**Differential Geometry MAT432 and MAT733** 

**Professor Sormani** 

**Week 12 Differentiation of Vector Fields** 

Part I is a priority.

The first submission (with notes, questions, and attempts of homework) is due Sun Nov 26 at 10pm

The resubmission (with corrections and completed homework for Part I) is due

Sat Dec 2 at 12 noon (extra week for Thanksgiving)

Part I should be completed on time.

Extra Credit and Part II may be submitted later

Googledocs: All work will be submitted by sharing your googledoc for this week with the professor using the correct title on that doc stating the course number, the week number and your name:

MAT432F23-Week12-YourNameHere

MAT733F22-Week12-YourNameHere

Please include a selfie.

#### Week 12

This lesson has two parts.

Part I should be done on time

Part I: Differentiation, Lagrange Multipliers, and Vector Fields

Part II: Covariant Derivatives and Christoffel Symbols

Note there is a small error in this lesson. If you find it, email me and also tell me about it at the top of your googledoc for extra credit.

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Part I: Differentiation, Lagrange Multipliers, and Vector Fields

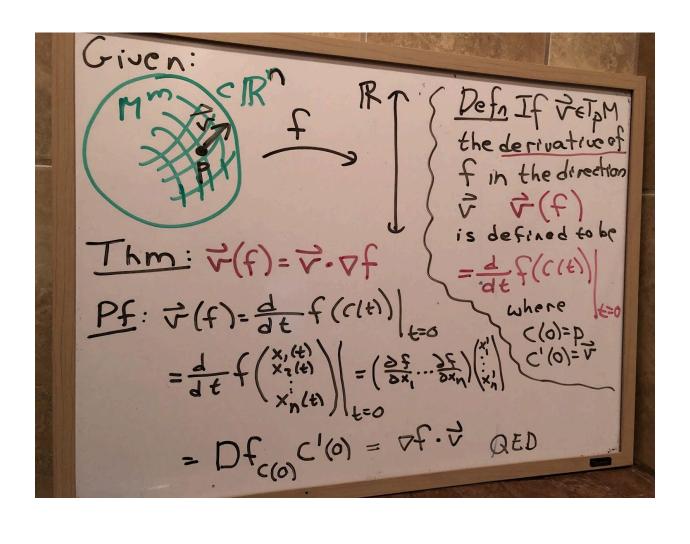
Week 11 Part I must be completed before starting this part.

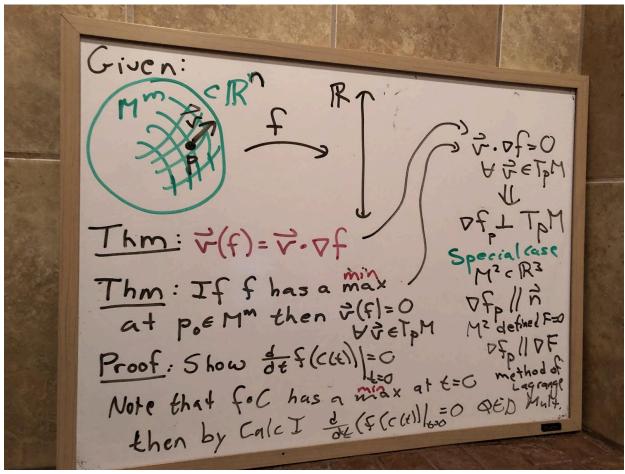
In Video **DiffonMPart1a** we review:

Defin of directional derivative V(f) of a function f on M by a vector V in  $T_pM$  is d/dt f(C(t)) at t=0 where C(t) is any curve such that C(0)=p and C'(0)=v.

Thm: This does not depend on the choice of curve. In fact V(f)=<V, grad f>.

Thm: If a function h on M has a maximum at p then V(h)=0 for every V in  $T_p(M)$ . Thus grad h is perpendicular to the tangent space  $T_pM$ .





HW1: Suppose M is just the sphere of radius 5 and consider the equator C(s)=(5cos(s),5sin(s),0)

and let V=C'(0)

and let f(x,y,z)=2x+3y+4z

HW1a: Write the implicit formula for M

HW1b: Check C lies on M using this formula.

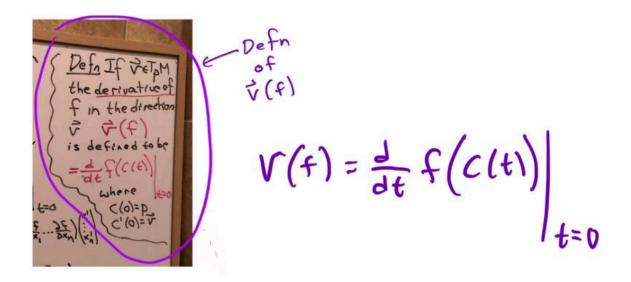
HW1c: Find v(f) using the definition of v(f) and plot at p=C(0).

HW1d: Find grad f using partial derivatives.

HW1e: Find <grad f, v> by taking the dot product.

Ask a question if HW1e is not equal to HW1c.

Hint for HW1: the defn of V(f) is on the first photo above:



HW1: Suppose M is just the sphere of radius 5 and consider the equator  $C(s)=(5\cos(s),5\sin(s),0)$  and let V=C(0) and let V=C(

### Now do HW1d yourself

When you do HW1e take the dot product carefully and make sure you get the same answer as HW1c because we proved in the theorem above that these are the same. If it does not work, ask me a question by sending me an email telling me you have a question.

### **Solution to HW1:**

HW1: Suppose M is just the sphere of radius 5 and consider the equator (Sip(Sios(s),5sin(s),0) and let 
$$V=C'(0)$$
 and let  $V=C'(0)$  and le

## Now do HW1d yourself

When you do HW1e take the dot product carefully and make sure you get the same answer as HW1c because we proved in the theorem above that these are the same. If it does not work, ask me a question by sending me an email telling me you have a question.

Solution

$$|H\omega|d = \sqrt{f} = \sqrt{\frac{3f}{3x}} = \sqrt{\frac{3}{2x+3y+4z}} = \sqrt{\frac{2}{3}}$$

$$|H\omega|d = \sqrt{f} = \sqrt{\frac{3f}{2x}} = \sqrt{\frac{2}{3y}} (2x+3y+4z) = \sqrt{\frac{2}{3}}$$

$$|H\omega|d = \sqrt{f} = \sqrt{\frac{3f}{2x}} = \sqrt{\frac{2}{3y}} (2x+3y+4z) = \sqrt{\frac{2}{3}}$$

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HW2: Suppose M is just the sphere of radius 5 about the origin and consider the C(s)=(3cos(s), 4, 3sin(s)) and let V=C'(0)

and let f(x,y,z)=8x+9y+10z

HW2a: Write the implicit formula for M

HW2b: Check C lies on M using this formula.

HW2c: Find v(f) using the definition of v(f) and plot at p=C(0).

HW2d: Find grad f using partial derivatives.

HW2e: Find <grad f, v> by taking the dot product. Ask a question if HW2e is not equal to HW2c

HW3a: Suppose M is just the xy plane lying in 3 dimensional space and V is a vector tangent to that plane. Show: V(f)=Df V where Df is the derivative matrix for f(x,y).

Hint: use the chain rule and f(x,y,z)=f(x,y) means f does not depend on z.

HW3b: Use HW3a to write a very short proof that V(f)=<V, grad f>.

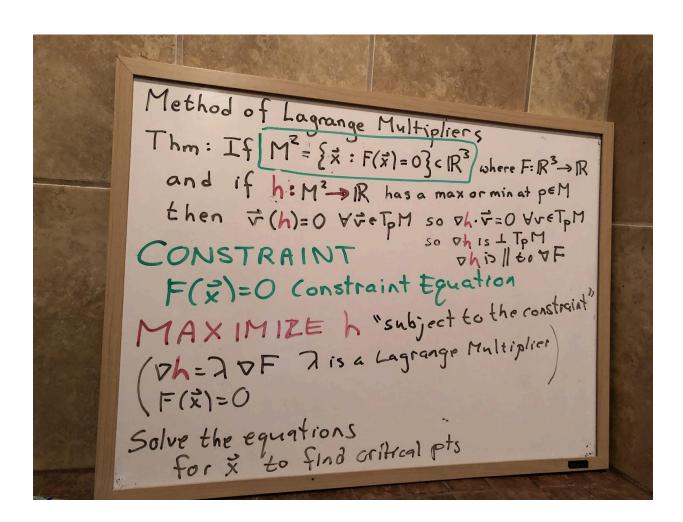
Hint: Write Df using partial derivatives and find V(f)=DfV. Write grad f using partial derivatives and take the dot product of v with grad f. Check these are the same.

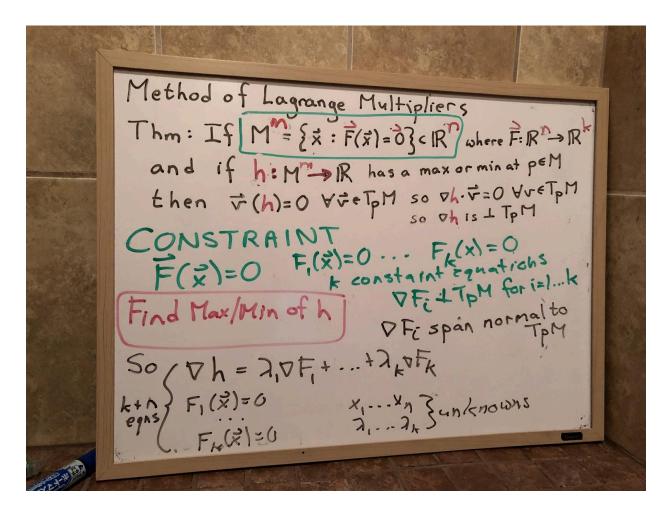
In Video DiffonMPart1b we review:

Thm: If a function h on M has a maximum at p and M is defined implicitly by a single equation then grad h is parallel to grad F

And so one may use the method of Lagrange multipliers to optimize over a restraining surface.

Thm: If a function h on M has a maximum at p and if M is defined implicitly with k equations then grad h is in the span of the rows of DF (which we have seen in the past span all k dimensions perpendicular to T\_pM). So one may use the method of multiple Lagrange multipliers to optimize over a restraining surface.

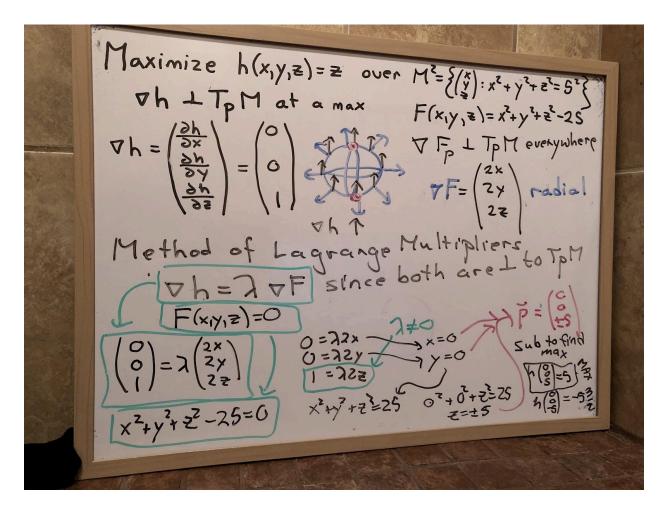




### Classwork:

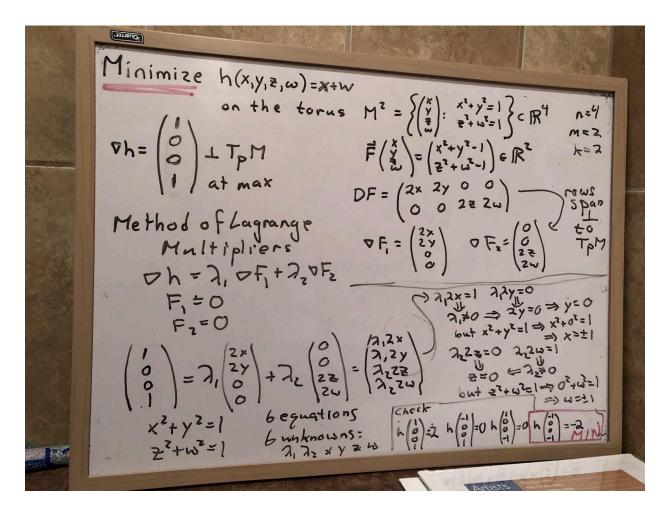
HW4: Maximize h(x,y,z)=z over the sphere of radius 5.

Solution explained in Video **DiffonMPart2a**:



HW5: Minimize h(x,y,z,w)=x+w on the torus defined by  $x^2+y^2=1$  and  $z^2+w^2=1$ .

Solution explained in Video <u>DiffonMPart2b</u>:



**Vector Fields and Differentiation:** 

In Video **DiffonMPart3a** we review the next two photos:

Then 
$$D_{\varphi}(f\omega) = \varphi(f)\omega + f D_{\varphi}\omega$$

Proof  $D_{\varphi}(f\omega) = D_{\varphi}(f\omega_{1}) = \begin{pmatrix} \varphi(f\omega_{1}) \\ \vdots \\ \varphi(f\omega_{m}) \end{pmatrix} = \begin{pmatrix} \varphi(f\omega_{1}) \\ \vdots \\ \varphi(f\omega_{m}) \end{pmatrix} = \begin{pmatrix} \varphi(f\omega_{1}) \\ \vdots \\ \varphi(f\omega_{m}) \end{pmatrix}$ 

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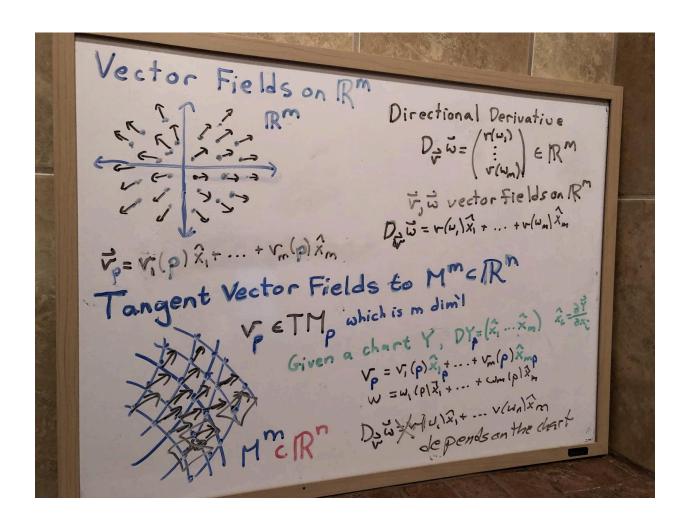
$$\begin{pmatrix} \varphi \cdot (f\nabla\omega_{1} + \omega_{1}\nabla f) \\ \vdots \\ \varphi \cdot (f\nabla\omega_{m} + \omega_{m}\nabla f) \end{pmatrix} = \begin{pmatrix} \varphi \cdot \nabla(f\omega_{1}) \\ \varphi \cdot \nabla(f\omega_{1}) \\ \vdots \\ \varphi \cdot \nabla(f\omega_{m}\nabla f) \end{pmatrix} = \begin{pmatrix} \varphi \cdot \nabla(f\omega_{1}) \\ \varphi \cdot \nabla(f\omega_{1}) \\ \vdots \\ \varphi \cdot \nabla(f\omega_{m}\nabla f) \end{pmatrix} = \begin{pmatrix} \varphi \cdot \nabla(f\omega_{1}) \\ \vdots \\ \varphi \cdot \nabla(f\omega_{m}\nabla f) \end{pmatrix} = \begin{pmatrix} \varphi \cdot \nabla(f\omega_{1}) \\ \vdots \\ \varphi \cdot \nabla(f\omega_{m}\nabla f) \end{pmatrix} + \begin{pmatrix} \varphi \cdot \nabla(f\omega_{1}) \\ \vdots \\ \varphi \cdot \nabla(f\omega_{m}\nabla f) \end{pmatrix} = \begin{pmatrix} \varphi \cdot \nabla(f\omega_{1}) \\ \vdots \\ \varphi \cdot \nabla(f\omega_{m}\nabla f) \end{pmatrix} + \begin{pmatrix} \varphi \cdot 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+ \begin{pmatrix} \varphi \cdot \nabla(f\omega_{1}\nabla f) \\ \vdots$$

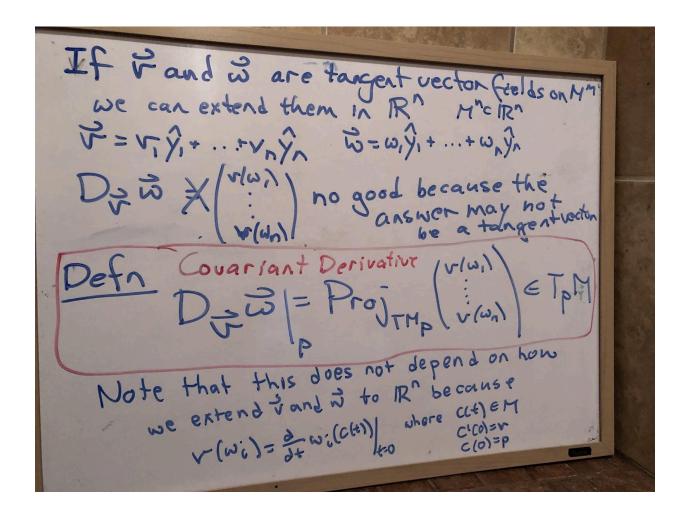
Recall a vector field in Euclidean space is an assignment of a vector at every point in the space. So if w is a vector field, w\_p, is a vector. In vector calc you learned to take the divergence and curl of vector fields. And also given a vector w at a point p you found the directional derivative of the vector field in the direction w at p

v\_p(w)= d/dt w\_{C(t)} at t=0 where C(0)=p and C'(p)=v which was found just by differentiating each term

and so the answer was another vector of the same dimension as v and w.

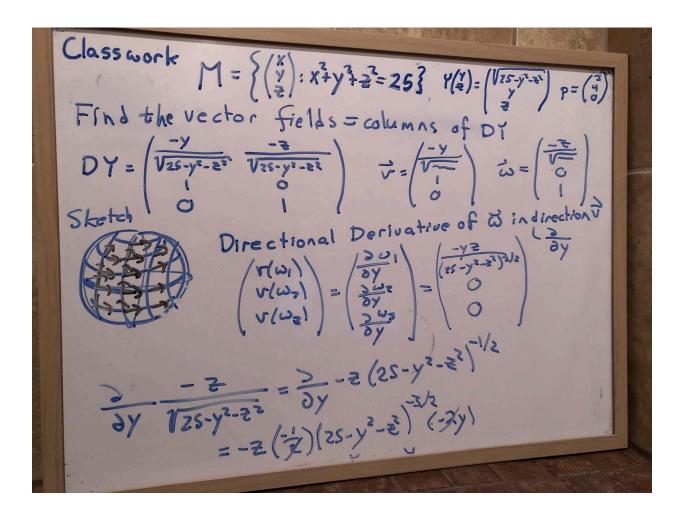
In Video <u>DiffonMPart3b</u> we introduce tangent vector fields and their derivative as in the following photos:

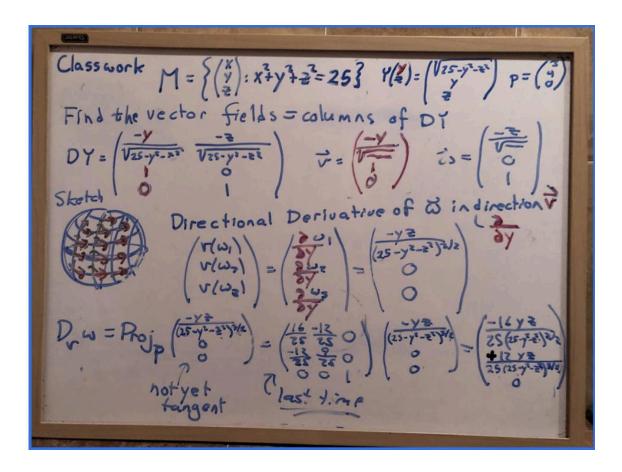




HW6: Classwork: Find the vector fields corresponding to the two columns of DY of the patch in Week11 HW6 and sketch them. Call the one vector field v and the other w. Check if the directional derivative of w in the direction v is tangent or not. Take the projection the Projection map you found in Week11 HW6' to find D\_v w at p

In Video DiffonMPart4 we complete the classwork.





Not done in the video, we should plug in the values of y and z at p=(3,4,0)And see that

 $D_v w = (0, 0, 0)$ 

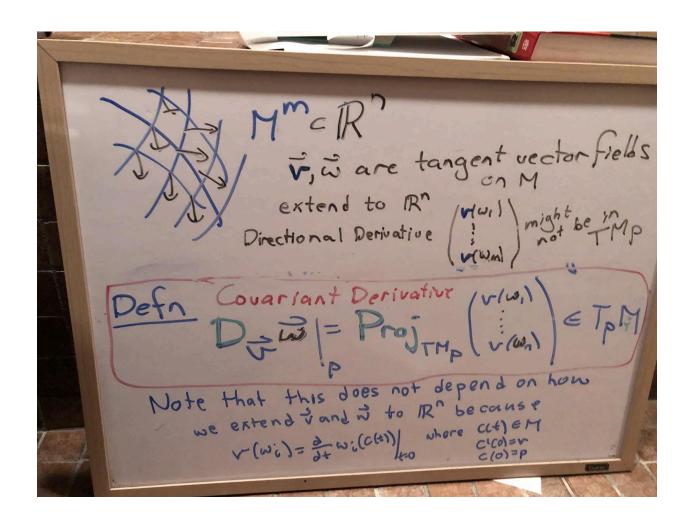
It is rather special that its value is the 0 vector and you may or may not get the 0 vector when studying other manifolds in your final project. If you do get 0 it is because you have an especially nice patch which behaves very well at the given point p.

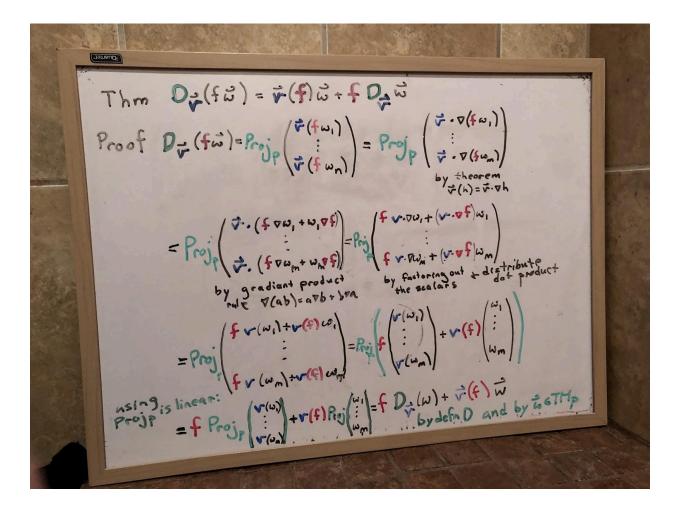
Part II: Covariant Derivatives and Christoffel Symbols

Skip this part if you are behind schedule and proceed to the next lesson.

Week 11 Parts I-II must be completed and fixed before starting this part.

We introduce the covariant derivative and prove the product rule for the covariant derivative of a function times a vector field in Video <a href="DiffonMPart5a">DiffonMPart5a</a>:





Defn: Given w in T\_pM, the covariant derivative in the direction w of the vector field v at p is:

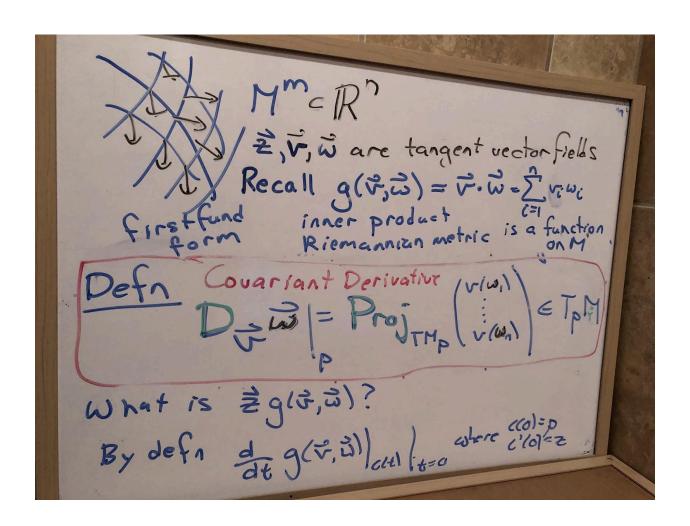
 $D_w v = D/dt V_{C(t)}$  at t=0 which is defined to be =  $Proj_p (d/dt V_{C(t)})$  at t=0) where the projection is to  $T_pM$ 

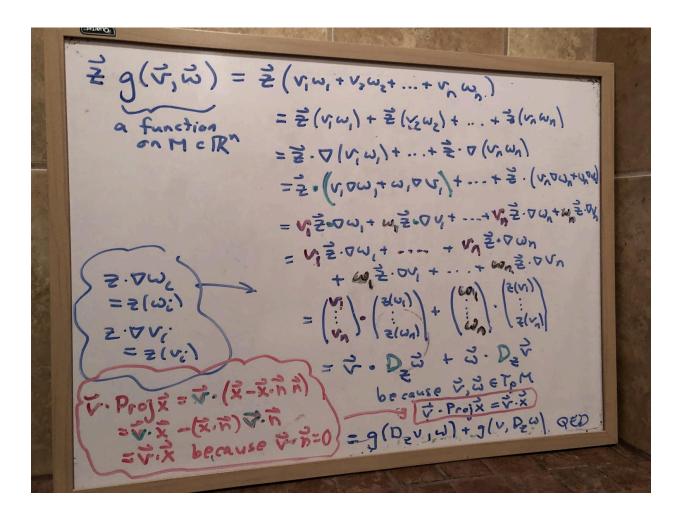
That is you first differentiate the components to find the vector  $d/dt V_{C(t)}$  at t=0 And then project that vector into  $T_pM$ .

Thm scalar product rule for covariant differentiation D\_w(fv)=w(f)v+ fD\_wv

In Video DiffonMPart5b we prove

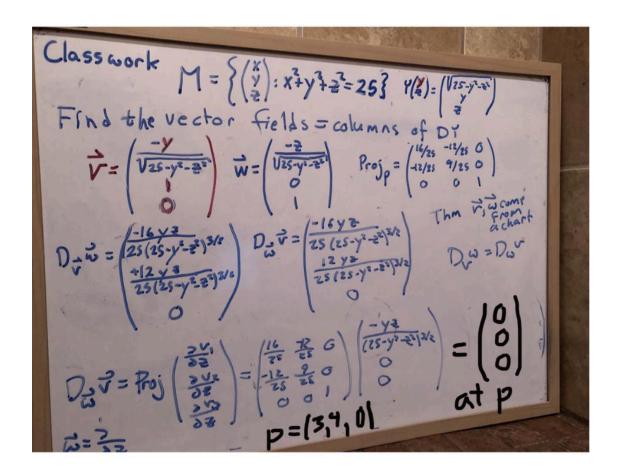
Thm: inner product rule for covariant differentiation  $v(g(w,z))=g(D_v w,z)+g(v,D_v z)$ 





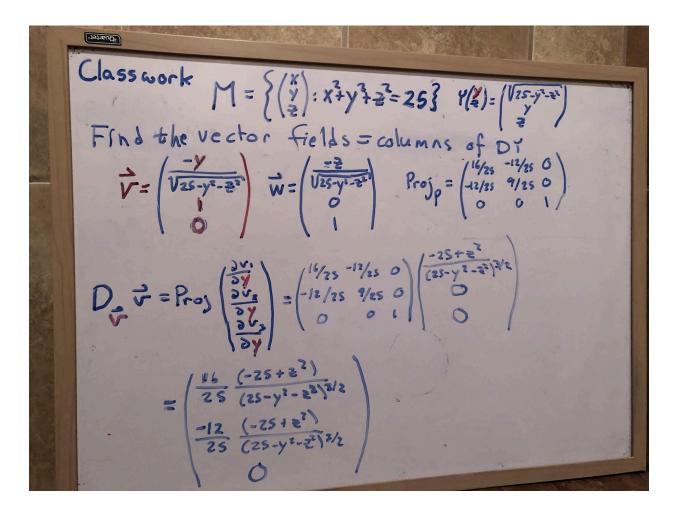
HW7: Classwork1: Recall HW6 above in Part I where we found the vector fields corresponding to the two columns of DY of the patch and called the one vector field v and the other w. Using the the Projection map, you found D\_v w at p. Now continue: 1a) find D\_w v at p and observe it agrees with D\_v w 1b) find D\_v v at p

In Video **DiffonMPart6a** we complete the classwork 1a:



Note  $D_v w = D_w v$  when v and w are columns of a chart. This is essentially the same as saying that we can differentiate with respect to different variables in any order. They are not always equal to 0 at p.

In Video **DiffonMPart6b** we complete the classwork 1b



HW8: Classwork 2:
Continuing with v and w as in classwork 1 check
vg(v,w)= g(D\_v v,w) + g(v,D\_vw) at p
by finding the value on both sides.

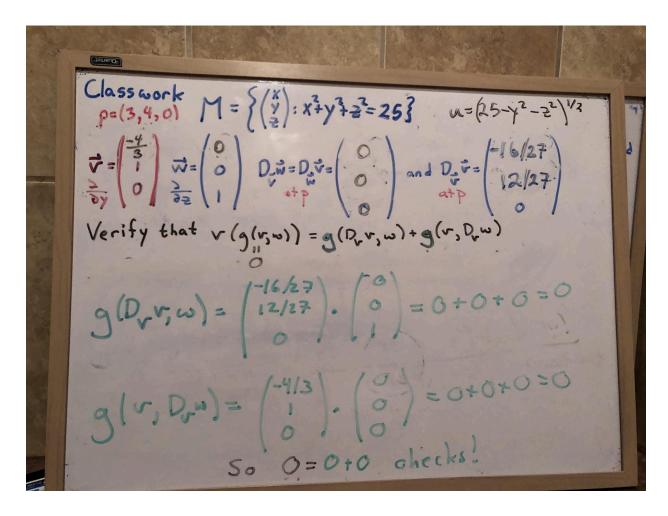
In Video <u>DiffonMPart6c</u> we complete classwork 2 as in the following photos:

Class work

$$p=(3,4,0)$$
  $M = \{\begin{pmatrix} x \\ y \end{pmatrix}: x^{2}+y^{2}=25\}$ 
 $w=(25-y^{2}-2^{2})^{1/2}$ 
 $\overrightarrow{v} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$ 
 $\overrightarrow{v} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$ 

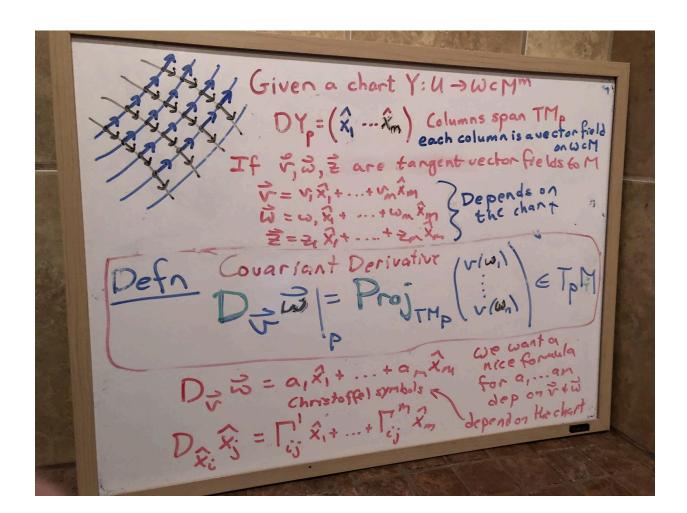
Class work

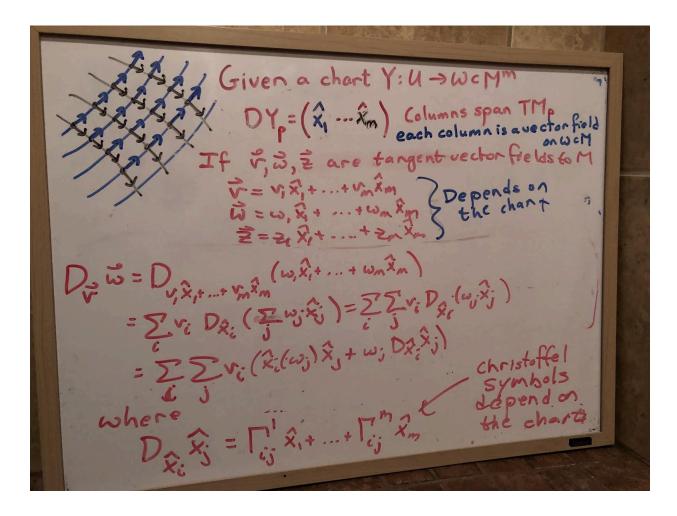
$$p=(3,4,0)$$
  $M = \{\begin{pmatrix} x \\ y \\ z \end{pmatrix}: x^{2}+y^{2}+z^{2}=25\}$   $u=(25-y^{2}-z^{2})^{1/2}$ 
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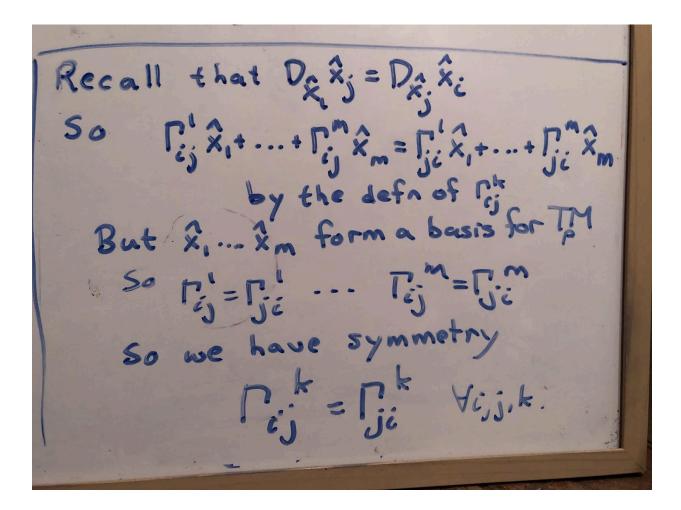
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In Video <u>DiffonMPart7a</u> we introduce the Christoffel Symbols:



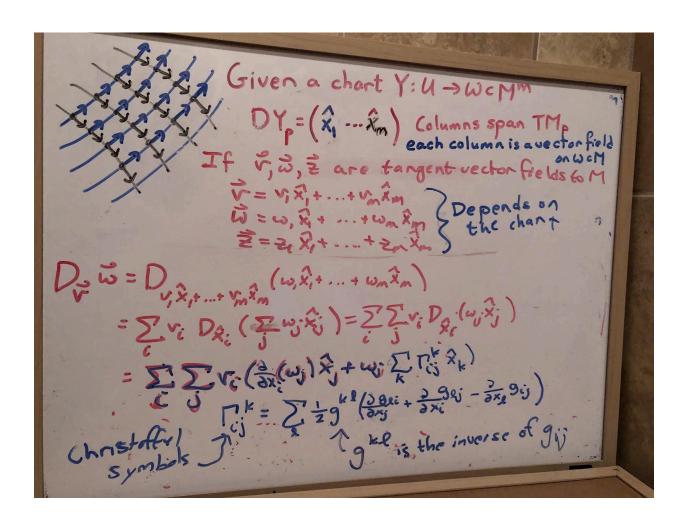


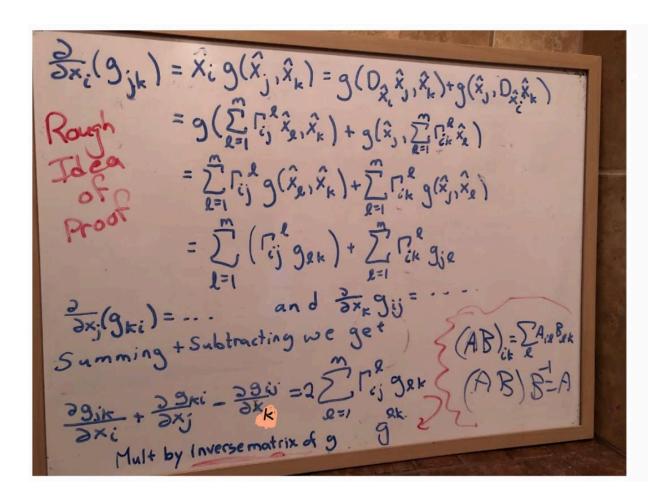
Not mentioned in the video is the symmetry of the Christoffel Symbols:



Also not mentioned is that these Christoffel symbols are the entries of a tensor. A tensor is a more general notion than a matrix. It includes matrices which have only two indices (like for example the metric tensor g\_ij). Tensors can also have more indices ijk or ijkl or even more. When multiplying tensors you have to indicate which indices are involved. You will see this later when you learn about the curvature tensor.

In Video <u>DiffonMPart7b</u> we present a formula for the Christoffel symbols depending on a metric tensor:





The proof of the formula for Christoffel Symbols also uses the symmetry when cancelling terms after subtracting.

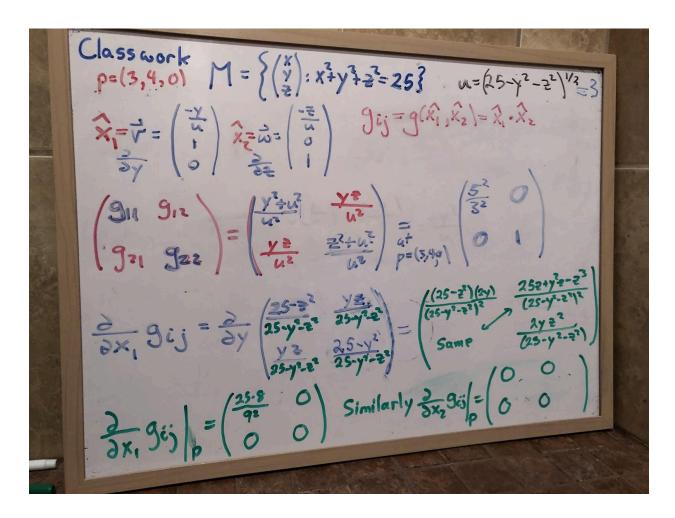
# HW9: Classwork 3

3) Use the formula for the Christoffel symbols as sums of derivatives of g\_ij to find D\_v w at p and check your answer with your earlier classwork where you found D\_v w at p already.

In Video <u>DiffonMPart8a</u> we start the classwork:

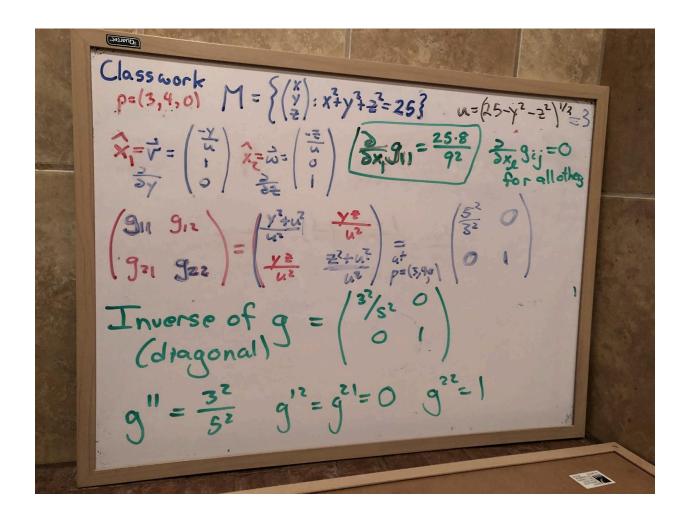
Class work

$$p=(3,4,0)$$
 $M = \{\begin{pmatrix} x \\ y \end{pmatrix} : x^{2}+y^{3}+z^{2}=25\}$ 
 $x_{1}=x^{2}=\begin{pmatrix} -\frac{1}{2}x \\ \frac{1}{2}x \end{pmatrix}$ 
 $x_{2}=x^{2}=\begin{pmatrix} -\frac{1}{2}x \\ \frac{1}{2}x \end{pmatrix}$ 
 $x_{3}=x^{2}=\begin{pmatrix} -\frac{1}{2}x \\ \frac{1}{2}x \end{pmatrix}$ 
 $x_{4}=x^{2}=\begin{pmatrix} -\frac{1}{2}x \\ \frac{1}{2}x \end{pmatrix}$ 
 $x_{5}=x^{2}=\begin{pmatrix} -\frac{1}{2}x \\ \frac{1}x \end{pmatrix}$ 
 $x_{5}=x^{2}=\begin{pmatrix} -\frac{1}{$ 

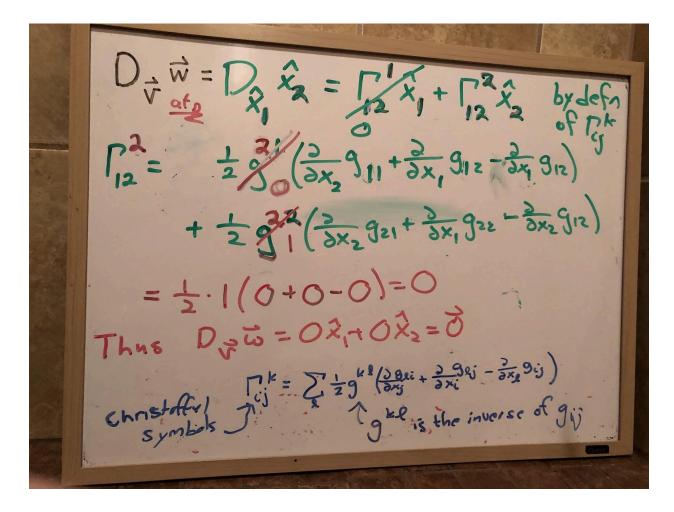


The green part of the second photo is not in the video. It is just taking the partial derivatives in every entry and then evaluating at p.

In Video <u>DiffonMPart8b</u> we finish the classwork:



 $D_{r} \vec{w} = D_{x} \hat{x}_{x} = \Gamma_{12} \hat{x}_{1} + \Gamma_{12} \hat{x}_{2} \quad \text{bydefn}$   $\Gamma_{12}^{l} = \frac{1}{2} g^{1} \left( \frac{\partial}{\partial x_{2}} g_{11} + \frac{\partial}{\partial x_{1}} g_{12} - \frac{\partial}{\partial x_{1}} g_{12} \right)$   $+ \frac{1}{2} g^{1/2} \left( \frac{\partial}{\partial x_{2}} g_{21} + \frac{\partial}{\partial x_{1}} g_{22} - \frac{\partial}{\partial x_{2}} g_{12} \right)$   $= \frac{1}{2} \left( \frac{3^{2}}{5^{2}} \right) \left( 0 + 0 - 0 \right) = 0$   $= \frac{1}{2} \left( \frac{3^{2}}{5^{2}} \right) \left( 0 + 0 - 0 \right) = 0$   $= \frac{1}{2} \left( \frac{3^{2}}{5^{2}} \right) \left( 0 + 0 - 0 \right) = 0$   $= \frac{1}{2} \left( \frac{3^{2}}{5^{2}} \right) \left( 0 + 0 - 0 \right) = 0$   $= \frac{1}{2} \left( \frac{3^{2}}{5^{2}} \right) \left( 0 + 0 - 0 \right) = 0$   $= \frac{1}{2} \left( \frac{3^{2}}{5^{2}} \right) \left( 0 + 0 - 0 \right) = 0$   $= \frac{1}{2} \left( \frac{3^{2}}{5^{2}} \right) \left( 0 + 0 - 0 \right) = 0$   $= \frac{1}{2} \left( \frac{3^{2}}{5^{2}} \right) \left( 0 + 0 - 0 \right) = 0$   $= \frac{1}{2} \left( \frac{3^{2}}{5^{2}} \right) \left( 0 + 0 - 0 \right) = 0$   $= \frac{1}{2} \left( \frac{3^{2}}{5^{2}} \right) \left( 0 + 0 - 0 \right) = 0$   $= \frac{1}{2} \left( \frac{3^{2}}{5^{2}} \right) \left( 0 + 0 - 0 \right) = 0$   $= \frac{1}{2} \left( \frac{3^{2}}{5^{2}} \right) \left( 0 + 0 - 0 \right) = 0$   $= \frac{1}{2} \left( \frac{3^{2}}{5^{2}} \right) \left( 0 + 0 - 0 \right) = 0$   $= \frac{1}{2} \left( \frac{3^{2}}{5^{2}} \right) \left( 0 + 0 - 0 \right) = 0$   $= \frac{1}{2} \left( \frac{3^{2}}{5^{2}} \right) \left( 0 + 0 - 0 \right) = 0$   $= \frac{1}{2} \left( \frac{3^{2}}{5^{2}} \right) \left( 0 + 0 - 0 \right) = 0$   $= \frac{1}{2} \left( \frac{3^{2}}{5^{2}} \right) \left( 0 + 0 - 0 \right) = 0$   $= \frac{1}{2} \left( \frac{3^{2}}{5^{2}} \right) \left( 0 + 0 - 0 \right) = 0$   $= \frac{1}{2} \left( \frac{3^{2}}{5^{2}} \right) \left( 0 + 0 - 0 \right) = 0$   $= \frac{1}{2} \left( \frac{3^{2}}{5^{2}} \right) \left( 0 + 0 - 0 \right) = 0$   $= \frac{1}{2} \left( \frac{3^{2}}{5^{2}} \right) \left( 0 + 0 - 0 \right) = 0$   $= \frac{1}{2} \left( \frac{3^{2}}{5^{2}} \right) \left( 0 + 0 - 0 \right) = 0$   $= \frac{1}{2} \left( \frac{3^{2}}{5^{2}} \right) \left( 0 + 0 - 0 \right) = 0$   $= \frac{1}{2} \left( \frac{3^{2}}{5^{2}} \right) \left( \frac{3^{2}}{5$ 



Note that solutions were provided for all the homework, but be sure to ask questions if you are unsure of something or see a possible error in the videos.

A cool video I found on covariant differentiation.