

## Homework 4. Solutions

$$2. F(x, y) = \begin{pmatrix} \cos \alpha & -\sin \alpha \\ \sin \alpha & \cos \alpha \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} =: A \begin{pmatrix} x \\ y \end{pmatrix}$$

$$(u, v) = F(x, y) = (x \cos \alpha - y \sin \alpha, x \sin \alpha + y \cos \alpha)$$

$$X = -y \frac{\partial}{\partial x} + x \frac{\partial}{\partial y}. \text{ If } p = (x, y), \text{ and}$$

$$F_* (X_p) = a \frac{\partial}{\partial u} \Big|_{F(p)} + b \frac{\partial}{\partial v} \Big|_{F(p)}, \text{ find } a, b \text{ in terms}$$

of  $x, y, \alpha$ .

Sol:

$$\frac{\partial}{\partial x} \Big|_p = \frac{\partial u}{\partial x} \frac{\partial}{\partial u} \Big|_p + \frac{\partial v}{\partial x} \frac{\partial}{\partial v} \Big|_p$$

$$= \cos \alpha \frac{\partial}{\partial u} \Big|_p + \sin \alpha \frac{\partial}{\partial v} \Big|_p \quad (\text{at any point } p).$$

$$\frac{\partial}{\partial y} \Big|_p = -\sin \alpha \frac{\partial}{\partial u} \Big|_p + \cos \alpha \frac{\partial}{\partial v} \Big|_p$$

On the other hand,

$$F_* \left( \frac{\partial}{\partial x} \right) = \frac{\partial F^1}{\partial x} \Big|_p \frac{\partial}{\partial x} \Big|_{F(p)} + \frac{\partial F^2}{\partial x} \Big|_p \frac{\partial}{\partial y} \Big|_{F(p)}$$

$$= \cos \alpha \frac{\partial}{\partial x} \Big|_{F(p)} + \sin \alpha \frac{\partial}{\partial y} \Big|_{F(p)}. \text{ Similarly}$$

$$F_* \left( \frac{\partial}{\partial y} \right) = -\sin \alpha \frac{\partial}{\partial x} \Big|_{F(p)} + \cos \alpha \frac{\partial}{\partial y} \Big|_{F(p)}.$$

As a matrix, we can write

$$F_* \left( a \frac{\partial}{\partial x} \Big|_p + b \frac{\partial}{\partial y} \Big|_p \right) = \begin{pmatrix} \frac{\partial}{\partial x} \Big|_{F(p)} & \frac{\partial}{\partial y} \Big|_{F(p)} \end{pmatrix} \begin{pmatrix} \cos \alpha & -\sin \alpha \\ \sin \alpha & \cos \alpha \end{pmatrix} \begin{pmatrix} a \\ b \end{pmatrix}$$

and

$$\begin{pmatrix} \frac{\partial}{\partial x} \Big|_{F(p)} & \frac{\partial}{\partial y} \Big|_{F(p)} \end{pmatrix} = \begin{pmatrix} \frac{\partial}{\partial u} \Big|_{F(p)} & \frac{\partial}{\partial v} \Big|_{F(p)} \end{pmatrix} \begin{pmatrix} \cos \alpha & -\sin \alpha \\ \sin \alpha & \cos \alpha \end{pmatrix}$$

This,  $F_x(X_p)$  is

$$\left( \frac{\partial}{\partial u} \Big|_{F(p)} \quad \frac{\partial}{\partial v} \Big|_{F(p)} \right) \begin{pmatrix} \cos 2\alpha & -\sin 2\alpha \\ \sin 2\alpha & \cos 2\alpha \end{pmatrix} \begin{pmatrix} -y \\ x \end{pmatrix}$$

NOTE: if we write  $F(x, y) = (u, v)$ , then writing  $\begin{pmatrix} \cos \alpha & -\sin \alpha \\ \sin \alpha & \cos \alpha \end{pmatrix} =: A$ ,  $\begin{pmatrix} u \\ v \end{pmatrix} = A \begin{pmatrix} x \\ y \end{pmatrix}$ , and

$$\begin{aligned} \begin{pmatrix} -y \\ x \end{pmatrix} &= \begin{pmatrix} 0 & -1 \\ 1 & 0 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} 0 & -1 \\ 1 & 0 \end{pmatrix} A^{-1} \begin{pmatrix} u \\ v \end{pmatrix} \\ &= \begin{pmatrix} 0 & -1 \\ 1 & 0 \end{pmatrix} \begin{pmatrix} \cos \alpha & \sin \alpha \\ -\sin \alpha & \cos \alpha \end{pmatrix} = \begin{pmatrix} \sin \alpha & -\cos \alpha \\ \cos \alpha & \sin \alpha \end{pmatrix}, \end{aligned}$$

$$\begin{aligned} (F_x(X_p))_{(u,v)} &= \left( \frac{\partial}{\partial u} \Big|_{(u,v)} \quad \frac{\partial}{\partial v} \Big|_{(u,v)} \right) \cdot \begin{pmatrix} \cos \alpha & -\sin \alpha \\ \sin \alpha & \cos \alpha \end{pmatrix} \begin{pmatrix} 0 & -1 \\ 1 & 0 \end{pmatrix} \begin{pmatrix} u \\ v \end{pmatrix} \\ &= \left( \frac{\partial}{\partial u} \Big|_{(u,v)} \quad \frac{\partial}{\partial v} \Big|_{(u,v)} \right) \begin{pmatrix} \cos \alpha & -\sin \alpha \\ \sin \alpha & \cos \alpha \end{pmatrix} \begin{pmatrix} -v \\ u \end{pmatrix}. \end{aligned}$$

[However, the exercise asks for an expression in terms of  $x, y, \alpha$ ].



Ex. 2 (cont)

Notice that there may be some confusion with this exercise. Our manifold  $M$  is  $\mathbb{R}^2$ .

We have two charts:  $(\mathbb{R}^2, \text{Id} = (x, y))$  and  $(\mathbb{R}^2, F(x, y) = (u, v))$ , call it  $\psi \equiv \varphi$ .

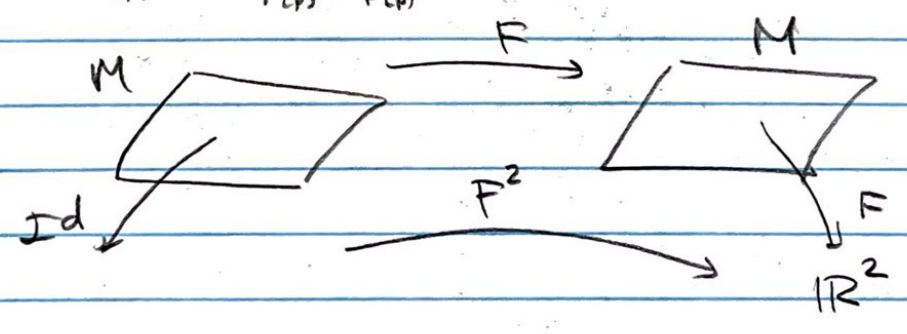
Then we have a map  $F: M \rightarrow M$ , and a vector  $X$ , we want  $F_*(X)$  on the basis  $\frac{\partial}{\partial u}, \frac{\partial}{\partial v}$ .

Since  $X$  is written on the basis  $(\frac{\partial}{\partial x}, \frac{\partial}{\partial y})$ , what we want is the derivative

of 
$$\psi \circ F \circ \psi^{-1}(v_1, v_2) = F \circ F(v_1, v_2)$$

since  $F$  is linear,  $F_* = F$  and  $(F \circ F)_* = F^2$ , so what we have is

$$(F_* X)_{F(p)} = \left( \frac{\partial}{\partial u}, \frac{\partial}{\partial v} \right)_{F(p)} F^2 \left( \begin{matrix} -y \\ x \end{matrix} \right)_{F(p)}$$



4) Write  $\varphi_N = (x^1, x^2)$  and  $\varphi_S = (y^1, y^2)$ .

$$a_{*p} \left( a^1 \frac{\partial}{\partial x^1} \Big|_p + a^2 \frac{\partial}{\partial x^2} \Big|_p \right) = b^1 \frac{\partial}{\partial y^1} \Big|_{-p} + b^2 \frac{\partial}{\partial y^2} \Big|_{-p}.$$

We want to find  $b^1, b^2$  as a function of  $a^1, a^2, p$ .

This function is the linear map  $(\varphi_S \circ \alpha \circ \varphi_N^{-1})_{*p}$ .

$$(\varphi_S \circ \alpha \circ \varphi_N^{-1})_{*p}$$

$$\varphi_N^{-1}(x^1, x^2) = \frac{1}{1+x^1{}^2+x^2{}^2} (2x^1, 2x^2, 1-x^1{}^2-x^2{}^2)$$

$$\varphi_N^{-1}(x^1, x^2) = \frac{1}{1+(x^1)^2+(x^2)^2} (2x^1, 2x^2, \overbrace{(x^1)^2+(x^2)^2}^{R^2} - 1)$$

call this  $R^2$

$$\varphi_S(x, y, z) = \left( \frac{x}{1+z}, \frac{y}{1+z} \right)$$

$$\Rightarrow \varphi_S \circ \alpha \circ \varphi_N^{-1}(x^1, x^2) = \varphi_S \circ \alpha \left( \frac{1}{1+R^2} (2x^1, 2x^2, R^2-1) \right)$$

$$= \varphi_S \left( \frac{-1}{1+R^2}, (2x^1, 2x^2, R^2-1) \right)$$

$$= \left( \frac{\frac{-2x^1}{1+R^2}}{1+\frac{1-R^2}{1+R^2}}, \frac{\frac{-2x^2}{1+R^2}}{1+\frac{1-R^2}{1+R^2}} \right) = \frac{(-2x^1, -2x^2)}{2} = (-x^1, -x^2).$$

Thus,  $(\varphi_S \circ \alpha \circ \varphi_N^{-1})_{*p} = \begin{pmatrix} -1 & 0 \\ 0 & -1 \end{pmatrix}$ , In other words,

$$a_{*p} \left( a^1 \frac{\partial}{\partial x^1} \Big|_p + a^2 \frac{\partial}{\partial x^2} \Big|_p \right) = -a^1 \frac{\partial}{\partial y^1} \Big|_{(-p)} - a^2 \frac{\partial}{\partial y^2} \Big|_{(-p)}.$$



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⑤  $(S^+, \psi = (y^1, y^2))$ .  $(U_S, \varphi_S = (x^1, x^2))$

$$\text{If } X_p = a^1 \frac{\partial}{\partial y^1} \Big|_p + a^2 \frac{\partial}{\partial y^2} \Big|_p = b^1 \frac{\partial}{\partial x^1} \Big|_p + b^2 \frac{\partial}{\partial x^2} \Big|_p$$

find  $(a^1, a^2)$  as a function of  $(b^1, b^2)$ .  
(or viceversa)

We need to find the derivative of

$$(\psi \circ \varphi_S^{-1})_{\varphi_S(p)}$$

$$\psi \circ \varphi_S^{-1}(x^1, x^2) = \psi\left(\frac{1}{1+R^2}(2x^1, 2x^2, -R^2+1)\right)$$

$$= \frac{1}{1+R^2}(2x^1, 2x^2) = \frac{1}{1+(x^1)^2+(x^2)^2}(2x^1, 2x^2)$$

$$\text{Thus, } (\psi \circ \varphi_S^{-1})_* \Big|_{(x^1, x^2)} = \frac{2}{(1+R^2)^2} \begin{pmatrix} 1 - (x^1)^2 - (x^2)^2 & -x^1 x^2 \\ -x^1 x^2 & 1 + (x^1)^2 - (x^2)^2 \end{pmatrix}$$

At the point  $\varphi_S(x, y, z)$ ,

$$x^1 = \frac{x}{1+z}, \quad x^2 = \frac{y}{1+z}, \quad \text{substitution & simplification}$$

we get

$$\begin{pmatrix} a^1 \\ a^2 \end{pmatrix} = \begin{pmatrix} 1 - x^2 + z & -\frac{xy}{2} \\ -\frac{xy}{2} & 1 - y^2 + z \end{pmatrix} \begin{pmatrix} b^1 \\ b^2 \end{pmatrix}.$$

⑥ a) Let  $c(t)$  be a curve in  $V$  such that  $c(0) = p$ ,  $c'(0) = X \in V$ . Then

$$\begin{aligned}
 L_{x,p}(X) &= \frac{d}{dt} \Big|_{t=0} L(c(t)) = \lim_{t \rightarrow 0} \frac{L(c(t)) - L(c(0))}{t} = \\
 &\quad \uparrow \text{ (we are in a vector space)} \\
 &= \lim_{t \rightarrow 0} L \left( \frac{c(t) - c(0)}{t} \right) = L \left( \lim_{t \rightarrow 0} \frac{c(t) - c(0)}{t} \right) \\
 &\quad \uparrow L \text{ linear} \qquad \qquad \qquad \uparrow L \text{ continuous} \\
 &= L(c'(0)) = L(X).
 \end{aligned}$$

b) Let  $c(t) = (c_1(t), \dots, c_k(t))$  be a curve in  $V^k$  with  $c(0) = (p_1, \dots, p_k)$  and  $c'(0) = (X^1, \dots, X^k)$ .

$c(t)$  can be written as the composition of the following maps: let

$$r: \mathbb{R} \rightarrow \mathbb{R}^k, \quad r(t) = (t, \underbrace{0, \dots, 0}_k),$$

$$\text{let } \tilde{c}: \mathbb{R}^k \rightarrow V^k, \quad \tilde{c}(t_1, \dots, t_k) = (c_1(t_1), \dots, c_k(t_k)).$$

$$\text{Then } c(t) = \tilde{c} \circ r(t).$$

$$L_{x,p}(X^1, \dots, X^k) = (L \circ c)'(0) = \sum_{i=1}^k \frac{\partial (L \circ \tilde{c})}{\partial t_i} \Big|_{t_i=0} \cdot \frac{dr_i}{dt} \Big|_{t=0}$$

$$\begin{aligned}
 \text{Now } \frac{\partial (L \circ \tilde{c})}{\partial t_i} \Big|_0 &= \frac{d(L(c_1(0), c_2(0), \dots, c_i(t_i), \dots, c_k(0)))}{dt_i} \Big|_{t_i=0} \\
 &= L(p_1, p_2, \dots, X^i, \dots, p_k) \quad (\text{from part a}).
 \end{aligned}$$

$$\text{Thus, } L_{x,p}(X^1, \dots, X^k) = \sum_{i=1}^k L(p_1, p_2, \dots, X^i, \dots, p_k).$$



⑦ Let  $m: M_{n \times n}(\mathbb{R}) \times M_{n \times n}(\mathbb{R}) \rightarrow M_{n \times n}(\mathbb{R})$ ,  
 $m(A, B) = AB$ .

Then  $m$  is multilinear, and

$$\frac{d}{dt}\bigg|_0 m(A(t), B(t)) = m_{*(A(0), B(0))}(X, Y) = XB(0) + A(0)Y,$$

from exercise 6b.

Alternative way (which will also work in Lie Groups)

Let  $r(t) = (t, t)$ , and  $C(t_1, t_2) = A(t_1)B(t_2)$ .

$$\text{Then } \frac{d}{dt}\bigg|_0 A(t)B(t) = \frac{d(C \circ r)}{dt}\bigg|_0 = XB(0) + A(0)Y.$$

↑ chain rule

⑧

a) Let  $A$  be a curve in  $GL(n, \mathbb{R})$  s.t.  $A(0) = e$ ,  
 $A'(0) = X_e$ . We need to find  $i_{X_e}(X) = \frac{d}{dt}\bigg|_0 i(A(t))$ .

Consider the curve  $C(t) = A(t) i(A(t)) (= e)$ .

$$\begin{aligned} \text{Then } 0 &= \frac{dC}{dt}\bigg|_0 = A'(0) i(e) + e \cdot \frac{d i(A(t))}{dt}\bigg|_0 \\ &= X + i_{X_e}(X) \end{aligned}$$

$$\Rightarrow \boxed{i_{X_e}(X) = -X}$$

b) Let  $B(t)$  s.t.  $B(0) = e$ ,  $B'(0) = 0$ , then

$$c_{A X_e}(X) = \frac{d}{dt}\bigg|_0 A B(t) A^{-1} = A B'(0) A^{-1} = A X A^{-1}.$$

c)  $\text{Ad}_Y(A) = A Y A^{-1}$ . Let  $A(t)$  be a curve with  $A(0) = e$ ,  $A'(0) = X$ . By part a),

$$\frac{d}{dt}\bigg|_0 (A(t))^{-1} = -X.$$

By exercise 7,  $\frac{d}{dt}\bigg|_0 ((A(t) Y) (A(t))^{-1})$

$$= \frac{d}{dt}\bigg|_0 (A(t) Y) \cdot e + Y \frac{d}{dt}\bigg|_0 (A(t))^{-1}$$

$$= XY - YX.$$

a) Let  $X_p \in T_p M$  be a derivation. Then  $X_p: C_p^\infty(M) \rightarrow \mathbb{R}$ , and in particular,  $X_p|_{F_p} \subset C_p^\infty(M) \rightarrow \mathbb{R}$  is a linear map, and therefore  $X_p \in F_p^*$ .

On the other hand, because  $X_p$  is a derivation, if  $\sum a_i [f_i][g_i] \in F_p$ ,

$$X_p(\sum a_i [f_i][g_i]) = \sum a_i (X_p([f_i]) \overset{0}{g_i(p)} + f_i(p) \overset{0}{X_p([g_i])}) = 0.$$

Thus,  $X_p \in F_p^*$  and  $X_p(F_p^2) = 0$ , and therefore  $X_p \in H_p^*$ .

b) Let  $h \in H_p^*$ . Let  $D_h: C_p^\infty(M) \rightarrow \mathbb{R}$ ,  $D_h([f]) = h([f - f(p)])$

Then

$$D_h([f][g]) = h([fg - f(p)g(p)]) \quad (\text{note - I'll drop the "[ ]"})$$

$$h(\underbrace{(f - f(p))(g - g(p))}_{\in F_p^2 \subset F_p} + \underbrace{fg(p) + f(p)g - 2f(p)g(p)}_{\in F_p})$$

$$= \overleftarrow{h}(\underbrace{(f - f(p))g(p)}_{\in F_p^2}) + \overleftarrow{h}(\underbrace{f(p)(g - g(p))}_{\in F_p}) = \overrightarrow{h} \text{ over } h(F_p^2) = 0$$



$$g(p) h(f - f(p)) + f(p) h(g - g(p))$$

$$= D_h(f) g(p) + f(p) D_h(g), \text{ as desired.}$$

c) If  $X_p \in T_p M$ ,  $f \in C_p^\infty(M)$ ,  
 $D_{X_p}(f) = X_p(f - f(p)) = X_p(f)$ ,  
 so  $D_{X_p} = X_p$ .  $X_p(f(p)) = 0$

If  $h \in H_p^2$ , and  $f \in F_p / F_p^2$ , then

$$D_h(f) = h(f - f(p)) = h(f).$$

(This shows the two maps above are inverses of each other).