

Math 600 Day 12: Differential Forms

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Induced maps on differential forms.

Now let $f : \mathbb{R}^m \rightarrow \mathbb{R}^n$ be a differentiable map.

Then the derivative of f at each point $p \in \mathbb{R}^m$ is a linear map $f'(p) : \mathbb{R}^m \rightarrow \mathbb{R}^n$. We will think of this as a linear map from the tangent space R_p^m to the tangent space $R_{f(p)}^n$, and write it as $f^*(p)$, or simply as f^* . Thus

$$f^* : \mathbb{R}_p^m \rightarrow \mathbb{R}_{f(p)}^n \text{ with } f^*(v_p) = (f'(p)(v))_{f(p)}.$$

This linear transformation induces a linear transformation

$$f^* : \Lambda^k(\mathbb{R}_{f(p)}^n) \rightarrow \Lambda^k(\mathbb{R}_p^m),$$

which takes a k -form on $\mathbb{R}_{f(p)}^n$ to a k -form on \mathbb{R}_p^m .

Now suppose that ω is a differential k -form on \mathbb{R}^n . Then we can define a differential k -form $f^*\omega$ on \mathbb{R}^m by

$$(f^*\omega)(p) = f^*(\omega(p)).$$

Remember this means that

$$(f^*\omega)(p)(v_1, \dots, v_k) = \omega(f(p))(f(v_1), \dots, f(v_k)).$$

If $f : \mathbb{R}^m \rightarrow \mathbb{R}^n$ is differentiable, the following hold

- 1 $f^*(dy^i) = \sum_{j=1}^n \left(\frac{\partial f^i}{\partial x^j}\right) dx^j = \sum_{j=1}^n \left(\frac{\partial y^i}{\partial x^j}\right) dx^j$
- 2 $f^*(\omega_1 + \omega_2) = f^*(\omega_1) + f^*(\omega_2)$
- 3 $f^*(g \circ \omega) = (g \circ f)f^*(\omega) = f^*(g)f^*(\omega)$
- 4 $f^*(\omega \wedge \eta) = f^*(\omega) \wedge f^*(\eta)$.

Exterior derivative.

If $f : \mathbb{R}^n \rightarrow \mathbb{R}$ is a differentiable function (i.e., 0-form), then df is a differential 1-form. Now we think of "d" as an operator, and extend it so that it takes differential k -forms to differential $k + 1$ -forms, as follows.

Given the differential k -form

$$\omega = \sum_{i_1 < \dots < i_k} \omega_{i_1, \dots, i_k} dx^{i_1} \wedge \dots \wedge dx^{i_k},$$

we define a differential $k + 1$ form $d\omega$, the **differential** or **exterior derivative** of ω , by

$$\begin{aligned} d\omega &= \sum_{i_1 < \dots < i_k} d\omega_{i_1, \dots, i_k} \wedge dx^{i_1} \wedge \dots \wedge dx^{i_k} \\ &= \sum_{i_1 < \dots < i_k} \sum_{r=1}^n \left(\frac{\partial \omega_{i_1, \dots, i_k}}{\partial x^r} \right) dx^r \wedge dx^{i_1} \wedge \dots \wedge dx^{i_k}. \end{aligned}$$

Properties of the Exterior Derivative

- 1 $d(\omega + \eta) = d\omega + d\eta$
- 2 If ω and η are differential k - and r -forms, then

$$d(\omega \wedge \eta) = d\omega \wedge \eta + (-1)^k \omega \wedge d\eta$$

- 3 $d(d\omega) = 0$, or briefly, $d^2 = 0$
- 4 If $f : \mathbb{R}^m \rightarrow \mathbb{R}^n$ and ω is a differential k -form on \mathbb{R}^n ,

$$f^*(d\omega) = d(f^*\omega).$$

Closed forms and exact forms.

A differential k -form ω is said to be **closed** if $d\omega = 0$, and **exact** if there exists a differential $k - 1$ form η such that $\omega = d\eta$.

Every exact form is closed: $\omega = d\eta \Rightarrow d\omega = d(d\eta) = 0$.

If we look only at differential forms defined on all of \mathbb{R}^n , then every closed form is exact. But when we look at forms defined on open subsets of \mathbb{R}^n , we will find many closed forms which are not exact.

For example, if we look at forms defined on the open set $U = \mathbb{R}^2 - \text{origin}$, then the 1-form

$$\begin{aligned}\omega &= r(x, y)dx + s(x, y)dy \\ &= \left(\frac{-y}{x^2 + y^2}\right)dx + \left(\frac{x}{x^2 + y^2}\right)dy\end{aligned}$$

is closed but not exact.

The form ω is closed because $\frac{\partial r}{\partial y} = \frac{\partial s}{\partial x}$.

But it is not exact, because there is no function $f : U \rightarrow \mathbb{R}$ with $\frac{\partial f}{\partial x} = r$ and $\frac{\partial f}{\partial y} = s$.

The Poincaré Lemma.

An open set $U \subset \mathbb{R}^2$ is star-shaped with respect to some point $p \in U$ if for each $q \in U$, the line segment from p to q also lies in U .

Theorem

(Poincaré Lemma). *If U is a star-shaped open subset of \mathbb{R}^n , then every closed form on U is exact.*

Sample proof. We give the argument only for a closed 2-form

$$\omega = r(x, y) dx + s(x, y) dy$$

defined on a star-shaped open set U in the plane \mathbb{R}^2 .

The special case of the Poincaré Lemma that we are proving can be restated as follows.

Theorem

Let r and $s : U \rightarrow \mathbb{R}$ be C^1 functions defined on star shaped domain U such that $\frac{\partial r}{\partial y} = \frac{\partial s}{\partial x}$. Then there exists a C^2 function $f : \mathbb{R}^2 \rightarrow \mathbb{R}$ such that $\frac{\partial f}{\partial x} = r$ and $\frac{\partial f}{\partial y} = s$.

Proof. First suppose we are given $f(x, y)$ with $f(0, 0) = 0$.

Define $g(t) = f(tx, ty)$, and note that, by the chain rule,

$$g'(t) = \left(\frac{\partial f}{\partial x}\right)(tx, ty)x + \left(\frac{\partial f}{\partial y}\right)(tx, ty)y.$$

Then

$$\begin{aligned} f(x, y) &= g(1) = \int_0^1 g'(t) dt \\ &= \int_0^1 \left[\left(\frac{\partial f}{\partial x}\right)(tx, ty)x + \left(\frac{\partial f}{\partial y}\right)(tx, ty)y \right] dt. \end{aligned}$$

Therefore, to find a function $f(x, y)$ such that $\frac{\partial f}{\partial x} = r$ and $\frac{\partial f}{\partial y} = s$, we should **define** f by

$$f(x, y) = \int_0^1 [r(tx, ty)x + s(tx, ty)y] dt,$$

and aim to show that $\frac{\partial f}{\partial x} = r$ and $\frac{\partial f}{\partial y} = s$.

Exercise. Let U and V be open subsets of \mathbb{R}^n with U star-shaped. Suppose there is a diffeomorphism $f : U \rightarrow V$. Show that every closed form on V is exact.

De Rham Cohomology.

If U is an open subset of \mathbb{R}^n , we let

$\Omega^k(U)$ = vector space of smooth k -forms on U .

Since $d^2 = 0$, the image of $d : \Omega^{k-1}(U) \rightarrow \Omega^k(U)$ is a subspace of the kernel of $d : \Omega^k(U) \rightarrow \Omega^{k+1}(U)$.

The corresponding quotient space,

$$H_{DeR}^k(U) = \frac{\ker(d : \Omega^k(U) \rightarrow \Omega^{k+1}(U))}{\text{im}(d : \Omega^{k-1}(U) \rightarrow \Omega^k(U))} = \frac{\{\text{closed } k\text{-forms on } U\}}{\{\text{exact } k\text{-forms on } U\}}$$

is called the **k th DeRham cohomology group** of U (actually a real vector space).

Theorem Let $f : U \rightarrow V$ be a diffeomorphism between open sets of \mathbb{R}^n . Show that for each $k = 0, 1, \dots, n$, f induces an isomorphism

$$f^* : H_{DeR}^k(V) \rightarrow H_{DeR}^k(U).$$