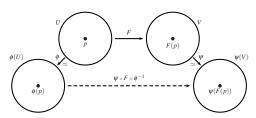


Fig. 6.4. The map F is locally invertible at p because $\psi \circ F \circ \phi^{-1}$ is locally invertible at $\phi(p)$.

Corollary (Corollary 6.27)

Let $F = (F^1, ..., F^n) : U \to \mathbb{R}^n$ be C^{∞} map on a neighborhood U of a point p in N. TFAE:

- $F = (F^1, ..., F^n)$ defines a coordinate system near p.