

Short recapitulation from last week

(M, \mathcal{A}) .. smooth manifold of dim. m with $\mathcal{A} = \{\varphi_\alpha: U_\alpha \rightarrow \mathbb{R}^m: \alpha \in A\}$
let $\varphi: U \rightarrow \mathbb{R}^m$ be a chart around $x_0 \in M$ with $\varphi(x_0) = 0$
 x_1, \dots, x_m be coordinate function for φ
 $\mathcal{C}_{\mathcal{A}}^\infty(M)$.. the set of all smooth functions $M \rightarrow \mathbb{R}$

Defined (last week): 1) $T_{x_0}M = \{[\gamma] \mid \gamma: (-\varepsilon_\gamma, \varepsilon_\gamma) \rightarrow M \text{ smooth path with } \gamma(0) = x_0 \text{ and } \varepsilon_\gamma > 0\}$

is called the tangent space of M at x_0 and

$$\gamma_1 \sim \gamma_2 \text{ if } \forall f \in \mathcal{C}_{\mathcal{A}}^\infty(M): \left. \frac{d}{dt} f(\gamma_1(t)) \right|_{t=0} = \left. \frac{d}{dt} f(\gamma_2(t)) \right|_{t=0}$$

We call $[\gamma] \in T_{x_0}M$ a tangent vector at x_0 .

2) A derivation at $x_0 \in M$ is an \mathbb{R} -linear map

$$X: \mathcal{C}_{\mathcal{A}}^\infty(M) \rightarrow \mathbb{R}$$

which satisfies Leibniz rule:

$$X(fg) = X(f) \cdot g(x_0) + f(x_0) X(g) \text{ for every } f, g \in \mathcal{C}_{\mathcal{A}}^\infty(M).$$

We denote the set of all derivations at x_0 by $D_{x_0}M$.

Then we showed that:

$$1) \phi_{x_0}: \mathbb{R}^m \rightarrow T_{x_0}M, \phi_{x_0}(v) = [\gamma_v]$$

$$\gamma_v(t) = \varphi^{-1}(vt), \quad t \in (-\varepsilon, \varepsilon)$$

where $\varepsilon > 0$ is so small so that $vt \in \varphi(U)$.

The map ϕ_{x_0} is 1-1 and so there is a unique linear structure on $T_{x_0}M$ for which ϕ_{x_0} is a linear isomorphism.

$$2) \Psi_{x_0}: T_{x_0}M \rightarrow D_{x_0}M, [\gamma] \mapsto D_{[\gamma]}$$

$$D_{[\gamma]}(f) = \left. \frac{d}{dt} f(\gamma(t)) \right|_{t=0}$$

is well defined by definition of $T_{x_0}M$.

3) *) $D_{x_0}M$ is in a canonical a vector space with operations

$$(X_1 + X_2)(f) := X_1(f) + X_2(f)$$

$$(\lambda X_1)(f) := \lambda(X_1(f))$$

where $X_1, X_2 \in D_{x_0}M$ and $\lambda \in \mathbb{R}$.

*) If $f, g \in \mathcal{C}_{\mathcal{A}}^\infty(M)$ with $f = g$ on some open neighbourhood of x_0 , then $X(f) = X(g)$ for any $X \in D_{x_0}M$.

*) If $f: U \rightarrow \mathbb{R}$ is smooth (that is $f \circ \varphi^{-1}: \varphi(U) \rightarrow \mathbb{R}$ is smooth), then there $\exists f^{ex} \in \mathcal{C}_{\mathcal{A}}^\infty(M)$ such that $f^{ex} = f$ on some open neigh. of x_0 . And then by the previous property of derivations, we can define $X(f) := X(f^{ex})$ for any $X \in D_{x_0}M$.

4) For $f \in \mathcal{C}_{\text{cl}}^{\infty}(M)$ we put $(f \circ \varphi^{-1}: \varphi(U) \rightarrow \mathbb{R})$

$$\frac{\partial}{\partial x_i} f := \frac{\partial f \circ \varphi^{-1}}{\partial x_i}(0), \quad i=1, \dots, m.$$

Then $\frac{\partial}{\partial x_i} \in D_{x_0} M$ and $\{\frac{\partial}{\partial x_1}, \dots, \frac{\partial}{\partial x_m}\}$ is a basis of $D_{x_0} M$.

If $X \in D_{x_0} M$, then $X = \sum_{i=1}^m a_i \frac{\partial}{\partial x_i} \Leftrightarrow$

$$a_i = \frac{\partial}{\partial x_i} X_i, \quad i=1, \dots, m.$$

5) $\mathbb{D}: \mathbb{R}^m \rightarrow D_{x_0} M, (\mathbb{D}(v))(f) := \frac{d}{dt} f(\varphi^{-1}(v t)) |_{t=0}$

is a linear isomorphism and sends the canonical basis $\{e_1, \dots, e_m\}$ of \mathbb{R}^m to $\{\frac{\partial}{\partial x_1}, \dots, \frac{\partial}{\partial x_m}\}$.

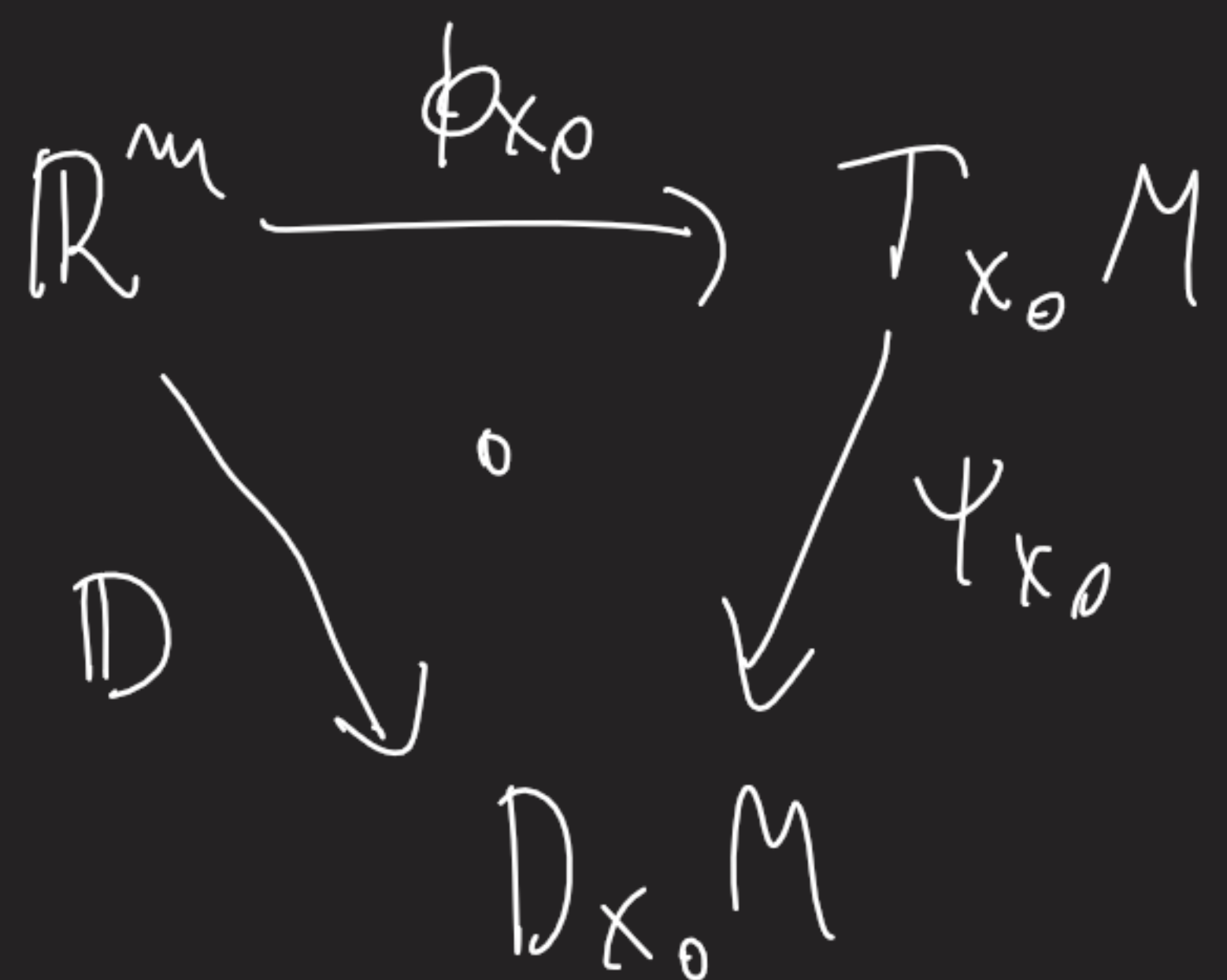


diagram commutes
and maps ϕ_{x_0} and \mathbb{D} are
linear isomorphisms \Rightarrow
 ψ_{x_0} is a linear isomorphism \Rightarrow

Corollary The linear structure on $T_{x_0} M$ does not depend on the choice of φ .

lecture two

Tangent bundle of a manifold

Assume that $\psi: V \rightarrow \mathbb{R}^m$ is another chart on M from U around x_0 with coordinate functions y_1, \dots, y_m and $\psi(x_0) = 0$.

Then we obtain two bases of $T_{x_0} M$

$$B_{x_0}^{\varphi} = \left\{ \frac{\partial}{\partial x_1}, \dots, \frac{\partial}{\partial x_m} \right\} \quad \text{and} \quad B_{x_0}^{\psi} = \left\{ \frac{\partial}{\partial y_1}, \dots, \frac{\partial}{\partial y_m} \right\}.$$

Question: what is the change of basis matrix.

Let $f \in \mathcal{C}_{\text{cl}}^{\infty}(M)$. Then

$$\begin{aligned} \frac{\partial}{\partial x_j} f &= \frac{\partial f \circ \varphi^{-1}}{\partial x_j}(0) = \frac{\partial (f \circ \psi^{-1}) \circ (\psi \circ \varphi^{-1})}{\partial x_j}(0) = \\ (C1) \quad &= \sum_{i=1}^m \frac{\partial f \circ \psi^{-1}}{\partial y_i}(\underbrace{\psi \circ \varphi^{-1}(0)}_0) \cdot \frac{\partial (\psi \circ \varphi^{-1})_i}{\partial x_j}(0) = \sum_{i=1}^m \frac{\partial}{\partial y_i} f \cdot \frac{\partial (\psi \circ \varphi^{-1})_i}{\partial x_j}(0) \end{aligned}$$

We see that $[\text{Id}]_{B_{x_0}^{\psi}}^{B_{x_0}^{\varphi}} = (a_{ij})_{i,j=1, \dots, m}$ where $a_{ij} = \frac{\partial (\psi \circ \varphi^{-1})_i}{\partial x_j}(0)$

is the change of basis matrix. This is the Jacobi matrix of the transition function $\psi \circ \varphi^{-1}$ at 0 .

Note that

$$B_x^\psi = \left\{ \frac{\partial}{\partial x_1}, \dots, \frac{\partial}{\partial x_m} \right\}$$

is a basis for $T_x M$ for every $x \in U$. Also note that the coefficients of the change of basis matrix are smooth functions of (x_1, \dots, x_m) resp. (y_1, \dots, y_m) on $U \cap V$.

Let $TM = \bigcup_{x \in M} T_x M$... disjoint union and

$$p_{TM}: TM \rightarrow M, \quad v \in T_x M \mapsto x.$$

(We will write also (x, v) instead $v \in T_x M$.)

Definition We call TM the tangent bundle of m and p_{TM} is called the canonical projection.

$$TM = \bigcup_{\alpha \in A} p^{-1}(U_\alpha), \quad M = \bigcup_{\alpha \in A} U_\alpha \quad \text{where } p = p_{TM}.$$

For every $\alpha \in A$:

$$\Phi_\alpha: p^{-1}(U_\alpha) \rightarrow \mathbb{R}^m \times \mathbb{R}^m = \mathbb{R}^{2m}$$

$$\Phi_\alpha(x, v) = (\varphi_\alpha(x), [v]_{B_x^\psi})$$

Note that

$$\Phi_\alpha^{-1}: \varphi(U) \times \mathbb{R}^m \rightarrow p^{-1}(U_\alpha)$$

$$\left(\underbrace{(x_1, \dots, x_m)}_{\vec{x}}, (a_1, \dots, a_m) \right) \mapsto \left(\varphi_\alpha^{-1}(x), \sum_{i=1}^m a_i \frac{\partial}{\partial x_i} \right)$$

$$A_{TM} = \left\{ \Phi_\alpha: p^{-1}(U_\alpha) \rightarrow \mathbb{R}^{2m} \mid \alpha \in A \right\}$$

Lemma There is a unique topology τ_{TM} on TM for which all maps $\Phi_\alpha, \alpha \in A$, are homeomorphisms onto their images. Moreover, τ_{TM} is Hausdorff and second countable.

Corollary (TM, τ_{TM}) is a smooth manifold of dim $2m$ and $p_{TM}: TM \rightarrow M$ is smooth.

Proof: The first claim follows from previous Lemma and computation (C1). Let us go over the proof of the second claim. By Proposition on page 2 from lecture notes for the second week it is enough to show:

$\forall (x, v) \in TM \exists \alpha \in A$ and $\exists B \in A$ such that $p^{-1}(U_\alpha) \ni (x, v)$
and $U_B \ni p(x, v) = x$ and the composition

$$\Phi_\alpha(p^{-1}(U_\alpha \cap U_B)) \xrightarrow{\Phi_\alpha^{-1}} \underbrace{p^{-1}(U_\alpha) \cap p^{-1}(U_B)}_{p^{-1}(U_\alpha \cap U_B)} \xrightarrow{\varphi} \underbrace{U_B \cap p(p^{-1}(U_\alpha))}_{U_B \cap U_\alpha} \xrightarrow{\psi} \psi(U_B \cap U_\alpha)$$

is smooth. But here we can for α we can put $B = \alpha$
and then it is enough to show that

$$\Phi_\alpha(p^{-1}(U_\alpha)) \xrightarrow{\Phi_\alpha^{-1}} p^{-1}(U_\alpha) \xrightarrow{\varphi} U_\alpha \xrightarrow{\psi} \psi(U_\alpha)$$

$\psi(U_\alpha) \times \mathbb{R}^m$ is smooth.

$$(\underbrace{(x_1, \dots, x_m)}_{\vec{x}}, (a_1, \dots, a_m)) \mapsto (\psi_\alpha^{-1}(\vec{x}), \sum_{i=1}^m a_i \frac{\partial}{\partial x_i}) \mapsto (\psi_\alpha^{-1}(\vec{x}))$$

$\vec{x} = \psi_\alpha \circ \psi_\alpha^{-1}(\vec{x})$

We see that the composition is the canonical projection

$$\psi_\alpha(U_\alpha) \times \mathbb{R}^m \longrightarrow \psi_\alpha(U_\alpha)$$

onto the first factor. This is clearly smooth. \square

Examples

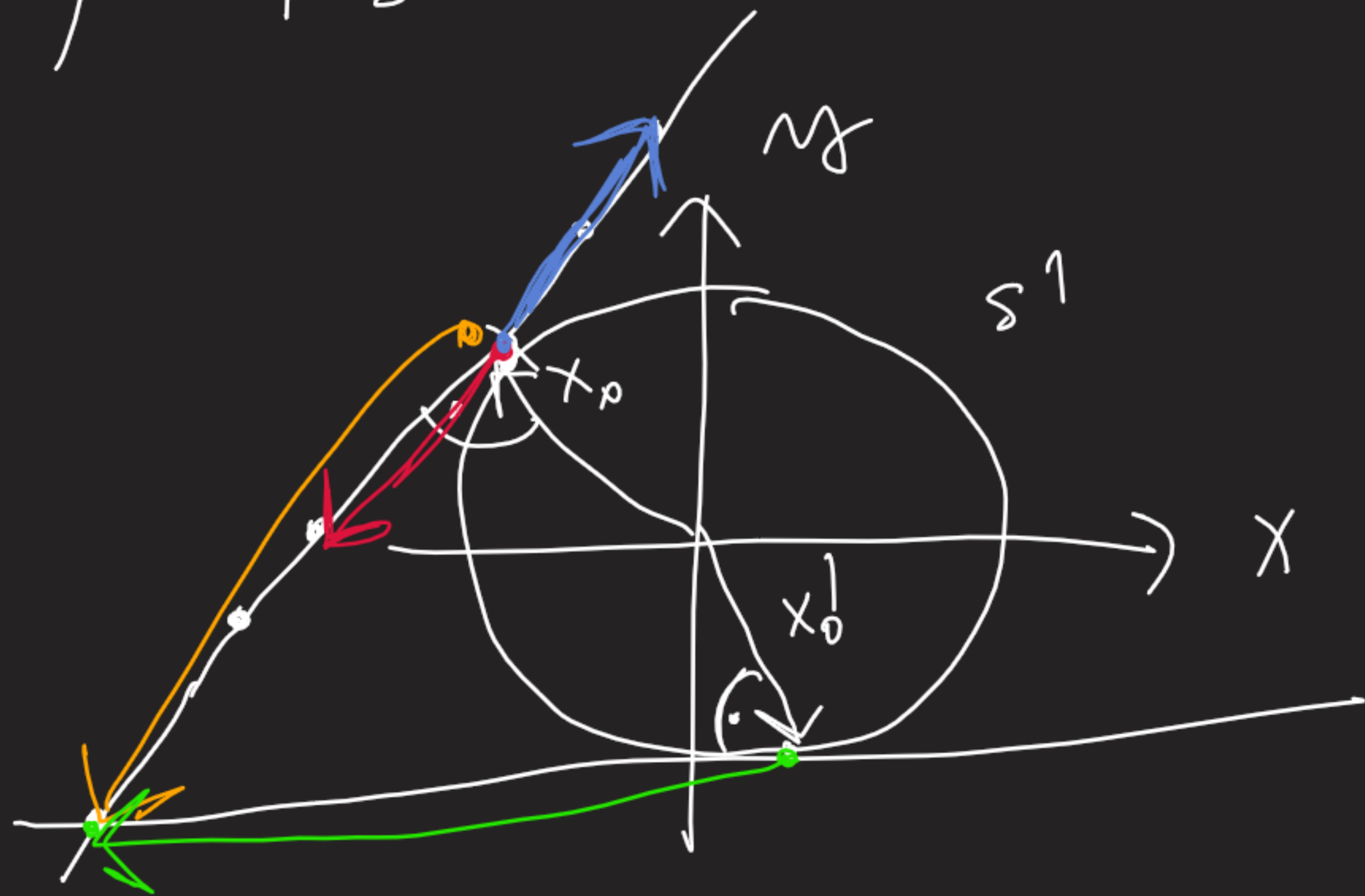
1) $M = \mathbb{R}^m, TM \cong \mathbb{R}^m \times \mathbb{R}^m = \mathbb{R}^{2m}$

$$((x_1, \dots, x_m), \sum_{i=1}^m a_i \frac{\partial}{\partial x_i}) \longleftarrow ((x_1, \dots, x_m), (a_1, \dots, a_m))$$

2)

TS^1

$M = S^1 \subseteq \mathbb{R}^2$

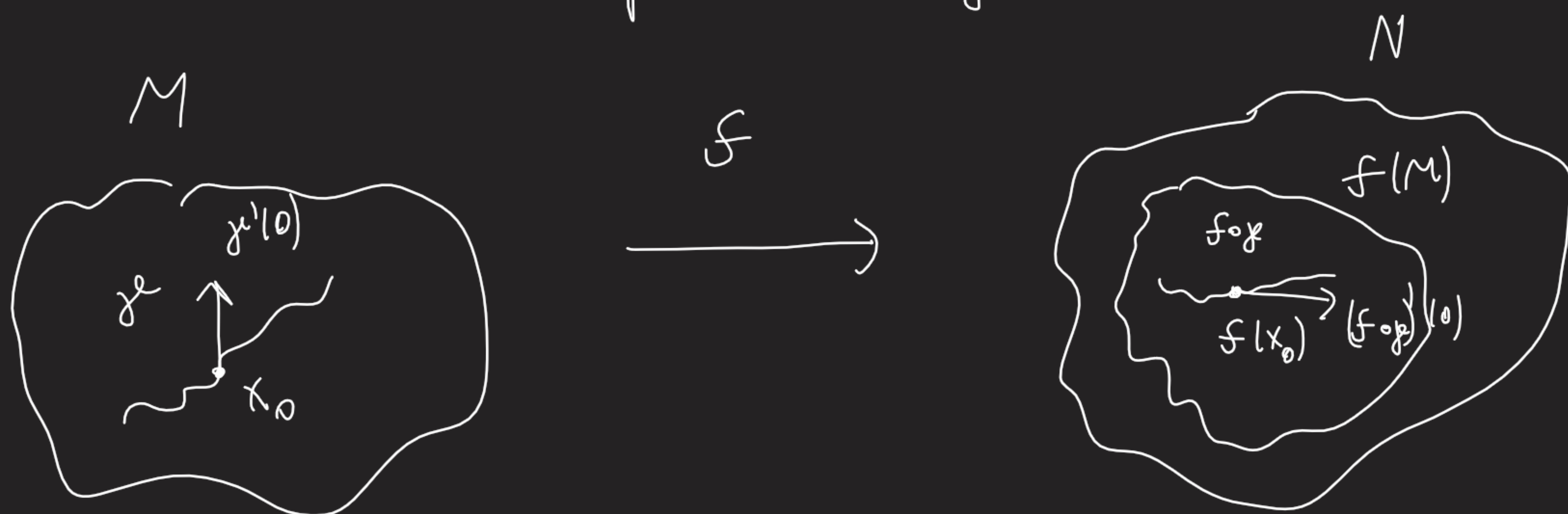


Tangent map of a smooth map
between manifolds

Let us assume that (N, \mathcal{A}_N) is a smooth manifold of dim n
and (M, \mathcal{A}_M) be the smooth manifold as above. Let

$f: M \rightarrow N$ be smooth.

If $v = [\gamma] \in T_{x_0} M$, $x_0 \in M$, then it is easy to see that the equivalence class $f \circ \gamma$ in $T_{f(x_0)} N$ does not depend on γ .



Hence we have the following

Definition

We call the map

$$T_{x_0} f: T_{x_0} M \longrightarrow T_{f(x_0)} N$$

$$T_{x_0} f([\gamma]) = [f \circ \gamma]$$

is called the tangent map of f at x_0 .

Ex. $\phi_{x_0}: \mathbb{R}^m \xrightarrow{\cong} T_{x_0} M$, $\phi_{x_0}(v) = [\varphi^{-1}(vt)]$
 $\varphi: U \rightarrow \mathbb{R}^m$ a chart on M

$$\phi_{x_0} = T_0 \varphi^{-1}, \quad 0 \dots \text{origin of } \mathbb{R}^m$$

Hence we have the following commutative diagram

$$\begin{array}{ccc} T_{x_0} M & \xrightarrow{T_{x_0} f} & T_{y_0} N \\ \uparrow T_0 \varphi^{-1} & \circ & \downarrow T_{y_0} \rho \\ \mathbb{R}^m = T_0 \mathbb{R}^m & \xrightarrow{L} & \mathbb{R}^m = T_0 \mathbb{R}^m \end{array}$$

where $\rho: W \rightarrow \mathbb{R}^m$ is a chart from U around $f(x_0) = y_0$ with coordinates z_1, \dots, z_m and $\rho(y_0) = 0$ and

where L is total derivative of the smooth map

$\rho \circ f \circ \varphi^{-1}$ at the point 0 .

Note that $\rho \circ f \circ \varphi^{-1}$ is a smooth map of m real variables which is defined on some open neighborhood of $0 \in \mathbb{R}^m$. So it has a total derivative or total differential $L = d(\rho \circ f \circ \varphi^{-1})(0)$ at 0 .

We know that L is a linear map which is represented by its Jacobi matrix

$$\left(\frac{\partial \tilde{F}_i}{\partial x_j} \right)_{\substack{j=1, \dots, m \\ i=1, \dots, m}} \quad \text{where } \tilde{F} = \rho \circ f \circ \varphi^{-1}$$

and we also know $T_0 \varphi^{-1}$, $T_y \rho$ are linear isomorphism.

Hence, by the commutativity of the previous diagram we get

Corollary •) The map $T_{x_0} \tilde{F}$ is linear.

•) If $g: N \rightarrow L$ is smooth where (L, \mathcal{A}_L) is a smooth manifold, then

$$T_x (g \circ f) = T_{f(x_0)} g \circ T_{x_0} f.$$

•) $Tf: TM \rightarrow TN$, $Tf(x, v) = T_x f(v)$ is a smooth map of manifolds.

Vector fields on M

Definition A smooth vector field on a manifold (M, \mathcal{A}) is a smooth map $X: M \rightarrow TM$ such that $p \circ X = \text{Id}_M$. We denote by $\mathcal{X}(M)$ the set of all vector fields on M .

Local description of vector fields on M

Let $\varphi: U \rightarrow \mathbb{R}^m$ be a chart on M with coordinate functions x_1, \dots, x_m . Then by definition

$$\varphi(U) \xrightarrow{\varphi^{-1}} U \xrightarrow{X} p^{-1}(U) \xrightarrow{\Phi} \Phi(p^{-1}(U)) = \varphi(U) \times \mathbb{R}^m$$

is smooth if X is smooth vector field. This composition

$$(x_1, \dots, x_m) = \vec{x} \longmapsto \left(\vec{x}, (a_1(x_1, \dots, x_m), \dots, a_m(x_1, \dots, x_m)) \right)$$

Since $p \circ X = \text{Id}_M$ and $p|_{\Phi(p^{-1}(U))} = \varphi(U) \times \mathbb{R}^m$ is the canonical projection $\varphi(U) \times \mathbb{R}^m \rightarrow \varphi(U)$ onto the first factor.

Moreover, we see that

$$X|_U = \sum_{i=1}^m a_i(x_1, \dots, x_m) \frac{\partial}{\partial x_i}. \quad \text{We see that a smooth}$$

vector field on M is on U given just by
 m -tuple of smooth functions a_1, \dots, a_m which
 are functions of x_1, \dots, x_m .

$$X(x) = \sum_{i=1}^m a_i(x) \frac{\partial}{\partial x_i}, \quad x \in U.$$

Since $T_x M$ is a vector space and if $\Psi \in \mathcal{X}(M)$ with

$$\Psi|_U = \sum_{i=1}^m b_i \frac{\partial}{\partial x_i} \quad \text{where again } b_i \text{ are smooth functions of } x_1, \dots, x_m, \text{ then}$$

we see that the operations:

$$(OP) \begin{cases} (X + \Psi)(x) = X(x) + \Psi(x) \\ (\lambda X)(x) = \lambda \cdot X(x), \quad \lambda \in \mathbb{R}, x \in M \end{cases}$$

are well defined and since

$$(X + \Psi)|_U = \sum_{i=1}^m (a_i + b_i) \frac{\partial}{\partial x_i} \quad \text{and}$$

$$(\lambda X)|_U = \sum_{i=1}^m \lambda a_i \frac{\partial}{\partial x_i}$$

where clearly $a_i + b_i, \lambda a_i$ are smooth functions of x_1, \dots, x_m , then we see that

Corollary $\mathcal{X}(M)$ is a real vector space with operations
 $+$, \cdot given in (OP).

There is another bilinear operation of $\mathcal{X}(M)$, called the
 Lie bracket, which turns $\mathcal{X}(M)$ into a Lie algebra.

In order to define the Lie bracket we will need
 the following alternative description of $\mathcal{X}(M)$.

Definition An \mathbb{R} -linear map

$$D: \mathcal{C}_{\mathcal{A}}^{\infty}(M) \rightarrow \mathcal{C}_{\mathcal{A}}^{\infty}(M)$$

is called a derivation on M if it satisfies

Liebniz rule:

$$D(fg) = (Df) \cdot g + f \cdot (Dg)$$

where $f, g \in \mathcal{C}_{\mathcal{A}}^{\infty}(M)$. We denote by $D(M)$ the
 space of all derivations on M .

Lemma 1) $D(M)$ is a vector space with operations

$$(D_1 + D_2)(f) = D_1 f + D_2 f \quad \text{and}$$

$$(\lambda D_1)(f) = \lambda \cdot D_1 f \quad \text{where}$$

$$f \in \mathcal{C}_{\mathcal{A}}^{\infty}(M), \lambda \in \mathbb{R}, D_1, D_2 \in D(M).$$

2) If $x \in M$ is fixed and $D \in D(M)$, then the composition

$$\mathcal{C}_{\mathcal{A}}^{\infty}(M) \ni f \longrightarrow Df \longrightarrow Df(x) \quad \text{is a derivation at } x.$$

$$\uparrow$$

$$\mathcal{C}_{\mathcal{A}}^{\infty}(M)$$

3) If $f \in \mathcal{C}_{\mathcal{A}}^{\infty}(M)$, $D \in D(M)$ and $\mathcal{U} \subseteq M$ is open, then $Df|_{\mathcal{U}}$ depends only on $f|_{\mathcal{U}}$.

4) If $D_1, D_2 \in D(M)$, then also $[D_1, D_2] \in D(M)$ where

$$[D_1, D_2]f = D_1(D_2 f) - D_2(D_1 f), f \in \mathcal{C}_{\mathcal{A}}^{\infty}(M).$$

Proof: 4) It is clear $[D_1, D_2]$ is \mathbb{R} -linear map

$$\mathcal{C}_{\mathcal{A}}^{\infty}(M) \longrightarrow \mathcal{C}_{\mathcal{A}}^{\infty}(M).$$

Let us check that $[D_1, D_2]$ satisfies Leibniz rule. Let $f, g \in \mathcal{C}_{\mathcal{A}}^{\infty}(M)$, then

$$\begin{aligned} [D_1, D_2](fg) &= D_1(D_2(fg)) - D_2(D_1(fg)) = \\ &= D_1((D_2 f)g + f \cdot D_2 g) - D_2((D_1 f)g + f \cdot D_1 g) \\ &= \underbrace{D_1(D_2 f)g}_{\text{green}} + \underbrace{(D_2 f)(D_1 g)}_{\text{red}} + \underbrace{(D_1 f)(D_2 g)}_{\text{red}} \\ &\quad + \underbrace{f \cdot (D_1(D_2 g))}_{\text{blue}} - \underbrace{(D_2(D_1 f)) \cdot g}_{\text{green}} - \underbrace{(D_1 f)(D_2 g)}_{\text{red}} \\ &\quad - \underbrace{(D_2 f)(D_1 g)}_{\text{red}} - \underbrace{f(D_2(D_1 g))}_{\text{blue}} \\ &= \underbrace{([D_1, D_2]f) \cdot g}_{\text{green}} + \underbrace{f \cdot ([D_1, D_2]g)}_{\text{blue}}. \quad \square \end{aligned}$$

Proposition There is a canonical linear isomorphism

$$\mathfrak{X}(M) \longrightarrow D(M).$$

Sketch of proof: Let $X \in \mathfrak{X}(M)$. Then $X(x) \in T_x M = D_x M, x \in M$.

$$f \in \mathcal{C}_{\mathcal{A}}^{\infty}(M) \longmapsto (M \ni x \mapsto (D_X f)(x) := X(x) f)$$

a function on M

We have defined an operator $D_X : \mathcal{C}_{\mathcal{A}}^{\infty}(M) \longrightarrow \{f : M \rightarrow \mathbb{R}, f \text{ is a function}\}$

The question one: Is the function $D_X f$ smooth?

Answer: YES, since if $U \subseteq M$ is open, then

$$D_X f|_U = \sum_{i=1}^m a_i \frac{\partial}{\partial x_i} f|_U \quad \text{if} \quad X|_U = \sum_{i=1}^m a_i \frac{\partial}{\partial x_i}$$

By assumption, $f|_U$ is smooth, a_i are smooth functions.

Indeed $D_X f|_U$ is smooth. And since U was arbitrary, it follows that $D_X f$ is smooth on M .

The question two: Is D_X \mathbb{R} -linear and satisfies Leibniz rule.

Answer: YES, linearity is clear and Leibniz rule follows

from the fact that $X(x) \in D_x M$ is a derivation at x .

$$D \in D(M) \longrightarrow X_D \in \mathcal{X}(M)$$

Since $f \in C_A^\infty(M) \longmapsto Df \longmapsto Df(x)$ is a derivation at x , denote it by $D(x) \in D_x M = T_x M$,

we define $X_D(x) = D(x)$. Then indeed

X_D is a smooth vector field on M .

Also note that if $\varphi: U \rightarrow \mathbb{R}^m$ is a chart on M ,

then $X_D = \sum_{i=1}^m a_i \frac{\partial}{\partial x_i}$ where $a_i = D x_i$, $i=1, \dots, m$

where again x_1, \dots, x_m are coordinate functions on U .

Clearly these two assignments

$$\mathcal{X}(M) \ni X \longmapsto D_X \in D(M) \quad \text{and} \quad D(M) \ni D \longmapsto X_D \in \mathcal{X}(M)$$

are inverse to each other and linear. \square

Definition If $X, Y \in \mathcal{X}(M)$, then $Z = [X, Y] \in \mathcal{X}(M)$

is the unique vector field on M such that

$$D_Z = \underbrace{[D_X, D_Y]}_{\text{bracket in } D(M)}$$

We call Z the Lie bracket of X and Y .

Proposition (Local formula for the Lie bracket)

Let $X, Y \in \mathcal{X}(M)$ and assume that

$$X|_U = \sum_{i=1}^m a_i \frac{\partial}{\partial x_i} \quad \text{and} \quad Y|_U = \sum_{i=1}^m b_i \frac{\partial}{\partial x_i}$$

where $a_i, b_i, i=1, \dots, m$ are smooth functions on $U \subseteq M$ (open).

Then $[X, Y]|_U = \sum_{i=1}^m \left(\sum_{j=1}^m \underbrace{\left(a_j \left(\frac{\partial}{\partial x_j} b_i \right) - b_j \left(\frac{\partial}{\partial x_j} a_i \right) \right)}_{\text{smooth functions on } U} \right) \frac{\partial}{\partial x_i}$

Proof: We have $D_X f|_U = \sum_{i=1}^m a_i \frac{\partial}{\partial x_i} f$ and

$$D_Y f|_U = \sum_{i=1}^m b_i \frac{\partial}{\partial x_i} f, \quad f \in C^\infty(M).$$

By definition, we have to compute

$$\begin{aligned} [D_X, D_Y] f|_U &= \sum_{i,j=1}^m \left(a_i \frac{\partial}{\partial x_i} \left(b_j \frac{\partial}{\partial x_j} f \right) - b_i \frac{\partial}{\partial x_i} \left(a_j \frac{\partial}{\partial x_j} f \right) \right) \\ &= \sum_{i,j=1}^m \left(a_i \left(\frac{\partial}{\partial x_i} b_j \right) \frac{\partial}{\partial x_j} f + a_i b_j \left(\frac{\partial}{\partial x_i} \left(\frac{\partial}{\partial x_j} f \right) \right) - \right. \\ &\quad \left. - b_i \left(\frac{\partial}{\partial x_i} a_j \right) \frac{\partial}{\partial x_j} f - a_j b_i \left(\frac{\partial}{\partial x_i} \left(\frac{\partial}{\partial x_j} f \right) \right) \right) \\ &= \sum_{i=1}^m \left(\sum_{j=1}^m \left(a_j \left(\frac{\partial}{\partial x_j} b_i \right) \frac{\partial}{\partial x_i} f - b_j \left(\frac{\partial}{\partial x_j} a_i \right) \frac{\partial}{\partial x_i} f \right) \right) \\ &\quad + \sum_{i,j=1}^m \left(a_i b_j \right) \left(\underbrace{\frac{\partial^2 f \circ \varphi^{-1}}{\partial x_i \partial x_j}}_A - \frac{\partial^2 f \circ \varphi^{-1}}{\partial x_j \partial x_i} \right). \end{aligned}$$

Here φ is a chart $\varphi: U \rightarrow \mathbb{R}^m$ on M . We see that $A=0$ since the partial derivatives in \mathbb{R}^m commutes if $f \circ \varphi^{-1}$ is $\varphi^2(U)$. \square

Theorem Properties of $[,]: \mathcal{X}(M) \times \mathcal{X}(M) \rightarrow \mathcal{X}(M)$.

1) $[,]$ is bilinear in both arguments.

2) $[X, [Y, Z]] = [[X, Y], Z] + [Y, [X, Z]]$ Jacobi identity
where $X, Y, Z \in \mathcal{X}(M)$.

3) $[fX, gY] = fg[X, Y] + f(Xg)Y - g(Yf)X$
where $X, Y \in \mathcal{X}(M)$, $f, g \in C^\infty(M)$ and we write $Xg = D_X g$.

Proof is left as an exercise.

Corollary $(\mathcal{X}(M), [-, -])$ is a Lie algebra (that is $[-, -]$ satisfies the properties listed in 1) and 2)).

Homework 2 Lie group G ... group & smooth manifold

multiplication $G \times G \rightarrow G$
inversion $G \rightarrow G$ } are smooth

e ... identity of G

$\mathfrak{g} := T_e G$... Lie algebra, i.e. \mathfrak{g} is a vector space with Lie bracket $[\cdot, \cdot]: \mathfrak{g} \times \mathfrak{g} \rightarrow \mathfrak{g}$ which is bilinear and satisfies Jacobi identity.

This Lie algebra structure on \mathfrak{g} it has a geometric origin, this Lie bracket \mathfrak{g} is the Lie bracket of so called left invariant vector fields on G .

In homework 2 you have to compute this Lie bracket of left invariant fields on $G = GL(n, \mathbb{R})$.

$$GL(n, \mathbb{R}) \subseteq \mathbb{R}^{n^2} = M_{n \times n}(\mathbb{R})$$

we can coordinates x_{ij} , $i, j = 1, \dots, n$ on $M_{n \times n}(\mathbb{R})$ as coordinates on $GL(n, \mathbb{R})$. So a vector field

on $GL(n, \mathbb{R})$ is given by

$$X_A = \sum_{i,j} f_{ij}(x) \frac{\partial}{\partial x_{ij}}$$

where $f_{ij}(x)$ are smooth functions of x_{ke}

Compute $f_{ij}(x)$ for X_A and $A \in M_{n \times n}(\mathbb{R})$.