

Lecture-11

Vector fields on manifolds (contd): Recall that for M smooth, a smooth vector field on M is a map $X: M \rightarrow TM = \bigcup_p T_p M$, $X(p) \in T_p M$, $p \in M$ and for any coordinate chart U on M with coordinates $x_1, \dots, x_m$, writing $X(q) = \sum_i f_i(q) \frac{\partial}{\partial x_i} \Big|_q$ for any $q \in U$, the functions f_i are smooth with respect to any local chart in the smooth atlas of M . It is illustrative to discuss these in the C^r -category, since some properties of vector field are more visible:

• For a C^{k+1} -manifold M , $k \geq 1$, we talk of C^k -vector fields. For any chart (U, φ) on M , the map $p \mapsto \frac{\partial}{\partial x_i} \Big|_p$, $p \in U$, $1 \leq i \leq \dim M = m$ is a C^k -vector field on U . Where we may define this notion by any of the:

(i) $X: M \rightarrow TM$ is C^k .

(ii) For any chart (U, φ) and $f_1, \dots, f_m$ the unique functions on U defined by

$$X|_U = \sum_i f_i \frac{\partial}{\partial x_i}. \text{ Then } f_i \text{ is}$$

$C^k \nmid i$.
(iii) $\forall$ open $U \subseteq M$ & $f \in C^k(U)$ we have $\rightarrow$

¹¹⁻² $X(f) \in C^{k-1}(U)$. Where, recall that, for
 $p \in U$, $X(f)(p) := X(p)(f)$. (*)

We discuss the derivational properties of smooth vector fields on smooth manifolds and prove that any derivation $\delta: C^\infty(M) \rightarrow C^\infty(M)$ comes from a unique smooth vector field X on M , i.e. $\hat{X} = \delta$.

• Given $X, Y \in \mathcal{X}(M)$, we can compose $X \circ Y$ and the following reasons compel us to consider $X \circ Y - Y \circ X =: [X, Y]$.

Exercise 1: Let A be a ring and $\delta_1, \delta_2: A \rightarrow A$ be derivations (i.e. additive & satisfy the product rule). Then, in general, $\delta_1 \circ \delta_2$ is not a derivation.

2. $[\delta_1, \delta_2] := \delta_1 \circ \delta_2 - \delta_2 \circ \delta_1 \in \text{Der}(A)$.

Even when M is smooth & $X, Y \in \mathcal{X}(M)$, there is, in general, no vector field Z on M with $Z(f) = X(Y(f)) \forall f \in C^\infty(M)$.

Example: Let $X = \frac{\partial}{\partial x}$, $Y = \frac{\partial}{\partial y} + x \frac{\partial}{\partial z}$ be vector fields on $M = \mathbb{R}^3$.

11-3. Then, for any $f \in C^\infty(\mathbb{R}^3)$,

$$X(Yf) = \frac{\partial}{\partial x} \left(\frac{\partial f}{\partial y} + x \frac{\partial f}{\partial z} \right)$$

$$= \frac{\partial^2 f}{\partial x \partial y} + \frac{\partial f}{\partial z} + x \frac{\partial^2 f}{\partial x \partial z}$$

Thus $X \circ Y$ may $\left(\frac{\partial^2}{\partial x \partial y} + \frac{\partial}{\partial z} + x \frac{\partial^2}{\partial x \partial z} \right) (f)$

involve (and $Y \circ X$ too) second order diff. operators, hence for $p \in U$, $(X \circ Y)(p)$ may fail to be in $T_p M$. To rectify this,

we consider $[X, Y](f) := X(Y(f)) - Y(X(f))$.

Then

• If X, Y are C^k -vector fields on C^{k+1} -mfd M , then $[X, Y]$ is C^{k-1} and this is determined (i.e. is!) by

$$Z(f) = X(Y(f)) - Y(X(f)) \quad \forall f \in C^{k-1}(M).$$

In the above example, $Y(X(f))$

$$= \left(\frac{\partial}{\partial y} + x \frac{\partial}{\partial z} \right) \left(\frac{\partial f}{\partial x} \right) = \left(\frac{\partial^2}{\partial y \partial x} + x \frac{\partial^2}{\partial z \partial x} \right) (f)$$

$$\text{Hence } [X, Y](f) = \frac{\partial}{\partial z} (f); \quad [X, Y] = \frac{\partial}{\partial z} \in T(\mathbb{R}^3)$$

Lemma: Let M be smooth, $X, Y \in \mathcal{X}(M)$, $p \in M$, $f \in C^\infty(M)$. Then

$$[X, Y](p)(f) = X(p)(Y(f)) - Y(p)(X(f)).$$

Proof: By defⁿ, $[X, Y](f) \in C^\infty(M)$ and is given by $[X, Y](f)(p) = [X, Y](p)(f)$ and $[X, Y](f) = X(Y(f)) - Y(X(f))$. Also, we defined (identifying $\tilde{X} \equiv X$), $X(f)$ by $X(f)(p) = X(p)(f)$. We thus have

$$(X(Y(f)) - Y(X(f)))(p) = X(p)(Y(f)) - Y(p)(X(f))$$

and, ($X \mapsto \tilde{X}$ being additive),

$$\begin{aligned} [X, Y] &= X \circ Y - Y \circ X \quad \& \quad [X, Y](f)(p) \\ &= [X, Y](p)(f) = (X(Y(f)) - Y(X(f)))(p). \end{aligned}$$

□

Defⁿ: Given $X \in \mathcal{X}(M)$, we denote

$\mathcal{L}_X: C^\infty(M) \rightarrow C^\infty(M)$, $\mathcal{L}_X(f)(p) := X(p)(f)$ and call $\mathcal{L}_X(f)$ the Lie-derivative of f with respect to X .

Remark: Recall that for $f \in C^\infty(M)$

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We defined $df: M \rightarrow \bigcup_p T_p^* M$, $df(p) \in T_p^* M$,
for $v \in T_p M$, $df(p)(v) = v(f)$. We
have, by the above defⁿ, $\mathcal{L}_X(f)(p) = X(p)(f)$.

Hence $\mathcal{L}_X(f)(p) = df(X(p))$, $p \in M$, $f \in C^\infty(M)$.

- $\mathcal{L}_{aX+bY} = a\mathcal{L}_X + b\mathcal{L}_Y$, $a, b \in \mathbb{R}$.

- When $M = \mathbb{R}^n$ and $X(p) = v$, $\mathcal{L}_X(f)(p)$ is
the directional derivative of f at p in
the direction v .

- $\mathcal{X}(M)$ is a $C^\infty(M)$ -module. Though
 $[X, Y]$ is $\mathbb{R}$ -bi-linear in both variables,
it is not $C^\infty(M)$ -bi-linear. We have

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

In particular $\mathcal{L}_{fX} Y \neq f \mathcal{L}_X Y$, where

$$\mathcal{L}_X(Y) := [X, Y] \text{ is defined to be}$$

the Lie derivative of Y with respect to X .

- For $X = \sum_i f_i \frac{\partial}{\partial x_i}$, $Y = \sum_j g_j \frac{\partial}{\partial x_j}$, on (U, φ) ,

$$[X, Y] = \sum_j \left(\sum_i \left[f_i \frac{\partial g_j}{\partial x_i} - g_j \frac{\partial f_i}{\partial x_i} \right] \right) \frac{\partial}{\partial x_j}.$$

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Exercise 1. Let A be a (commutative) ring, $\delta_1, \delta_2 \in \text{Der}(A)$. Then $[\delta_1, \delta_2] = \delta_1 \circ \delta_2 - \delta_2 \circ \delta_1 \in \text{Der}(A)$.

2. $[\delta_1, \delta_2] = -[\delta_2, \delta_1]$; for $\delta_3 \in \text{Der}(A)$,

$$[\delta_1, [\delta_2, \delta_3]] + [\delta_2, [\delta_3, \delta_1]] + [\delta_3, [\delta_1, \delta_2]] = 0.$$

The identity (2) is called the Jacobi identity.

For $x, y, z \in \mathcal{X}(M)$ it thus follows

$[x, y] = -[y, x]$ & Jacobi identity holds.

Defⁿ: A real Lie algebra is an $\mathbb{R}$ -vector space L , with an $\mathbb{R}$ -bilinear map $[\cdot, \cdot]: L \times L \rightarrow L$ satisfying (i) $[x, y] = -[y, x]$ $\forall x, y \in L$ and $[x, [y, z]] + [y, [z, x]] + [z, [x, y]] = 0 \quad \forall x, y, z \in L$.

Examples. 1. Any vector space L over $\mathbb{R}$ with $[\cdot, \cdot] \equiv 0$ is a Lie algebra, called an abelian Lie algebra.

2. A be any associative $\mathbb{R}$ -algebra (e.g. $A = M_n(\mathbb{R})$). Define $[a, b] = ab - ba$. Then $(A, [\cdot, \cdot])$ is a Lie algebra.

3. $sl(n, \mathbb{R})$, $O(n, \mathbb{R})$, $su(n)$, $u(n)$ are Lie algebras,

¹¹⁻⁷ here we use the same Lie bracket as (2).

Remark :- Let M, N be smooth manifolds, $\varphi: M \rightarrow N$ be smooth, let $X \in \mathcal{X}(M)$.

Define, for $p \in M$, $q = \varphi(p) \in N$,

$Y(q) = D\varphi(p)(X(p))$. One can ask: if φ is a homeomorphism, does this give a smooth vector field on N ?

Example :- Let $M = N = \mathbb{R}$ with x as the canonical coordinate function. Let $\varphi: \mathbb{R} \rightarrow \mathbb{R}$ be the map $\varphi(t) = t^3$. Then φ is smooth & a homeomorphism. Define

$$Y(u) = X(t) = D\varphi\left(\frac{d}{dx}\Big|_t\right), \quad u = t^3$$
$$= \frac{d\varphi}{dx}\Big|_t \cdot \frac{d}{dx}\Big|_{\varphi(t)} = 3t^2 \frac{d}{dx}\Big|_u$$

So $Y = 3x^{2/3} \frac{d}{dx}$. The function $x \mapsto x^{2/3}$ is not diff at 0, hence Y is not smooth.

Def :- Let M, N be smooth and $\varphi: M \rightarrow N$ smooth. We say $X \in \mathcal{X}(M)$ & $Y \in \mathcal{X}(N)$ are φ -related if $D\varphi(p)(X(p)) = Y(\varphi(p)) \forall p \in M$.

so

$$D\varphi \circ X = Y \circ \varphi, \text{ i.e. } D\varphi(p)(X(p)) = Y(\varphi(p)) \forall p.$$

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Exercise: If $\varphi: M \rightarrow N$ is a diffeomorphism, then
 for $X \in \mathcal{X}(M)$, $p \in M$, $q = \varphi(p)$, the vector
 field $Y: q \mapsto D\varphi(p)(X(p))$ is smooth.

Lemma: $\varphi: M \rightarrow N$ smooth, $X \in \mathcal{X}(M)$, Y
 $\in \mathcal{X}(N)$ then X, Y are φ related $\Leftrightarrow$
 $\forall g \in C^\infty(N)$, $X(g \circ \varphi) = Y(g) \circ \varphi$.

Pf: X, Y are φ -related $\Leftrightarrow D\varphi \circ X = Y \circ \varphi$
 We have, for $p \in M$ & $g \in C^\infty(N)$,

$$D\varphi(p)(X(p))(g) = Y(\varphi(p))(g)$$

$$\Leftrightarrow X(p)(g \circ \varphi) = Y(g)(\varphi(p))$$

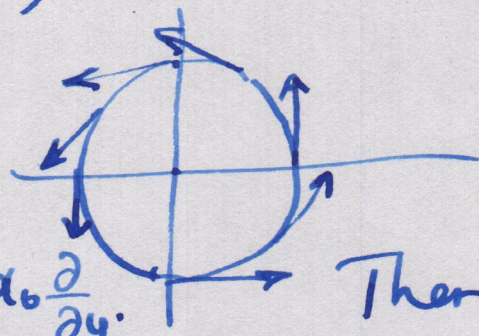
$$\Leftrightarrow X(g \circ \varphi)(p) = (Y(g) \circ \varphi)(p)$$

$$\Leftrightarrow X(g \circ \varphi) = Y(g) \circ \varphi. \quad \square$$

Example from the book: Let $\varphi: \mathbb{R} \rightarrow S^1 \subseteq \mathbb{R}^2$
 be $\varphi(t) = (\cos t, \sin t)$. Let $X \in \mathcal{X}(\mathbb{R})$ be
 $X = \frac{d}{dt}$, t coord on $\mathbb{R}$; $Y \in \mathcal{X}(\mathbb{R}^2)$ be

$$Y = -y \frac{\partial}{\partial x} + x \frac{\partial}{\partial y}$$

i.e. $Y((x_0, y_0)) = -y_0 \frac{\partial}{\partial x} + x_0 \frac{\partial}{\partial y}$. Then $Y|_{S^1}$
 is a vector field on S^1 , φ related to X
Exercise: Write details.



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Vector fields on Lie groups :- In the last example

We had $M = S^1$, a Lie group and the vector field Y on it. Note that $Y(p)$ was obtained from $Y(e)$, $e = (1, 0) = \text{identity elem of } S^1$, by 'rotation' corresponding to $p \in S^1$. To be precise, recall that in a Lie group G $\mu: G \times G \rightarrow G$ & $i: G \rightarrow G$ resp. the mult. & inversion, are smooth. It follows that for $g \in G$, the maps $L_g: G \rightarrow G$, $x \mapsto gx$ and $R_g: x \mapsto xg$, are both smooth. Let $v \in T_e G$ and $g \in G$. Define X by

$$X(g) = DL_g(v) \equiv DL_g(e)(v) \in T_g(G).$$

- Let (U, α) be a chart $\ni e$ and (V, β) a chart $\ni g$. Write $v = \sum_j a_j \frac{\partial}{\partial x_j}$, $a_j \in \mathbb{R}$.

$$\begin{aligned} \text{Then } X(g) &= DL_g^{(v)}(v) = DL_g^{(v)}\left(\sum_j a_j \frac{\partial}{\partial x_j}\right) \\ &= \sum_j a_j DL_g^{(v)} \frac{\partial}{\partial x_j} = \sum_j a_j \sum_i DL_g^{(v)}(y_i) \frac{\partial}{\partial y_i} \\ &= \sum_j a_j \sum_i DL_g(e)\left(\frac{\partial}{\partial x_j}\right)(y_i) \frac{\partial}{\partial y_i} \end{aligned}$$

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$$= \sum_{j,i} a_j \frac{\partial}{\partial x_j} (y_i \circ L_g) \frac{\partial}{\partial y_i} \quad \text{on some open subset of } V \text{ containing } g.$$

Now L_g is a diffeomorphism, hence $y_i \circ L_g$ is C^∞ and, for each j , $a_j \frac{\partial}{\partial x_j} (y_i \circ L_g)$ is C^∞ . Hence X is C^∞ , i.e. $X \in \mathcal{X}(G)$.

→ Intuitively we feel that X , which we constructed by translating around v on G , should be 'translation invariant'.

• Def: We call a vector field $X \in \mathcal{X}(G)$ left invariant if X is L_g related to itself $\forall g \in G$, i.e. $DL_g \cdot X = X \circ L_g \quad \forall g \in G$.

• If X is left invariant, then $DL_g(X(e)) = X \circ L_g(e) = X(g)$.

• If Y is another left inv. vector field $\in \mathcal{X}(G)$ with $Y(e) = X(e)$, then $Y = X$. Since

$$X(g) = DL_g(X(e)) = DL_g Y(e) = Y(g).$$

• $\mathcal{L} =$ Set of all left inv. vector fields on G .
 is an $\mathbb{R}$ -vector subspace of $\mathcal{X}(G)$.

$\mathcal{L} \rightarrow T_e(G)$, $X \mapsto X(e)$ is an $\mathbb{R}$ -isom.

Hence $\dim \mathcal{L} = \dim G = \dim T_e G$. —x—x—