

pf. Notation $f_i = \frac{\partial f}{\partial x_i}$, $f_{ij} = \frac{\partial^2 f}{\partial x_i \partial x_j}, \dots$

$$\frac{\partial g_{je}}{\partial x_i} + \frac{\partial g_{ie}}{\partial x_j} - \frac{\partial g_{ij}}{\partial x_e} = \frac{\partial}{\partial x_i} \langle \underline{f_j}, \underline{f_e} \rangle + \frac{\partial}{\partial x_j} \langle \underline{f_i}, \underline{f_e} \rangle - \frac{\partial}{\partial x_e} \langle \underline{f_i}, \underline{f_j} \rangle$$

$$= \underbrace{\langle \underline{f_i}, f_{e; j} - f_{j; e} \rangle}_0 + \underbrace{\langle \underline{f_j}, f_{e; i} - f_{i; e} \rangle}_0 + 2 \langle \underline{f_e}, \underline{f_{ij}} \rangle$$

tangent

$$= 2 \langle f_e, f_{ij}^T \rangle \stackrel{\text{def } \Pi_{ij}}{=} 2 \langle f_e, \sum_k \Pi_{ij}^k f_k \rangle$$

$$= 2 \sum_k \Pi_{ij}^k g_{ek}$$

x both side by g^{he}

$$\left(\sum_e g^{he} g_{ek} = g_k^h \right)$$

and sum over l
 Replace $h \rightarrow k$



Case $m=2$: Gauss notation $E := g_{11}$, $F = g_{21}$, $G = g_{22}$

Christoffel symbols $\begin{pmatrix} \Gamma_{11}^1 & \Gamma_{12}^1 & \Gamma_{22}^1 \\ \Gamma_{11}^2 & \Gamma_{12}^2 & \Gamma_{22}^2 \end{pmatrix} = \frac{1}{2D} \begin{pmatrix} G & -F \\ -F & E \end{pmatrix} \begin{pmatrix} E_1 & E_2 & 2F_2 - G_1 \\ 2F_1 - E_2 & G_1 & G_2 \end{pmatrix}$

Def'n 3.4 $M \subset \mathbb{R}^n$ m -dim. submanifold, $c: I \rightarrow M$ curve,

$X: I \rightarrow \mathbb{R}^n$ C^1 tangent vector field on M along c (i.e. $X(t) \in TM_{c(t)}$ for all $t \in I$)

Covariant derivative: $\frac{D}{dt} X: I \rightarrow \mathbb{R}^n$, $\frac{D}{dt} X(t) := \dot{X}(t)^T$ "tangential part"

Orthogonal projection
 $\mathbb{R}^n \rightarrow TM_{c(t)}$

X is parallel along c if $\frac{D}{dt} X(t) = 0$

for all $t \in I$, i.e. $\dot{X}(t) \in TM_{c(t)}^\perp$

Thm 3.5 M, c as above, $X, Y: I \rightarrow \mathbb{R}^n$ C^1 tangent vector field along c .
 $\lambda: I \rightarrow \mathbb{R}$

Then:

$$(1) \quad \frac{D}{dt}(X+Y) = \frac{D}{dt}X + \frac{D}{dt}Y$$

$$(2) \quad \frac{D}{dt}(\lambda X) = \left(\frac{d}{dt}\lambda\right)X + \lambda \frac{D}{dt}X$$

$$(3) \quad \frac{d}{dt}g(X, Y) = g\left(\frac{D}{dt}X, Y\right) + g\left(X, \frac{D}{dt}Y\right)$$

(4) If $f: U \rightarrow f(U) \subset M$ is a local param.

$$\gamma: I \rightarrow U \quad C^1 \text{ s.t. } c = f \circ \gamma$$

$$\xi: I \rightarrow \mathbb{R}^m \quad C^1 \quad X(t) = df_{\gamma(t)}(\xi(t)) = \sum_{i=1}^m \xi^i(t) \frac{\partial}{\partial x^i}(\gamma(t))$$

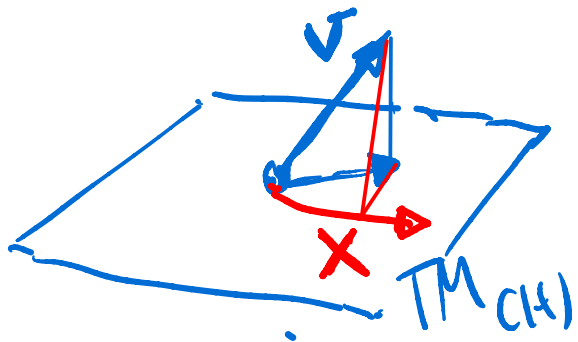
$$\text{then } \frac{D}{dt}X = \sum_{i=1}^m \left[\dot{\xi}^k + \sum_{i,j=1}^m \xi^i \dot{\gamma}^j \left(\Gamma_{ij}^k \circ \gamma \right) \right] \frac{\partial}{\partial x^k} \circ \gamma$$

proof

(1) and (2) straight forward from def'n

when $\varphi: \mathbb{R} \rightarrow \mathbb{R}^n$
we denote $\underline{\varphi}$ or $\underline{\varphi}'$ $\textcircled{d\varphi}$

(3) $g(x, Y)' = g(\dot{x}, Y) + g(x, \dot{Y}) = g(\dot{x}^T, Y) + g(x, \dot{Y}^T)$



x, Y are tangent \rightarrow
so $\begin{cases} \langle v, X \rangle = \langle v^T, X \rangle \\ \langle v, Y \rangle = \langle v^T, Y \rangle \end{cases} \quad \forall v \in \mathbb{R}^n$

(4) Denote $f_i := \frac{\partial f}{\partial x_i}$, $f_{ij} := \frac{\partial^2 f}{\partial x_i \partial x_j}$, $X = \sum_{i=1}^m \xi^i (f_i \circ \gamma)$

$((\sum_{i=1}^m \xi^i (f_i \circ \gamma))')^T = (\sum_{i=1}^m \dot{\xi}^i (f_i \circ \gamma))^T + (\sum_{i=1}^m \xi^i \sum_{j=1}^m (f_{ij} \circ \gamma) \dot{\gamma}^j)^T$ take tangential part

Def'n of Π_{ij}^k

$= \sum_{i=1}^m \dot{\xi}^i (f_i \circ \gamma) + \sum_{i=1}^m \xi^i \sum_{j,k=1}^m \dot{\gamma}^j (\Pi_{ij}^k f_k) \circ \gamma$

$(f_{ij} \circ \gamma)^T := \sum_{k=1}^m \Pi_{ij}^k(x) f_k(x)$

Summing over i , we conclude (4)



Remarks

1. (4) shows that $\frac{D}{dt}X$ is intrinsic

2. If X, Y are parallel along c , then $g_{c(t)}(X(t), Y(t))$ is

constant in t $\frac{d}{dt}g(X, Y) \stackrel{(3)}{=} \underbrace{g\left(\frac{D}{dt}X, Y\right)}_{=0} + \underbrace{g\left(X, \frac{D}{dt}Y\right)}_{=0} = 0$

We call X a C^k tangent vector field on $M \subset \mathbb{R}^n$ if $X: M \rightarrow \mathbb{R}^n$

$X = (X^1, \dots, X^n)$ X^i are C^k functions from M to \mathbb{R}^n

and $X(p) \in T_p M \quad \forall p \in M$

this is why they are called tangent!

X, Y tangent v.f. on M then we define the covariant derivative of Y with respect to X at $p \in M$

$$(D_Y X)(p) := \frac{D}{dt}(X \circ c)(0) \text{ for any}$$

$$c: (-\varepsilon, \varepsilon) \rightarrow M \text{ s.t.}$$

$$c(0) = p, \quad c'(0) = Y(p)$$

This def'n is independent of choice of c

$X: M \rightarrow \mathbb{R}^n$ by chain rule (or submanifold)

$$\left((X \circ c)'(0) \right)^T = \left((dX)_p \dot{c}(0) \right)^T = (dX)_p \cdot Y(p)^T \quad (*)$$

differential $T\mathbb{R}^n \rightarrow \mathbb{R}^n$

Also if $\bar{X}: V \rightarrow \mathbb{R}^n$, $V \supset M$ open extends X
(i.e. $\bar{X}|_M = X$)

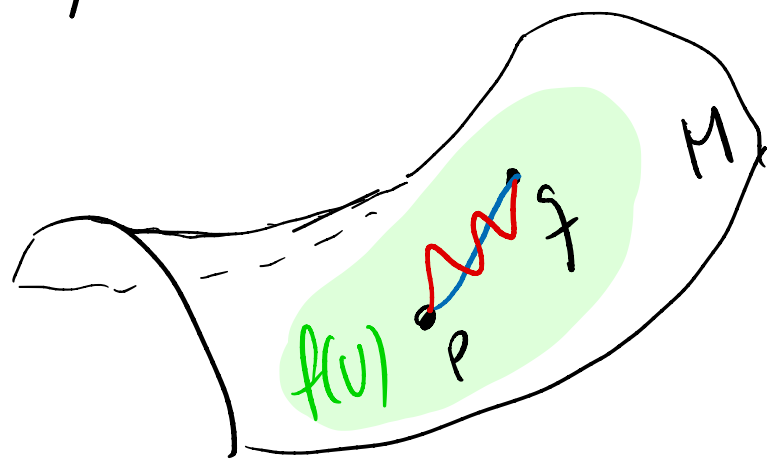
then
similarly

$$D_Y X = d\bar{X}_p \cdot Y(p)$$

Analysis 2
differential $\mathbb{R}^n \rightarrow \mathbb{R}^n$

(*) shows this does not depend on the extension
 \bar{X} of X employed

In order to motivate covariant derivative we now give the proof of Thm 3.10 (see the statement in the notes) but in a motivated way.



What is the shortest curve joining p and q ?

To answer this: Calculus of Variations

Suppose that the shortest curve exists and is smooth (C^2) (one proves this later!) $C: [a, b] \rightarrow M$ $C(a) = p$ $C(b) = q$

Assume wlog. $|C'| = 1$ (reparametrize by arc length)

Suppose for simplicity p, q belong to the $f(U)$ f local param.

Let $\gamma: [a, b] \rightarrow U \subset \mathbb{R}^m$ st $C = f \circ \gamma$

given any $h: [a, b) \rightarrow \mathbb{R}^m$ of class C^2 such that
 $h(a) = h(b) = 0$

consider $\bar{c}(\varepsilon, t) := f(\gamma + \varepsilon h)$ $\varepsilon \in \mathbb{R}$ ($|\varepsilon|$ small so that $\gamma + \varepsilon h \in U$)

Note that $\bar{c}(\varepsilon, a) = p$ and $\bar{c}(\varepsilon, b) = q$ $\forall \varepsilon$ as above

so $\bar{c}(\varepsilon, t)$ is a "competitor" curve.

$c(t)$ has minimal length among curves joining p, q

$\Rightarrow L(\bar{c}(\varepsilon, \cdot)) \geq L(c) \quad \forall \varepsilon$ (with $|\varepsilon|$ small)

$$\Rightarrow 0 = \frac{d}{d\varepsilon} \Big|_{\varepsilon=0} L(\bar{c}(\varepsilon, \cdot)) = \frac{d}{d\varepsilon} \Big|_{\varepsilon=0} \int_a^b \sqrt{\langle \bar{c}_t(\varepsilon, t), \bar{c}_t(\varepsilon, t) \rangle} dt$$

$$= \int_a^b \frac{2 \langle \frac{\partial}{\partial \varepsilon} \bar{c}_t(0, t), \bar{c}_t(0, t) \rangle}{2 \sqrt{\langle \bar{c}_t(0, t), \bar{c}_t(0, t) \rangle}} dt \quad c_t = \frac{\partial}{\partial t} c$$

$$= \int_a^b \left\langle \frac{\partial}{\partial \xi} \bar{c}_t(0,t), c_t'(t) \right\rangle dt \quad |c_t(0,t)| = |c'(t)| = 1$$

integration by parts

$$= - \int_a^b \left\langle \frac{\partial}{\partial \xi} \bar{c}(0,t), c_{tt}(t) \right\rangle dt + \underbrace{\left[\frac{\partial}{\partial \xi} \bar{c}(0,t), c_t(t) \right]}_{=0} \Big|_{t=a}^{t=b}$$

$$\int_a^b \psi \psi' = - \int_a^b \psi \psi'' + [\psi \psi']_a^b$$

(with respect to variable t !)

$$= - \int_a^b \left\langle \frac{\partial}{\partial \xi} \bar{c}(0,t), c''(t) \right\rangle$$

as we vary g we can generate any tangent vector field (vanishing on p and q)

The integral will be $= 0 \forall g$ if and only if

$c''(t)$ is tangent $\forall t \in [a,b]$

$$\Rightarrow \boxed{\frac{D}{dt} c' = 0}$$

This is the geodesic eq'n. $\frac{D}{dt}$ appears naturally

We now define parallel transport. We need the following

Thm 3.6. $M \subset \mathbb{R}^n$ submanifold, $c: I \rightarrow M$ C^1 curve

$0 \in I$, $X_0 \in TM_{(c_0)} \Rightarrow \exists$ unique parallel C^1 vector field X
along c with $X(0) = X_0$

Proof We may assume I compact and $c(I) \subset f(U)$ for a local
param. $f: U \rightarrow f(U) \subset M$. Write $c = f \circ \gamma$ $X = \sum_{i=1}^m \xi^i \frac{\partial f}{\partial x^i} \circ \gamma$ (*)

by Thm 3.5 (4) ξ is parallel iff.

$$\dot{\xi}^k + \sum_{i,j=1}^m \xi^i \gamma^j (\Gamma_{ij}^k \circ \gamma) = 0 \quad (k=1, \dots, m)$$

This is a (linear) ODE with cont. coeff for ξ

$\Rightarrow \exists!$ sol'n with $X(0) = X_0$

(we then use it to define X via (*))

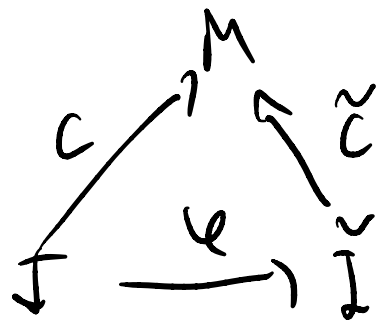
X is called parallel transport of X_0 along C

Prop 2 given before shows that for a curve C from P to Q in M the parallel transport along C defines an isometry

$$(TM_P, g_P) \rightarrow (TM_Q, g_Q)$$

This isometry depends typically on the curve C joining P and Q

Reparam.



$$X(t) = \tilde{X}(\varphi(t)) = \tilde{X}(s)$$

$$\left(\frac{d}{dt} X\right)^T = \left(\frac{d}{ds} \tilde{X}(\varphi(t))\right)^T \dot{\varphi}(t)$$

$$\frac{D}{dt} X(t) = \frac{D}{ds} \tilde{X}(\varphi(t)) \underbrace{\dot{\varphi}(t)}_{\neq 0}$$

So, X parallel along $C \iff \tilde{X}$ is parallel along \tilde{C}