

ADVANCED GEOMETRY

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1 Differentiable manifolds

1.1 Generalities

Definition 1.1.1 (Chart, transition map, atlas). *Let X be a topological space; let $n \in \mathbb{N}$.*

- (i) *A n -dimensional chart on X is a homeomorphism $\varphi : U \rightarrow V$, where U is an open set in X and V is an open set in \mathbb{R}^n . We say that φ is centred at $x \in U$ if $\varphi(x) = 0$.*
- (ii) *If $\varphi_1 : U_1 \rightarrow V_1$ and $\varphi_2 : U_2 \rightarrow V_2$ are two n -dimensional charts on X , the associated transition maps are $\psi_{1,2} = \varphi_2 \circ \varphi_1^{-1} : \varphi_1(U_1 \cap U_2) \rightarrow \varphi_2(U_1 \cap U_2)$ and its inverse map $\psi_{2,1} = \varphi_1 \circ \varphi_2^{-1}$.*
- (iii) *A n -dimensional atlas on X is a collection $(\varphi_i)_{i \in I} \in \prod_{i \in I} V_i^{U_i}$ of n -dimensional charts s.t. the $(U_i)_{i \in I}$ cover X .*

Definition 1.1.2 (Locally Euclidean space). *A topological space X admitting a n -dimensional atlas is said to be locally Euclidean of dimension n (it is true, but by no means obvious, that the dimension of X is well-defined).*

Definition 1.1.3 (Compatibility). *Let X be a topological space.*

- (i) *Two charts on X are said to be (smoothly) compatible if the associated transition maps are smooth (i.e. C^∞).*
- (ii) *A n -dimensional atlas on X is said to be smooth if all its transition maps are smooth.*

(iii) Two smooth atlases are said to be (smoothly) compatible if all the transition maps between the two atlases are smooth. This is an equivalence relation of atlases.

Definition 1.1.4 (Differentiable manifold). A n -dimensional differentiable manifold is a topological space M equipped with a maximal n -dimensional smooth atlas (or with an equivalence class of smooth atlases of dimension n , which amounts to the same), with the following two properties:

- (i) M is Hausdorff.
- (ii) M admits a smoothly compatible countable atlas.

Remark 1.1.5.

- (i) The fact that the dimension of a differentiable manifold is well-defined is a consequence of the fact that if there exists a linear isomorphism $\mathbb{R}^n \rightarrow \mathbb{R}^m$, then $n = m$.
- (ii) In the definition, one can replace “smooth” by \mathcal{C}^k ($k \in \mathbb{N}^*$) or “real-analytic” to obtain a notion of \mathcal{C}^k -manifolds or real-analytic manifolds.
- (iii) If $n = 2m$, $m \in \mathbb{N}^*$, one can identify $\mathbb{R}^n \simeq \mathbb{C}^m$ and require the transition maps to be holomorphic functions. One obtains a notion of complex (analytic) manifolds, with a completely different theory.

Definition 1.1.6 (Isomorphism of differentiable manifolds). Two differentiable manifolds M_1 and M_2 are said to be \mathcal{C}^∞ -diffeomorphic or isomorphic if there exists a bijection $\varphi : M_1 \rightarrow M_2$ taking the maximal atlas of M_1 (or a smooth atlas of M_1) to the maximal atlas of M_2 (or a smooth atlas of M_2). In this case, φ is called a \mathcal{C}^∞ -diffeomorphism.

Example 1.1.7. The following spaces are n -dimensional differentiable manifolds:

- (i) Open subsets of \mathbb{R}^n ,
- (ii) The n -sphere $\mathbb{S}^n = \{(x_0, \dots, x_n) \in \mathbb{R}^{n+1}, \sum_{i=0}^n x_i^2 = 1\}$.
- (iii) The n -torus $\mathbb{T}^n = (\mathbb{S}^1)^n$.
- (iv) The real projective space of dimension n : $\mathbb{P}\mathbb{R}^n = (\mathbb{R}^{n+1} \setminus \{0\}) / \mathbb{R}^*$.
- (v) The abstract Möbius band $\mathbb{M} = (\mathbb{R} \times]-1, 1[) / \mathbb{Z}$, where the action $\mathbb{Z} \curvearrowright \mathbb{R} \times]-1, 1[$ is given by $n \cdot (x, y) = (x + n, (-1)^n y)$.

1.2 Submanifolds of \mathbb{R}^N

Definition 1.2.1 (Submanifold of \mathbb{R}^N). Recall that a n -dimensional submanifold of \mathbb{R}^N is a subset $M \subseteq \mathbb{R}^N$ s.t. every $x \in M$ admits a straightening chart, i.e. a diffeomorphism $\Phi : \hat{U} \subseteq \mathbb{R}^n \rightarrow \hat{V} \subseteq \mathbb{R}^N$ s.t. $\Phi(M \cap \hat{U}) = (\mathbb{R}^n \times \{0\}) \cap \hat{V}$. To such a straightening chart, we associate the map $\varphi = \text{pr}_{\mathbb{R}^n} \circ \Phi|_{M \cap \hat{U}}$. This is a homeomorphism, and therefore a chart on M .

Proposition 1.2.2. Every n -dimensional submanifold of \mathbb{R}^N is a n -dimensional differentiable manifold.

Definition 1.2.3. Differentiable manifolds which are isomorphic to submanifolds of \mathbb{R}^N are said to embed in \mathbb{R}^N .

Remark 1.2.4. Whitney proved that every n -dimensional manifold embeds in \mathbb{R}^{2n} .

2 Differentiable maps and tangent bundle

2.1 Differentiable maps

Definition 2.1.1 (Differentiable map). *Let $f : M \rightarrow N$ be a map between two manifolds and let $x \in M$.*

- (i) *The map f is said to be differentiable (resp. \mathcal{C}^k , smooth) at x if there exist charts φ for M at x and ψ for N at $f(x)$ s.t. $\psi \circ f \circ \varphi^{-1}$ is differentiable (resp. \mathcal{C}^k , smooth) at $\varphi(x)$. Equivalently, this condition is true for all such charts φ and ψ .*
- (ii) *The map f is said to be differentiable (resp. \mathcal{C}^k , smooth) on M if it is differentiable (resp. \mathcal{C}^k , smooth) at every point of M . Equivalently, M and N admit respective atlases $((U_i, \varphi_i))_{i \in I}$ and $((V_i, \psi_i))_{i \in I}$ s.t. $f(U_i) \subseteq V_i$ and $\psi_i \circ f \circ \varphi_i^{-1}$ is differentiable (resp. \mathcal{C}^k , smooth) on $\varphi(U_i)$ for all $i \in I$.*

Notation 2.1.2. *If M and N are two manifolds and $k \in \mathbb{N} \cup \{\infty\}$, we write $\mathcal{C}^k(M, N)$ for the set of \mathcal{C}^k maps from M to N .*

Proposition 2.1.3. *Let $f : M \rightarrow N$ be a map between two manifolds.*

- (i) *If $N = \mathbb{R}$, f is smooth iff $f \circ \varphi^{-1}$ is smooth for all φ in some atlas on M .*
- (ii) *If $N = \mathbb{R}^n$, $f = (f_1, \dots, f_n)$ is smooth iff f_1, \dots, f_n are smooth.*
- (iii) *If M is an open subset of \mathbb{R}^n , f is smooth iff $\psi \circ f$ is smooth for all ψ in some atlas on N .*
- (iv) *If $f \in \mathcal{C}^k(M, N)$ and U is an open subset of M , then $f|_U \in \mathcal{C}^k(U, N)$.*
- (v) *If $(U_i)_{i \in I}$ is an open cover of M and $\forall i \in I, f|_{U_i} \in \mathcal{C}^k(U_i, N)$, then $f \in \mathcal{C}^k(M, N)$.*
- (vi) *If $f \in \mathcal{C}^k(M, N)$ and $g \in \mathcal{C}^k(N, P)$, then $g \circ f \in \mathcal{C}^k(M, P)$.*
- (vii) *The set $\mathcal{C}^k(M, \mathbb{R})$ is a unital subalgebra of $\mathcal{C}^0(M, \mathbb{R})$.*

2.2 Diffeomorphisms between manifolds

Definition 2.2.1 (Diffeomorphism). *A map $f : M \rightarrow N$ between manifolds is said to be a diffeomorphism if it is bijective and f and f^{-1} are smooth. This is equivalent to f being an isomorphism of manifolds (c.f. Definition 1.1.6).*

Definition 2.2.2 (Group of diffeomorphisms). *If M is a manifold, then the set of diffeomorphisms of M is a group for composition, denoted by $\text{Diff}(M)$.*

Remark 2.2.3. *Let M and N be two manifolds. Filipkiewicz proved that if $\Phi : \text{Diff}(M) \rightarrow \text{Diff}(N)$ is a group isomorphism, then there exists a unique diffeomorphism $\varphi : M \rightarrow N$ s.t. $\forall f \in \text{Diff}(M), \Phi(f) = \varphi \circ f \circ \varphi^{-1}$. In particular, $\text{Diff}(M)$ (as a group) determines M (as a manifold).*

Proposition 2.2.4. *Let M be a connected manifold.*

- (i) *$\text{Diff}(M)$ is transitive.*
- (ii) *If in addition $\dim M \geq 2$, then $\text{Diff}(M)$ is k -transitive for all $k \in \mathbb{N}^*$, i.e. if (x_1, \dots, x_k) and (y_1, \dots, y_k) are two k -uples of distinct points in M , then there exists $f \in \text{Diff}(M)$ s.t. $\forall i \in \{1, \dots, k\}, y_i = f(x_i)$.*

2.3 Tangent bundle

Definition 2.3.1 (Tangent space at a point). Let M be a n -dimensional manifold and let $x \in M$. We denote by S the set of maps $\gamma :]-\varepsilon, +\varepsilon[\rightarrow M$ for $\varepsilon > 0$ s.t. $\gamma(0) = x$ and γ is differentiable at 0 (here, we could suppose that γ is smooth and this would lead to the same notion of tangent space). We endow S with the equivalence relation \mathcal{R} defined by $\gamma_1 \mathcal{R} \gamma_2$ iff $(\varphi \circ \gamma_1)'(0) = (\varphi \circ \gamma_2)'(0)$ for some (or for all) chart φ at x . A tangent vector of M at x is an equivalence class of S for \mathcal{R} , i.e. an element of S/\mathcal{R} . The tangent space $T_x M$ of M at x is the set of all tangent vectors; it is equipped with a linear structure defined as follows. We choose a chart φ at x and we note that the map $[\gamma] \in S/\mathcal{R} \mapsto (\varphi \circ \gamma)'(0) \in \mathbb{R}^n$ is a bijection, denoted by $d\varphi_x$; we use this bijection to transport the linear structure from \mathbb{R}^n to $T_x M$ by setting:

$$\forall (\lambda_1, \lambda_2) \in \mathbb{R}^2, \forall (v_1, v_2) \in T_x M^2, \lambda_1 v_1 + \lambda_2 v_2 = d\varphi_x^{-1}(\lambda_1 d\varphi_x(v_1) + \lambda_2 d\varphi_x(v_2)).$$

This linear structure is well-defined and independent of the choice of φ . Hence, $T_x M$ is a real vector space and $\dim T_x M = \dim M$.

Remark 2.3.2. There are two other common (equivalent) definitions of $T_x M$:

- (i) $T_x M$ is the set of equivalence classes of elements of the form $[\varphi, v]$, where φ is a centered chart at x , $v \in \mathbb{R}^n$ and $(\varphi_1, v_1) \sim (\varphi_2, v_2) \iff v_2 = d(\psi_{1,2})_0 \cdot v_1$.
- (ii) Consider the \mathbb{R} -algebra $A = \mathcal{C}^\infty(M, \mathbb{R})$. A derivation of A is a linear map $D : A \rightarrow A$ s.t. $\forall (f, g) \in A^2, D(fg) = fDg + gDf$. Let $\mathcal{D}(M)$ be the vector space of all derivations of $\mathcal{C}^\infty(M, \mathbb{R})$ and $\mathcal{D}_x(M)$ be the subspace of all $D \in \mathcal{D}(M)$ s.t. $\forall f \in \mathcal{C}^\infty(M, \mathbb{R}), (Df)(x) = 0$. Then we define $T_x M = \mathcal{D}(M)/\mathcal{D}_x(M)$.

Remark 2.3.3. The definition of the tangent space of a manifold at a point agrees with that of the tangent space of a submanifold of \mathbb{R}^N at a point.

Definition 2.3.4 (Tangent bundle). Let M be a n -dimensional manifold. The tangent bundle of M is defined by:

$$TM = \bigsqcup_{x \in M} T_x M = \bigcup_{x \in M} (\{x\} \times T_x M).$$

It is equipped with a natural projection $\pi : TM \rightarrow M$. It has a fibered atlas defined in the following way. To each chart $\varphi : U \subseteq M \rightarrow V \subseteq \mathbb{R}^n$, we associate the fibered chart $T\varphi : \pi^{-1}(U) \rightarrow V \times \mathbb{R}^n$ defined by $T\varphi(x, v) = (\varphi(x), d\varphi_x \cdot v)$. Hence, we obtain a smooth atlas on TM . Therefore, TM is a manifold.

2.4 Tangent map

Definition 2.4.1 (Differential at a point). Let $f : M \rightarrow N$ be a map between manifolds which is differentiable at a point $x \in M$. If φ and ψ are charts of M at x and of N at $f(x)$ respectively, the differential $df_x : T_x M \rightarrow T_{f(x)} N$ is defined by:

$$df_x = d\psi_{f(x)}^{-1} \circ d(\psi \circ f \circ \varphi^{-1})_{\varphi(x)} \circ d\varphi_x.$$

The map df_x is linear and independent of the choice of φ and ψ .

Definition 2.4.2 (Tangent map). If $f : M \rightarrow N$ is a differentiable map between manifolds, we define its tangent map $Tf : TM \rightarrow TN$ by:

$$\forall (x, v) \in TM, Tf(x, v) = (f(x), df_x \cdot v).$$

Proposition 2.4.3. Let $f : M \rightarrow N$ and $g : N \rightarrow P$ be differentiable maps between manifolds.

- (i) If f is \mathcal{C}^k , then Tf is \mathcal{C}^{k-1} .
- (ii) If f is smooth, then Tf is smooth.
- (iii) $T(f \circ g) = Tf \circ Tg$.
- (iv) If f is bijective and f^{-1} is differentiable, then $T(f^{-1}) = (Tf)^{-1}$.

2.5 Immersions and submersions

Theorem 2.5.1 (Classification of linear maps in finite dimension). *Let E and F be two vector spaces of respective dimensions m and n over a field k . If $u : E \rightarrow F$ is a linear map with rank r , then there exist linear isomorphisms $P : E \rightarrow k^m$ and $Q : F \rightarrow k^n$ s.t. the following diagram commutes:*

$$\begin{array}{ccc} E & \xrightarrow{u} & F \\ P \downarrow & & \downarrow Q \\ k^m & \xrightarrow{\ell_{m,n,r}} & k^n \end{array}$$

where $\ell_{m,n,r} : (x_1, \dots, x_m) \in k^m \mapsto (x_1, \dots, x_r, 0, \dots, 0) \in k^n$. Moreover, if u is injective (i.e. $r = m$), then we can choose P arbitrarily; if u is surjective (i.e. $r = n$), then we can choose Q arbitrarily.

Definition 2.5.2 (Immersion, submersion, constant rank). *Let $f : M \rightarrow N$ be a \mathcal{C}^1 map between manifolds and let $x \in M$.*

- (i) *f is said to be an immersion at x if $df_x : T_x M \rightarrow T_{f(x)} N$ is injective (thus $\dim M \leq \dim N$).*
- (ii) *f is said to be a submersion at x if $df_x : T_x M \rightarrow T_{f(x)} N$ is surjective (thus $\dim M \geq \dim N$).*
- (iii) *f is said to have constant rank at x if the map $y \mapsto \text{rk}(df_y)$ is constant in a neighbourhood of x .*

The map f is said to be an immersion (resp. a submersion) on M if it is an immersion (resp. a submersion) at every point of M .

Proposition 2.5.3. *If E and F are two finite dimensional real vector spaces, then the map $\text{rk} : \mathcal{L}(E, F) \rightarrow \mathbb{R}_+$ is upper-semicontinuous, i.e. for all $m \in \mathbb{R}_+$, $\text{rk}^{-1}(]m, +\infty[)$ is open in $\mathcal{L}(E, F)$.*

Proof. Use the fact that a linear map has rank at least r iff it has a nonzero minor of order r . \square

Corollary 2.5.4. *Let $f : M \rightarrow N$ be a \mathcal{C}^1 map. Then $\{x \in M, \text{rk}(df_x) = \min(\dim M, \dim N)\}$ is an open set. In particular:*

- (i) *If $\dim M \leq \dim N$, then $\{x \in M, f \text{ is an immersion at } x\}$ is open.*
- (ii) *If $\dim M \geq \dim N$, then $\{x \in M, f \text{ is a submersion at } x\}$ is open.*

Theorem 2.5.5 (Constant Rank Theorem). *Let $f : M \rightarrow N$ be a \mathcal{C}^k map ($k \in \mathbb{N}^* \cup \{\infty\}$) between manifolds and let $p \in M$. If f has constant rank r at p , then there exists \mathcal{C}^k charts (U, φ) centred at p and (V, ψ) centred at $f(p)$ s.t. the following diagram commutes:*

$$\begin{array}{ccc} U & \xrightarrow{f} & V \\ \varphi \downarrow & & \downarrow \psi \\ \varphi(U) & \xrightarrow{\ell_{m,n,r}} & \psi(V) \\ \subseteq \mathbb{R}^m & & \subseteq \mathbb{R}^n \end{array}$$

Moreover, if f is a immersion at p , then we can choose φ arbitrarily; if f is a submersion at p , then we can choose ψ arbitrarily.

2.6 Submanifolds and embeddings

Definition 2.6.1 (Submanifold). *Let M be a manifold of dimension n . A subset $W \subseteq M$ is said to be a submanifold of M of dimension m (or of codimension $(n - m)$) if every $x \in W$ admits a smooth straightening chart between open sets $\Phi : \hat{U} \subseteq M \rightarrow \hat{V} \subseteq \mathbb{R}^n$ s.t. $\Phi(W \cap \hat{U}) = (\mathbb{R}^m \times \{0\}) \cap \hat{V}$.*

Remark 2.6.2. *A submanifold is naturally a manifold.*

Definition 2.6.3 (Topological embedding). *A map $f : X \rightarrow Y$ between topological spaces is called a topological embedding if f is continuous, injective, and $f : X \rightarrow f(X)$ is a homeomorphism.*

Definition 2.6.4 (Embedding). *A smooth map $f : W \rightarrow M$ between manifolds is called an embedding if it is an injective immersion and a topological embedding.*

Theorem 2.6.5. *Let $f : W \rightarrow M$ be a smooth injective immersion between manifolds. Then f is an embedding iff $f(W)$ is a submanifold of M of dimension $\dim W$.*

2.7 Regular and critical points, regular and critical values

Definition 2.7.1 (Regular and critical points). *Let $f : M \rightarrow N$ be a \mathcal{C}^1 map between manifolds.*

- (i) *A point $x \in M$ is said to be a regular point of f if f is a submersion at x (thus $\dim M \geq \dim N$). The set of regular points of f is denoted by $\text{Reg}(f)$; it is an open subset of M .*
- (ii) *A point $x \in M$ is said to be a critical point of f if it is not regular. The set of critical points of f is denoted by $\text{Crit}(f)$; it is a closed subset of M .*

Definition 2.7.2 (Regular and critical values). *Let $f : M \rightarrow N$ be a \mathcal{C}^1 map between manifolds.*

- (i) *A point $y \in N$ is said to be a regular value of f if $f^{-1}(\{y\}) \subseteq \text{Reg}(f)$.*
- (ii) *A point $y \in N$ is said to be a critical value of f if $y \in f(\text{Crit}(f))$.*

Remark 2.7.3. *Note that a regular value of f may not be attained, i.e. it may not be an element of $f(M)$.*

Theorem 2.7.4. *Let $f : M \rightarrow N$ be a smooth map between manifolds. Consider a regular value y which is attained (i.e. $f^{-1}(\{y\}) \neq \emptyset$). Then $f^{-1}(\{y\})$ is a submanifold of M of codimension $\dim N$.*

Remark 2.7.5. *Theorem 2.7.4 has a local converse: if W is a submanifold of M and $x \in W$, then there exists an open neighbourhood U of x in M and a submersion $f : U \rightarrow \mathbb{R}^{\text{codim } W}$ s.t. $W \cap U = f^{-1}(\{0\})$.*

2.8 Partitions of unity

Definition 2.8.1 (Standard plateau function). *Let M be a manifold of dimension n . A standard plateau function on M is a smooth map $\rho : M \rightarrow [0, 1]$ s.t. there exists a chart $\varphi : U \rightarrow \mathbb{R}^n$ with $\rho = 1$ on $\varphi^{-1}(B^n(0, 1))$, $\rho > 0$ on $\varphi^{-1}(B^n(0, 2))$ and $\rho = 0$ on $M \setminus \varphi^{-1}(\overline{B^n(0, 2)})$.*

Remark 2.8.2. *If M is a manifold of dimension n , we may obtain an atlas of M of the form $(\varphi_i : U_i \rightarrow \mathbb{R}^n)_{i \in I}$ by restricting charts so that they are homeomorphisms $\hat{\varphi}_i : \hat{U}_i \rightarrow B^n(0, \varepsilon)$, and by using the fact that $B^n(0, \varepsilon)$ is diffeomorphic to \mathbb{R}^n .*

Remark 2.8.3. *By using the smooth map $f : x \in \mathbb{R} \mapsto \begin{cases} \exp\left(-\frac{1}{x^2}\right) & \text{if } x > 0 \\ 0 & \text{otherwise} \end{cases}$, one may construct standard plateau functions.*

Proposition 2.8.4. *Any compact manifold can be embedded in \mathbb{R}^N for some $N \in \mathbb{N}$.*

Proposition 2.8.5. Any manifold M admits a compact exhaustion, i.e. a sequence $(K_n)_{n \in \mathbb{N}} \in \mathcal{P}(M)^\mathbb{N}$ of compact subsets of M s.t. $\forall n \in \mathbb{N}, K_n \subseteq \overset{\circ}{K}_{n+1}$ and $M = \bigcup_{n \in \mathbb{N}} K_n$.

Definition 2.8.6 (Local finiteness). Let X be a topological space.

- (i) A family $(A_i)_{i \in I} \in \mathcal{P}(X)^I$ is said to be locally finite if every $x \in X$ has a neighbourhood V in X s.t. $\{i \in I, V \cap A_i \neq \emptyset\}$ is finite.
- (ii) A family $(f_i)_{i \in I} \in \mathcal{C}^0(X, \mathbb{R})^I$ is said to be locally finite if $(\text{Supp } f_i)_{i \in I}$ is locally finite, where $\text{Supp } f_i = \{x \in X, f_i(x) \neq 0\}$ is the support of f_i . In this case, the function $\sum_{i \in I} f_i$ is well-defined and continuous. If in addition X is a manifold and $(f_i)_{i \in I} \in \mathcal{C}^\infty(X, \mathbb{R})^I$, then $\sum_{i \in I} f_i$ is smooth.

Lemma 2.8.7. Let X be a topological space. If $(A_i)_{i \in I} \in \mathcal{P}(X)^I$ is locally finite, then:

$$\overline{\bigcup_{i \in I} A_i} = \bigcup_{i \in I} \overline{A_i}.$$

Definition 2.8.8 (Partition of unity). Let X be a topological space (resp. a manifold). If $(f_i)_{i \in I}$ is a locally finite family of continuous (resp. smooth) functions $X \rightarrow [0, +\infty[$ s.t. $\sum_{i \in I} f_i = 1$, we say that $(f_i)_{i \in I}$ is a partition of unity. If in addition $(U_j)_{j \in J}$ is an open covering of X s.t. $\forall i \in I, \exists j \in J, \text{Supp } f_i \subseteq U_j$, we say that the partition of unity $(f_i)_{i \in I}$ is subordinated to $(U_j)_{j \in J}$.

Theorem 2.8.9. If M is a manifold and $(U_j)_{j \in J}$ is an open covering of M , then there exists a partition of unity $(f_i)_{i \in I}$ subordinated to $(U_j)_{j \in J}$.

3 Vector fields

3.1 Generalities

Definition 3.1.1 (Vector field). Let M be a manifold. A (smooth) vector field on M is a smooth section $X : M \rightarrow TM$ of the projection $TM \rightarrow M$, i.e. a smooth map s.t.

$$\forall x \in M, X(x) \in T_x M.$$

We write $\mathcal{X}(M)$ for the set of all vector fields on M .

Proposition 3.1.2. If M is a manifold, then $\mathcal{X}(M)$ is a $\mathcal{C}^\infty(M, \mathbb{R})$ -module.

Remark 3.1.3. If $(X_i)_{i \in I}$ is a locally finite family of vector fields on a manifold M , then $\sum_{i \in I} X_i$ is a vector field.

3.2 Vector fields in coordinate systems

Notation 3.2.1. Let M be a manifold. Consider a local system of coordinates (i.e. a chart) $\varphi = (x_1, \dots, x_n) : U \rightarrow \mathbb{R}^n$ on M . Let (e_1, \dots, e_n) be the canonical basis of \mathbb{R}^n . Then the vector field defined on U by $p \mapsto (p, d\varphi_p^{-1} \cdot e_i)$ is denoted by $\frac{\partial}{\partial x_i}$.

Proposition 3.2.2.

- (i) If $V \subseteq \mathbb{R}^n$ is an open set, then $\mathcal{X}(V)$ is isomorphic to $\mathcal{C}^\infty(V, \mathbb{R}^n)$.
- (ii) If U is the domain of a chart on a manifold M of dimension n and $X \in \mathcal{X}(U)$ is the restriction to U of a vector field on M , then we can find a unique family $(f_1, \dots, f_n) \in \mathcal{C}^\infty(U, \mathbb{R})^n$ s.t.

$$\forall p \in U, X(p) = \sum_{i=1}^n f_i(p) \left(\frac{\partial}{\partial x_i} \right)_p.$$

Corollary 3.2.3. If U is the domain of a chart on a manifold M of dimension n , then $\mathcal{X}(U)$ is a free $\mathcal{C}^\infty(U, \mathbb{R})$ -module with basis $\frac{\partial}{\partial x_1}, \dots, \frac{\partial}{\partial x_n}$.

3.3 Vector fields viewed as derivations

Definition 3.3.1 (Derivation). *Let A be a unital (not necessarily commutative) k -algebra, where k is a field. A derivation of A is a linear map $D : A \rightarrow A$ satisfying Leibniz's rule:*

$$\forall(x, y) \in A^2, D(xy) = (Dx)y + x(Dy).$$

Definition 3.3.2 (Lie derivative along a vector field). *Let X be a vector field on a manifold M . If $f \in \mathcal{C}^\infty(M, \mathbb{R})$, we define the Lie derivative of f along X by:*

$$\forall p \in M, (L_X f)(p) = df_p \cdot X(p).$$

$L_X f$ is also written as $df \cdot X$ or $X \cdot f$. The \mathbb{R} -linear operator L_X is a derivation on $\mathcal{C}^\infty(M, \mathbb{R})$.

Lemma 3.3.3 (Locality Lemma). *Let M be a manifold and consider a derivation D on $\mathcal{C}^\infty(M, \mathbb{R})$. Consider an open subset $U \subseteq M$.*

- (i) *If $f, g \in \mathcal{C}^\infty(M, \mathbb{R})$ s.t. $f|_U = g|_U$, then $(Df)|_U = (Dg)|_U$.*
- (ii) *There exists a unique derivation D_U on $\mathcal{C}^\infty(U, \mathbb{R})$ s.t. $D_U(f|_U) = (Df)|_U$ for all $f \in \mathcal{C}^\infty(M, \mathbb{R})$.*

Proof. (i) By linearity, we may assume that $g = 0$. Fix $x \in U$. There exists a function $\rho \in \mathcal{C}^\infty(M, \mathbb{R})$ s.t. $\text{Supp } \rho \subseteq U$ and $\rho|_W = 1$ for a sufficiently small neighbourhood $W \subseteq U$ of x in M . Thus, $f = (1 - \rho)f$ on M , so $Df = fD(1 - \rho) + (1 - \rho)Df$, which gives $Df(x) = 0 = Dg(x)$. (ii) Let $f \in \mathcal{C}^\infty(U, \mathbb{R})$. If $x \in U$ and $\rho \in \mathcal{C}^\infty(M, \mathbb{R})$ are as above, we extend ρf to a function $g \in \mathcal{C}^\infty(M, \mathbb{R})$ (with $g|_{M \setminus U} = 0$). We now define $(D_U f)(x) = Dg(x)$. One checks that D_U is well-defined, and satisfies $D_U(f|_U) = (Df)|_U$ for all $f \in \mathcal{C}^\infty(M, \mathbb{R})$. The uniqueness follows from (i). \square

Theorem 3.3.4. *If M is a manifold and D is a derivation on $\mathcal{C}^\infty(M, \mathbb{R})$, then there exists a unique vector field $X \in \mathcal{X}(M)$ s.t. $L_X = D$.*

Proof. *First step:* M is diffeomorphic to \mathbb{R}^n with (global) coordinates (x_1, \dots, x_n) . Define $X = \sum_{i=1}^n Dx_i \frac{\partial}{\partial x_i}$ and check that $L_X = D$. *Second step:* general case. Cover M by open sets diffeomorphic to \mathbb{R}^n , use the first step and the Locality Lemma (Lemma 3.3.3). \square

3.4 Autonomous ordinary differential equations on a manifold

Definition 3.4.1 (Autonomous ODE associated to a vector field). *Consider a manifold M and a vector field $X \in \mathcal{X}(M)$. We associate to X the autonomous ordinary differential equation (ODE) $x' = X(x)$, whose solutions are differentiable maps $\gamma : I \rightarrow M$, where I is an interval of \mathbb{R} , s.t.*

$$\forall t \in I, \gamma'(t) = X(\gamma(t)).$$

Since X is smooth, every solution of $x' = X(x)$ is also smooth.

Theorem 3.4.2 (Cauchy–Lipschitz Theorem for manifolds). *Consider a manifold M and a vector field $X \in \mathcal{X}(M)$.*

- (i) *If $x_0 \in M$, the equation $x' = X(x)$ has a unique solution γ s.t. $\gamma(0) = x_0$, defined on a maximal open interval $I(x_0) \ni 0$. This solution is denoted by $\gamma(t) = \varphi_X^t(x_0) = X^t(x_0)$.*
- (ii) *The set $\mathcal{U} = \bigcup_{x_0 \in M} I(x_0) \times \{x_0\} \subseteq \mathbb{R} \times M$ is open and the global solution map $\Phi : (t, x) \in \mathcal{U} \mapsto \varphi_X^t(x) \in M$ is smooth.*

Proposition 3.4.3. *Consider a manifold M and a vector field $X \in \mathcal{X}(M)$. The following equality holds for all $(t, s, x) \in \mathbb{R}^2 \times M$ s.t. the right-hand side is defined:*

$$X^{t+s}(x) = X^t(X^s(x)).$$

The family $(X^t)_{t \in \mathbb{R}}$ is called the flow of X .

3.5 Complete vector fields and one-parameter subgroups

Definition 3.5.1 (Orbit). Consider a manifold M and a vector field $X \in \mathcal{X}(M)$. For $x \in M$, the map $t \in I(x) \mapsto X^t(x)$ is called the orbit (or trajectory) of x .

Definition 3.5.2 (Complete vector field). Let M be a manifold. A vector field $X \in \mathcal{X}(M)$ is said to be complete if all its orbits are defined on \mathbb{R} , i.e. the global solution map is defined on $\mathbb{R} \times M$.

Proposition 3.5.3. All vector fields on a compact manifold are complete.

Definition 3.5.4 (One-parameter subgroup). Let M be a manifold. A one-parameter subgroup of $\text{Diff}(M)$ is a group homomorphism $t \in (\mathbb{R}, +) \mapsto \varphi_t \in (\text{Diff}(M), \circ)$ s.t. the map $(t, x) \in \mathbb{R} \times M \mapsto \varphi_t(x) \in M$ is smooth.

Proposition 3.5.5. If X is a complete vector field on a manifold M , then the flow $(X^t)_{t \in \mathbb{R}}$ is a one-parameter subgroup of $\text{Diff}(M)$.

Proposition 3.5.6. Let M be a manifold. If $(\varphi_t)_{t \in \mathbb{R}}$ is a one-parameter subgroup of $\text{Diff}(M)$, then there exists a unique $X \in \mathcal{X}(M)$ s.t. $\varphi_t = X^t$ for all $t \in \mathbb{R}$.

Proof. Define $X(x) = \left(\frac{d\varphi_t(x)}{dt} \right)_{t=0}$. □

3.6 Nonautonomous ODEs on a manifold

Definition 3.6.1 (Nonautonomous vector field). A nonautonomous vector field on a manifold M is a map $t \in I \mapsto X_t \in \mathcal{X}(M)$, where I is an interval of \mathbb{R} , s.t. $(t, x) \in I \times M \mapsto X_t(x) \in T_x M$ is smooth. We associate to $(X_t)_{t \in I}$ the nonautonomous ODE $x' = X_t(x)$, whose solutions are the differentiable maps $\gamma : J \rightarrow M$, where $J \subseteq I$ is an interval of \mathbb{R} , s.t.

$$\forall t \in J, \gamma'(t) = X_t(\gamma(t)).$$

Theorem 3.6.2 (Nonautonomous Cauchy–Lipschitz Theorem for manifolds). Consider a manifold M and a nonautonomous vector field $(X_t)_{t \in I}$ on M .

- (i) If $(t_0, x_0) \in I \times M$, the equation $x' = X_t(x)$ has a unique solution γ s.t. $\gamma(t_0) = x_0$, defined on a maximal open interval $I(t_0, x_0) \ni t_0$. This solution is denoted by $\gamma(t) = \varphi_X^{t_0, t}(x_0) = X^{t_0, t}(x_0)$.
- (ii) The set $\mathcal{U} = \bigcup_{(t_0, x_0) \in I \times M} \{t_0\} \times I(t_0, x_0) \times \{x_0\} \subseteq I \times I \times M$ is open and the global solution map $\Phi : (t_0, t, x) \in \mathcal{U} \mapsto \varphi_X^{t_0, t}(x) \in M$ is smooth.

4 Lie bracket of vector fields

4.1 Generalities

Definition 4.1.1 (Commutant of two derivations). If A is a unital k -algebra and D_1, D_2 are two derivations of A , then the commutant of D_1 and D_2 is defined by:

$$[D_1, D_2] = D_1 D_2 - D_2 D_1.$$

$[D_1, D_2]$ is again a derivation of A .

Corollary 4.1.2. Let M be a manifold. If $X, Y \in \mathcal{X}(M)$, then $[L_X, L_Y]$ is a derivation of $\mathcal{C}^\infty(M, \mathbb{R})$, so according to Theorem 3.3.4, there exists a unique vector field $[X, Y] \in \mathcal{X}(M)$ s.t.

$$L_{[X, Y]} = [L_X, L_Y].$$

$[X, Y]$ is called the Lie bracket of X and Y .

Proposition 4.1.3. *Let M be a manifold.*

- (i) $[\cdot, \cdot] : \mathcal{X}(M)^2 \rightarrow \mathcal{X}(M)$ is a skew-symmetric \mathbb{R} -bilinear map.
- (ii) If X, Y, Z are three vector fields, we have Jacobi's Identity:

$$[[X, Y], Z] + [[Y, Z], X] + [[Z, X], Y] = 0.$$

Hence, the \mathbb{R} -vector space $\mathcal{X}(M)$ endowed with the bilinear map $[\cdot, \cdot]$ is a Lie algebra.

Remark 4.1.4. *Let M be a manifold. The map $[\cdot, \cdot] : \mathcal{X}(M)^2 \rightarrow \mathcal{X}(M)$ is \mathbb{R} -bilinear but not $C^\infty(M, \mathbb{R})$ -bilinear. In fact, for $X, Y \in \mathcal{X}(M)$ and $f, g \in C^\infty(M, \mathbb{R})$, we have:*

$$[fX, gY] = fg[X, Y] + f(Xg)Y - g(Yf)X.$$

Example 4.1.5. *Let M be a manifold. If (x_1, \dots, x_n) is a local system of coordinates for M , then $\left[\frac{\partial}{\partial x_i}, \frac{\partial}{\partial x_j}\right] = 0$ for all $i, j \in \{1, \dots, n\}$.*

4.2 Flow-box Theorem

Theorem 4.2.1 (Flow-box Theorem). *Let M be a manifold and $p_0 \in M$. If $X \in \mathcal{X}(M)$ is s.t. $X(p_0) \neq 0$, then there exist local coordinates (x_1, \dots, x_n) near p_0 s.t. $X = \frac{\partial}{\partial x_1}$. Equivalently, if $\varphi = (x_1, \dots, x_n)$, we have $X^t(\varphi^{-1}(x_1, \dots, x_n)) = \varphi^{-1}(x_1 + t, x_2, \dots, x_n)$ for t, x_1, \dots, x_n sufficiently small.*

4.3 Pushforwards and pullbacks of vector fields

Definition 4.3.1 (Pushforward and pullback). *Let $\varphi : M \rightarrow N$ be an isomorphism between manifolds.*

- (i) φ induces an isomorphism $\varphi_* : \mathcal{X}(M) \rightarrow \mathcal{X}(N)$. For $X \in \mathcal{X}(M)$, φ_*X is called the pushforward of X and is defined by:

$$\forall y \in N, (\varphi_*X)(y) = d\varphi_{\varphi^{-1}(y)} \cdot X(\varphi^{-1}(y)).$$

- (ii) φ induces an isomorphism $\varphi^* : \mathcal{X}(N) \rightarrow \mathcal{X}(M)$. For $Y \in \mathcal{X}(N)$, φ^*Y is called the pullback of Y and is defined by:

$$\forall x \in M, (\varphi^*Y)(x) = d\varphi_x^{-1} \cdot Y(\varphi(x)).$$

We have $\varphi^* = (\varphi_*)^{-1}$.

Proposition 4.3.2. *Let $\varphi : M \rightarrow N$ be an isomorphism between manifolds.*

- (i) For $X_1, X_2 \in \mathcal{X}(M)$, we have $\varphi_*[X_1, X_2] = [\varphi_*X_1, \varphi_*X_2]$.
- (ii) For $Y_1, Y_2 \in \mathcal{X}(N)$, we have $\varphi^*[Y_1, Y_2] = [\varphi^*Y_1, \varphi^*Y_2]$.
- (iii) If $X \in \mathcal{X}(M)$, then $\varphi \circ X^t = (\varphi_*X)^t \circ \varphi$ whenever this is defined.
- (iv) If $Y \in \mathcal{X}(N)$, then $Y^t \circ \varphi = \varphi \circ (\varphi^*Y)^t$ whenever this is defined.

Proposition 4.3.3. *If M is a manifold, then any vector field $X \in \mathcal{X}(M)$ is invariant by the flow $(X^t)_t$, i.e.*

$$(X^t)_* X = X = (X^t)^* X.$$

4.4 Commuting vector fields

Definition 4.4.1 (Commuting flows). *Let M be a manifold and $X, Y \in \mathcal{X}(M)$. We say that the (partially defined) flows $(X^t)_t$ and $(Y^u)_u$ commute if $X^t \circ Y^u = Y^u \circ X^t$ for all t, u small enough.*

Proposition 4.4.2 (Second formula for the Lie bracket). *Let M be a manifold and $X, Y \in \mathcal{X}(M)$. Then:*

$$[X, Y] = \left(\frac{d}{dt} (X^t)^* Y \right)_{t=0}.$$

Definition 4.4.3 (Commuting vector fields). *Let M be a manifold and $X, Y \in \mathcal{X}(M)$. The following assertions are equivalent:*

- (i) *The flows $(X^t)_t$ and $(Y^u)_u$ commute.*
- (ii) *$(X^t)^* Y = Y$ whenever this is defined.*
- (iii) *$[X, Y] = 0$.*

We then say that X and Y commute.

4.5 Normal form of an independent family of commuting vector fields

Theorem 4.5.1. *Let M be a manifold and $p_0 \in M$. Let $X_1, \dots, X_k \in \mathcal{X}(M)$ be commuting vector fields (i.e. $[X_i, X_j] = 0$ for all $i, j \in \{1, \dots, k\}$) s.t. $X_1(p_0), \dots, X_k(p_0)$ are (linearly) independent. Then there exist local coordinates (x_1, \dots, x_n) near p_0 s.t. $X_i = \frac{\partial}{\partial x_i}$ for all $i \in \{1, \dots, k\}$.*

4.6 Distributions of tangent spaces

Definition 4.6.1 (Distribution). *Let M be a manifold and $0 < k < n = \dim M$. A distribution \mathcal{D} of dimension k in M is a map $x \in M \mapsto \mathcal{D}_x$, where \mathcal{D}_x is a subspace of $T_x M$ of dimension k , which is smooth in the following sense: for every $x_0 \in M$, there exist local vector fields X_1, \dots, X_k s.t. $\mathcal{D}_x = \text{Vect}(X_1(x), \dots, X_k(x))$ near x_0 .*

Definition 4.6.2 (Vector field tangent to a distribution). *Let M be a manifold. A vector field $X \in \mathcal{X}(M)$ is said to be tangent to a distribution \mathcal{D} if $\forall x \in M, X(x) \in \mathcal{D}_x$. We denote by $\mathcal{X}(\mathcal{D})$ the space of vector fields that are tangent to \mathcal{D} ; this is a $C^\infty(M, \mathbb{R})$ -submodule of $\mathcal{X}(M)$.*

Definition 4.6.3 (Integral submanifold of a distribution). *Let M be a manifold. A submanifold $W \subseteq M$ is said to be an integral submanifold of a distribution \mathcal{D} if $TW \subseteq \mathcal{D}$, i.e. $\forall x \in W, T_x W \subseteq \mathcal{D}_x$.*

Proposition 4.6.4. *Let M be a manifold. If \mathcal{D} is a distribution, W is an integral submanifold of \mathcal{D} and $X, Y \in \mathcal{X}(\mathcal{D})$ s.t. $X|_W, Y|_W, [X, Y]|_W \in \mathcal{X}(W)$, then:*

$$[X, Y]|_W = [X|_W, Y|_W].$$

Definition 4.6.5 (Integrable distribution). *Let \mathcal{D} be a distribution over a manifold M .*

- (i) *\mathcal{D} is said to be integrable if $\mathcal{X}(\mathcal{D})$ is a Lie subalgebra of $\mathcal{X}(M)$, i.e.*

$$X, Y \in \mathcal{X}(\mathcal{D}) \implies [X, Y] \in \mathcal{X}(\mathcal{D}).$$

- (ii) *\mathcal{D} is said to be maximally nonintegrable if $\mathcal{X}(\mathcal{D})$ generates $\mathcal{X}(M)$ as a Lie subalgebra.*

Theorem 4.6.6 (Frobenius' Theorem). *Let \mathcal{D} be an integrable k -dimensional distribution over a manifold M . Then for each $p \in M$, there exist local coordinates (x_1, \dots, x_n) near p s.t. $\mathcal{D} = \text{Vect}\left(\frac{\partial}{\partial x_1}, \dots, \frac{\partial}{\partial x_k}\right)$. Hence, maximal integral submanifolds are of the form $W_1 \times \{c\}$, where W_1 is an open subset of \mathbb{R}^k .*

5 Exterior algebra

Notation 5.0.1. *In this section, V will be a vector space over \mathbb{R} (or over any field of characteristic $\neq 2$).*

5.1 Exterior forms

Definition 5.1.1 (Exterior p -forms). *For $p \in \mathbb{N}$, we denote by $\otimes^p V^*$ the space of p -linear forms $u : V^p \rightarrow \mathbb{R}$. Moreover, we denote by $\Lambda^p V^*$ the subspace of $\otimes^p V^*$ consisting of alternating (or equivalently: antisymmetric) p -linear forms. The elements of $\Lambda^p V^*$ are called exterior p -forms on V .*

Example 5.1.2. $\otimes^0 V^* = \mathbb{R}$ and $\otimes^1 V^* = V^*$.

Remark 5.1.3. *We define a linear left action of \mathfrak{S}_p on $\otimes^p V^*$ by:*

$$(\sigma \cdot u)(x) = \varepsilon(\sigma)u(x_{\sigma^{-1}(1)}, \dots, x_{\sigma^{-1}(p)}).$$

Thus, $\Lambda^p V^$ is the space of \mathfrak{S}_p -invariant forms.*

Notation 5.1.4. *For $p \in \mathbb{N}$, we define:*

$$\mathcal{J}_{p,n} = \{(i_1, \dots, i_p) \in \{1, \dots, n\}^p, i_1 < \dots < i_p\}.$$

We have $|\mathcal{J}_{p,n}| = \binom{n}{p}$.

Proposition 5.1.5. *Assume that V is finite-dimensional and equipped with a basis (e_1, \dots, e_n) . Then the map $\Phi : \Lambda^p V^* \rightarrow \mathbb{R}^{\mathcal{J}_{p,n}}$ defined by:*

$$\Phi(u) = \left(u(e_{i_1}, \dots, e_{i_p}) \right)_{(i_1, \dots, i_p) \in \mathcal{J}_{p,n}} \in \mathbb{R}^{\mathcal{J}_{p,n}}.$$

is a linear isomorphism. In particular:

$$\dim \Lambda^p V^* = \binom{n}{p}.$$

Remark 5.1.6. *If $(i_1, \dots, i_p) \in \mathcal{J}_{p,n}$ and if $f_{(i_1, \dots, i_p)}$ is the basis element of $\mathbb{R}^{\mathcal{J}_{p,n}}$ associated to (i_1, \dots, i_p) , the element $\Phi^{-1}(f_{(i_1, \dots, i_p)})$ will later be denoted by $e_{i_1}^* \wedge \dots \wedge e_{i_p}^* \in \Lambda^p V^*$.*

Remark 5.1.7. $\Lambda^0 V^* = \mathbb{R}$. *On the other hand, $\Lambda^n V^*$ is isomorphic to \mathbb{R} , but not canonically. A generating element $u \in \Lambda^n V^*$ will be called an oriented volume element.*

5.2 Exterior product

Definition 5.2.1 (Exterior product). *We want to define a product $\wedge : \Lambda^p V^* \times \Lambda^q V^* \rightarrow \Lambda^{p+q} V^*$.*

- *We start by defining $\otimes : \otimes^p V^* \times \otimes^q V^* \rightarrow \otimes^{p+q} V^*$ by:*

$$(u \otimes v)(x_1, \dots, x_{p+q}) = u(x_1, \dots, x_p) v(x_{p+1}, \dots, x_{p+q}).$$

\otimes is “partially antisymmetric”, i.e. if $\sigma \in H_{p,q} = \mathfrak{S}_p \times \mathfrak{S}_q \subseteq \mathfrak{S}_{p+q}$, then $\sigma \cdot (u \otimes v) = u \otimes v$ as soon as $u \in \Lambda^p V^$ and $v \in \Lambda^q V^*$. Therefore, it makes sense to define $[\sigma] \cdot (u \otimes v) = \sigma \cdot (u \otimes v)$ for $[\sigma] \in \mathfrak{S}_{p+q}/H_{p,q}$.*

- We can now define $\wedge : \Lambda^p V^* \times \Lambda^q V^* \rightarrow \Lambda^{p+q} V^*$ by:

$$u \wedge v = \sum_{[\sigma] \in \mathfrak{S}_{p+q}/H_{p,q}} [\sigma] \cdot (u \otimes v).$$

Explicitly, if $A_{p,q} = \{\sigma \in \mathfrak{S}_{p+q}, \sigma \text{ increases on } \{1, \dots, p\} \text{ and on } \{p+1, \dots, p+q\}\}$, then $A_{p,q}$ is a set of representatives of left cosets of $H_{p,q}$, and:

$$u \wedge v = \sum_{\sigma \in A_{p,q}} \sigma \cdot (u \otimes v).$$

Thus, we have defined a bilinear map $\wedge : \Lambda^p V^* \times \Lambda^q V^* \rightarrow \Lambda^{p+q} V^*$; it is called the exterior product.

Proposition 5.2.2. *The exterior product is associative, i.e. if $u \in \Lambda^p V^*$, $v \in \Lambda^q V^*$, $w \in \Lambda^r V^*$, then $(u \wedge v) \wedge w = u \wedge (v \wedge w)$.*

Proof. Note that:

$$\begin{aligned} (u \wedge v) \wedge w &= \sum_{\sigma \in A_{p+q,r}} \sigma \cdot ((u \wedge v) \otimes w) = \sum_{\sigma \in A_{p+q,r}} \sum_{\tau \in A_{p,q}} \sigma \cdot ((\tau \cdot (u \otimes v)) \otimes w) \\ &= \sum_{\sigma \in A_{p+q,r}} \sum_{\tau \in A_{p,q}} \sigma \circ (\tau \times \text{id}) \cdot (u \otimes v \otimes w). \end{aligned}$$

Now, the map $(\sigma, \tau) \in A_{p+q,r} \times A_{p,q} \mapsto \sigma \circ (\tau \times \text{id}) \in A_{p,q,r}$ is a bijection, where $A_{p,q,r}$ is the subset of \mathfrak{S}_{p+q+r} consisting of permutations which are increasing on $\{1, \dots, p\}$, on $\{p+1, \dots, p+q\}$ and on $\{p+q+1, \dots, p+q+r\}$. Therefore:

$$(u \wedge v) \wedge w = \sum_{\theta \in A_{p,q,r}} \theta \cdot (u \otimes v \otimes w).$$

By symmetry, we obtain $(u \wedge v) \wedge w = u \wedge (v \wedge w)$. □

Remark 5.2.3. *If (e_1, \dots, e_n) is a basis of V , and if $(i_1, \dots, i_p) \in \mathcal{J}_{p,n}$, then the element $e_{i_1}^* \wedge \dots \wedge e_{i_p}^* \in \Lambda^p V^*$ is well-defined and its definition coincides with that of Remark 5.1.6.*

5.3 Exterior algebra

Definition 5.3.1 (Exterior algebra). *We define:*

$$\Lambda^* V^* = \bigoplus_{p \in \mathbb{N}} \Lambda^p V^*.$$

An element of $\Lambda^p V^ \subseteq \Lambda^* V^*$ is called pure of degree p . In general, if:*

$$u = \sum_{i=0}^d \underbrace{u_i}_{\in \Lambda^i V^*},$$

with $u_d \neq 0$, we define $\deg u = d$. The exterior product $\wedge : \Lambda^ V^* \times \Lambda^* V^* \rightarrow \Lambda^* V^*$ is defined by extending the product of pure elements by bilinearity. We obtain an algebra over \mathbb{R} , which is:*

- (i) *Associative,*
- (ii) *Unital, because $\mathbb{R} = \Lambda^0 V^* \subseteq \Lambda^* V^*$,*
- (iii) *Graded, because $\deg(u \wedge v) = \deg u + \deg v$,*
- (iv) *Anticommutative (or graded-commutative), because $u \wedge v = (-1)^{(\deg u)(\deg v)} v \wedge u$.*

This algebra is called the exterior algebra. To summarise these properties, we shall say that it is a graded algebra over \mathbb{R} .

Remark 5.3.2.

- (i) If $u \in \mathbb{R} = \Lambda^0 V^*$ and $v \in \Lambda^q V^*$, then $u \wedge v = uv$.
- (ii) If $u \in V^* = \Lambda^1 V^*$ and $v \in \Lambda^q V^*$, then:

$$(u \wedge v)(x_0, \dots, x_q) = \sum_{i=0}^q (-1)^i u(x_i) v(x_0, \dots, x_{i-1}, x_{i+1}, \dots, x_q).$$

5.4 Functoriality

Definition 5.4.1. If V, W are two real vector spaces, any linear map $f : V \rightarrow W$ induces linear maps $\Lambda^p f^* : \Lambda^p W^* \rightarrow \Lambda^p V^*$ (sometimes simply denoted by f^*), defined by:

$$\Lambda^p f^* u = u \circ (f \times \dots \times f).$$

By linear extension, f induces a linear map $\Lambda^* f^* : \Lambda^* W^* \rightarrow \Lambda^* V^*$ (sometimes simply denoted by f^*).

Remark 5.4.2. $\Lambda^0 f^* = \text{id}_{\mathbb{R}}$ and $\Lambda^1 f^*$ is the usual dual map.

Proposition 5.4.3. Λ^* is a contravariant functor from the category of \mathbb{R} -vector spaces to the category of graded \mathbb{R} -algebras.

5.5 Exterior forms of degree 2

Definition 5.5.1 (Rank of an exterior form of degree 2). If $u \in \Lambda^2 V^*$ and $\dim V < +\infty$, define $\text{rk } u = \text{rk}(x \in V \mapsto u(x, \cdot) \in V^*) = \text{rk}(y \in V \mapsto u(\cdot, y) \in V^*)$.

Proposition 5.5.2. Assume that V is finite-dimensional. If $u \in \Lambda^2 V^*$, then $\text{rk } u$ is even, and there exists a basis (e_1, \dots, e_n) of V s.t.

$$u = e_1^* \wedge e_2^* + \dots + e_{r-1}^* \wedge e_r^*,$$

where $r = \text{rk } u$.

Corollary 5.5.3. Assume that V is finite-dimensional and let $u \in \Lambda^2 V^*$.

- (i) If $\dim V$ is odd, then u is always degenerate.
- (ii) If $\dim V = 2m$, then u is nondegenerate iff $u^m = u \wedge \dots \wedge u \neq 0$.

5.6 Interior product

Definition 5.6.1 (Interior product). If $x \in V$ and $u \in \Lambda^p V^*$, we define the interior product $\iota_x u \in \Lambda^{p-1} V^*$ by:

$$\iota_x u(x_1, \dots, x_{p-1}) = u(x, x_1, \dots, x_{p-1}).$$

We extend the map $\iota_x : \Lambda^p V^* \rightarrow \Lambda^{p-1} V^*$ by linearity to a map $\iota_x : \Lambda^* V^* \rightarrow \Lambda^* V^*$ (with $\Lambda^{-1} V^* = 0$).

Proposition 5.6.2. If $x \in V$, then ι_x is a derivation of the graded algebra $\Lambda^* V^*$, i.e.

$$\iota_x (u \wedge v) = (\iota_x u) \wedge v + (-1)^{\deg u} u \wedge (\iota_x v).$$

6 Differential forms

6.1 Cotangent bundle

Definition 6.1.1 (Cotangent bundle). *Let M be a n -dimensional manifold. The cotangent bundle of M is defined by:*

$$T^*M = \bigsqcup_{x \in M} T_x^*M,$$

where $T_x^*M = (T_xM)^*$ is the cotangent space of M at x . T^*M is equipped with a natural projection $\pi : T^*M \rightarrow M$. It has a fibered atlas defined in the following way. To each chart $\varphi : U \subseteq M \rightarrow V \subseteq \mathbb{R}^n$, we associate the fibered chart $\Phi_\varphi : \pi^{-1}(U) \rightarrow V \times \mathbb{R}^n$ defined by $\Phi_\varphi(x, v) = (\varphi(x), v \circ d\varphi_x^{-1})$. Hence, we obtain a smooth atlas on T^*M . Therefore, T^*M is a manifold.

Remark 6.1.2. *If M is a manifold, then $\pi : T^*M \rightarrow M$ is a vector bundle of rank $\dim M$.*

Remark 6.1.3. *If M is a manifold, it turns out that T^*M is isomorphic to TM .*

Proposition 6.1.4. *Let M be a manifold. If $\varphi = (x_1, \dots, x_n)$ is a local coordinate system on M , one can define a local coordinate system $(x_1, \dots, x_n, p_1, \dots, p_n)$ on T^*M , where x_i represents $x_i \circ \pi$ and $p_i(u) = u\left(\frac{\partial}{\partial x_i}\right)$.*

6.2 Bundles of exterior forms

Definition 6.2.1 (Bundle of exterior p -forms). *Let M be a n -dimensional manifold and let $p \in \{0, \dots, n\}$. The bundle of exterior p -forms of M is defined by:*

$$\Lambda^p T^*M = \bigsqcup_{x \in M} \Lambda^p T_x^*M,$$

where $\Lambda^p T_x^*M = \Lambda^p (T_xM)^*$. Similarly to T^*M , $\Lambda^p T^*M$ is equipped with a natural projection $\pi : \Lambda^p T^*M \rightarrow M$, and with a structure of manifold of dimension $\binom{n}{p} + n$. If $p > n$, we set $\Lambda^p T^*M = \{0\}$.

Remark 6.2.2. *If M is a manifold, then $\pi : \Lambda^p T^*M \rightarrow M$ is a vector bundle of rank $\binom{n}{p}$.*

Example 6.2.3. *Let M be a n -dimensional manifold.*

- (i) *If $p = 0$, then $\Lambda^0 T^*M = M \times \mathbb{R}$.*
- (ii) *If $p = 1$, then $\Lambda^1 T^*M = T^*M$.*
- (iii) *If $p = n$, then $\Lambda^n T^*M$ is a line bundle; we shall see that it is isomorphic to $M \times \mathbb{R}$ (but not canonically) iff M is orientable.*

Definition 6.2.4 (Bundle of all exterior forms). *Let M be a n -dimensional manifold. We define the bundle of all exterior forms of M by:*

$$\Lambda^* T^*M = \bigoplus_{0 \leq p \leq \dim M} \Lambda^p T^*M = \bigoplus_{p \in \mathbb{N}} \Lambda^p T^*M.$$

This is a vector bundle over M with fibers $\pi^{-1}(\{x\}) = \Lambda^ T_x^*M = \Lambda^*(T_xM)^*$.*

6.3 Differential forms and their algebra

Definition 6.3.1 (Differential form). Let M be a n -dimensional manifold and let $p \in \mathbb{N}$. A differential p -form (or differential form of degree p , or p -form) is a smooth section of the projection $\pi : \Lambda^p T^*M \rightarrow M$, i.e. a map $\alpha : x \in M \mapsto \alpha_x \in \Lambda^p T_x^*M$ s.t.

$$\forall x \in M, \alpha_x \in \Lambda^p T_x^*M.$$

We denote by $\Omega^p(M)$ the vector space of all p -forms.

Example 6.3.2. Let M be a n -dimensional manifold.

(i) If $p = 0$, then $\Omega^0(M) = \mathcal{C}^\infty(M, \mathbb{R})$.

(ii) If $p > n$, then $\Omega^p(M) = \{0\}$.

Definition 6.3.3 (Algebra of differential forms). Let M be a n -dimensional manifold. We define the algebra of differential forms of M by:

$$\Omega^*(M) = \bigoplus_{0 \leq p \leq \dim M} \Omega^p(M) = \bigoplus_{p \in \mathbb{N}} \Omega^p(M).$$

It is a graded algebra over $\mathcal{C}^\infty(M, \mathbb{R}) = \Omega^0(M)$.

Example 6.3.4 (Differential of a function). If M is a manifold and $f \in \mathcal{C}^\infty(M, \mathbb{R})$, then $df \in \Omega^1(M)$. Therefore, we have a linear operator $d : \Omega^0(M) \rightarrow \Omega^1(M)$.

6.4 Evaluation of a differential form on tangent vectors and vector fields

Proposition 6.4.1. Let M be a n -dimensional manifold and $p \in \{1, \dots, n\}$. Let $\alpha \in \Omega^p(M)$. If $x \in M$ and $v_1, \dots, v_p \in T_x M$, one can define:

$$\alpha(v_1, \dots, v_p) = \alpha_x(v_1, \dots, v_p) \in \mathbb{R}.$$

Thus, we obtain a smooth function $\alpha : \Pi^p(TM) \rightarrow \mathbb{R}$, where $\Pi^p(TM)$ is the product of p copies of TM :

$$\Pi^p(TM) = \{(v_1, \dots, v_p) \in TM \times \dots \times TM, \pi(v_1) = \dots = \pi(v_p)\}.$$

This function $\alpha : \Pi^p(TM) \rightarrow \mathbb{R}$ is p -linear and alternating on each fiber $T_x M \times \dots \times T_x M$. Conversely, any smooth map $\alpha : \Pi^p(TM) \rightarrow \mathbb{R}$ which is p -linear and alternating on each fiber defines an element $\alpha \in \Omega^p(M)$.

Proposition 6.4.2. Let M be a n -dimensional manifold and $p \in \{1, \dots, n\}$. If $\alpha \in \Omega^p(M)$ and $X_1, \dots, X_p \in \mathcal{X}(M)$, one can define:

$$\alpha(X_1, \dots, X_p) : x \in M \mapsto \alpha_x(X_1(x), \dots, X_p(x)) \in \mathbb{R}.$$

Thus, $\alpha(X_1, \dots, X_p)$ is a smooth map $M \rightarrow \mathbb{R}$. In this way, one can interpret $\alpha \in \Omega^p(M)$ as a p - $\mathcal{C}^\infty(M, \mathbb{R})$ -linear alternating map $\mathcal{X}(M) \times \dots \times \mathcal{X}(M) \rightarrow \mathbb{R}$.

6.5 Differential forms in local coordinates

Proposition 6.5.1. Let M be a n -dimensional manifold. If (U, φ) is a local system of coordinates on M , with $\varphi = (x_1, \dots, x_n)$, then the differentials $dx_1, \dots, dx_n \in \Omega^1(M)$ form a basis of T_x^*M at each $x \in U$. Thus, a differential 1-form $\alpha \in \Omega^1(U)$ can be written uniquely:

$$\alpha = \sum_{i=1}^n f_i dx_i,$$

with $f_1, \dots, f_n \in \mathcal{C}^\infty(U, \mathbb{R})$. In particular, if $\alpha = df$, with $f \in \mathcal{C}^\infty(U, \mathbb{R})$, then $df = \sum_{i=1}^n \frac{\partial f}{\partial x_i} dx_i$.

Proposition 6.5.2. Let M be a n -dimensional manifold. Let (x_1, \dots, x_n) and (y_1, \dots, y_n) be two local systems of coordinates on M (defined on an open set U). Let $\alpha \in \Omega^1(M)$ and write:

$$\alpha = \sum_{i=1}^n f_i dx_i = \sum_{j=1}^n g_j dy_j,$$

with $f_1, \dots, f_n, g_1, \dots, g_n \in C^\infty(U, \mathbb{R})$. Then, for $i \in \{1, \dots, n\}$, we have:

$$f_i(x_1, \dots, x_n) = \sum_{j=1}^n g_j(y_1, \dots, y_n) \frac{\partial y_j}{\partial x_i}.$$

Remark 6.5.3. Let M be a n -dimensional manifold. If (U, φ) is a local system of coordinates on M , with $\varphi = (x_1, \dots, x_n)$, then can construct a basis of $\Lambda^p T_x^* M$ by defining:

$$dx_I = dx_{i_1} \wedge \dots \wedge dx_{i_p},$$

for $I = (i_1, \dots, i_p) \in \mathcal{J}_{p,n}$. We can then generalise the results related to 1-forms.

6.6 Functoriality

Definition 6.6.1 (Pullbacks of differential forms). Let $\varphi : M \rightarrow N$ be a smooth map between manifolds. We define:

$$\varphi^* : \begin{cases} \Omega^*(N) \longrightarrow \Omega^*(M) \\ \beta \longmapsto \begin{cases} M \longrightarrow \Lambda^* T^* M \\ x \longmapsto d\varphi_x^*(\beta_{\varphi(x)}) \end{cases} \end{cases}.$$

Note that φ^* sends $\Omega^p(N)$ to $\Omega^p(M)$ for all $p \in \mathbb{N}$. For $\beta \in \Omega(N)$, the map $\varphi^* \beta$ is called the pullback of β by φ .

Proposition 6.6.2. Ω^* is a contravariant functor from the category of manifolds to the category of graded \mathbb{R} -algebras.

6.7 Tautological 1-form on T^*M

Definition 6.7.1 (Tautological 1-form). If M is a manifold, then the tautological 1-form on M is $\lambda_M \in \Omega_1(T^*M)$ defined by:

$$(\lambda_M)_{(x,p)} = p \circ d\pi_x.$$

Remark 6.7.2. Let M be a manifold. If (x_1, \dots, x_n) is a local system of coordinates on M inducing a local system of coordinates $(x_1, \dots, x_n, p_1, \dots, p_n)$ on T^*M , we have:

$$\lambda_M = \sum_{1 \leq i \leq \dim M} p_i dx_i = p dx.$$

Proposition 6.7.3. Let M be a manifold. Then:

$$\forall \alpha \in \Omega^1(M), \alpha^* \lambda_M = \alpha.$$

6.8 Orientations and volume forms

Definition 6.8.1 (Orientation of a vector space). An orientation of a finite dimension real vector space V is an equivalence class of bases of V for the equivalence relation \sim defined by:

$$\beta \sim \beta' \iff \det \begin{matrix} \beta' \\ \beta \end{matrix} > 0.$$

A real vector space equipped with an orientation is said to be oriented; its set of orientations is denoted by $\text{Or}(V)$. If $\omega \in \text{Or}(V)$, the opposite orientation is denoted by $(-\omega)$. If $V = \{0\}$, we define $\text{Or}(V) = \{\pm 1\}$.

Definition 6.8.2 (Orientation of a manifold). *Let M be a manifold of positive dimension. An orientation of M is an atlas for which the transition maps have positive jacobians. Such an atlas is called oriented. A chart in this atlas is said to be direct. If M admits an orientation, it is said to be orientable. A diffeomorphism $f : M \rightarrow N$ between manifolds is said to preserve the orientation if it preserves a maximal oriented atlas. If M is discrete (i.e. $\dim M = 0$), an orientation of M is a map $M \rightarrow \{\pm 1\}$.*

Remark 6.8.3. *If M is an orientable manifold, then the set of orientations of M is in bijection with the set of maps $\Pi_0(M) \rightarrow \{\pm 1\}$, where $\Pi_0(M)$ is the set of connected components of M .*

Example 6.8.4. *The Möbius band \mathbb{M} and the real projective $(2n)$ -space $\mathbb{P}\mathbb{R}^{2n}$ are not orientable.*

Definition 6.8.5 (Volume form). *Let M be a manifold of positive dimension n . A volume form on M is an element $\nu \in \Omega^n(M)$ s.t. $\forall x \in M, \nu_x \neq 0$.*

Remark 6.8.6. *Let M be a manifold of positive dimension n . Then a volume form ν on M defines an isomorphism:*

$$\begin{cases} M \times \mathbb{R} \longrightarrow \Lambda^n T^*M \\ (x, \lambda) \longmapsto \lambda \nu_x \end{cases}.$$

Conversely, such an isomorphism defines a volume form.

Proposition 6.8.7. *Let M be a manifold of positive dimension n .*

- (i) *A volume form ν on M defines an orientation, in which a chart (x_1, \dots, x_n) is direct iff there exists $\lambda > 0$ s.t. $\nu = \lambda dx_1 \wedge \dots \wedge dx_n$, i.e. iff $\nu\left(\frac{\partial}{\partial x_1}, \dots, \frac{\partial}{\partial x_n}\right) > 0$.*
- (ii) *Conversely, if M is orientable, then it admits a volume form (defined using partitions of unity subordinated to an oriented atlas of M).*

In particular, M is orientable iff it admits a volume form.

Example 6.8.8. *Let M be a manifold of dimension n that is the boundary of a domain Ω in \mathbb{R}^{n+1} . Assume that M admits a Gauß map $\mathcal{N} : M \rightarrow \mathbb{S}^n$ i.e. s.t. for all $x \in M$, $\mathcal{N}(x)$ is a unit vector in $(T_x M)^\perp$ s.t. $x + t\mathcal{N}(x) \notin \Omega$ for $t > 0$ small enough. Then we can define a volume form ν on M by:*

$$\nu_x(v_1, \dots, v_n) = \nu_0(\mathcal{N}(x), v_1, \dots, v_n),$$

where $\nu_0 = dx_0 \wedge \dots \wedge dx_n$ is the canonical volume form on \mathbb{R}^{n+1} .

7 Exterior differential calculus

7.1 Construction of the exterior differential

Lemma 7.1.1 (Localisation lemma). *Let M be a manifold. If D is a derivation (resp. anti-derivation) on $\Omega^*(M)$ and $U \subseteq M$ is an open set, then D induces a unique derivation (resp. anti-derivation) D_U on $\Omega^*(U)$.*

Theorem 7.1.2. *There exists a unique operator $d : \Omega^*(M) \rightarrow \Omega^*(M)$ of degree 1 (i.e. sending $\Omega^p(M)$ to $\Omega^{p+1}(M)$), which extends $d : \Omega^0(M) \rightarrow \Omega^1(M)$ and satisfying the following two properties:*

- (i) Leibniz's property. *If $\alpha, \beta \in \Omega^*(M)$, then:*

$$d(\alpha \wedge \beta) = d\alpha \wedge \beta + (-1)^p \alpha \wedge d\beta,$$

where $p = \deg \alpha$.

- (ii) *$d(df) = 0$ for all $f \in \Omega^0(M)$.*

Moreover, d also satisfies the two following properties:

(iii) $d \circ d = 0$.

(iv) In a chart (x_1, \dots, x_n) , for smooth functions $(f_I)_{I \in \mathcal{J}_{p,n}} \in \Omega^0(M)^{\mathcal{J}_{p,n}}$, we have:

$$d \left(\sum_{I \in \mathcal{J}_{p,n}} f_I dx_I \right) = \sum_{I \in \mathcal{J}_{p,n}} df_I \wedge dx_I.$$

Hence, d makes $\Omega^*(M)$ a differential graded algebra.

Proof. *Uniqueness.* Check that any operator d satisfying (i) and (ii) must also satisfy (iv). *Existence.* Define d using (iv) and check the other properties. \square

Example 7.1.3. Let M be a manifold. Recall the definition of the tautological 1-form $\lambda_M \in \Omega^1(T^*M)$ from Definition 6.7.1. In a chart $(x_1, \dots, x_n, p_1, \dots, p_n)$, we have $\lambda_M = \sum_{i=1}^n p_i dx_i$, therefore:

$$d\lambda_M = \sum_{i=1}^n dp_i \wedge dx_i.$$

Thus, $d\lambda_M$ is a nondegenerate 2-form, and $(d\lambda_M)^n$ is a volume form on T^*M . In particular, T^*M is canonically oriented. The form $d\lambda_M$ is called a symplectic form.

Proposition 7.1.4. If $f : M \rightarrow N$ is a smooth map between manifolds, then the map $f^* : \Omega^*(N) \rightarrow \Omega^*(M)$ is a morphism of differential graded algebras, i.e.

$$f^* \circ d = d \circ f^*.$$

7.2 Lie derivative of a differential form with respect to a vector field

Remark 7.2.1. If X is a vector field on a manifold M , we have already defined two notions of Lie derivatives w.r.t. X :

(i) For $f \in \Omega^0(M)$, $L_X f = X \cdot f = \left(\frac{d}{dt} (X^t)^* f \right)_{t=0}$.

(ii) For $Y \in \mathcal{X}(M)$, $L_X Y = [X, Y] = \left(\frac{d}{dt} (X^t)^* Y \right)_{t=0}$.

Definition 7.2.2 (Lie derivative of a differential form with respect to a vector field). Let M be a manifold and $X \in \mathcal{X}(M)$. For $\alpha \in \Omega^*(M)$, the Lie derivative of α w.r.t. X is defined by:

$$L_X \alpha = \left(\frac{d}{dt} (X^t)^* \alpha \right)_{t=0}.$$

Definition 7.2.3 (Interior product on a manifold). Let M be a manifold. If $X \in \mathcal{X}(M)$ and $\alpha \in \Omega^p(M)$, we define the interior product $\iota_X \alpha \in \Omega^{p-1}(M)$ by:

$$(\iota_X \alpha)_x (v_1, \dots, v_{p-1}) = \alpha_x (X(x), v_1, \dots, v_{p-1}).$$

We extend the map $\iota_X : \Omega^p(M) \rightarrow \Omega^{p-1}(M)$ by linearity to a map $\iota_X : \Omega^*(M) \rightarrow \Omega^*(M)$ (with $\Omega^{-1}(M) = 0$).

Lemma 7.2.4. Let M be a manifold. Two derivations of $\Omega^*(M)$ which coincide on functions and commute with d are equal.

Proposition 7.2.5 (Lie-Cartan calculus). Let M be a manifold. If $\alpha \in \Omega^p(M)$, $X, X_0, \dots, X_p \in \mathcal{X}(M)$, we have the following properties:

(i) $d \circ L_X = L_X \circ d$.

(ii) Cartan's formula.

$$L_X = d \circ \iota_X + \iota_X \circ d.$$

(iii) Leibniz's rule.

$$L_X(\alpha(X_1, \dots, X_p)) = (L_X \alpha)(X_1, \dots, X_p) + \sum_{i=1}^p \alpha(X_1, \dots, [X, X_i], \dots, X_p).$$

(iv) Expression of d in terms of L_X .

$$\begin{aligned} d\alpha(X_0, \dots, X_p) &= \sum_{i=0}^p (-1)^i L_{X_i} \left(\alpha(X_0, \dots, \hat{X}_i, \dots, X_p) \right) \\ &\quad + \sum_{0 \leq i < j \leq p} (-1)^{i+j} \alpha([X_i, X_j], X_0, \dots, \hat{X}_i, \dots, \hat{X}_j, \dots, X_p). \end{aligned}$$

Proof. (ii) Use Lemma 7.2.4. □

8 De Rham cohomology

8.1 Definition and general properties

Definition 8.1.1 (Closed and exact forms). *Let M be a manifold. Consider the differential operator $d : \Omega^*(M) \rightarrow \Omega^*(M)$. An element of $\text{Ker } d$ is called a closed form; an element of $\text{Im } d$ is called an exact form. Since $d \circ d = 0$, we have $\text{Im } d \subseteq \text{Ker } d$.*

Definition 8.1.2 (De Rham cohomology). *Let M be a manifold. The de Rham cohomology of M is defined by:*

$$H^*(M) = \text{Ker } d / \text{Im } d.$$

Since d sends $\Omega^p(M)$ to $\Omega^{p+1}(M)$, $H^*(M)$ is a graded vector space:

$$H^*(M) = \bigoplus_{p \in \mathbb{N}} H^p(M),$$

where $H^p(M) = \text{Ker } d|_{\Omega^p(M)} / \text{Im } d|_{\Omega^{p-1}(M)}$.

Proposition 8.1.3. *Let M be a manifold. The exterior product \wedge on $\Omega^*(M)$ induces a product \wedge on $H^*(M)$. More explicitly:*

(i) *If $\alpha, \beta \in \Omega^*(M)$ are closed, then $\alpha \wedge \beta$ is also closed.*

(ii) *If $\alpha, \alpha', \beta, \beta' \in \Omega^*(M)$ are closed with $(\alpha - \alpha')$ and $(\beta - \beta')$ exact, then $(\alpha \wedge \beta - \alpha' \wedge \beta')$ is exact.*

Thus, $H^*(M)$ is a graded algebra over \mathbb{R} .

Vocabulary 8.1.4. *Let M be a manifold. If $\alpha, \alpha' \in \Omega^*(M)$ are closed differential forms s.t. $(\alpha - \alpha')$ is exact, we say that α and α' are cohomologous. Moreover, the image of α in $H^*(M)$ is called the cohomology class of α and denoted by $[\alpha]$.*

Proposition 8.1.5. *Let $f : M \rightarrow N$ be a smooth map between manifolds. Then $f^* : \Omega^*(N) \rightarrow \Omega^*(M)$ is a morphism of differential graded algebras, inducing a morphism $f^* : H^*(N) \rightarrow H^*(M)$ of graded algebras. Hence, H^* defines a functor from the category of smooth manifolds to the category of graded algebras.*

Remark 8.1.6. *Let M be a smooth manifold. We have:*

$$H^0(M) = \{f \in C^\infty(M, \mathbb{R}), df = 0\} = \{f \in C^\infty(M, \mathbb{R}), f \text{ is locally constant}\} = \mathbb{R}^{\Pi_0(M)},$$

where $\Pi_0(M)$ is the set of connected components of M .

8.2 Invariance by homotopy

Definition 8.2.1 (Homotopy). *Two maps $f, g : M \rightarrow N$ between topological spaces (resp. manifolds) are said to be homotopic (resp. smoothly homotopic) if there exists a continuous (resp. smooth) map $h : [0, 1] \times M \rightarrow N$, called a homotopy from f to g , s.t.*

$$h(0, \cdot) = f \quad \text{and} \quad h(1, \cdot) = g.$$

Remark 8.2.2. *Using the density of $\mathcal{C}^\infty(M, N)$ in $\mathcal{C}^0(M, N)$, one can prove the following facts:*

- (i) *If $f, g \in \mathcal{C}^\infty(M, N)$ are homotopic, then they are smoothly homotopic.*
- (ii) *For all $f \in \mathcal{C}^0(M, N)$, there exists $\tilde{f} \in \mathcal{C}^\infty(M, N)$ s.t. f is homotopic to \tilde{f} .*

The set $\mathcal{C}^\infty(M, N)$ quotiented by the relation of smooth homotopy is denoted by $[M, N]$.

Theorem 8.2.3. *Let $f, g : M \rightarrow N$ be smooth maps between manifolds. If f and g are homotopic, then the morphisms $f^*, g^* : H^*(N) \rightarrow H^*(M)$ are equal.*

Proof. The idea of the proof is to construct a homotopy operator $H : \Omega^*(N) \rightarrow \Omega^*(M)$ of degree (-1) and s.t.

$$H \circ d + d \circ H = g^* - f^*, \tag{*}$$

where $f^*, g^* : \Omega^*(N) \rightarrow \Omega^*(M)$. Using H , we easily show that $f^* = g^*$ (as maps $H^*(N) \rightarrow H^*(M)$). To construct H , we set:

$$H : \beta \in \Omega^*(N) \longmapsto \int_0^1 (\{t\} \times \text{id}_M)^* (\iota_T h^* \beta) dt \in \Omega^*(M),$$

where $T = \frac{\partial}{\partial t} \in \mathcal{X}([0, 1] \times M)$ and h is a smooth homotopy from f to g . We then show that H satisfies $(*)$. □

Corollary 8.2.4. *H^* defines a functor from the category of homotopy types of smooth manifolds to the category of graded algebras.*

Corollary 8.2.5 (Poincaré's Lemma). *Let M be a manifold. Then the differential d is locally exact in positive degrees. More precisely, if $U \subseteq M$ is diffeomorphic to \mathbb{R}^n , then every closed form $\beta \in \Omega^p(U)$ is exact for $p \in \mathbb{N}^*$. Therefore, $H^*(U) = H^0(U) = \mathbb{R}$.*

Proof. Show that we can assume U to be a star-shaped open set in \mathbb{R}^n and deduce that there exists a homotopy from a point to id_U and show that $\beta = d(H\beta)$ for every $\beta \in \Omega^p(M)$ ($p \in \mathbb{N}^*$), where H is the homotopy operator of the proof of Theorem 8.2.3. □

8.3 Elementary study of H^1

Definition 8.3.1 (Integration along a piecewise \mathcal{C}^1 path). *Let M be a manifold. Let $\gamma : [a, b] \rightarrow M$ be a piecewise \mathcal{C}^1 path and let $\alpha \in \Omega^1(M)$. We define:*

$$\int_\gamma \alpha = \int_a^b \alpha_{\gamma(t)} (\gamma'(t)) dt.$$

This integral is invariant under direct reparametrisation and changes sign under indirect reparametrisation.

Proposition 8.3.2. *Let M be a manifold. Let $\gamma : [a, b] \rightarrow M$ be a piecewise \mathcal{C}^1 path. For $f \in \Omega^0(M)$, we have:*

$$\int_\gamma df = f(\gamma(b)) - f(\gamma(a)).$$

In particular, if γ is a loop, then $\int_\gamma \alpha = 0$ for any exact form $\alpha \in \Omega^1(M)$.

Example 8.3.3. On the manifold $M = \mathbb{R}^2 \setminus \{0\}$, the 1-form $\alpha = \frac{x dy - y dx}{x^2 + y^2}$ is closed but not exact. In particular $H^*(\mathbb{R}^2 \setminus \{0\}) \neq 0$.

Proposition 8.3.4. Let M be a connected manifold. If $\alpha \in \Omega^1(M)$, we define the integration morphism $I(\alpha)$ on the set $\Lambda_{x_0}(M)$ of piecewise \mathcal{C}^1 loops $[0, 1] \rightarrow M$ based at x_0 by:

$$I(\alpha) : \gamma \in \Lambda_{x_0}(M) \mapsto \int_{\gamma} \alpha \in \mathbb{R}.$$

We obtain a map $I : \Omega^1(M) \rightarrow \mathbb{R}^{\Lambda_{x_0}(M)}$. This map induces a map:

$$\bar{I} : H^1(M) \rightarrow \text{Hom}(\Pi_1(M), \mathbb{R}),$$

where $\Pi_1(M)$ is the fundamental group of M . The map \bar{I} is an isomorphism of vector spaces.

Corollary 8.3.5. If M is a connected manifold, then:

$$H^1(M) \simeq \text{Hom}(\Pi_1(M), \mathbb{R}).$$

9 Integration on manifolds

9.1 Definitions

Notation 9.1.1. Let M be a manifold. For $k \in \mathbb{N} \cup \{\infty\}$, we write $\mathcal{C}^k \Omega^p(M)$ for the set of \mathcal{C}^k p -forms $M \rightarrow \Lambda^p T^*M$. Moreover, we write $\mathcal{C}_c^k \Omega^p(M)$ for the set of elements of $\mathcal{C}^k \Omega^p(M)$ with compact support.

Definition 9.1.2 (Integral of a n -form on \mathbb{R}^n). Let $\alpha \in \mathcal{C}_c^0 \Omega^n(U)$, where U is an open subset of \mathbb{R}^n . Then there exists $f \in \mathcal{C}_c^0(U, \mathbb{R})$ s.t. $\alpha = f dx_1 \wedge \cdots \wedge dx_n$; we define:

$$\int_U \alpha = \int_U f(x_1, \dots, x_n) dx_1 \cdots dx_n.$$

Proposition 9.1.3. Let $\varphi : U \rightarrow V$ be a \mathcal{C}^1 direct diffeomorphism (i.e. with $\text{jac } \varphi > 0$) between open subsets of \mathbb{R}^n . Then, for $\beta \in \mathcal{C}_c^0 \Omega^n(V)$, we have:

$$\int_V \beta = \int_U \varphi^* \beta.$$

If φ is indirect, then $\int_V \beta = - \int_U \varphi^* \beta$.

Definition 9.1.4 (Integral of a n -form on a n -manifold). Let M be an oriented manifold of dimension n and $\alpha \in \mathcal{C}_c^0 \Omega^n(M)$. If $(U_i, \varphi_i)_{1 \leq i \leq k}$ is a finite family of direct charts covering the support of α and if $(f_i)_{1 \leq i \leq k}$ is a partition of unity subordinated to $(U_i)_{1 \leq i \leq k}$, we set:

$$\int_M \alpha = \sum_{i=1}^k \int_{\varphi_i(U_i)} (\varphi_i^{-1})^* (f_i \alpha).$$

We check that $\int_M \alpha$ is well-defined, i.e. it is independent of the choice of the charts and the partition of unity.

Remark 9.1.5. Let M be an oriented manifold of dimension n and $\alpha \in \mathcal{C}_c^0 \Omega^n(M)$. Then Definition 9.1.4 induces a continuous linear form $I_\alpha : \mathcal{C}_c^0(M, \mathbb{R}) \rightarrow \mathbb{R}$ defined by $I_\alpha(f) = \int_M f \alpha$; hence, it induces a Radon measure μ_α on M . This allows one to extend the definition of $\int_B \alpha$ to any Borel set B s.t. $\mathbb{1}_B$ is integrable w.r.t. $|\mu_\alpha|$.

9.2 Stokes' formula

Definition 9.2.1 (Topological domain). *In a topological space X , a domain is a set Ω s.t. $\Omega = \overline{\overset{\circ}{\Omega}}$ (in particular, Ω is closed).*

Definition 9.2.2 (Domain with \mathcal{C}^k boundary). *Let M be a \mathcal{C}^k manifold of dimension n . A domain with \mathcal{C}^k boundary (or \mathcal{C}^k domain) is a closed subset $\Omega \subseteq M$ s.t. the (topological) boundary $\partial\Omega$ is a \mathcal{C}^k submanifold of M . Equivalently, each point $x \in \partial\Omega$ admits a centred chart (of M) $\varphi : (U, x) \rightarrow (\varphi(U), 0)$ s.t.*

$$\varphi(U \cap \partial\Omega) = \varphi(U) \cap (\{0\} \times \mathbb{R}^{n-1}).$$

If M is oriented, we always assume that φ is direct and that:

$$\varphi(U \cap \Omega) = \varphi(U) \cap (]-\infty, 0] \times \mathbb{R}^{n-1}).$$

Remark 9.2.3. *A \mathcal{C}^k domain is a topological domain.*

Proposition 9.2.4. *If M is an oriented manifold and Ω is a \mathcal{C}^1 domain, then $\partial\Omega$ is oriented by the outward normal.*

Notation 9.2.5. *Let M be an oriented manifold and Ω be a \mathcal{C}^1 domain. For $\beta \in \mathcal{C}^0\Omega^{n-1}(\Omega)$ with $\text{Supp } \beta \cap \Omega$ compact, we define:*

$$\int_{\partial\Omega} \beta = \int_{\partial\Omega} i^* \beta,$$

where $i : \partial\Omega \rightarrow \Omega$ is the natural inclusion.

Theorem 9.2.6 (Stokes' formula). *Let M be an oriented manifold and Ω be a \mathcal{C}^1 domain. Let $\alpha \in \mathcal{C}^1\Omega^{n-1}(M)$ with $\text{Supp } \alpha \cap \Omega$ compact. Then:*

$$\int_{\Omega} d\alpha = \int_{\partial\Omega} \alpha.$$

Proof. We cover $\text{Supp } \alpha \cap \Omega$ by a finite number of direct charts $(U_i, \varphi_i)_{1 \leq i \leq k}$, together with a subordinated \mathcal{C}^1 partition of unity $(f_i)_{1 \leq i \leq k}$. Thus, we can assume that $M = \mathbb{R}^n$, $\alpha \in \mathcal{C}_c^1\Omega^n(\mathbb{R}^n)$ and Ω is either \mathbb{R}^n or $]-\infty, 0] \times \mathbb{R}^{n-1}$. If $\Omega = \mathbb{R}^n$, then we may write $\alpha = f(x_1, \dots, x_n) dx_2 \wedge \dots \wedge dx_n$ in a well-chosen system of coordinates. Thus:

$$\int_{\Omega} d\alpha = \int_{\mathbb{R}^n} \frac{\partial f}{\partial x_1}(x_1, \dots, x_n) dx_1 \cdots dx_n = \int_{\mathbb{R}^{n-1}} \left(\int_{\mathbb{R}} \frac{\partial f}{\partial x_1}(x_1, \dots, x_n) dx_1 \right) dx_2 \cdots dx_n = 0.$$

If $\Omega =]-\infty, 0] \times \mathbb{R}^{n-1}$, then either $\alpha = f(x_1, \dots, x_n) dx_2 \wedge \dots \wedge dx_n$ or $\alpha = f(x_1, \dots, x_n) dx_1 \wedge \dots \wedge dx_{n-1}$. In the first case:

$$\begin{aligned} \int_{\Omega} d\alpha &= \int_{]-\infty, 0] \times \mathbb{R}^{n-1}} \frac{\partial f}{\partial x_1}(x_1, \dots, x_n) dx_1 \cdots dx_n = \int_{\mathbb{R}^{n-1}} \left(\int_{-\infty}^0 \frac{\partial f}{\partial x_1}(x_1, \dots, x_n) dx_1 \right) dx_2 \cdots dx_n \\ &= \int_{\mathbb{R}^{n-1}} f(0, x_2, \dots, x_n) dx_2 \cdots dx_n = \int_{\partial\Omega} \alpha. \end{aligned}$$

In the second case:

$$\begin{aligned} \int_{\Omega} d\alpha &= \int_{]-\infty, 0] \times \mathbb{R}^{n-1}} (-1)^{n-1} \frac{\partial f}{\partial x_n}(x_1, \dots, x_n) dx_1 \cdots dx_n \\ &= \int_{]-\infty, 0] \times \mathbb{R}^{n-2}} (-1)^{n-1} \left(\int_{\mathbb{R}} \frac{\partial f}{\partial x_n}(x_1, \dots, x_n) dx_n \right) dx_1 \cdots dx_{n-1} = 0 = \int_{\partial\Omega} \alpha. \end{aligned}$$

□

Remark 9.2.7. *Stokes' formula is a generalisation of the fact that $\int_a^b f'(x) dx = f(b) - f(a)$.*

9.3 Application: Brouwer's Fixed Point Theorem

Notation 9.3.1. We denote by \mathbb{D}^n the closed unit n -disk; it is a compact domain with $\partial\mathbb{D}^n = \mathbb{S}^{n-1}$.

Theorem 9.3.2 (Brouwer's Fixed Point Theorem).

- (i) If $f : \mathbb{D}^n \rightarrow \mathbb{D}^n$ is continuous, then f has a fixed point.
- (ii) There is no continuous map $g : \mathbb{D}^n \rightarrow \mathbb{S}^{n-1}$ s.t. $g|_{\mathbb{S}^{n-1}} = \text{id}_{\mathbb{S}^{n-1}}$.

Proof. Note that (ii) \Rightarrow (i): if $f : \mathbb{D}^n \rightarrow \mathbb{D}^n$ is a continuous map without a fixed point, define a map $g : \mathbb{D}^n \rightarrow \mathbb{S}^{n-1}$ by choosing $g(x)$ to be the unique element of $\mathbb{S}^{n-1} \cap \mathbb{R}_+(x - f(x))$; hence, g is continuous and $g|_{\mathbb{S}^{n-1}} = \text{id}_{\mathbb{S}^{n-1}}$. Now, let us prove (ii). Assume for contradiction that there is a continuous map $g : \mathbb{D}^n \rightarrow \mathbb{S}^{n-1}$ with $g|_{\mathbb{S}^{n-1}} = \text{id}_{\mathbb{S}^{n-1}}$. By approximation, we may assume g to be smooth. We now let $\alpha = x_1 dx_2 \wedge \cdots \wedge dx_n \in \Omega^{n-1}(\mathbb{R}^n)$. Note that $\text{rk } dg_x < n$ for all x , therefore $g^*(d\alpha) = 0$. But, using Stokes' formula:

$$0 = \int_{\mathbb{D}^n} g^*(d\alpha) = \int_{\mathbb{D}^n} d(g^*\alpha) = \int_{\mathbb{S}^{n-1}} g^*\alpha = \int_{\mathbb{S}^{n-1}} \alpha = \int_{\mathbb{D}^n} d\alpha = \text{vol}(\mathbb{D}^n) > 0.$$

This is a contradiction. □

10 Cohomology in maximal degree

10.1 De Rham cohomology with compact supports

Definition 10.1.1 (Compactly supported differential forms). Let M be a manifold. We let $\Omega_c^*(M) = \bigcup_{p \in \mathbb{N}} \Omega_c^p(M)$ be the set of compactly supported differential forms on M . It is a differential graded nonunital subalgebra of $\Omega^*(M)$.

Definition 10.1.2 (De Rham cohomology with compact supports). Let M be a manifold. For $p \in \mathbb{N}$, we define:

$$H_c^*(M) = \text{Ker } d|_{\Omega_c^*(M)} / \text{Im } d|_{\Omega_c^*(M)}.$$

$H_c^*(M)$ is a graded vector space:

$$H_c^*(M) = \bigoplus_{p \in \mathbb{N}} H_c^p(M),$$

where $H_c^p(M) = \text{Ker } d|_{\Omega_c^p(M)} / \text{Im } d|_{\Omega_c^{p-1}(M)}$.

Definition 10.1.3 (Integration morphism). Let M be an oriented manifold of dimension n . Then we define the integration morphism $I_M : \alpha \in \Omega_c^n(M) \mapsto \int_M \alpha \in \mathbb{R}$. By Stokes' formula (Theorem 9.2.6), I_M induces a surjective morphism $\bar{I}_M : H_c^n(M) \rightarrow \mathbb{R}$.

10.2 Computation of $H_c^n(\mathbb{R}^n)$

Proposition 10.2.1. For $n \in \mathbb{N}^*$, $\bar{I} : H_c^n(\mathbb{R}^n) \rightarrow \mathbb{R}$ is an isomorphism.

Proof. It suffices to prove that \bar{I} is injective, i.e. if $\alpha \in \Omega_c^n(\mathbb{R}^n)$ is s.t. $\int_{\mathbb{R}^n} \alpha = 0$, then there exists $\beta \in \Omega_c^{n-1}(\mathbb{R}^n)$ s.t. $\alpha = d\beta$. By induction on n , we prove the following stronger statement: if $k \in \mathbb{N}^*$ and $(\alpha_t)_{t \in \mathbb{R}^k}$ is a smooth family of forms in $\Omega_c^n(\mathbb{R}^n)$ with $\text{Supp } \alpha_t \subseteq [-R, +R]^n$ and $\int_{\mathbb{R}^n} \alpha_t = 0$ for all t , then there exists a smooth family $(\beta_t)_{t \in \mathbb{R}^k}$ in $\Omega_c^{n-1}(\mathbb{R}^n)$ s.t. $\text{Supp } \beta_t \subseteq [-R, +R]^n$ and $\alpha_t = d\beta_t$ for all t . For $n = 1$, write $\alpha_t = f_t dx$ and take $\beta_t(x) = \int_{-\infty}^x f_t(u) du$. Assume we have proved the result for $(n - 1)$ and write:

$$\alpha_t = \alpha_{t,x_n} \wedge dx_n,$$

with $\alpha_{t,x_n} \in \Omega_c^{n-1}(\mathbb{R}^{n-1})$, $\text{Supp } \alpha_{t,x_n} \subseteq [-R, +R]^{n-1}$. Now, set $I_t(x_n) = \int_{\mathbb{R}^{n-1}} \alpha_{t,x_n}$; thus $I_t \in \mathcal{C}_c^\infty(\mathbb{R}, \mathbb{R})$ and $\text{Supp } I_t \subseteq [-R, +R]$. By Fubini, $0 = \int_{\mathbb{R}^n} \alpha_t = \int_{\mathbb{R}} I_t$. Thus, the function $g_t(x_n) =$

$\int_{-\infty}^{x_n} I_t(u) du$ has support in $[-R, +R]$ and $dg_t = I_t(x_n) dx_n$. Choose a form $\sigma \in \Omega_c^{n-1}(\mathbb{R}^{n-1})$ with $\int_{\mathbb{R}^{n-1}} \sigma = 1$ and define:

$$\tilde{\alpha}_{t,x_n} = \alpha_{t,x_n} - I_t(x_n) \sigma,$$

thus $\int_{\mathbb{R}^{n-1}} \tilde{\alpha}_{t,x_n} = 0$. By induction, there exists $\beta_{t,x_n} \in \Omega_c^{n-2}(\mathbb{R}^{n-1})$ s.t. $\text{Supp}(\beta_{t,x_n}) \subseteq [-R, +R]^{n-1}$ and $d\beta_{t,x_n} = \tilde{\alpha}_{t,x_n}$. Now, we obtain $\alpha_t = d(\beta_{t,x_n} \wedge dx_n + (-1)^{n-1} g_t(x_n) \sigma)$, which proves the result. \square

10.3 Computation of $H_c^n(M)$

Theorem 10.3.1. *Let M be a connected oriented manifold of dimension $n \in \mathbb{N}^*$. Then $\bar{I} : H_c^n(M) \rightarrow \mathbb{R}$ is an isomorphism.*

Proof. Let $\alpha \in \Omega_c^n(M)$ s.t. $\int_M \alpha = 0$. Let us show that there exists $\beta \in \Omega_c^{n-1}(M)$ s.t. $\alpha = d\beta$. We cover $\text{Supp} \alpha$ by relatively compact open sets $(U_i)_{1 \leq i \leq k}$ diffeomorphic to \mathbb{R}^n . We order these sets in such a way that $U_i \cap U_{i+1} \neq \emptyset$ for all i . Now, we construct β by induction on k . If $k = 1$, we just apply Proposition 10.2.1. Assume we have proved the result for $(n-1)$. Set $V = U_1 \cup \dots \cup U_{k-1}$, so that $M \subseteq V \cup U_k$. Let (ρ_1, ρ_2) be a partition of unity with $\text{Supp} \rho_1 \subseteq V$, $\text{Supp} \rho_2 \subseteq U_k$, $\rho_1 + \rho_2 = \mathbb{1}_{U_1 \cup \dots \cup U_k}$. We have $\alpha = \rho_1 \alpha + \rho_2 \alpha$, but $\int_M \rho_1 \alpha = -\int_M \rho_2 \alpha \neq 0$ a priori. Since $V \cap U_k \neq \emptyset$, there exists $\sigma \in \Omega_c^n(M)$ with $\text{Supp} \sigma \subseteq V \cap U_k$ and $\int_M \sigma = \int_M \rho_1 \alpha$. Now, write:

$$\alpha = \underbrace{(\rho_1 \alpha - \sigma)}_{\tilde{\alpha}_1} + \underbrace{(\rho_2 \alpha + \sigma)}_{\tilde{\alpha}_2}.$$

Thus, $\tilde{\alpha}_1 \in \Omega_c^n(V)$, $\int_V \tilde{\alpha}_1 = 0$, $\tilde{\alpha}_2 \in \Omega_c^n(U_k)$ and $\int_{U_k} \tilde{\alpha}_2 = 0$. By induction, there exist $\beta_1 \in \Omega_c^{n-1}(V)$ and $\beta_2 \in \Omega_c^{n-1}(U_k)$ s.t. $\tilde{\alpha}_1 = d\beta_1$ and $\tilde{\alpha}_2 = d\beta_2$. Hence, $\alpha = d(\beta_1 + \beta_2)$, which proves the result. \square

Corollary 10.3.2. *If M is a compact, connected, oriented manifold of dimension $n \in \mathbb{N}^*$, then $\bar{I} : H^n(M) \rightarrow \mathbb{R}$ is an isomorphism.*

Remark 10.3.3. *If M is a manifold that is not connected, let $(M_i)_{i \in I}$ be the connected components of M . Then:*

- (i) $\Omega^*(M) = \prod_{i \in I} \Omega^*(M_i)$ and $H^*(M) = \prod_{i \in I} H^*(M_i)$.
- (ii) $\Omega_c^*(M) = \bigoplus_{i \in I} \Omega_c^*(M_i)$ and $H_c^*(M) = \bigoplus_{i \in I} H_c^*(M_i)$.

Remark 10.3.4. *Let M be a connected manifold of dimension $n \in \mathbb{N}^*$.*

- (i) *If M is not compact, then $H^n(M) = 0$.*
- (ii) *If M is not orientable, then $H_c^n(M) = 0$.*

10.4 Degree of a map

Definition 10.4.1 (Degree of a smooth (proper) map). *Let $f : M \rightarrow N$ be a smooth proper map between two connected oriented manifolds of the same dimension $n \in \mathbb{N}^*$. Then $f^* : H_c^n(N) \rightarrow H_c^n(M)$ induces a linear map $\mathbb{R} \rightarrow \mathbb{R}$; this map is the multiplication by a real number which we call the degree of f and which we denote by $\deg f$. In other words, $\deg f$ is the real number which makes the following diagram commute:*

$$\begin{array}{ccc} N & \xleftarrow{f} & M \\ H_c^n(N) & \xrightarrow{f^*} & H_c^n(M) \\ \bar{I}_N \downarrow & & \downarrow \bar{I}_M \\ \mathbb{R} & \xrightarrow{\times \deg f} & \mathbb{R} \end{array}$$

The degree is invariant under proper homotopy.

Remark 10.4.2. *If M and N are two compact, connected, oriented manifolds of the same dimension, then the degree is well-defined for any smooth map $f : M \rightarrow N$. It is invariant under homotopy.*

Remark 10.4.3. *Let $f : M \rightarrow N$ be a smooth proper map between two connected oriented manifolds of the same dimension $n \in \mathbb{N}^*$. Then, for any $\beta \in \Omega_c^n(N)$ s.t. $\int_N \beta = 1$, we have:*

$$\deg f = \int_M f^* \beta.$$

Remark 10.4.4. *Let M be a compact, connected, oriented manifold. Then $\deg(\text{id}_M) = 1$, so id_M is not homotopic to a constant.*

Definition 10.4.5 (Local degree). *Let $f : M \rightarrow N$ be a smooth proper map between two connected oriented manifolds of the same dimension $n \in \mathbb{N}^*$. If $x \in M$ is a regular point of f , we define the local degree $\deg_x(f) \in \{\pm 1\}$ of f at x by $\deg_x(f) = 1$ iff $df_x : T_x M \rightarrow T_x N$ preserves the orientation.*

Theorem 10.4.6. *Let $f : M \rightarrow N$ be a smooth proper map between two connected oriented manifolds of the same dimension $n \in \mathbb{N}^*$. For any regular value $y \in N$ of f , we have:*

$$\deg f = \sum_{x \in f^{-1}(\{y\})} \deg_x(f).$$

In particular, $\deg f \in \mathbb{Z}$ (because Sard's Theorem implies that f has at least one regular value).