MATH-UA 377 Differential Geometry: Coordinate Vector Fields and 1-Forms Exterior Derivative of a Function Pullback of a 1-form to Parameterized Curve Line Integral of a 1-form Fundamental Theorem of Line Integrals

Deane Yang

Courant Institute of Mathematical Sciences New York University

April 5, 2022

▲ロ ▶ ▲周 ▶ ▲ 国 ▶ ▲ 国 ▶ ● の Q @

# START RECORDING LIVE TRANSCRIPTION

▲□▶ ▲圖▶ ▲≣▶ ▲≣▶ = 差 = のへ⊙

# Tangent Space of a surface S

• Consider a surface  $S \subset \mathbb{A}^m$ , where m = 2 or 3

- The tangent space T<sub>p</sub>S at each point p is the vector space of all possible velocity vectors at p.
  - ▶  $v \in T_p S$  if and only if there is a curve c such that c(0) = pand c'(0) = p
- The tangent bundle is the disjoint union of all tangent spaces,

$$T_*S = \coprod_{p \in S} T_pS$$

If  $v \in T_*S$ , then there is a unique point  $p \in S$  such that  $v \in T_pS$ 

- A map  $V: S \rightarrow T_*S$  such that  $V(p) \in T_pS$
- Given a coordinate map Φ : D → S ⊂ A<sup>m</sup>, there is a frame (∂<sub>1</sub>, ∂<sub>2</sub>)
  - A frame is an ordered pair of vector fields, (V<sub>1</sub>, V<sub>2</sub>), such that for any p ∈ S, (V<sub>1</sub>(p), V<sub>2</sub>(p)) is a basis of T<sub>p</sub>S

・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・

#### Cotangent space

- ▶ The cotangent space at each  $p \in S$  is  $T_p^*S = (T_pS)^*$
- The cotangent bundle is the disjoint union of all cotangent spaces,

$$T^*S = \coprod_{p \in S} T_p^*S$$

・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・

If  $\theta \in T^*S$ , then there is a unique point  $p \in S$  such that  $\theta \in T^*_pS$ 

- ▶ A 1-form is a map  $\theta: S \to T^*S$  such that  $\theta(p) \in T_p^*S$
- Given a coordinate map Φ : D → S, the inverse map Φ<sup>-1</sup> defines coordinate functions x<sup>i</sup> : Φ(D) → ℝ
- The differential of the coordinate functions define the coordinate 1-forms (dx<sup>1</sup>, dx<sup>2</sup>)

## Pullback of a Function

Consider a function f(x<sup>1</sup>, x<sup>2</sup>) written with respect to coordinates (x<sup>1</sup>, x<sup>2</sup>), like

$$f(x^1, x^2) = (x^1)^2 + (x^2)^2$$

• This defines a function  $\tilde{f} = f \circ \Phi^{-1} : S \to \mathbb{R}$ , where

$$\tilde{f}(p) = f(x^1(p), x^2(p))$$

Conversely, given a function *f̃* : S → ℝ, we can define a function f = *f̃* ◦ Φ : D → ℝ, where

$$f(x^1, x^2) = \tilde{f}(\Phi(x^1, x^2))$$

• We call f the pullback of  $\tilde{f}$  by the map  $\Phi$ 



(日) (日) (日) (日) (日) (日) (日) (日)

#### Differential of Function Using Coordinates

• Given a function  $f(x^1, x^2)$ , its differential is

$$df = \partial_1 f \, dx^1 + \partial_2 f \, dx^2$$

- Here,  $(x^1, x^2) : \Phi(D) \to S$  and  $f(x^1, x^2)$  really means  $f(x^1(p), x^2(p))$
- So this formula shows how to write df in terms of the coordinate functions (x<sup>1</sup>, x<sup>2</sup>) and their differentials
- Using this, we get all the standard rules of differentiation

• Sum: 
$$d(f+g) = df + dg$$

• Constant factor: d(cf) = c df

• Product: 
$$d(fg) = g df + f dg$$

• Quotient: 
$$d\left(\frac{f}{g}\right) = \frac{g \, df - f \, dg}{g^2}$$

Chain:

$$d(u \circ f) = (u' \circ f)df$$
  
=  $u'(f(x^1, x^2))(\partial_1 f(x^1, x^2) dx^1 + \partial_2 f(x^1, x^2) dx^2)$ 

## Examples

#### 1-forms

$$\alpha = x \, dx + y \, dy$$
  

$$\theta = \frac{-y \, dx + x \, dy}{x^2 + y^2}$$
  

$$= \left(\frac{-y}{x^2 + y^2}\right) \, dx + \left(\frac{x}{x^2 + y^2}\right) \, dy$$

Exterior derivative of a function

$$d(xy) = \partial_x(xy) dx + \partial_y(xy) dy = y dx + x dy$$
  
$$d(u^2 + v^2) = \partial_u(u^2 + v^2) du + \partial_v(u^2 + v^2) dv = 2u du + 2v dv$$

◆□▶ ◆□▶ ◆ 臣▶ ◆ 臣▶ ○ 臣 ○ の Q @

# Line Integral of 1-form Along Oriented Curve





▲□▶ ▲□▶ ▲□▶ ▲□▶ □ のQで

Suppose  $c(t) = \left(t, \frac{t}{1+t^2}\right), \ t \in [0,2]$ and

$$\theta = x^2 \, dx^1 - x^1 \, dx^2$$

Calculate

θ

# Pullback of a 1-Form to a Parameterized Curve

• Given a 1-form  $\theta$  on S and a curve  $c : I \to S$ , we define the pullback of  $\theta$  by c to be the 1-form  $c^*\theta$  on I, where

$$c^* heta = \langle heta(c(t)), c'(t) 
angle \, dt$$

#### If

$$\theta = a\,dx + b\,dy,$$

then  $c^*\theta$  is the 1-form on I you get if you replace x and y by their parameterizations and calculate dx and dy using this parameterization

$$c^*\theta = a(x, y) \, dx + b(x, y) \, dy$$
  
=  $a(x(t), y(t)) \, x'(t) \, dt + b(x(t), y(t)) \, y'(t) \, dt$   
=  $(ax' + by') \, dt$ 

• Example: If  $c(t) = (1 + t^2, 2t)$ , then

$$x = 1 + t^2$$
 and  $y = 2t$ 

and therefore,

$$c^*(y^2 dx + xy) = (2t)^2(2t dt) + (1+t^2) 2 dt = (8t^3 + 2t^2 + 2) dt$$

Line Integral of a 1-Form Along an Oriented Curve

- Consider an oriented interval *I* = [*a*, *b*], a parameterized curve *c* : *I* → *S* and a 1-form θ
- The line integral of  $\theta$  along the oriented curve is defined to be

$$\int_{I} c = \int_{t=a}^{t=b} c^{*} \theta$$

・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・
 ・

By the chain rule (also known as substitution), the value of this integral is independent of the parameterization



Calculate

$$\int_C x^2 dx^1 - x^1 dx^2,$$

where C is the oriented curve with a parameterization

$$c(t)=\left(t,rac{t}{1+t^2}
ight), \ 0\leq t\leq 1$$

Write the curve as

$$x^1 = t \qquad \qquad x^2 = \frac{t}{1+t^2}$$

Their differentials are

$$dx^1 = dt$$
  $dx^2 = \frac{1 - t^2}{(1 + t^2)^2} dt$ 

► Therefore,

$$\theta = x^{2} dx^{1} - x^{1} dx^{2}$$

$$= \frac{t}{1 + t^{2}} dt - t \left(\frac{1 - t^{2}}{(1 + t^{2})^{2}}\right) dt$$

~

#### Example of Line Integral

• If c(t) = (x(t), y(t)), then, along the curve,

$$dx = x'(t) dt$$
  $dy = y'(t) dt$ 

• If  $\theta = a_1(x, y) dx + a_2(x, y) dy$ , then, along the curve,

$$\theta = a_1(x(t), y(t))x'(t) dt + a_2(x(t), y(t))y'(t) dt$$

Therefore,

$$\int_{c} \theta = \int_{t=a}^{t=b} (a_1(x, y)x'(t) + a_2(x, y)y'(t)) dt$$

▲□▶ ▲□▶ ▲ 三▶ ▲ 三▶ 三 のへぐ

#### Line Integral is independent of Parameterization

Suppose we reparameterize  $c : [a, b] \rightarrow \mathbb{R}^2$  by a new parameter s,

$$\tilde{c}(s) = c(t(s)), \ \alpha \leq s \leq \beta,$$

where  $t(\alpha) = a$  and  $t(\beta) = b$ 

By the chain rule,

$$ilde{c}'(s) = c'(t(s))t'(s)$$

The line integral of the new parameterized curve is

$$\int_{\tilde{c}} \theta = \int_{s=\alpha}^{s=\beta} \langle \theta(\tilde{c}(s)), \tilde{c}'(s) \rangle \, ds$$
$$= \int_{s=\alpha}^{s=\beta} \langle \theta(c(t(s))), c'(t(s))t'(s) \rangle \, ds$$
$$= \int_{s=\alpha}^{s=\beta} \langle \theta(c(t(s))), c'(t(s)) \rangle t'(s) \, ds$$
$$= \int_{t=a}^{t=b} \langle \theta(c(t)), c'(t) \rangle \, dt = \int_{c}^{\theta} \theta_{c}$$

Line Integral of 1-form Along Oriented Curve



In the definition of a line integral

$$\int_{c} \theta = \int_{t=a}^{t=b} \langle \theta(c(t)), c'(t) \rangle \, dt,$$

we do NOT have to assume that  $a \leq b$ 

- If c : [a, b] is a parameterization of an oriented curve, we can set a to be the starting value of the parameter and b to be the ending value of the parameter
- In other words, c(a) is the start of the curve and c(b) is the end of the curve

# Example



▶ Suppose we want to compute ∫<sub>C</sub>(x<sup>1</sup> + 1) dx<sup>2</sup> + (x<sup>2</sup> − 1) dx<sup>1</sup>
 ▶ We can parameterize C by

$$c(t) = (t,t), \ 0 \leq t \leq 1,$$

where the start of C is c(1) and the end of C is c(0)

Then

$$\int_{C} x^{1} dx^{2} - x^{2} dx^{1} = \int_{t=1}^{t=0} (t+1) dt + (t-1) dt$$
$$= \int_{t=1}^{t=0} 2t dt = t^{2} \Big|_{t=1}^{t=0} = -1$$

#### Fundamental Theorem of Line Integrals

Suppose 
$$\theta = df$$
, where  $f : S \to \mathbb{R}$ 

• Along a curve 
$$c : [a, b] \rightarrow S$$
,

$$df = \partial_1 f \, dx^1 + \partial_2 f \, dx^2$$
  
=  $(\partial_1 f(x^1, x^2)(x^1)'(t) + \partial_2 f(x^1, x^2)(x^2)'(t)) \, dt$   
=  $\left(\frac{d}{dt} f(x^1(t), x^2(t))\right) \, dt$   
=  $(f \circ c)'(t) \, dt$ 

Therefore, by the Fundamental Theorem of Calculus,

$$\int_{c} df = \int_{t=a}^{t=b} \left( \frac{d}{dt} f(x^{1}(t), x^{2}(t)) \right) dt$$
  
=  $f(x^{1}(b), x^{2}(b)) - f(x^{1}(a), x^{2}(s))$   
=  $f(c(b)) - f(c(a))$ 

# Example

- Let  $c : [a, b] \to \mathbb{R}^2$  be a curve that starts at (-1, 2) and ends at (5, 7)
- Suppose we want to calculate

$$\int_c x^2 dx^1 + x^1 dx^2$$

▲□▶ ▲□▶ ▲ 三▶ ▲ 三▶ 三三 - のへぐ

► Since 
$$d(x^{1}x^{2}) = x^{2} dx^{1} + x^{1} dx^{2}$$
,  

$$\int_{c} x^{2} dx^{1} + x^{1} dx^{2} = \int_{c} d(x^{1}x^{2})$$

$$= x^{1}(b)x^{2}(b) - x^{1}(a)x^{2}(a)$$

$$= 5(7) - (-1)(2)$$

$$= 37$$

# Consequences

The fundamental theorem of line integrals says

$$\int_c df = f(\text{end of } c) - f(\text{start of } c)$$

If c<sub>1</sub> and c<sub>2</sub> are two curves that start at the same point and end at the same point, then

$$\int_{c_1} df = \int_{c_2} df$$

If c is a closed curve (i.e., its start and end points are the same), then

$$\int_{c} df = 0$$

▲□▶ ▲□▶ ▲ 三▶ ▲ 三▶ 三 のへぐ