LECTURE 22

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The exterior derivative *d* is a fundamental operator in differential geometry that generalizes the concept of differentiation to differential forms. For a *k*-form ω , the exterior derivative $d\omega$ yields a (k + 1)-form, encoding infinitesimal variations of ω in all directions. It satisfies the key properties of linearity, the graded Leibniz rule $d(\omega \wedge \eta) = d\omega \wedge \eta + (-1)^{\deg\omega} \omega \wedge d\eta$. Moreover, we set $d(dx_i) = d^2x_i = 0$ for each *i*.

Proposition 1. If ω is a differential k-form whose components have continously differentiable derivatives, then $d^2\omega = 0$.

Proof. For a function $f : \Omega \to \mathbb{R}$ which is smooth or at least has continuous second derivative, the exterior derivative df is given by:

$$df = \sum_{i=1}^{n} \frac{\partial f}{\partial x^{i}} dx^{i}.$$

Applying *d* again yields:

$$d(df) = d\left(\sum_{i=1}^{n} \frac{\partial f}{\partial x^{i}} dx^{i}\right) = \sum_{i=1}^{n} d\left(\frac{\partial f}{\partial x^{i}}\right) \wedge dx^{i} = \sum_{i,j=1}^{n} \frac{\partial^{2} f}{\partial x^{j} \partial x^{i}} dx^{j} \wedge dx^{i}.$$

Since mixed partial derivatives commute

$$\frac{\partial^2 f}{\partial x^j \partial x^i} = \frac{\partial^2 f}{\partial x^i \partial x^j}$$

and $dx^j \wedge dx^i = -dx^i \wedge dx^j$, the terms pair up as:

$$\frac{\partial^2 f}{\partial x^j \partial x^i} dx^j \wedge dx^i + \frac{\partial^2 f}{\partial x^i \partial x^j} dx^i \wedge dx^j = \left(\frac{\partial^2 f}{\partial x^j \partial x^i} - \frac{\partial^2 f}{\partial x^i \partial x^j}\right) dx^j \wedge dx^i = 0$$

Thus, $d^2 f = 0$. For higher-degree forms, the result follows from the graded Leibniz rule and the fact that d^2 vanishes on functions.

Next, we shall explain that Green's theorem, Stokes' theorem (in terms of curl), and divergence theorem all follow from the generalized Stokes' theorem.

Theorem 2 (Generalized Stokes' Theorem). Let M be a smooth, oriented n-dimensional manifold with boundary in \mathbb{R}^n , and let ∂M denote its boundary with the induced orientation. If ω is a continuously differentiable (n-1)-form with compact support on M, then

$$\int_M d\omega = \int_{\partial M} \omega,$$

where $d\omega$ is the exterior derivative of ω .

Let me not explain what the general notion of a submanifold is. You only need to know that the curves are 1-dimensional submanifolds, surfaces are 2-dimensional submanifolds, and so on so forth.

To begin, let us look at Green's theorem.

Example 3. Let ω be a 1-form on a region $R \subset \mathbb{R}^2$ given by:

$$\omega = M \, dx + N \, dy,$$

where M, N are smooth functions on R. The exterior derivative $d\omega$ is computed as:

$$d\omega = dM \wedge dx + dN \wedge dy = \left(\frac{\partial M}{\partial x}dx + \frac{\partial M}{\partial y}dy\right) \wedge dx + \left(\frac{\partial N}{\partial x}dx + \frac{\partial N}{\partial y}dy\right) \wedge dy.$$

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Using the antisymmetry $dx \wedge dx = dy \wedge dy = 0$ and $dy \wedge dx = -dx \wedge dy$, this simplifies to:

$$d\omega = \frac{\partial M}{\partial y} dy \wedge dx + \frac{\partial N}{\partial x} dx \wedge dy = \left(\frac{\partial N}{\partial x} - \frac{\partial M}{\partial y}\right) dx \wedge dy.$$

Therefore, Green's theorem can be understood as the equation

$$\int_{\partial R} \omega = \oint_{\partial R} (M \, dx + N \, dy) = \iint_{R} \left(\frac{\partial N}{\partial x} - \frac{\partial M}{\partial y} \right) dA = \int_{R} d\omega$$

Before moving on the Stokes and divergence theorems, we need a proposition which explains the flux of a vector field through a surface in terms of integration of a certain 2-form.

Proposition 4. Let $\mathbf{r} : R \to \mathbb{R}^3$ be a parametrized surface *S*, and let $\mathbf{F} = M\mathbf{i} + N\mathbf{j} + P\mathbf{k}$ be a vector field defined on an open region containing *S*. Suppose that *S* is oriented by the unit vector field

$$\mathbf{n} = \frac{\mathbf{r}_u \times \mathbf{r}_v}{\|\mathbf{r}_u \times \mathbf{r}_v\|}.$$

Set ω to be the 2-form

$$\boldsymbol{\omega} = Mdy \wedge dz - Ndx \wedge dz + Pdx \wedge dy.$$

Then

(1)

$$\int_{S} \mathbf{F} \cdot \mathbf{n} d\sigma = \int_{S} \omega.$$

Proof. Recall that by definition

$$\int_{S} \boldsymbol{\omega} = \int_{R} \mathbf{r}^{*}(\boldsymbol{\omega})$$

We compute the pullback $\mathbf{r}^*(\boldsymbol{\omega})$ using the parametrization $\mathbf{r}(u, v) = (x(u, v), y(u, v), z(u, v))$. The differentials become:

$$dx = x_u du + x_v dv$$
$$dy = y_u du + y_v dv$$
$$dz = z_u du + z_v dv$$

Substituting these into ω and expanding, we get:

$$\mathbf{r}^{*}(\boldsymbol{\omega}) = M(y_{u}du + y_{v}dv) \wedge (z_{u}du + z_{v}dv) - N(x_{u}du + x_{v}dv) \wedge (z_{u}du + z_{v}dv) + P(x_{u}du + x_{v}dv) \wedge (y_{u}du + y_{v}dv)$$

$$= M(y_{u}z_{v} - y_{v}z_{u})du \wedge dv - N(x_{u}z_{v} - x_{v}z_{u})du \wedge dv + P(x_{u}y_{v} - x_{v}y_{u})du \wedge dv$$

$$= \left[M\frac{\partial(y,z)}{\partial(u,v)} - N\frac{\partial(x,z)}{\partial(u,v)} + P\frac{\partial(x,y)}{\partial(u,v)}\right]du \wedge dv$$

where the Jacobian determinants appear as coefficients.

Notice that

$$\mathbf{r}_{u} \times \mathbf{r}_{v} = \left(\frac{\partial(y,z)}{\partial(u,v)}, -\frac{\partial(x,z)}{\partial(u,v)}, \frac{\partial(x,y)}{\partial(u,v)}\right)$$

Therefore,

$$\mathbf{F} \cdot (\mathbf{r}_u \times \mathbf{r}_v) = M \frac{\partial(y,z)}{\partial(u,v)} - N \frac{\partial(x,z)}{\partial(u,v)} + P \frac{\partial(x,y)}{\partial(u,v)}$$

and thus

$$\int_{S} \boldsymbol{\omega} = \int_{R} \mathbf{F} \cdot (\mathbf{r}_{u} \times \mathbf{r}_{v}) du dv$$
$$= \int_{R} \mathbf{F} \cdot \mathbf{n} \| \mathbf{r}_{u} \times \mathbf{r}_{v} \| du dv$$
$$= \int_{S} \mathbf{F} \cdot \mathbf{n} d\sigma$$

which completes the proof.

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Example 5. Let ω be a 2-form on a region $R \subset \mathbb{R}^3$ with coordinates (x, y, z), given by:

$$\omega = M \, dy \wedge dz + N \, dz \wedge dx + P \, dx \wedge dy$$

where M, N, P are smooth functions on R. The exterior derivative $d\omega$ is computed as:

$$d\omega = dM \wedge dy \wedge dz + dN \wedge dz \wedge dx + dP \wedge dx \wedge dy.$$

Expanding each term using

$$dM = \frac{\partial M}{\partial x}dx + \frac{\partial M}{\partial y}dy + \frac{\partial M}{\partial z}dz$$

(and similarly for dN, dP) and simplifying via the wedge product's antisymmetry (e.g., $dx \wedge dx = 0$, $dy \wedge dz \wedge dy = 0$, etc.), we obtain:

$$d\boldsymbol{\omega} = \left(\frac{\partial M}{\partial x} + \frac{\partial N}{\partial y} + \frac{\partial P}{\partial z}\right) dx \wedge dy \wedge dz$$

By Stokes' Theorem (general form), we have:

$$\int_{\partial R} \omega = \int_{R} d\omega = \int_{R} \left(\frac{\partial M}{\partial x} + \frac{\partial N}{\partial y} + \frac{\partial P}{\partial z} \right) dx \wedge dy \wedge dz$$

Rewriting in classical notation (where $dx \wedge dy \wedge dz$ corresponds to the volume element dV and ω corresponds to the flux form $\mathbf{F} \cdot \mathbf{n} d\sigma$ for $\mathbf{F} = (M, N, P)$), we recover the Divergence Theorem:

$$\iint_{\partial R} \mathbf{F} \cdot \mathbf{n} d\sigma = \iiint_{R} (\nabla \cdot \mathbf{F}) \, dV.$$

Thus, the Divergence Theorem is the special case of Stokes' Theorem applied to a 2-form in \mathbb{R}^3 .

Example 6. Finally, let us recover the classical Stokes' theorem in terms of curl. Let $S \subseteq \mathbb{R}^3$ be a smooth surface with smooth closed boundary curve ∂S . Let $\mathbf{F} = M\mathbf{i} + N\mathbf{j} + P\mathbf{k}$ be a continuously differentiable vector field defined on an open region containing *S*. This time, we attach to \mathbf{F} the 1-form

$$\omega = Mdx + Ndy + Pdz$$

At this point, you should have no difficulty computing

$$d\omega = \left(\frac{\partial P}{\partial y} - \frac{\partial N}{\partial z}\right) dy \wedge dz - \left(\frac{\partial M}{\partial z} - \frac{\partial P}{\partial x}\right) dx \wedge dz + \left(\frac{\partial N}{\partial x} - \frac{\partial M}{\partial y}\right) dx \wedge dy.$$

Applying the generalized Stokes' theorem to ω gives:

$$\int_{S} d\omega = \int_{\partial S} \omega,$$

which by Proposition 4 translates to

$$\int_{S} (\nabla \times \mathbf{F}) \cdot \mathbf{n} \, d\sigma = \oint_{\partial S} \mathbf{F} \cdot d\mathbf{r},$$

where **n** is the unit normal to *S* and *d***r** is the line element along ∂S , as desired.