

Exterior Calculus

David Gu^{1,2}

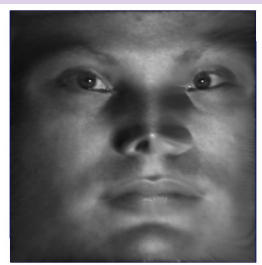
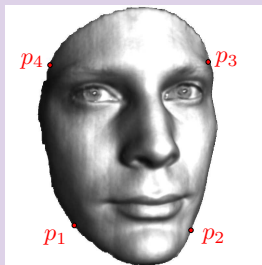
¹Computer Science Department
Stony Brook University
Yau Mathematical Sciences Center
Tsinghua University

Tsinghua University

Simply Connected Domains

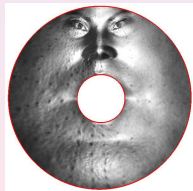
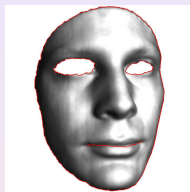
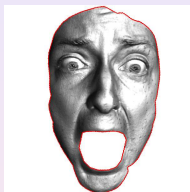
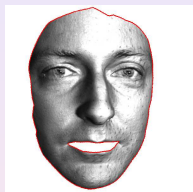


Topological Quadrilateral

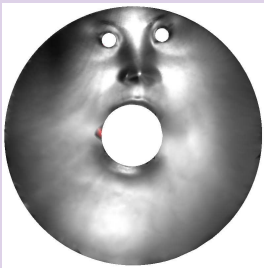


Conformal module: $\frac{h}{w}$. The Teichmüller space is 1 dimensional.

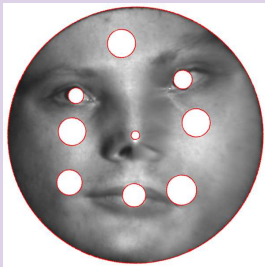
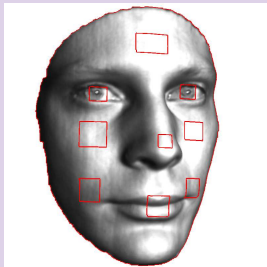
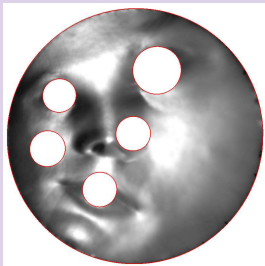
Multiply Connected Domains



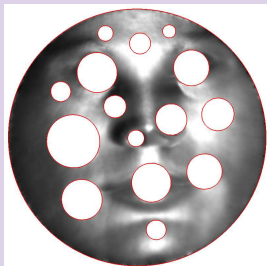
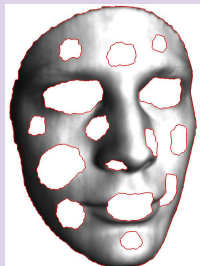
Multiply Connected Domains



Multiply Connected Domains

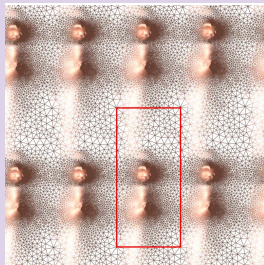


Multiply Connected Domains



Conformal Module : centers and radii, with Möbius ambiguity.
The Teichmüller space is $3n - 3$ dimensional, n is the number of holes.

Torus



Exterior Calculus

Holomorphic 1-form

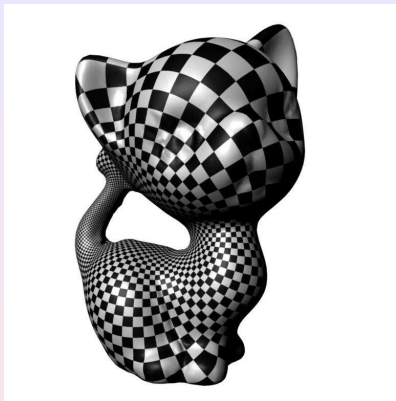


Figure: Holomorphic 1-form

Holomorphic 1-form

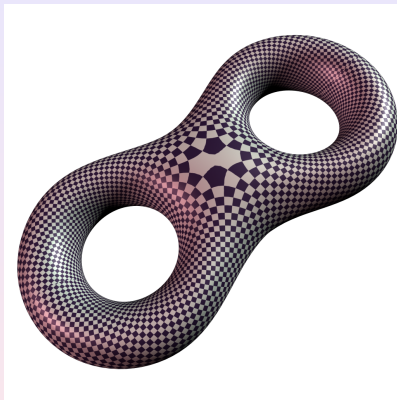


Figure: Holomorphic 1-form

Holomorphic 1-form

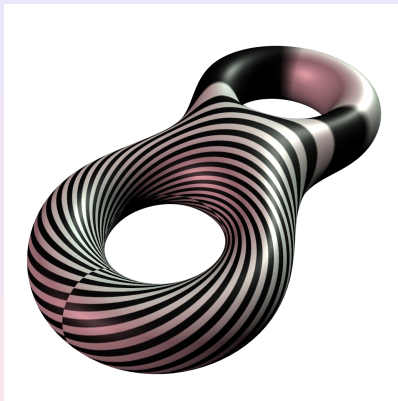


Figure: Holomorphic 1-form

Holomorphic 1-form

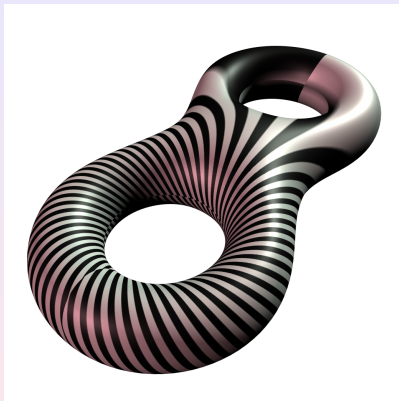


Figure: Holomorphic 1-form

Holomorphic 1-form

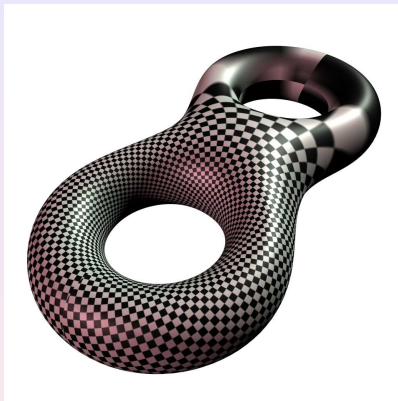


Figure: Holomorphic 1-form

Holomorphic 1-form



Figure: Holomorphic 1-form

Holomorphic 1-form

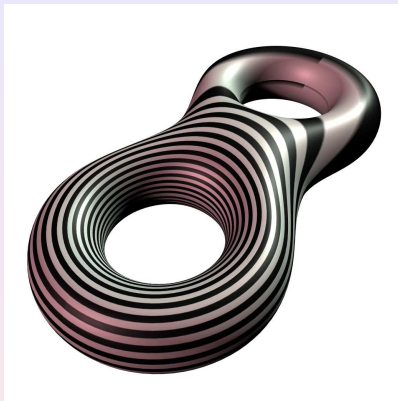


Figure: Holomorphic 1-form

Holomorphic 1-form

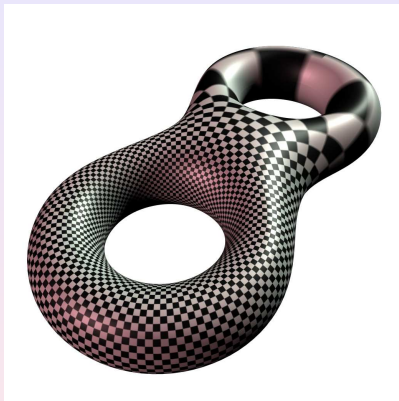


Figure: Holomorphic 1-form

Holomorphic 1-form

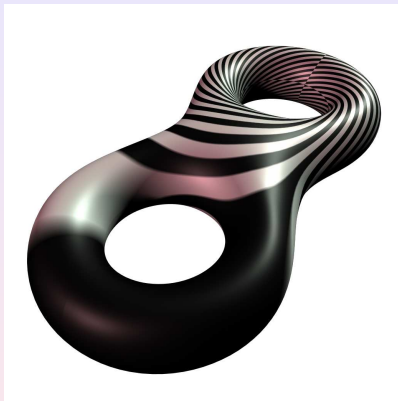


Figure: Holomorphic 1-form

Holomorphic 1-form

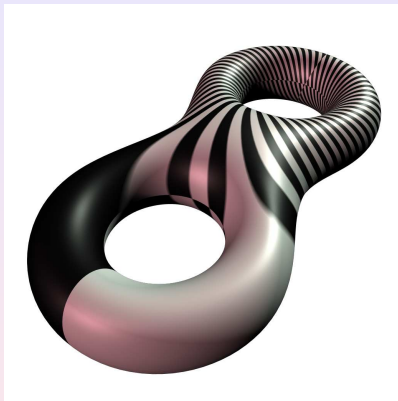


Figure: Holomorphic 1-form

Holomorphic 1-form

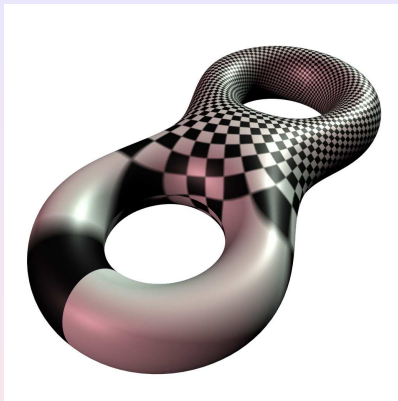


Figure: Holomorphic 1-form

Holomorphic 1-form

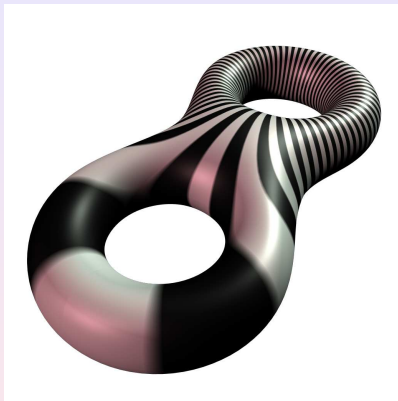


Figure: Holomorphic 1-form

Holomorphic 1-form

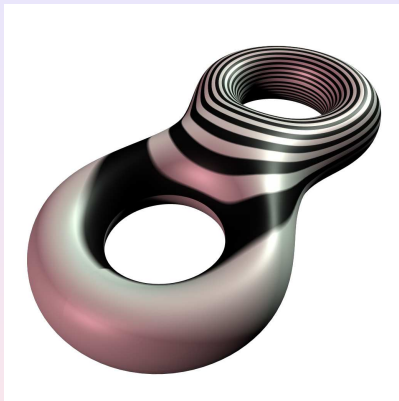


Figure: Holomorphic 1-form

Holomorphic 1-form

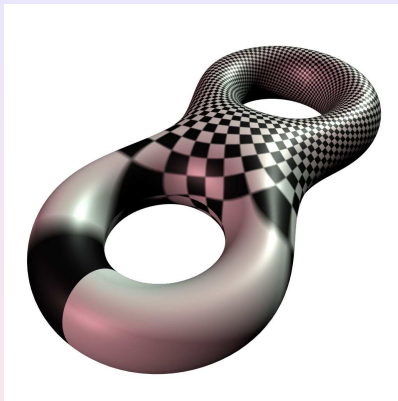


Figure: Holomorphic 1-form

In each cohomologous class, there exists a unique harmonic form, which is the smoothest one in the whole class.
Each 1-form is dual to a vector field, the harmonic 1-form corresponds to the vector field, which is with zero curl and zero divergence.

Smooth manifold

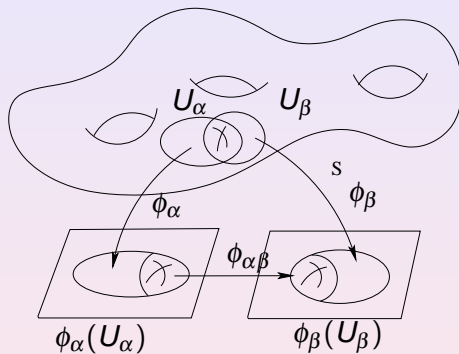


Figure: manifold

Definition (manifold)

A manifold is a topological space M covered by a set of open sets $\{U_\alpha\}$. A homeomorphism $\phi_\alpha : U_\alpha \rightarrow \mathbb{R}^n$ maps U_α to the Euclidean space \mathbb{R}^n . (U_α, ϕ_α) is called a coordinate chart of M . The set of all charts $\{(U_\alpha, \phi_\alpha)\}$ form the atlas of M . Suppose $U_\alpha \cap U_\beta \neq \emptyset$, then

$$\phi_{\alpha\beta} = \phi_\beta \circ \phi_\alpha^{-1} : \phi_\alpha(U_\alpha \cap U_\beta) \rightarrow \phi_\beta(U_\alpha \cap U_\beta)$$

is a transition map.

If all transition functions $\phi_{\alpha\beta} \in C^\infty(\mathbb{R}^n)$ are smooth, then the manifold is a differential manifold or a smooth manifold.

Definition (Tangent Vector)

A tangent vector ξ at the point p is an association to association to every coordinate chart (x^1, x^2, \dots, x^n) at p an n -tuple $(\xi^1, \xi^2, \dots, \xi^n)$ of real numbers, such that if $(\tilde{\xi}^1, \tilde{\xi}^2, \dots, \tilde{\xi}^n)$ is associated with another coordinate system $(\tilde{x}^1, \tilde{x}^2, \dots, \tilde{x}^n)$, then it satisfies the transition rule

$$\tilde{\xi}^i = \sum_{j=1}^n \frac{\partial \tilde{x}^i}{\partial x^j}(p) \xi^j.$$

A smooth vector field ξ assigns a tangent vector for each point of M , it has local representation

$$\xi(x^1, x^2, \dots, x^n) = \sum_{i=1}^n \xi_i(x^1, x^2, \dots, x^n) \frac{\partial}{\partial x_i}.$$

$\left\{ \frac{\partial}{\partial x_i} \right\}$ represents the vector fields of the velocities of iso-parametric curves on M . They form a basis of all vector

Definition (Push-forward)

Suppose $\phi : M \rightarrow N$ is a differential map from M to N , $\gamma : (-\varepsilon, \varepsilon) \rightarrow M$ is a curve, $\gamma(0) = p$, $\gamma'(0) = \mathbf{v} \in T_p M$, then $\phi \circ \gamma$ is a curve on N , $\phi \circ \gamma(0) = \phi(p)$, we define the tangent vector

$$\phi_*(\mathbf{v}) = (\phi \circ \gamma)'(0) \in T_{\phi(p)} N,$$

as the push-forward tangent vector of \mathbf{v} induced by ϕ .

Definition (Differential 1-form)

The tangent space $T_p M$ is an n -dimensional vector space, its dual space $T_p^* M$ is called the cotangent space of M at p . Suppose $\omega \in T_p^* M$, then $\omega : T_p M \rightarrow \mathbb{R}$ is a linear function defined on $T_p M$, ω is called a differential 1-form at p .

A differential 1-form field has the local representation

$$\omega(x^1, x^2, \dots, x^n) = \sum_{i=1}^n \omega_i(x^1, x^2, \dots, x^n) dx_i,$$

where $\{dx_i\}$ are the differential forms dual to $\{\frac{\partial}{\partial x_j}\}$, such that

$$dx_i\left(\frac{\partial}{\partial x_j}\right) = \delta_{ij}.$$

Definition (Tensor)

A tensor Θ of type (m, n) on a manifold M is a correspondence that associates to each point $p \in M$ a multi-linear map

$$\Theta_p : T_p M \times T_p M \times \cdots \times T_p M^* \cdots \times T_p^* M \rightarrow \mathbb{R},$$

where the tangent space $T_p M$ appears m times and cotangent space $T_p^* M$ appears n times.

Definition (exterior m -form)

An exterior m -form is a tensor ω of type $(m, 0)$, which is skew symmetric in its arguments, namely

$$\omega_p(\xi_{\sigma(1)}, \xi_{\sigma(2)}, \cdots, \xi_{\sigma(m)}) = (-1)^\sigma \omega_p(\xi_1, \xi_2, \cdots, \xi_m)$$

for any tangent vectors $\xi_1, \xi_2, \cdots, \xi_m \in T_p M$ and any permutation $\sigma \in S_m$, where S_m is the permutation group.

The local representation of ω in (x^1, x^2, \dots, x^m) is

$$\omega = \sum_{1 \leq i_1 < i_2 < \dots < i_m \leq n} \omega_{i_1 i_2 \dots i_m} dx^{i_1} \wedge dx^{i_2} \wedge \dots \wedge dx^{i_m} = \omega_I dx^I,$$

ω_I is a function of the reference point p , ω is said to be differentiable, if each ω_I is differentiable.

Definition (Wedge product)

The wedge product of an m_1 -form and an m_2 -form ω_2 is an $m_1 + m_2$ -form, which is defined in local coordinates by

$$\omega_{l_1} dx^{l_1} \wedge \omega_{l_2} dx^{l_2} = \omega_{l_1} \omega_{l_2} dx^{l_1} dx^{l_2}.$$

A coordinate free representation of wedge product is

$$(\omega_1 \wedge \omega_2)(\xi_1, \xi_2, \dots, \xi_{m_1+m_2}) = \sum_{\sigma \in \mathcal{S}_{m_1+m_2}} \frac{(-1)^\sigma}{m_1! m_2!} \omega_1(\xi_{\sigma(1)}, \dots, \xi_{\sigma(m_1)}) \omega_2(\xi_{\sigma(m_1+1)}, \dots, \xi_{\sigma(m_1+m_2)})$$

Definition (Pull back)

Suppose $\phi : M \rightarrow N$ is a differentiable map from M to N , ω is an m -form on N , then the pull-back $\phi^* \omega$ is an m -form on M defined by

$$(\phi^* \omega)_p(\xi_1, \dots, \xi_m) = \omega_{\phi(p)}(\phi_* \xi_1, \dots, \phi_* \xi_m), p \in M$$

for $\xi_1, \xi_2, \dots, \xi_m \in T_p M$, where $\phi_* \xi_j \in T_{\phi(p)} N$ is the push forward of $\xi_j \in T_p M$.

Suppose that $U \subset \mathbb{R}^n$ is an open set,

$$\omega = f(x) dx^1 \wedge dx^2 \wedge \cdots \wedge dx^n,$$

then

$$\int_U \omega = \int_U f(x) dx^1 dx^2 \cdots dx^n.$$

Suppose $U \subset M$ is an open set of a manifold M , a chart $\phi : U \rightarrow \Omega \subset \mathbb{R}^n$, then

$$\int_U \omega = \int_{\Omega} (\phi^{-1})^* \omega.$$

Integration is independent of the choice of the charts. Let $\psi : U \rightarrow \psi(U)$ be another chart, with local coordinates (u_1, u_2, \dots, u_n)

$$\int_{\phi(U)} f(x) dx^1 dx^2 \dots dx^n = \int_{\psi(U)} f(x(u)) \det\left(\frac{\partial x^i}{\partial u^j}\right) du^1 du^2 \dots du^n.$$

consider a covering of M by coordinate charts $\{(U_\alpha, \phi_\alpha)\}$ and choose a partition of unity $\{f_i\}$, $i \in I$, such that $f_i(p) \geq 0$,

$$\sum_i f_i(p) \equiv 1, \forall p \in M.$$

Then $\omega_j = f_j \omega$ is an n -form on M with compact support in some U_α , we can set the integration as

$$\int_M \omega = \sum_i \int_M \omega_j.$$

Exterior Derivative

Suppose $f : M \rightarrow \mathbb{R}$ is a differentiable function, then the exterior derivative of f is a 1-form,

$$df = \sum_i \frac{\partial f}{\partial x_i} dx^i.$$

The exterior derivative of an m -form on M is an $(m+1)$ -form on M defined in local coordinates by

$$d\omega = d(\omega_l dx^l) = (d\omega_l) \wedge dx^l,$$

where $d\omega_l$ is the differential of the function ω_l .

Theorem (Stokes)

let M be an n -manifold with boundary ∂M and ω be a differentialble $(n - 1)$ -form with compact support on M , then

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

de Rham cohomology group

Let M be a differentiable manifold, $\Omega^n(M)$ represent all the n -forms on M , d be the exterior derivatives. Then the de Rham complex

$$\dots \xrightarrow{d^{q-2}} \Omega^{q-1} \xrightarrow{d^{q-1}} \Omega^{q-1} \xrightarrow{d^{q-1}} \Omega^q \xrightarrow{d^q} \dots$$

The exterior differentiation operator

$$d^m : \Omega^m(M) \rightarrow \Omega^{m+1}(M)$$

is a linear operator with the property

$$d^m \circ d^{m-1} \equiv 0.$$

Definition (de Rham cohomology group)

Suppose M is a differential manifold. The m -th de Rham cohomology group is defined as

$$H_{dR}^m(M) = \frac{\ker d^m}{\operatorname{img} d^{m-1}}.$$

Theorem

The de Rham cohomology group $H_{dR}^m(M)$ is isomorphic to the cohomology group $H^m(M, \mathbb{R})$

$$H_{dR}^m(M) \cong H^m(M, \mathbb{R}).$$

Hodge Star

Suppose M is a Riemannian manifold, we can locally find oriented orthonormal basis of vector fields, and choose parameterization, such that

$$\left\{ \frac{\partial}{\partial x_1}, \frac{\partial}{\partial x_2}, \dots, \frac{\partial}{\partial x_n} \right\}$$

form an oriented orthonormal basis. let

$$\{dx_1, dx_2, \dots, dx_n\}$$

be the dual 1-form basis.

Definition (Hodge Star Operator)

The Hodge star operator $*$: $\Omega^k(M) \rightarrow \Omega^{n-k}(M)$ is a linear operator

$$*(dx_1 \wedge dx_2 \wedge \dots \wedge dx_k) = dx_{k+1} \wedge dx_{k+2} \wedge \dots \wedge dx_n.$$

Hodge star operator

Let $\sigma = (i_1, i_2, \dots, i_n)$ be a permutation, then the Hodge star operator

$$*(dx_{i_1} \wedge dx_{i_2} \wedge \dots \wedge dx_{i_k}) = (-1)^\sigma dx_{i_{k+1}} \wedge dx_{i_{k+2}} \wedge \dots \wedge dx_{i_n}.$$

Definition

Let $\eta, \zeta \in \Omega^k(M)$ are two k -forms on M , then the norm is defined as

$$(\eta, \zeta) = \int_M \eta \wedge \ast \zeta.$$

$\Omega^k(M)$ is a Hilbert space.

Definition

The codifferential operator $\delta : \Omega^k(M) \rightarrow \Omega^{k-1}(M)$ is defined as

$$\delta = (-1)^{k+1+k(n-k)*} d^*,$$

where d is the exterior derivative.

Lemma

The codifferential is the adjoint of the exterior derivative, in that

$$(\delta \zeta, \eta) = (\zeta, d\eta).$$

Laplace Operator

Definition (Laplace Operator)

The Laplace operator $\Delta : \Omega^k(M) \rightarrow \Omega^k(M)$,

$$\Delta = d\delta + \delta d.$$

Lemma

The Laplace operator is symmetric

$$(\Delta\zeta, \eta) = (\zeta, \Delta\eta)$$

and non-negative

$$(\Delta\eta, \eta) \geq 0.$$

Proof.

$$(\Delta\zeta, \eta) = (d\zeta, d\eta) + (\delta\zeta, \delta\eta).$$



Definition (Harmonic forms)

Suppose $\omega \in \Omega^k(M)$, then ω is called a k -harmonic form, if

$$\Delta\omega = 0.$$

Lemma

ω is a harmonic form, if and only if

$$d\omega = 0, \delta\omega = 0.$$

Proof.

$$0 = (\Delta\omega, \omega) = (d\omega, d\omega) + (\delta\omega, \delta\omega).$$



Hodge Decomposition

Definition (Harmonic form group)

All harmonic k -forms form a group, denoted as $H_{\Delta}^k(M)$.

Theorem (Hodge Decomposition)

$$\Omega_k = \text{img}d^{k-1} \oplus \text{img}\delta^{k+1} \oplus H_{\Delta}^k(M).$$

Proof.

$(\text{img}d)^{\perp} = \{\omega \in \Omega^k(M) \mid (\omega, d\eta) = 0, \forall \eta \in \Omega^{k-1}(M)\}$, because $(\omega, d\eta) = (\delta\omega, \eta)$, so $(\text{img}d^{k-1})^{\perp} = \ker\delta^k$. Similarly, $(\text{img}\delta^{k+1})^{\perp} = \ker d^k$. Because $\text{img}d^{k-1} \subset \ker d^k$, $\text{img}\delta^{k+1} \subset \ker\delta^k$, therefore $\text{img}d^{k-1} \perp \text{img}\delta^{k+1}$,

$$\Omega^k = \text{img}d^{k-1} \oplus \text{img}\delta^{k+1} \oplus (\text{img}d^{k-1} \oplus \text{img}\delta^{k+1})^{\perp}$$

$$H_{\Delta}^k = \ker d^k \cap \ker\delta^k = (\text{img}d^{k-1} \oplus \text{img}\delta^{k+1})^{\perp}. \quad \square$$

Hodge Decomposition

suppose $\omega \in \ker d^k$, then $\omega \perp \operatorname{img} \delta^{k+1}$, then $\omega = \alpha + \beta$,
 $\alpha \in \operatorname{img} d^{k-1}$, $\beta \in H_{\Delta}^k(M)$, define project $h : \ker d^k \rightarrow H_{\Delta}^k(M)$,

Theorem

Suppose ω is a closed form, its harmonic component is $h(\omega)$, then the map:

$$h : H_{dR}^k(M) \rightarrow H_{\Delta}^k(M).$$

is isomorphic.

Each cohomologous class has a unique harmonic form.