

Foundations of Analysis II

Week 11

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Integration

- ▶ Problem: define integration over k -dimensional subsets of \mathbb{R}^n .
- ▶ In this context need to understand:
 - ▶ Integrands
 - ▶ Domains of integration
 - ▶ Integrals

Model: Line integrals ($k = 1$)

- ▶ Looked at

$$\int_{\gamma} \omega$$

where

- ▶ $U \subset \mathbb{R}^n$ open.
 - ▶ $\gamma : [a, b] \rightarrow U$ a parametrized curve.
 - ▶ ω a one-form on U (written $\omega \in A^1(U)$)
- ▶ One-form on U means a function

$$\omega : U \times \mathbb{R}^n \rightarrow \mathbb{R} \text{ written } (x, v) \rightarrow \omega_x(v)$$

which is smooth in x and *linear* in v

- ▶ By definition

$$\int_{\gamma} \omega = \int_a^b \omega_{\gamma(t)}(\gamma'(t)) dt \quad (1)$$

- ▶ There exists a unique collection of smooth functions $p_1, \dots, p_n : U \rightarrow \mathbb{R}$ such that

$$\omega = \sum_{i=1}^n p_i dx_i$$

- ▶ Writing $\gamma(t) = (\gamma_1(t), \dots, \gamma_n(t))$

$$\int_{\gamma} \omega = \int_a^b \left(\sum_{i=1}^n p_i(\gamma(t)) \gamma_i'(t) \right) dt$$

Pull-back

- ▶ Give the integrand in (1) a name.



$$\gamma^*\omega = \omega_{\gamma(t)}(\gamma'(t))dt$$

(2)

is called the *pull-back* of ω to $[a, b]$

- ▶ The definition of line integral now reads

$$\int_{\gamma} \omega = \int_a^b \gamma^*\omega$$

Independence of Parametrization

- ▶ $\gamma : [a, b] \rightarrow U$ smooth curve.
- ▶ $\phi : [c, d] \rightarrow [a, b]$ smooth, strictly increasing and surjective.
- ▶ $\tilde{\gamma} = \gamma \circ \phi : [c, d] \rightarrow U$
- ▶ Then for all $\omega \in A^1(U)$

$$\int_{\tilde{\gamma}} \omega = \int_{\gamma} \omega$$

- ▶ Follows from the change of variables formula for integrals

Higher Dimensions

- ▶ For k -dimensional integration in an open set $U \subset \mathbb{R}^n$ we will need to define the corresponding objects:
 - ▶ Integrands: smooth k -forms $\omega \in A^k(U)$.
 - ▶ Domains of integration: smooth maps $\Phi : D \rightarrow U$, where D is a domain in \mathbb{R}^k .
 - ▶ Integral:

$$\int_{\Phi} \omega = \int_D \Phi^* \omega \quad (3)$$

- ▶ For this to make sense need



- ▶ Definition of k forms $\omega \in A^k(U)$
- ▶ Definition of pull-back $\Phi^* : A^k(U) \rightarrow A^k(D)$
- ▶ Definition of the integral

$$\int_D : A^k(D) \rightarrow \mathbb{R}$$

- ▶ If $\eta \in A^k(D)$, where D is a domain in \mathbb{R}^k , then

$$\int_D \eta = \int_D \phi(t_1, \dots, t_k) dt_1 \dots dt_k$$

an ordinary multiple integral.

- ▶ For all this to have geometric meaning, what *Independence from parametrization*
- ▶ This should follow from change of variable formula for multiple integrals.

Summary

Differential forms reduce the theory of integration over k -dimensional subspaces of \mathbb{R}^n to ordinary multiple integrals over domains $D \subset \mathbb{R}^k$.

Line int $\rightarrow \int_a^b \dots dt$

Surface int $\rightarrow \iint \dots dt_1 dt_2$

⋮

Domains of integration

k-dim set
in \mathbb{R}^k

- ▶ Want to reduce to \mathbf{I}^k , the cartesian product of k intervals: \Rightarrow

$$\mathbf{I}^k = \prod_{i=1}^k [a_i, b_i], \quad a_i, b_i \in \mathbb{R}, \quad a_i < b_i. \quad (4)$$

- ▶ Not open.
- ▶ If $C \subset \mathbb{R}^k$ is compact, say $f : C \rightarrow \mathbb{R}$ is smooth if it extends to a smooth function on some neighborhood of C .

- ▶ If $f : \mathbb{I}^k \rightarrow \mathbb{R}$ is continuous can define

$$\int_{\mathbb{I}^k} f(t_1, \dots, t_k) dt_1 \dots dt_k$$

as

- ▶ Limit of Riemann sums

- ▶ Iterated integral

← Riemann



$$\begin{aligned} a \leq \xi \leq b \\ c \leq t \leq d \end{aligned}$$

$$\int f(\xi, t) dt \rightarrow \text{func of } \xi$$

$$f = h_1(x_1)h_2(x_2) - h_2(x_2) \int_a^x \left(\int_c^x f(s, c) ds \right) dx$$

$$\int = \prod \int_{a_i}^{b_i} h_i(x_i) dx_i$$

does this
depend on
order?

Stone-Weierstrass

▶ For $D \subset \mathbb{R}^k$, if \bar{D} is compact, then \exists sets I^k with $D \subset I^k$.

▶ Given $f : D \rightarrow \mathbb{R}$ continuous, extend by 0 to $g : I^k \rightarrow \mathbb{R}$, no longer continuous.

▶ If g is Riemann integrable, could define

$$\int_D f(t) dt_1 \dots dt_k = \int_{I^k} g(t) dt_1 \dots dt_k$$

$$\sum a_{i_1 \dots i_n} x_i$$

low order of
products

done in $C(I^k - I^k)$

$I^k - I^k$



$$f : D \rightarrow \mathbb{R}$$

$$\subset I^k$$

$$g : I^k \rightarrow \mathbb{R}$$

$$g(x) = \begin{cases} f(x) & x \in D \\ 0 & x \notin D \end{cases}$$

not cont. $\forall D$ not \mathbb{R} -int.

- ▶ Differential forms should be (linear) functions on a space that contains the tangent spaces to the images of the maps σ
- ▶ Given vectors $v_1, \dots, v_k \in \mathbb{R}^n$ linearly independent, want a way to manipulate the subspaces

$$\{t_1 v_1 + \dots + t_k v_k : 0 \leq t_i \leq 1\} \subset \mathbb{R}^n \quad (5)$$

(the paralleliped spanned by v_1, \dots, v_k)
and their volumes

Whitney

Geometric Integral theory



C^1



↳ Integration theorems



$$\int_a^b \sqrt{\gamma'^2} dt \gamma(t)$$

$$L(\gamma) = \int_0^1 |\gamma'(t)| dt$$



$$\begin{aligned} & \sum |\gamma(t_{i-1}) - \gamma(t_i)| \\ &= \sum |\gamma'(t_i) (t_{i-1} - t_i)| \\ &= \sum |\gamma'(t_i)| (t_i - t_{i-1}) \end{aligned}$$

$$\int_a^b f(x) dx$$



The Grassmann Algebra



- ▶ For each k , $1 \leq k \leq n$ want a symbol

$$v_1 \wedge v_2 \wedge \cdots \wedge v_k$$

that represents the parallelipiped (7).

- ▶ Operations on these symbols that reflect the geometry.
- ▶ Example:

$$v_2 \wedge v_1 \wedge v_3 \cdots \wedge v_k = -v_1 \wedge v_2 \cdots \wedge v_k$$

reflecting change of orientation.

Define The Grassmann Algebra

- ▶ Start with \mathbb{R}^n with its standard inner product $x \cdot y$ and its standard ON basis e_1, \dots, e_n
- ▶ For each increasing sequence I of k integers

$$I = \{i_1, \dots, i_k\} \text{ with } 1 \leq i_1 < i_2 < \dots < i_k \leq n$$

define a symbol

$$e_I = e_{i_1} \wedge e_{i_2} \wedge \dots \wedge e_{i_k}$$

- ▶ There are $\binom{n}{k} = \frac{n!}{k!(n-k)!}$ such symbols.

- ▶ For $k = 0, \dots, n$ define spaces $\Lambda^k = \Lambda^k(\mathbb{R}^n)$ by
- ▶ $\Lambda^0 = \mathbb{R}$
- ▶ For $1 \leq k \leq n$,
 $\Lambda^k =$ the \mathbb{R} - vector space with basis $\{e_I : \text{card}(I) = k\}$
- ▶ $\dim(\Lambda^k) = \binom{n}{k}$
- ▶ $\Lambda^1 =$ the original \mathbb{R}^n with basis e_1, \dots, e_n

Product

- ▶ If $I = \{i_1 < \cdots < i_k\}$ as above, write $|I| = k$
- ▶ If $|I| = k$ and $|J| = \ell$, define $e_I \wedge e_J$ by

$$e_I \wedge e_J = \begin{cases} 0 & \text{if } I \cap J \neq \emptyset, \\ \varepsilon(I, J)e_K & \text{if } I \cap J = \emptyset. \end{cases} \quad (6)$$

- ▶ K and $\varepsilon(I, J)$ defined as follows:
 - ▶ Let $I \cup J$ denote the sequence $\{i_1, \dots, i_k, j_1, \dots, j_\ell\}$
 - ▶ K is the sequence $I \cup J$ arranged in increasing order.
 - ▶ $\varepsilon(I, J)$ is the sign of the permutation that takes $I \cup J$ to K .

- ▶ This determines a product

$$\Lambda^k \times \Lambda^l \rightarrow \Lambda^{k+l}$$

- ▶ If $a = \sum_I a_I e_I$ and $b = \sum_J b_J e_J$, then

$$a \wedge b = \sum_{I,J} a_I b_J e_I \wedge e_J$$

- ▶ This sum can be rewritten, using the definition of $e_I \wedge e_J$ above, as

$$\sum_K c_K e_K$$

This is $a \wedge b$.

- ▶ Multiplication is associative

$$(a \wedge b) \wedge c = a \wedge (b \wedge c)$$

- ▶ Distributive law holds

$$(a + b) \wedge c = a \wedge c + b \wedge c$$

- ▶ If $a \in \Lambda^k$ and $b \in \Lambda^l$, then

$$b \wedge a = (-1)^{kl} a \wedge b$$

- ▶ $\Lambda^k(\mathbb{R}^n)$ has an inner product, with $\{e_I : |I| = k\}$ as ON basis.
- ▶ Explicitly, if $|I| = |J|$

$$\left(\sum_i a_i e_i\right) \cdot \left(\sum_j b_j e_j\right) = \sum_i a_i b_i$$

and 0 otherwise.

- ▶ The corresponding *norm* is

$$|a| = \left|\sum_i a_i e_i\right| = \sqrt{\sum_i a_i^2}$$

- ▶ If $v_1, \dots, v_k \in \mathbb{R}^n$ are linearly independent, then

$$v_1 \wedge \dots \wedge v_k \in \Lambda^k(\mathbb{R}^n)$$

represents the oriented paralleliped (7)

$$\{t_1 v_1 + \dots + t_k v_k : 0 \leq t_i \leq 1\}$$

- ▶ The norm

$$|v_1 \wedge \dots \wedge v_k|$$

is the k -dimensional volume of the paralleliped.

Vol parametrized k -dim surf in \mathbb{R}^n
 $\int \omega$

$$\Phi: \underbrace{[a_1, b_1] \times \dots \times [a_n, b_n]}_{\mathcal{D}} \rightarrow \mathbb{R}^n$$

$$\text{Vol}(\Phi) = \int_{\mathcal{D}} \left| \frac{\partial \Phi}{\partial t_1} \wedge \frac{\partial \Phi}{\partial t_2} \wedge \dots \wedge \frac{\partial \Phi}{\partial t_n} \right| dt_1 \dots dt_n$$

$k=2$ area $(p_1, \dots, p_n) = \Phi(t_1, t_2)$
 $r_1(t_1, t_2) = x_1(t_1, t_2)$

$$\int \int \left| \frac{\partial \Phi}{\partial t_1} \wedge \frac{\partial \Phi}{\partial t_2} \right| dt_1 dt_2$$

$$\frac{\partial \Phi}{\partial t_1} = \left(\frac{\partial x_1}{\partial t_1}, \frac{\partial x_2}{\partial t_1}, \dots \right)$$

$$= \frac{\partial x_1}{\partial t_1} e_1 + \frac{\partial x_2}{\partial t_1} e_2 + \dots$$

$$\left(\frac{\partial x_1}{\partial t_1} e_1 + \frac{\partial x_2}{\partial t_1} e_2 + \dots + \frac{\partial x_n}{\partial t_1} e_n \right) \wedge \left(\frac{\partial x_1}{\partial t_2} e_1 + \dots + \frac{\partial x_n}{\partial t_2} e_n \right)$$

$$= \sum_{i < j} \begin{vmatrix} \frac{\partial x_i}{\partial t_1} & \frac{\partial x_j}{\partial t_1} \\ \frac{\partial x_i}{\partial t_2} & \frac{\partial x_j}{\partial t_2} \end{vmatrix} e_i \wedge e_j$$

$$\sqrt{\sum (\quad)^2}$$

Introduction

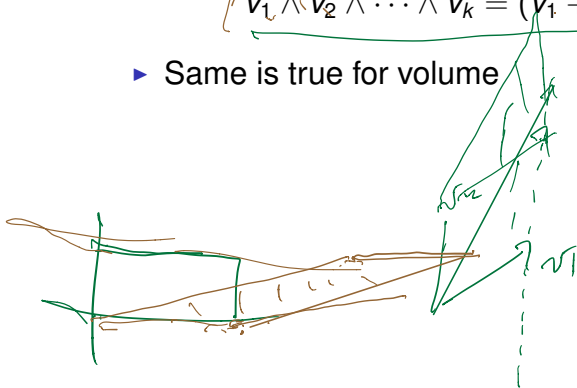
Geometric Integration Theory
 by Hester Whitney

Reality check

- ▶ v_1, \dots, v_k are linearly independent and $w =$ linear combination of v_2, \dots, v_k , then

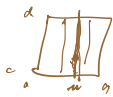
$$v_1 \wedge v_2 \wedge \dots \wedge v_k = (v_1 + w) \wedge v_2 \wedge \dots \wedge v_k$$

- ▶ Same is true for volume



Reduire \int for change of vars
formula

\mathbb{R}^2



$$(u, v) \rightarrow (u, g(u, v)) = G(u, v)$$



$$\iint f(x, y) dy dx$$

$$= \iint f(u, g(u, v)) dy dx \quad y = g(u, v)$$

~~$$dx = \frac{\partial x}{\partial u} du + \frac{\partial x}{\partial v} dv$$~~

~~$$dx = \left(\frac{\partial x}{\partial u} du + \frac{\partial x}{\partial v} dv \right) dy$$~~

$$= \iint f(u, g(u, v)) \frac{\partial x}{\partial v} (u, v) (du dv)$$

for each change of variables

$$G(u, v) = \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} u \\ g(u, v) \end{pmatrix}$$

$$dx = \frac{\partial x}{\partial v} dv$$

$$G(u, v) = (u, g(u, v))$$

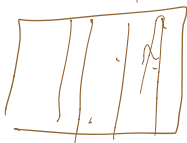
$$\text{Jacobian } dx = \frac{\partial x}{\partial v} dv$$

$$\text{Jacobian } dx = \frac{\partial x}{\partial v} dv$$



~~$f dx$~~

$$| \det(dG) |$$



- ▶ For $k = n$, if $v_i = A\mathbf{e}_i$ for $i = 1, \dots, n$ then

$$\mathbf{v}_1 \wedge \cdots \wedge \mathbf{v}_n = \det(\mathbf{A})\mathbf{e}_1 \wedge \cdots \wedge \mathbf{e}_n$$

- ▶ Known $|\det(\mathbf{A})| = \text{volume of parallelepiped.}$

- ▶ If $k = 2$, let

$$A = \begin{pmatrix} a_{1,1} & a_{1,2} \\ a_{2,1} & a_{2,2} \\ \dots & \dots \\ a_{n,1} & a_{n,2} \end{pmatrix}$$

- ▶ Let $v_1 = \sum_i a_{i,1} e_i$ and $v_2 = \sum_i a_{i,2} e_i$

- ▶ Check

$$v_1 \wedge v_2 = \sum_{i < j} \begin{vmatrix} a_{i,1} & a_{i,2} \\ a_{j,1} & a_{j,2} \end{vmatrix} e_i \wedge e_j$$

- ▶ For $k = n = 2$ get

$$\mathbf{v}_1 \wedge \mathbf{v}_2 = \pm \text{area of parallelogram } \{t_1 \mathbf{v}_1 + t_2 \mathbf{v}_2 : 0 \leq t_i \leq 1\}$$

- ▶ equivalently

$$\mathbf{v}_1 \wedge \mathbf{v}_2 = \det(\mathbf{A}) \mathbf{e}_1 \wedge \mathbf{e}_2$$

- ▶ equivalently

$$|\det(\mathbf{A})| = \text{area of parallelogram}$$

- ▶ For $k = 2$ and $n = 3$ get $v_1 \wedge v_2$ is the sum

$$\begin{vmatrix} a_{1,1} & a_{1,2} \\ a_{2,1} & a_{2,2} \end{vmatrix} e_1 \wedge e_2 + \begin{vmatrix} a_{1,1} & a_{1,2} \\ a_{3,1} & a_{3,2} \end{vmatrix} e_1 \wedge e_3 + \begin{vmatrix} a_{2,1} & a_{2,2} \\ a_{3,1} & a_{3,2} \end{vmatrix} e_2 \wedge e_3$$

- ▶ This looks like the cross product $v_1 \times v_2$

$$\left(\begin{vmatrix} a_{2,1} & a_{2,2} \\ a_{3,1} & a_{3,2} \end{vmatrix}, - \begin{vmatrix} a_{1,1} & a_{1,2} \\ a_{3,1} & a_{3,2} \end{vmatrix}, \begin{vmatrix} a_{1,1} & a_{1,2} \\ a_{2,1} & a_{2,2} \end{vmatrix} \right)$$

- ▶ In any case, the two vectors have the same magnitude:

$$|\mathbf{v}_1 \wedge \mathbf{v}_2| = |\mathbf{v}_1 \times \mathbf{v}_2|$$

- ▶ So the new formula $|\mathbf{v}_1 \wedge \mathbf{v}_2|$ and the old formula $|\mathbf{v}_1 \times \mathbf{v}_2|$ for the area of the parallelogram agree.
- ▶ Similarly one can check the case $k = n = 3$

$$|\mathbf{v}_1 \wedge \mathbf{v}_2 \wedge \mathbf{v}_3| = |\det(\mathbf{A})| = |(\mathbf{v}_1 \times \mathbf{v}_2) \cdot \mathbf{v}_3| \text{ etc}$$

for the volume of the paralleliped.

General Formula

- ▶ The cases already discussed:
 - ▶ $k = 1, n$ arbitrary
 - ▶ $k = 2, n$ arbitrary, particularly $n = 3$,
 - ▶ $k = n$, particularly both = 3.

are the most common

- ▶ General formula:

If for $j = 1, \dots, k$, $v_j = \sum_{i=1}^n a_{i,j} e_i \in \Lambda^1(\mathbb{R}^n)$,
then $v_1 \wedge \dots \wedge v_k$ is given by

$$\sum_{i_1 < \dots < i_k} \begin{vmatrix} a_{i_1,1} & \dots & a_{i_1,k} \\ \dots & \dots & \dots \\ a_{i_k,1} & \dots & a_{i_k,k} \end{vmatrix} e_{i_1} \wedge \dots \wedge e_{i_k} \quad (7)$$

v_1, v_2



v_1, v_2, v_3



Differential k -forms in \mathbb{R}^n ($k \leq n$)

- ▶ k -dimensional integrands in \mathbb{R}^n are the differential k -forms.
- ▶ $U \subset \mathbb{R}^n$ open.
- ▶ A (smooth) differential k -form on U is smooth function

$$\omega : U \times \Lambda^k(\mathbb{R}^n) \rightarrow \mathbb{R}$$

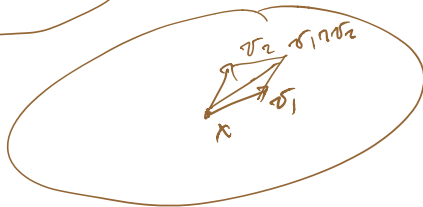
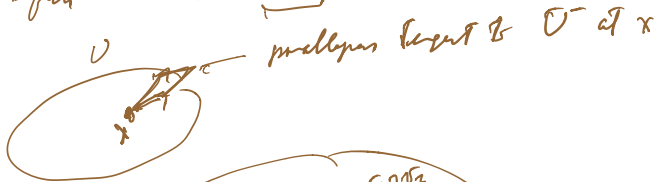
written $\omega_x(w)$ for $x \in U$ and $w \in \Lambda^k$, which is smooth in x and linear in w .

- ▶ Notation: $A^k(U) = \{\omega : \omega \text{ smooth } k\text{-form on } U\}$

1-form α , v tangent vector to U at y



2-form $\omega \in \wedge^2 \mathbb{R}^2$



- Man*
- ▶ If e_1, \dots, e_n is an ON basis for \mathbb{R}^n , ω is determined by the $\binom{n}{k}$ functions

$$a_I(x) = \omega_x(e_I)$$

for all $I = \{i_1 < \dots < i_k\}$.

- ▶ Write $e_I = e_{i_1} \wedge \dots \wedge e_{i_k}$ for the basis elements of Λ^k
- ▶ Write $dx^I = dx_{i_1} \wedge \dots \wedge dx_{i_k}$ for the dual basis of $L(\Lambda^k, \mathbb{R})$.

Handwritten notes:
 $dx_{i_1} \wedge \dots \wedge dx_{i_k}$ dual basis to $e_{i_1} \wedge \dots \wedge e_{i_k}$
 $dx_{i_1} \wedge \dots \wedge dx_{i_k}$ dual basis to $e_{i_1} \wedge \dots \wedge e_{i_k}$

► Then

$$\omega = \sum_I a_I(x) dx^I$$

► Explicitly

$$\omega = \sum_{i_1 < \dots < i_k} a_{i_1, \dots, i_k}(x) dx_{i_1} \wedge \dots \wedge dx_{i_k} \quad (8)$$

$\bigwedge^k \mathbb{R}^n$ has basis $\{dx^{i_1} \wedge \dots \wedge dx^{i_k} : i_1, \dots, i_k$
 $1 \leq i_1 < \dots < i_k \leq n\}$

$$\binom{n}{k}$$

$$(dx^{i_1} \wedge \dots \wedge dx^{i_k})(e_{j_1} \wedge \dots \wedge e_{j_k}) = \det(\delta_{i_r j_s})$$

$$\det \begin{pmatrix} dx_{i_1}(e_{j_1}) & \dots & dx_{i_1}(e_{j_k}) \\ dx_{i_2}(e_{j_1}) & \dots & dx_{i_2}(e_{j_k}) \\ \vdots & \dots & \vdots \\ dx_{i_n}(e_{j_1}) & \dots & dx_{i_n}(e_{j_k}) \end{pmatrix}$$

$$dx_i(e_j) = \begin{cases} 1 & i=j \\ 0 & i \neq j \end{cases}$$

$$\underline{(dx_{i_1} \wedge \dots \wedge dx_{i_n})} \left(\underline{e_{j_1} \wedge \dots \wedge e_{j_k}} \right)$$

$$\wedge^k \mathbb{R}^n \quad v_1 \wedge \dots \wedge v_k$$

$$\wedge^k L(\mathbb{R}^n) \mathbb{R}^n \quad \underline{dx_{e_1} \wedge \dots \wedge dx_{e_k}}$$

- ▶ Let $A : \mathbb{R}^m \rightarrow \mathbb{R}^n$ be a linear transformation ($A \in L(\mathbb{R}^m, \mathbb{R}^n)$)
- ▶ Define the associated linear transformation

$$\Lambda^k A : \Lambda^k(\mathbb{R}^m) \rightarrow \Lambda^k(\mathbb{R}^n)$$

by

$$\Lambda^k A(e_I) = Ae_{i_1} \wedge Ae_{i_2} \wedge \cdots \wedge Ae_{i_k}$$

- ▶ Also called the *induced* linear transformation.

- ▶ Often it's easier to say that $\Lambda^k A$ is defined by

$$\Lambda^k A(v_1 \wedge \cdots \wedge v_k) = Av_1 \wedge \cdots \wedge Av_k$$

for all $v_1, \dots, v_k \in \mathbb{R}^m$.

- ▶ Since

$$\{v_1 \wedge \cdots \wedge v_k : v_1, \dots, v_k \in \mathbb{R}^n\}$$

spans $\Lambda^k(\mathbb{R}^m)$, $\Lambda^k A$ is determined by these values.

- ▶ To know that the definition makes sense, that is, $Av_1 \wedge \cdots \wedge Av_k$ depends just on $v_1 \wedge \cdots \wedge v_k$, need

$$v_1 \wedge \cdots \wedge v_k = 0 \Rightarrow Av_1 \wedge \cdots \wedge Av_k = 0$$

- ▶ This is equivalent to

v_1, \dots, v_k linearly dependent

\Rightarrow

Av_1, \dots, Av_k linearly dependent

- ▶ Clear

Pull-back

- ▶ $V \subset \mathbb{R}^m$, $U \subset \mathbb{R}^n$ open sets
- ▶ $\hat{f} : V \rightarrow U$ smooth map
- ▶ Pull-back $A^k(U) \rightarrow A^k(V)$ is defined by

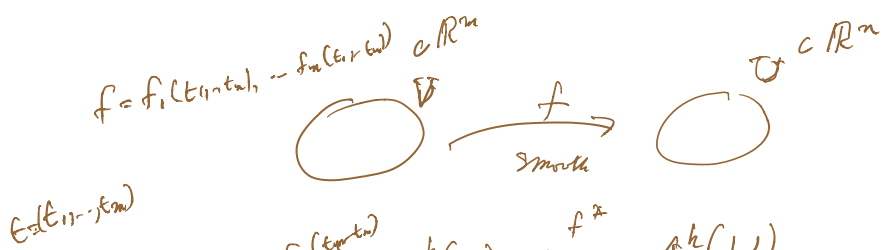
$$(\hat{f}^*\omega)_t(\mathbf{v}_1 \wedge \cdots \wedge \mathbf{v}_k) = \omega_{f(t)}(d_t\hat{f}(\mathbf{v}_1) \wedge \cdots \wedge d_t\hat{f}(\mathbf{v}_k))$$

for all $t \in V$ and for all $\mathbf{v}_1, \dots, \mathbf{v}_k \in \mathbb{R}^m$

- ▶ More concisely

$$(\hat{f}^*\omega)_t = \omega_{f(t)} \circ \Lambda^k d_t\hat{f}$$

for all $t \in V$.



$A^k(V) \xleftarrow{f^*} A^k(U)$
 $w \in A^k(U) \xrightarrow{f^*} (f^* w) \in A^k(V)$
 $(f^* w) = (v_1, \dots, v_k)$
 $v_1, \dots, v_k \in \mathbb{R}^m$
 $= \omega_{f(x)} (d_x f(v_1), \dots, d_x f(v_k))$



$$k=0 \quad A^0(V) \xleftarrow{f^*} A^0(U)$$

$\varphi: U \rightarrow \mathbb{R}$ smooth

$$\varphi \rightarrow \varphi \circ f$$

$$(\varphi \circ f)(x) = \varphi(f(x))$$

by $V \subseteq U$ inclusion of a set

$$\Delta \subset V \quad L^* \varphi = \text{restriction of } \varphi$$

$$k=0 \quad \varphi = A^0(U)$$

$$f^* \varphi(x) = \varphi(f(x))$$

$k \geq 1$

$$A^k(U) = \text{diff } k\text{-forms on } U$$

$$\left\{ \omega: U \times \mathbb{R}^n \rightarrow \mathbb{R} \mid \omega_x(v) \text{ multilinear, linearly indep.} \right\}$$

$$\omega = \sum_I a_I(x) dx_I$$

$I \subseteq \{1, \dots, n\}$
 $1 \leq i_1 < i_2 < \dots < i_k \leq n$

$a_I: U \rightarrow \mathbb{R}$
 smooth form

$$A^0(U) = \text{smooth fns}$$

$$A^1(U) = \text{smooth 1-forms}$$

$$= \{ a_1 dx_1 + \dots + a_n dx_n \}$$

$$a_1, \dots, a_n: U \rightarrow \mathbb{R} \text{ smooth fns.}$$

$$\omega = a_1(x) dx_1 + \dots + a_n(x) dx_n$$

$$f^* \omega = a_i(f(x)) \frac{dx_i}{dx_j}(f(x))$$

$$f^* (dx_j) \Big|_{x=f(x)} = dx_i \Big|_{x=f(x)} \frac{\partial f_i}{\partial x_j} = dx_i \Big|_{x=f(x)} \frac{\partial f_i \circ f}{\partial x_j}$$

=

$$f^* dx^i = df^i$$

$$= \frac{\partial f^i}{\partial t_1} dt_1 + \frac{\partial f^i}{\partial t_2} dt_2 + \dots$$

$$f^* \left(a_1(x) dx_1 + a_2(x) dx_2 + \dots + a_n(x) dx_n \right)$$

$$= f^*(a_1(x) dx_1) + f^*(a_2(x) dx_2) + \dots + f^*(a_n(x) dx_n)$$

$$= (f^* a_1) f^*(dx_1) + (f^* a_2) f^*(dx_2) + \dots + (f^* a_n) f^*(dx_n)$$

$$= a_1(f(x)) \frac{df^1}{dt_1} + a_2(f(x)) \frac{df^2}{dt_2} + \dots + a_n(f(x)) \frac{df^n}{dt_n}$$

$$= a_1(f(x)) \left(\frac{\partial f^1}{\partial t_1} dt_1 + \frac{\partial f^1}{\partial t_2} dt_2 + \dots + \frac{\partial f^1}{\partial t_m} dt_m \right)$$

$$+ a_2(f(x)) \left(\frac{\partial f^2}{\partial t_1} dt_1 + \frac{\partial f^2}{\partial t_2} dt_2 + \dots + \frac{\partial f^2}{\partial t_m} dt_m \right)$$

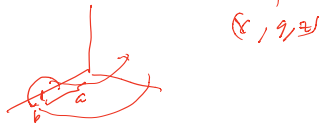
$$\vdots$$

$$+ a_n(f(x)) \left(\frac{\partial f^n}{\partial t_1} dt_1 + \frac{\partial f^n}{\partial t_2} dt_2 + \dots + \frac{\partial f^n}{\partial t_m} dt_m \right)$$

Example
(See HW 4)

$$F^*(dx + dy)$$

$$F(\varphi, \theta) = \left((a + b \cos \varphi) \cos \theta, (a + b \cos \varphi) \sin \theta, b \sin \varphi \right)$$



$$F^*(dx + dy)$$

$$x = (a + b \cos \varphi) \cos \theta$$

$$F^* dx = (-b \sin \varphi \cos \theta) d\varphi + (a + b \cos \varphi) (-\sin \theta) d\theta$$

$$y = (a + b \cos \varphi) \sin \theta$$

$$F^* dy = (-b \sin \varphi \sin \theta) d\varphi + (a + b \cos \varphi) \cos \theta d\theta$$

$$F^*(dx + dy)$$

$$= \underbrace{(-b \sin \varphi \cos \theta) d\varphi + (a + b \cos \varphi) (-\sin \theta) d\theta}_{\downarrow} + \underbrace{(-b \sin \varphi \sin \theta) d\varphi + (a + b \cos \varphi) \cos \theta d\theta}$$

$$F^*(d\alpha) \quad d\alpha dz$$

$$= (b(a+be^{i\phi})) \left(\frac{d\alpha}{a} - \frac{a}{b} d\alpha \right)$$

$$= b(a+be^{i\phi}) \sin \phi \, d\phi$$



$$\begin{aligned} & @ \phi = \pi \text{ or } 0 \\ & 0 \leq \phi \leq \pi \quad | \quad \pi \leq \phi \leq 2\pi \\ & 0 \leq \theta \leq \pi \quad | \quad 0 \leq \theta \leq \pi \end{aligned}$$

$$T = T_+ \cup T_-$$

$$\int_{T_+} F^* d\alpha = \int_{\pi}^0 \dots$$

$$\int_{T_-} F^* d\alpha = \int_0^{\pi} \dots$$

$$\int_0^{\pi} \int_0^a (a+be^{i\phi}) \sin \phi \, d\phi \, da$$

$$f^*(z) = \sum_{j=1}^n c_j z^j$$

$$\sum_{j=1}^n c_j z^j = \sum_{j=1}^n c_j z^j$$

$$f^*$$

- ▶ In terms of coordinates $t = (t_1, \dots, t_m)$ and $x = (x_1, \dots, x_n)$
- ▶ $x = f(t) = (f_1(t_1, \dots, t_m), \dots, f_n(t_1, \dots, t_m))$
- ▶ $\omega = \sum_I a_I(x) dx^I = \sum_{i_1 < \dots < i_k} a_{i_1, \dots, i_k}(x) dx_{i_1} \wedge \dots \wedge dx_{i_k}$
- ▶ Then

$$f^* \omega = \sum_{i_1 < \dots < i_k} a_{i_1, \dots, i_k}(f(t)) \underbrace{f^*(dx_{i_1}) \wedge \dots \wedge f^*(dx_{i_k})}_{(9)} \quad (9)$$

- ▶ Using (3), this can be rewritten as

$$f^*\omega = \sum_{i_1 < \dots < i_k} a_{i_1, \dots, i_k}(f(t))(df_{i_1}) \wedge \dots \wedge (df_{i_k}) \quad (10)$$

- ▶ Writing $df_i = \sum_{j=1}^m \frac{\partial f_i}{\partial t_j} dt_j$ and expanding df^l in the same manner as (9) we get an explicit expression for $f^*\omega$ as a sum

$$\sum_J c_J(t) dt^J$$

- ▶ Perhaps more useful than an explicit but complicated formula is to observe the multiplicative properties of f^* .

- ▶ If $a : U \rightarrow \mathbb{R}$ is a smooth function, that is, $a \in A^0(U)$, let

$$f^* : A^0(U) \rightarrow A^0(V)$$

be defined by

$$(f^* a)(t) = a(f(t))$$

- ▶ Then (11) says

$$f^* \left(\sum_{I=i_1 < \dots < i_k} a_I dx_{i_1} \wedge \dots \wedge dx_{i_k} \right) = \sum (f^* a_I) (f^* dx_{i_1}) \wedge \dots \wedge (f^* dx_{i_k})$$

- ▶ Suggests the following
- ▶ There is a product

$$L(\Lambda^k, \mathbb{R}) \times L(\Lambda^l, \mathbb{R}) \rightarrow L(\Lambda^{k+l}, \mathbb{R})$$

defined just as in (8) using the dual basis dx^l rather than e_l

- ▶ Induces a product $A^k(U) \times A^l(U) \rightarrow A^{k+l}(U)$.
- ▶ If $\omega \in A^k(U)$ and $\eta \in A^l(U)$, then $\omega \wedge \eta \in A^{k+l}(U)$.
- ▶ If $f : V \rightarrow U$ is smooth, then

$$f^*(\omega \wedge \eta) = (f^*\omega) \wedge (f^*\eta) \quad (11)$$

Some properties of pull-back

- ▶ $f^*(\omega \wedge \eta) = f^*(\omega) \wedge f^*(\eta)$ as above
- ▶ $f^*(\omega_1 + \omega_2) = f^*\omega_1 + f^*\omega_2$
- ▶ $f : V \rightarrow U$ and $g : W \rightarrow V$ smooth maps of open sets. then

$$\underline{(f \circ g)^*} = \underline{g^* \circ f^*} : A^k(U) \rightarrow A^k(W)$$

$$(f \circ g)^* a(x)$$

$$= a(f \circ g(x))$$

$$= a(g(f^*x)) = g^* a(f^*x) = g^* f^* a(x)$$

$$(f \circ g)^* = g^* \circ f^*$$

$$\int_{T^+} dx dy \quad \frac{dx dy}{\mathbb{R}^2}$$

~~$F: \mathbb{R}^2 \rightarrow \mathbb{R}^2$~~

$$\int_{T^+} dx dy$$

$$F: [0, \pi] \times [0, 2\pi] \rightarrow \mathbb{R}^2$$

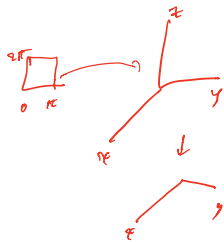
$$\rightarrow F(0, 0) = \dots$$

$$\int_{T^+} dx dy = \int_{[0, \pi] \times [0, 2\pi]} F^* dx dy$$

$$F: [0, \pi] \times [0, 2\pi] \rightarrow \mathbb{R}^2$$

$$\int_{T^+}$$

$$dx dy =$$



On \mathbb{R}^2 chords $\approx \pm$ arc

On \mathbb{R}^3 : $\pi_{\langle 0, \pi \rangle} \neq$ (chords)

$$\left(\pi_{\langle 0, \pi \rangle} \circ F \right)^\# = F^\# \pi_{\langle 0, \pi \rangle}^\# \quad (\text{chords})$$

$$= \pm \text{arc of angle}$$

provided

$$\pi \circ F : \langle 0, \pi \rangle \times \langle 0, \pi \rangle \rightarrow \text{cong in } \mathbb{R}^2$$

is 1-1, onto, Jordan $\neq \emptyset$

$[0, \pi]$

$[\pi/2, 3\pi/2]$



$\int_{\pi/2}^{3\pi/2}$

Integration over k -cells

- ▶ Let $D = \mathbf{I}^k$ be a k -cell as in (6)
- ▶ Let $\alpha \in A^k(D)$ be a smooth k -form.

- ▶ Then

$$\alpha = \phi(t) dt_1 \wedge \cdots \wedge dt_k$$

for some smooth $\phi : D \rightarrow \mathbb{R}$, $t = (t_1, \dots, t_k)$

- ▶ Define

$$\int_D \alpha = \int_D \phi(t) dt_1 \dots dt_k$$

the Riemann integral of ϕ over $D = \mathbf{I}^k$.

- ▶ If $\sigma : D \rightarrow U$ is smooth and $\omega \in A^k(U)$, define

$$\int_{\sigma} \omega = \int_D \sigma^*(\omega)$$

- ▶ Would like $\int_{\sigma} \omega$ to be *independent of parametrization*.
- ▶ This means that if E is another k -cell and

$$\Phi : E \rightarrow D$$

is smooth, bijective, $\det(d\Phi) > 0$ everywhere on E ,
then

$$\int_{\sigma \circ \Phi} \omega = \int_{\sigma} \omega$$

- ▶ This follows from the *change of variables formula*
- ▶ If $\Phi : E \rightarrow D$ and $\alpha \in A^k(D)$ as before, then

$$\int_E \Phi^* \alpha = \int_D \alpha$$

- ▶ More usual formulation:
- ▶ If $\alpha = a(t)dt_1 \wedge \cdots \wedge dt_k$ then

$$\int_E a(\Phi(t)) |\det(d_t\Phi)| dt_1 \dots, dt_k = \int_D a(t) dt_1 \dots dt_n$$

- ▶ Note how the absolute value $|\det(d\Phi)|$ appears, rather than $\det(d\Phi)$. Results from orientation.

Recall Pullback

- ▶ $f: V \rightarrow U$, $x = f(t)$, where
 $x = (x_1, \dots, x_n)$, $t = (t_1, \dots, t_m)$

- ▶

$$\omega = \sum_i a_i(x) dx_i \in A^k(U)$$

sum over all $i = \{i_1, \dots, i_k\}$ with $1 \leq i_1 < \dots < i_k \leq n$

- ▶ $a_i: U \rightarrow \mathbb{R}$ smooth functions

- ▶

$$dx_i = dx_{i_1} \wedge \dots \wedge dx_{i_k}$$

- ▶ The *pull-back* of ω by f is defined as



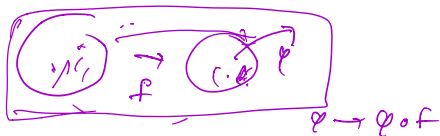
$$f^*(\omega)_t = \sum_I \underline{a_I(f(t))} (\underline{d_t f})_I$$

- ▶ where

$$\underline{(d_t f)_I} = \underline{d_t f_{i_1} \wedge d_t f_{i_2} \wedge \dots \wedge d_t f_{i_k}}$$

- ▶ And, as usual,

$$d_t f_i = \sum_{j=1}^m \frac{\partial f_i}{\partial t_j}(t) dt_j$$



$$f^*(\text{function } a)_t = a(f(t)) \quad \text{Composition}$$

▶ Putting all these into a single formula would be quite long.

▶ An easy way to remember:

▶ If $a \in A^0(U)$ is a smooth function, then $f^*a \in A^0(V)$ is

$$(f^*a)(t) = a(f(t))$$

$\frac{dx_i}{dt}$
 df_i

$dx_i \in A^1(U)$

▶ If $x_i : U \rightarrow \mathbb{R}$ is one of the coordinate functions, then $f^*dx_i \in A^1(V)$ is

$\frac{f^*(dx_i)}{dt} = df_i$

$$(f^*(dx_i))_t = dt f_i = \sum_{j=1}^m \frac{\partial f_i}{\partial t_j}(t) dt_j$$

$\frac{f^*(dx_i)}{dt} = df_i$
 $f^*(dx_i) = df_i$

▶ $f^* : A(U) \rightarrow A(V)$ is *multiplicative*

$$f^*(a \wedge b) = f^*a \wedge f^*b \text{ for all } a \in A^k(U), b \in A^l(U)$$

▶ These properties determine f^* uniquely.

Remarks

$f^*, d \rightarrow$ Sum, products. —

$A^0, A^1, A^2, \dots, A^n$ $U \subset \mathbb{R}^n$
 $A^{(k)} \cdot A^{(l)} \rightarrow A^{k+l}$

- ▶ Used $A(U)$ for the totality of differential forms on U . Usually take this to mean direct sum

$A^0, A^1, A^2, \dots \subset$ direct sum A
over $k=0$

$A(U) = \bigoplus_0^n A^k(U)$



- ▶ $A(U)$ is then an algebra.
- ▶ $f^* : A(U) \rightarrow A(V)$ is an algebra homomorphism.

$A(U)$

what's geometric
+ a lot of stuff

$\sum a_{i_1, \dots, i_n}(x) dx_{i_1} \wedge \dots \wedge dx_{i_n}$

$f^* : \text{algebra homom}$

$f^*(\omega)$

$f^*(\frac{\partial x^i}{\partial y^j})$

$f^*(dx^i) = \sum \frac{\partial x^i}{\partial y^j} dy^j$

$$\alpha, \beta, \gamma \dots$$

$$\in \mathbb{R}^k \subset \mathbb{R}^n \subset \mathbb{R}^d$$

$$\alpha \wedge \beta \in \mathbb{R}^{k \wedge l}$$

$\alpha \wedge \beta$? $\mathbb{R}^k \otimes \mathbb{R}^l \rightarrow$ dimension kl

$$df = \sum \frac{\partial f}{\partial x_i} dx_i$$

$$\Phi^*(dx \wedge dy)$$

$$= (\Phi^* dx) \wedge (\Phi^* dy)$$

$$d(\Phi^* \omega) = \Phi^* d\omega$$

$$\Phi_1(x, y) = (x + b \cos \varphi) \otimes \theta$$

$$\Phi_2(x, y) = (x + b \cos \varphi) \otimes \theta + a$$

Form algebra $\alpha \wedge \beta = (-1)^{|\alpha||\beta|} \beta \wedge \alpha$

d

$$|\alpha| = k \Rightarrow \alpha \in \mathbb{R}^k$$

$$\mathbb{R}^k \quad (dx_1, \dots, dx_k) \otimes \dots = (-1)^{i_1 \dots i_k} dx_{i_1} \wedge \dots \wedge dx_{i_k}$$

d

"derivative" Leibniz Rule

$$d(\alpha \wedge \beta) = (d\alpha) \wedge \beta + (-1)^{|\alpha|} \alpha \wedge d\beta$$

$$df = \text{differential } df$$

\otimes

$$d(\alpha \wedge \beta) = d\alpha \wedge \beta + (-1)^{|\alpha|} \alpha \wedge d\beta$$

$$d(\alpha \wedge \beta) = d\alpha \wedge \beta + (-1)^{|\alpha|} \alpha \wedge d\beta$$

d

$$df = \text{differential } df$$

$$f \in \mathbb{R}^0(U) \Leftarrow$$

function

$$df = \text{usual differential } df$$

$$= \sum \frac{\partial f}{\partial x_i} dx_i$$

S

deg

$$\deg(\alpha) = k \Leftrightarrow \alpha \in \mathbb{R}^k$$

$$\alpha \wedge \beta = (-1)^{\deg(\alpha)\deg(\beta)} \beta \wedge \alpha$$

$$d(\alpha \wedge \beta) = d\alpha \wedge \beta + (-1)^{\deg(\alpha)} \alpha \wedge d\beta$$

$$df = \sum \frac{\partial f}{\partial x_i} dx_i$$

$$d(dx_i) = 0$$

$$d(a_1 dx_1 + a_2 dx_2 + \dots + a_n dx_n) = d(a_1 dx_1) + d(a_2 dx_2) + \dots + d(a_n dx_n)$$

$$= da_1 \wedge dx_1 + (-1)^{\deg(a_1)} a_1 d(dx_1) + \dots$$

$$\frac{f, dx_i}{\downarrow}$$

$$= da_i dx_i + a d(dx_i)$$

$$d(dx_i)$$

$$d^2 = 0$$

$$d(dx_i) = 0$$

$$\frac{df}{\sum \frac{\partial f}{\partial x_i} dx_i} \quad d(dx_i) = 0$$

$$dx_i = \frac{\partial x_i}{\partial y_j} dy_j$$

$$d(a_i dx_i + a dx_i)$$

$$= da_i dx_i + a d(dx_i)$$

$$\sum a_{i_1 \dots i_n} dx_{i_1} \dots dx_{i_n}$$

$$d(a_i dx_i + a dx_i)$$

$$da_i dx_i + a_i d(dx_i) + da dx_i$$

$$da_i dx_i + da dx_i + \dots + da dx_i$$

$$d \left(a_{12} dx_1 dx_2 + a_{13} dx_1 dx_3 + a_{14} dx_1 dx_4 \right. \\ \left. a_{23} dx_2 dx_3 + a_{24} dx_2 dx_4 + a_{34} dx_3 dx_4 \right)$$

$$da_{12} dx_1 dx_2 + \dots + da_{12} d(dx_1 dx_2)$$

$$d(dx_1 dx_2) = d(dx_1) dx_2 + dx_1 d(dx_2) = 0$$

$$d(dx_{i_1} \dots dx_{i_n}) = 0$$

$$d(a_{i_1 \dots i_n} dx_{i_1} \dots dx_{i_n}) = \sum a_{i_1 \dots i_n} d(dx_{i_1} \dots dx_{i_n})$$

$$d(df) = d \left(\frac{\partial f}{\partial x_1} dx_1 + \dots + \frac{\partial f}{\partial x_n} dx_n \right)$$

$$= \frac{\partial^2 f}{\partial x_i \partial x_j}$$

$$d \left(\frac{\partial f}{\partial x_j} \right) dx_j + \dots + d \left(\frac{\partial f}{\partial x_i} \right) dx_i$$

$$\left(\frac{\partial^2 f}{\partial x_i \partial x_j} a_{ij} + \frac{\partial^2 f}{\partial x_j \partial x_i} a_{ji} \right) dx_i dx_j + \dots + \left(\frac{\partial^2 f}{\partial x_i \partial x_k} a_{ik} + \frac{\partial^2 f}{\partial x_k \partial x_i} a_{ki} \right) dx_i dx_k$$

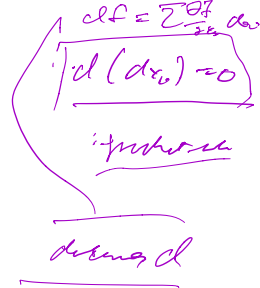
$$\frac{\partial^2 f}{\partial x_i \partial x_j} dx_i dx_j$$

$$\left(\frac{\partial^2 f}{\partial x_i \partial x_j} - \frac{\partial^2 f}{\partial x_j \partial x_i} \right) dx_i dx_j$$

$$\frac{\partial^2 f}{\partial x_i \partial x_j} dx_i dx_j + \frac{\partial^2 f}{\partial x_j \partial x_i} dx_j dx_i$$

$$= \left(\frac{\partial^2 f}{\partial x_i \partial x_j} - \frac{\partial^2 f}{\partial x_j \partial x_i} \right) dx_i dx_j$$

$$f \in C^2 \Rightarrow df = 0$$



$$d^2 = 0$$

$d^2 f = 0$ on form

$$d(\sum a_{i_1 \dots i_k} dx^{i_1} \wedge \dots \wedge dx^{i_k})$$

$$d(\sum d a_{i_1 \dots i_k} dx^{i_1} \wedge \dots \wedge dx^{i_k})$$

$$= \sum d^2 a_{i_1 \dots i_k} dx^{i_1} \wedge \dots \wedge dx^{i_k} + \sum a_{i_1 \dots i_k} d(dx^{i_1} \wedge \dots \wedge dx^{i_k})$$

$$d^2 = 0 \text{ always}$$

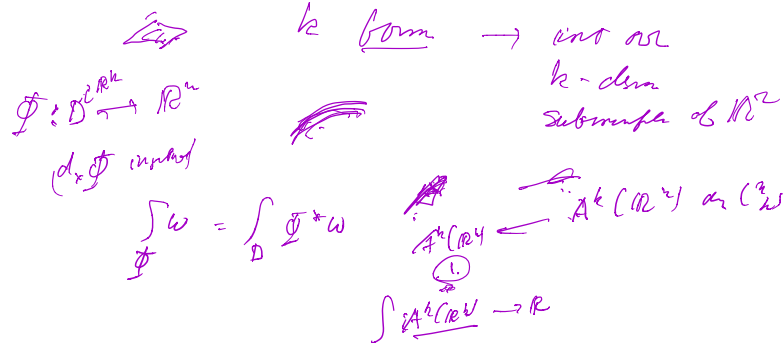
algorithm & theory

Very long story

exterior product $f^* \omega, d$

$$d(f^* \omega) = f^* d\omega$$

chain rule

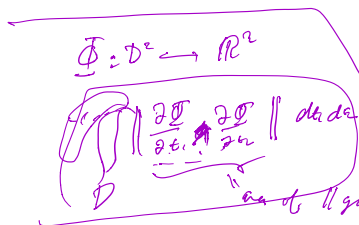


$$(\Phi^* \omega)_x(v_1, \dots, v_k) = \omega_{\Phi(x)}(d_x \Phi(v_1), \dots, d_x \Phi(v_k))$$

$$v_1, v_2 \rightarrow d\Phi(v_1), d\Phi(v_2)$$

Area

$$\text{Length} \int_a^b \|\Phi'(t)\| dt$$



$$\|\Phi'(t_1) - \Phi'(t_2)\| = \|\Phi'(c_1) - \Phi'(c_2)\|$$

Smooth Sur

Integrals of k -forms

- ▶ $D \subset \mathbb{R}^k$ a “domain”, for example $D = \mathcal{I}^k$ a product of intervals.
- ▶ If $\eta \in A^k(D)$ is a smooth k form, should know how to integrate η over D :
 - ▶ $\eta = \phi(t) dt_1 \wedge \cdots \wedge dt_k$
 - ▶ Define

$$\int_D \eta = \int_D \phi(t) dt_1 \dots dt_k \quad \text{or, simply} \quad \int_D \phi(t) dt$$

- ▶ RHS is an ordinary k -dimensional integral, a Riemann integral or iterated integral.
- ▶ RHS is independent of orientation, while LHS depends on orientation.

- ▶ Suppose $\Phi : D \rightarrow U$ is a smooth map.
- ▶ May also want to assume $d_t\Phi$ is injective at each $t \in D$.
- ▶ If $\omega \in A^k(U)$ is a smooth k -form, define

$$\int_{\Phi} \omega = \int_D \Phi^* \omega$$

Change of Variables Formula

- ▶ D_1, D_2 domains in \mathbb{R}^k
- ▶ $F : D_1 \rightarrow D_2$ smooth, bijective, $d_s F$ isomorphism for all $s \in D_1$
- ▶ $\phi : D_2 \rightarrow \mathbb{R}$ smooth function.
- ▶ Then

$$\int_{D_1} \phi(F(s)) |\det(d_s F)| ds_1 \dots ds_k = \int_{D_2} \phi(t) dt_1 \dots dt_k$$

- ▶ The absolute value of the Jacobian determinant $\det(dF)$ comes because of orientation: if F is orientation reversing ($\det(dF) < 0$) does not affect these integrals.
- ▶ For differential forms $\eta \in A^k(D_2)$ the theorem says

$$\int_{D_1} F^* \eta = \int_{D_2} \eta$$

Independence of Parametrization

- ▶ Finally, if $\Phi : D_2 \rightarrow U$ is a parametrized k -surface and $f : D_1 \rightarrow D_2$ is a change of variables, then

$$\int_{\Phi \circ F} \omega = \int_{\Phi} \omega$$

since

$$\int_{D_1} (\Phi \circ F)^* \omega = \int_{D_1} F^*(\Phi^* \omega) = \int_{D_2} \Phi^* \omega$$

Recall Torus

Recall we looked at the parametrization

$$\Phi : [0, 2\pi] \times [0, 2\pi] \rightarrow \mathbb{R}^3 \text{ of a torus}$$

$$x = (a + b \cos \phi) \cos \theta$$

$$y = (a + b \cos \phi) \sin \theta$$

$$z = b \sin \phi$$

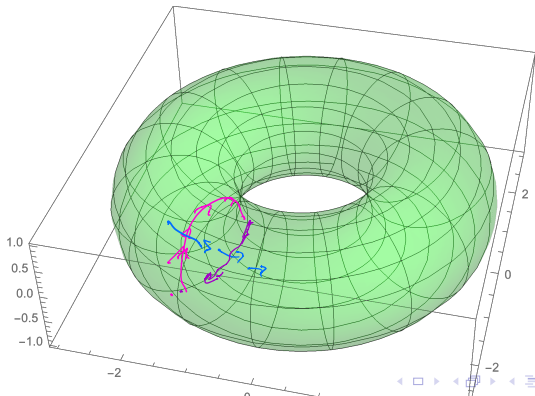
$dy \wedge dz$

check dy

$$d \left((a + b \cos \phi) \cos \theta \right) \wedge d \left((a + b \cos \phi) \sin \theta \right)$$

ϕ
 $0 \leq \phi \leq \pi$

$$d\phi \wedge d\theta$$



$$(-b \sin \phi \cos \theta d\phi + (a + b \cos \phi)(- \sin \theta d\theta))$$

$$\wedge (-b \sin \phi \sin \theta d\phi + (a + b \cos \phi) \cos \theta d\theta)$$



$$2\pi(-b) \int_0^\pi (a + b \cos \phi) \sin \phi d\phi$$

$$\int_0^\pi a \sin \phi d\phi = 2a$$

- ▶ Worked out (scratchwork above)

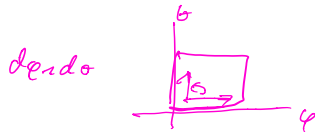
$$\boxed{\Phi^*(dx \wedge dy)} = \boxed{-b(a + b \cos \phi) \sin \phi d\phi \wedge d\theta}$$

$\int_0^{2\pi} \int_0^\pi \cos \phi \sin \phi d\phi d\theta$
 $\frac{\sin \phi}{2} \Big|_0^\pi \cdot 2\pi$

- ▶ Did this by calculating

$$d((a + b \cos \phi) \cos \theta) \wedge d((a + b \cos \phi) \sin \theta)$$

by following the procedures above.



$$\begin{aligned} & \pi(a+b)^2 \\ & - \pi(a-b)^2 \\ & = \pi(a^2 + 2ab + b^2) \\ & - \pi(a^2 - 2ab + b^2) \\ & = 4\pi ab \end{aligned}$$

- ▶ Reality check: worked out

$$\int_{[0,\pi] \times [0,2\pi]} (-b(a + b \cos \phi) \sin \phi) d\phi d\theta$$

- ▶ Compared our answer with the area of the projection of the top half of the torus to the x, y -plane. This can be done by elementary geometry.
- ▶ If all is correct, one answer should be \pm the other.
- ▶ It worked!

Formula for Area

H. A. Schwarz example

From H. A. Schwarz

Mathematische Abhandlungen

Vol II

p. 309-311

310 Sur une définition erronée de l'aire d'une surface courbe.

Les équations

$$x = r \cos u, \quad y = r \sin u, \quad z = v, \quad 0 \leq u \leq 2\pi, \quad 0 \leq v \leq h$$

représentent un cylindre droit dont la surface courbe a l'aire $2r\pi h$.
 À ce cylindre on peut inscrire un polyèdre à $4mn$ faces triangulaires qui satisfait aux conditions suivantes:

1°. — Tous les sommets de ce polyèdre sont donnés par les équations:

$$u = u' = \frac{2\mu\pi}{m}, \quad v = v' = \frac{\nu h}{n},$$

$$(\mu = 0, 1, 2, \dots, m-1, \quad \nu = 0, 1, 2, \dots, n);$$

$$u = u'' = \frac{(2\mu+1)\pi}{m}, \quad v = v'' = \frac{(2\nu+1)h}{2n},$$

$$(\mu = 0, 1, 2, \dots, m-1, \quad \nu = 0, 1, 2, \dots, n-1).$$

2°. Toutes les faces triangulaires sont isocèles et congrues entre elles.
 3°. Les bases de tous ces triangles isocèles sont situées dans les plans $z = v'$, $z = v''$.

La base et la hauteur d'une face triangulaire ont les longueurs:

$$2r \sin\left(\frac{\pi}{m}\right), \quad \sqrt{r^2 \left[1 - \cos\left(\frac{\pi}{m}\right)\right]^2 + \left(\frac{h}{2n}\right)^2}.$$

Par conséquent l'aire totale du polyèdre inscrit a la valeur:

$$S' = 4mnr \sin\left(\frac{\pi}{m}\right) \sqrt{r^2 \sin^2\left(\frac{\pi}{2m}\right) + \left(\frac{h}{2n}\right)^2}. \quad 2\pi r h$$

De cette formule on conclut:

1°. Si l'on fait $n = am$, on a la limite cherchée $S = 2r\pi h$ pour $m = \infty$.
 2°. Si l'on fait $n = am^2$, on trouve que la limite S de l'aire S' est donnée par l'équation

$$S = 2r\pi \sqrt{a^2 r^2 \pi^2 + h^2}.$$

Il est évident que la valeur de cette limite dépend du nombre a et qu'elle peut surpasser une grandeur donnée.
 3°. Si l'on fait $n = am^3$, on trouve que l'aire S' est plus grande que

$$8r^2 m^3 \sin\left(\frac{\pi}{m}\right) \sin^2\left(\frac{\pi}{2m}\right).$$

Dans ce cas, il n'y a plus de limite pour la quantité S' , car cette quantité surpassa, pour $\lim. m = \infty$, une grandeur quelconque donnée.

De ce qui précède on conclura que la définition de l'aire d'une surface courbe donnée par M. Serret doit être modifiée par l'addition d'une condition restrictive concernant la construction du polyèdre inscrit en question.

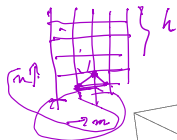
Fig. 23.

La figure 23 représente un des polyèdres inscrits dont il vient d'être question.

Similar Pictures

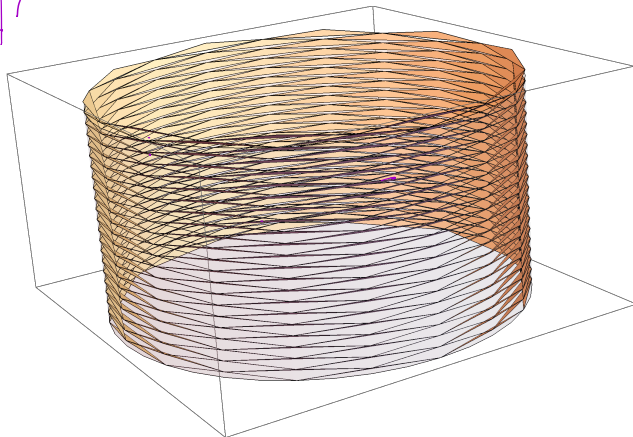
$$[u, v] \rightarrow (Co\ x, \text{Some } v)$$

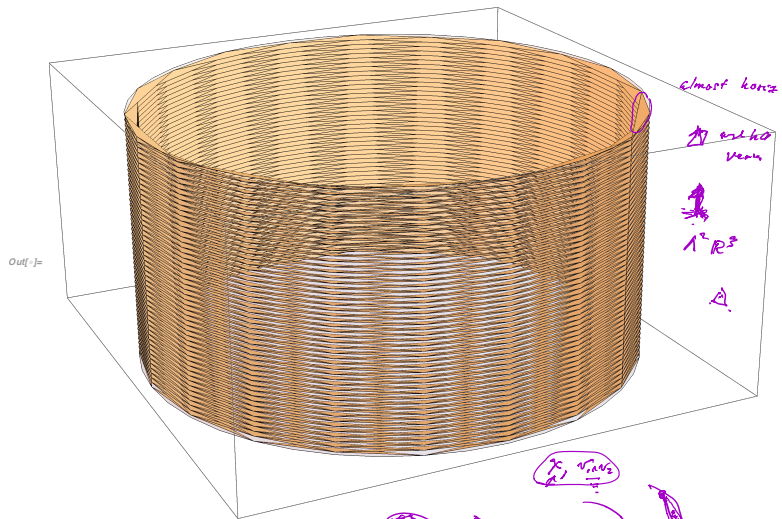
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$$x = m^2$$
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x, v, u, z