

Solution 3

1. Differentiability

Let $M \subset \mathbb{R}^n$ be an m -dimensional submanifold, $F : M \rightarrow \mathbb{R}^k$ a map and $p \in M$. Show that the following statements are equivalent.

- (i) F is differentiable in p (as defined in the lecture).
- (ii) There exists an open neighborhood V of p in \mathbb{R}^n and a map $\bar{F} : V \rightarrow \mathbb{R}^k$ differentiable at p with

$$\bar{F}|_{V \cap M} = F|_{V \cap M}.$$

Solution:

(i) \Rightarrow (ii). By definition if F is differentiable at p , then there exists an open neighborhood $U \subset \mathbb{R}^m$ of 0 and a local parametrization $f : U \rightarrow f(U) \subset M$ with $f(0) = p$ such that $F \circ f : U \rightarrow \mathbb{R}^k$ is differentiable at $0 \in U$.

By the implicit function theorem (injective version, A.3 in the lecture notes) applied to f , there exist open neighborhoods $V \subset \mathbb{R}^n$ of p , $W \subset U \times \mathbb{R}^{n-m}$ of $(0, 0)$ and a diffeomorphism $\varphi : V \rightarrow W$ such that $\varphi(p) = (0, 0)$ and $(\varphi \circ f)(x) = (x, 0)$ for all $(x, 0) \in W$.

Denote by $\pi : W \rightarrow U$ the projection onto the first m -coordinates and set $U' := \{x \in U : (x, 0) \in W\}$. Notice that U' is an open neighborhood of 0 and $(\varphi \circ f)(x) = (x, 0)$ for all $x \in U'$. Now for any $q \in f(U')$, there exists a neighborhood $B_q \subset V$ of q such that $B_q \cap M \subset f(U')$ since f is a local parametrization. Let $V' := \bigcup_{q \in f(U')} B_q \subset V$. Then we have $p \in V'$ and $V' \cap M \subset f(U')$. Define $\bar{F} : V' \rightarrow \mathbb{R}^k$ by

$$\bar{F} := (F \circ f) \circ \pi \circ \varphi|_{V'}.$$

The map \bar{F} is differentiable at p and it agrees with F on $V' \cap M$, indeed for $q = f(y) \in V' \cap M \subset f(U')$:

$$\bar{F}(q) = F \circ f \circ \pi \circ \varphi \circ f(y) = F \circ f \circ \pi(y, 0) = F \circ f(y) = F(q)$$

Remark: We needed to introduce the sets U' , V' because there might be points $q \in V \cap M$ which are not in $f(U)$ (this is similar to one of the proofs seen in class).

(ii) \Rightarrow (i). Let $V \subset \mathbb{R}^n$ be an open neighborhood of p and let $\bar{F} : V \rightarrow \mathbb{R}^k$ be a map which is differentiable at p and such that $\bar{F}|_{V \cap M} = F|_{V \cap M}$.

Let $f : U \rightarrow \mathbb{R}^n$ be a local parametrization of M at p with $f(x) = p$, $x \in U$ and $f(U) \subset V \cap M$. Then $F \circ f = \bar{F} \circ f$ is differentiable at p and so by definition F is differentiable at p .

2. Orientability

- (i) Let $W \subset \mathbb{R}^n$ be an open set, $f : W \rightarrow \mathbb{R}$ a C^1 -map and $y \in \mathbb{R}$ a regular value of f . Prove that $M := f^{-1}(\{y\})$ is an orientable submanifold.
- (ii) Prove that the submanifolds $\text{SL}(n, \mathbb{R})$ and $\text{SO}(n, \mathbb{R})$ are orientable.

Solution:

(i) By the regular value theorem M is a $(n-1)$ -submanifold of \mathbb{R}^n so in order to show that it's orientable we'll construct a Gauss map $N : M \rightarrow S^{n-1}$ (see Proposition 2.10 in the notes).

Since y is a regular value, it holds that df_p has rank 1 for all p in M and in particular $\nabla f(p) \neq 0$. We define

$$N : M \rightarrow S^{n-1}, \quad p \mapsto \frac{\nabla f(p)}{|\nabla f(p)|}.$$

As the gradient, if not zero, is always perpendicular to the level sets of f (let $\gamma : (-\varepsilon, \varepsilon) \rightarrow M$ with $\gamma(0) = p$, then $f(\gamma(t)) \equiv y \Rightarrow 0 = \frac{d}{dt}|_{t=0} f(\gamma(t)) = df_p(\gamma'(0)) = \langle \nabla f(p), \gamma'(0) \rangle$), this defines the desired Gauss map.

(ii) We showed in Exercise Sheet 2 that $\text{SL}(n, \mathbb{R}) = \det^{-1}(1)$ is the preimage of a regular value of a map $\mathbb{R}^{n \times n} \rightarrow \mathbb{R}$, hence orientability follows from part (i).

For $\text{SO}(n, \mathbb{R})$ we will produce a compatible system of local parametrizations. The proof uses merely the fact that $G := \text{SO}(n, \mathbb{R})$ is not only a (sub)manifold, but also group, with smooth group operations $(g, h) \mapsto gh$ and $g \mapsto g^{-1}$ (that is, G is a Lie group, and any Lie group is orientable).

Note first that for any $g \in G$ the left multiplication

$$L_g : G \rightarrow G, \quad L_g(A) = gA$$

is a smooth map: clearly the (linear) map $A \mapsto gA$ from $\mathbb{R}^{n \times n}$ to $\mathbb{R}^{n \times n}$ is smooth, and thus the restriction to G is smooth (compare Exercise 1). Similarly, $L_{g^{-1}}$ is smooth, and $L_{g^{-1}} \circ L_g = \mathbb{1}_G$, so L_g is in fact a diffeomorphism of G .

Now pick a basis (X_1, \dots, X_m) of the tangent space TG_e at the neutral element, and put $X_i(g) := d(L_g)_e(X_i)$ for every $g \in G$ and $i = 1, \dots, m$ (in fact, since L_g is the restriction of a linear map, $X_i(g)$ is just gX_i , but this is irrelevant). Since L_g is a diffeomorphism of G , $(X_1(g), \dots, X_m(g))$ is a basis of TG_g for every $g \in G$. Furthermore, every X_i is a smooth vector field on G by smoothness of the group operations.

For every $g \in G$ there exists a local parametrization

$$f_g : U_g \rightarrow f_g(U_g) \subset G$$

such that U_g is a connected open neighborhood of $0 \in \mathbb{R}^m$, $f_g(0) = g$, and $d(f_g)_0(e_i) = X_i(g)$ for $i = 1, \dots, m$, where $\{e_i\}$ is the standard basis of \mathbb{R}^m . To show that $\{f_g\}_{g \in G}$ is a compatible system, suppose that $g, h \in G$ and $x \in U_g, y \in U_h$ are such that $f_g(x) = f_h(y) =: p$. Then the basis $(d(f_g)_{x'}(e_1), \dots, d(f_g)_{x'}(e_m))$ of $TG_{f_g(x')}$ is equivalent to $(X_1(f_g(x')), \dots, X_m(f_g(x')))$ for any $x' \in U_g$ (since U_g is connected and the determinant is non-zero and continuous on U_g , the sign of determinant must be constantly positive). In particular, the basis $(d(f_g)_x(e_1), \dots, d(f_g)_x(e_m))$ of TG_p is equivalent to $(X_1(p), \dots, X_m(p))$. Likewise, $(d(f_h)_y(e_1), \dots, d(f_h)_y(e_m))$ is equivalent to $(X_1(p), \dots, X_m(p))$, and so

$$(d(f_g)_x(e_1), \dots, d(f_g)_x(e_m)) \quad \text{and} \quad (d(f_h)_y(e_1), \dots, d(f_h)_y(e_m))$$

are equivalent. Put $V := f_g(U_g) \cap f_h(U_h)$ and $\psi := f_h^{-1} \circ f_g : f_g^{-1}(V) \rightarrow f_h^{-1}(V)$. Since $d(f_g)_x = d(f_h)_y \circ d\psi_x$, we have $\det(d\psi_x) > 0$.

3. Angle-preserving parametrization

Let $U \subset \mathbb{R}^m$ be an open set and $f : U \rightarrow \mathbb{R}^n$ an immersion. The map f is called *angle-preserving* if for all $x \in U$ and $\xi, \eta \in TU_x$ the angles between ξ, η and $df_x(\xi), df_x(\eta)$ coincide. Here the angles are meant with respect to the standard scalar products on \mathbb{R}^m and \mathbb{R}^n , respectively.

- (i) Show that f is angle-preserving if and only if $g_{ij} = \lambda^2 \delta_{ij}$, where g_{ij} is the matrix of the first fundamental form of f , δ_{ij} is the Kronecker delta and $\lambda : U \rightarrow \mathbb{R}$ is a differentiable function.
- (ii) Find an angle-preserving parametrization of the 2-sphere without North and South Pole, $S^2 \setminus \{N, S\} \subset \mathbb{R}^3$, of the form

$$f(x, y) = \left(\sqrt{1 - h^2(y)} \cos(x), \sqrt{1 - h^2(y)} \sin(x), h(y) \right),$$

where $h : \mathbb{R} \rightarrow \mathbb{R}$ is a differentiable odd function.

Solution:

(i) Notice first that for an immersion, the condition of being angle-preserving corresponds to: for all $x \in U$ and $\xi, \eta \in \mathbb{R}^m \setminus \{0\}$,

$$\frac{\langle df_x(\xi), df_x(\eta) \rangle_n}{|df_x(\xi)|_n |df_x(\eta)|_n} = \frac{\langle \xi, \eta \rangle_m}{|\xi|_m |\eta|_m},$$

where $\langle \cdot, \cdot \rangle_m$ and $\langle \cdot, \cdot \rangle_n$ denote the Euclidean scalar products in \mathbb{R}^m and \mathbb{R}^n , respectively (these indices will be omitted in the following).

Suppose that f is angle preserving. Then the matrix of the first fundamental form g of f in x satisfies

$$\begin{aligned} g_{ij}(x) &= g_x(e_i, e_j) = \langle df_x(e_i), df_x(e_j) \rangle \\ &= |df_x(e_i)| |df_x(e_j)| \langle e_i, e_j \rangle = |df_x(e_i)| |df_x(e_j)| \delta_{ij}. \end{aligned}$$

We now claim that $|df_x(e_i)| = |df_x(e_j)|$ for all $x \in U$ and i, j . Indeed,

$$\begin{aligned} |df_x(e_i)|^2 - |df_x(e_j)|^2 &= \langle df_x(e_i), df_x(e_i) \rangle - \langle df_x(e_j), df_x(e_j) \rangle \\ &= \langle df_x(e_i) - df_x(e_j), df_x(e_i) + df_x(e_j) \rangle \\ &= \langle df_x(e_i - e_j), df_x(e_i + e_j) \rangle \\ &= \frac{|df_x(e_i - e_j)| \cdot |df_x(e_i + e_j)|}{|e_i - e_j| \cdot |e_i + e_j|} \langle e_i - e_j, e_i + e_j \rangle = 0. \end{aligned}$$

Thus $g_{ij} = \lambda^2 \delta_{ij}$ for $\lambda : U \rightarrow \mathbb{R}, x \mapsto |df_x(e_1)|$, which is differentiable since f is an immersion and hence $df_x(e_1) \neq 0$ for any $x \in U$.

Suppose now that $g_{ij} = \lambda^2 \delta_{ij}$, then $\lambda \neq 0$ on U since f is an immersion, and for $\xi = (x_1, \dots, x_m), \eta = (y_1, \dots, y_m) \in \mathbb{R}^m$ we have

$$\langle df_x(\xi), df_x(\eta) \rangle = \sum_{i,j=1}^m x_i y_j \langle df_x(e_i), df_x(e_j) \rangle = \sum_{i,j=1}^m x_i y_j g_{ij} = \lambda^2 \sum_{i=1}^m x_i y_i = \lambda^2 \langle \xi, \eta \rangle.$$

In particular, this implies $|df_x(\xi)| = |\lambda| |\xi|$ for any $\xi \in \mathbb{R}^m$. Consequently,

$$\frac{\langle df_x(\xi), df_x(\eta) \rangle}{|df_x(\xi)| |df_x(\eta)|} = \frac{\lambda^2 \langle \xi, \eta \rangle}{\lambda^2 |\xi| |\eta|} = \frac{\langle \xi, \eta \rangle}{|\xi| |\eta|}$$

for any $\xi, \eta \in \mathbb{R}^m \setminus \{0\}$, so f is angle-preserving.

(ii) We compute

$$J_f = \begin{pmatrix} -\sqrt{1-h(y)^2} \sin x & -\frac{h(y)h'(y)}{\sqrt{1-h(y)^2}} \cos x \\ \sqrt{1-h(y)^2} \cos x & -\frac{h(y)h'(y)}{\sqrt{1-h(y)^2}} \sin x \\ 0 & h'(y) \end{pmatrix}$$

and

$$(g_{ij}) = J_f^T J_f = \begin{pmatrix} 1-h(y)^2 & 0 \\ 0 & \frac{h'(y)^2}{1-h(y)^2} \end{pmatrix}.$$

From part (i) we know that f is angle-preserving if

$$1-h(y)^2 = \frac{h'(y)^2}{1-h(y)^2}. \quad (1)$$

Since f is a parametrization of $S^2 \setminus \{N, S\}$, $h \in (-1, 1)$ and we may assume without loss of generality that $h' \geq 0$. Then the differential equation (1) reduces to

$$1-h(y)^2 = h'(y). \quad (2)$$

Let $g(x) := \frac{1}{2} \log \frac{1+x}{1-x}$ for $x \in (-1, 1)$. If h satisfies equation (2), then

$$(g \circ h)'(y) = g'(h(y)) h'(y) = \frac{h'(y)}{1-h(y)^2} = 1,$$

so $g(h(y)) = y + g(h(0)) = y$ since h is odd. Therefore, we obtain the solution

$$h(y) = \frac{e^{2y} - 1}{e^{2y} + 1} = \tanh(y)$$

for $y \in \mathbb{R}$ (Another solution is of course $h(y) = -\tanh(y)$).