Differential Geometry in Physics

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Preface

These notes were developed as a supplement to a course on Differential Geometry at the advanced undergraduate, first year graduate level, which the author has taught for several years. There are many excellent texts in Differential Geometry but very few have an early introduction to differential forms and their applications to Physics. It is the purpose of these notes to bridge some of these gaps and thus help the student get a more profound understanding of the concepts involved. We also provide a bridge between the very practical formulation of classical differential geometry and the more elegant but less intuitive modern formulation of the subject. In particular, the central topic of curvature is presented in three different but equivalent formalisms.

These notes should be accessible to students who have completed traditional training in Advanced Calculus, Linear Algebra, and Differential Equations. Students who master the entirety of this material will have gained enough background to begin a formal study of the General Theory of Relativity.

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Chapter 1

Vectors and Curves

1.1 Tangent Vectors

1.1 Definition Euclidean n-space $\mathbb{R}^n$ is defined as the set of ordered n-tuples $p = (p^1, \ldots, p^n)$, where $p^i \in \mathbb{R}$, for each $i = 1, \ldots, n$.

We may associate $p$ with the position vector of a point $p(p^1, \ldots, p^n)$ in n-space. Given any two n-tuples $p = (p^1, \ldots, p^n)$, $q = (q^1, \ldots, q^n)$ and any real number $c$, we define two operations:

\[
p + q = (p^1 + q^1, \ldots, p^n + q^n),
\]

\[
cp = (cp^1, \ldots, cp^n).
\]

These two operations of vector sum and multiplication by a scalar satisfy all the 8 properties needed to give $\mathbb{R}^n$ a natural structure of a vector space.

1.2 Definition Let $x^i$ be the real valued functions in $\mathbb{R}^n$ such that $x^i(p) = p^i$ for any point $p = (p^1, \ldots, p^n)$. The functions $x^i$ are then called the natural coordinates of the point $p$. When the dimension of the space $n = 3$, we often write: $x^1 = x$, $x^2 = y$ and $x^3 = z$.

1.3 Definition A real valued function in $\mathbb{R}^n$ is of class $C^r$ if all the partial derivatives of the function up to order $r$ exist and are continuous. The space of infinitely differentiable (smooth) functions will be denoted by $C^\infty(\mathbb{R}^n)$.

In calculus, vectors are usually regarded as arrows characterized by a direction and a length. Vectors as thus considered as independent of their location in space. Because of physical and mathematical reasons, it is advantageous to introduce a notion of vectors that does depend on location. For example, if the vector is to represent a force acting on a rigid body, then the resulting equations of motion will obviously depend on the point at which the force is applied.

In a later chapter we will consider vectors on curved spaces. In these cases the positions of the vectors are crucial. For instance, a unit vector pointing north at the earth’s equator is not at all the same as a unit vector pointing north at the tropic of Capricorn. This example should help motivate the following definition.

1.4 Definition A tangent vector $X_p$ in $\mathbb{R}^n$, is an ordered pair $\{x, p\}$. We may regard $x$ as an ordinary advanced calculus “arrow-vector” and $p$ is the position vector of the foot of the arrow.

In these notes we will use the following index conventions:

- Indices such as $i, j, k, l, m, n$, run from 1 to $n$.
- Indices such as $\mu, \nu, \rho, \sigma$, run from 0 to $n$.
- Indices such as $\alpha, \beta, \gamma, \delta$, run from 1 to 2.
CHAPTER 1. VECTORS AND CURVES

The collection of all tangent vectors at a point \( p \in \mathbb{R}^n \) is called the tangent space at \( p \) and will be denoted by \( T_p(\mathbb{R}^n) \). Given two tangent vectors \( X_p, Y_p \) and a constant \( c \), we can define new tangent vectors at \( p \) by \( (X + Y)_p = X_p + Y_p \) and \( (cX)_p = cX_p \). With this definition, it is clear that for each point \( p \), the corresponding tangent space \( T_p(\mathbb{R}^n) \) at that point has the structure of a vector space. On the other hand, there is no natural way to add two tangent vectors at different points.

The set \( TR^n \) consisting of the union of all tangent spaces at all points in \( \mathbb{R}^n \) is called the tangent bundle. This object is not a vector space, but as we will see later it has much more structure than just a set.

1.5 Definition A vector field \( X \) in \( U \subseteq \mathbb{R}^n \) is a smooth function from \( U \) to \( T(U) \).

We may think of a vector field as a smooth assignment of a tangent vector \( X_p \) to each point in \( U \). More specifically, a vector field is a function from the base space into the tangent bundle - this is called a section of the bundle.

The difference between a tangent vector and a vector field is that in the latter case, the coefficients \( a^i \) are smooth functions of \( x^i \). Since in general there are not enough dimensions to depict a tangent bundle and vector fields as sections thereof, we use abstract diagrams such as shown Figure ?? in such a picture, the base space \( M \) (in this case \( M = \mathbb{R}^n \)) is compressed into the continuum at the bottom of the picture in which several points \( p_1 \ldots p_k \) are shown. To each such point one attaches a tangent space. Here, the tangent spaces are just copies of \( \mathbb{R}^n \) shown as vertical fibers in the diagram. The vector component \( x^i \) of a tangent vector at the point \( p \) is depicted as an arrow embedded in the fiber. The union of all such fibers constitutes the tangent bundle \( TM = TR^n \). A section of the bundle, that is, a function from the base space into the bundle, amounts to assigning a tangent vector to every point in the the base. It is required that such assignment of vectors is done in a smooth way so that there are no major "changes" of the vector field between nearby points.

Given any two vector fields \( X \) and \( Y \) and any smooth function \( f \), we can define new vector fields \( X + Y \) and \( fX \) by

\[
(X + Y)_p = X_p + Y_p \\
(fX)_p = fX_p
\]  

Remark Since the space of smooth functions is not a field but only a ring, the operations above give the space of vector fields the structure of a ring module. The subscript notation \( X_p \) to indicate
The location of a tangent vector is sometimes cumbersome but necessary to distinguish them from vector fields.

Vector fields are essential objects in physical applications. If we consider the flow of a fluid in a region, the velocity vector field indicates the speed and direction of the flow of the fluid at that point. Other examples of vector fields in classical physics are the electric, magnetic and gravitational fields. The vector field in figure ?? represents a magnetic field around an electrical wire pointing out of the page.

1.6 Definition Let \( X_p = \{ x, p \} \) be a tangent vector in an open neighborhood \( U \) of a point \( p \in \mathbb{R}^n \) and let \( f \) be a \( C^\infty \) function in \( U \). The directional derivative of \( f \) at the point \( p \), in the direction of \( x \), is defined by

\[
X_p(f) = \nabla f(p) \cdot x, \tag{1.3}
\]

where \( \nabla f(p) \) is the gradient of the function \( f \) at the point \( p \).

The notation

\[
X_p(f) \equiv \nabla X_p f
\]

is also used commonly. This notation emphasizes that in differential geometry, we may think of a tangent vector at a point as an operator on the space of smooth functions in a neighborhood of the point. The operator assigns to a function the directional derivative of that function in the direction of the vector. Here we need not assume as in calculus that the direction vectors have unit length.

It is easy to generalize the notion of directional derivatives to vector fields by defining

\[
X(f) \equiv \nabla X f = \nabla f \cdot x, \tag{1.4}
\]

where the function \( f \) and the components of \( x \) depend smoothly on the points of \( \mathbb{R}^n \).

The tangent space at a point \( p \) in \( \mathbb{R}^n \) can be envisioned as another copy of \( \mathbb{R}^n \) superimposed at the point \( p \). Thus, at a point \( p \) in \( \mathbb{R}^2 \), the tangent space consist of the point \( p \) and a copy of the vector space \( \mathbb{R}^2 \) attached as a "tangent plane" at the point \( p \). Since the base space is a flat 2-dimensional continuum, the tangent plane for each point appears indistinguishable from the base space as in figure ??.

Later we will define the tangent space for a curved continuum such as a surface in \( \mathbb{R}^3 \) as shown in figure ???. In this case, the tangent space at a point \( p \) consists of the vector space of all vectors actually tangent to the surface at the given point.

1.7 Proposition If \( f, g \in C^\infty \mathbb{R}^n \), \( a, b \in \mathbb{R} \), and \( X \) is a vector field, then

\[
X(af + bg) = aX(f) + bX(g) \tag{1.5}
\]

\[
X(fg) = fX(g) + gX(f)
\]
Proof First, let us develop an mathematical expression for tangent vectors and vector fields that will facilitate computation.

Let \( p \in U \) be a point and let \( x^i \) be the coordinate functions in \( U \). Suppose that \( X_p = (x, p) \), where the components of the Euclidean vector \( x \) are \( (v^1, \ldots, v^n) \). Then, for any function \( f \), the tangent vector \( X_p \) operates on \( f \) according to the formula

\[
X_p(f) = \sum_{i=1}^{n} v^i \left( \frac{\partial f}{\partial x^i} \right)(p).
\] (1.6)

It is therefore natural to identify the tangent vector \( X_p \) with the differential operator

\[
X_p = \sum_{i=1}^{n} v^i \left( \frac{\partial}{\partial x^i} \right)_p \quad (1.7)
\]

\[
X_p = v^1 \left( \frac{\partial}{\partial x^1} \right)_p + \cdots + v^n \left( \frac{\partial}{\partial x^n} \right)_p.
\]

Notation: We will be using Einstein’s convention to suppress the summation symbol whenever an expression contains a repeated index. Thus, for example, the equation above could be simply written as

\[
X_p = v^i \left( \frac{\partial}{\partial x^i} \right)_p. \quad (1.8)
\]

This equation implies that the action of the vector \( X_p \) on the coordinate functions \( x^i \) yields the components \( a^i \) of the vector. In elementary treatments, vectors are often identified with the components of the vector and this may cause some confusion.

The quantities

\[
\left\{ \left( \frac{\partial}{\partial x^1} \right)_p, \ldots, \left( \frac{\partial}{\partial x^n} \right)_p \right\}
\]

form a basis for the tangent space \( T_p(\mathbb{R}^n) \) at the point \( p \), and any tangent vector can be written as a linear combination of these basis vectors. The quantities \( v^i \) are called the contravariant components of the tangent vector. Thus, for example, the Euclidean vector in \( \mathbb{R}^3 \)

\[
x = 3i + 4j - 3k
\]

located at a point \( p \), would correspond to the tangent vector

\[
X_p = 3 \left( \frac{\partial}{\partial x} \right)_p + 4 \left( \frac{\partial}{\partial y} \right)_p - 3 \left( \frac{\partial}{\partial z} \right)_p.
\]

Let \( X = v^i \frac{\partial}{\partial x^i} \) be an arbitrary vector field and let \( f \) and \( g \) be real-valued functions. Then

\[
X(af + bg) = v^i \frac{\partial}{\partial x^i}(af + bg)
\]

\[
= v^i \frac{\partial}{\partial x^i}(af) + v^i \frac{\partial}{\partial x^i}(bg)
\]

\[
= av^i \frac{\partial f}{\partial x^i} + bv^i \frac{\partial g}{\partial x^i}
\]

\[
= aX(f) + bX(g).
\]

Similarly,
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\[ X(fg) = v^i \frac{\partial}{\partial x^i}(fg) = v^i f \frac{\partial}{\partial x^i} g + v^i g \frac{\partial}{\partial x^i} f = v^i f \frac{\partial g}{\partial x^i} + g^i \frac{\partial f}{\partial x^i} = fX(g) + gX(f). \]

Any quantity in Euclidean space which satisfies relations \( ? \) is called a linear derivation on the space of smooth functions. The word linear here is used in the usual sense of a linear operator in linear algebra, and the word derivation means that the operator satisfies Leibnitz’ rule.

The proof of the following proposition is slightly beyond the scope of this course, but the proposition is important because it characterizes vector fields in a coordinate-independent manner.

1.8 Proposition Any linear derivation on \( C^\infty(\mathbb{R}^n) \) is a vector field.

This result allows us to identify vector fields with linear derivations. This step is a big departure from the usual concept of a “calculus” vector. To a differential geometer, a vector is a linear operator whose inputs are functions and the output are functions which at each point represent the directional derivative in the direction of the Euclidean vector.

1.9 Example Given the point \( p(1,1) \), the Euclidean vector \( \mathbf{x} = \langle 3, 4 \rangle \) and the function \( f(x,y) = x^2 + y^2 \), we associate \( \mathbf{x} \) with the tangent vector

\[ X_p = 3 \frac{\partial}{\partial x} + 4 \frac{\partial}{\partial y}. \]

Then,

\[ X_p(f) = 3 \left( \frac{\partial f}{\partial x} \right)_p + 4 \left( \frac{\partial f}{\partial y} \right)_p, \]

\[ = 3(2x)p + 4(2y)p, \]

\[ = 3(2) + 4(2) = 14. \]

1.10 Example Let \( f(x,y,z) = xy^2z^3 \) and \( \mathbf{x} = \langle 3x, 2y, z \rangle \). Then

\[ X(f) = 3x \left( \frac{\partial f}{\partial x} \right) + 2y \left( \frac{\partial f}{\partial y} \right) + z \left( \frac{\partial f}{\partial z} \right), \]

\[ = 3x(y^2z^3) + 2y(2xyz^3) + z(3xy^2z^2), \]

\[ = 3xy^2z^3 + 4xyz^3 + 3xy^2z^3 = 10xy^2z^3. \]
1.2 Curves in $\mathbb{R}^3$

1.11 Definition A curve $\alpha(t)$ in $\mathbb{R}^3$ is a $C^\infty$ map from an interval $I \in \mathbb{R}$ into $\mathbb{R}^3$. The curve assigns to each value of a parameter $t \in \mathbb{R}$, a point $(\alpha^1(t), \alpha^2(t), \alpha^3(t)) \in \mathbb{R}^3$.

$$I \in \mathbb{R} \overset{\alpha}{\mapsto} \mathbb{R}^3 \quad t \mapsto \alpha(t) = (\alpha^1(t), \alpha^2(t), \alpha^3(t))$$

One may think of the parameter $t$ as representing time, and the curve $\alpha$ as representing the trajectory of a moving point particle. In these notes we also use classical notation for the position vector

$$x(t) = (x^1(t), x^2(t), x^3(t)), \quad (1.9)$$

which is more prevalent in vector calculus and elementary physics textbooks. Of course, what this notation really means is

$$x^i(t) = (x^i \circ \alpha)(t), \quad (1.10)$$

where $x^i$ are the coordinate slot functions in an open set in $\mathbb{R}^3$.

1.12 Example Let

$$\alpha(t) = (a_1t + b_1, a_2t + b_2, a_3t + b_3). \quad (1.11)$$

This equation represents a straight line passing through the point $p = (b_1, b_2, b_3)$, in the direction of the vector $v = (a_1, a_2, a_3)$.

1.13 Example Let

$$\alpha(t) = (a \cos \omega t, a \sin \omega t, bt). \quad (1.12)$$

This curve is called a circular helix. Geometrically, we may view the curve as the path described by the hypotenuse of a triangle with slope $b$, which is wrapped around a circular cylinder of radius $a$. The projection of the helix onto the $xy$-plane is a circle and the curve rises at a constant rate in the $z$-direction (See Figure ??). Similarly, The equation $\alpha(t) = (a \cosh \omega t, a \sinh \omega t, bt)$ is called a hyperbolic "helix." It represents the graph of curve that wraps around a hyperbolic cylinder rising at a constant rate.

![Figure 1.4: a) Circular Helix. b) Temple of Viviani](image)

1.14 Example Let
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$$\alpha(t) = (a(1 + \cos t), a \sin t, 2a \sin(t/2)).$$ \hspace{1cm} (1.13)

This curve is called the Temple of Viviani. Geometrically, this is the curve of intersection of a sphere $x^2 + y^2 + z^2 = 4a^2$ of radius $2a$, and the cylinder $x^2 + y^2 = 2ax$ of radius $a$ with a generator tangent to the diameter of the sphere along the $z$-axis (See Figure ??).

The Temple of Viviani is of historical interest in the development of calculus. The problem was posed anonymously by Viviani to Leibnitz, to determine on the surface of a semi-sphere, four identical windows, in such a way that the remaining surface be equivalent to a square. It appears as if Viviani was challenging the effectiveness of the new methods of calculus against the power of traditional geometry.

It is said that Leibnitz understood the nature of the challenge and solved the problem in one day. Not knowing the proposer of the enigma, he sent the solution to his Serenity Ferdinando, as he guessed that the challenge came from prominent Italian mathematicians. Upon receipt of the solution by Leibnitz, Viviani posted a mechanical solution solution without proof. He described it as using a boring device to remove from a semisphere, the surface area cut by two cylinders with half the radius, and which are tangential to a diameter of the base. Upon realizing this could not physically be rendered as a temple since the roof surface would rest on only four points, Viviani no longer spoke of a temple but referred to the shape as a ”sail.”

1.15 Definition Let $\alpha : I \to \mathbb{R}^3$ be a curve in $\mathbb{R}^3$ given in components as above $\alpha = (\alpha^1, \alpha^2, \alpha^3)$. For each point $t \in I$ we define the velocity of the curve to be the tangent vector

$$\alpha'(t) = \left(\frac{d\alpha^1}{dt}, \frac{d\alpha^2}{dt}, \frac{d\alpha^3}{dt}\right)_{\alpha(t)}.$$ \hspace{1cm} (1.14)

At each point of the curve, the velocity vector is tangent to the curve and thus the velocity constitutes a vector field representing the velocity flow along that curve. In a similar manner the second derivative $\alpha''(t)$ is a vector field called the acceleration along the curve. The length $v = ||\alpha'(t)||$ of the velocity vector is called the speed of the curve. The classical components of the velocity vector are simply given by

$$v(t) = \mathbf{x} \equiv \frac{d\mathbf{x}}{dt} = \left(\frac{dx^1}{dt}, \frac{dx^2}{dt}, \frac{dx^3}{dt}\right),$$ \hspace{1cm} (1.15)

and the speed is

$$v = \sqrt{\left(\frac{dx^1}{dt}\right)^2 + \left(\frac{dx^2}{dt}\right)^2 + \left(\frac{dx^3}{dt}\right)^2}.$$ \hspace{1cm} (1.16)

As is well known, the vector form of the equation of the line ?? can be written as $\mathbf{x}(t) = \mathbf{p} + t\mathbf{v}$, which is consistent with the Euclidean axiom stating that given a point and a direction, there is only one line passing through that point in that direction. In this case, the velocity $\mathbf{x} = \mathbf{v}$ is constant and hence the acceleration $\mathbf{x} = 0$. This is as one would expect from Newton’s law of inertia.

The differential $d\mathbf{x}$ of the position vector given by

$$d\mathbf{x} = (dx^1, dx^2, dx^3) = \left(\frac{dx^1}{dt}, \frac{dx^2}{dt}, \frac{dx^3}{dt}\right) dt.$$ \hspace{1cm} (1.17)
which appears in line integrals in advanced calculus is some sort of an infinitesimal tangent vector. The norm $\|dx\|$ of this infinitesimal tangent vector is called the differential of arclength $ds$. Clearly, we have

$$ds = \|dx\| = vdt. \quad (1.18)$$

If one identifies the parameter $t$ as time in some given units, what this says is that for a particle moving along a curve, the speed is the rate of change of the arclength with respect to time. This is intuitively exactly what one would expect.

As we will see later in this text, the notion of infinitesimal objects needs to be treated in a more rigorous mathematical setting. At the same time, we must not discard the great intuitive value of this notion as envisioned by the masters who invented Calculus, even at the risk of some possible confusion! Thus, whereas in the more strict sense of modern differential geometry, the velocity is a tangent vector and hence it is a differential operator on the space of functions, the quantity $dx$ can be viewed as a traditional vector which, at the infinitesimal level is a linear approximation to the curve, and points tangentially in the direction of $v$.

For any smooth function $f : \mathbb{R}^3 \to \mathbb{R}$, we formally define the action of the velocity vector field $\alpha'(t)$ as a linear derivation by the formula

$$\alpha'(t)(f) \mid_{\alpha(t)} = \left. \frac{d}{dt} (f \circ \alpha) \right|_t. \quad (1.19)$$

The modern notation is more precise, since it takes into account that the velocity has a vector part as well as point of application. Given a point on the curve, the velocity of the curve acting on a function, yields the directional derivative of that function in the direction tangential to the curve at the point in question. The diagram in figure ?? below provides a more visual interpretation of the velocity vector formula ?? as a linear mapping between tangent spaces.

Figure 1.5: Velocity Vector Operator

The map $\alpha(t)$ from $\mathbb{R}$ to $\mathbb{R}^3$ induces a map $\alpha_*$ from the tangent space of $\mathbb{R}$ to the tangent space of $\mathbb{R}^3$. The image $\alpha_*(\frac{d}{dt})$ in $T\mathbb{R}^3$ of the tangent vector $\frac{d}{dt}$ is what we call $\alpha'(t)$.

$$\alpha_*(\frac{d}{dt}) = \alpha'(t).$$

The map $\alpha_*$ on the tangent spaces induced by the curve $\alpha$ is called the push-forward. Many authors use the notation $d\alpha$ to denote the push-forward, but we prefer to avoid this notation for now because most students fresh out of advanced calculus have not yet been introduced to the interpretation of the differential as a linear map on tangent spaces.

Since $\alpha'(t)$ is a tangent vector in $\mathbb{R}^3$, it acts on functions in $\mathbb{R}^3$. The action of $\alpha'(t)$ on a function $f$ on $\mathbb{R}^3$ is the same as the action of $\frac{d}{dt}$ on the composition $f \circ \alpha$. In particular, if we apply $\alpha'(t)$ to the coordinate functions $x^i$, we get the components of the the tangent vector

$$\alpha'(t)(x^i) \mid_{\alpha(t)} = \left. \frac{d}{dt} (x^i \circ \alpha) \right|_t. \quad (1.20)$$
1.2. CURVES IN $\mathbb{R}^3$

To unpack the above discussion in the simplest possible terms, we associate with the classical velocity vector $\mathbf{v} = \dot{\mathbf{x}}$ a linear derivation $\alpha'(t)$ given by

$$\alpha'(t) = \frac{dx^1}{dt} \frac{\partial}{\partial x^1} + \frac{dx^2}{dt} \frac{\partial}{\partial x^2} + \frac{dx^3}{dt} \frac{\partial}{\partial x^3}.$$  

So, given a real valued function on $\mathbb{R}^3$, the action of the velocity vector is given by the chain rule

$$\alpha'(t)(f) = \frac{\partial f}{\partial x^1} \frac{dx^1}{dt} + \frac{\partial f}{\partial x^2} \frac{dx^2}{dt} + \frac{\partial f}{\partial x^3} \frac{dx^3}{dt} = \nabla f \cdot \mathbf{v}.$$  

1.16 Definition

If $t = t(s)$ is a smooth, real valued function and $\alpha(t)$ is a curve in $\mathbb{R}^3$, we say that the curve $\beta(s) = \alpha(t(s))$ is a reparametrization of $\alpha$.

A common reparametrization of curve is obtained by using the arclength as the parameter. Using this reparametrization is quite natural, since we know from basic physics that the rate of change of the arclength is what we call speed $v = \frac{ds}{dt} = \|\alpha'(t)\|$.  

The arc length is obtained by integrating the above formula

$$s = \int \|\alpha'(t)\| \, dt = \int \sqrt{\left(\frac{dx^1}{dt}\right)^2 + \left(\frac{dx^2}{dt}\right)^2 + \left(\frac{dx^3}{dt}\right)^2} \, dt \tag{1.22}$$

In practice it is typically difficult to actually find an explicit arclength parametrization of a curve since not only does one have to calculate the integral, but also one needs to be able to find the inverse function $t$ in terms of $s$. On the other hand, from a theoretical point of view, arclength parametrizations are ideal since any curve so parametrized has unit speed. The proof of this fact is a simple application of the chain rule and the inverse function theorem.

$$\beta'(s) = [\alpha(t(s))]' = \alpha'(t(s)) t'(s) = \alpha'(t(s)) \frac{1}{s'(t(s))} = \frac{\alpha'(t(s))}{\|\alpha'(t(s))\|},$$

and any vector divided by its length is a unit vector. Leibnitz notation makes this even more self evident

$$\frac{d\mathbf{x}}{ds} = \frac{d\mathbf{x}}{dt} \frac{dt}{ds} = \frac{d\mathbf{x}}{dt} \frac{1}{\|\frac{d\mathbf{x}}{dt}\|} = \frac{d\mathbf{x}}{\| \frac{d\mathbf{x}}{dt} \|}$$

1.17 Example  Let $\alpha(t) = (a \cos \omega t, a \sin \omega t, bt)$. Then

$$\mathbf{v}(t) = (-a\omega \sin \omega t, a\omega \cos \omega t, b),$$
\[ s(t) = \int_0^t \sqrt{(-a\omega \sin \omega u)^2 + (a\omega \cos \omega u)^2 + b^2} \, du \]

\[ = \int_0^t \sqrt{a^2 \omega^2 + b^2} \, du \]

\[ = ct, \text{ where, } c = \sqrt{a^2 \omega^2 + b^2}. \]

The helix of unit speed is then given by

\[ \beta(s) = (a \cos \frac{\omega s}{c}, a \sin \frac{\omega s}{c}, b \omega s \frac{1}{c}). \]

**Frenet Frames**

Let \( \beta(s) \) be a curve parametrized by arc length and let \( T(s) \) be the vector \( T(s) = \beta'(s). \)

The vector \( T(s) \) is tangential to the curve and it has unit length. Hereafter, we will call \( T \) the **unit tangent** vector. Differentiating the relation

\[ T \cdot T = 1, \]

we get

\[ 2T \cdot T' = 0, \]

so we conclude that the vector \( T' \) is orthogonal to \( T \). Let \( N \) be a unit vector orthogonal to \( T \), and let \( \kappa \) be the scalar such that

\[ T'(s) = \kappa N(s). \]

We call \( N \) the **unit normal** to the curve, and \( \kappa \) the **curvature**. Taking the length of both sides of last equation, and recalling that \( N \) has unit length, we deduce that

\[ \kappa = \|T'(s)\|. \]

It makes sense to call \( \kappa \) the curvature since, if \( T \) is a unit vector, then \( T'(s) \) is not zero only if the direction of \( T \) is changing. The rate of change of the direction of the tangent vector is precisely what one would expect to be a measure how much a curve is curving. In particular, if \( T' = 0 \) at a particular point, we expect that at that point, the curve is locally well approximated by a straight line.

We now introduce a third vector

\[ B = T \times N, \]

which we will call the **binormal** vector. The triplet of vectors \((T, N, B)\) forms an orthonormal set; that is,

\[ T \cdot T = N \cdot N = B \cdot B = 1 \]

\[ T \cdot N = T \cdot B = N \cdot B = 0. \]

If we differentiate the relation \( B \cdot B = 1 \), we find that \( B \cdot B' = 0 \), hence \( B' \) is orthogonal to \( B \). Furthermore, differentiating the equation \( T \cdot B = 0 \), we get

\[ B' \cdot T + B \cdot T' = 0. \]

rewriting the last equation

\[ B' \cdot T = -T' \cdot B = -\kappa N \cdot B = 0, \]
we also conclude that $B'$ must also be orthogonal to $T$. This can only happen if $B'$ is orthogonal to the $TB$-plane, so $B'$ must be proportional to $N$. In other words, we must have

$$B'(s) = -\tau N(s) \quad (1.30)$$

for some quantity $\tau$, which we will call the torsion. The torsion is similar to the curvature in the sense that it measures the rate of change of the binormal. Since the binormal also has unit length, the only way one can have a non-zero derivative is if $B$ is changing directions. This means that if addition $B$ did not change directions, the vector would truly be a constant vector, so the curve would be a flat curve embedded into the $TN$-plane.

The quantity $B'$ then measures the rate of change in the up and down direction of an observer moving with the curve always facing forward in the direction of the tangent vector. The binormal $B$ is something like the flag in the back of a sand dune buggy.

The set of basis vectors $\{T, N, B\}$ is called the Frenet frame or the repère mobile (moving frame). The advantage of this basis over the fixed $\{\mathbf{i}, \mathbf{j}, \mathbf{k}\}$ basis is that the Frenet frame is naturally adapted to the curve. It propagates along the curve with the tangent vector always pointing in the direction of motion, and the normal and binormal vectors pointing in the directions in which the curve is tending to curve. In particular, a complete description of how the curve is curving can be obtained by calculating the rate of change of the frame in terms of the frame itself.

1.18 Theorem Let $\beta(s)$ be a unit speed curve with curvature $\kappa$ and torsion $\tau$. Then

$$
\begin{align*}
T' &= \kappa N \\
N' &= -\kappa T \\
B' &= -\tau N.
\end{align*}
\quad (1.31)
$$

Proof: We need only establish the equation for $N'$. Differentiating the equation $N \cdot N = 1$, we get $2N \cdot N' = 0$, so $N'$ is orthogonal to $N$. Hence, $N'$ must be a linear combination of $T$ and $B$.

$$N' = aT + bB.$$

Taking the dot product of last equation with $T$ and $B$ respectively, we see that

$$a = N' \cdot T, \quad b = N' \cdot B.$$

On the other hand, differentiating the equations $N \cdot T = 0$, and $N \cdot B = 0$, we find that

$$
\begin{align*}
N' \cdot T &= -N \cdot T' = -N \cdot (\kappa N) = -\kappa \\
N' \cdot B &= -N \cdot B' = -N \cdot (-\tau N) = \tau.
\end{align*}
$$

We conclude that $a = -\kappa$, $b = \tau$, and thus

$$N' = -\kappa T + \tau B.$$ 

The Frenet frame equations (1.31) can also be written in matrix form as shown below.

$$
\begin{bmatrix}
T \\
N \\
B
\end{bmatrix}' =
\begin{bmatrix}
0 & \kappa & 0 \\
-\kappa & 0 & \tau \\
0 & -\tau & 0
\end{bmatrix}
\begin{bmatrix}
T \\
N \\
B
\end{bmatrix}. 
\quad (1.32)$$
CHAPTER 1. VECTORS AND CURVES

The group-theoretic significance of this matrix formulation is quite important and we will come back to this later when we talk about general orthonormal frames. At this time, perhaps it suffices to point out that the appearance of an antisymmetric matrix in the Frenet equations is not at all coincidental.

The following theorem provides a computational method to calculate the curvature and torsion directly from the equation of a given unit speed curve.

1.19 Proposition Let $\beta(s)$ be a unit speed curve with curvature $\kappa > 0$ and torsion $\tau$. Then

$$\kappa = \|\beta''(s)\|$$
$$\tau = \frac{\beta' \cdot [\beta'' \times \beta''']}{\beta'' \cdot \beta''}$$

(1.33)

Proof: If $\beta(s)$ is a unit speed curve, we have $\beta'(s) = T$. Then

$$T' = \beta''(s) = \kappa N,$$
$$\beta'' \cdot \beta'' = (\kappa N) \cdot (\kappa N),$$
$$\beta'' \cdot \beta'' = \kappa^2$$
$$\kappa^2 = \|\beta''\|^2$$

$$\beta'''(s) = \kappa' N + \kappa N'$$
$$= \kappa' N + \kappa(\kappa T + \tau B)$$
$$= \kappa' N + -\kappa^2 T + \kappa \tau B.$$

$$\beta' \cdot [\beta'' \times \beta''']$$
$$= T \cdot [\kappa N \times (\kappa' N + -\kappa^2 T + \kappa \tau B)]$$
$$= T \cdot [\kappa^3 B + \kappa^2 \tau T]$$
$$= \kappa^2 \tau$$

$$\kappa' N + \kappa N' = \kappa' N + -\kappa^2 T + \kappa \tau B.$$

$$\kappa^2 = \|\beta''\|^2$$

$$\beta' \cdot [\beta'' \times \beta'''] = \frac{\kappa^2 \tau}{\beta'' \cdot \beta'''}$$

1.20 Example Consider a circle of radius $r$ whose equation is given by

$$\alpha(t) = (r \cos t, r \sin t, 0).$$

Then,

$$\alpha'(t) = (-r \sin t, r \cos t, 0)$$
$$\|\alpha'(t)\| = \sqrt{(-r \sin t)^2 + (r \cos t)^2 + 0^2}$$
$$= \sqrt{r^2 (\sin^2 t + \cos^2 t)}$$
$$= r.$$
is a unit speed reparametrization. The curvature of the circle can now be easily computed

\[
T = \beta'(s) = (-\sin s, \cos s, 0)
\]

\[
T' = \left(-\frac{1}{r}\cos s, -\frac{1}{r}\sin s, 0\right)
\]

\[
\kappa = \|\beta''\| = \|T'\| = \sqrt{\frac{1}{r^2} \cos^2 s + \frac{1}{r^2} \sin^2 s + 0^2} = \frac{1}{r}
\]

This is a very simple but important example. The fact that for a circle of radius \(r\) the curvature is \(\kappa = 1/r\) could not be more intuitive. A small circle has large curvature and a large circle has small curvature. As the radius of the circle approaches infinity, the circle locally looks more and more like a straight line, and the curvature approaches 0. If one were walking along a great circle on a very large sphere (like the earth) one would be perceive the space to be locally flat.

**1.21 Proposition** Let \(\alpha(t)\) be a curve of velocity \(v\), acceleration \(a\), speed \(v\) and curvature \(\kappa\), then

\[
\begin{align*}
\mathbf{v} &= vT, \\
\mathbf{a} &= \frac{dv}{dt}T + v^2\kappa N.
\end{align*}
\]

**Proof:** Let \(s(t)\) be the arc length and let \(\beta(s)\) be a unit speed reparametrization. Then \(\alpha(t) = \beta(s(t))\) and by the chain rule

\[
\begin{align*}
\mathbf{v} &= \alpha'(t) \\
&= \beta'(s(t))s'(t) \\
&= vT
\end{align*}
\]

\[
\begin{align*}
\mathbf{a} &= \alpha''(t) \\
&= \frac{dv}{dt}T + vT'(s(t))s'(t) \\
&= \frac{dv}{dt}T + v(\kappa N)v \\
&= \frac{dv}{dt}T + v^2\kappa N
\end{align*}
\]

Equation 1.34 is important in physics. The equation states that a particle moving along a curve in space feels a component of acceleration along the direction of motion whenever there is a change of speed, and a centripetal acceleration in the direction of the normal whenever it changes direction. The centripetal acceleration and any point is

\[
a = v^2\kappa = \frac{v^2}{r}
\]
where $r$ is the radius of a circle called the **osculating circle**. The osculating circle has maximal tangential contact with the curve at the point in question. This is called contact of order 3, in the sense that the circle passes through three “consecutive points” in the curve. The osculating circle can be envisioned by a limiting process similar to that of the tangent to a curve in differential calculus. Let $p$ be a point on the curve, and let $q_1$ and $q_2$ be two nearby points. The three points uniquely determine a circle. This circle is a “secant” approximation to the tangent circle. As the points $q_1$ and $q_2$ approach the point $p$, the “secant” circle approaches the osculating circle. The osculating circle, as shown in figure ??, always lies in the $TN$-plane, which by analogy is called the **osculating plane**. The physics interpretation of equation ?? is that as a particle moves along a curve, in some sense at an infinitesimal level, it is moving tangential to a circle, and hence, the centripetal acceleration at each point coincides with the centripetal acceleration along the osculating circle. As the points move along, the osculating circles move along with them, changing their radii appropriately.

### 1.22 Example (Helix)

$$
\beta(s) = (a \cos \frac{\omega s}{c}, a \sin \frac{\omega s}{c}, b s), \quad \text{where} \quad c = \sqrt{a^2 \omega^2 + b^2}
$$

$$
\beta'(s) = (-a \frac{\omega}{c} \sin \frac{\omega s}{c}, a \frac{\omega}{c} \cos \frac{\omega s}{c}, \frac{b}{c})
$$

$$
\beta''(s) = (-a \frac{\omega^2}{c^2} \cos \frac{\omega s}{c}, -a \frac{\omega^2}{c^2} \sin \frac{\omega s}{c}, 0)
$$

$$
\kappa^2 = \beta'' \cdot \beta'' = a^2 \omega^4 c^4
$$

$$
\kappa = \pm \frac{a \omega^2}{c^2}
$$

$$
\tau = \frac{\beta'' \cdot \beta''}{\beta'' \cdot \beta''} = \frac{b}{c} \left[ -a \frac{\omega^2}{c^2} \cos \frac{\omega s}{c}, \frac{a \omega^2}{c^2} \sin \frac{\omega s}{c}, -a \frac{\omega^2}{c^2} \cos \frac{\omega s}{c}, \frac{a \omega^2}{c^2} \sin \frac{\omega s}{c} \right] \frac{c^4}{a^2 \omega^4}
$$

$$
\tau = \frac{b \omega}{a^2 \omega^2 + b^2}
$$

$$
\kappa = \pm \frac{a \omega^2}{a^2 \omega^2 + b^2}
$$

Notice that if $b = 0$, the helix collapses to a circle in the $xy$-plane. In this case, the formulas above reduce to $\kappa = 1/a$ and $\tau = 0$. The ratio $\kappa/\tau = a \omega/b$ is particularly simple. Any curve where $\kappa/\tau = constant$ is called a helix, of which the circular helix is a special case.
1.23 Example (Plane curves) Let \( \alpha(t) = (x(t), y(t), 0) \). Then
\[
\alpha' = (x', y', 0) \\
\alpha'' = (x'', y'', 0) \\
\alpha''' = (x''', y''', 0) \\
\kappa = \frac{||\alpha' \times \alpha''||}{||\alpha'||^3} \\
= \frac{|x'y'' - y'x''|}{(x^2 + y^2)^{3/2}} \\
\tau = 0
\]

1.24 Example
Let \( \beta(s) = (x(s), y(s), 0) \), where
\[
x(s) = \int_0^s \cos \frac{t^2}{2c^2} \, dt \\
y(s) = \int_0^s \sin \frac{t^2}{2c^2} \, dt.
\]
Then, using the fundamental theorem of calculus, we have
\[
\beta'(s) = (\cos \frac{s^2}{2c^2}, \sin \frac{s^2}{2c^2}, 0),
\]
Since \( ||\beta'|| = v = 1 \), the curve is of unit speed, and \( s \) is indeed the arc length. The curvature is given by
\[
\kappa = \frac{|x'y'' - y'x''|}{\left(\frac{s^2}{2c^2} \sin \frac{t^2}{2c^2} + \frac{s^2}{2c^2} \cos \frac{t^2}{2c^2} \right)^2} \\
= s^{-1}.
\]
The integrals \( ?? \) are classical Fresnel integrals which we will discuss in more detail in the next section.

In cases where the given curve \( \alpha(t) \) is not of unit speed, the following proposition provides formulas to compute the curvature and torsion in terms of \( \alpha \).

1.25 Proposition
If \( \alpha(t) \) is a regular curve in \( \mathbb{R}^3 \), then
\[
\kappa^2 = \frac{||\alpha' \times \alpha''||^2}{||\alpha'||^6} \\
\tau = \frac{(\alpha' \alpha'' \alpha''')}{||\alpha' \times \alpha''||^2},
\]
where \( (\alpha' \alpha'' \alpha''') \) is the triple vector product \( [\alpha' \times \alpha''] \cdot \alpha''' \).

Proof:
\[
\alpha' = vT \\
\alpha'' = v'T + v^2 \kappa N \\
\alpha''' = (v^2 \kappa)N'((s(t))s'(t) + \ldots \\
= v^3 \kappa N' + \ldots \\
= v^3 \kappa \tau B + \ldots
\]
The other terms in \( \alpha''' \) are unimportant here because \( \alpha' \times \alpha'' \) is proportional to \( B \), so all we need is the \( B \) component.

\[
\alpha' \times \alpha'' = v^3 \kappa (T \times N) = v^3 \kappa B
\]

\[
||\alpha' \times \alpha''|| = v^3 \kappa
\]

\[
\kappa = \frac{||\alpha' \times \alpha''||}{v^3}
\]

\[
(\alpha' \times \alpha'') \cdot \alpha''' = v^6 \kappa^2 \tau
\]

\[
\tau = \frac{(\alpha' \alpha'' \alpha''')}{v^6 \kappa^2} = \frac{(\alpha' \alpha'' \alpha''')}{||\alpha' \times \alpha''||^2}
\]

### 1.3 Fundamental Theorem of Curves

The fundamental theorem of curves basically states that prescribing a curvature and torsion as functions of some parameter \( s \), completely determines up to position and orientation, a curve \( \beta(s) \) with that given curvature and torsion. Some geometrical insight into the significance of the curvature and torsion can be gained by considering the Taylor series expansion of an arbitrary unit speed curve \( \beta(s) \) about \( s = 0 \).

\[
\beta(s) = \beta(0) + \beta'(0)s + \frac{\beta''(0)}{2!} s^2 + \frac{\beta'''(0)}{3!} s^3 + \ldots \quad (1.38)
\]

Since we are assuming that \( s \) is an arc length parameter,

\[
\beta'(0) = T(0) = T_0
\]

\[
\beta''(0) = (\kappa N)(0) = \kappa_0 N_0
\]

\[
\beta'''(0) = (-\kappa_0^2 T + \kappa_0' N + \kappa_0 \tau B)(0) = -\kappa_0^2 T_0 + \kappa_0' N_0 + \kappa_0 \tau_0 B_0
\]

Keeping only the lowest terms in the components of \( T, N, \) and \( B \), we get the first order Frenet approximation to the curve

\[
\beta(s) \approx \beta(0) + T_0 s + \frac{1}{2} \kappa_0 N_0 s^2 + \frac{1}{6} \kappa_0 \tau_0 B_0 s^3. \quad (1.39)
\]

The first two terms represent the linear approximation to the curve. The first three terms approximate the curve by a parabola which lies in the osculating plane \( (TN)-plane \). If \( \kappa_0 = 0 \), then locally the curve looks like a straight line. If \( \tau_0 = 0 \), then locally the curve is a plane curve contained on the osculating plane. In this sense, the curvature measures the deviation of the curve from a straight line and the torsion (also called the second curvature) measures the deviation of the curve from a plane curve. As shown in figure ??, a non-planar space curve locally looks like a wire that has first been bent in a parabolic shape in the \( TN \) and twisted into a cubic along the \( B \) axis.

So suppose that \( p \) is an arbitrary point on a curve \( \beta(s) \) parametrized by arc length. We position the curve so that \( p \) is at the origin so that \( \beta(0) = 0 \) coincides with the point \( p \). We chose the orthonormal basis vectors in \( \mathbb{R}^3 \) \( \{e_1, e_2, e_3\} \) to coincide with the Frenet Frame \( T_0, N_0, B_0 \) at that point. Then, the equation (??) provides a canonical representation of the curve near that point. This then constitutes a proof of the fundamental theorem of curves under the assumption the curve, curvature and torsion are analytic. (One could also treat the Frenet formulas as a system of differential equations and apply the conditions of existence and uniqueness of solutions for such systems.)
1.26 Proposition A curve with $\kappa = 0$ is part of a straight line.
If $\kappa = 0$ then $\beta(s) = \beta(0) + sT_0$.

1.27 Proposition A curve $\alpha(t)$ with $\tau = 0$ is a plane curve.
Proof: If $\tau = 0$, then $(\alpha' \alpha'' \alpha''') = 0$. This means that the three vectors $\alpha'$, $\alpha''$, and $\alpha'''$ are linearly dependent and hence there exist functions $a_1(s), a_2(s)$ and $a_3(s)$ such that

$$a_3 \alpha''' + a_2 \alpha'' + a_1 \alpha' = 0.$$  

This linear homogeneous equation will have a solution of the form

$$\alpha = c_1 \alpha_1 + c_2 \alpha_2 + c_3, \quad c_i = \text{constant vectors}.$$  

This curve lies in the plane

$$(x - c_3) \cdot n = 0, \quad \text{where} \quad n = c_1 \times c_2.$$  

A consequence of the Frenet Equations is that given two curves in space $C$ and $C^*$ such that $\kappa(s) = \kappa^*(s)$ and $\tau(s) = \tau^*(s)$, the two curves are the same up to their position in space. To clarify what we mean by their ”position” we need to review some basic concepts of linear algebra leading the notion the notion of an isometry.

1.28 Definition Let $x$ and $y$ be two column vectors in $\mathbb{R}^n$ and let $x^T$ represent the transpose row vector. To keep track on whether a vector is row vector or a column vector, hereafter we write the components $\{x_i\}$ of a column vector with the indices up and the components $\{x_i\}$ of row vector with the indices down. Similarly, if $A$ is an $n \times n$ matrix, we write its components as $A = (a_{ij})$.

The standard inner product is given by matrix multiplication of the row and column vectors

$$\langle x, y \rangle = x^T y,$$  

$$= \langle y, x \rangle.$$  

The inner product gives $\mathbb{R}^n$ the structure of a normed space by defining $\|x\| = \langle x, x \rangle^{1/2}$ and the structure of a metric space in which $d(x, y) = \|x - y\|$. The real inner product is bilinear (linear in each slot), from which it follows that

$$\|x \pm y\|^2 = \|x\|^2 \pm 2\langle x, y \rangle + \|y\|^2,$$  

$$= \|y\|^2 \pm 2\langle x, y \rangle + \|x\|^2.$$  

Figure 1.8: Cubic Approximation to a Curve
and thus, we have the **polarization identity**

\[ \langle x, y \rangle = \frac{1}{4} \| x + y \|^2 - \frac{1}{4} \| x - y \|^2. \] (1.43)

The Euclidean inner product satisfies that relation

\[ \langle x, y \rangle = \| x \| \cdot \| y \| \cos \theta, \] (1.44)

where \( \theta \) is the angle subtended by the two vectors. Two vectors are called **orthogonal** if \( \langle x, y \rangle = 0 \), and a set of basis vectors \( B = \{e_1, \ldots, e_n\} \) is called an **orthonormal** basis if \( \langle e_i, e_j \rangle = \delta_{ij} \). Given an orthonormal basis, the dual basis is the set of linear functionals \( \{\alpha_i\} \) such that \( \alpha_i(\mathbf{e}_j) = \delta_{ij} \).

In terms of basis components, column vectors are given by \( x = x^i e_i \), row vectors by \( x^T = x_j \alpha_j \), and the inner product \( \langle x, y \rangle = x^i y^j \). Since \( |\cos \theta| \leq 1 \), there follows a special case of the **Schwarz Inequality**

\[ |\langle x, y \rangle| \leq \| x \| \cdot \| y \|, \] (1.45)

\[ |\langle x, y \rangle|^2 \leq \langle x, x \rangle \langle y, y \rangle. \] (1.46)

Let \( F \) be a linear transformation from \( \mathbb{R}^n \) to \( \mathbb{R}^n \) and \( B = \{e_1, \ldots, e_n\} \) be an orthonormal basis. Then, there exists a matrix \( A = [F]_B \) given by

\[ A = (a^i_j) = \alpha^i(T(e_j)) \] (1.47)

or in terms of the inner product,

\[ A = (a_{ij}) = \langle e_i, F(e)_j \rangle. \] (1.48)

On the other hand, if \( A \) is a fixed \( n \times n \) matrix, the map \( F \) defined by \( F(x) = Ax \) is a linear transformation from \( \mathbb{R}^n \) to \( \mathbb{R}^n \) whose matrix representation in the standard basis is the matrix \( A \) itself. It follows that given a linear transformation represented by a matrix \( A \), we have

\[ \langle x, Ay \rangle = x^T Ay, \] (1.49)

\[ = (A^T x)^T y, \]

\[ = (A^T x, y). \] (1.50)

**1.29 Definition** A real \( n \times n \) matrix \( A \) is called orthogonal if \( A^T A = AA^T = I \). The linear transformation represented by \( A \) is called an **orthogonal transformation**. Equivalently, the transformation represented by \( A \) is orthogonal if

\[ \langle x, Ay \rangle = \langle Ax, y \rangle \] (1.51)

Thus, real orthogonal transformations are represented by symmetric matrices (Hermitian in the complex case) and the condition \( A^T A = I \) implies that \( \det(A) = \pm 1 \).

**Theorem** If \( A \) is an orthogonal matrix, then the transformation determined by \( A \) preserves the inner product and the norm.

**Proof:**

\[ \langle Ax, Ay \rangle = \langle A^T Ax, y \rangle, \]

\[ = \langle x, y \rangle. \]
Furthermore, setting $y = x$:

$$
\langle Ax, Ax \rangle = \langle x, x \rangle,
$$

$$
\|Ax\|^2 = \|x\|^2,
$$

$$
\|Ax\| = \|x\|.
$$

As a corollary, if $\{e_i\}$ is an orthonormal basis, the so is $\{f_i = Ae_i\}$. That is, an orthogonal transformation represents a rotation if $\det A = 1$ and a rotation with a reflection if $\det A = -1$.

1.30 **Definition** A mapping $F : \mathbb{R}^n \to \mathbb{R}^n$ called an **isometry** if it preserves distances. That is, if for all $x, y$

$$
d(F(x), F(y)) = d(x, y). \quad (1.52)
$$

1.31 **Example** (Translations) Let $q$ be fixed vector. The map $F(x) = x + q$ is called a **translation**. It is clearly an isometry since $d(F(x) - F(y)) = \|x + p - (y + p)\| = \|x - y\|$.

1.32 **Theorem** An orthogonal transformation is an isometry.

**Proof:** Let $F$ be an isometry represented by an orthogonal matrix $A$. Then, since the transformation is linear and preserves norms, we have:

$$
d(F(x), F(x)) = \|Ax - Ay\|,
$$

$$
= \|A(x - y)\|,
$$

$$
= \|x - y\|
$$

The composition of two isometries is also an isometry. The inverse of a translation by $q$ is a translation by $-q$. The inverse of an orthogonal transformation represented by $A$ is an orthogonal transformation represented by $A^{-1}$. Thus, the set of isometries consisting of translations and orthogonal transformations constitutes a group. Given an general isometry, we can use a translation to insure that $F(0) = 0$. We now prove the following theorem.

1.33 **Theorem** If $F$ is an isometry such that $F(0) = 0$, then $F$ is an orthogonal transformation.

**Proof:** We need to prove that $F$ preserves the inner product and that it is linear. We first show that $F$ preserves norms. In fact

$$
\|F(x)\| = d(F(x), 0),
$$

$$
= d(F(x), F(0)),
$$

$$
= d(x, 0),
$$

$$
= \|x - 0\|,
$$

$$
= \|x\|.
$$

Now, using ?? and the norm preserving property above, we have:

$$
d(F(x), F(y)) = d(x, y),
$$

$$
\|F(x), F(y)\|^2 = \|x - y\|^2,
$$

$$
\|F(x)\|^2 - 2\langle F(x), F(y) \rangle + \|F(y)\|^2 = \|x\|^2 - 2\langle x, y \rangle + \|y\|^2.
$$

$$
\langle F(x), F(y) \rangle = \langle x, y \rangle.
To show $F$ is linear, let $e_i$ be an orthonormal basis, and therefore $f_i = F(e_i)$ is also an orthonormal basis. Then

$$F(ax + by) = \sum_{i=1}^{n} \langle F(ax + by), f_i \rangle f_i,$$

$$= \sum_{i=1}^{n} \langle F(e_i), f_i \rangle f_i,$$

$$= \sum_{i=1}^{n} \langle (ax + by), e_i \rangle f_i,$$

$$= a \sum_{i=1}^{n} \langle x, e_i \rangle f_i + b \sum_{i=1}^{n} \langle y, e_i \rangle f_i,$$

$$= a \sum_{i=1}^{n} \langle F(x), f_i \rangle f_i + b \sum_{i=1}^{n} \langle F(y), f_i \rangle f_i,$$

$$= aF(x) + bF(y).$$

We have shown that any isometry is the composition of translation and an orthogonal transformation. The latter is the linear part of the isometry. The orthogonal transformation preserves the inner product, lengths, and maps orthonormal bases to orthonormal bases. We now have all the ingredients to prove the following:

**1.34 Theorem** (Fundamental theorem of Curves) If $C$ and $\tilde{C}$ are space curves such that $\kappa(s) = \tilde{\kappa}(s)$, and $\tau(s) = \tilde{\tau}(s)$ for all $s$, the curves are isometric.

**Proof:** Given two such curves, we can perform a translation so that for some $s = s_0$ the corresponding points on $C$ and $\tilde{C}$ are made to coincide. Without loss of generality we can make this point be the origin. Now we perform an orthogonal trasformation to make the Frenet frame $\{T_0, N_0, B_0\}$ of $C$ coincide with the Frenet frame $\{\tilde{T}_0, \tilde{N}_0, \tilde{B}_0\}$ of $\tilde{C}$. By Schwarz inequality, the inner product of two unit vectors is 1 if and only if the vectors are equal. With this in mind, let

$$L = T \cdot \tilde{T} + N \cdot \tilde{N} + B \cdot \tilde{B}.$$ 

A simple computation using the Frenet equations shows that $L' = 0$, so $L = \text{constant}$. But at $s = 0$ the Frenet frames of the two curves coincide, so the constant is 3 and this can only happen if for all $s$, $T = \tilde{T}$, $N = \tilde{N}$, $B = \tilde{B}$. Finally, since $T = \tilde{T}$, we have $\beta'(s) = \tilde{\beta}'(s)$, so $\beta(s) = \tilde{\beta}(s) + \text{constant}$. But since $\beta(0) = \tilde{\beta}(0)$, the constant is 0 and $\beta(s) = \tilde{\beta}(s)$ for all $s$.

**Natural Equations**

The Fundamental Theorem of Curves states that up to an isometry, that is up to location and orientation, a curve is completely determined by the curvature and torsion. However, the formulas for computing $\kappa$ and $\tau$ are sufficiently complicated that solving the Frenet system of differential equations could be a daunting task indeed. However with the invention of modern computers, obtaining and plotting numerical solutions is a routine matter. There is a plethora of differential equations solvers available nowadays, including the solvers built-in into Maple, Mathematica and Matlab.

For plane curves which as we know are characterized by $\tau = 0$, it is possible to find an integral formula for the curve coordinates in terms of the curvature. Given a curve parametrized by arc length, consider an arbitrary point with position vector $\mathbf{x} = (x, y)$ on the curve and let $\varphi$ be the angle that the tangent vector $T$ makes with the horizontal, as shown in figure ???. Then, the Euclidean vector components of the unit tangent vector are given by
This means that 
\[
\frac{dx}{ds} = \cos \varphi, \quad \text{and} \quad \frac{dy}{ds} = \sin \varphi
\]
From the first Frenet equation we also have 
\[
\frac{dT}{ds} = \left\langle -\sin \varphi \frac{d\varphi}{ds}, \cos \varphi \frac{d\varphi}{ds} \right\rangle = \kappa N
\]
so that, 
\[
\left\| \frac{dT}{ds} \right\| = \frac{d\varphi}{ds} = \kappa.
\]
We conclude that 
\[
x(s) = \int \cos \varphi ds, \quad y(s) = \int \sin \varphi ds, \quad \text{where} \quad \varphi = \int \kappa ds.
\] (1.53)
Equations ?? are called the Natural Equations of a plane curve. Given the curvature \( \kappa \), the equation of the curve can be obtained by “quadratures,” the classical term for integrals.

1.35 Example  Circle: \( \kappa = 1/R \)

The simplest natural equation is one where the curvature is constant. For obvious geometrical reasons we choose this constant to be \( 1/R \). Then, \( \varphi = s/R \) and
\[
\mathbf{x} = \langle R \sin \frac{s}{R}, -R \cos \frac{s}{R} \rangle,
\]
which is the equation of a unit speed circle of radius \( R \).

1.36 Example  Cornu Spiral: \( \kappa = \pi s \)

This is the most basic linear natural equation, except for the scaling factor of \( \pi \) which is inserted for historical conventions. Then \( \varphi = \frac{1}{2} \pi s^2 \), and
\[
x(s) = C(s) = \int \cos \left( \frac{1}{2} \pi s^2 \right) ds; \quad y(s) = S(s) = \int \sin \left( \frac{1}{2} \pi s^2 \right) ds.
\] (1.54)
The functions \( C(s) \) and \( S(s) \) are called Fresnel Integrals. In the standard classical function libraries of Maple and Mathematica, they are listed as \( \text{FresnelC} \) and \( \text{FresnelS} \) respectively. The fast increasing frequency of oscillations of the integrands here make the computation prohibitive without the use of high speed computers. Graphing calculators are inadequate to render the rapid oscillations for \( s \) ranging from 0 to 15, for example, and simple computer programs for the trapezoidal rule as taught in typical calculus courses, completely falls apart in this range.

The Cornu Spiral is the curve \( \mathbf{x}(s) = \langle x(s), y(s) \rangle \) parametrized by Fresnel integrals (See figure ??a). It is a tribute to the mathematicians of the 1800’s that not only were they able to compute the
values of the Fresnel integrals to 4 or 5 decimal places, but they did it for the range of $s$ from 0 to 15 as mentioned above, producing remarkably accurate renditions of the spiral.

Fresnel integrals appear in the study of diffraction. If a coherent beam of light such as a laser beam, hits a sharp straight edge and a screen is placed behind, there will appear on the screen a pattern of diffraction fringes. The amplitude and intensity of the diffraction pattern can obtained by a geometrical construction involving the Fresnel integrals. First consider the function $\Psi(s) = \|x\|$ that measures the distance from the origin to the points in the Cornu spiral in the first quadrant. The square of this function is then proportional to the intensity of the diffraction pattern, The graph of $|\Psi(s)|^2$ is shown in figure ??b. Translating this curve along an axis coinciding with that of the straight edge, generates a three dimensional surface as shown from "above" in figure ??c. A color scheme was used here to depict a model of the Fresnel diffraction by the straight edge.

1.37 Example Meandering Curves: $\kappa = \sin s$

A whole family of meandering curves are obtained by letting $\kappa = A \sin ks$. The meandering graph shown in picture ?? was obtained by numerical integration for $A = 2$ and "wave number" $k = 1$. The larger the value of $A$ the larger the curvature of the "throats." If $A$ is large enough, the "Throats" will overlap.

Using superpositions of sine functions gives rise to a beautiful family of "multi-frequency" meanders with graphs that would challenge the most skillful calligraphists of the 1800’s. Figure ?? shows a rendition with two sine functions with equal amplitude $A = 1.8$, and with $k_1 = 1, k_2 = 1.2$. 
Figure 1.12: Bimodal Meander
Chapter 2

Differential Forms

2.1 1-Forms

One of the most puzzling ideas in elementary calculus is that of the differential. In the usual definition, the differential of a dependent variable \( y = f(x) \) is given in terms of the differential of the independent variable by \( dy = f'(x)dx \). The problem is with the quantity \( dx \). What does "\( dx \)" mean? What is the difference between \( \Delta x \) and \( dx \)? How much "smaller" than \( \Delta x \) does \( dx \) have to be? There is no trivial resolution to this question. Most introductory calculus texts evade the issue by treating \( dx \) as an arbitrarily small quantity (lacking mathematical rigor) or by simply referring to \( dx \) as an infinitesimal (a term introduced by Newton for an idea that could not otherwise be clearly defined at the time.)

In this section we introduce linear algebraic tools that will allow us to interpret the differential in terms of an linear operator.

2.1 Definition Let \( p \in \mathbb{R}^n \), and let \( T_p(\mathbb{R}^n) \) be the tangent space at \( p \). A 1-form at \( p \) is a linear map \( \phi \) from \( T_p(\mathbb{R}^n) \) into \( \mathbb{R} \), in other words, a linear functional. We recall that such a map must satisfy the following properties:

\[
\begin{align*}
&\text{a) } \phi(X_p) \in \mathbb{R}, \quad \forall X_p \in \mathbb{R}^n \\
&\text{b) } \phi(aX_p + bY_p) = a\phi(X_p) + b\phi(Y_p), \quad \forall a, b \in \mathbb{R}, \ X_p, Y_p \in T_p(\mathbb{R}^n)
\end{align*}
\]

A 1-form is a smooth choice of a linear map \( \phi \) as above for each point in the space.

2.2 Definition Let \( f : \mathbb{R}^n \to \mathbb{R} \) be a real-valued \( C^\infty \) function. We define the differential \( df \) of the function as the 1-form such that

\[
df(X) = X(f)
\]

for every vector field in \( X \) in \( \mathbb{R}^n \).

In other words, at any point \( p \), the differential \( df \) of a function is an operator that assigns to a tangent vector \( X_p \) the directional derivative of the function in the direction of that vector.

\[
df(X)(p) = X_p(f) = \nabla f(p) \cdot X(p)
\]

In particular, if we apply the differential of the coordinate functions \( x^i \) to the basis vector fields, we get

\[
dx^i \left( \frac{\partial}{\partial x^j} \right) = \frac{\partial x^i}{\partial x^j} = \delta^i_j
\]

The set of all linear functionals on a vector space is called the dual of the vector space. It is a standard theorem in linear algebra that the dual of a vector space is also a vector space of the
same dimension. Thus, the space $T^*_p \mathbb{R}^n$ of all 1-forms at $p$ is a vector space which is the dual of the tangent space $T_p \mathbb{R}^n$. The space $T^*_p (\mathbb{R}^n)$ is called the cotangent space of $\mathbb{R}^n$ at the point $p$. Equation (2.2) indicates that the set of differential forms $\{ (dx^1)_p, \ldots, (dx^n)_p \}$ constitutes the basis of the cotangent space which is dual to the standard basis $\{ (\frac{\partial}{\partial x^1})_p, \ldots, (\frac{\partial}{\partial x^n})_p \}$ of the tangent space. The union of all the cotangent spaces as $p$ ranges over all points in $\mathbb{R}^n$ is called the cotangent bundle $T^*(\mathbb{R}^n)$.

2.3 Proposition Let $f$ be any smooth function in $\mathbb{R}^n$ and let $\{ x^1, \ldots, x^n \}$ be coordinate functions in a neighborhood $U$ of a point $p$. Then, the differential $df$ is given locally by the expression

$$df = \sum_{i=1}^{n} \frac{\partial f}{\partial x^i} \, dx^i \tag{2.5}$$

**Proof:** The differential $df$ is by definition a 1-form, so, at each point, it must be expressible as a linear combination of the basis elements $\{ (dx^1)_p, \ldots, (dx^n)_p \}$. Therefore, to prove the proposition, it suffices to show that the expression ?? applied to an arbitrary tangent vector coincides with definition ???. To see this, consider a tangent vector $X_p = v^j (\frac{\partial}{\partial x^j})_p$ and apply the expression above as follows:

$$\left( \frac{\partial f}{\partial x^i} \, dx^i \right)_p(X_p) = \left( \frac{\partial f}{\partial x^i} \, dx^i \right)(v^j \frac{\partial}{\partial x^j})(p) = v^j \left( \frac{\partial f}{\partial x^i} \, dx^i \right)(\frac{\partial}{\partial x^j})(p) = v^j \left( \frac{\partial f}{\partial x^i} \, dx^i \right)(p) = v^j \left( \frac{\partial f}{\partial x^i} \right)(p) = (\frac{\partial f}{\partial x^i} \delta^i_j)(p) = (\frac{\partial f}{\partial x^i}(p) \cdot x(p) = df(p)$$

The definition of differentials as linear functionals on the space of vector fields is much more satisfactory than the notion of infinitesimals, since the new definition is based on the rigorous machinery of linear algebra. If $\alpha$ is an arbitrary 1-form, then locally

$$\alpha = a_1(x) dx^1 + \ldots + a_n(x) dx^n, \tag{2.7}$$

where the coefficients $a_i$ are $C^\infty$ functions. A 1-form is also called a covariant tensor of rank 1, or simply a covector. The coefficients $(a_1, \ldots, a_n)$ are called the covariant components of the covector. We will adopt the convention to always write the covariant components of a covector with the indices down. Physicists often refer to the covariant components of a 1-form as a covariant vector and this causes some confusion about the position of the indices. We emphasize that not all one forms are obtained by taking the differential of a function. If there exists a function $f$, such that $\alpha = df$, then the one form $\alpha$ is called exact. In vector calculus and elementary physics, exact forms are important in understanding the path independence of line integrals of conservative vector fields.

As we have already noted, the cotangent space $T^*_p (\mathbb{R}^n)$ of 1-forms at a point $p$ has a natural vector space structure. We can easily extend the operations of addition and scalar multiplication to
the space of all 1-forms by defining
\[
(\alpha + \beta)(X) = \alpha(X) + \beta(X) \tag{2.8}
\]
\[
(f\alpha)(X) = f\alpha(X)
\]
for all vector fields \(X\) and all smooth functions \(f\).

### 2.2 Tensors and Forms of Higher Rank

As we mentioned at the beginning of this chapter, the notion of the differential \(dx\) is not made precise in elementary treatments of calculus, so consequently, the differential of area \(dxdy\) in \(\mathbb{R}^2\), as well as the differential of surface area in \(\mathbb{R}^3\) also need to be revisited in a more rigorous setting. For this purpose, we introduce a new type of multiplication between forms that not only captures the essence of differentials of area and volume, but also provides a rich algebraic and geometric structure generalizing cross products (which make sense only in \(\mathbb{R}^3\)) to Euclidean space of any dimension.

#### 2.4 Definition

A map \(\phi : T(\mathbb{R}^n) \times T(\mathbb{R}^n) \rightarrow \mathbb{R}\) is called a **bilinear** map on the tangent space, if it is linear on each slot. That is,
\[
\phi(f^1X_1 + f^2X_2, Y_1) = f^1\phi(X_1, Y_1) + f^2\phi(X_2, Y_1)
\]
\[
\phi(X_1, f^1Y_1 + f^2Y_2) = f^1\phi(X_1, Y_1) + f^2\phi(X_1, Y_2), \quad \forall X_i, Y_i \in T(\mathbb{R}^n), \; f^i \in C^\infty \mathbb{R}^n.
\]

### Tensor Products

#### 2.5 Definition

Let \(\alpha\) and \(\beta\) be 1-forms. The **tensor product** of \(\alpha\) and \(\beta\) is defined as the bilinear map \(\alpha \otimes \beta\) such that
\[
(\alpha \otimes \beta)(X, Y) = \alpha(X)\beta(Y) \tag{2.9}
\]
for all vector fields \(X\) and \(Y\).

Thus, for example, if \(\alpha = a_i dx^i\) and \(\beta = b_j dx^j\), then,
\[
(\alpha \otimes \beta)(\frac{\partial}{\partial x^i}, \frac{\partial}{\partial x^j}) = \alpha\left(\frac{\partial}{\partial x^k}\right)\beta\left(\frac{\partial}{\partial x^l}\right)
\]
\[
= (a_i dx^i)(b_j dx^j)(\frac{\partial}{\partial x^i})(\frac{\partial}{\partial x^j})
\]
\[
= a_i \delta^i_k b_j \delta^j_l
\]
\[
= a_k b_l.
\]

A quantity of the form \(T = T_{ij} dx^i \otimes dx^j\) is called a **covariant tensor of rank 2**, and we may think of the set \(\{dx^i \otimes dx^j\}\) as a basis for all such tensors. We must caution the reader again that there is possible confusion about the location of the indices, since physicists often refer to the components \(T_{ij}\) as a covariant tensor.

In a similar fashion, one can define the tensor product of vectors \(X\) and \(Y\) as the bilinear map \(X \otimes Y\) such that
\[
(X \otimes Y)(f, g) = X(f)Y(g) \tag{2.10}
\]
for any pair of arbitrary functions \(f\) and \(g\).

If \(X = a^i \frac{\partial}{\partial x^i}\) and \(Y = b^j \frac{\partial}{\partial x^j}\), then the components of \(X \otimes Y\) in the basis \(\frac{\partial}{\partial x^i} \otimes \frac{\partial}{\partial x^j}\) are simply given by \(a^i b^j\). Any bilinear map of the form
\[
T = T^{ij} \frac{\partial}{\partial x^i} \otimes \frac{\partial}{\partial x^j} \tag{2.11}
\]
is called a contravariant tensor of rank 2 in \( \mathbb{R}^n \).

The notion of tensor products can easily be generalized to higher rank, and in fact one can have tensors of mixed ranks. For example, a tensor of contravariant rank 2 and covariant rank 1 in \( \mathbb{R}^n \) is represented in local coordinates by an expression of the form

\[
T = T^i_j \frac{\partial}{\partial x^i} \otimes \frac{\partial}{\partial x^j} \otimes dx^k.
\]

This object is also called a tensor of type \( T^{2,1} \). Thus, we may think of a tensor of type \( T^{2,1} \) as a map with three input slots. The map expects two functions in the first two slots and a vector in the third one. The action of the map is bilinear on the two functions and linear on the vector. The output is a real number. An assignment of a tensor to each point in \( \mathbb{R}^n \) is called a tensor field.

**Inner Products**

Let \( X = a^i \frac{\partial}{\partial x^i} \) and \( Y = b^j \frac{\partial}{\partial x^j} \) be two vector fields and let

\[
g(X, Y) = \delta_{ij} a^i b^j. \tag{2.12}
\]

The quantity \( g(X, Y) \) is an example of a bilinear map that the reader will recognize as the usual dot product.

**2.6 Definition** A bilinear map \( g(X, Y) \) on the tangent space is called a vector inner product if

1. \( g(X, Y) = g(Y, X) \),
2. \( g(X, X) \geq 0 \), \( \forall X \),
3. \( g(X, X) = 0 \) iff \( X = 0 \).

Since we assume \( g(X, Y) \) to be bilinear, an inner product is completely specified by its action on ordered pairs of basis vectors. The components \( g_{ij} \) of the inner product are thus given by

\[
g(\frac{\partial}{\partial x^i}, \frac{\partial}{\partial x^j}) = g_{ij}, \tag{2.13}
\]

where \( g_{ij} \) is a symmetric \( n \times n \) matrix which we assume to be non-singular. By linearity, it is easy to see that if \( X = a^i \frac{\partial}{\partial x^i} \) and \( Y = b^j \frac{\partial}{\partial x^j} \) are two arbitrary vectors, then

\[
g(X, Y) = g_{ij} a^i b^j.
\]

In this sense, an inner product can be viewed as a generalization of the dot product. The standard Euclidean inner product is obtained if we take \( g_{ij} = \delta_{ij} \). In this case, the quantity \( g(X, X) = \| X \|^2 \) gives the square of the length of the vector. For this reason \( g_{ij} \) is called a metric and \( g \) is called a metric tensor.

Another interpretation of the dot product can be seen if instead one considers a vector \( X = a^i \frac{\partial}{\partial x^i} \) and a 1-form \( \alpha = b^j dx^j \). The action of the 1-form on the vector gives

\[
\alpha(X) = (b^j dx^j)(a^i \frac{\partial}{\partial x^i}) = b^j a^i (dx^j)(\frac{\partial}{\partial x^i}) = b^j a^i \delta^j_i = a^i b_i.
\]
If we now define
\[ b_i = g_{ij} b^j, \]  
(2.14)
we see that the equation above can be rewritten as
\[ a^i b_j = g_{ij} a^i b^j, \]
and we recover the expression for the inner product.

Equation (2.14) shows that the metric can be used as a mechanism to lower indices, thus transforming the contravariant components of a vector to covariant ones. If we let \( g^{ij} \) be the inverse of the matrix \( g_{ij} \), that is
\[ g^{ik} g_{kj} = \delta^i_j, \]  
(2.15)
we can also raise covariant indices by the equation
\[ b^i = g^{ij} b_j. \]  
(2.16)

We have mentioned that the tangent and cotangent spaces of Euclidean space at a particular point are isomorphic. In view of the above discussion, we see that the metric accepts a dual interpretation; one as a bilinear pairing of two vectors
\[ g : T(R^n) \times T(R^n) \to R \]  
and another as a linear isomorphism
\[ g : T^*(R^n) \to T(R^n) \]
that maps vectors to covectors and vice-versa.

In elementary treatments of calculus, authors often ignore the subtleties of differential 1-forms and tensor products and define the differential of arclength as
\[ ds^2 \equiv g_{ij} dx^i dx^j, \]
although what is really meant by such an expression is
\[ ds^2 \equiv g_{ij} dx^i \otimes dx^j. \]  
(2.17)

2.7 **Example** In cylindrical coordinates, the differential of arclength is
\[ ds^2 = dr^2 + r^2 d\theta^2 + dz^2. \]  
(2.18)
In this case, the metric tensor has components
\[ g_{ij} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & r^2 & 0 \\ 0 & 0 & 1 \end{bmatrix}. \]  
(2.19)

2.8 **Example** In spherical coordinates,
\[ x = r \sin \theta \cos \phi \]
\[ y = r \sin \theta \sin \phi \]
\[ z = r \cos \theta, \]  
(2.20)
and the differential of arclength is given by
\[ ds^2 = dr^2 + r^2 d\theta^2 + r^2 \sin^2 \theta d\phi^2. \]  
(2.21)
In this case the metric tensor has components
\[ g_{ij} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & r^2 & 0 \\ 0 & 0 & r^2 \sin^2 \theta \end{bmatrix}. \]  
(2.22)
CHAPTER 2. DIFFERENTIAL FORMS

Minkowski Space

An important object in mathematical physics is the so-called Minkowski space which is defined as the pair \((M_{1,3}, g_\eta)\), where

\[
M_{(1,3)} = \{(t, x^1, x^2, x^3) | t, x^i \in \mathbb{R}\}
\]

(2.23)

and \(\eta\) is the bilinear map such that

\[
\eta(X, X) = -t^2 + (x^1)^2 + (x^2)^2 + (x^3)^2.
\]

(2.24)

The matrix representing Minkowski’s metric \(\eta\) is given by

\[
\eta = \text{diag}(-1, 1, 1, 1),
\]

in which case, the differential of arclength is given by

\[
ds^2 = \eta_{\mu\nu} dx^\mu \otimes dx^\nu = -dt \otimes dt + dx^1 \otimes dx^1 + dx^2 \otimes dx^2 + dx^3 \otimes dx^3 = -dt^2 + (dx^1)^2 + (dx^2)^2 + (dx^3)^2.
\]

(2.25)

Note: Technically speaking, Minkowski’s metric is not really a metric since \(\eta(X, X) = 0\) does not imply that \(X = 0\). Non-zero vectors with zero length are called Light-like vectors and they are associated with particles that travel at the speed of light (which we have set equal to 1 in our system of units.)

The Minkowski metric \(g_{\mu\nu}\) and its matrix inverse \(g^{\mu\nu}\) are also used to raise and lower indices in the space in a manner completely analogous to \(\mathbb{R}^n\). Thus, for example, if \(A\) is a covariant vector with components

\[
A_\mu = (\rho, A_1, A_2, A_3),
\]

then the contravariant components of \(A\) are

\[
A^\mu = \eta^{\mu\nu} A_\nu = (-\rho, A_1, A_2, A_3)
\]

Wedge Products and n-Forms

2.9 Definition A map \(\phi : T(\mathbb{R}^n) \times T(\mathbb{R}^n) \rightarrow \mathbb{R}\) is called alternating if

\[
\phi(X, Y) = -\phi(Y, X).
\]

The alternating property is reminiscent of determinants of square matrices that change sign if any two column vectors are switched. In fact, the determinant function is a perfect example of an alternating bilinear map on the space \(M_{2 \times 2}\) of two by two matrices. Of course, for the definition above to apply, one has to view \(M_{2 \times 2}\) as the space of column vectors.

2.10 Definition A 2-form \(\phi\) is a map \(\phi : T(\mathbb{R}^n) \times T(\mathbb{R}^n) \rightarrow \mathbb{R}\) which is alternating and bilinear.

2.11 Definition Let \(\alpha\) and \(\beta\) be 1-forms in \(\mathbb{R}^n\) and let \(X\) and \(Y\) be any two vector fields. The wedge product of the two 1-forms is the map \(\alpha \wedge \beta : T(\mathbb{R}^n) \times T(\mathbb{R}^n) \rightarrow \mathbb{R}\), given by the equation

\[
(\alpha \wedge \beta)(X, Y) = \alpha(X)\beta(Y) - \alpha(Y)\beta(X).
\]

(2.26)
2.12 **Theorem** If \( \alpha \) and \( \beta \) are 1-forms, then \( \alpha \wedge \beta \) is a 2-form.

**Proof:** We break up the proof into the following two lemmas:

2.13 **Lemma** The wedge product of two 1-forms is alternating.

**Proof:** Let \( \alpha \) and \( \beta \) be 1-forms in \( \mathbb{R}^n \) and let \( X \) and \( Y \) be any two vector fields. Then

\[
(\alpha \wedge \beta)(X,Y) = \alpha(X)\beta(Y) - \alpha(Y)\beta(X) \\
= -\alpha(Y)\beta(X) + \alpha(X)\beta(Y) \\
= -(\alpha \wedge \beta)(Y,X).
\]

2.14 **Lemma** The wedge product of two 1-forms is bilinear.

**Proof:** Consider 1-forms, \( \alpha, \beta, \) vector fields \( X_1, X_2, Y \) and functions \( f^1, f^2 \). Then, since the 1-forms are linear functionals, we get

\[
(\alpha \wedge \beta)(f^1 X_1 + f^2 X_2, Y) = \alpha(f^1 X_1 + f^2 X_2)\beta(Y) - \alpha(Y)\beta(f^1 X_1 + f^2 X_2) \\
= [f^1\alpha(X_1) + f^2\alpha(X_2)]\beta(Y) - \alpha(Y)[f^1\beta(X_1) + f^2\beta(X_2)] \\
= f^1\alpha(X_1)\beta(Y) + f^2\alpha(X_2)\beta(Y) + f^1\alpha(Y)\beta(X_1) + f^2\alpha(Y)\beta(X_2) \\
= f^1[\alpha(X_1)\beta(Y) + \alpha(Y)\beta(X_1)] + f^2[\alpha(X_2)\beta(Y) + \alpha(Y)\beta(X_2)] \\
= f^1(\alpha \wedge \beta)(X_1,Y) + f^2(\alpha \wedge \beta)(X_2,Y).
\]

The proof of linearity on the second slot is quite similar and is left to the reader.

2.15 **Corollary** If \( \alpha \) and \( \beta \) are 1-forms, then

\[
\alpha \wedge \beta = -\beta \wedge \alpha. \tag{2.27}
\]

This last result tells us that wedge products have characteristics similar to cross products of vectors in the sense that both of these products anti-commute. This means that we need to be careful to introduce a minus sign every time we interchange the order of the operation. Thus, for example, we have

\[
dx^i \wedge dx^j = -dx^j \wedge dx^i
\]

if \( i \neq j \), whereas

\[
dx^i \wedge dx^i = -dx^i \wedge dx^i = 0
\]

since any quantity that equals the negative of itself must vanish. The similarity between wedge products is even more striking in the next proposition but we emphasize again that wedge products are much more powerful than cross products, because wedge products can be computed in any dimension.

2.16 **Proposition** Let \( \alpha = A_i dx^i \) and \( \beta = B_i dx^i \) be any two 1-forms in \( \mathbb{R}^n \). Then

\[
\alpha \wedge \beta = (A_iB_j)dx^i \wedge dx^j. \tag{2.28}
\]

**Proof:** Let \( X \) and \( Y \) be arbitrary vector fields. Then

\[
(\alpha \wedge \beta)((X,Y)) = (A_i dx^i)(X)(B_j dx^j)(Y) - (A_i dx^i)(Y)(B_j dx^j)(X) \\
= (A_iB_j)[dx^i(X)dx^j(Y) - dx^i(Y)dx^j(X)] \\
= (A_iB_j)(dx^i \wedge dx^j)(X,Y).
\]
Because of the antisymmetry of the wedge product, the last of the above equations can be written as

$$\alpha \wedge \beta = \sum_{i=1}^{n} \sum_{j<i}^{n} (A_i B_j - A_j B_i) (dx^i \wedge dx^j).$$

In particular, if $n = 3$, then the coefficients of the wedge product are the components of the cross product of $A = A_1 i + A_2 j + A_3 k$ and $B = B_1 i + B_2 j + B_3 k$.

2.17 Example Let $\alpha = x^2 dx - y^2 dy$ and $\beta = dx + dy - 2xydz$. Then

$$\alpha \wedge \beta = (x^2 dx - y^2 dy) \wedge (dx + dy - 2xydz) = x^2 dx \wedge dy - 2x^3 ydx \wedge dz - y^2 dy \wedge dx - y^2 dy \wedge dy + 2xy^3 dy \wedge dz = (x^2 + y^2) dx \wedge dy - 2x^3 ydx \wedge dx + 2xy^3 dy \wedge dz.$$

2.18 Example Let $x = r \cos \theta$ and $y = r \sin \theta$. Then

$$dx \wedge dy = (-r \sin \theta d\theta + \cos \theta dr) \wedge (r \cos \theta d\theta + \sin \theta dr) = -r \sin^2 \theta d\theta \wedge dr + r \cos^2 \theta dr \wedge d\theta = (r \cos^2 \theta + r \sin^2 \theta)(dr \wedge d\theta) = r(dr \wedge d\theta).$$

2.19 Remark

1. The result of the last example yields the familiar differential of area in polar coordinates.

2. The differential of area in polar coordinates is a special example of the change of coordinate theorem for multiple integrals. It is easy to establish that if $x = f^1(u,v)$ and $y = f^2(u,v)$, then $dx \wedge dy = \|J\| du \wedge dv$, where $\|J\|$ is the determinant of the Jacobian of the transformation.

3. Quantities such as $dxdy$ and $dydz$ which often appear in calculus, are not well defined. In most cases, these entities are actually wedge products of 1-forms.

4. We state without proof that all 2-forms $\phi$ in $\mathbb{R}^n$ can be expressed as linear combinations of wedge products of differentials such as

$$\phi = F_{ij} dx^i \wedge dx^j.$$  \hspace{1cm} (2.30)

In a more elementary (ie, sloppier) treatment of this subject one could simply define 2-forms to be gadgets which look like the quantity in equation (2.30). With this motivation, we introduce the next definition.

2.20 Definition A 3-form $\phi$ in $\mathbb{R}^n$ is an object of the following type

$$\phi = A_{ijk} dx^i \wedge dx^j \wedge dx^k$$  \hspace{1cm} (2.31)

where we assume that the wedge product of three 1-forms is associative but alternating in the sense that if one switches any two differentials, then the entire expression changes by a minus sign. We challenge the reader to come up with a rigorous definition of three forms (or an n-form, for that matter) in the spirit of multilinear maps. There is nothing really wrong with using definition (2.30).
This definition however, is coordinate-dependent and differential geometers prefer coordinate-free
definitions, theorems and proofs.

Now for a little combinatorics. Let us count the number of linearly independent differential
forms in Euclidean space. More specifically, we want to find the vector space dimension of the space
of k-forms in \( \mathbb{R}^n \). We will think of 0-forms as being ordinary functions. Since functions are the
"scalars", the space of 0-forms as a vector space has dimension 1.

\[
\begin{array}{|c|c|c|}
\hline
\text{Forms} & \text{Dim} \\
\hline
0\text{-forms} & f & 1 \\
1\text{-forms} & f dx^1, g dx^2 & 2 \\
2\text{-forms} & f dx^1 \wedge dx^2 & 1 \\
\hline
\end{array}
\]

The binomial coefficient pattern should be evident to the reader.

### 2.3 Exterior Derivatives

In this section we introduce a differential operator that generalizes the classical gradient, curl
and divergence operators.

Denote by \( \bigwedge^m_{(p)}(\mathbb{R}^n) \) the space of m-forms at \( p \in \mathbb{R}^n \). This vector space has dimension

\[
\dim \bigwedge^m_{(p)}(\mathbb{R}^n) = \binom{n}{m} = \frac{n!}{m!(n-m)!}
\]

for \( m \leq n \) and dimension 0 for \( m > n \). We will identify \( \bigwedge^0_{(p)}(\mathbb{R}^n) \) with the space of \( C^\infty \) functions at
\( p \). The union of all \( \bigwedge^m_{(p)}(\mathbb{R}^n) \) as \( p \) ranges through all points in \( \mathbb{R}^n \) is called the bundle of m-forms
and will be denoted by \( \bigwedge^m(\mathbb{R}^n) \).

A section \( \alpha \) of the bundle

\[
\bigwedge^m(\mathbb{R}^n) = \bigcup_p \bigwedge^m_{(p)}(\mathbb{R}^n).
\]

is called an m-form and it can be written as:

\[
\alpha = A_{i_1 \ldots i_m}(x) dx^{i_1} \wedge \ldots \wedge dx^{i_m}.
\]  

\[ \tag{2.32} \]

#### 2.21 Definition

Let \( \alpha \) be an m-form (given in coordinates as in equation (2.32)). The exterior
derivative of \( \alpha \) is the (m+1-form) \( d\alpha \) given by

\[
d\alpha = dA_{i_1 \ldots i_m} \wedge dx^{i_0} \wedge dx^{i_1} \ldots dx^{i_m} = \frac{\partial A_{i_1 \ldots i_m}}{\partial x^{i_0}}(x) dx^{i_0} \wedge dx^{i_1} \ldots dx^{i_m}.
\]  

\[ \tag{2.33} \]

In the special case where \( \alpha \) is a 0-form, that is, a function, we write

\[
df = \frac{\partial f}{\partial x^i} dx^i.
\]
2.22 Proposition

a) \( d : \bigwedge^m \rightarrow \bigwedge^{m+1} \)

b) \( d^2 = d \circ d = 0 \)

c) \( d(\alpha \wedge \beta) = d\alpha \wedge \beta + (-1)^p \alpha \wedge d\beta \quad \forall \alpha \in \bigwedge^p, \beta \in \bigwedge^q \) \hspace{1cm} (2.34)

**Proof:**

a) Obvious from equation (??).

b) First, we prove the proposition for \( \alpha = f \in \bigwedge^0 \). We have

\[
d(d\alpha) = d\left( \frac{\partial f}{\partial x^i} \right) dx^j \wedge dx^i = \left[ \frac{\partial^2 f}{\partial x^j \partial x^i} \right] dx^j \wedge dx^i = 0.
\]

Now, suppose that \( \alpha \) is represented locally as in equation (??). It follows from equation ?? that

\[
d(d\alpha) = d(dA_{i_1,...,i_m}) \wedge dx^{i_0} \wedge dx^{i_1} \ldots dx^{i_m} = 0.
\]

c) Let \( \alpha \in \bigwedge^p, \beta \in \bigwedge^q \). Then, we can write

\[
\alpha = A_{i_1,...,i_p}(x)dx^{i_1} \wedge \ldots \wedge dx^{i_p}, \quad \beta = B_{j_1,...,j_q}(x)dx^{j_1} \wedge \ldots \wedge dx^{j_q}.
\]

By definition,

\[
\alpha \wedge \beta = A_{i_1,...,i_p}B_{j_1,...,j_q}(dx^{i_1} \wedge \ldots \wedge dx^{i_p}) \wedge (dx^{j_1} \wedge \ldots \wedge dx^{j_q}).
\]

Now, we take the exterior derivative of the last equation, taking into account that \( d(fg) = fdg + gdf \) for any functions \( f \) and \( g \). We get

\[
d(\alpha \wedge \beta) = \left[ d(A_{i_1,...,i_p})B_{j_1,...,j_q} + (A_{i_1,...,i_p}dB_{j_1,...,j_q}) \right] (dx^{i_1} \wedge \ldots \wedge dx^{i_p}) \wedge (dx^{j_1} \wedge \ldots \wedge dx^{j_q})
\]

\[
= [dA_{i_1,...,i_p} \wedge (dx^{i_1} \wedge \ldots \wedge dx^{i_p})] \wedge [B_{j_1,...,j_q} \wedge (dx^{j_1} \wedge \ldots \wedge dx^{j_q})] +
\]

\[
= [A_{i_1,...,i_p} \wedge (dx^{i_1} \wedge \ldots \wedge dx^{i_p})] \wedge (-1)^p [dB_{j_1,...,j_q} \wedge (dx^{j_1} \wedge \ldots \wedge dx^{j_q})]
\]

\[
= d\alpha \wedge \beta + (-1)^p \alpha \wedge d\beta. \quad (2.36)
\]

The \((-1)^p\) factor comes into play since in order to pass the term \( dB_{j_1,...,j_q} \) through \( p \)-1-forms of the type \( dx^i \), one must perform \( p \) transpositions.

2.23 Example Let \( \alpha = P(x,y)dx + Q(x,y)dy \). Then,

\[
da = \left( \frac{\partial P}{\partial x} dx + \frac{\partial P}{\partial y} dy \right) \wedge dx + \left( \frac{\partial Q}{\partial x} dx + \frac{\partial Q}{\partial y} dy \right) \wedge dy
\]

\[
= \frac{\partial P}{\partial y} dy \wedge dx + \frac{\partial Q}{\partial x} dx \wedge dy
\]

\[
= \left( \frac{\partial Q}{\partial x} - \frac{\partial P}{\partial y} \right) dx \wedge dy. \quad (2.37)
\]

This example is related to Green’s theorem in \( \mathbb{R}^2 \).
2.24 Example Let $\alpha = M(x, y)dx + N(x, y)dy$, and suppose that $d\alpha = 0$. Then, by the previous example,

$$d\alpha = (\frac{\partial N}{\partial x} - \frac{\partial M}{\partial y})dx \land dy.$$ 

Thus, $d\alpha = 0$ iff $N_x = M_y$, which implies that $N = f_y$ and $M_x$ for some function $f(x, y)$. Hence,

$$\alpha = f_x dx + f_y df = df.$$ 

The reader should also be familiar with this example in the context of exact differential equations of first order and conservative force fields.

2.25 Definition A differential form $\alpha$ is called closed if $d\alpha = 0$.

2.26 Definition A differential form $\alpha$ is called exact if there exists a form $\beta$ such that $\alpha = d\beta$.

Since $d \circ d = 0$, it is clear that an exact form is also closed. For the converse to be true, one must require a topological condition that the space be contractible. A contractible space is one that can be deformed continuously to an interior point.

2.27 Poincare’s Lemma In a contractible space (such as $\mathbb{R}^n$), if a differential is closed, then it is exact.

The standard counterexample showing that the topological condition in Poincare’s Lemma is needed is the form $d\theta$ where $\theta$ is the polar coordinate angle in the plane. It is not hard to prove that

$$d\theta = \frac{-y dx + x dy}{x^2 + y^2}$$

is closed, but not exact in the punctured plane $\{\mathbb{R}^2 \setminus \{0\}\}$.

2.4 The Hodge $\star$ Operator

An important lesson students learn in linear algebra is that all vector spaces of finite dimension $n$ are isomorphic to each other. Thus, for instance, the space $P_3$ of all real polynomials in $x$ of degree 3, and the space $M_{2 \times 2}$ of real 2 by 2 matrices are, in terms of their vector space properties, basically no different from the Euclidean vector space $\mathbb{R}^4$. A good example of this is the tangent space $T_p\mathbb{R}^3$ which has dimension 3. The process of replacing $\frac{\partial}{\partial x}$ by $i$, $\frac{\partial}{\partial y}$ by $j$ and $\frac{\partial}{\partial z}$ by $k$ is a linear, 1-1 and onto map that sends the "vector" part of a tangent vector $a_1 \frac{\partial}{\partial x} + a_2 \frac{\partial}{\partial y} + a_3 \frac{\partial}{\partial z}$ to regular Euclidean vector $\langle a_1, a_2, a_3 \rangle$.

We have also observed that the tangent space $T_p\mathbb{R}^n$ is isomorphic to the cotangent space $T^*_p\mathbb{R}^n$. In this case, the vector space isomorphism maps the standard basis vectors $\{\frac{\partial}{\partial x^i}\}$ to their duals $\{dx^i\}$. This isomorphism then transforms a contravariant vector to a covariant vector. In terms of components, the isomorphism is provided by the Euclidean metric that maps the components of a contravariant vector with indices up to a covariant vector with indices down.

Another interesting example is provided by the spaces $\bigwedge^1_{\mathbb{R}}(\mathbb{R}^3)$ and $\bigwedge^3_{\mathbb{R}}(\mathbb{R}^3)$, both of which have dimension 3. It follows that these two spaces must be isomorphic. In this case the isomorphism is given as follows:

$$
\begin{align*}
    dx & \quad \mapsto \quad dy \land dz \\
    dy & \quad \mapsto \quad -dx \land dz \\
    dz & \quad \mapsto \quad dx \land dy
\end{align*}
$$

(2.38)
More generally, we have seen that the dimension of the space of m-forms in $\mathbb{R}^n$ is given by the binomial coefficient $\binom{n}{m}$. Since

$$\binom{n}{m} = \binom{n}{n-m} = \frac{n!}{(n-m)!},$$

it must be true that

$$\bigwedge^m_p(\mathbb{R}^n) \cong \bigwedge^{n-m}_p(\mathbb{R}^n). \quad (2.39)$$

To describe the isomorphism between these two spaces, we will first need to introduce the totally antisymmetric Levi-Civita permutation symbol defined as follows:

$$\epsilon_{i_1 \ldots i_m} = \begin{cases} +1 & \text{if } (i_1, \ldots, i_m) \text{ is an even permutation of } (1, \ldots, m) \\ -1 & \text{if } (i_1, \ldots, i_m) \text{ is an odd permutation of } (1, \ldots, m) \\ 0 & \text{otherwise} \end{cases} \quad (2.40)$$

In dimension 3, there are only 3 (3! = 6) non-vanishing components of $\epsilon_{i,j,k}$ in

$$\begin{align*}
\epsilon_{123} &= \epsilon_{231} = \epsilon_{312} = 1 \\
\epsilon_{132} &= \epsilon_{213} = \epsilon_{321} = -1 \\
\end{align*} \quad (2.41)$$

The permutation symbols are useful in the theory of determinants. In fact, if $A = (a^i_j)$ is a $3 \times 3$ matrix, then, using equation (??), the reader can easily verify that

$$\det A = \|A\| = \epsilon_{i_1 i_2 i_3} a^1_{i_1} a^2_{i_2} a^3_{i_3}. \quad (2.42)$$

This formula for determinants extends in an obvious manner to $n \times n$ matrices. A more thorough discussion of the Levi-Civita symbol will appear later in these notes.

In $\mathbb{R}^n$ the Levi-Civita symbol with some or all the indices up is numerically equal to the permutation symbol with all the indices down,

$$\epsilon_{i_1 \ldots i_m} = \epsilon^{i_1 \ldots i_m},$$

since the Euclidean metric used to raise and lower indices is the Kronecker $\delta_{ij}$.

On the other hand, in Minkowski space, raising an index with a value of 0 costs a minus sign, because $\eta_{00} = \eta^{00} = -1$. Thus, in $\mathcal{M}_{(1,3)}$

$$\epsilon_{i_0 i_1 i_2 i_3} = -\epsilon^{i_0 i_1 i_2 i_3},$$

since any permutation of $\{0, 1, 2, 3\}$ must contain a 0.

2.28 Definition The Hodge $\star$ operator is a linear map $\star : \bigwedge^m_p(\mathbb{R}^n) \rightarrow \bigwedge^{n-m}_p(\mathbb{R}^n)$ defined in standard local coordinates by the equation,

$$\star (dx^{i_1} \wedge \ldots \wedge dx^{i_m}) = \frac{1}{(n-m)!} \epsilon^{i_1 \ldots i_m}_{i_{m+1} \ldots i_n} dx^{i_{m+1}} \wedge \ldots \wedge dx^{i_n}, \quad (2.43)$$

Since the forms $dx^{i_1} \wedge \ldots \wedge dx^{i_m}$ constitute a basis of the vector space $\bigwedge^m_p(\mathbb{R}^n)$ and the $\star$ operator is assumed to be a linear map, equation (??) completely specifies the map for all m-forms.
2.29 Example Consider the dimension $n = 3$ case. then
\[ \star dx^1 = \epsilon^1_{jk} dx^j \wedge dx^k \]
\[ = \frac{1}{2!}[\epsilon^1_{23} dx^2 \wedge dx^3 + \epsilon^1_{32} dx^3 \wedge dx^2] \]
\[ = \frac{1}{2!}[dx^2 \wedge dx^3 - dx^3 \wedge dx^2] \]
\[ = \frac{1}{2!}[dx^2 \wedge dx^3 + dx^2 \wedge dx^3] \]
\[ = dx^2 \wedge dx^3. \]

We leave it to the reader to complete the computation of the action of the $\star$ operator on the other basis forms. The results are
\[ \star dx^1 = +dx^2 \wedge dx^3 \]
\[ \star dx^2 = -dx^1 \wedge dx^3 \]
\[ \star dx^3 = +dx^1 \wedge dx^2, \tag{2.44} \]

\[ \star(dx^2 \wedge dx^3) = dx^1 \]
\[ \star(-dx^3 \wedge dx^1) = dx^2 \]
\[ \star(dx^1 \wedge dx^2) = dx^3, \tag{2.45} \]

and
\[ \star(dx^1 \wedge dx^2 \wedge dx^3) = 1. \tag{2.46} \]

In particular, if $f : \mathbb{R}^3 \rightarrow \mathbb{R}$ is any 0-form (a function), then,
\[ \star f = f(dx^1 \wedge dx^2 \wedge dx^3) \]
\[ = fdV, \tag{2.47} \]

where $dV$ is the differential of volume, also called the volume form.

2.30 Example Let $\alpha = A_1 dx^1 A_2 dx^2 + A_3 dx^3$, and $\beta = B_1 dx^1 B_2 dx^2 + B_3 dx^3$. Then,
\[ \star(\alpha \wedge \beta) = (A_2 B_3 - A_3 B_2) \star(dx^2 \wedge dx^3) + (A_1 B_3 - A_3 B_1) \star(dx^1 \wedge dx^3) + \]
\[ + (A_1 B_2 - A_2 B_1) \star(dx^1 \wedge dx^2) \]
\[ = (A_2 B_3 - A_3 B_2) dx^1 + (A_1 B_3 - A_3 B_1) dx^2 + (A_1 B_2 - A_2 B_1) dx^3 \]
\[ = (\vec{A} \times \vec{B})_i dx^i. \tag{2.48} \]

The previous examples provide some insight on the action of the $\wedge$ and $\star$ operators. If one thinks of the quantities $dx^1, dx^2$ and $dx^3$ as analogous to $\vec{i}, \vec{j}$ and $\vec{k}$, then it should be apparent that equations (2.44) are the differential geometry versions of the well known relations
\[ i = j \times k \]
\[ j = -i \times k \]
\[ k = i \times j. \]

This is even more evident upon inspection of equation (2.44), which relates the $\wedge$ operator to the Cartesian cross product.
One can get a good sense of the geometrical significance and the motivation for the creation of wedge products by considering a classical analogy in the language of vector calculus. As shown in figure ??, let us consider infinitesimal arc length vectors \( dx, j dy \) and \( k dz \) pointing along the coordinate axes. Recall from the definition, that the cross product of two vectors is a new vector whose magnitude is the area of the parallelogram subtended by the two vectors and which points in the direction of a unit vector perpendicular to the plane containing the two vectors, oriented according to the right hand rule. Since \( i, j \) and \( k \) are mutually orthogonal vectors, the cross product of any pair is again a unit vector pointed in the direction of the third or the negative thereof. Thus, for example, in the \( xy \)-plane the differential of area in the reverse order. In terms of wedge products, the differential of area in the \( xy \)-plane is \((dx \wedge dy)\), so that the oriented nature of the surface element is built-in. Technically, when reversing the order of variables in a double integral one should introduce a minus sign. This is typically ignored in basic calculus computations of double and triple integrals, but it cannot be ignored in vector calculus in the context of flux of a vector field through a surface.

2.31 Example In Minkowski space the collection of all 2-forms has dimension \( \frac{n(n-1)}{2} = 6 \). The Hodge \( * \) operator in this case splits \( \Lambda^2(M_{1,3}) \) into two 3-dim subspaces \( \Lambda^2_+ \), such that \( * : \Lambda^2_+ \rightarrow \Lambda^2_- \).

More specifically, \( \Lambda^2_+ \) is spanned by the forms \( \{dx^0 \wedge dx^1, dx^0 \wedge dx^2, dx^0 \wedge dx^3\} \), and \( \Lambda^2_- \) is spanned by the forms \( \{dx^2 \wedge dx^3, -dx^1 \wedge dx^3, dx^1 \wedge dx^2\} \). The action of \( * \) on \( \Lambda^2_+ \) is

\[
\begin{align*}
*(dx^0 \wedge dx^1) &= \frac{1}{2} \epsilon^{01} k_l dx^k \wedge dx^l = -dx^2 \wedge dx^3, \\
*(dx^0 \wedge dx^2) &= \frac{1}{2} \epsilon^{02} k_l dx^k \wedge dx^l = +dx^1 \wedge dx^3, \\
*(dx^0 \wedge dx^3) &= \frac{1}{2} \epsilon^{03} k_l dx^k \wedge dx^l = -dx^1 \wedge dx^2,
\end{align*}
\]

and on \( \Lambda^2_- \),

\[
\begin{align*}
*(+dx^2 \wedge dx^3) &= \frac{1}{2} \epsilon^{23} k_l dx^k \wedge dx^l = dx^0 \wedge dx^1, \\
*(-dx^1 \wedge dx^3) &= \frac{1}{2} \epsilon^{13} k_l dx^k \wedge dx^l = dx^0 \wedge dx^2, \\
*(+dx^1 \wedge dx^2) &= \frac{1}{2} \epsilon^{12} k_l dx^k \wedge dx^l = dx^0 \wedge dx^3.
\end{align*}
\]

In verifying the equations above, we recall that the Levi-Civita symbols that contain an index with value 0 in the up position have an extra minus sign as a result of raising the index with \( \eta^{00} \). If \( F \in \Lambda^2(M) \), we will formally write \( F = F_+ + F_- \), where \( F_+ \in \Lambda^2_+ \). We would like to note that the action of the dual operator on \( \Lambda^2(M) \) is such that \( * \Lambda^2(M) \rightarrow \Lambda^2(M) \), and \( *^2 = -1 \). In a vector space a map like \( * \) with the property \( *^2 = -1 \) is a linear involution of the space. In the case in question \( \Lambda^2_{1,3} \) are the eigenspaces corresponding to the +1 and -1 eigenvalues of this involution.

It is also worthwhile to calculate the duals of 1-forms in \( M_{1,3} \). The results are

\[
\begin{align*}
*dt &= -dx^1 \wedge dx^2 \wedge dx^3, \\
*dx^1 &= +dx^2 \wedge dt \wedge dx^3, \\
*dx^2 &= +dt \wedge dx^1 \wedge dx^3, \\
*dx^3 &= +dx^1 \wedge dt \wedge dx^2.
\end{align*}
\] (2.49)
Gradient, Curl and Divergence

Classical differential operators that enter in Green’s and Stokes’ Theorems are better understood as special manifestations of the exterior differential and the Hodge-$\star$ operators in $\mathbb{R}^3$. Here is precisely how this works:

1. Let $f : \mathbb{R}^3 \rightarrow \mathbb{R}$ be a $C^\infty$ function. Then
   
   \[ df = \frac{\partial f}{\partial x^j} dx^j = \nabla f \cdot dx \quad (2.50) \]

2. Let $\alpha = A_i dx^i$ be a 1-form in $\mathbb{R}^3$. Then
   \[ *(d\star) \alpha = \frac{1}{2} \left( \frac{\partial A_i}{\partial x^j} - \frac{\partial A_j}{\partial x^i} \right) \star (dx^i \wedge dx^j) \]
   \[ = (\nabla \times A) \cdot dx \quad (2.51) \]

3. Let $\alpha = B_1 dx^2 \wedge dx^3 + B_2 dx^3 \wedge dx^1 + B_3 dx^1 \wedge dx^2$ be a 2-form in $\mathbb{R}^3$. Then
   \[ d\alpha = \left( \frac{\partial B_1}{\partial x^1} + \frac{\partial B_2}{\partial x^2} + \frac{\partial B_3}{\partial x^3} \right) dx^1 \wedge dx^2 \wedge dx^3 \]
   \[ = (\nabla \cdot B) dV \quad (2.52) \]

4. Let $\alpha = B_i dx^i$, then
   \[ *(d\star \star) \alpha = \nabla \cdot B \quad (2.53) \]

5. Let $f$ be a real valued function. Then the **Laplacian** is given by:
   \[ *(d\star) df = \nabla \cdot \nabla f = \nabla^2 f \quad (2.54) \]

The results above can be summarized in terms of short exact sequence called the **De Rham Complex** as shown in figure 2.2. The sequence is called exact because successive application of the differential operator gives zero. That is, $d \circ d = 0$. Since there are no 4-forms in $\mathbb{R}^3$, the sequence terminates as shown. If one starts with a function in $\bigwedge^0(\mathbb{R}^3)$, then $(d \circ d)f = 0$ just says that $\nabla \times \nabla f = 0$ as in the case of conservative vector fields. If instead, one starts with a one form $\alpha$ in $\bigwedge^1(\mathbb{R}^3)$, corresponding to a vector field $A$, then $(d \circ d) \alpha = 0$ says that $\nabla \cdot (\nabla \times A) = 0$ as in the case of incompressible vector fields. If one starts with a function, but instead of applying the differential twice consecutively, one "hops" in between with the Hodge operator, the result is the Laplacian of the function.

If denote by $R$ a closed region in Euclidean space whose boundary is $\delta R$, then in terms of forms, the the fundamental theorem, Stoke’s Theorem and the Divergence theorem can be summarized in $\mathbb{R}^3$ by a single Stokes theorem.

Figure 2.2: De Rham Complex

$\nabla \times \nabla f = 0$ as in the case of conservative vector fields. If instead, one starts with a one form $\alpha$ in $\bigwedge^1(\mathbb{R}^3)$, corresponding to a vector field $A$, then $(d \circ d) \alpha = 0$ says that $\nabla \cdot (\nabla \times A) = 0$ as in the case of incompressible vector fields. If one starts with a function, but instead of applying the differential twice consecutively, one "hops" in between with the Hodge operator, the result is the Laplacian of the function.

If denote by $R$ a closed region in Euclidean space whose boundary is $\delta R$, then in terms of forms, the the fundamental theorem, Stoke’s Theorem and the Divergence theorem can be summarized in $\mathbb{R}^3$ by a single Stokes theorem.
\[
\int_{\delta R} \omega = \int_{R} d\omega. \tag{2.55}
\]

It is also possible to define and manipulate formulas of classical vector calculus using the permutation symbols. For example, let \( \mathbf{a} = (A_1, A_2, A_3) \) and \( \mathbf{B} = (B_1, B_2, B_3) \) be any two Euclidean vectors. Then it is easy to see that

\[
(A \times B)_k = \epsilon_{ij}^k A_i B_j,
\]

and

\[
(\nabla \times B)_k = \epsilon_{ij}^k \frac{\partial A_i}{\partial x^j}.
\]

To derive many classical vector identities in this formalism, it is necessary to first establish the following identity:

\[
\epsilon_{ijm} \epsilon_{klm} = \delta_i^k \delta_j^l - \delta_i^l \delta_j^k. \tag{2.56}
\]

2.32 Example

\[
[A \times (B \times C)]_l = \epsilon_{lmn} A_m (B \times C)_n \\
= \epsilon_{lmn} A_m (\epsilon_{jk}^n B_j C_k) \\
= \epsilon_{lmn} \epsilon_{ijk}^n A_m B_j C_k \\
= \epsilon_{lmn} (\delta^j_k \delta^i_n - \delta^i_k \delta^j_n) A_m B_j C_k \\
= B_i A^m C_m - C_i A^m b_n,
\]

Or, rewriting in vector form

\[
A \times (B \times C) = B(A \cdot C) - C(A \cdot B). \tag{2.57}
\]

Maxwell Equations

The classical equations of Maxwell describing electromagnetic phenomena are

\[
\begin{align*}
\nabla \cdot \mathbf{E} &= 4\pi \rho \\
\nabla \times \mathbf{B} &= 4\pi \mathbf{J} + \frac{\partial \mathbf{E}}{\partial t} \\
\nabla \cdot \mathbf{B} &= 0 \\
\nabla \times \mathbf{E} &= -\frac{\partial \mathbf{B}}{\partial t}
\end{align*} \tag{2.58}
\]

We would like to formulate these equations in the language of differential forms. Let \( x^\mu = (t, x^1, x^2, x^3) \) be local coordinates in Minkowski’s space \( M_{1,3} \). Define the Maxwell 2-form \( F \) by the equation

\[
F = \frac{1}{2} F_{\mu \nu} dx^\mu \wedge dx^\nu, \quad (\mu, \nu = 0, 1, 2, 3), \tag{2.59}
\]

where

\[
F_{\mu \nu} = \begin{bmatrix}
0 & -E_x & -E_y & -E_z \\
E_x & 0 & B_z & -B_y \\
E_y & -B_z & 0 & B_x \\
E_z & B_y & -B_x & 0
\end{bmatrix}. \tag{2.60}
\]
2.4. THE HODGE \star OPERATOR

Written in complete detail, Maxwell’s 2-form is given by

\[ F = -E_x dt \wedge dx^1 - E_y dt \wedge dx^2 - E_z dt \wedge dx^3 + B_z dx^1 \wedge dx^2 - B_y dx^1 \wedge dx^3 + B_x dx^2 \wedge dx^3. \]  \tag{2.61}

We also define the source current 1-form

\[ J = J_\mu dx^\mu = \rho dt + J_1 dx^1 + J_2 dx^2 + J_3 dx^3. \]  \tag{2.62}

2.33 Proposition  Maxwell’s Equations (??) are equivalent to the equations

\[ dF = 0, \]
\[ d\star F = 4\pi \star J. \]  \tag{2.63}

Proof: The proof is by direct computation using the definitions of the exterior derivative and the Hodge-\star operator.

\[
dF = -\frac{\partial E_x}{\partial x^2} dx^2 \wedge dx^1 - \frac{\partial E_y}{\partial x^3} dx^3 \wedge dx^1 - \frac{\partial E_z}{\partial x^1} dx^1 \wedge dx^2 + \frac{\partial B_z}{\partial t} dt \wedge dx^1 \wedge dx^2 - \frac{\partial B_y}{\partial t} dt \wedge dx^1 \wedge dx^3 + \frac{\partial B_x}{\partial t} dt \wedge dx^2 \wedge dx^3.
\]

Collecting terms and using the antisymmetry of the wedge operator, we get

\[
dF = \left( \frac{\partial B_x}{\partial x^1} + \frac{\partial B_y}{\partial x^2} + \frac{\partial B_z}{\partial x^3} \right) dx^1 \wedge dx^2 \wedge dx^3 + \left( \frac{\partial E_y}{\partial x^3} - \frac{\partial E_z}{\partial x^1} \right) dx^2 \wedge dt \wedge dx^3 + \left( \frac{\partial E_z}{\partial x^1} - \frac{\partial E_x}{\partial x^3} \right) dx^3 \wedge dt \wedge dx^1 + \left( \frac{\partial B_z}{\partial t} - \frac{\partial B_y}{\partial t} \right) dt \wedge dx^1 \wedge dx^2.
\]

Therefore, \( dF = 0 \) iff

\[
\frac{\partial B_x}{\partial x^1} + \frac{\partial B_y}{\partial x^2} + \frac{\partial B_y}{\partial x^3} = 0,
\]

which is the same as

\[ \nabla \cdot B = 0, \]

and

\[
\frac{\partial E_y}{\partial x^3} - \frac{\partial E_z}{\partial x^1} + \frac{\partial B_x}{\partial x^3} = 0,
\]
\[
\frac{\partial E_z}{\partial x^1} - \frac{\partial E_x}{\partial x^3} - \frac{\partial B_y}{\partial x^3} = 0,
\]
\[
\frac{\partial E_x}{\partial x^1} - \frac{\partial E_y}{\partial x^3} + \frac{\partial B_z}{\partial x^3} = 0.
\]
which means that

$$-\nabla \times \mathbf{E} - \frac{\partial \mathbf{B}}{\partial t} = 0.$$  (2.64)

To verify the second set of Maxwell equations, we first compute the dual of the current density 1-form (??) using the results from example (??). We get

$$\star J = -\rho dx^1 \wedge dx^2 \wedge dx^3 + J_1 dx^2 \wedge dt \wedge dx^3 + J_2 dt \wedge dx^1 \wedge dx^3 + J_3 dx^1 \wedge dt \wedge dx^2.$$  (2.65)

We could now proceed to compute \(d\star F\), but perhaps it is more elegant to notice that \(F \in \bigwedge^2(M)\), and so, according to example (??), \(F\) splits into \(F = F_+ + F_-\). In fact, we see from (??) that the components of \(F_+\) are those of \(-\mathbf{E}\) and the components of \(F_-\) constitute the magnetic field vector \(\mathbf{B}\). Using the results of example (??), we can immediately write the components of \(\star F\):

$$\star F = B_x dt \wedge dx^1 + B_y dt \wedge dx^2 + B_z dt \wedge dx^3 +$$
$$E_z dx^1 \wedge dx^2 - E_y dx^1 \wedge dx^3 + E_x dx^2 \wedge dx^3,$$  (2.66)

or equivalently,

$$F_{\mu\nu} = \begin{bmatrix} 0 & B_x & B_y & B_z \\ -B_x & 0 & E_z & -E_y \\ -B_y & -E_z & 0 & E_x \\ -B_z & E_y & -E_x & 0 \end{bmatrix}.$$  (2.67)

Since the effect of the dual operator amounts to exchanging

$$\mathbf{E} \mapsto -\mathbf{B}$$
$$\mathbf{B} \mapsto +\mathbf{E},$$

we can infer from equations (??) and (??) that

$$\nabla \cdot \mathbf{E} = 4\pi \rho$$

and

$$\nabla \times \mathbf{B} - \frac{\partial \mathbf{E}}{\partial t} = 4\pi \mathbf{J}.$$
Chapter 3

Connections

3.1 Frames

As we have already noted in Chapter 1, the theory of curves in \( \mathbb{R}^3 \) can be elegantly formulated by introducing orthonormal triplets of vectors which we called Frenet frames. The Frenet vectors are adapted to the curves in such a manner that the rate of change of the frame gives information about the curvature of the curve. In this chapter we will study the properties of arbitrary frames and their corresponding rates of change in the direction of the various vectors in the frame. These concepts will then be applied later to special frames adapted to surfaces.

3.1 Definition  A coordinate frame in \( \mathbb{R}^n \) is an n-tuple of vector fields \( \{e_1, \ldots, e_n\} \) which are linearly independent at each point \( p \) in the space.

In local coordinates \( \{x^1, \ldots, x^n\} \), we can always express the frame vectors as linear combinations of the standard basis vectors

\[
e_i = \partial_j A^j_i,
\]

where \( \partial_j = \frac{\partial}{\partial x^j} \). We assume the matrix \( A = (A^j_i) \) to be nonsingular at each point. In linear algebra, this concept is referred to as a change of basis, the difference being that in our case, the transformation matrix \( A \) depends on the position. A frame field is called orthonormal if at each point,

\[
<e_i, e_j> = \delta_{ij}.
\]

Throughout this chapter, we will assume that all frame fields are orthonormal. Whereas this restriction is not necessary, it is convenient because it results in considerable simplification in computing the components of an arbitrary vector in the frame.

3.2 Proposition  If \( \{e_1, \ldots, e_n\} \) is an orthonormal frame, then the transformation matrix is orthogonal (ie, \( AA^T = I \))

Proof:  The proof is by direct computation. Let \( e_i = \partial_j A^j_i \). Then

\[
\delta_{ij} = <e_i, e_j> = <\partial_k A^k_i, \partial_l A^j_l> = A^k_i A^j_l <\partial_k, \partial_l> = A^k_i A^j_l \delta_{kl} = A^k_i A_{kl} = A^k_i (A^T)_{jk}.
\]
Hence

\[(A^T)_{jk}A^k_i = \delta_{ij}\]
\[(A^T)_{k}^j A^k_i = \delta^i_j\]
\[A^T A = I\]

Given a frame vectors \(e_i\), we can also introduce the corresponding dual coframe forms \(\theta^i\) by requiring that

\[\theta^i(e_j) = \delta^i_j.\]  \hfill (3.3)

Since the dual coframe is a set of 1-forms, they can also be expressed in local coordinates as linear combinations

\[\theta^i = B^i_k dx^k.\]

It follows from equation (3.3), that

\[\theta^i(e_j) = B^i_k dx^k (\partial_i A^l_j) = B^i_k A^l_j \delta^k_i = B^i_k A^k_j.\]

Therefore, we conclude that \(BA = I\), so \(B = A^{-1} = A^T\). In other words, when the frames are orthonormal, we have

\[e_i = \partial_k A^k_i, \quad \theta^i = A^i_k dx^k.\] \hfill (3.4)

3.3 Example Consider the transformation from Cartesian to cylindrical coordinates:

\[x = r \cos \theta, \quad y = r \sin \theta, \quad z = z.\] \hfill (3.5)

Using the chain rule for partial derivatives, we have

\[
\begin{align*}
\frac{\partial}{\partial r} &= \cos \theta \frac{\partial}{\partial x} + \sin \theta \frac{\partial}{\partial y} \\
\frac{\partial}{\partial \theta} &= -r \sin \theta \frac{\partial}{\partial x} + r \cos \theta \frac{\partial}{\partial y} \\
\frac{\partial}{\partial z} &= \frac{\partial}{\partial z}
\end{align*}
\]

The vectors \(\frac{\partial}{\partial r}\), and \(\frac{\partial}{\partial \theta}\) are clearly unit vectors. To make the vector \(\frac{\partial}{\partial z}\) a unit vector, it suffices to divide it by its length \(r\). We can then compute the dot products of each pair of vectors and easily verify that the quantities

\[e_1 = \frac{\partial}{\partial r}, \quad e_2 = \frac{1}{r} \frac{\partial}{\partial \theta}, \quad e_3 = \frac{\partial}{\partial z},\] \hfill (3.6)

are a triplet of mutually orthogonal unit vectors and thus constitute an orthonormal frame. The surfaces with constant value for the coordinates \(r, \theta\) and \(z\) respectively, represent a set of mutually orthogonal surfaces at each point. The frame vectors at a point are normal to these surfaces as shown in figure ??.

Physicists often refer to these frame vectors as \(\{\hat{r}, \hat{\theta}, \hat{z}\}\), or as \(\{e_r, e_\theta, e_z\}\).
### 3.4 Example

For spherical coordinates \((\theta, \phi)\)

\[
\begin{align*}
x &= r \sin \theta \cos \phi \\
y &= r \sin \theta \sin \phi \\
z &= r \cos \theta,
\end{align*}
\]

the chain rule leads to

\[
\begin{align*}
\frac{\partial}{\partial r} &= \sin \theta \cos \phi \frac{\partial}{\partial x} + \sin \theta \sin \phi \frac{\partial}{\partial y} + \cos \theta \frac{\partial}{\partial z}, \\
\frac{\partial}{\partial \theta} &= r \cos \theta \cos \phi \frac{\partial}{\partial x} + r \cos \theta \sin \phi \frac{\partial}{\partial y} + -r \sin \theta \frac{\partial}{\partial z}, \\
\frac{\partial}{\partial \phi} &= -r \sin \theta \sin \phi \frac{\partial}{\partial x} + r \sin \theta \cos \phi \frac{\partial}{\partial y}.
\end{align*}
\]

The vector \(\frac{\partial}{\partial r}\) is of unit length but the other two need to be normalised. As before, all we need to do is divide the vectors by their magnitude. For \(\frac{\partial}{\partial \theta}\) we divide by \(r\) and for \(\frac{\partial}{\partial \phi}\), we divide by \(r \sin \theta\). Taking the dot products of all pairs and using basic trigonometric identities, one can verify that we again obtain an orthonormal frame.

\[
\begin{align*}
e_1 &= e_r = \frac{\partial}{\partial r},
\quad e_2 = e_\theta = \frac{1}{r} \frac{\partial}{\partial \theta},
\quad e_3 = e_\phi = \frac{1}{r \sin \theta} \frac{\partial}{\partial \phi},
\end{align*}
\]

Furthermore, the frame vectors are normal to triply orthogonal surfaces, which in this case are spheres, cones and planes, as shown in figure ??.

### 3.2 Curvilinear Coordinates

Orthogonal transformations such as spherical and cylindrical coordinates appear ubiquitously in mathematical physics because the geometry of a large number of problems in this discipline exhibit symmetry with respect to an axis or to the origin. In such situations, transformations to the appropriate coordinate system often result in considerable simplification of the field equations involved in the problem. It has been shown that the Laplace operator that appears in potential, heat, and wave equations, and in Schrödinger field equations is separable in twelve orthogonal coordinate systems. A simple and efficient method to calculate the Laplacian in orthogonal coordinates can be implemented using differential forms.

### 3.5 Example

In spherical coordinates the differential of arc length is given by (see equation ??) the metric:

\[
ds^2 = dr^2 + r^2 d\theta^2 + r^2 \sin^2 \theta d\phi^2.
\]

Let

\[
\begin{align*}
\theta^1 &= dr \\
\theta^2 &= r d\theta \\
\theta^3 &= r \sin \theta d\phi.
\end{align*}
\]
Note that these three 1-forms constitute the dual coframe to the orthonormal frame derived in equation (3.8). Consider a scalar field \( f = f(r, \theta, \phi) \). We now calculate the Laplacian of \( f \) in spherical coordinates using the methods of section 3.6. To do this, we first compute the differential \( df \) and express the result in terms of the coframe.

\[
\frac{\partial f}{\partial r} dr + \frac{\partial f}{\partial \theta} d\theta + \frac{\partial f}{\partial \phi} d\phi = \frac{\partial f}{\partial r} \theta^1 + \frac{1}{r} \frac{\partial f}{\partial \theta} \theta^2 + \frac{1}{r \sin \theta} \frac{\partial f}{\partial \phi} \theta^3
\]

The components \( df \) in the coframe represent the gradient in spherical coordinates. Continuing with the scheme of section 3.6, we next apply the Hodge-\( \star \) operator. Then, we rewrite the resulting 2-form in terms of wedge products of coordinate differentials so that we can apply the definition of the exterior derivative.

\[
\star df = r^2 \sin \theta \frac{\partial f}{\partial r} d\theta \wedge d\phi - r \sin \theta \frac{\partial f}{\partial \theta} dr \wedge d\phi + \frac{1}{r} \frac{\partial f}{\partial \phi} dr \wedge d\theta
\]

\[
d \star df = \frac{\partial}{\partial r} \left( r^2 \sin \theta \frac{\partial f}{\partial r} \right) dr \wedge d\theta \wedge d\phi - \frac{\partial}{\partial \theta} \left( \sin \theta \frac{\partial f}{\partial \theta} \right) d\theta \wedge d\phi + \frac{1}{\sin \theta} \frac{\partial f}{\partial \phi} d\phi \wedge dr \wedge d\theta
\]

Finally, rewriting the differentials back in terms of the the coframe, we get

\[
d \star df = \frac{1}{r^2 \sin \theta} \left[ \sin \theta \frac{\partial}{\partial r} \left( r^2 \frac{\partial f}{\partial r} \right) + \frac{\partial}{\partial \theta} \left( \sin \theta \frac{\partial f}{\partial \theta} \right) + \frac{1}{\sin \theta} \frac{\partial^2 f}{\partial \phi^2} \right] \theta^1 \wedge \theta^2 \wedge \theta^3.
\]

So, the Laplacian of \( f \) is given by

\[
\nabla^2 f = \frac{1}{r^2} \frac{\partial}{\partial r} \left[ \frac{1}{r^2} \frac{\partial f}{\partial r} \right] + \frac{1}{r^2} \left[ \frac{\partial}{\partial \theta} \left( \sin \theta \frac{\partial f}{\partial \theta} \right) + \frac{1}{\sin^2 \theta} \frac{\partial^2 f}{\partial \phi^2} \right]
\]

\[
(3.9)
\]

The derivation of the expression for the spherical Laplacian through the use of differential forms is elegant and leads naturally to the operator in Sturm Liouville form.

The process above can be carried out for general orthogonal transformations. A change of coordinates \( x^i = x^i(u^k) \) leads to an orthogonal transformation if in the new coordinate system \( u^k \), the line metric

\[
ds^2 = g_{11}(du^1)^2 + g_{22}(du^2)^2 + g_{33}(du^3)^2
\]

only has diagonal entries. In this case, we choose the coframe

\[
\theta^1 = \sqrt{g_{11}} du^1 = h_1 du^1
\]
\[
\theta^2 = \sqrt{g_{22}} du^2 = h_2 du^2
\]
\[
\theta^3 = \sqrt{g_{33}} du^3 = h_3 du^3
\]

The quantities \( \{h_1, h_2, h_3\} \) are classically called the weights. Please note that, in the interest of connecting to classical terminology, we have exchanged two indices for one and this will cause small discrepancies with the index summation convention. We will revert to using a summation symbol
3.2. CURVILINEAR COORDINATES

when these discrepancies occur. To satisfy the duality condition \( \theta^i(e_j) = \delta^i_j \), we must choose the corresponding frame vectors \( e_i \) as follows:

\[
e_1 = \frac{1}{\sqrt{g_{11}}} \frac{\partial}{\partial u^1} = \frac{1}{h_1} \frac{\partial}{\partial u^1} \\
e_2 = \frac{1}{\sqrt{g_{22}}} \frac{\partial}{\partial u^2} = \frac{1}{h_2} \frac{\partial}{\partial u^2} \\
e_3 = \frac{1}{\sqrt{g_{33}}} \frac{\partial}{\partial u^3} = \frac{1}{h_3} \frac{\partial}{\partial u^3}
\]

**Gradient.** Let \( f = f(x^i) \) and \( x^i = x^i(u^k) \). Then

\[
df = \frac{\partial f}{\partial x^k} dx^k = \frac{\partial f}{\partial u^i} \frac{\partial u^i}{\partial x^k} dx^k = \frac{\partial f}{\partial u^i} du^i = \sum_i \frac{1}{h_i} \frac{\partial f}{\partial u^i} \theta^i = e_i(f) \theta^i.
\]

As expected, the components of the gradient in the coframe \( \theta^i \) are the just the frame vectors.

\[
\nabla = \left( \frac{1}{h_1} \frac{\partial}{\partial u^1}, \frac{1}{h_2} \frac{\partial}{\partial u^2}, \frac{1}{h_3} \frac{\partial}{\partial u^3} \right)
\]

**Curl.** Let \( F = (F_1, F_2, F_3) \) be a classical vector field. Construct the corresponding 1-form \( F = F_i \theta^i \) in the coframe. We calculate the curl using the dual of the exterior derivative.

\[
F = F_1 \theta^1 + F_2 \theta^2 + F_3 \theta^3 = (h_1 F_1) du^1 + (h_2 F_2) du^2 + (h_3 F_3) du^3 = (hF)_i du^i, \text{ where } (hF)_i = h_i F_i
\]

\[
dF = \frac{1}{2} \left[ \frac{\partial (hF)_i}{\partial u^j} - \frac{\partial (hF)_j}{\partial u^i} \right] du^i \wedge du^j = \frac{1}{h_i h_j} \left[ \frac{\partial (hF)_i}{\partial u^j} - \frac{\partial (hF)_j}{\partial u^i} \right] d\theta^i \wedge d\theta^j
\]

\[
\star dF = \epsilon^{ij}_k \left[ \frac{\partial (hF)_i}{\partial u^j} - \frac{\partial (hF)_j}{\partial u^i} \right] \theta^k = (\nabla \times F)_k \theta^k.
\]

Thus, the components of the curl are

\[
\left( \frac{1}{h_2 h_3} \frac{\partial (hF_3)_i}{\partial u^2} - \frac{\partial (hF_2)_i}{\partial u^3}, \frac{1}{h_1 h_3} \frac{\partial (hF_3)_i}{\partial u^1} - \frac{\partial (hF_1)_i}{\partial u^3}, \frac{1}{h_1 h_2} \frac{\partial (hF_1)_i}{\partial u^2} - \frac{\partial (hF_2)_i}{\partial u^1} \right)
\]

**Divergence.** As before, let \( F = F_\theta^\theta \) and recall that \( \nabla \cdot F = \star d \star F \). The computation yields

\[
F = F_1 \theta^1 + F_2 \theta^2 + F_3 \theta^3
\]

\[
\star F = F_1 \theta^2 \wedge \theta^3 + F_2 \theta^3 \wedge \theta^1 + F_3 \theta^1 \wedge \theta^2
\]

\[
= (h_2 h_3 F_1) du^2 \wedge du^3 + (h_1 h_3 F_2) du^3 \wedge du^1 + (h_1 h_2 F_3) du^1 \wedge du^2
\]

\[
d \star F = \left[ \frac{\partial (h_2 h_3 F_1)}{\partial u^2} + \frac{\partial (h_1 h_3 F_2)}{\partial u^3} + \frac{\partial (h_1 h_2 F_3)}{\partial u^1} \right] du^1 \wedge du^2 \wedge du^3.
\]
Therefore,
\[
\nabla \cdot F = \star d \star F = \frac{1}{h_1 h_2 h_3} \left[ \frac{\partial (h_2 h_3 F_1)}{\partial u^1} + \frac{\partial (h_1 h_3 F_2)}{\partial u^2} + \frac{\partial (h_1 h_2 F_3)}{\partial u^3} \right].
\] (3.13)

### 3.3 Covariant Derivative

In this section we introduce a generalization of directional derivatives. The directional derivative measures the rate of change of a function in the direction of a vector. What we want is a quantity which measures the rate of change of a vector field in the direction of another.

#### 3.6 Definition
Let X be an arbitrary vector field in \( \mathbb{R}^n \). A map \( \nabla_X : T(\mathbb{R}^n) \to T(\mathbb{R}^n) \) is called a **Koszul connection** if it satisfies the following properties:

1. \( \nabla_X fY = f \nabla_X Y \)
2. \( \nabla_{(X_1 + X_2)} Y = \nabla_{X_1} Y + \nabla_{X_2} Y \)
3. \( \nabla_X (Y_1 + Y_2) = \nabla_X Y_1 + \nabla_X Y_2 \)
4. \( \nabla_X fY = X(f)Y + f \nabla_Y X \)

for all vector fields \( X, X_1, X_2, Y, Y_1, Y_2 \in T(\mathbb{R}^n) \) and all smooth functions \( f \). The definition states that the map \( \nabla_X \) is linear on \( X \) but behaves as a linear derivation on \( Y \). For this reason, the quantity \( \nabla_X Y \) is called the **covariant derivative** of \( Y \) in the direction of \( X \).

#### 3.7 Proposition
Let \( Y = f^i \frac{\partial}{\partial x^i} \) be a vector field in \( \mathbb{R}^n \), and let \( X \) another \( C^\infty \) vector field. Then the operator given by
\[
\nabla_X Y = X(f^i) \frac{\partial}{\partial x^i}
\] (3.14)
defines a Koszul connection. The proof just requires verification that the four properties above are satisfied, and it is left as an exercise. The operator defined in this proposition is called the **standard connection** compatible with the standard Euclidean metric. The action of this connection on a vector field \( Y \) yields a new vector field whose components are the directional derivatives of the components of \( Y \).

#### 3.8 Example
Let
\[
X = x \frac{\partial}{\partial x} + xz \frac{\partial}{\partial y}, \quad Y = x^2 \frac{\partial}{\partial x} + xy^2 \frac{\partial}{\partial y}.
\]
Then,
\[
\nabla_X Y = X(x^2) \frac{\partial}{\partial x} + X(xy^2) \frac{\partial}{\partial y} = [x \frac{\partial}{\partial x} (x^2) + xz \frac{\partial}{\partial y} (x^2)] \frac{\partial}{\partial x} + [x \frac{\partial}{\partial x} (xy^2) + xz \frac{\partial}{\partial y} (xy^2)] \frac{\partial}{\partial y} = 2x^2 \frac{\partial}{\partial x} + (xy^2 + 2x^2yz) \frac{\partial}{\partial y}.
\]

#### 3.9 Definition
A Koszul connection \( \nabla_X \) is compatible with the metric \( g(Y, Z) = \langle Y, Z \rangle \) if
\[
\nabla_X \langle Y, Z \rangle = \langle \nabla_X Y, Z \rangle + \langle Y, \nabla_X Z \rangle.
\] (3.15)
In Euclidean space, the components of the standard frame vectors are constant, and thus their rates of change in any direction vanish. Let $e_i$ be arbitrary frame field with dual forms $\theta^i$. The covariant derivatives of the frame vectors in the directions of a vector $X$ will in general yield new vectors. The new vectors must be linear combinations of the the basis vectors as follows:

$$
\nabla_X e_1 = \omega^1(X)e_1 + \omega^2(X)e_2 + \omega^3(X)e_3 \\
\nabla_X e_2 = \omega^1(X)e_1 + \omega^2(X)e_2 + \omega^3(X)e_3 \\
\nabla_X e_3 = \omega^1(X)e_1 + \omega^2(X)e_2 + \omega^3(X)e_3
$$

The coefficients can be more succinctly expressed using the compact index notation,

$$
\nabla_X e_i = e_j \omega^j_i(X).
$$

It follows immediately that

$$
\omega^j_i(X) = \theta^i(\nabla_X e_i).
$$

Equivalently, one can take the inner product of both sides of equation (3.16) with $e_k$ to get

$$
< \nabla_X e_i, e_k > = < e_j \omega^j_i(X), e_k > = \omega^j_i(X) < e_j, e_k > = \omega^j_i(X)g_{jk}
$$

Hence,

$$
< \nabla_X e_i, e_k > = \omega_{ki}(X)
$$

The left hand side of the last equation is the inner product of two vectors, so the expression represents an array of functions. Consequently, the right hand side also represents an array of functions. In addition, both expressions are linear on $X$, since by definition $\nabla_X$ is linear on $X$. We conclude that the right hand side can be interpreted as a matrix in which each entry is a 1-forms acting on the vector $X$ to yield a function. The matrix valued quantity $\omega^j_i$ is called the connection form.

### 3.10 Definition

Let $\nabla_X$ be a Koszul connection and let $\{e_i\}$ be a frame. The Christoffel symbols associated with the connection in the given frame are the functions $\Gamma^k_{ij}$ given by

$$
\nabla_{e_i}e_j = \Gamma^k_{ij}e_k
$$

The Christoffel symbols are the coefficients that give the representation of the rate of change of the frame vectors in the direction of the frame vectors themselves. Many physicists therefore refer to the Christoffel symbols as the connection once again giving rise to possible confusion. The precise relation between the Christoffel symbols and the connection 1-forms is captured by the equations,

$$
\omega^k_i(e_j) = \Gamma^k_{ij},
$$

or equivalently

$$
\omega^k_i = \Gamma^k_{ij}\theta^j.
$$

In a general frame in $\mathbb{R}^n$ there are $n^2$ entries in the connection 1-form and $n^3$ Christoffel symbols. The number of independent components is reduced if one assumes that the frame is orthonormal.

### 3.11 Proposition

Let and $e_i$ be an orthonormal frame and $\nabla_X$ be a Koszul connection compatible with the metric. Then

$$
\omega_{ji} = -\omega_{ij}
$$
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Proof: Since it is given that $<e_i, e_j> = \delta_{ij}$, we have

\[ 0 = \nabla_X <e_i, e_j> \]
\[ = \langle \nabla_X e_i, e_j \rangle + \langle e_i, \nabla_X e_j \rangle \]
\[ = \langle \omega^k_i e_k, e_j \rangle + \langle e_i, \omega^k_j e_k \rangle \]
\[ = \omega^k_i <e_k, e_j> + \omega^k_j <e_i, e_k> \]
\[ = \omega^k_i g_{kj} + \omega^k_j g_{ik} \]
\[ = \omega^{ji} + \omega^{ij}. \]

thus proving that $\omega$ is indeed antisymmetric.

In an orthonormal frame in $\mathbb{R}^n$ the number of independent coefficients of the connection 1-form is $(1/2)n(n-1)$ since by antisymmetry, the diagonal entries are zero, and one only needs to count the number of entries in the upper triangular part of the $n \times n$ matrix $\omega_{ij}$. Similarly, the number of independent Christoffel symbols gets reduced to $(1/2)n^2(n-1)$. Raising one index with $g^{ij}$, we find that $\omega^i_j$ is also antisymmetric, so in $\mathbb{R}^3$ the connection equations become

\[
\nabla_X \begin{bmatrix} e_1 \\ e_2 \\ e_3 \end{bmatrix} = \begin{bmatrix} 0 & \omega^1_2(X) & \omega^1_3(X) \\ -\omega^2_1(X) & 0 & \omega^2_3(X) \\ -\omega^3_1(X) & -\omega^3_2(X) & 0 \end{bmatrix} \begin{bmatrix} e_1 \\ e_2 \\ e_3 \end{bmatrix}. \tag{3.24}
\]

Comparing the Frenet frame equation (??), we notice the obvious similarity to the general frame equations above. Clearly, the Frenet frame is a special case in which the basis vectors have been adapted to a curve resulting in a simpler connection in which some of the coefficients vanish. A further simplification occurs in the Frenet frame since here the equations represent the rate of change of the frame only along the direction of the curve rather than an arbitrary direction vector $X$.

3.4 Cartan Equations

Perhaps the most important contribution to the development of Differential Geometry is the work of Cartan culminating into the famous equations of structure discussed in this chapter.

First Structure Equation

3.12 Theorem Let $\{e_i\}$ be a frame with connection $\omega^i_j$ and dual coframe $\theta^i$. Then

\[
\Theta^i = d\theta^i + \omega^i_j \wedge \theta^j = 0 \tag{3.25}
\]

Proof: Let

\[ e_i = \partial_j A^{ij}_i. \]

be a frame, and let $\theta^i$ be the corresponding coframe. Since $\theta^i(e_j)$, we have

\[ \theta^i = (A^{-1})^i_j dx^j. \]

Let $X$ be an arbitrary vector field. Then

\[
\nabla_X e_i = \nabla_X (\partial_j A^{ij}_i) \\
e_j \omega^j_i(X) = \partial_j X(A^{ij}_i) \\
= \partial_j (A^{ij}_i)(X) \\
= e_k (A^{-1})^k_j d(A^{ij}_i)(X) \\
\omega^k_i(X) = (A^{-1})^k_j d(A^{ij}_i)(X).
\]
Hence,
\[ \omega^k_i = (A^{-1})^k_j d(A^j_i), \]
or, in matrix notation,
\[ \omega = A^{-1} dA. \] (3.26)

On the other hand, taking the exterior derivative of \( \theta^i \), we find that
\[ d\theta^i = d(A^{-1})^i_j \wedge dx^j = d(A^{-1})^i_j \wedge A^j_k \theta^k \]
\[ d\theta = d(A^{-1})A \wedge \theta. \]

However, since \( A^{-1}A = I \), we have
\[ d(A^{-1})A = -A^{-1} dA = -\omega, \]
so
\[ d\theta = -\omega \wedge \theta. \] (3.27)

In other words
\[ d\theta^i + \omega^i_j \wedge \theta^j = 0. \]

3.13 Example  \( SO(2) \)

Consider the polar coordinates part of the transformation in example 3.8. Then the frame equations 3.10 reduce to
\[
\begin{bmatrix}
e_1 \\
e_2
\end{bmatrix} = \begin{bmatrix}
\cos \theta & \sin \theta \\
-\sin \theta & \cos \theta
\end{bmatrix} \begin{bmatrix}
\frac{\partial}{\partial x} \\
\frac{\partial}{\partial y}
\end{bmatrix}.
\] (3.28)

Thus, in this special case the attitude matrix
\[ A = \begin{bmatrix}
\cos \theta & \sin \theta \\
-\sin \theta & \cos \theta
\end{bmatrix} \] (3.29)
is a rotation matrix in \( \mathbb{R}^2 \). The set of all such matrices forms a continuous group (a Lie Group) called \( SO(2) \). In such cases, the matrix \( \omega = A^{-1} dA \) in equation 3.16 is called the Maurer-Cartan form of the group. An easy computation shows that for the rotation group \( SO(2) \), the connection form is
\[ \omega = \begin{bmatrix}
0 & -d\theta \\
d\theta & 0
\end{bmatrix} \] (3.30)

Second Structure Equation

Let \( \theta^i \) be a coframe in \( \mathbb{R}^n \) with connection \( \omega^i_j \). Taking the exterior derivative of the first equation of structure and recalling the properties 3.10, we get
\[ d(d\theta^i) + d(\omega^i_j \wedge \theta^j) = 0 \]
\[ d\omega^i_j \wedge \theta^j - \omega^i_j \wedge d\theta^j = 0. \]

Substituting recursively from the first equation of structure, we get
\[ d\omega^i_j \wedge \theta^j - \omega^i_j \wedge (-\omega^i_k \wedge \theta^k) = 0 \]
\[ d\omega^i_j \wedge \theta^j + \omega^i_k \wedge \omega^i_j \wedge \theta^j = 0 \]
\[ (d\omega^i_j + \omega^i_k \wedge \omega^i_j) \wedge \theta^j = 0 \]
\[ d\omega^i_j + \omega^i_k \wedge \omega^i_j = 0. \]
3.14 Definition The curvature $\Omega$ of a connection $\omega$ is the matrix valued 2-form,

$$\Omega^i_j \equiv d\omega^i_j + \omega^i_k \wedge \omega^k_j.$$  \hfill (3.31)

3.15 Theorem Let $\theta$ be a coframe with connection $\omega$ in $\mathbb{R}^n$. Then the curvature form vanishes:

$$\Omega = d\omega + \omega \wedge \omega = 0.$$  \hfill (3.32)

Proof: Given that there is a non-singular matrix $A$ such that $\theta = A^{-1}dx$ and $\omega = A^{-1}dA$, we have

$$d\omega = d(A^{-1}) \wedge dA.$$

On the other hand,

$$\omega \wedge \omega = (A^{-1}dA) \wedge (A^{-1}dA)$$

$$= -d(A^{-1})A \wedge A^{-1}dA$$

$$= -d(A^{-1})(AA^{-1}) \wedge dA$$

$$= -d(A^{-1}) \wedge dA.$$

Therefore, $d\Omega = -\omega \wedge \omega$.

Change of Basis

We briefly explore the behavior of the quantities $\Theta^i$ and $\Omega^i_j$ under a change of basis.

Let $e_i$ be frame with dual forms $\theta^i$, and let $\tau_i$ be another frame related to the first frame by an invertible transformation.

$$\tau_i = e_j B^j_i,$$  \hfill (3.33)

which we will write in matrix notation as $\tau = eB$. Referring back to the definition of connections (??), we introduce the covariant differential $\nabla$ by the formula

$$\nabla e_i = e_j \otimes \omega^j_i$$

$$= e_j \omega^j_i$$

$$\nabla e = e \omega$$  \hfill (3.34)

where, once again, we have simplified the equation by using matrix notation. This definition is elegant because it does not explicitly show the dependence on $X$ in the connection (??). The idea of switching from derivatives to differentials is familiar from basic calculus, but we should point out that in the present context, the situation is more subtle. The operator $\nabla$ here maps a vector field to a matrix-valued tensor of rank $T^{1,1}$. Another way to view the covariant differential is to think of $\nabla$ as an operator such that if $e$ is a frame, and $X$ a vector field, then $\nabla e(X) = \nabla_X e$. If $f$ is a function, then $\nabla f(X) = \nabla_X f = df(X)$, so that $\nabla f = df$. In other words, $\nabla$ behaves like a covariant derivative on vectors, but like a differential on functions. We require $\nabla$ to behave like a derivation on tensor products:

$$\nabla(T_1 \otimes T_2) = \nabla T_1 \otimes T_2 + T_1 \otimes \nabla T_2.$$  \hfill (3.35)
3.4. CARTAN EQUATIONS

Taking the exterior differential of (??) and using (??) recursively, we get
\[ \nabla e = \nabla e \otimes B + e \otimes \nabla B = (\nabla e)B + e(dB) = e \omega B + e(dB) = \tau B^{-1} \omega B + \tau B^{-1} dB = \tau [B^{-1} \omega B + B^{-1} dB] = \tau \widebar{\omega} \]

provided that the connection \( \widebar{\omega} \) in the new frame \( \tau \) is related to the connection \( \omega \) by the transformation law,
\[ \widebar{\omega} = B^{-1} \omega B + B^{-1} dB. \] (3.36)

It should be noted than if \( e \) is the standard frame \( e_{i} = \partial_{i} \) in \( \mathbb{R}^{n} \), then \( \nabla e = 0 \), so that \( \omega = 0 \). In this case, the formula above reduces to \( \widebar{\omega} = B^{-1} dB \), showing that the transformation rule is consistent with equation (??).
Chapter 4

Theory of Surfaces

Surfaces in $\mathbb{R}^3$

4.1 Manifolds

4.1 Definition A $C^\infty$ coordinate chart is a $C^\infty$ map $x$ from an open subset of $\mathbb{R}^2$ into $\mathbb{R}^3$.

$$x: U \in \mathbb{R}^2 \rightarrow \mathbb{R}^3$$

$$\begin{align*}
(u, v) & \mapsto (x(u, v), y(u, v), z(u, v))
\end{align*}$$

Figure 4.1: Surface

We will always assume that the Jacobian of the map has maximal rank. In local coordinates, a coordinate chart is represented by three equations in two variables:

$$x^i = f^i(u^\alpha), \text{ where } i = 1, 2, 3, \ \alpha = 1, 2.$$

The local coordinate representation allows us to use the tensor index formalism introduced in earlier chapters. The assumption that the Jacobian $J = (\partial x^i/\partial u^\alpha)$ be of maximal rank allows one to invoke the Implicit Function Theorem. Thus, in principle, one can locally solve for one of the coordinates, say $x^3$, in terms of the other two, like so:

$$x^3 = f(x^1, x^2).$$

The locus of points in $\mathbb{R}^3$ satisfying the equations $x^i = f^i(u^\alpha)$ can also be locally represented by an expression of the form

$$F(x^1, x^2, x^3) = 0$$
4.2 Definition Let \( x(u^1, u^2) : U \rightarrow \mathbb{R}^3 \) and \( y(v^1, v^2) : V \rightarrow \mathbb{R}^3 \) be two coordinate charts with a non-empty intersection \( x(U) \cap y(V) \neq \emptyset \). The two charts are said to be \( C^\infty \) equivalent if the map \( \phi = y^{-1}x \) and its inverse \( \phi^{-1} \) (see Figure 4.2) are infinitely differentiable.

![Figure 4.2: Coordinate Charts](image)

The definition simply states that two equivalent charts \( x(u^\alpha) \) and \( y(v^\beta) \) represent different reparametrizations for the same set of points in \( \mathbb{R}^3 \).

4.3 Definition A differentiably smooth surface in \( \mathbb{R}^3 \) is a set of points \( M \) in \( \mathbb{R}^3 \) satisfying the following properties:

1. If \( p \in M \), then \( p \) belongs to some \( C^\infty \) chart.
2. If \( p \in M \) belongs to two different charts \( x \) and \( y \), then the two charts are \( C^\infty \) equivalent.

Intuitively, we may think of a surface as consisting locally of number of patches "sewn" to each other so as to form a quilt from a global perspective.

The first condition in the definition states that each local patch looks like a piece of \( \mathbb{R}^2 \), whereas the second differentiability condition indicates that the patches are joined together smoothly. Another way to state this idea is to say that a surface is a space that is locally Euclidean and it has a differentiable structure so that the notion of differentiation makes sense. If the Euclidean space is of dimension \( n \), then the "surface" is called an \( n \)-dimensional manifold.

The smoothness condition on the coordinate component functions \( x^i(u^\alpha) \) implies that at any point \( x^i(u^\alpha_0 + h^\alpha) \) near a point \( x^i(u^\alpha_0) = x^i(u_0, v_0) \), the functions admit a Taylor expansion

\[
x^i(u^\alpha_0 + h^\alpha) = x^i(u^\alpha_0) + h^\alpha \left( \frac{\partial x^i}{\partial u^\alpha} \right)_0 + \frac{1}{2!} h^\alpha h^\beta \left( \frac{\partial^2 x^i}{\partial u^\alpha \partial u^\beta} \right)_0 + \ldots
\]

(4.5)

Since the parameters \( u^\alpha \) must enter independently, the Jacobian matrix

\[
J = \begin{bmatrix}
\frac{\partial x^1}{\partial u^\alpha} \\
\frac{\partial x^2}{\partial u^\alpha} \\
\frac{\partial x^3}{\partial u^\alpha}
\end{bmatrix}
\]

must have maximal rank. At points where \( J \) has rank 0 or 1, there is a singularity in the coordinate patch.

4.4 Example Consider the local coordinate chart for the unit sphere obtained by setting \( r = 1 \) in the equations for spherical coordinates ??

\[
x(\theta, \phi) = (\sin \theta \cos \phi, \sin \theta \sin \phi, \cos \theta).
\]
The vector equation is equivalent to three scalar functions in two variables:

\[
\begin{align*}
x &= \sin \theta \cos \phi, \\
y &= \sin \theta \sin \phi, \\
z &= \cos \phi.
\end{align*}
\] (4.6)

Clearly, the surface represented by this chart is part of the sphere \(x^2 + y^2 + z^2 = 1\). The chart cannot possibly represent the whole sphere because, although a sphere is locally Euclidean, (the earth is locally flat) there is certainly a topological difference between a sphere and a plane. Indeed, if one analyzes the coordinate chart carefully, one will note that at the North pole \(\theta = 0, z = 1\), the coordinates become singular. This happens because \(\theta = 0\) implies that \(x = y = 0\) regardless of the value of \(\phi\), so that the North pole has an infinite number of labels. In this coordinate patch, the Jacobian at the North Pole does not have maximal rank. To cover the entire sphere, one would need at least two coordinate patches. In fact, introducing an exactly analogous patch \(y(u,v)\) based on South pole would suffice, as long as in overlap around the equator functions \(x^{-1}y\), and \(y^{-1}x\) are smooth. One could conceive more elaborate coordinate patches such as those used in baseball and tennis balls.

The fact that it is required to have two parameters to describe a patch on a surface in \(\mathbb{R}^3\) is a manifestation of the 2-dimensional nature of the surfaces. If one holds one of the parameters constant while varying the other, then the resulting 1-parameter equation describes a curve on the surface. Thus, for example, letting \(\phi = \text{constant}\) in equation (4.6), we get the equation of a meridian great circle.

4.5 Example Surface of Revolution

Given a function \(f(r)\), the coordinate chart

\[
x(r, \phi) = (r \cos \phi, r \sin \phi, f(r))
\]

represents a surface of revolution around the \(z\)-axis in which the cross section profile has the shape of the function. Horizontal cross sections are circles of radius \(r\). In figure ??, we have chosen the function \(f(r) = e^{-r^2}\) to be a Gaussian, so the surface of revolution is bell-shaped. A lateral curve profile for \(\phi = \pi/4\) is shown in black.

We should point out that this parametrization of surfaces of revolution is fairly constraining because of the requirement of \(z = f(r)\) to be a function. Thus, for instance, the parametrization will not work for surfaces of revolution generated by closed curves. In the next example, we illustrate how one easily get around this constraint

4.6 Example Torus

Consider the surface of revolution generated by rotating a circle \(C\) of radius \(r\) around a parallel axis located a distance \(R\) from its center as shown in figure ??

The resulting surface called a Torus can be parametrized by the coordinate patch

\[
x(u, v) = ((R + r \cos u) \cos v, (R + r \cos u) \sin v, r \sin u).
\] (4.7)

Here the angle \(u\) traces points around the \(z\)-axis, whereas the angle \(v\) traces points around the circle \(C\). (At the risk of some confusion in notation, (the parameters in the figure are bold-faced; this is done solely for the purpose of visibility.) The projection of a point in the surface of the Torus onto the \(xy\)-plane is located at a distance \((R + r \cos u)\) from the origin. Thus, the \(x\) and \(y\) coordinates of the point in the torus are just the polar coordinates of the projection of the point in the plane. The \(z\)-coordinate corresponds to the height of a right triangle with radius \(r\) and opposite angle \(u\).
4.7 Example Cartesian Equation

Surfaces in $\mathbb{R}^3$ are first introduced in vector calculus by a function of two variables $z = f(x, y)$. We will find it useful for consistency to use the obvious parametrization

$$x(u, v) = (u, v, f(u, v)).$$

(4.8)

4.8 Notation

Given a parametrization of a surface in a local chart $x(u, v) = x(u^1, u^2) = x(u^\alpha)$, we will denote the partial derivatives by any of the following notations:

$$x_u = x_1 = \frac{\partial x}{\partial u}, \quad x_{uu} = x_{11} = \frac{\partial^2 x}{\partial u^2},$$

$$x_v = x_2 = \frac{\partial x}{\partial v}, \quad x_{vv} = x_{22} = \frac{\partial^2 x}{\partial v^2},$$

$$x_\alpha = \frac{\partial x}{\partial u^\alpha}, \quad x_{\alpha\beta} = \frac{\partial^2 x}{\partial u^\alpha \partial v^\beta}.$$

4.2 The First Fundamental Form

Let $x^i(u^\alpha)$ be a local parametrization of a surface. Then, the Euclidean inner product in $\mathbb{R}^3$ induces an inner product in the space of tangent vectors at each point in the surface. This metric on the surface is obtained as follows:

$$dx^i = \frac{\partial x^i}{\partial u^\alpha} du^\alpha,$$

$$ds^2 = \delta_{ij} dx^i dx^j$$

$$= \delta_{ij} \frac{\partial x^i}{\partial u^\alpha} \frac{\partial x^j}{\partial u^\beta} du^\alpha du^\beta.$$

Thus,

$$ds^2 = g_{\alpha\beta} du^\alpha du^\beta,$$

(4.9)

where

$$g_{\alpha\beta} = \delta_{ij} \frac{\partial x^i}{\partial u^\alpha} \frac{\partial x^j}{\partial u^\beta}.$$

(4.10)

We conclude that the surface, by virtue of being embedded in $\mathbb{R}^3$, inherits a natural metric (4.9) which we will call the induced metric. A pair $\{\mathcal{M}, g\}$, where $\mathcal{M}$ is a manifold and $g = g_{\alpha\beta} du^\alpha \otimes du^\beta$ is a metric is called a Riemannian manifold if considered as an entity in itself, and a Riemannian
4.2. THE FIRST FUNDAMENTAL FORM

submanifold of $\mathbb{R}^n$ if viewed as an object embedded in Euclidean space. An equivalent version of the metric (\ref{eq:metric_1}) can be obtained by using a more traditional calculus notation:

\[
\begin{align*}
\text{d}x &= x_\alpha du + x_\beta dv \\
\text{d}s^2 &= d\mathbf{x} \cdot d\mathbf{x} \\
&= (x_\alpha du + x_\beta dv) \cdot (x_\alpha du + x_\beta dv) \\
&= (x_\alpha \cdot x_\alpha) du^2 + 2(x_\alpha \cdot x_\beta) dudv + (x_\beta \cdot x_\beta) dv^2.
\end{align*}
\]

We can rewrite the last result as

\[
\text{d}s^2 = Edu^2 + 2F dudv + G dv^2,
\]

where

\[
\begin{align*}
E &= g_{11} = x_\alpha \cdot x_\alpha \\
F &= g_{12} = x_\alpha \cdot x_\beta \\
G &= g_{22} = x_\beta \cdot x_\beta.
\end{align*}
\]

That is

\[
g_{\alpha\beta} = x_\alpha \cdot x_\beta = \langle x_\alpha, x_\beta \rangle.
\]

4.9 Definition The element of arclength,

\[
\text{d}s^2 = g_{\alpha\beta} du^\alpha \otimes dv^\beta,
\]

is also called the first fundamental form. We must caution the reader that this quantity is not a form in the sense of differential geometry since \(\text{d}s^2\) involves the symmetric tensor product rather than the wedge product.

The first fundamental form plays such a crucial role in the theory of surfaces that we will find it convenient to introduce a third, more modern version. Following the same development as in the theory of curves, consider a surface \(\mathcal{M}\) defined locally by a function \(\mathbf{q} = (u^1, u^2) \mapsto \mathbf{p} = \alpha(u^1, u^2)\). We say that a quantity \(X_p\) is a tangent vector at a point \(p \in \mathcal{M}\) if \(X_p\) is a linear derivation on the space of \(C^\infty\) real-valued functions \(\mathcal{F} = \{f|f : \mathcal{M} \to \mathbb{R}\}\) on the surface. The set of all tangent vectors at a point \(p \in \mathcal{M}\) is called the tangent space \(T_p\mathcal{M}\). As before, a vector field \(X\) on the surface is a smooth choice of a tangent vector at each point on the surface and the union of all tangent spaces is called the tangent bundle \(T\mathcal{M}\).

The coordinate chart map \(\alpha : \mathbb{R}^2 \to \mathcal{M} \in \mathbb{R}^3\) induces a Push-Forward map \(\alpha_* : T\mathbb{R}^2 \to T\mathcal{M}\) which maps a vector field \(V\) in \(T \in \mathbb{R}^2\) into a vector field \(X = \alpha_*(V) \in T\mathcal{M}\), as illustrated in the diagram ??

\[
\begin{array}{c}
V \in T\mathbb{R}^2 \xrightarrow{\alpha_*} T\mathcal{M} \\
\downarrow \\
q \in \mathbb{R}^2 \xrightarrow{\alpha} \mathcal{M} \in \mathbb{R}^3 \xrightarrow{f} \mathbb{R}
\end{array}
\]

Figure 4.5: Push-Forward

The action of the Push-Forward is defined by

\[
\alpha_*(V)(f)|_{\alpha(q)} = V(f \circ \alpha)|_q.
\]
Just as in the case of curves, when we revert back to classical notation to describe a surface as $x^i(u^a)$, what we really mean is $(x^i \circ \alpha)(u^a)$, where $x^i$ are the coordinate functions in $\mathbb{R}^3$. Particular examples of tangent vectors on $M$ are given by the push-forward of the standard basis of $T\mathbb{R}^2$.

These tangent vectors which earlier we called $x_\alpha$ are defined by

$$\alpha^*(\partial/\partial u^\alpha)(f)|_{\alpha(u^\alpha)} = \partial/\partial u^\alpha(f \circ \alpha)|_{u^\alpha}$$

In this formalism, the first fundamental form $I$ is just the symmetric bilinear tensor defined by

$$I(X,Y) = g(X,Y) = \langle X,Y \rangle$$

where $X$ and $Y$ are any pair of vector fields in $T\mathcal{M}$.

**Orthogonal Parametric Curves**

Let $V$ and $W$ be vectors tangent to a surface $\mathcal{M}$ defined locally by a chart $x(u^a)$. Since the vectors $x_\alpha$ span the tangent space of $\mathcal{M}$ at each point, the vectors $V$ and $W$ can be written as linear combinations,

$$V = V^\alpha x_\alpha, \quad W = W^\alpha x_\alpha.$$

The functions $V^\alpha$ and $W^\alpha$ are called the **curvilinear coordinates** of the vectors. We can calculate the length and the inner product of the vectors using the induced Riemannian metric as follows:

$$\|V\|^2 = \langle V,V \rangle = \langle V^\alpha x_\alpha, V^\beta x_\beta \rangle = V^\alpha V^\beta <x_\alpha,x_\beta>$$

$${\|V\|^2} = g_{\alpha\beta} V^\alpha V^\beta, \quad {\|W\|^2} = g_{\alpha\beta} W^\alpha W^\beta,$$

and

$$\langle V,W \rangle = \langle V^\alpha x_\alpha, W^\beta x_\beta \rangle = V^\alpha W^\beta <x_\alpha,x_\beta> = g_{\alpha\beta} V^\alpha W^\beta.$$

The angle $\theta$ subtended by the the vectors $V$ and $W$ is the given by the equation

$$\cos \theta = \frac{\langle V,W \rangle}{\|V\| \cdot \|W\|} = \frac{I(V,W)}{\sqrt{I(V,V)I(W,W)}} = \frac{g_{\alpha_1\beta_1} V^\alpha_1 W^\beta_1}{g_{\alpha_2\beta_2} V^\alpha_2 W^\beta_2 g_{\alpha_3\beta_3} W^\alpha_3 W^\beta_3},$$

where the numerical subscripts are needed for the $\alpha$ and $\beta$ indices to comply with Einstein’s summation convention.

Let $u^\alpha = \phi^\alpha(t)$ and $u^\alpha = \psi^\alpha(t)$ be two curves on the surface. Then the total differentials

$$du^\alpha = \frac{d\phi^\alpha}{dt} dt, \quad \delta u^\alpha = \frac{d\psi^\alpha}{dt} \delta t$$

represent infinitesimal tangent vectors to the curves. Thus, the angle between two infinitesimal vectors tangent to two intersecting curves on the surface satisfies the equation:

$$\cos \theta = \frac{g_{\alpha_1\beta_1} du^\alpha_1 \delta u^\beta_1}{\sqrt{g_{\alpha_2\beta_2} du^\alpha_2 \delta u^\beta_2 g_{\alpha_3\beta_3} du^\alpha_3 \delta u^\beta_3}}.$$
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In particular, if the two curves happen to be the parametric curves, \(u^1=\text{constant}\) and \(u^2=\text{constant}\), then along one curve we have \(du^1=0\), with \(du^2\) arbitrary, and along the second \(\delta u^1\) is arbitrary and \(\delta u^2=0\). In this case, the cosine of the angle subtended by the infinitesimal tangent vectors reduces to:

\[
\cos \theta = \frac{g_{12} \delta u^1 du^2}{\sqrt{g_{11}(\delta u^1)^2} \sqrt{g_{22}(du^2)^2}} = \frac{g_{12}}{\sqrt{g_{11} g_{22}}} = \frac{F}{\sqrt{EG}}.
\] (4.17)

A simpler way to obtain this result is to recall that the parametric directions are given by \(x_u\) and \(x_v\), so

\[
\cos \theta = \frac{\langle x_u, x_v \rangle}{\|x_u\| \|x_v\|} = \frac{F}{\sqrt{EG}}.
\] (4.18)

It follows immediately from the equation above that:

4.10 Proposition  The parametric curves are orthogonal if \(F=0\).

Orthogonal parametric curves are an important class because locally the coordinate grid on the surface is similar to coordinate grids in basic calculus, such as in polar coordinates for which \(ds^2 = dr^2 + r^2 d\theta^2\).

4.11 Examples

a) Sphere

\[
\begin{align*}
\mathbf{x} &= (a \sin \theta \cos \phi, a \sin \theta \sin \phi, a \cos \theta) \\
\mathbf{x}_\theta &= (a \cos \theta \cos \phi, a \cos \theta \sin \phi, -a \sin \theta) \\
\mathbf{x}_\phi &= (-a \sin \theta \sin \phi, a \sin \theta \cos \phi, 0) \\
E &= \mathbf{x}_\theta \cdot \mathbf{x}_\theta = a^2 \\
F &= \mathbf{x}_\theta \cdot \mathbf{x}_\phi = 0 \\
G &= \mathbf{x}_\phi \cdot \mathbf{x}_\phi = a^2 \sin^2 \theta \\
ds^2 &= a^2 d\theta^2 + a^2 \sin^2 \theta d\phi^2
\end{align*}
\]

There are many interesting curves on a sphere, but amongst these the **Loxodromes** have a special role in history. A loxodrome is a curve that winds around a sphere making a constant angle with the meridians. In this sense, it is the spherical analog of a cylindrical helix and as such it is often called a spherical helix. The curves were significant in early navigation where they are referred as **Rhumb lines**. As people in the late 1400’s began to rediscover that earth was not flat, cartographers figured out methods to render maps on flat paper surfaces. One such technique is called the **Mercator** projection which is obtained by projecting the sphere onto a plane that wraps around the sphere as a cylinder tangential to the sphere along the equator.

As we will discuss in more detail later, a navigator travelling a constant bearing would be moving a on path that is a straight line on the Mercator projection map, but on the sphere it would be spiraling ever faster as one approached the poles. Thus it became important to understand the nature of such paths. It appears as if the first quantitative treatise of loxodromes was carried in the mid 1500’s by the Portuguese applied mathematician Pedro Nunes, who was chair of the department at the University of Coimbra.

As an application, we will derive the equations of loxodromes and compute the arc length. A general spherical curve can be parametrized in the form \(\alpha(t) = \mathbf{x}(\theta(t), \phi(t))\). Let \(\sigma\) be the angle the curve makes with the meridians \(\phi = \text{constant}\). Then, recalling that \(\langle \mathbf{x}_\theta, \mathbf{x}_\phi \rangle = F = 0\), we have:
\[ \alpha' = x_\theta \frac{d\theta}{dt} + x_\phi \frac{d\phi}{dt}. \]
\[ \cos \sigma = \frac{\langle x_\theta, \alpha' \rangle}{\|x_\theta\| \|\alpha'\|} = \frac{E \frac{d\theta}{ds}}{\sqrt{E ds}} = a \frac{d\theta}{ds}. \]
\[ a^2 d\theta^2 = \cos^2 \sigma ds^2, \]
\[ a^2 \sin^2 \sigma d\theta^2 = a^2 \cos^2 \sigma \sin^2 \theta d\phi^2, \]
\[ \sin \sigma d\theta = \cos \sigma \sin \theta d\phi, \]
\[ \csc \theta d\theta = \cot \sigma d\phi, \]
\[ \ln \tan(\theta/2) = \cot \sigma (\phi + c). \]

Thus, we conclude that the equations of loxodromes and their arc lengths are given by
\[ \phi = (\tan \sigma) \ln \tan(\theta/2) + \phi_0 \quad (4.19) \]
\[ s = a(\theta - \theta_0) \sec \sigma, \quad (4.20) \]
where \( \theta_0 \) and \( \phi_0 \) are the coordinates of the initial position. Figure 4.2 shows four loxodromes equally distributed around the sphere. In rendering these graphs, we shifted the azimuthal angle to conform with geographical coordinates in which \( \theta = 0 \) corresponds to the equator. Loxodromes were the bases for a number beautiful drawings and woodcuts by M. C. Escher.

b) Surface of Revolution
\[
\begin{align*}
\mathbf{x} &= (r \cos \theta, r \sin \theta, f(r)) \\
\mathbf{x}_r &= (\cos \theta, \sin \theta, f'(r)) \\
\mathbf{x}_\theta &= (-r \sin \theta, r \cos \theta, 0) \\
E &= \mathbf{x}_r \cdot \mathbf{x}_r = 1 + f'^2(r) \\
F &= \mathbf{x}_r \cdot \mathbf{x}_\theta = 0 \\
G &= \mathbf{x}_\theta \cdot \mathbf{x}_\theta = r^2 \\
ds^2 &= [1 + f'^2(r)] dr^2 + r^2 d\theta^2
\end{align*}
\]
As in ??, we have chosen a Gaussian profile to illustrate a surface of revolution. Since \( F = 0 \) the parametric lines are orthogonal. The picture shows that this is indeed the case. At any point of the surface, the analogs of meridians and parallels intersect at right angles.

c) Pseudosphere
\[
\begin{align*}
\mathbf{x} &= (a \sin u \cos v, a \sin u \sin v, a(\cos u + \ln(\tan(\frac{u}{2})))) \\
E &= a^2 \cot^2 u \\
F &= 0 \\
G &= a^2 \sin^2 u \\
ds^2 &= a^2 \cot^2 u du^2 + a^2 \sin^2 udv^2
\end{align*}
\]
Figure 4.7: Pseudosphere

The pseudosphere is a surface of revolution in which the profile curve is a **tractrix**. The tractrix curve was originated by a problem posed by Leibnitz to the effect of finding the path traced by a point initially placed on the horizontal axis at a distance \( a \) from the origin, as it was pulled along the vertical axis by a taught string of constant length \( a \), as shown in figure ??.
The tractrix was later studied by Huygens in 1692. The tangent segment is the hypotenuse of a right triangle with base $x$ and height $\sqrt{a^2 - x^2}$, so the equation follows by an elementary integral of the slope. The pseudosphere was studied by Beltrami in 1868, who discovered that in spite of the surface extending asymptotically to infinity, the surface area was finite with $S = 4\pi a^2$ as in a sphere of the same radius, and the volume enclosed was half that sphere. We will have much more to say about this surface.

![Figure 4.8: Examples of Surfaces](image)

d) Torus

\[
\mathbf{x} = ((b + a \cos u) \cos v, (b + a \cos u) \sin v, a \sin u)
\]

\[
E = a^2
\]

\[
F = 0
\]

\[
G = (b + a \cos u)^2
\]

\[
ds^2 = a^2 du^2 + (b + a \cos u)^2 dv^2
\]

e) Helicoid

\[
\mathbf{x} = (u \cos v, u \sin v, au)
\]

Coordinate curves $u = c$ are helices.

\[
E = 1
\]

\[
F = 0
\]

\[
G = u^2 + a^2
\]

\[
ds^2 = du^2 + (u^2 + a^2)dv^2
\]

f) Catenoid

\[
\mathbf{x} = (u \cos v, u \sin v, c \cosh^{-1} \frac{u}{c})
\]

This is a catenary of revolution.

\[
E = \frac{u^2}{u^2 - c^2}
\]

\[
F = 0
\]

\[
G = u^2
\]

\[
ds^2 = \frac{u^2}{u^2 - c^2} du^2 + u^2 dv^2
\]
4.3 The Second Fundamental Form

Let \( x = x(u^\alpha) \) be a coordinate patch on a surface \( M \). Since \( x_u \) and \( x_v \) are tangential to the surface, we can construct a unit normal \( n \) to the surface by taking

\[
\mathbf{n} = \frac{x_u \times x_v}{\|x_u \times x_v\|}
\]

(4.21)

\[\text{Figure 4.9: Surface Normal}\]

Now, consider a curve on the surface given by \( u^\alpha = u^\alpha(s) \). Without loss of generality, we assume that the curve is parametrized by arclength \( s \) so that the curve has unit speed. Using the chain rule, we see that the unit tangent vector \( T \) to the curve is given by

\[
T = \frac{dx}{ds} = \frac{dx}{du^\alpha} \frac{du^\alpha}{ds} = x_\alpha \frac{du^\alpha}{ds}
\]

(4.22)

Since the curve lives on the surface and the vector \( T \) is tangent to the surface, it is clear that \( T \) is also tangent to the surface. On the other hand, the vector \( T' = dT/ds \) does not in general have this property, so we decompose \( T' \) into its normal and tangential components (see figure ??)

\[
T' = K_n + K_g = \kappa_n n + K_g
\]

(4.23)

where \( \kappa_n = \|K_n\| = \langle T', n \rangle \).

The scalar quantity \( \kappa_n \) is called the normal curvature of the curve and \( K_g \) is called the geodesic curvature vector. The normal curvature measures the curvature of \( x(u^\alpha(s)) \) resulting from the constraint of the curve to lie on a surface. The geodesic curvature vector \( K_g \) measures the “sideward” component of the curvature in the tangent plane to the surface. Thus, if one draws a straight line on a flat piece of paper and then smoothly bends the paper into a surface, the straight line would now acquire some curvature. Since the line was originally straight, there is no sideward component of curvature so \( K_g = 0 \) in this case. This means that the entire contribution to the curvature comes from the normal component, reflecting the fact that the only reason there is curvature here is due to the bend in the surface itself. In this sense, a curve on a surface for which the geodesic curvature vanishes at all points reflects locally the shortest path between two points. These curves are therefore called geodesics of the surface. The property of minimizing the path between two points is a local property. For example, on a sphere one would expect the geodesics to be great circles. However travelling from NY to SF along one such great circle, there is a short path and a very long one that goes around the earth.
4.3. THE SECOND FUNDAMENTAL FORM

If one specifies a point \( p \in \mathcal{M} \) and a direction vector \( X_p \in T_p\mathcal{M} \), one can geometrically envision the normal curvature by considering the equivalence class of all unit speed curves in \( \mathcal{M} \) that contain the point \( p \) and whose tangent vectors line up with the direction of \( X \). Of course, there are infinitely many such curves, but at an infinitesimal level, all these curves can be obtained by intersecting the surface with a “vertical” plane containing the vector \( X \) and the normal to \( \mathcal{M} \). All curves in this equivalence class have the same normal curvature and their geodesic curvatures vanish. In this sense, the normal curvature is more of a property pertaining to a direction on the surface at a point, whereas the geodesic curvature really depends on the curve itself. It might be impossible for a hiker walking on the undulating hills of the Ozarks to find a straight line trail, since the rolling hills of the terrain extend in all directions. It might be possible, however, for the hiker to walk on a path with zero geodesic curvature as long the same compass direction is maintained.

To find an explicit formula for the normal curvature we first differentiate equation (4.23)

\[
T' = \frac{dT}{ds} = \frac{d}{ds}(x_\alpha \frac{du^\alpha}{ds})
= \frac{d}{ds}(x_\alpha \frac{du^\alpha}{ds}) + x_\alpha \frac{d^2 u^\alpha}{ds^2}
= (\frac{dx_\alpha}{du^\beta} \frac{du^\beta}{ds}) \frac{du^\alpha}{ds} + x_\alpha \frac{d^2 u^\alpha}{ds^2}
= x_\alpha^\beta \frac{du^\alpha}{ds} \frac{du^\beta}{ds} + x_\alpha \frac{d^2 u^\alpha}{ds^2}.
\]

Taking the inner product of the last equation with the normal and noticing that \(< x_\alpha, n > = 0 \), we get

\[
\kappa_n = < T', n > = x_\alpha^\beta \frac{du^\alpha}{ds} \frac{du^\beta}{ds}
= \frac{b_{\alpha\beta} du^\alpha du^\beta}{g_{\alpha\beta} du^\alpha du^\beta} \quad (4.24)
\]
where

\[
b_{\alpha\beta} = < x_{\alpha\beta}, n > \quad (4.25)
\]

4.12 Definition The expression

\[
II = b_{\alpha\beta} du^\alpha \otimes du^\beta \quad (4.26)
\]
is called the second fundamental form.

4.13 Proposition The second fundamental form is symmetric.

Proof: In the classical formulation of the second fundamental form, the proof is trivial. We have \( b_{\alpha\beta} = b_{\beta\alpha} \), since for a \( C^\infty \) patch \( x(u) \), we have \( x_{\alpha\beta} = x_{\beta\alpha} \), because the partial derivatives
commute. We will denote the coefficients of the second fundamental form as follows:

\[ e = b_{11} = \langle x_{uu}, n \rangle \]
\[ f = b_{12} = \langle x_{uv}, n \rangle = b_{21} = \langle x_{vu}, n \rangle \]
\[ g = b_{22} = \langle x_{vv}, n \rangle \]

so that equation (4.27) can be written as

\[ II = edu^2 + 2fdudv + gdv^2. \]  

(4.27)

It follows that the equation for the normal curvature (4.28) can be written explicitly as

\[ \kappa_n = \frac{II}{I} = \frac{edu^2 + 2fdudv + gdv^2}{Edu^2 + 2Fdudv + Gdv^2}. \]  

(4.28)

It should pointed out that just as the first fundamental form can be represented as

\[ I = \langle dx, dx \rangle, \]

we can represent the second fundamental form as

\[ II = -\langle dx, dn \rangle. \]

To see this, it suffices to note that differentiation of the identity, \( \langle x_\alpha, n \rangle = 0 \), implies that

\[ \langle x_\alpha \beta, n \rangle = -\langle x_\alpha, n_\beta \rangle. \]

Therefore,

\[ \langle dx, dn \rangle = \langle x_\alpha du^\alpha, n_\beta du^\beta \rangle = \langle x_\alpha du^\alpha, n_\beta du^\beta \rangle = \langle x_\alpha, n_\beta \rangle du^\alpha du^\beta = -\langle x_\alpha \beta, n \rangle du^\alpha du^\beta = -II \]

We state without elaboration for now, that one can also define the third fundamental form by

\[ III = \langle dn, dn \rangle = \langle n_\alpha, n_\beta \rangle du^\alpha du^\beta. \]  

(4.29)

From a computational point a view, a more useful formula for the coefficients of the second fundamental formula can be derived by first applying the classical vector identity

\[ (A \times B) \cdot (C \times D) = \begin{vmatrix} A \cdot C & A \cdot D \\ B \cdot C & B \cdot D \end{vmatrix} \]  

(4.30)

to compute

\[ \|x_u \times x_v\|^2 = (x_u \times x_v) \cdot (x_u \times x_v) = det \begin{vmatrix} x_u \cdot x_u & x_u \cdot x_v \\ x_v \cdot x_u & x_v \cdot x_v \end{vmatrix} = EG - F^2. \]  

(4.31)
Consequently, the normal vector can be written as
\[ \mathbf{n} = \frac{\mathbf{x}_u \times \mathbf{x}_v}{\|\mathbf{x}_u \times \mathbf{x}_v\|} = \frac{\mathbf{x}_u \times \mathbf{x}_v}{\sqrt{EG - F^2}} \]

Thus, we can write the coefficients \( b_{\alpha\beta} \) directly as triple products involving derivatives of \( \mathbf{x} \). The expressions for these coefficients are
\[
\begin{align*}
e &= \frac{(\mathbf{x}_u \times \mathbf{x}_{uu})}{\sqrt{EG - F^2}} \\
f &= \frac{(\mathbf{x}_u \times \mathbf{x}_{uv})}{\sqrt{EG - F^2}} \\
g &= \frac{(\mathbf{x}_v \times \mathbf{x}_{vv})}{\sqrt{EG - F^2}}
\end{align*}
\]

(4.32)

4.14 Example Sphere

Going back to example ??, we have:

\[
\begin{align*}
\mathbf{x}_{\theta\theta} &= (a \sin \theta \cos \phi, -a \sin \theta \sin \phi, -a \cos \theta) \\
\mathbf{x}_{\theta\phi} &= (-a \cos \theta \sin \phi, a \cos \theta \cos \phi, 0) \\
\mathbf{x}_{\phi\phi} &= (-a \sin \theta \cos \phi, -a \sin \theta \sin \phi, 0) \\
\mathbf{n} &= (\sin \theta \cos \phi, \sin \theta \sin \phi, \cos \theta) \\
e &= \mathbf{x}_{\theta\theta} \cdot \mathbf{n} = -a \\
f &= \mathbf{x}_{\theta\phi} \cdot \mathbf{n} = 0 \\
g &= \mathbf{x}_{\phi\phi} \cdot \mathbf{n} = -a \sin^2 \theta \\
II &= \frac{1}{a^2} I
\end{align*}
\]

The first fundamental form on a surface measures the square of the distance between two infinitesimally separated points. There is a similar interpretation of the second fundamental form as we show below. The second fundamental form measures the distance from a point on the surface to the tangent plane at a second infinitesimally separated point. To see this simple geometrical interpretation, consider a point \( \mathbf{x}_0 = \mathbf{x}(u_0^\alpha) \in \mathcal{M} \) and a nearby point \( \mathbf{x}(u_0^\alpha + du^\alpha) \). Expanding on a Taylor series, we get

\[ \mathbf{x}(u_0^\alpha + du^\alpha) = \mathbf{x}_0 + (\mathbf{x}_0)_\alpha du^\alpha + \frac{1}{2} (\mathbf{x}_0)_{\alpha\beta} du^\alpha du^\beta + \ldots \]

We recall that the distance formula from a point \( \mathbf{x} \) to a plane which contains \( \mathbf{x}_0 \) is just the scalar projection of \( \mathbf{x} - \mathbf{x}_0 \) onto the normal. Since the normal to the plane at \( \mathbf{x}_0 \) is the same as the unit normal to the surface and \( \langle \mathbf{x}_\alpha, \mathbf{n} \rangle = 0 \), we find that the distance \( D \) is

\[
\begin{align*}
D &= \langle \mathbf{x} - \mathbf{x}_0, \mathbf{n} \rangle \\
&= \frac{1}{2} \langle (\mathbf{x}_0)_{\alpha\beta}, \mathbf{n} \rangle du^\alpha du^\beta \\
&= \frac{1}{2} II_0
\end{align*}
\]

The first fundamental form (or, rather, its determinant) also appears in calculus in the context of calculating the area of a parametrized surface. If one considers an infinitesimal parallelogram
subtended by the vectors $\mathbf{x}_u du$ and $\mathbf{x}_v dv$, then the differential of surface area is given by the length of the cross product of these two infinitesimal tangent vectors. That is,

$$dS = \| \mathbf{x}_u \times \mathbf{x}_v \| \, du \, dv$$

$$S = \int \int \sqrt{EG - F^2} \, du \, dv$$

The second fundamental form contains information about the shape of the surface at a point. For example, the discussion above indicates that if $b = |b_{\alpha\beta}| = eg - f^2 > 0$ then all the neighboring points lie on the same side of the tangent plane, and hence, the surface is concave in one direction. If at a point on a surface $b > 0$, the point is called an elliptic point, if $b < 0$, the point is called hyperbolic or a saddle point, and if $b = 0$, the point is called parabolic.

4.4 Curvature

The concept of curvature and its relation to the fundamental forms, constitute the central object of study in differential geometry. One would like to be able to answer questions such as “what quantities remain invariant as one surface is smoothly changed into another?” There is certainly something intrinsically different between a cone, which we can construct from a flat piece of paper, and a sphere, which we cannot. What is it that makes these two surfaces so different? How does one calculate the shortest path between two objects when the path is constrained to lie on a surface?

These and questions of similar type can be quantitatively answered through the study of curvature. We cannot overstate the importance of this subject; perhaps it suffices to say that, without a clear understanding of curvature, there would be no general theory of relativity, no concept of black holes, and even more disastrous, no Star Trek.

Studying the curvature of a hypersurface in $\mathbb{R}^n$ (a surface of dimension $n - 1$) begins by trying to understand the covariant derivative of the normal to the surface. If the normal to a surface is constant, then the surface is a flat hyperplane. Variations in the normal are what indicates the presence of curvature. For simplicity, we constrain our discussion to surfaces in $\mathbb{R}^3$, but the formalism we use is applicable to any dimension. We will also introduce in the modern version of the second fundamental form.

4.4.1 Classical Formulation of Curvature

The normal curvature $\kappa_n$ at any point on a surface measures the deviation from flatness as one moves along a direction tangential to the surface at that point. The direction can be taken as the unit tangent vector to a curve on the surface. We seek the directions in which the normal curvature attains the extrema. For this purpose, let the curve on the surface be given by $v = v(u)$ and let $\lambda = \frac{dv}{du}$. Then we can write the normal curvature ?? in the form

$$\kappa_n = \frac{II'}{I'} = \frac{e + 2f\lambda + g\lambda^2}{E + 2F\lambda + G\lambda^2}, \quad (4.33)$$

where $II'$ and $I'$ are the numerator and denominator respectively. To find the extrema, we take the derivative with respect to $\lambda$ and set it equal to zero. The resulting fraction is zero only when the numerator is zero, so from the quotient rule we get

$$I'(2f + 2g\lambda) - II'(2F + 2G\lambda) = 0.$$ 

It follows that,

$$\kappa_n = \frac{II'}{I'} = \frac{f + g\lambda}{F + G\lambda} \quad (4.34)$$
On the other hand, combining with equation (4.32) we have,

\[ \kappa_n = \frac{(e + f\lambda) + \lambda(f + g\lambda)}{(E + F\lambda) + \lambda(F + G\lambda)} = \frac{f + g\lambda}{F + G\lambda}. \]

This can only happen if

\[ \kappa_n = \frac{f + g\lambda}{F + G\lambda} = \frac{e + f\lambda}{E + F\lambda}. \]  

Equation (4.35) contains a wealth of information. On one hand, we can eliminate \( \kappa_n \) which leads to the quadratic equation for \( \lambda \)

\[ (Fg - gF)\lambda^2 + (Eg - Ge)\lambda + (Ef - Fe) = 0. \]

Recalling that \( \lambda = \frac{dv}{du} \), and noticing that the coefficients resemble minors of a \( 3 \times 3 \) matrix, we can elegantly rewrite the equation as

\[
\begin{vmatrix}
    e & f & g \\
    E & F & G \\
    -d^2 & dv & dv^2
\end{vmatrix} = 0.
\]  

(4.36)

Equation (4.36) determines two directions \( \frac{du}{dv} \) along which the normal curvature attains the extrema, except for special cases when either \( b_{\alpha\beta} = 0 \), or \( b_{\alpha\beta} \) and \( g_{\alpha\beta} \) are proportional, which would cause the determinant to be identically zero. These two directions are called principal directions of curvature, each associated with an extremum of the normal curvature. We will have much more to say about these shortly.

On the other hand, we can write equations (4.33) in the form

\[
\begin{align*}
(e - E\kappa_n) + \lambda(f - F\kappa_n) &= 0 \\
(f - F\kappa_n) + \lambda(g - G\kappa_n) &= 0
\end{align*}
\]

Solving each equation for \( \lambda \) we can eliminate \( \lambda \) instead, and we are lead to a quadratic equation for \( \kappa_n \) which we can write as

\[
\begin{vmatrix}
    e - E\kappa_n & f - F\kappa_n \\
    f - F\kappa_n & g - G\kappa_n
\end{vmatrix} = 0.
\]  

(4.37)

It is interesting to note that equation (4.37) can be written as

\[
\begin{vmatrix}
    e & f \\
    f & g
\end{vmatrix} - \kappa_n \begin{vmatrix}
    E & F \\
    F & G
\end{vmatrix} = 0.
\]

In other words, the extrema for the values of the normal are the solutions of the equation

\[ \| b_{\alpha\beta} - \kappa_n g_{\alpha\beta} \| = 0. \]  

(4.38)

Had it been the case that \( g_{\alpha\beta} = \delta_{\alpha\beta} \), the reader would recognize this as an eigenvalue equation for a symmetric matrix giving rise to two invariants, that is, the trace and the determinant of the matrix. We will treat this formally in the next section. The explicit quadratic expression for the extrema of \( \kappa_n \)

\[ (EG - F^2)\kappa_n^2 - (Eg - 2Ff + Ge)\kappa_n + (eg - f^2) = 0. \]

We conclude there are two solutions \( \kappa_1 \) and \( \kappa_2 \) such that
\[ \kappa_1 \kappa_2 = \frac{eg - f^2}{EG - F^2}, \]  
\hfill (4.39)

and
\[ \frac{1}{2} (\kappa_1 + \kappa_2) = \frac{1}{2} \frac{Eg - 2Ff + Ge}{EF - G^2}. \]  
\hfill (4.40)

To understand better the deep significance of the last two equations, we introduce the modern formulation which will allow us to draw conclusions from the inextricable connection of these results with the center piece of the spectral theorem for symmetric operators in linear algebra.

### 4.4.2 Covariant Derivative Formulation of Curvature

#### 4.15 Definition
Let \( X \) be a vector field on a surface \( M \) in \( \mathbb{R}^3 \), and let \( N \) be the normal vector. The map \( L \), given by
\[ LX = -\nabla_X N \]  
\hfill (4.41)

is called the **Weingarten map**.

Here, we have adopted the convention to overline the operator \( \nabla \) when it refers to the ambient space. The Weingarten map is natural to consider, since it represents the rate of change of the normal in an arbitrary direction tangential to the surface, which is what we wish to quantify.

#### 4.16 Definition
The **Lie bracket** \( [X,Y] \) of two vector fields \( X \) and \( Y \) on a surface \( M \) is defined as the commutator,
\[ [X,Y] = XY - YX, \]  
\hfill (4.42)

meaning that if \( f \) is a function on \( M \), then \( [X,Y](f) = X(Y(f)) - Y(X(f)) \).

#### 4.17 Proposition
The Lie bracket of two vectors \( X,Y \in T(M) \) is another vector in \( T(M) \).

**Proof:** If suffices to prove that the bracket is a linear derivation on the space of \( C^\infty \) functions. Consider vectors \( X,Y \in T(M) \) and smooth functions \( f,g \) in \( M \). Then,
\[
[X,Y](f + g) = X(Y(f + g)) - Y(X(f + g)) \\
= X(Y(f) + Y(g)) - Y(X(f) + X(g)) \\
= X(Y(f)) - Y(X(f)) + X(Y(g)) - Y(X(g)) \\
= [X,Y](f) + [X,Y](g),
\]
and
\[
[X,Y](fg) = X(Y(fg)) - Y(X(fg)) \\
= X[fY(g) + gY(f)] - Y[fX(g) + gX(f)] \\
= X(f)Y(g) + fX(Y(g)) + X(g)Y(f) + gX(Y(f)) \\
\quad - Y(f)X(g) - f(Y(X(g)) - Y(g)X(f) - gY(X(f)) \\
= f[X(Y(g)) - Y(X(g))] + g[X(Y(f)) - Y(X(f))] \\
= f[X,Y](g) + g[X,Y](f).
\]

#### 4.18 Proposition
The Weingarten map is a linear transformation on \( T(M) \).
4.4. **CURVATURE**

**Proof:** Linearity follows from the linearity of $\nabla$, so it suffices to show that $L : X \rightarrow LX$ maps $X \in T(M)$ to a vector $LX \in T(M)$. Since $N$ is the unit normal to the surface, $\langle N, N \rangle = 1$, so any derivative of $\langle N, N \rangle$ is 0. Assuming that the connection is compatible with the metric,

$$\nabla_X \langle N, N \rangle = \langle \nabla_X N, N \rangle + \langle N, \nabla_X N \rangle = 2 \langle \nabla_X N, N \rangle = 2 < LX, N > = 0.$$ 

Therefore, $LX$ is orthogonal to $N$; hence, it lies in $T(M)$.

In the previous section, we gave two equivalent definitions $\langle dx, dx \rangle$, and $\langle X, Y \rangle$) of the first fundamental form. We will now do the same for the second fundamental form.

4.19 **Definition** The **second fundamental form** is the bilinear map

$$II(X, Y) = \langle LX, Y \rangle.$$  \hfill (4.43)

4.20 **Remark** It should be noted that the two definitions of the second fundamental form are consistent. This is easy to see if one chooses $X$ to have components $x_\alpha$ and $Y$ to have components $x_\beta$. With these choices, $LX$ has components $-n_\alpha$ and $II(X, Y)$ becomes $b_{\alpha\beta} = -\langle x_\alpha, n_\beta \rangle$.

We also note that there is a third fundamental form defined by

$$III(X, Y) = \langle LX, LY \rangle.$$  \hfill (4.44)

In classical notation, the third fundamental form would be denoted by $\langle dn, dn \rangle$. As one would expect, the third fundamental form contains third order Taylor series information about the surface. We will not treat $III(X, Y)$ in much detail in this work.

4.21 **Definition** The **torsion** of a connection $\nabla$ is the operator $T$ such that $\forall X, Y$,

$$T(X, Y) = \nabla_X Y - \nabla_Y X - [X, Y].$$  \hfill (4.45)

A connection is called **torsion-free** if $T(X, Y) = 0$. In this case,

$$\nabla_X Y - \nabla_Y X = [X, Y].$$

We will say more later about the torsion and the importance of torsion-free connections. For the time being, it suffices to assume that for the rest of this section, all connections are torsion-free. Using this assumption, it is possible to prove the following important theorem.

4.22 **Theorem** The Weingarten map is a self-adjoint operator on $TM$.

**Proof:** We have already shown that $L : T(M) \rightarrow T(M)$ is a linear map. Recall that an operator $L$ on a linear space is self adjoint if $\langle LX, Y \rangle = \langle X, LY \rangle$, so the theorem is equivalent to proving that the second fundamental form is symmetric ($II[X, Y] = II[Y, X]$). Computing the difference of these two quantities, we get

$$II[X, Y] - II[Y, X] = \langle LX, Y \rangle - \langle LY, X \rangle = \langle \nabla_X N, Y \rangle - \langle \nabla_Y N, X \rangle.$$ 

Since $\langle X, N \rangle = \langle Y, N \rangle = 0$ and the connection is compatible with the metric, we know that

$$\langle \nabla_X N, Y \rangle = -\langle N, \nabla_Y X \rangle,$$

$$\langle \nabla_Y N, X \rangle = -\langle N, \nabla_Y X \rangle,$$
hence,

\[ II[X, Y] - II[Y, X] = \langle N, \nabla_Y X \rangle - \langle N, \nabla_X Y \rangle, \]
\[ = \langle N, \nabla_Y X - \nabla_X Y \rangle, \]
\[ = \langle N, [X, Y] \rangle, \]
\[ = 0 \quad \text{(iff} \ [X, Y] \in T(M)). \]

The central theorem of linear algebra is the Spectral Theorem. In the case of self-adjoint operators, the Spectral Theorem states that given the eigenvalue equation for a symmetric operator on a vector space with an inner product,

\[ LX = \kappa X, \quad (4.46) \]

the eigenvalues are always real and eigenvectors corresponding to different eigenvalues are orthogonal. Here, the vector spaces in question are the tangent spaces at each point of a surface in \( \mathbb{R}^3 \), so the dimension is 2. Hence, we expect two eigenvalues and two eigenvectors:

\[ LX_1 = \kappa_1 X_1 \quad (4.47) \]
\[ LX_2 = \kappa_1 X_2. \quad (4.48) \]

### 4.23 Definition
The eigenvalues \( \kappa_1 \) and \( \kappa_2 \) of the Weingarten map \( L \) are called the **principal curvatures** and the eigenvectors \( X_1 \) and \( X_2 \) are called the **principal directions**.

Several possible situations may occur, depending on the classification of the eigenvalues at each point \( p \) on a given surface:

1. If \( \kappa_1 \neq \kappa_2 \) and both eigenvalues are positive, then \( p \) is called an **elliptic point**.
2. If \( \kappa_1 \kappa_2 < 0 \), then \( p \) is called a **hyperbolic point**.
3. If \( \kappa_1 = \kappa_2 \neq 0 \), then \( p \) is called an **umbilic point**.
4. If \( \kappa_1 \kappa_2 = 0 \), then \( p \) is called a **parabolic point**.

It is also known from linear algebra, that the determinant and the trace of a self-adjoint operator in a vector space of dimension two are the only invariants under an adjoint (similarity) transformation. Clearly, these invariants are important in the case of the operator \( L \), and they deserve special names.

### 4.24 Definition
The determinant \( K = \det(L) \) is called the **Gaussian curvature** of \( M \) and \( H = \frac{1}{2} \text{Tr}(L) \) is called the **mean curvature**.

Since any self-adjoint operator is diagonalizable and in a diagonal basis the matrix representing \( L \) is \( \text{diag}(\kappa_1, \kappa_2) \), it follows immediately that

\[ K = \kappa_1 \kappa_2 \]
\[ H = \frac{1}{2} (\kappa_1 + \kappa_2). \quad (4.49) \]

### 4.25 Proposition
Let \( X \) and \( Y \) be any linearly independent vectors in \( T(M) \). Then

\[ LX \times LY = K(X \times Y) \]
\[ (LX \times Y) + (X \times LY) = 2H(X \times Y) \quad (4.50) \]

**Proof:** Since \( LX, LY \in T(M) \), they can be expressed as linear combinations of the basis vectors \( X \) and \( Y \).
4.4. CURVATURE

\[ \begin{align*}
LX &= a_1X + b_1Y \\
LY &= a_2X + b_2Y.
\end{align*} \]

Computing the cross product, we get

\[
LX \times LY = \begin{vmatrix}
a_1 & b_1 \\
a_2 & b_2
\end{vmatrix} X \times Y = \det(L)(X \times Y).
\]

Similarly

\[
(LX \times Y) + (X \times LY) = (a_1 + b_2)(X \times Y) = \text{Tr}(L)(X \times Y) = (2H)(X \times Y).
\]

4.26 Proposition

\[
\begin{align*}
K &= \frac{eg - f^2}{EG - F^2} \\
H &= \frac{1}{2} \frac{Eg - 2Ff + eG}{EG - F^2}
\end{align*}
\]  

(4.51)

**Proof:** Starting with equations (??), take the inner product of both sides with \(X \times Y\) and use the vector identity (??). We immediately get

\[
K = \begin{vmatrix}
< LX, X > & < LX, Y > \\
< LY, X > & < LX, X >
\end{vmatrix}
\]

\[
2H = \begin{vmatrix}
< LX, X > & < LX, Y > & < X, X > & < X, Y > \\
< X, X > & < Y, Y > & < Y, X > & < Y, Y >
\end{vmatrix}
\]

The result follows by taking \(X = x_u\) and \(Y = x_v\)

4.27 Example Sphere

From equations ?? and ?? we see that \(K = 1/a^2\) and \(H = 1/a\). This is totally intuitive since one would expect \(\kappa_1 = \kappa_2 = 1/a\) since the normal curvature in any direction should equal the curvature of great circle.

4.28 Theorem (Euler) Let \(X_1\) and \(X_2\) be unit eigenvectors of \(L\) and let \(X = (\cos \theta)X_1 + (\sin \theta)X_2\). Then

\[ II(X, X) = \kappa_1 \cos^2 \theta + \kappa_2 \sin^2 \theta. \]  

(4.52)

**Proof:** Simply compute \(II(X, X) = < LX, X >\), using the fact the \(LX_1 = \kappa_1 X_1\), \(LX_2 = \kappa_2 X_2\), and noting that the eigenvectors are orthogonal. We get

\[
< LX, X > = < (\cos \theta)\kappa_1 X_1 + (\sin \theta)\kappa_2 X_2, (\cos \theta)X_1 + (\sin \theta)X_2 > \\
= \kappa_1 \cos^2 \theta < X_1, X_1 > + \kappa_2 \sin^2 \theta < X_2, X_2 > \\
= \kappa_1 \cos^2 \theta + \kappa_2 \sin^2 \theta.
\]
4.5 Fundamental Equations

4.5.1 Gauss-Weingarten Equations

As we have just seen for example, the Gaussian curvature of sphere of radius $a$ is $1/a^2$. To compute this curvature we had to first compute the coefficients of the second fundamental form, and therefore, we first needed to compute the normal to the surface in $\mathbb{R}^3$. The computation therefore depended on the particular coordinate chart parametrizing the surface.

However, it would reasonable to conclude that the curvature of the sphere is an intrinsic quantity, independent of the embedding in $\mathbb{R}^3$. After all, a “two-dimensional” creature such as ant moving on the surface of the sphere would be constrained by the curvature of the sphere independent of the higher dimension on which the surface lives. This mode of thinking lead the brilliant mathematicians Gauss and Riemann to question if the coefficients of the second fundamental form were functionally computable from the coefficients of the first fundamental form. To explore this idea, consider again the basis vectors at each point of a surface consisting of two tangent vectors and the normal, as shown in figure 4.11. Given a coordinate chart $x(u^\alpha)$, the vectors $x_\alpha$ live on the tangent space, but this is not necessarily true for the second derivative vectors $x_{\alpha\beta}$. However, since the triplet of vectors $\{x_\alpha, n\}$ constitutes a basis for $\mathbb{R}^3$ at each point on the surface, we can express the vectors $x_{\alpha\beta}$ as linear combinations of the bases vectors. Therefore, there exist coefficients $\Gamma^\gamma_{\alpha\beta}$ and $c_{\alpha\beta}$ such that

$$x_{\alpha\beta} = \Gamma^\gamma_{\alpha\beta}x_\gamma + c_{\alpha\beta}n. \quad (4.53)$$

Taking the inner product of equation (4.53) with $n$, noticing that the latter is a unit vector orthogonal to $x_\gamma$, we find that $c_{\alpha\beta} = \langle x_{\alpha\beta}, n \rangle$, and hence these are just the coefficients of the second fundamental form. In other words, equation (4.53) can be written as

$$x_{\alpha\beta} = \Gamma^\gamma_{\alpha\beta}x_\gamma + b_{\alpha\beta}n. \quad (4.54)$$

Equation (4.54) together with equation (4.53) below, are called the formulae of Gauss. The entire equation must be symmetric on the indices $\alpha\beta$, since $x_{\alpha\beta} = x_{\beta\alpha}$, so $\Gamma^\gamma_{\alpha\beta} = \Gamma^\gamma_{\beta\alpha}$ is also symmetric on the lower indices. These quantities are called the Christoffel symbols of the first kind. Now we take the inner product with $x_\sigma$ to deduce that

$$\langle x_{\alpha\beta}, x_\sigma \rangle = \Gamma^\gamma_{\alpha\beta} \langle x_\gamma, x_\sigma \rangle,$$

$$= \Gamma^\gamma_{\alpha\beta} g_{\gamma\sigma},$$

$$= \Gamma_{\alpha\beta\sigma};$$

where we have lowered the third index with the metric on the right hand side of the last equation. The quantities $\Gamma_{\alpha\beta\sigma}$ are called Christoffel symbols of the second kind. Here we must note that not all indices are created equal. The Christoffel symbols of the second kind are only symmetric on the first two indices. The notation $\Gamma_{\alpha\beta\sigma} = [\alpha\beta, \sigma]$ is also used in the literature.

The Christoffel symbols can be expressed in terms of the metric by first noticing that the deriv-
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tive of the first fundamental form is given by

\[ g_{\alpha\gamma,\beta} = \frac{\partial}{\partial u} \left< x_\alpha, x_\gamma \right> + \left< x_\alpha, x_\gamma, \right> \]
\[ = \Gamma_{\alpha\beta\gamma} + \Gamma_{\gamma\beta\alpha} \]

Taking other cyclic permutations of this equation, we get

\[ g_{\alpha\gamma,\beta} = \Gamma_{\alpha\beta\gamma} + \Gamma_{\gamma\beta\alpha} \]
\[ g_{\beta\gamma,\alpha} = \Gamma_{\alpha\beta\gamma} + \Gamma_{\gamma\alpha\beta} \]
\[ g_{\alpha\beta,\gamma} = \Gamma_{\alpha\gamma\beta} + \Gamma_{\gamma\beta\alpha} \]

Adding the first two and subtracting the third of the equations above, and recalling that the \( \Gamma \)'s are symmetric on the first two indices, we obtain the formula

\[ \Gamma_{\alpha\beta\gamma} = \frac{1}{2} (g_{\alpha\gamma,\beta} + g_{\beta\gamma,\alpha} - g_{\alpha\beta,\gamma}) \] (4.55)

Raising the third index with the inverse of the metric, we also have the following formula for the Christoffel symbols of the first kind (hereafter, Christoffel symbols refer to the symbols of the first kind, unless otherwise specified.)

\[ \Gamma^{\sigma}_{\alpha\beta} = \frac{1}{2} g^{\sigma\gamma} (g_{\alpha\gamma,\beta} + g_{\beta\gamma,\alpha} - g_{\alpha\beta,\gamma}) \] (4.56)

4.29 Example

As an example we unpack the formula for \( \Gamma_{11}^1 \). Let \( g = \|g_{\alpha\beta}\| = \sqrt{EG - F^2} \). From equation ?? we have

\[ \Gamma_{11}^1 = \frac{1}{2} g^{17} (g_{17,1} + g_{17,1} - g_{11,1}) \]
\[ = \frac{1}{2} g^{17} (2g_{17,1} - g_{11,1}) \]
\[ = \frac{1}{2} [g^{11} (2g_{11,1} - g_{11,1}) + g^{12} (2g_{12,1} - g_{11,1})] \]
\[ = \frac{1}{2} [GE_u - F(2F_u - FE_v)] \]
\[ = \frac{GE_u - 2FF_u + FE_v}{2\sqrt{EG - F^2}} \]

Due to symmetry, there are five other similar equations for the other \( \Gamma \)'s. Proceeding as above, we can derive the entire set.

\[ \Gamma_{11}^2 = \frac{2EF_u - EE_v - FE_v}{2\sqrt{EG - F^2}} \]
\[ \Gamma_{21}^1 = \frac{GE_v - FG_u}{2\sqrt{EG - F^2}} \]
\[ \Gamma_{12}^1 = \frac{2GF_v - GG_u - FG_v}{2\sqrt{EG - F^2}} \]
\[ \Gamma_{22}^1 = \frac{EG_v - 2FF_v + GG_u}{2\sqrt{EG - F^2}} \]

They are a bit messy, but they all simplify considerably for orthogonal systems, in which case \( F = 0 \). Another reason why we like those coordinate systems.
We can also write \( n_\alpha \) in terms of the frame vectors. This is by far easier since \( \langle n, n \rangle = 1 \) implies that \( \langle n_\alpha, n \rangle = 0 \), so \( n_\alpha \) lies on the tangent plane and it is therefore a linear combination of the tangent vectors. As before, we easily verify that the coefficients are the second fundamental form with a raised index

\[
n_\alpha = -b_\gamma^\alpha x_\gamma.
\]

These are called the formulae of Weingarten.

### 4.5.2 Curvature Tensor, Gauss’s Theorema Egregium

A fascinating set of relations can be obtained simply by equating \( x_{\alpha\beta\sigma} = x_{\alpha\beta\sigma} \). Differentiating the equation of Gauss and recursively using the formulae of Gauss and Weingarten to write all the components in terms of the frame, we get

\[
x_{\alpha\beta\sigma} = \Gamma^\gamma_{\alpha\beta,\sigma} x_\gamma + \Gamma^\gamma_{\alpha\beta} x_\gamma + b_{\alpha\beta,\sigma} n + b_{\alpha\beta} n_\sigma
\]

\[
x = \Gamma^\rho_{\alpha\beta,\rho} x_\rho + \Gamma^\rho_{\alpha\beta} x_\rho + b_{\alpha\beta,\rho} n - b_{\alpha\beta} b^\rho_\beta x_\rho.
\]

\[
x_{\alpha\beta\sigma} = \Gamma^\rho_{\alpha\beta,\rho} + \Gamma^\gamma_{\alpha\beta} x_\rho + [\Gamma^\gamma_{\alpha\beta} b_\sigma + b_{\alpha\beta,\sigma}] n,
\]

\[
x_{\alpha\sigma\beta} = \Gamma^\rho_{\alpha\sigma,\rho} + \Gamma^\gamma_{\alpha\sigma} x_\rho + [\Gamma^\gamma_{\alpha\sigma} b_\beta + b_{\alpha\sigma,\beta}] n
\]

The last equation above was obtained from the preceding one just by permuting \( \beta \) and \( \sigma \). Subtracting that last two equations and setting the tangential component to zero we get

\[
R^\rho_{\alpha\beta\sigma} = b_{\alpha\beta}^\rho b_\sigma^\beta - b_{\alpha\sigma}^\rho b_\beta^\sigma.
\]

where \( R \) is the Riemann tensor defined by

\[
R^{\rho}_{\alpha\beta\sigma} = \Gamma_{\alpha\beta,\sigma}^\rho - \Gamma_{\alpha\beta\sigma}^\rho + \Gamma_{\alpha\beta}^\gamma \Gamma_{\gamma\sigma}^\rho - \Gamma_{\alpha\sigma}^\gamma \Gamma_{\gamma\beta}^\rho.
\]

Lowering the index above we get

\[
R_{\rho\sigma\beta} = b_{\alpha\beta}^\rho b_\sigma^\beta - b_{\alpha\sigma}^\rho b_\beta^\sigma.
\]

### 4.30 Theorema Egregium

\[
K = \frac{R_{1212}}{g}.
\]

**Proof:** Let \( \sigma = \rho = 1 \) and \( \alpha = \beta = 2 \) above. The equation then reads

\[
R_{1212} = b_{11} b_{22} - b_{12} b_{12},
\]

\[
= eg - f^2,
\]

\[
= K(EG - G^2),
\]

\[
= Kg
\]

The remarkable result is that the Riemann tensor and hence the Gaussian curvature does not depend on the second fundamental form but only on the coefficients of the metric. Thus, the Gaussian curvature is an intrinsic quantity independent of the embedding, so that two surfaces that have the same first fundamental form have the same curvature. In this sense, the Gaussian curvature is a bending invariant!

Setting the normal components equal to zero gives

\[
\Gamma_{\alpha\beta}^\gamma b_{\gamma\sigma} - \Gamma_{\alpha\sigma}^\gamma b_{\gamma\beta} + b_{\alpha\beta,\sigma} - b_{\alpha\sigma,\beta} = 0
\]

These are called the Mainardi-Codazzi equations.