

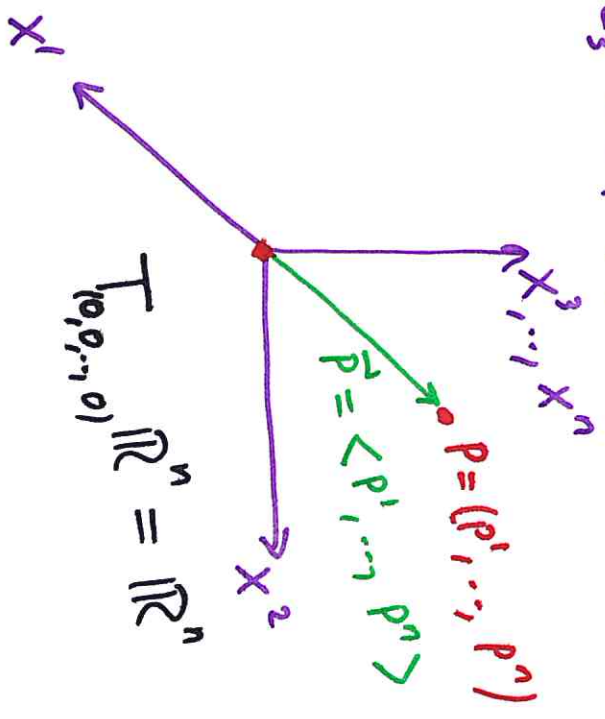
LECTURE 2

Def 10/ $\mathbb{R}^n = \mathbb{R} \times \mathbb{R} \times \dots \times \mathbb{R} = \{ (p^1, p^2, \dots, p^n) \mid p^i \in \mathbb{R} \}$

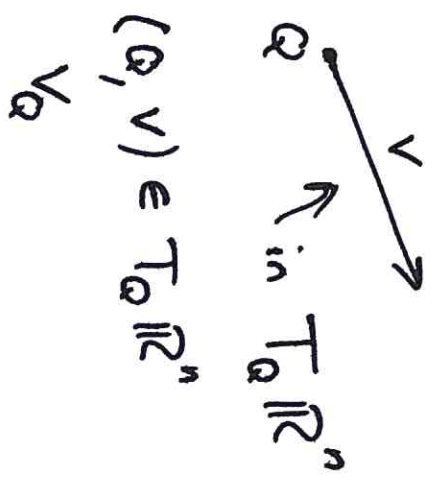
$(p+q)^i = p^i + q^i$
 $(c p)^i = c p^i$

Def 11/ $(e_i)^j = \delta_{ij} = \begin{cases} 0 & i \neq j \\ 1 & i = j \end{cases}$

Ex \mathbb{R}^3 : $e_1 = (1, 0, 0)$ $p = (p^1, p^2, p^3)$
 $e_2 = (0, 1, 0)$ $= p^1(1, 0, 0) + p^2(0, 1, 0) + p^3(0, 0, 1)$
 $e_3 = (0, 0, 1)$



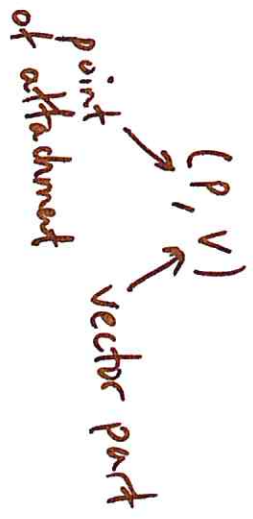
$T_{(0,0,0)} \mathbb{R}^n = \mathbb{R}^n$



$(Q, v) \in T_Q \mathbb{R}^n$
 \forall_Q

$$T_p \mathbb{R}^n = \{ (p, v) \mid v \in \mathbb{R}^n \} = \{p\} \times \mathbb{R}^n$$

$$T \mathbb{R}^n = \bigcup_{p \in \mathbb{R}^n} \{p\} \times T_p \mathbb{R}^n$$



$$(p, v) + (p, w) = (p, v+w)$$

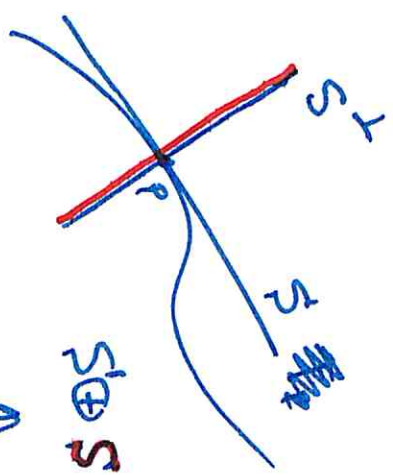
$$c(p, v) = (p, cv)$$

$$(p, v) \cdot (p, w) = \langle v, w \rangle = v^T w$$

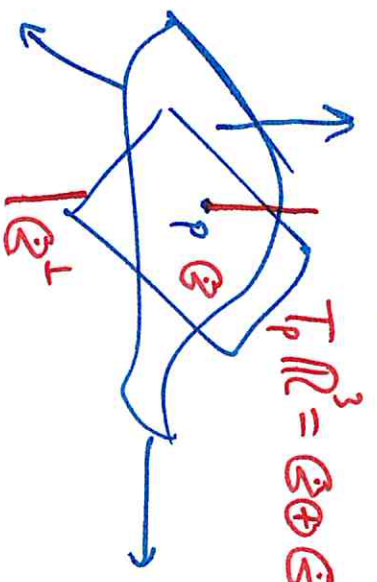
$$\| (p, v) \|^2 = \|v\|^2 = \langle v, v \rangle$$

$(p, v), (p, w)$ are orthogonal if $v \cdot w = 0$

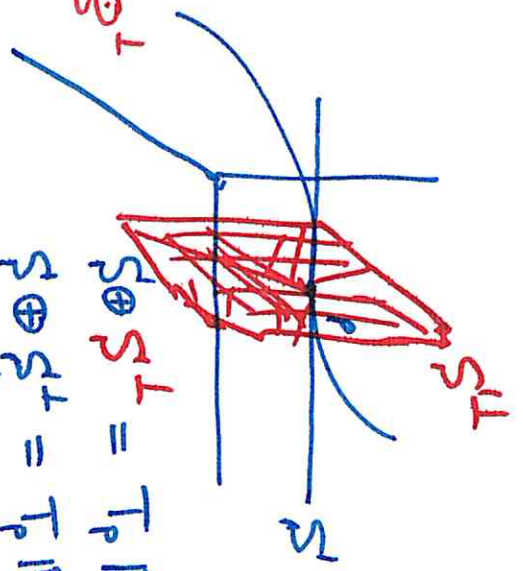
$$S^\perp \subset T_p \mathbb{R}^n, \quad S^\perp = \{ (p, v) \mid (p, v) \cdot (p, s) = 0 \forall (p, s) \in S \}$$



$$S \oplus S^\perp = T_p \mathbb{R}^2$$



$$T_p \mathbb{R}^3 = S \oplus S^\perp$$

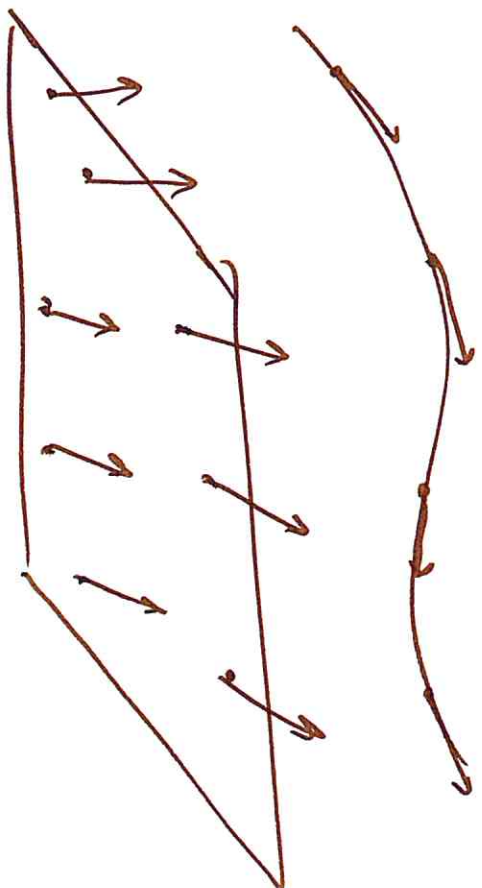


$$S \oplus S^\perp = T_p \mathbb{R}^3$$

$$S \oplus S^\perp = T_p \mathbb{R}^n$$

$1 - \dim S$ $(n-1) - \dim S$

VECTOR FIELD



$$S \in \mathbb{R}^n$$

(3)

$$\Sigma: S \rightarrow T\mathbb{R}^n$$

$$\Sigma(p) \in \{p\} \times \mathbb{R}^n = T_p\mathbb{R}^n$$

for each $p \in S$

$$\pi(\rho, v) = p \quad \forall (\rho, v) \in T\mathbb{R}^n$$

$$\pi(\Sigma(p)) = p \quad \forall p \in S$$

$$\pi \circ \Sigma = \text{id}_S$$

Σ a section of $T_S \subset T\mathbb{R}^n$

§1.2 on tangent & cotangent spaces

(4)

Defⁿ / $x^i: \mathbb{R}^n \rightarrow \mathbb{R}$, $x^i(p) = p^i$ for $i=1,2,\dots,n$

\mathbb{R}^3 } $x(p) = p^1$
 $y(p) = p^2$ } coordinate functions on \mathbb{R}^3
 $z(p) = p^3$

Ex] $f = x^2 + yz \rightarrow$
 $f(a,b,c) = a^2 + bc.$

Ex] $f = \sum_{i=1}^n (x^i)^2$

$f(p) = \|p\|^2$

Defⁿ / $f: \text{dom}(f) \subseteq \mathbb{R}^n \rightarrow \mathbb{R}$, smooth, $p \in \text{dom}(f)$
 The directional derivative of f at p w.r.t. $(p,v) \in T_p \mathbb{R}^n$

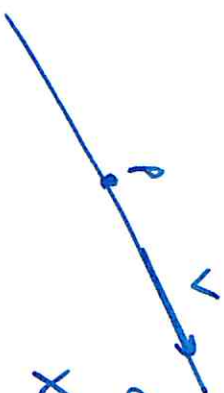
$$(Df)(v)(p) = (Df)(p,v) = \lim_{t \rightarrow 0} \left(\frac{f(p+tv) - f(p)}{t} \right) = \lim_{t \rightarrow 0} \left(\frac{f(\alpha(t)) - f(\alpha(0))}{t} \right)$$

$$= (f \circ \alpha)'(0)$$

$$= \sum_{i=1}^n \frac{\partial f}{\partial x^i}(\alpha(0)) \frac{dx^i(\alpha(t))}{dt}$$

$$= \sum_{i=1}^n v^i \frac{\partial f}{\partial x^i}(p)$$

$$= v \cdot (\nabla f)(p)$$



$$\alpha(t) = p + tv$$

$$x^i(\alpha(t)) = p^i + tv^i$$

Prop. 1.2.5 $(Df)_{(p, v)} = \sum_{i=1}^n v^i \frac{\partial f}{\partial x^i} (p) = \left(\sum_{i=1}^n v^i \frac{\partial}{\partial x^i} \Big|_p \right) (f)$

Defⁿ $T_p \mathbb{R}^n = \left\{ \sum_{i=1}^n v^i \frac{\partial}{\partial x^i} \Big|_p \mid (v^1, \dots, v^n) \in \mathbb{R}^n \right\}$

$(Df)(v_p) = v_p[f] \iff v_p = v^1 \frac{\partial}{\partial x^1} \Big|_p + \dots + v^n \frac{\partial}{\partial x^n} \Big|_p = \sum$

Prop 1.2.7 $\sum [fg] = \sum [f]g(p) + f(p)\sum [g]$ a derivation
 $\sum [f+g] = \sum [f] + \sum [g]$
 $\sum [cf] = c \sum [f]$

Proof: apply properties of partial derivatives to defⁿ of $T_p \mathbb{R}^n$.

$\sum = f^1 \frac{\partial}{\partial x^1} + f^2 \frac{\partial}{\partial x^2} + \dots + f^n \frac{\partial}{\partial x^n}$ f^1, \dots, f^n are funct.

$\sum (p) = f^1(p) \frac{\partial}{\partial x^1} \Big|_p + \dots + f^n(p) \frac{\partial}{\partial x^n} \Big|_p$

Prop 1.2.8 $(Dx^i) \left(\frac{\partial}{\partial x^j} \Big|_p \right) = \frac{\partial}{\partial x^j} \Big|_p (x^i) = \frac{\partial x^i}{\partial x^j} (p) = \delta_{ij}$

$Dx^i: T_p \mathbb{R}^n \rightarrow \mathbb{R} \iff Dx^i \in (T_p \mathbb{R}^n)^*$
 $T_p^* = L(T_p \mathbb{R}^n)$
 dual space

Def²/ $d_p x^i (v_p) = v_p [x^i]$ for each $v_p \in T_p \mathbb{R}^n$ & $i \in \mathbb{N}_n$

Def²/ $d_p f (v_p) = v_p [f]$ (differential of f at p) ($d_p f \in (T_p \mathbb{R}^n)^*$)

$T_p \mathbb{R}^n$ has basis $\left\{ \frac{\partial}{\partial x^1} \Big|_p, \dots, \frac{\partial}{\partial x^n} \Big|_p \right\}$ ↘ dual-basis

$(T_p \mathbb{R}^n)^*$ has basis $\{d_p x^1, \dots, d_p x^n\}$ ↖ $(d_p x^i)(\frac{\partial}{\partial x^j} \Big|_p) = \delta_{ij}$

$$\text{Def}^2 / (T_p \mathbb{R}^n)^* = L(T_p \mathbb{R}^n, \mathbb{R})$$

$$(T \mathbb{R}^n)^* = T^* \mathbb{R}^n = \bigcup_{p \in \mathbb{R}^n} \{p\} \times (T_p \mathbb{R}^n)^*$$

cover of dual vector fields one-form
differential one-form

$$\alpha = \alpha_1 dx^1 + \dots + \alpha_n dx^n$$

$$\alpha(p) = \alpha_1(p) d_p x^1 + \dots + \alpha_n(p) d_p x^n \in (T_p \mathbb{R}^n)^*$$

$$\alpha(\Sigma) = \alpha_1 f^1 + \alpha_2 f^2 + \dots + \alpha_n f^n \leftarrow \text{exercise}$$

Def^{no} / $f: \text{dom}(f) \subseteq \mathbb{R}^n \rightarrow \mathbb{R}$, $p \in \text{dom}(f)$, $\nabla \in T_p \mathbb{R}^n$

$$(d_p f)(\nabla) = \nabla[f]$$

$$\underbrace{df\left(\frac{\partial}{\partial x^i}\right) = \frac{\partial f}{\partial x^i}}_{\text{btw}}, \quad \nabla = \nabla[x^1] \frac{\partial}{\partial x^1} + \dots + \nabla[x^n] \frac{\partial}{\partial x^n} \left. \vphantom{\frac{\partial f}{\partial x^i}} \right\} \underline{\underline{\text{exercise}}}$$

$$\alpha_{|n} = \alpha(\underline{a}_1|_p) d_p x^1 + \dots + \alpha(\underline{a}_n|_p) d_p x^n$$

$$df = \frac{\partial f}{\partial x^1} dx^1 + \frac{\partial f}{\partial x^2} dx^2 + \dots + \frac{\partial f}{\partial x^n} dx^n \quad \leftarrow$$

$$(Df)(\nabla)(p) = d_p f(\nabla) = \nabla[f].$$

Prop. 1.2.12 | Properties of the differential

- (i) $d(fg) = (df)g + f dg$
- (ii) $d(f+g) = df + dg$
- (iii) $d(cf) = c df$
- (iv) $d(h \circ f) = h'(f) df$

h.d. on \mathbb{R}

$$h \circ f: \mathbb{R}^n \xrightarrow{f} \mathbb{R} \xrightarrow{h} \mathbb{R}$$

Proof $d_p(h \circ f) = \sum_{i=1}^n \underbrace{(d_p(h \circ f))\left(\frac{\partial}{\partial x^i}\right)}_{(2)} d_p x^i$

$$d_p(h \circ f)\left(\frac{\partial}{\partial x^i}\right) = \frac{\partial}{\partial x^i}\bigg|_p (h \circ f)$$

$$= \left(\frac{\partial}{\partial x^i} [h(f(x^1, \dots, x^n))]\right)\bigg|_p$$

$$= \left(h'(f(x)) \frac{\partial f}{\partial x^i}\right)\bigg|_p$$

$$= h'(f(p)) \frac{\partial f}{\partial x^i}(p)$$

$$d_p(h \circ f) = h'(f(p)) \sum_{i=1}^n \frac{\partial f}{\partial x^i}\bigg|_p d_p x^i = h'(f(p)) d_p f$$