

By definition,  $\psi^*$  is an algebra homomorphism; that is,  $\psi^*(\omega \wedge \phi) = \psi^*(\omega) \wedge \psi^*(\phi)$ .  

$$d(\psi^*(\omega)) = d(\sum a_{i_1 \dots i_n} \psi d(x_{i_1} \circ \psi) \wedge \dots \wedge d(x_{i_n} \circ \psi)) = \sum (d(a_{i_1 \dots i_n} \circ \psi) \wedge d(x_{i_1} \circ \psi) \wedge \dots \wedge d(x_{i_n} \circ \psi))$$

$$= \psi^*(\sum da_{i_1 \dots i_n} \wedge dx_{i_1} \wedge \dots \wedge dx_{i_n}) = \psi^*(d\omega).$$

## Integration on Manifolds

$V$ : a vector space,  $\{e_1, \dots, e_n\}$ ,  $\{f_1, \dots, f_n\}$ : bases of  $V$ .

The bases are said to have the same orientation if  $\det(\alpha_i^j) > 0$  where  $f_i = \sum_j \alpha_i^j e_j$ ,  $i=1, \dots, n$ . This is an equivalence relation on the set of all bases of  $V$ , and there are exactly two equivalence classes.

Definition An oriented vector space is a vector space plus an equivalence class of allowable bases: The bases of a chosen equivalence class will be called oriented or positively oriented bases.

To extend the concept of orientation to a manifold  $M$  one must try to orient each of the tangent spaces  $T_p M$  in such a way that orientation of nearby tangent spaces agree.

Definition We shall call  $M$  orientable if there is a collection  $\Phi = \{(U, \psi)\}$  of coordinate systems on  $M$  s.t.  $M = \bigcup_{(U, \psi) \in \Phi} U$  and  $\det(\frac{\partial x_i}{\partial y_j}) > 0$  on  $U \cap V$  whenever  $(U, x_1, \dots, x_n)$  and  $(V, y_1, \dots, y_n)$  belong to  $\Phi$ .

Recall  $\frac{\partial}{\partial y_j} = \sum \frac{\partial x_i}{\partial y_j} \frac{\partial}{\partial x_i}$ .  $dy_j = \sum \frac{\partial y_j}{\partial x_i} dx_i$ .

Theorem  $M$  is orientable if and only if there is a nowhere-vanishing  $n$ -form on  $M$ .

Definition A  $C^\infty$  partition of unity on  $M$  is a collection of  $C^\infty$  functions  $\{f_i\}$  defined on  $M$  with the following properties:

- (1)  $f_i \geq 0$  on  $M$ ,  $\text{supp}(f) = \overline{f^{-1}(\mathbb{R} - \{0\})}$ .
- (2)  $\{\text{supp}(f_i)\}$  form a locally finite covering of  $M$ , and
- (3)  $\sum_i f_i(p) = 1$  for every  $p \in M$ .

A collection  $\{A_\alpha\}$  of subsets of  $M$  is locally finite if whenever  $p \in M$  there exists a neighborhood  $W_p$  of  $p$  such that  $W_p \cap A_\alpha \neq \emptyset$  for only finitely many  $\alpha$ . A partition of unity  $\{f_i: i \in I\}$  is subordinate to the cover

$\{U_\alpha : \alpha \in A\}$  if for each  $i$  there exists an  $\alpha$  such that  $\text{supp}(f_i) \subset U_\alpha$ .

Theorem (Existence of Partition of Unity) Let  $M$  be a differentiable manifold and  $\{U_\alpha : \alpha \in A\}$  an open cover of  $M$ . Then there exists a countable partition of unity  $\{f_i : i=1, 2, 3, \dots\}$  subordinate to the cover  $\{U_\alpha\}$  with  $\text{supp}(f_i)$  compact for each  $i$ .

pf)  $(\Rightarrow)$   $\{f_i\}$ : partition of unity subordinate to the cover of  $M$  given by the coordinate neighborhoods in the collection  $\Phi$  with  $f_i$  subordinate to  $(V_i, x_i^1, \dots, x_n^i)$ . Then  $\omega = \sum_i f_i dx_1^1 \wedge \dots \wedge dx_n^1$  is a global  $n$ -form on  $M$ , where  $f_i dx_1^1 \wedge \dots \wedge dx_n^1$  is defined to be the 0  $n$ -form outside of  $V_i$ . That  $\omega$  vanishes nowhere follows from the fact that for each  $p$ ,  $\omega(p)$  is a finite sum with positive coefficients ( $\because (dy_1 \wedge \dots \wedge dy_n)(p) = \det\left(\frac{\partial y_j}{\partial x_i}\right) (dx_1 \wedge \dots \wedge dx_n)(p)$ ).

$(\Leftarrow)$  Let  $\omega$  be a nowhere vanishing  $n$ -form on  $M$ . Choose any covering  $\{U_\alpha, \varphi_\alpha\}$  by coordinate neighborhoods with local coordinates  $x_1^\alpha, \dots, x_n^\alpha$  s.t.  $\omega|_{U_\alpha} = \lambda^\alpha(x) dx_1^\alpha \wedge \dots \wedge dx_n^\alpha$ . We can choose  $x_1^\alpha, \dots, x_n^\alpha$  s.t.  $\lambda^\alpha > 0$ . If  $U_\alpha \cap U_\beta \neq \emptyset$ , then  $\omega|_{U_\alpha \cap U_\beta} = \lambda^\alpha dx_1^\alpha \wedge \dots \wedge dx_n^\alpha = \lambda^\alpha \det\left(\frac{\partial x_j^\alpha}{\partial x_k^\beta}\right) dx_1^\beta \wedge \dots \wedge dx_n^\beta = \lambda^\beta dx_1^\beta \wedge \dots \wedge dx_n^\beta$ .  $\therefore \lambda^\alpha \det\left(\frac{\partial x_j^\alpha}{\partial x_k^\beta}\right) = \lambda^\beta$  and hence  $\det\left(\frac{\partial x_j^\alpha}{\partial x_k^\beta}\right) > 0$  and  $M$  is orientable.

\* Integration in  $\mathbb{R}^n$ : the Riemann integral.

Change of variable formula :  $\int_a^b f(x) dx = \int_c^d f(g(x)) g'(x) dx$ ,  $g(c)=a$ ,  $g(d)=b$ .

$\varphi$ : diffeomorphism of  $D \subset \mathbb{R}^n$  onto  $\varphi(D)$ .  $J(\varphi)$ : determinant of the Jacobian matrix of  $\varphi$ :  $J\varphi = \det\left(\frac{\partial \varphi_j}{\partial x_i}\right)$ . Then  $\int_{\varphi(A)} f = \int_A f \circ \varphi |J\varphi|$ ,  $f$ : bounded continuous.

$\omega$ :  $n$ -form on  $D \subset \mathbb{R}^n$ .  $\exists f \in C^\infty(D)$  s.t.  $\omega = f dr_1 \wedge \dots \wedge dr_n$ . Define  $\int_A \omega = \int_A f$ ,  $A \subset D$ . Change of variable formula  $\Rightarrow \int_{\varphi(A)} \omega = \pm \int_A \varphi^*(\omega)$ , "+" if  $\varphi$  is orientation preserving, "-" if  $\varphi$  is orientation reversing.

$$\begin{aligned} \therefore \varphi^*(\omega) &= f \circ \varphi \varphi^*(dr_1 \wedge \dots \wedge dr_n) = f \circ \varphi \left( \sum \frac{\partial \varphi_j}{\partial x_i} dr_i \right) \wedge \dots \wedge \left( \sum \frac{\partial \varphi_n}{\partial x_i} dr_i \right) \\ &= f \circ \varphi \det\left(\frac{\partial \varphi_j}{\partial x_i}\right) dr_1 \wedge \dots \wedge dr_n \end{aligned}$$

\* Integration in  $M$ .  $\omega$ :  $n$ -form on  $M$ , assume  $\text{supp}(\omega) \subset (U, \varphi)$ .

$\varphi^{-1*}(\omega) = f dr_1 \wedge \dots \wedge dr_n$ . Define  $\int_M \omega = \int_{\varphi(U)} f$ : well-defined. This is because if  $\text{supp}(\omega) \subset (V, \psi)$ , then  $\varphi^{-1*}(\omega) = (\psi \circ \varphi^{-1})^* \psi^{-1*}(\omega)$  and

$$\int_{\varphi(U)} \varphi^{-1*}(\omega) = \int_{\varphi(U)} (\varphi \circ \varphi^{-1})^* \psi^{-1*}(\omega) = \int_{\psi \circ \varphi^{-1}(\varphi(U))} \psi^{-1*}(\omega) = \int_{\psi(U)} \psi^{-1*}(\omega)$$

□ If  $\psi^{-1*}(\omega) = g dr_1 \wedge \dots \wedge dr_n$ , then  $\int_{\varphi(U)} f = \int_{\psi(U)} g$ .  $\therefore$  well-defined.

What if  $\text{supp}(\omega) \not\subset$  coordinate neighborhood? Choose a covering  $\{U_\alpha, \varphi_\alpha\}$  of  $\text{supp}(\omega)$  and a partition of unity  $\{f_i\}$  subordinate to  $\{U_\alpha, \varphi_\alpha\}$ . Since  $\sum f_i \equiv 1$ ,  $\omega = \sum f_i \omega$ . Define  $\int_M \omega = \sum_i \int_M f_i \omega$ . well-defined?

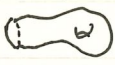
Let  $\{g_j\}$  be another partition of unity subordinate to a cover  $\{V_\beta, \psi_\beta\}$ .  $\int_M \omega = \sum_i \int_M f_i \omega = \sum_{i,j} \int_M g_j f_i \omega = \sum_j \int_M g_j (\sum_i f_i \omega) = \sum_j \int_M g_j \omega$ .

Definition A  $C^\infty$  manifold with boundary is a Hausdorff space  $M$  with a countable basis of open sets and a differentiable structure  $\mathcal{F}$  in the following sense:  $\mathcal{F} = \{U_\alpha, \varphi_\alpha\}$  consists of a family of open sets  $U_\alpha$  of  $M$  each with a homeomorphism  $\varphi_\alpha$  onto an open subset of  $H^n = \{(x_1, \dots, x_n) \in \mathbb{R}^n : x_n \geq 0\}$  such that (topologized as a subspace of  $\mathbb{R}^n$ )

(1) the  $U_\alpha$  cover  $M$ ;

(2) if  $(U_\alpha, \varphi_\alpha)$  and  $(U_\beta, \varphi_\beta)$  are elements of  $\mathcal{F}$ , then  $\varphi_\beta \circ \varphi_\alpha^{-1}$  and  $\varphi_\alpha \circ \varphi_\beta^{-1}$  are diffeomorphisms of  $\varphi_\alpha(U_\alpha \cap U_\beta)$  and  $\varphi_\beta(U_\alpha \cap U_\beta)$ , open subsets of  $H^n$ ;

(3)  $\mathcal{F}$  is maximal with respect to the properties (1) and (2).

ex)  $B^n$ ,  $S_+^2$ , 

Theorem If  $M^n$  is a  $C^\infty$  manifold with boundary, then the differentiable structure of  $M$  determines a  $C^\infty$ -differentiable structure of dimension  $n-1$  on the subspace  $\partial M$  of  $M$ . The inclusion  $i: \partial M \rightarrow M$  is an embedding.  
pf)  $(U_\alpha, \varphi_\alpha) \in \mathcal{F} \Rightarrow \{(U_\alpha \cap \partial M, \varphi_\alpha|_{U_\alpha \cap \partial M})\}$ : differentiable structure for  $\partial M$ .

Theorem Let  $M$  be an oriented manifold with boundary. Then  $\partial M$  is orientable and the orientation of  $M$  determines an orientation of  $\partial M$ .

Theorem (Stokes' Theorem) Let  $M^n$  be an oriented compact manifold. and let  $\omega$  be a smooth  $(n-1)$ -form of compact support  $\text{on } M$ . Then  $\int_M d\omega = \int_{\partial M} \omega$ .

pf) Suppose  $\text{supp}(\omega) \subset (U, \varphi)$ ,  $\varphi(U) \subset \text{cube}$ .

$$\varphi^{-1*}(\omega) = \sum_j (-1)^{j-1} \lambda_j dr_1 \wedge \dots \wedge \hat{dr}_j \wedge \dots \wedge dr_n.$$

$$\varphi^{-1*}(d\omega) = d\varphi^{-1*}(\omega) = \sum \frac{\partial \lambda_j}{\partial r_j} dr_1 \wedge \dots \wedge dr_n.$$

$$\therefore \int_M d\omega = \sum_j \int_0^1 \dots \int_0^1 \frac{\partial \lambda_j}{\partial r_j} dr_1 \dots dr_n = \int_0^1 \dots \int_0^1 [\lambda_j(r_1, \dots, r_{j-1}, 1, r_{j+1}, \dots, r_n) - \lambda_j(r_1, \dots, r_{j-1}, 0, r_{j+1}, \dots, r_n)] dr_1 \dots \hat{dr}_j \dots dr_n$$

$$= 0 \text{ if } \text{supp}(\omega) \cap \partial M = \emptyset, \text{ and } \overset{\text{otherwise}}{=} - \int_0^1 \dots \int_0^1 \lambda_n(r_1, \dots, r_{n-1}, 0) dr_1 \dots dr_{n-1}.$$

$$\varphi^{-1*}(\omega|_{\partial M}) = (-1)^{n-1} \lambda_n(r_1, \dots, r_{n-1}, 0) dr_1 \wedge \dots \wedge dr_{n-1}.$$

$$\therefore \int_{\partial M} \omega = (-1)^{n-1} \int_0^1 \dots \int_0^1 \lambda_n(r_1, \dots, r_{n-1}, 0) dr_1 \dots dr_{n-1}$$

$$\therefore \int_M d\omega = (-1)^n \int_{\partial M} \omega = \int_{\partial M} \omega \text{ after change of orientation in such a way that}$$

$v_1, \dots, v_{n-1}$  is an oriented basis of  $T_p \partial M \stackrel{\text{def}}{=} \eta, v_1, \dots, v_{n-1}$  is an oriented basis of  $T_p M$ , where  $\eta$  is an outer vector to  $\partial M$  at  $p$ .

### \* Integration on a Riemannian manifold

Metric  $\langle, \rangle$  gives a canonical isomorphism  $\mathcal{X}(M) \cong E^1(M)$ .  $X \in \mathcal{X}(M) \Rightarrow$

$\tilde{X} \in E^1(M)$ ,  $\tilde{X}(Y) = \langle X, Y \rangle$ .  $\omega \in E^1(M) \Rightarrow \tilde{\omega} \in \mathcal{X}(M)$ ,  $\langle \tilde{\omega}, Y \rangle = \omega(Y)$ .

$x_1, \dots, x_n$ : local coordinates on  $M \Rightarrow \frac{\partial}{\partial x_1}, \dots, \frac{\partial}{\partial x_n} \in \mathcal{X}(M) \xrightarrow{\text{Gram-Schmidt}}$

Orthonormal vector fields  $X_1, \dots, X_n \in \mathcal{X}(M) \Rightarrow \tilde{X}_1, \dots, \tilde{X}_n \in E^1(M)$ . Suppose

$\tilde{X}_1 \wedge \dots \wedge \tilde{X}_n$  determines the orientation of  $M$ .  $\tilde{X}_1 \wedge \dots \wedge \tilde{X}_n$  agrees on overlaps of coordinate domains.  $\therefore \tilde{X}_1 \wedge \dots \wedge \tilde{X}_n$  is a globally defined nowhere-vanishing  $n$ -form  $\omega$  on  $M$ .  $\omega$  is called the volume form of the oriented

Riemannian manifold  $M$ . Its integral over  $M$  is the volume of  $M$ .

$$g_{ij} = \langle \frac{\partial}{\partial x_i}, \frac{\partial}{\partial x_j} \rangle = \langle \sum \alpha_i^k X_k, \sum \alpha_j^l X_l \rangle = \sum_k \alpha_i^k \alpha_j^l \langle X_k, X_l \rangle. \quad (\frac{\partial}{\partial x_i} = \sum \alpha_i^k X_k)$$

$$\therefore (g_{ij}) = A^t A, \quad A = (\alpha_i^k). \quad \omega(\frac{\partial}{\partial x_1}, \dots, \frac{\partial}{\partial x_n}) = \omega(\sum \alpha_1^k X_k, \dots, \sum \alpha_n^k X_k)$$

$$= \det(\alpha_i^k) = \sqrt{\det(g_{ij})} dx_1 \wedge \dots \wedge dx_n(\frac{\partial}{\partial x_1}, \dots, \frac{\partial}{\partial x_n}). \quad \therefore \omega = \sqrt{g} dx_1 \wedge \dots \wedge dx_n,$$

$$g := \det(g_{ij}).$$