

Differentiation of forms

We have seen how to integrate forms. Further, we have seen that if f is a diffeomorphism integration and pullback transform naturally into one another:

$$\int_X f^* \omega = \int_Y \omega, \text{ when } f: X \rightarrow Y.$$

We will now define a natural version of differentiation for forms ~~on \mathbb{R}^k~~ :

Recall: If f is a 0-form, $df = \sum \frac{\partial f}{\partial x_j} dx_j$ is a 1-form.

Definition. If $\omega = \sum a_I dx_I$, then

$$d\omega = \sum da_I \wedge dx_I$$

(2)

We note that

Theorem.

(1). If ω is a p-form, $d\omega$ is a $p+1$ form.

(2). $d(\omega_1 + \omega_2) = d\omega_1 + d\omega_2$

(3). $d(\omega \wedge \Theta) = (d\omega) \wedge \Theta + (-1)^p \omega \wedge d\Theta$

if ω is a p-form

(4). $d(d\omega) = 0$.

(5). d is the only operator so that $df = \langle -, \nabla f \rangle$
for functions with these properties.

Proof. (1), (2) are obvious.

(3). Well, if $\omega = \sum a_I dx_I$, $\Theta = \sum b_J dx_J$

then $\omega \wedge \Theta = \sum_{I,J} a_I b_J dx_I \wedge dx_J$, so

$$d(\omega \wedge \Theta) = \sum_{I,J} \cancel{a_I b_J} da_I \wedge dx_I \wedge dx_J$$

$$+ a_I db_J \wedge dx_I \wedge dx_J$$

$$= \sum (da_I \wedge dx_I) \wedge b_J dx_J + (-1)^p a_I dx_I \wedge db_J \wedge dx_J$$

$$= d\omega \wedge \Theta + (-1)^p \omega \wedge d\Theta.$$

(3)

To prove (4), we observe

$$\begin{aligned} d\omega &= \sum da_I \wedge dx_I \\ &= \sum_I \left(\sum_i \frac{\partial a_I}{\partial x_i} dx_i \right) \wedge dx_I \end{aligned}$$

So

$$\begin{aligned} d(d\omega) &= \sum_{I,j,i}^m d\left(\frac{\partial a_I}{\partial x_i}\right) \wedge dx_i \wedge dx_I \\ &= \sum_{I,j,i,j} \frac{\partial^2 a_I}{\partial x_j \partial x_i} dx_j \wedge dx_i \wedge dx_I \end{aligned}$$

But for each pair (i,j) the corresponding pair (j,i) also appears in the sum.

Since $\frac{\partial^2 a_I}{\partial x_j \partial x_i} = \frac{\partial^2 a_I}{\partial x_i \partial x_j}$ we cancel these two by two.

(4)

(5). Suppose we had another operator D with (1)-(4) true and $Df = df$ for functions. Observe

$$D(dx_I) = D(dx_{I_1} \wedge \dots \wedge dx_{I_p}) \\ = \sum \pm dx_{I_1} \wedge \dots \wedge Ddx_k \wedge \dots \wedge dx_{I_p}$$

But $dx_k = Dx_k$, so $\star D dx_k = DDx_k = 0$, so

~~that's what it is~~

$$D(dx_I) = 0.$$

We now let ω be any p-form,

$$D\omega = \sum_I [D(a_I) \wedge dx_I + a_I \cancel{D(dx_I)}] \\ = \sum_I D(a_I) \wedge dx_I = \sum_I da_I \wedge dx_I = d\omega.$$

(5)

Corollary. Suppose $g: V \rightarrow U$ is a diffeomorphism, and $V \subset \mathbb{R}^k$, $U \subset \mathbb{R}^k$.

Then for any ω on U ,

$$d(g^*\omega) = g^*(d\omega).$$

Proof. It is easy to see

$$D = (g^{-1})^* \circ d \circ g^*$$

obeys the properties above (2)-(4). We already know for functions that

$$d(g^*f) = g^*(df)$$

so $D = d$, or

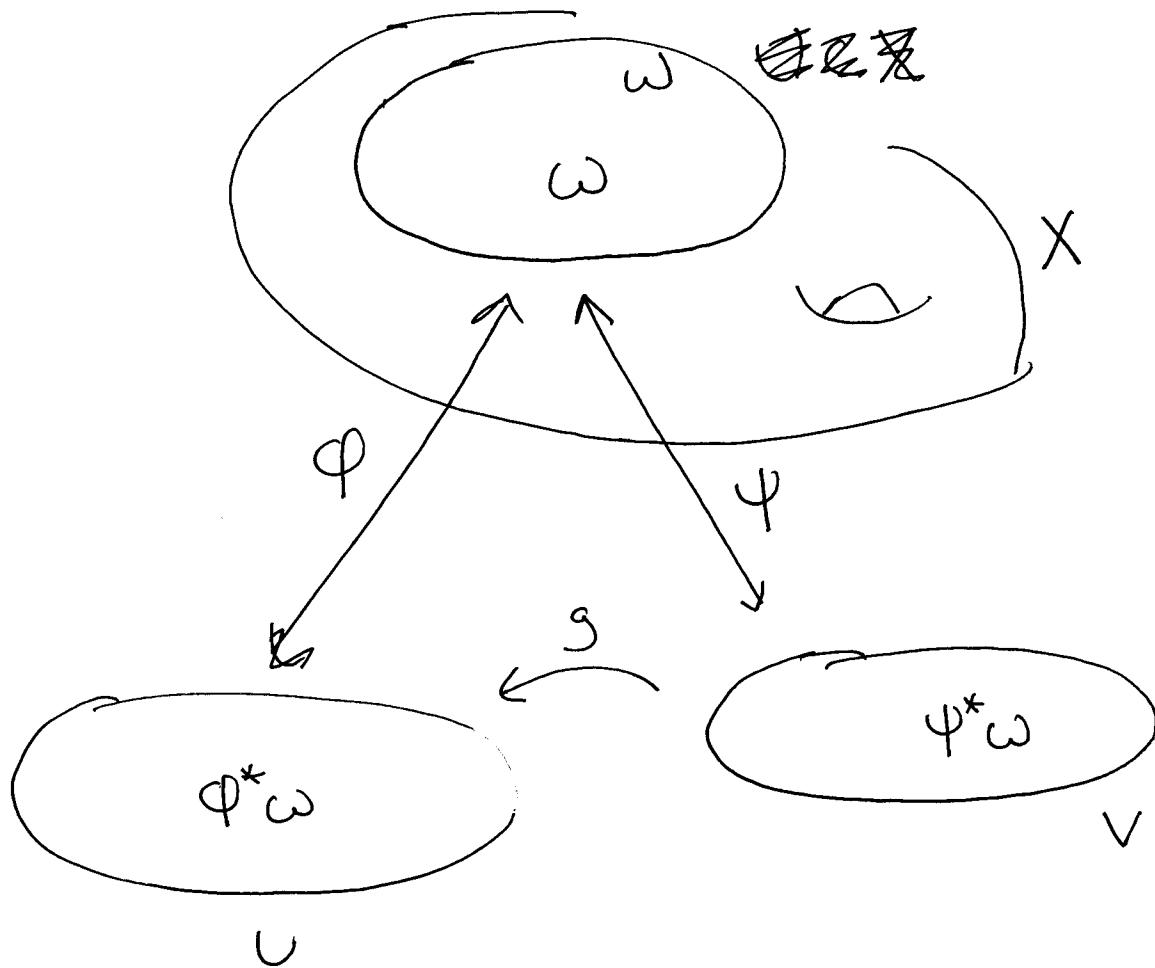
$$(g^{-1})^* \circ d \circ g^* = d$$

or

$$d \circ g^* = g^* \circ d.$$

(6)

We will use this transformation property to define d for forms on manifolds.



For ~~a~~ a form ~~on~~ ω on M , we let

$$d\omega = (\phi^{-1})^* d(\phi^*\omega)$$

Now if $g = \phi^{-1} \circ \psi$, we already know

$$\begin{aligned} g^*(d(\phi^*\omega)) &= d(g^*(\phi^*\omega)) \\ &= d(\psi^*\omega) \end{aligned}$$

(7)

so

$$\begin{aligned}
 (\varphi^{-1})^* d(\varphi^* \omega) &= (\varphi^{-1})^* g^* d(\varphi^* \omega) \\
 &= (g \circ \varphi^{-1})^* d(\varphi^* \omega) \\
 &= (\varphi^{-1})^* d(\varphi^* \omega).
 \end{aligned}$$

so (as expected) this doesn't depend
on the choice of coordinates.

All of the previous properties hold
for d on manifolds. So we can
show

Theorem. Let $g: Y \rightarrow X$ be any smooth
map of manifolds (which may have
boundary). Then for any ω on X ,

$$d(g^* \omega) = g^*(d\omega).$$

(8)

Observation: We know this is true for any 0-form f . Further, for any df ,

$$d(g^* df) = d(d g^* f) = 0$$

and

$$g^*(d(df)) = g^*(0) = 0.$$

Now suppose the theorem holds for ω and θ . It is easy to compute

$$\begin{aligned} d(g^*(\omega \wedge \theta)) &= d(g^* \omega \wedge g^* \theta) \\ &= d(g^* \omega) \wedge g^* \theta + (-1)^P g^* \omega \wedge d g^* \theta \\ &= g^*(d\omega) \wedge g^* \theta + (-1)^P g^* \omega \wedge g^* d\theta \\ &= g^*(d\omega \wedge \theta + (-1)^P \omega \wedge d\theta) \\ &= g^*(d(\omega \wedge \theta)). \end{aligned}$$

so it holds for $\omega \wedge \theta$ as well.

(9)

However, every $\omega = \sum a_I dx_I$ so since the theorem holds for the a_I and ~~dx_I~~ , we're done.

Examples. In \mathbb{R}^3 ,

f is a function

$$0 \quad df = \frac{\partial f}{\partial x_1} dx_1 + \frac{\partial f}{\partial x_2} dx_2 + \frac{\partial f}{\partial x_3} dx_3$$

$\boxed{df \text{ is grad } f.}$

1. $\omega = f_1 dx_1 + f_2 dx_2 + f_3 dx_3$ is a vector field. Then

$$d\omega = df_1 \wedge dx_1 + df_2 \wedge dx_2 + df_3 \wedge dx_3$$

$$= \left(\frac{\partial f_3}{\partial x_2} - \frac{\partial f_2}{\partial x_3} \right) dx_2 \wedge dx_3$$

$$+ \left(\frac{\partial f_1}{\partial x_3} - \frac{\partial f_3}{\partial x_1} \right) dx_3 \wedge dx_1$$

$$+ \left(\frac{\partial f_2}{\partial x_1} - \frac{\partial f_1}{\partial x_2} \right) dx_1 \wedge dx_2$$

$\boxed{d\omega \text{ is curl } \omega!}$

~~dx~~

(10)

$$\omega = f_1 dx_2 \wedge dx_3 + f_2 dx_3 \wedge dx_1 + f_3 dx_1 \wedge dx_2$$

$$(2) \quad d\omega = \left(\frac{\partial f_1}{\partial x_1} + \frac{\partial f_2}{\partial x_2} + \frac{\partial f_3}{\partial x_3} \right) dx_1 \wedge dx_2 \wedge dx_3.$$

$$= (\operatorname{div}(f_1, f_2, f_3)) dx_1 \wedge \dots \wedge dx_3.$$

$d\omega$ is $\operatorname{div} \omega$.

This means (satisfying, isn't it?)
that

grad, curl, and div
are all really d .

And explains the facts

$$\operatorname{curl}(\operatorname{grad} f) = 0$$

$$\operatorname{div}(\operatorname{curl} f) = 0$$

in a natural way.