

Homework 7

Geometry

Joshua Ruiter

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Proposition 0.1 (Exercise 8-13). *There is a smooth vector field on S^2 that vanishes at exactly one point.*

Proof. Let N, S be the north and south poles of S^2 respectively. Let $\sigma : (S^2 \setminus \{N\}) \rightarrow \mathbb{R}^2$ be the stereographic projection and let $\tilde{\sigma} : (S^2 \setminus \{S\}) \rightarrow \mathbb{R}^2$ be the corresponding projection omitting the south pole. Explicitly,

$$\begin{aligned}\sigma(x, y, z) &= \left(\frac{x}{1-z}, \frac{y}{1-z} \right) & \sigma^{-1}(u, v) &= \left(\frac{2u}{u^2 + v^2 + 1}, \frac{2v}{u^2 + v^2 + 1}, \frac{u^2 + v^2 - 1}{u^2 + v^2 + 1} \right) \\ \tilde{\sigma}(x, y, z) &= \left(\frac{x}{1+z}, \frac{y}{1+z} \right) & \tilde{\sigma}^{-1}(u, v) &= \left(\frac{2u}{u^2 + v^2 + 1}, \frac{2v}{u^2 + v^2 + 1}, \frac{1 - u^2 - v^2}{u^2 + v^2 + 1} \right)\end{aligned}$$

Note that the transition function $\sigma \circ \tilde{\sigma}^{-1}$ is explicitly

$$\sigma \circ \tilde{\sigma}^{-1}(u, v) = \left(\frac{u}{u^2 + v^2}, \frac{v}{u^2 + v^2} \right)$$

We know that σ^{-1} is a diffeomorphism, because it is a smooth chart for S^2 . By Proposition 8.19 (Lee), there is a unique smooth vector field $(\sigma^{-1})_*(\frac{\partial}{\partial x})$ on $S^2 \setminus \{N\}$. Define a rough vector field on all of S^2 by

$$X_p = \begin{cases} ((\sigma^{-1})_*(\frac{\partial}{\partial x}))_p & p \neq N \\ 0 & p = N \end{cases}$$

Because σ^{-1} is a diffeomorphism, $(\sigma^{-1})_*$ is a vector space isomorphism at each $p \in S^2 \setminus \{N\}$. Therefore, since $\frac{\partial}{\partial x}$ is nonzero everywhere, $(\sigma^{-1})_*$ does not vanish on $S^2 \setminus \{N\}$. We just need to show that X is smooth at the north pole.

If we compute the coordinate representation of X in the smooth chart $(S^2 \setminus \{S\}, \tilde{\sigma})$, we will have another expression for X_p which is defined on $S^2 \setminus \{S\}$. This expression will agree for $p \in S^2 \setminus \{S\} \setminus \{N\}$ and will be smooth on $S^2 \setminus \{S\}$. One can check that the component functions $X^i(p)$ are zero at $p = N$. Thus X is smooth at N .

□

Lemma 0.2 (for Exercise 8-25). *Let G be an abelian Lie group and let $i : G \rightarrow G$ be the inversion map $g \mapsto g^{-1}$. Then i is a Lie group isomorphism.*

Proof. The inversion map is smooth by definition of a Lie group. If $g, h \in G$, then

$$i(gh) = (gh)^{-1} = h^{-1}g^{-1} = i(h)i(g) = i(g)i(h)$$

using the fact that G is abelian. Thus i is a group homomorphism. It is injective since inverses are unique, and it is onto since every element has an inverse. Thus i is bijective. It is its own inverse, so it has a smooth inverse, so it is a diffeomorphism, so it is a Lie group isomorphism. \square

Proposition 0.3 (Exercise 8-25). *Let G be an abelian Lie group. Then the Lie algebra of G is abelian.*

Proof. Let $X, Y \in T_e G$ (that is, $X, Y \in \text{Lie}(G)$). Using problem 7-2, we have

$$i_*X = -X \quad i_*Y = -Y \quad i_*[X, Y] = -(XY - YX)$$

Then we compute

$$[i_*X, i_*Y] = [-X, -Y] = (-X)(-Y) - (-Y)(-X) = XY - YX$$

Since the inversion map i is a Lie group homomorphism, $i_* : T_e G \rightarrow T_e G$ is a Lie algebra homomorphism (Theorem 8.44 of Lee) so

$$[X, Y] = XY - YX = [i_*X, i_*Y] = i_*[X, Y] = -(XY - YX) = -[X, Y]$$

Thus we have $[X, Y] = -[X, Y]$, which implies that $[X, Y] = 0$. Thus $\text{Lie}(G)$ is abelian. \square

Proposition 0.4 (Exercise 9-4). *For $n \in \mathbb{N}$ we define a flow on $S^{2n-1} \subset \mathbb{C}^n$ by $\theta(t, z) = e^{it}z$. Then the infinitesimal generator of θ is a smooth non-vanishing vector field on S^{2n-1} .*

Proof. The infinitesimal generator of θ is the vector field V_z defined by

$$V_z = \left. \frac{\partial}{\partial t} e^{it}z \right|_{t=0} = ie^{it}z \Big|_{t=0} = iz$$

θ is smooth because it is essentially a map between Euclidean spaces, and its partial derivatives are all smooth. Since θ is smooth, by Proposition 9.11 V is a smooth vector field. We need to show that it is non-vanishing. By the above computation, $V_z = 0$ only if $z = 0$. But $z = 0 \notin S^{2n-1}$ so V is non-vanishing on S^{2n-1} . \square

Lemma 0.5 (for Exercise 9-7). *Let $B = B(0, 1)$ be the unit ball in \mathbb{R}^n and let $p, q \in B$. There is a compactly supported smooth vector field X on B whose flow θ satisfies $\theta_1(p) = q$.*

Proof. Let

$$A = \{p + t(q - p) : 0 \leq t \leq 1\}$$

be the line segment connecting p, q . Note that A is closed. Because B is convex, $A \subset B$. Define a constant vector field X on A by $X_a = q - p$. Then X is trivially smooth. By Lemma 8.6 (Lee), there is a smooth vector field \tilde{X} on B such that $\tilde{X}|_A = X$ and $\text{supp } \tilde{X} \subset B$. Thus \tilde{X} is a compactly supported smooth vector field on B . Note that

$$\gamma(t) = p + t(q - p)$$

is an integral curve of \tilde{X} , as $\gamma'(t) = q - p = \tilde{X}_{\gamma(t)}$ for any $0 \leq t \leq 1$. Therefore, if θ is the flow of \tilde{X} , we have $\theta_1(p) = \gamma(1) = q$. \square

Proposition 0.6 (Exercise 9-7). *Let M be a connected smooth manifold. Then the group of diffeomorphisms from M to itself acts transitively on M , that is, for $p, q \in M$, there is a diffeomorphism $F : M \rightarrow M$ such that $F(p) = q$.*

Proof. Fix $p \in M$ and let U_p be the orbit of p under this action, that is,

$$U_p = \{q \in M : \exists F : M \rightarrow M \text{ such that } F(p) = q\}$$

where F is a diffeomorphism. First, note that U_p is non-empty, as the identity on M is a diffeomorphism, so $p \in U_p$. We claim that U_p is both open and closed. First, we show that U_p is open. Let $q \in U_p$ and let (V, ψ) be a smooth chart with $q \in V$ so that $\psi(V) = B(0, 1) \subset \mathbb{R}^n$. We claim that $V \subset U_p$. Let $s \in V$. Then $\psi(s), \psi(q) \in B(0, 1)$, so by the previous lemma, there is a compactly supported smooth vector field X on $B(0, 1)$ with flow θ so that $\theta_1(\psi(q)) = \psi(s)$. By Proposition 8.19 (Lee), there is a unique smooth vector field Y on V that is ψ -related to X , that is,

$$\psi_* Y_r = X_r \quad \text{for } r \in V$$

Let η be the flow of Y . As Y is also compactly supported, by Lemma 8.6 (Lee) there is a smooth vector field \tilde{Y} on M such that $\tilde{Y}|_{\text{supp } Y} = Y$ and $\text{supp } \tilde{Y} \subset V$. If $\tilde{\eta}$ is the flow of \tilde{Y} , then $\tilde{\eta}(t, p) = p$ outside V , so $\tilde{\eta}$ is a smooth global extension of η . In particular, $\tilde{\eta}_1$ is a smooth extension of η_1 , and $\tilde{\eta}_1$ is a diffeomorphism on M . By Corollary 9.14 (Lee), as ψ^{-1} is a diffeomorphism,

$$\tilde{\eta}_1 = \psi^{-1} \circ \theta_1 \circ \psi$$

In particular,

$$\tilde{\eta}_1(q) = \psi^{-1} \circ \theta_1 \circ \psi(q) = \psi^{-1} \circ \psi(s) = s$$

By assumption, $q \in U_p$ so there is a diffeomorphism $F : M \rightarrow M$ such that $F(p) = q$. Thus $\tilde{\eta}_1 \circ F : M \rightarrow M$ is a diffeomorphism that maps p to s , so $s \in U_p$. Thus $V \subset U_p$, so U_p is open.

Now we show that U_p is closed. If $M \setminus U_p = \emptyset$, then we're done, so suppose $M \setminus U_p \neq \emptyset$. Let $s \in M \setminus U_p$ and let (V, ψ) be a smooth chart containing s with $\psi(V) = B(0, 1)$. By the same reasoning as above, if V has non-empty intersection with U_p , say $r \in V \cap U_p$, then there is a diffeomorphism mapping p to r and a diffeomorphism mapping r to s , so $s \in U_p$, which is a contradiction. Thus $V \cap U_p = \emptyset$, so V is an open neighborhood of s contained in $M \setminus U_p$. Thus $M \setminus U_p$ is open, so U_p is closed.

We have shown that U_p is open, closed, and non-empty. Since M is connected, this implies that $U_p = M$. Thus there is only one orbit, so the action is transitive. \square

Proposition 0.7 (Exercise 4a). *Let X, Y, Z be the vector fields on \mathbb{R}^3 defined by*

$$X = z \frac{\partial}{\partial y} - y \frac{\partial}{\partial z} \quad Y = x \frac{\partial}{\partial z} - z \frac{\partial}{\partial x} \quad Z = y \frac{\partial}{\partial x} - x \frac{\partial}{\partial y}$$

Define $\phi : \mathbb{R}^3 \rightarrow \mathfrak{X}(\mathbb{R}^3)$ by

$$(a, b, c) \mapsto aX + bY + cZ$$

Then ϕ is an isomorphism onto its image, and the bracket of vector fields on \mathbb{R}^3 corresponds to the cross product on \mathbb{R}^3 . (That is, ϕ is a Lie algebra isomorphism onto its image.)

Proof. First we show that ϕ is linear. Let $\lambda \in \mathbb{R}$, and $(a, b, c), (d, e, f) \in \mathbb{R}^3$.

$$\begin{aligned}\phi(\lambda(a, b, c) + (d, e, f)) &= \phi(\lambda a + d, \lambda b + e, \lambda c + f) = (\lambda a + d)X + (\lambda b + e)Y + (\lambda c + f)Z \\ &= \lambda(aX + bY + cZ) + (dX + eY + fZ) = \lambda\phi(a, b, c) + \phi(d, e, f)\end{aligned}$$

Thus ϕ is linear. To show that ϕ is injective, we show that it has trivial kernel. If $(a, b, c) \in \ker \phi$, then

$$0 = aX + bY + cZ = (cy - bz)\frac{\partial}{\partial x} + (az - cx)\frac{\partial}{\partial y} + (bx - ay)\frac{\partial}{\partial z}$$

which implies that for all $x, y, z \in \mathbb{R}$, we have

$$cy - bz = az - cx = bx - ay = 0$$

In particular, this holds for $y = 1, z = 0$, so $c = 0$. Likewise, $z = 1, x = 0 \implies a = 0$, and $x = 1, y = 0 \implies b = 0$. Thus the kernel of ϕ is just $(0, 0, 0)$, so ϕ is injective. It is onto its image by definition, so it is an isomorphism onto its image.

Let e_1, e_2, e_3 be the standard basis for \mathbb{R}^3 (where $e_1 = (1, 0, 0)$, etc.). Then ϕ maps the basis $\{e_1, e_2, e_3\}$ to $\{X, Y, Z\}$ therefore $\{X, Y, Z\}$ is a basis for the image of ϕ (because ϕ is an isomorphism). The cross products of the standard basis are

$$e_1 \times e_2 = e_3 \quad e_2 \times e_3 = e_1 \quad e_3 \times e_1 = e_2$$

We also compute the brackets of our vector fields X, Y, Z , and find

$$[X, Y] = Z \quad [Y, Z] = X \quad [Z, X] = Y$$

Thus we have

$$\begin{aligned}\phi(e_1 \times e_2) &= \phi(e_3) = Z = [X, Y] = [\phi(e_1), \phi(e_2)] \\ \phi(e_2 \times e_3) &= \phi(e_1) = X = [Y, Z] = [\phi(e_2), \phi(e_3)] \\ \phi(e_3 \times e_1) &= \phi(e_2) = Y = [Z, X] = [\phi(e_3), \phi(e_1)]\end{aligned}$$

Thus the bracket of vector fields on \mathbb{R}^3 corresponds to the cross product on \mathbb{R}^3 . In the language of Lie algebras, the cross product gives a Lie algebra structure to \mathbb{R}^3 by

$$\begin{aligned}[\cdot, \cdot] : \mathbb{R}^3 \times \mathbb{R}^3 &\rightarrow \mathbb{R}^3 \\ [x, y] &\mapsto x \times y\end{aligned}$$

and we have just shown that ϕ is a Lie algebra isomorphism onto its image. □

(Exercise 4b)

Compute the flow of $aX + bY + cZ$.

Solution. First, note that

$$aX + bY + cZ = (cy - bz)\frac{\partial}{\partial x} + (az - cx)\frac{\partial}{\partial y} + (bx - ay)\frac{\partial}{\partial z}$$

We compute the integral curves of this vector field by solving a system of ODEs. Let $\gamma(t) = (x(t), y(t), z(t))$ be an integral curve. Then we have

$$\begin{aligned}\dot{x} &= cy - bz \\ \dot{y} &= az - cx \\ \dot{z} &= bx - ay\end{aligned}$$

which we can also write as

$$\frac{d}{dt} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 0 & c & -b \\ -c & 0 & a \\ b & -a & 0 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix}$$

Let A be the 3-by-3 matrix above. The eigenvalues of A are $0, \pm\sqrt{a^2 + b^2 + c^2}$ as a routine calculation shows (compute the roots of $\det(A - \lambda I)$). Let $\lambda_1 = +\sqrt{a^2 + b^2 + c^2}$ and $\lambda_2 = -\sqrt{a^2 + b^2 + c^2}$. First we compute the eigenvector associated to $\lambda = 0$. We have

$$y = \frac{b}{a}x \quad z = \frac{c}{a}x$$

so the eigenvector is $(1, \frac{b}{a}, \frac{c}{a})$ which is equivalent, up to scaling, to $v_0 = (a, b, c)$. (Note that we assume here that $a \neq 0$.) Now we compute the eigenvector associated to λ_1 . We assume that $\lambda \neq 0$, so one of $a, b, c \neq 0$. WLOG, assume $a \neq 0$. We compute

$$\begin{aligned}y &= (1/\lambda)(az - cx) = (1/a)(bx - \lambda z) \\ z &= (1/\lambda)(bx - ay) = (1/a)(\lambda y + cx)\end{aligned}$$

so then

$$y = \frac{ab - \lambda c}{a^2 + \lambda^2}x \quad z = \frac{ac + \lambda b}{a^2 + \lambda^2}x$$

so the associated eigenvector is

$$\left(1, \frac{ab - \lambda c}{a^2 + \lambda^2}, \frac{ac + \lambda b}{a^2 + \lambda^2}\right)x$$

which is equivalent up to rescaling to $(a^2 + \lambda^2, ab + \lambda c, \lambda b + ac)$. Note that when $\lambda = 0$ we recover the previous eigenvector $v_0 = (a, b, c)$. We denote by v_1 the eigenvector for λ_1 and v_2 the eigenvector for λ_2 . The solutions to our system of ODEs then have the form

$$\gamma(t) = k_0 v_0 + k_1 e^{\lambda_1 t} v_1 + k_2 e^{\lambda_2 t} v_2$$

for scalars $k_0, k_1, k_2 \in \mathbb{R}$. So we know what all of the integral curves of $aX + bY + cZ$ look like. If θ is the flow of this vector field, then $\theta(t, p) = \gamma(t)$ where γ is an integral curve with $\gamma(0) = p$. To find k_0, k_1, k_2 so that $\gamma(0) = p = (x, y, z)$, we solve the linear system

$$\begin{bmatrix} v_0 & v_1 & v_2 \end{bmatrix} \begin{bmatrix} k_0 \\ k_1 \\ k_2 \end{bmatrix} = \begin{bmatrix} a & a^2 + \lambda_1^2 & a^2 + \lambda_2^2 \\ b & ab + \lambda_1 c & ab + \lambda_2 c \\ c & ac + \lambda_1 b & ac + \lambda_2 b \end{bmatrix} \begin{bmatrix} k_0 \\ k_1 \\ k_2 \end{bmatrix} = \begin{bmatrix} x \\ y \\ z \end{bmatrix}$$

Using Matlab, I computed the inverse of this 3×3 matrix, but it is excessively lengthy and complicated, so I don't include it here. Suffice it say, we can compute k_0, k_1, k_2 in terms of a, b, c and x, y, z so that the system is solved. Then we have

$$\gamma(0) = k_0 v_0 + k_1 v_1 + k_2 v_2 = (x, y, z)$$

and γ is an integral curve of $aX + bY + cZ$. Then the flow θ is given by

$$\theta(t, (x, y, z)) = \gamma(t)$$

keeping in mind that γ depends on k_0, k_1, k_2 which depend linearly on x, y, z .