

## Some (multi-)linear algebra

Let  $V$  be a  $n$ -dimensional vector space over  $\mathbb{R}$ .

Then pts  $\vec{v} \in V$  are called vectors, where

$$\vec{v} = \begin{bmatrix} v_1 \\ \vdots \\ v_n \end{bmatrix} \in \mathbb{R}^n, \quad v_i \in \mathbb{R} \quad \forall i = 1, \dots, n.$$

A linear functional ((linear) 1-form, or covector)

is a linear map  $f: V \rightarrow \mathbb{R}$ , where

$$f(c_1 \vec{v} + c_2 \vec{w}) = c_1 f(\vec{v}) + c_2 f(\vec{w})$$

$$\begin{aligned} \forall \vec{v}, \vec{w} \in V, \\ \forall c_1, c_2 \in \mathbb{R}. \end{aligned}$$

The set of all covectors of  $V$  is again an  $n$ -dim vector space called the dual space to  $V$ ,  $V^*$ .  
(at least for finite dim  $V$ )

What is a basis for  $V^*$ ? Let  $\vec{e}_i = \begin{bmatrix} 0 \\ \vdots \\ 1 \\ \vdots \\ 0 \end{bmatrix}$  in position

$i = 1, \dots, n$  be the standard basis for  $V$ . Then,

for each  $i$ ,  $\vec{e}_i^*: V \rightarrow \mathbb{R}$ ,  $\vec{e}_i^*(\vec{a}) = a_i$  is the

linear functional which strips off the  $i$ th coord.

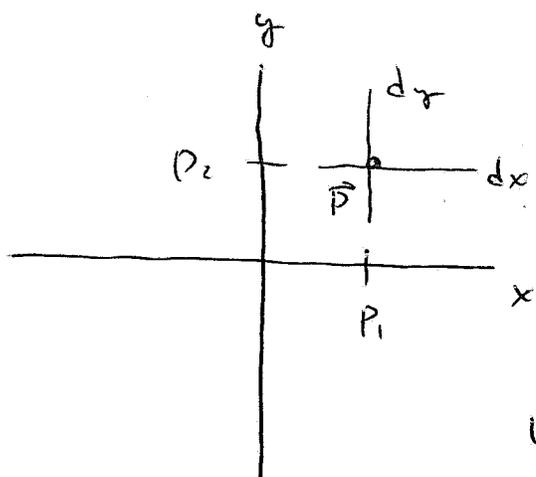
Thus  $\{\vec{e}_1^*, \dots, \vec{e}_n^*\}$  form a basis for  $V^*$ , so that any covector (element of  $V^*$ ) can be written as a linear combination of these:

$$\vec{v}^* = \begin{bmatrix} v_1 \\ \vdots \\ v_n \end{bmatrix} \cdot \left( \sum_{i=1}^n \vec{e}_i^* \right) = v_1 \vec{e}_1^* + \dots + v_n \vec{e}_n^*$$

for  $v_1, \dots, v_n \in \mathbb{R}$ . Then  $\vec{v}^* : \mathbb{R}^n \rightarrow \mathbb{R}$  is

$$\begin{aligned} \vec{v}^*(\vec{w}) &= v_1 \vec{e}_1^*(\vec{w}) + \dots + v_n \vec{e}_n^*(\vec{w}) \\ &= v_1 w_1 + \dots + v_n w_n = \vec{v} \cdot \vec{w} \\ &= [v_1 \dots v_n] \begin{bmatrix} w_1 \\ \vdots \\ w_n \end{bmatrix} \end{aligned}$$

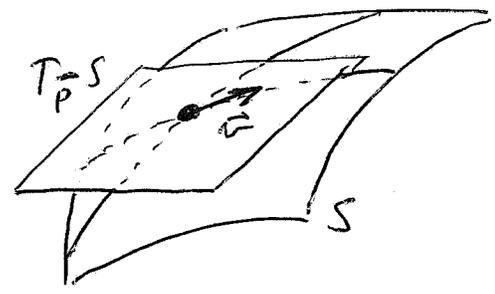
- NOTES
- ① In this way, we often write linear functionals (covectors) as row vectors.
  - ② The dot product  $\text{dot} : \mathbb{R}^n \times \mathbb{R}^n \rightarrow \mathbb{R}$ ,  $\text{dot}(\vec{v}, \vec{w}) = \vec{v} \cdot \vec{w}$ , is not a linear functional. It is on each vector, and is called a multilinear func. The dot product w/ one slot filled is a linear functional.
  - ③ In  $\mathbb{R}^3$ , each  $\vec{p} \in \mathbb{R}^3$  has a tangent space  $T_{\vec{p}}\mathbb{R}^3$ , another copy of  $\mathbb{R}^3$ , but with its origin at  $\vec{p}$ . It is a different space!!!



For coordinates  $(x_1, \dots, x_n)$  on  $\mathbb{R}^n$ , define a coordinate system on  $T_{\vec{p}} \mathbb{R}^n$  as  $(dx_1, \dots, dx_n)$ , where  $dx_i$  is the infinitesimal change in  $x_i$

at  $\vec{p} \in \mathbb{R}^n$ . Here, each  $dx_i$  is a linear functional on  $T_{\vec{p}} \mathbb{R}^n$  since for  $\vec{v} \in T_{\vec{p}} \mathbb{R}^n$ ,  $dx_i(\vec{v}) = v_i$ .

Notes ① Think of a parameterized surface in  $\mathbb{R}^n$ , and it is easier to see how  $\vec{v} \in T_{\vec{p}} S$  but  $\vec{v} \notin S$ .



② This definition of  $dx_i$  works because coordinates are actually linear functionals on a space (at least Cartesian ones), projections onto the factors of the space, which are linear functionals.

⊠

Let  $\vec{p} = \begin{bmatrix} p_1 \\ p_2 \end{bmatrix} \in \mathbb{R}^2$ . Then  $x: \mathbb{R}^2 \rightarrow \mathbb{R}$ ,  $y: \mathbb{R}^2 \rightarrow \mathbb{R}$

can be defined as  $x(\vec{p}) = p_1$ ,  $y(\vec{p}) = p_2$

These coordinate functions are linear and hence differentiable, and

$$Dx_{\vec{p}}: T_{\vec{p}}\mathbb{R}^2 \rightarrow \mathbb{R} \quad Dx_{\vec{p}} = [1 \ 0]$$

$$Dy_{\vec{p}}: T_{\vec{p}}\mathbb{R}^2 \rightarrow \mathbb{R} \quad Dy_{\vec{p}} = [0 \ 1].$$

Given  $\vec{v} \in T_{\vec{p}}\mathbb{R}^2$ ,  $Dx_{\vec{p}}(\vec{v}) = v_1$ ,  $Dy_{\vec{p}}(\vec{v}) = v_2$

Use this to define coordinates directly on  $T_{\vec{p}}\mathbb{R}^2$ ,

$$(dx, dy) \text{ also } dx = Dx_{\vec{p}} = [1 \ 0]$$

$$dy = Dy_{\vec{p}} = [0 \ 1].$$

ex Let  $\vec{v} \in \mathbb{R}^3$  so that  $\vec{v} = v_1 \vec{i} + v_2 \vec{j} + v_3 \vec{k}$ .

$$\text{Then } x: \mathbb{R}^3 \rightarrow \mathbb{R} \quad x(\vec{v}) = \vec{v} \cdot \vec{i} = v_1$$

$$\text{or } y: \mathbb{R}^3 \rightarrow \mathbb{R} \quad y(\vec{v}) = \vec{v} \cdot \vec{e}_2 = \vec{e}_2^*(\vec{v}) = v_2.$$

Either way, we often "choose notches" for convenience

$$\text{and say } \vec{v} = \begin{bmatrix} x \\ y \\ z \end{bmatrix} \in \mathbb{R}^3.$$

Geometrically, a linear functional on  $\mathbb{R}^n$  looks like

$$\omega = a_1 dx_1 + \dots + a_n dx_n = \vec{a} \cdot d\vec{x}$$

where  $\vec{a}$  is the coefficient vector, and

$$d\vec{x} = \begin{bmatrix} dx_1 \\ \vdots \\ dx_n \end{bmatrix}$$
 is the basis of coefficient

covectors in  $\mathbb{R}^n$ .

ex. Let  $\vec{a} = \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix}$ ,  $\vec{v} = \begin{bmatrix} -4 \\ -5 \\ -6 \end{bmatrix} \in \mathbb{R}^3$ . Then

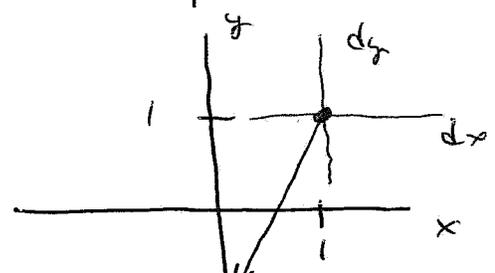
$$\omega(\vec{v}) = a_1 dx_1(\vec{v}) + a_2 dx_2(\vec{v}) + a_3 dx_3(\vec{v})$$

$$= a_1 v_1 + a_2 v_2 + a_3 v_3 = \vec{a} \cdot \vec{v}$$

$$= [a_1 \ a_2 \ a_3] \begin{bmatrix} v_1 \\ v_2 \\ v_3 \end{bmatrix} = 1(-4) + 2(-5) + 3(-6) = -32$$

ex. Also, keep in mind where objects live!

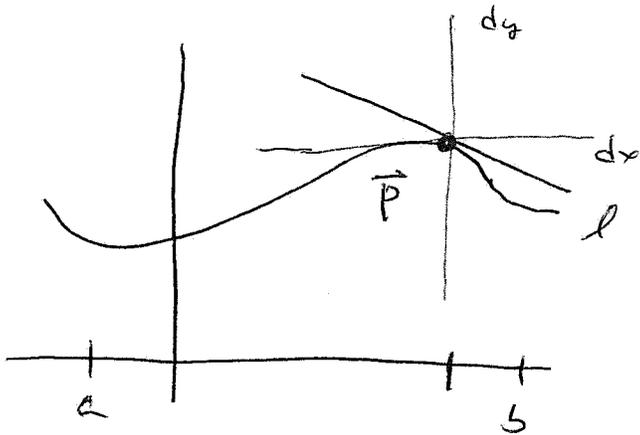
$$\text{Let } \vec{v} = \begin{bmatrix} -1 \\ -2 \end{bmatrix} \in T_{[1]} \mathbb{R}^2.$$



Now, while we envision

$\vec{v}$  as a vector in  $\mathbb{R}^2$  based at [1] it is really a vector based at the origin of  $T \cong \mathbb{R}^2$  along  $\mathbb{S} = [1]$ .

ex. Let  $\vec{c}: [a, b] \rightarrow \mathbb{R}^2$  be a  $C^1$  curve.



Since, for  $\vec{p} \in \mathbb{R}^2$ ,

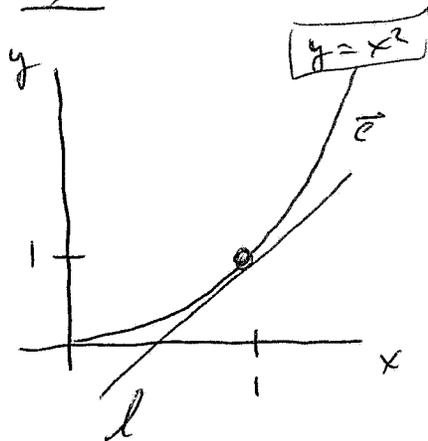
$T_{\vec{p}}\mathbb{R}^2$  is not the same plane as  $\mathbb{R}^2$

(it has different coordinates),

we can write the tangent line  $l$  via the coordinates of  $T_{\vec{p}}\mathbb{R}^2$ , since  $l$  is the set of all tangent vectors to  $\vec{c}$  at  $\vec{p}$ ,  $l \subset T_{\vec{p}}\mathbb{R}^2$  (and not really  $l \subset \mathbb{R}^2$ ):

eqn for  $l$  in  $T_{\vec{p}}\mathbb{R}^2$ :  $dy = (\text{const}) dx$

ex  $\vec{c}: [0, 2] \rightarrow \mathbb{R}^2$ ,  $\vec{c}(t) = (t, t^2)$



In the  $xy$ -plane, the eqn for  $l$  at  $\vec{p} = (1, 1)$  is

$$(y - 1) = 2(x - 1)$$

$$y = 2x - 1$$

However, in  $T_{\vec{p}}\mathbb{R}^2$ , the eqn for  $l$  is

$$dy = 2 dx, \text{ or } \boxed{\frac{dy}{dx} = 2}$$

• at  $\vec{p} = (3, 1)$ ,  
 $dy = 6 dx$

Def A one form on a region  $D \subset \mathbb{R}^n$  is a choice of a linear oneform on each tangent space to  $D$  which varies continuously w.r.t  $\vec{p} \in D$ .

- Note:  $\left. \begin{array}{l} \text{a 1-form on } D \text{ is a} \\ \text{covector field on } D! \end{array} \right\}$
- ① Sounds a lot like a vector-field, which is a choice of vector in each tangent space to  $D$  which varies cont. w.r.t  $\vec{p} \in D$ .
  - ② But instead of a choice of vector, a oneform is a choice of a covector, or linear functional on each tangent space.

ex. On  $\mathbb{R}$ , a generic 1-form looks like  $f(x)dx$

for  $f \in C^0$ -function on  $\mathbb{R}$ . So for  $v \in T_x \mathbb{R}$

$$\omega(\vec{x}) = f(\vec{x})dx = a dx \quad \text{in}$$

$$\omega(v) = f(x)dx(v) = a dx(v)$$

where  $a = f(x) \in \mathbb{R}$ .

$$\text{On } \mathbb{R}^n, \omega = f_1(\vec{x})dx_1 + \dots + f_n(\vec{x})dx_n = \sum_{i=1}^n f_i(\vec{x})dx_i \\ = \vec{F} \circ d\vec{x}$$

where  $\vec{F} = \begin{bmatrix} f_1 \\ \vdots \\ f_n \end{bmatrix}$ , and  $d\vec{x} = \begin{bmatrix} dx_1 \\ \vdots \\ dx_n \end{bmatrix}$  recognize this from vector line integral  $d\vec{s} = \begin{bmatrix} dx_1 \\ \vdots \\ 1 \end{bmatrix}$ ?

Notes (1) This  $d\vec{x}$  is the  $d\vec{s}$  in the definition of the vector line integral  $\int_C \vec{F} \cdot d\vec{s}$ .

(2) In a sense, integrating a vector field along a curve is adding (integrating) a 1-form along the curve.

(3) A 1-form  $\omega = \sum_{i=1}^n f_i(x) dx_i$  on  $D \subset \mathbb{R}^n$  is a differential one-form if  $f_i \in C^1 \forall i$ .

(4) For any reduced  $f: D \subset \mathbb{R}^n \rightarrow \mathbb{R}$ , its differential  $df = \sum_{i=1}^n \frac{\partial f}{\partial x_i} dx_i$  is a diff. 1-form. But 1-forms do not have to come from functions.

(5) Just as a vector field is a field of vectors (one for each pt in a space), and a function is a field of scalars, a diff. 1-form is a field of covectors, or linear functionals (one ~~for each~~ on each  $T_{\bar{p}}D$ , for  $\bar{p} \in D$ .)

Since  $dx$  and  $dy$  are linear functions on  $\mathbb{R}^2$  (coordinates on  $T_p^*\mathbb{R}^2$ ), they are covectors. One can multiply them together but, like vectors, the product is not always like the factors

(inner, outer, ~~dot~~ cross are all products of vectors with different output structure).

Features of any product of 2 forms

- ① Multiplication needs to be closed.
- ② Need the product to be linear, ~~at~~ ~~least~~ on each factor. (multilinear)
- ③ Can potentially act on pairs of vectors

Def The wedge product of 2 linear oneforms on  $\mathbb{R}^2$  is

$$\omega \wedge \nu (\vec{v}_1, \vec{v}_2) = \begin{vmatrix} \omega(\vec{v}_1) & \omega(\vec{v}_2) \\ \nu(\vec{v}_1) & \nu(\vec{v}_2) \end{vmatrix} \\ = \omega(\vec{v}_1)\nu(\vec{v}_2) - \nu(\vec{v}_2)\omega(\vec{v}_1)$$

Here  $\omega \wedge \nu: \mathbb{R}^n \times \mathbb{R}^n \rightarrow \mathbb{R}$  is linear on each factor, but is not linear.

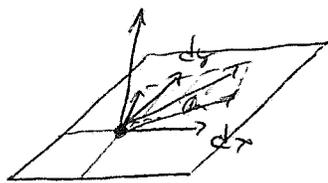
(This is ~~an~~ <sup>another</sup> example of a multilinear form).

Interpretation - Think of a plane ~~in~~

~~in~~ <sup>spanned</sup> ~~by~~  $\hat{v}_1 = \begin{bmatrix} \omega(\vec{v}_1) \\ \nu(\vec{v}_1) \end{bmatrix}$   
with ~~the~~ coordinate axes

$$\hat{v}_2 = \begin{bmatrix} \omega(\vec{v}_2) \\ \nu(\vec{v}_2) \end{bmatrix}$$

$\Rightarrow \omega \wedge \nu(\vec{v}_1, \vec{v}_2) = (\hat{v}_1 \times \hat{v}_2) \cdot \vec{k}$   
is the signed area of the parallelogram whose sides are  $\hat{v}_1, \hat{v}_2$ .



Properties ①  $\nu \times \omega(\vec{v}_1, \vec{v}_2) = -\omega \wedge \nu(\vec{v}_1, \vec{v}_2)$

Forms are skew-symmetric

②  $\omega \wedge \nu(\vec{v}_1, \vec{v}_1) = 0$  always

③  $(\omega + \nu) \wedge \mu = \omega \wedge \mu + \nu \wedge \mu$

④  $\omega \wedge \omega(\vec{v}_1, \vec{v}_2) = 0$  always

For  $\omega, \nu$  1-forms on  $\mathbb{R}^n$ ,  $\omega \wedge \nu$  is called a 2-form on  $\mathbb{R}^n$ , where

$\omega \wedge \nu: \mathbb{R}^n \times \mathbb{R}^n \rightarrow \mathbb{R}$  (acts on pairs of vectors).

Let  $\omega = \sum a_i dx_i$ ,  $\nu = \sum b_j dx_j$  XI  $\equiv$   
 be 2 linear 1-forms

$$\begin{aligned} \Rightarrow \omega \wedge \nu &= \sum_{i,j=1}^n a_i b_j dx_i \wedge dx_j \\ &= \sum_{i,j=1}^n a_i b_j dx_i \wedge dx_j \end{aligned}$$

as forms are linear on each factor.

However, when  $i=j$ ,  $dx_i \wedge dx_i = 0$ , and in  
 general  $dx_i \wedge dx_j = -dx_j \wedge dx_i$ .

ex. In  $\mathbb{R}^3$ , with coordinates  $x, y, z$ , let

$$\omega = a_1 dx + a_2 dy + a_3 dz$$

$$\nu = b_1 dx + b_2 dy + b_3 dz$$

$$\begin{aligned} \text{Then } \omega \wedge \nu &= a_1 b_1 dx \wedge dx + a_1 b_2 dx \wedge dy + a_1 b_3 dx \wedge dz \\ &\quad + a_2 b_1 dy \wedge dx + a_2 b_2 dy \wedge dy + a_2 b_3 dy \wedge dz \\ &\quad + a_3 b_1 dz \wedge dx + a_3 b_2 dz \wedge dy + a_3 b_3 dz \wedge dz \\ &= (a_2 b_3 - a_3 b_2) dy \wedge dz \\ &\quad + (a_3 b_1 - a_1 b_3) dz \wedge dx \\ &\quad + (a_1 b_2 - a_2 b_1) dx \wedge dy \end{aligned}$$

Def  
ex.

A differentiable 2-form on  $\mathbb{R}^n$  is just a choice of a linear 2-form on each tangent space to  $\mathbb{R}^n$ .

$$\text{For } \omega = \sum_{i=1}^n f_i(\vec{x}) dx_i, \quad \nu = \sum_{j=1}^n g_j(\vec{x}) dx_j$$

$$\text{we have } \omega \wedge \nu = \sum_{i,j=1}^n f_i(\vec{x}) g_j(\vec{x}) dx_i \wedge dx_j$$

with all appropriate cancellations and skew symmetries

$$\text{ex. let } \omega = x^2 y dx \wedge dy - xz dy \wedge dz$$

be a 2-form on  $\mathbb{R}^3$ , and  $\vec{p} = \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix} \in \mathbb{R}^3$

$$\Rightarrow \omega_{\vec{p}} = x^2 y \Big|_{\begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix}} dx \wedge dy - xz \Big|_{\begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix}} dy \wedge dz$$

$$\omega_{\vec{p}} = 2 dx \wedge dy - 3 dy \wedge dz, \text{ a linear 2-form on } T_{\vec{p}} \mathbb{R}^3.$$

Choose 2 vectors in  $T_{\vec{p}} \mathbb{R}^3$ ,  $\vec{v}_1 = \begin{bmatrix} 4 \\ 0 \\ -1 \end{bmatrix}$ ,  $\vec{v}_2 = \begin{bmatrix} 3 \\ 1 \\ 2 \end{bmatrix}$

$$\Rightarrow \omega_{\vec{p}}(\vec{v}_1, \vec{v}_2) = 2 dx \wedge dy - 3 dy \wedge dz \left( \begin{bmatrix} 4 \\ 0 \\ -1 \end{bmatrix}, \begin{bmatrix} 3 \\ 1 \\ 2 \end{bmatrix} \right)$$

$$= 2 \begin{vmatrix} 4 & 3 \\ 0 & 1 \end{vmatrix} - 3 \begin{vmatrix} 0 & 1 \\ -1 & 2 \end{vmatrix} = 2(4) - 3(1) = 5.$$

$$\text{where } \begin{vmatrix} 4 & 3 \\ 0 & 1 \end{vmatrix} = \begin{vmatrix} dx \begin{bmatrix} 4 \\ 0 \\ -1 \end{bmatrix} & dx \begin{bmatrix} 3 \\ 1 \\ 2 \end{bmatrix} \\ dy \begin{bmatrix} 4 \\ 0 \\ -1 \end{bmatrix} & dy \begin{bmatrix} 3 \\ 1 \\ 2 \end{bmatrix} \end{vmatrix}.$$

Thus, defined on  $\mathbb{R}^3$ , w/ coordinates  $x, y, z$ ,

a general 2-form looks like

$$\omega = f_1(x, y, z) dx \wedge dy + f_2(x, y, z) dx \wedge dz + f_3(x, y, z) dy \wedge dz$$

And if  $\omega$  is the wedge of 2 1-forms

$$\omega = g_1 dx + g_2 dy + g_3 dz$$

$$\omega = h_1 dx + h_2 dy + h_3 dz$$

$$\text{Then } f_1(x, y, z) = g_1(x, y, z)h_2(x, y, z) - g_2(x, y, z)h_1(x, y, z)$$

and so on.

Notes ① ~~A generic way to write a differential 2-form on  $\mathbb{R}^n$~~

① Completely generalized to  $\mathbb{R}^n$ ,  $n \geq 3$  with similar structure

② A generic way to write a diff 2-form on  $\mathbb{R}^n$  w/ coords  $x_1, \dots, x_n$  is

$$\omega = \sum_{i < j} f_{ij} dx_i \wedge dx_j$$

with all appropriate cancellations and simplifications.

(3) ~~Def~~. We can continue to construct higher order forms by the wedge product:

(a) Let  $\omega_i = \sum F_i dx_i$  be a set of  $n$  1-forms on  $\mathbb{R}^m$ ,  $i=1, \dots, n$ .

$\Rightarrow \eta = \omega_1 \wedge \dots \wedge \omega_n$  is a differential  $n$ -form on  $\mathbb{R}^m$  which will ultimately look like  $\eta = \sum F_{i_1, \dots, i_n} dx_{i_1} \wedge \dots \wedge dx_{i_n}$

Notes: (1) with a lot of vanishing and simplifications.

At a pt  $\vec{p} \in \mathbb{R}^m$ ,  $\eta_{\vec{p}} \doteq \underbrace{T_{\vec{p}} \mathbb{R}^m \times \dots \times T_{\vec{p}} \mathbb{R}^m}_{n \text{ factors}} \rightarrow \mathbb{R}$ ,

$$\eta_{\vec{p}}(\vec{v}_1, \dots, \vec{v}_n) = \begin{vmatrix} \omega_1(\vec{v}_1) & \dots & \omega_1(\vec{v}_n) \\ \vdots & & \vdots \\ \omega_n(\vec{v}_1) & \dots & \omega_n(\vec{v}_n) \end{vmatrix}$$

This is a very mechanical process.

(2) ~~also~~ also that  $\eta_{\vec{p}}$  is linear in each factor:

$$\eta_{\vec{p}}(\vec{v}_1, \dots, \vec{v}_{i-1}, c_1 \vec{u}_1 + c_2 \vec{u}_2, \vec{v}_{i+1}, \dots, \vec{v}_n) = c_1 \eta_{\vec{p}}(\vec{v}_1, \dots, \vec{v}_{i-1}, \vec{u}_1, \vec{v}_{i+1}, \dots, \vec{v}_n) + c_2 \eta_{\vec{p}}(\vec{v}_1, \dots, \vec{v}_{i-1}, \vec{u}_2, \vec{v}_{i+1}, \dots, \vec{v}_n)$$

(3) (6) For  $\omega = \sum F_{i_1, \dots, i_k} dx_{i_1} \wedge \dots \wedge dx_{i_k}$  a diff k-form  
 and  $\nu = \sum G_{j_1, \dots, j_l} dx_{j_1} \wedge \dots \wedge dx_{j_l}$  a diff l-form  
 $\omega \wedge \nu = \sum F_{i_1, \dots, i_k} G_{j_1, \dots, j_l} dx_{i_1} \wedge \dots \wedge dx_{i_k} \wedge dx_{j_1} \wedge \dots \wedge dx_{j_l}$   
 $\nu$  a diff k+l form

(4) Call a  $C^1$  function on  $\mathbb{R}^m$  a diff 0-form.  
 Then for  $\omega$  a k-form,

$$f \wedge \omega = f \left( \sum F_{i_1, \dots, i_k} dx_{i_1} \wedge \dots \wedge dx_{i_k} \right) \\
= \sum f \cdot F_{i_1, \dots, i_k} dx_{i_1} \wedge \dots \wedge dx_{i_k}$$

is still a ~~diff form~~  $0+k = k$ -form.

(5) 2 forms which do not come true as wedge products of 1-forms

(6) A n-form on  $\mathbb{R}^n$  is also called a volume form.

(7) The wedge product is also called the exterior product: The product of 2 n-forms is not an n-form (except when  $n=0$ ).

Def. A differential  $n$ -form on  $\mathbb{R}^m$ ,  $m \geq n$ ,

$$\omega = \sum_{i_1, \dots, i_n=1}^m F_{i_1, \dots, i_n} dx_{i_1} \wedge \dots \wedge dx_{i_n}$$

is a continuous family of linear  $n$ -forms  $\omega_{\vec{p}}$ , parameterized by  $\vec{p} \in \mathbb{R}^m$ , such that at each  $\vec{p} \in \mathbb{R}^m$ ,

$$\omega_{\vec{p}}: T_{\vec{p}}\mathbb{R}^m \times \dots \times T_{\vec{p}}\mathbb{R}^m \rightarrow \mathbb{R}$$

is linear on each factor.

Alternate View

For each  $\vec{p} \in \mathbb{R}^m$ , and each factor  $T_{\vec{p}}\mathbb{R}^m$  of  $\omega_{\vec{p}}$ , a choice of  $\vec{v}_{\vec{p}} \in T_{\vec{p}}\mathbb{R}^m$  is a vector field on the region in  $\mathbb{R}^m$ .

Hence a differential  $n$ -form on a region in  $\mathbb{R}^m$  "acts" on  $n$ -vector fields of  $\mathbb{R}^m$  simultaneously and returns a function on the region.

ex. Let  $\vec{F} = \begin{bmatrix} 2y \\ 0 \\ -x \end{bmatrix}$  be a vector field on  $\mathbb{R}^3$ ,

and  $\omega = x^2y dx - x dy + y^2z dz$

be a differential 1-form.

Then at  $\vec{p} = \begin{bmatrix} x \\ y \\ z \end{bmatrix}$ , and  $\vec{v} \in \vec{F}$ ,

$$\begin{aligned} \omega(\vec{v}) &= (x^2y dx - x dy + y^2z dz)(\vec{v}) \\ &= x^2y dx(\vec{v}) - x dy(\vec{v}) + y^2z dz(\vec{v}) \\ &= x^2y(2y) - x(0) + y^2z(-x) \\ &= 2x^2y^2 - xy^2z \end{aligned}$$

Hence  $\omega(\vec{F}) : \mathbb{R}^3 \rightarrow \mathbb{R}$ ,

$$\omega(\vec{F})(x, y, z) = 2x^2y^2 - xy^2z$$

Another view: Forms are generalized integrands.

One can "add" them up on each tangent space over an appropriate domain.

① Let  $f: \mathbb{R} \rightarrow \mathbb{R}$  be  $C^0$ . Then  $\omega = f(x) dx$  is a continuous 1-form. For  $R = [a, b]$  an interval,

$$\int_R \omega = \int_a^b f(x) dx.$$

② For  $\omega = F_1(\vec{x}) dx_1 + \dots + F_n(\vec{x}) dx_n$  a diff. 1-form on  $\mathbb{R}^n$ , define

$$\int_{\vec{c}} \omega = \int_{\vec{c}} \vec{F} \cdot d\vec{s}$$

where  $\vec{F} = \begin{bmatrix} F_1 \\ \vdots \\ F_n \end{bmatrix}$  is a  $C^1$ -vector field, and

$d\vec{s} = \begin{bmatrix} dx_1 \\ \vdots \\ dx_n \end{bmatrix}$  and  $\vec{c}$  is some  $C^1$ -curve in  $\mathbb{R}^n$ .

This is just the vector line integral of  $\vec{F}$  over  $\vec{c}$ .

③ If  $\omega = f(x, y) dx dy$ ,  $R \subset \mathbb{R}^2$  some region,

$$\int_R \omega = \iint_R f(x, y) dx dy$$


---

Curious Fact: Recall that  $dy \wedge dx = -dx \wedge dy$ .

Hence  $-\omega = f(x,y) dy \wedge dx$ .

Let  $R \subset \mathbb{R}^2$  be a rectangular region. Then, by Fubini's Theorem

$$\iint_R f(x,y) dx dy = \iint_R f(x,y) dy dx, \text{ but}$$

$$\int_R \omega = \iint_R f(x,y) dx \wedge dy \stackrel{?}{=} \iint_R f(x,y) dy \wedge dx = -\int_R \omega$$

What is wrong here? Actually nothing! Switching the order of integration is like a reparameterization of plane:

$T(y,x) = (x,y)$   
 which changes orientation  
 since  $Jac(T) = \begin{vmatrix} \frac{\partial(x,y)}{\partial(y,x)} \end{vmatrix}$   
 $= \begin{vmatrix} 0 & 1 \\ 1 & 0 \end{vmatrix} = -1$ .

The standard Change of variables formula is

$$\iint_R f(x,y) dx dy = \iint_{\tilde{R}} f(x,y) \left| \frac{\partial(x,y)}{\partial(\tilde{x},\tilde{y})} \right| d\tilde{x} d\tilde{y}$$

with absolute value of Jacobian!

But this absolute value is artificial, and a convenient shortcut to mask a deeper structure.

In Fubini's Thm, we avoid orientation and forms.

With forms, orientation is critical!

- The change in orientation introduces a minus sign.
- But the switch from  $dx \wedge dy$  to  $-dy \wedge dx$  cancels it out.

In the iterated integral form of Fubini, both sign changes are ~~hidden~~.

(4) Let  $D \subseteq \mathbb{R}^2$  be the domain of  $\vec{X}: D \rightarrow \mathbb{R}^3$ .

Then, for  $\omega$  a diff. 2-form on  $\mathbb{R}^3$ ,

$\omega|_{\vec{X}(D)}$  is a 2-form on  $\vec{X}(D)$  which

- ① can be expressed in the parameters,
- ② can be interpreted in the parameters.

We set

$$\int_{\vec{X}} \omega = \int_D \omega_{\vec{X}(s,t)} (\vec{X}_s(s,t), \vec{X}_t(s,t)) ds dt$$

$$= \int_{\vec{X}} \vec{F} \cdot d\vec{S}, \text{ for } \vec{F} = \begin{bmatrix} F_1 \\ F_2 \\ F_3 \end{bmatrix}, d\vec{S} = \begin{bmatrix} dy \wedge dz \\ dz \wedge dx \\ dx \wedge dy \end{bmatrix}$$

and  $\omega = F_1(\vec{x}) dy \wedge dz + F_2(\vec{x}) dz \wedge dx + F_3(\vec{x}) dx \wedge dy$ .

④ Let  $R \subset \mathbb{R}^m$  be an  $n$ -dimensional region, parameterized by  $\Sigma: D \rightarrow \mathbb{R}^m, \Sigma(D) = R$ .

Then, for  $\omega$  a differential  $n$ -form on  $\mathbb{R}^m$ ,

$$\omega|_{\Sigma(D)} = \omega_{\Sigma(D)} = \omega_{\Sigma} \text{ is an } n\text{-form}$$

on  $R$  which can be expressed and interpreted via no parameters.

---

②  $n=1$ : On a curve  $\vec{c}: [a, b] \rightarrow \mathbb{R}^m$ , with

$$\omega = \sum_{i=1}^m f_i(\vec{x}) dx_i = \vec{F} \circ d\vec{s}, \text{ we have}$$

$$\int_{\vec{c}} \omega = \int_{\vec{c}} \vec{F} \circ d\vec{s} = \int_a^b \omega_{\vec{c}}(\vec{c}'(t)) dt$$

$$= \int_a^b \vec{F}(\vec{c}(t)) \circ d\vec{s}(\vec{c}'(t))$$

$$= \int_a^b \vec{F}(\vec{c}(t)) \circ \begin{bmatrix} dx_1(\vec{c}'(t)) \\ \vdots \\ dx_n(\vec{c}'(t)) \end{bmatrix} dt$$

derivative of variables w.r.t parameter

Note: This was our interpretation before,

$$= \int_a^b \vec{F}(\vec{c}(t)) \circ \vec{c}'(t) dt$$

that 
$$d\vec{s} = \begin{bmatrix} dx_1 \\ \vdots \\ dx_n \end{bmatrix} = \begin{bmatrix} x_1'(t)dt \\ \vdots \\ x_n'(t)dt \end{bmatrix} = \begin{bmatrix} x_1'(t) \\ \vdots \\ x_n'(t) \end{bmatrix} dt = \vec{c}'(t) dt$$

(45)  $n=2$ : On a surface  $\mathbb{X}: D \subset \mathbb{R}^2 \rightarrow \mathbb{R}^m$ , with  
 $\omega = \sum_{i,j=1}^m F_{ij} dx_i \wedge dx_j$  (neglecting simplifications)

we have with  $\mathbb{X}(D) = R$ ,

$$\int_{\mathbb{R}} \omega = \int_{\mathbb{X}(D)} \omega_{\mathbb{X}}(\mathbb{X}_s, \mathbb{X}_t) ds dt, \text{ where}$$

↖ derivatives of variables wrt both parameters.

$\mathbb{X}_s, \mathbb{X}_t$  are the partial derivative vectors,

$$\mathbb{X}_s = \begin{bmatrix} \frac{\partial x_1}{\partial s} \\ \vdots \\ \frac{\partial x_m}{\partial s} \end{bmatrix} \text{ of each } x_i = x_i(s, t) \text{ given}$$

by the parameterization.

$$\mathbb{X}(s, t) = (x_1(s, t), \dots, x_m(s, t)).$$

Here  $\int_{\mathbb{R}} \omega = \int_{\mathbb{X}(D)} \omega_{\mathbb{X}}(\mathbb{X}_s, \mathbb{X}_t) ds dt = \int_{\mathbb{R}} \vec{F} \cdot d\vec{S}$  where we

interpret  $\vec{F}$  as a vector of  $F_{ij}$ 's (there will be

$\binom{m}{2}$  of them after simplification), and

$d\vec{S}$  is a vector of corresponding  $dx_i \wedge dx_j$

Both  $\vec{F}$  and  $d\vec{S}$  are  $\binom{m}{2}$ -vectors, after simplification.

(45) cont'd.

$$\text{Then } \int_{\mathbb{R}} \omega_{\mathbb{R}}(\mathbb{R}_s, \mathbb{R}_t) ds \wedge dt = \int_D \vec{F}(\mathbb{R}(s,t)) \cdot d\vec{S}(\mathbb{R}_s, \mathbb{R}_t)$$

where, for each  $dx_i \wedge dx_j$  in  $d\vec{S}$ , we have

$$dx_i \wedge dx_j(\mathbb{R}_s, \mathbb{R}_t) = \begin{vmatrix} dx_i(\mathbb{R}_s) & dx_i(\mathbb{R}_t) \\ dx_j(\mathbb{R}_s) & dx_j(\mathbb{R}_t) \end{vmatrix} ds \wedge dt$$

$$= \begin{vmatrix} \frac{\partial x_i}{\partial s} & \frac{\partial x_i}{\partial t} \\ \frac{\partial x_j}{\partial s} & \frac{\partial x_j}{\partial t} \end{vmatrix} ds \wedge dt$$

In the special case where  $n=2$  and  $m=3$ , so

$$\mathbb{R}: D \subset \mathbb{R}^2 \rightarrow \mathbb{R}^3, \quad \omega = F_1(\vec{x}) dy \wedge dz + F_2(\vec{x}) dz \wedge dx + F_3(\vec{x}) dx \wedge dy,$$

Here  $\binom{m}{2} = \binom{3}{2} = 3$   
we set

$$\int_{\mathbb{R}} \omega = \int_D \omega_{\mathbb{R}}(\mathbb{R}_s, \mathbb{R}_t) ds \wedge dt = \int \vec{F} \cdot d\vec{S}, \text{ where}$$

$\vec{F} = \begin{bmatrix} F_1 \\ F_2 \\ F_3 \end{bmatrix}$  is an actual vector field on  $\mathbb{R}^3$  (has the right dim)

$$\text{and } d\vec{S} = \begin{bmatrix} dy \wedge dz \\ dz \wedge dx \\ dx \wedge dy \end{bmatrix} = \begin{bmatrix} \frac{\partial(y,z)}{\partial(s,t)} \\ \frac{\partial(z,x)}{\partial(s,t)} \\ \frac{\partial(x,y)}{\partial(s,t)} \end{bmatrix} ds \wedge dt, \text{ as before with}$$

the vector surface integral.

Here is an example:

ex. Let  $M = \{ (x, y, z) \in \mathbb{R}^3 \mid z = \sqrt{1 - (x^2 + y^2)} \}$

be the unit ~~sphere~~ <sup>sphere</sup> above the  $xy$ -plane in  $\mathbb{R}^3$ ,

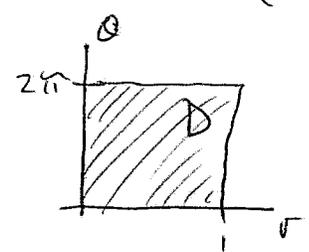
and  $\omega = z^2 dx \wedge dy$  be a diff 2-form on  $\mathbb{R}^3$ .

Evaluate  $\int_M \omega$ .

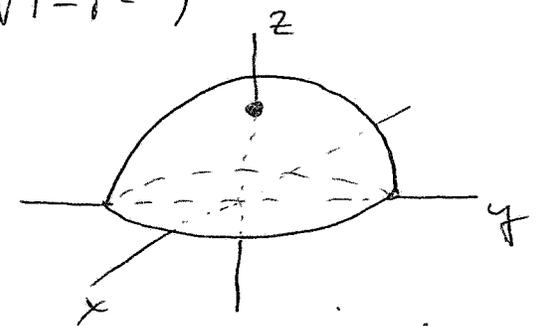
Strategy: Parameterize the sphere and calculate the integral via the parameterization.

Solution: Parameterize the sphere as

$$\mathbb{X}(r, \theta) = (r \cos \theta, r \sin \theta, \sqrt{1 - r^2})$$



$$\xrightarrow{\mathbb{X}(D) = M}$$



(each horizontal level set is of solid circle of radius  $\sqrt{1 - r^2}$ ).

Then 
$$\int_M \omega = \int_D \omega_{\mathbb{X}(r, \theta)} \left( \frac{\partial \mathbb{X}}{\partial r}(r, \theta), \frac{\partial \mathbb{X}}{\partial \theta}(r, \theta) \right) dr d\theta$$

$$= \int_D \omega_{\mathbb{X}(r, \theta)} \left( \begin{bmatrix} \cos \theta \\ \sin \theta \\ -\frac{r}{\sqrt{1-r^2}} \end{bmatrix}, \begin{bmatrix} -r \sin \theta \\ r \cos \theta \\ 0 \end{bmatrix} \right) dr d\theta$$

Here, think of these as part of the cylindrical coordinate system on  $\mathbb{R}^3$ , with  $z = 1 - r^2$ .

$$= \int_D (1-r^2) \begin{vmatrix} dx \begin{bmatrix} \cos \theta \\ \sin \theta \\ -r/\sqrt{1-r^2} \end{bmatrix} \\ dy \begin{bmatrix} \cos \theta \\ \sin \theta \\ -r/\sqrt{1-r^2} \end{bmatrix} \end{vmatrix} \begin{vmatrix} dx \begin{bmatrix} -r \sin \theta \\ r \cos \theta \\ 0 \end{bmatrix} \\ dy \begin{bmatrix} -r \sin \theta \\ r \cos \theta \\ 0 \end{bmatrix} \end{vmatrix} dr d\theta$$

$$= \int_D (1-r^2) \begin{vmatrix} \frac{\partial x}{\partial r} & \frac{\partial x}{\partial \theta} \\ \frac{\partial y}{\partial r} & \frac{\partial y}{\partial \theta} \end{vmatrix} dr d\theta$$

$$= \int_D (1-r^2) \begin{vmatrix} \cos \theta & -r \sin \theta \\ \sin \theta & r \cos \theta \end{vmatrix} dr d\theta$$

$$= \int_D (1-r^2) r dr d\theta = \int_0^{2\pi} \int_0^1 (r-r^3) dr d\theta$$

$$= \int_0^{2\pi} \left( \frac{r^2}{2} - \frac{r^4}{4} \right) \Big|_0^1 d\theta = \frac{\theta}{4} \Big|_0^{2\pi} = \frac{\pi}{2}.$$

exercice: Let  $\vec{F} = \begin{bmatrix} y \\ x \end{bmatrix}$  be a vector field on  $\mathbb{R}^2$ .

Then for  $d\vec{s} = \begin{bmatrix} dx \\ dy \end{bmatrix}$ , the quantity  $\omega = \vec{F} \cdot d\vec{s}$

is the 1-form  $\omega = y dx + x dy$ .

Calculate  $\int_{\vec{c}} \omega$  where  $\vec{c}: (0, 2] \rightarrow \mathbb{R}^2$ ,  $\vec{c}(t) = \begin{bmatrix} t^2 \\ t^3 \end{bmatrix}$ .

(Hint: the answer is 32.)

ex. Integrating a 1-form on  $\mathbb{R}$

Let  $\omega = f(u) du$ , a diff 1-form on  $I = [c, d]$

Then  $\int_I \omega = \int_c^d f(u) du$  like in Calculus I.

But lets reparameterize  $I$  via the function

$$g: J \rightarrow I, \quad g: \underbrace{[a, b]}_x \rightarrow \underbrace{[c, d]}_u$$

so that  $u = g(x)$ ,  $c = g(a)$ , and  $d = g(b)$ .

Using the reparameterization (and the above example),  
we get

$$\int_I \omega = \int_J \omega_g(g'(x)) dx = \int_a^b f(g(x)) \cdot g'(x) dx, \text{ so}$$

that

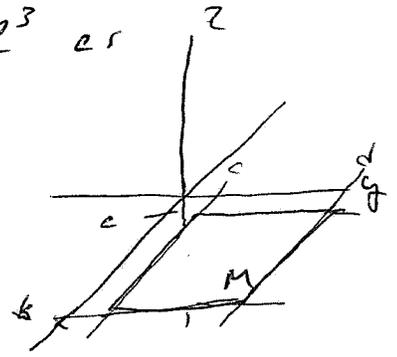
$$\int_{c=g(a)}^{d=g(b)} f(u) du = \int_a^b f(g(x)) \cdot g'(x) dx$$

Do you remember the Substitution Method in  
Calculus I??

ex. Why does Fubini's Thm hold when, in the language of forms, it looks like it shouldn't.

Let  $D = \{(x, y) \in \mathbb{R}^2 \mid a \leq x \leq b, c \leq y \leq d\}$  be a rectangular region in  $\mathbb{R}^2$ . Embed  $D$  into  $\mathbb{R}^3$  as

$$M = \{(x, y, 0) \in \mathbb{R}^3 \mid (x, y) \in D\}$$



Let  $\omega = f(x, y) dx \wedge dy$  be a diff. 1-form on  $D$  and extend to  $\mathbb{R}^3$

$$\omega = 0 dy \wedge dz + 0 dz \wedge dx + f dx \wedge dy$$

Then  $\int_D \omega = \int_M \omega = \iint_M \vec{F} \cdot d\vec{S}$ , where  $\vec{F} = \begin{bmatrix} 0 \\ 0 \\ f \end{bmatrix}$ ,  $d\vec{S} = \begin{bmatrix} dy \wedge dz \\ dz \wedge dx \\ dx \wedge dy \end{bmatrix}$   
$$= \iint_M f(x, y) dx \wedge dy$$

Note that it is absolutely no case that

$$\iint_M f(x, y) dx \wedge dy = \iint_M -f(x, y) dy \wedge dx,$$

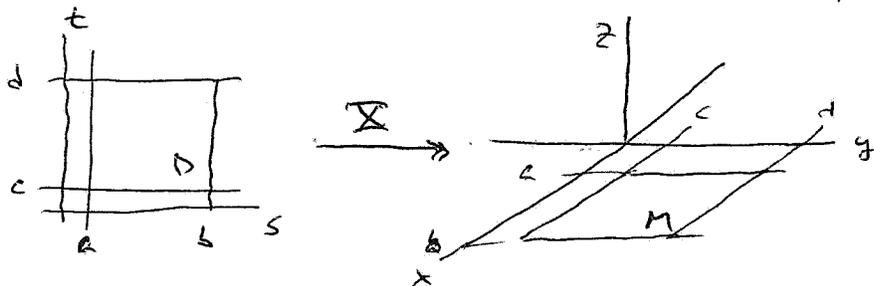
Since this is a vector surface integral, orientation matters, and switching from  $dx \wedge dy$  to  $dy \wedge dx$  is a change of orientation in either  $\mathbb{R}^2$  or  $\mathbb{R}^3$ .

One way to "see" orientation directly is the following:

- If you parameterize a space, you automatically "induce" an orientation on the image.
- If you want the other orientation on the image you will have to introduce a minus sign.
- If you reparameterize with the other orientation, you will see the minus sign in your calculations.

Here, we parameterize  $M$  via  $D$  twice, using 2 different orientations. Since  $M$  can only have 1 orientation, we will see the minus sign.

① Let  $\mathbb{X}: D \rightarrow M$ ,  $\mathbb{X}(s,t) = (x,y,z)$ ,  $x(s,t) = s$   
 $y(s,t) = t$   
 $z(s,t) = 0$



$$\text{Then } \int_M \omega = \iint_D \omega_{\mathbb{X}}(\mathbb{X}_s, \mathbb{X}_t) ds \wedge dt = \iint_M \vec{F} \cdot d\vec{S}$$

And

$$\int_M \omega = \iint_D \omega_{\mathbb{R}}(\mathbb{R}_s, \mathbb{R}_t) ds dt$$

$$= \iint_D \vec{F}(\mathbb{R}(s,t)) \cdot (\mathbb{R}_s \times \mathbb{R}_t) ds dt, \text{ where again}$$

$$\vec{F}(\mathbb{R}(s,t)) = \begin{bmatrix} 0 \\ 0 \\ f(s,t) \end{bmatrix}, \text{ and}$$

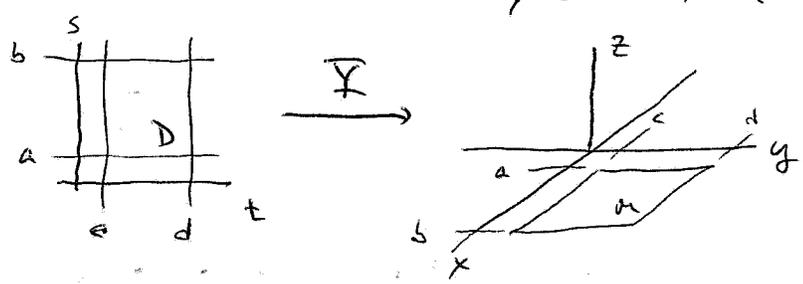
$$d\vec{S} = (\mathbb{R}_s \times \mathbb{R}_t) ds dt = \begin{bmatrix} \frac{\partial y}{\partial s} \\ \frac{\partial z}{\partial s} \\ \frac{\partial x}{\partial s} \end{bmatrix} ds dt, \text{ so}$$

$$= \iint_D f(s,t) \cdot \frac{\partial(x,y)}{\partial(s,t)} ds dt, \text{ where}$$

$$\frac{\partial(x,y)}{\partial(s,t)} = \begin{vmatrix} \frac{\partial x}{\partial s} & \frac{\partial x}{\partial t} \\ \frac{\partial y}{\partial s} & \frac{\partial y}{\partial t} \end{vmatrix} = \begin{vmatrix} 1 & 0 \\ 0 & 1 \end{vmatrix} = 1, \text{ so}$$

$$= \iint_D f(s,t) ds dt = \int_c^d \int_a^b f(s,t) ds dt.$$

② Now let  $\mathbb{F}: D \rightarrow M, \mathbb{F}(t,s) = (x,y,0),$   $x(t,s) = s$   
 $y(t,s) = t$   
 $z(t,s) = 0$



Here  $\int_M \omega = \iint_D \vec{F} \cdot d\vec{S} = \iint_D \omega_{\mathbb{R}}(\mathbb{R}_t, \mathbb{R}_s) dt ds$

$$\text{So } \int_M \omega = \iint_D \vec{F} \cdot d\vec{S} = \iint_D -\vec{F}(f(t,s)) \cdot (\mathbb{F}_t \times \mathbb{F}_s) dt ds, \text{ since}$$

$$d\vec{S} = (\mathbb{F}_t \times \mathbb{F}_s) dt ds = \begin{bmatrix} 0 \\ 0 \\ \frac{\partial(x,y)}{\partial(t,s)} \end{bmatrix} dt ds = \begin{bmatrix} 0 \\ 0 \\ |0 \ 1| \end{bmatrix} dt ds = \begin{bmatrix} 0 \\ 0 \\ -1 \end{bmatrix} dt ds$$

$$\text{e-d } \int_M \omega = - \iint_D f(s,t) \cdot \frac{\partial(x,y)}{\partial(t,s)} dt ds$$

$$= - \iint_D f(s,t) (-1) dt ds = \iint_D f(s,t) dt ds.$$

Hence there are 2 minus signs here that cancel out: one from the orientation mismatch between  $D$  and  $M$  and the other from the antisymmetry of the form.

Notes ① Of course, this generalizes to higher order forms in higher dimensional spaces, and Fubini still holds over cuboidal regions.

② If the orientation on  $M$  doesn't matter, then the one given by the parameterization (the induced one) is the default.

Notation

For  $\omega = \sum F_{i_1, \dots, i_n} dx_{i_1} \wedge \dots \wedge dx_{i_n}$   
a differential  $n$ -form in  $\mathbb{R}^m$ ,  $m \geq n$ ,

$$\int_M \omega = \int \dots \int_M \sum F_{i_1, \dots, i_n} dx_{i_1} \wedge \dots \wedge dx_{i_n},$$

$\underbrace{\hspace{10em}}_{n \text{ intervals}}$

where  $M$  is a  $n$ -dimensional region in  $\mathbb{R}^m$ .

(The dimension of the form and the space must agree).

~~(The indices  $i_1, \dots, i_n$  are only natural numbers, and the~~

Def. ① Let  $f: D \subset \mathbb{R}^n \rightarrow \mathbb{R}$  be  $C^1$ . Then the exterior derivative of  $f$ , denoted  $df$ , is the 1-form

$$df = \frac{\partial f}{\partial x_1} dx_1 + \dots + \frac{\partial f}{\partial x_n} dx_n = \nabla f \cdot d\vec{x}$$

② For  $f: D \subset \mathbb{R}^n \rightarrow \mathbb{R}$ , ~~is a~~  $C^1$ , we call  $f$  a 0-form.

So the exterior derivative of a 0-form is a 1-form.

Def (cont'd.)

③ Let  $\omega = \sum F_{i_1, \dots, i_n} dx_{i_1} \wedge \dots \wedge dx_{i_n}$  be a diff.  $n$ -form. Then

$$d\omega = \sum d(F_{i_1, \dots, i_n}) \wedge dx_{i_1} \wedge \dots \wedge dx_{i_n}$$

is the exterior derivative of  $\omega$  and is a diff.  $(n+1)$ -form.

Here, we wedge the differentiable 1-form  $dF_{i_1, \dots, i_n}$  of each coord function  $F_{i_1, \dots, i_n}$  and simplify (with lots of cancellations).

ex Let  $\omega = x^2y dx - x dy$  be a 1-form on  $\mathbb{R}^2$ .

$$\text{Then } d\omega = d(x^2y) \wedge dx - d(x) \wedge dy$$

$$= (2xy dx + x^2 dy) \wedge dx - dx \wedge dy$$

$$= 2xy \cancel{dx} \wedge dx + x^2 dy \wedge dx - dx \wedge dy$$

$$= -(1+x^2) dx \wedge dy.$$

Q: What is  $d(d\omega)$ ?

(Hint: Is it possible to have a 3-form on  $\mathbb{R}^2$ ?)

ex: Let  $f: \mathbb{R}^3 \rightarrow \mathbb{R}$ ,  $f(x, y, z) = x^2 y e^{2z}$

Calculate  $df$  and  $d(df) = d^2 f$ .

Here,  $df = 2xy e^{2z} dx + x^2 e^{2z} dy + 2x^2 y e^{2z} dz$

And  $d(df) = d(2xy e^{2z}) \wedge dx + d(x^2 e^{2z}) \wedge dy + d(2x^2 y e^{2z}) \wedge dz$

$$\begin{aligned}
&= (2y e^{2z}) dx \wedge dx + (2x e^{2z}) dy \wedge dx + (4xy e^{2z}) dz \wedge dx \\
&\quad + (2x e^{2z}) dx \wedge dy + 0 dy \wedge dy + (2x^2 e^{2z}) dz \wedge dy \\
&\quad + (4xy e^{2z}) dx \wedge dz + (2x^2 e^{2z}) dy \wedge dz + (4x^2 y e^{2z}) dz \wedge dz \\
&= 0
\end{aligned}$$

This is one of the features of exterior differentiation:

Proposition For  $\omega$  a  $k$ -form,  $d(dw) = d^2 \omega = 0$ .

pt. Mixed partials are equal for a  $C^1$ -function.

Other properties?

① If  $\omega$  is a  $k$ -form,  $\nu$  is a  $l$ -form, then

$$d(\omega \wedge \nu) = d\omega \wedge \nu + (-1)^{k+l} \omega \wedge d\nu$$

② exercise: Show  $d(d(\omega \wedge \nu)) = 0$ .

③ If  $k=l=0$ , then  $f \wedge g = fg$ , and this is just the product rule.

④ Stick to forms on  $\mathbb{R}^3$  (needs to be 3-dim).

$d(0\text{-form}) = \text{gradient}$

$d(1\text{-form}) = \text{curl}$  of coefficient vector field

$d(2\text{-form}) = \text{divergence}$  of coefficient vector field.

⑤ Only on  $\mathbb{R}^3$ , ~~is~~ 1-1 correspondence between

$\binom{3}{0} = \binom{3}{3} = 1$  ⑥ 0-forms and 3-forms:

$$f \longleftrightarrow f dx \wedge dy \wedge dz$$

⑦ 1-forms and 2-forms

$$\binom{3}{1} = \binom{3}{2} = 3$$

$$F_1 dx + F_2 dy + F_3 dz \longleftrightarrow F_1 dx \wedge dy + F_2 dx \wedge dz + F_3 dy \wedge dz.$$

Thm Let  $D \subset \mathbb{R}^k$  be a compact region w/ nonempty interior, and  $M = \mathbb{X}(D)$  be an oriented, parameterized  $k$ -dimensional hypersurface in  $\mathbb{R}^n$ ,  $n \geq k$ , with  $\partial M$   $\neq \emptyset$ , oriented compatibly.

For  $\omega$  a  $(k-1)$ -form defined on an open set in  $\mathbb{R}^n$  containing  $M$ , we have

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


---

Notes (1) Called Generalized Stokes's Thm.

(2) If  $\partial M = \emptyset$ , then  $\int_{\partial M} \omega = 0$ .

(integrating over the empty set).

③ Let  $k=n=3$ . The thm of Gauss.

Here,  $D = M$  a bounded closed region in  $\mathbb{R}^3$ ,

$$\text{and } \omega = F_1(x) dy \wedge dz + F_2(x) dz \wedge dx + F_3(x) dx \wedge dy$$

Parameterize  $\partial M$  via  $\vec{x}: \mathbb{R} \subset \mathbb{R}^2 \rightarrow \mathbb{R}^3$  w/  $\vec{x}(s,t) = \partial M$

$$\text{Then } \int_{\partial M} \omega = \iint_{\mathbb{R}} \vec{F}(\vec{x}(s,t)) \cdot d\vec{S}, \text{ for } \vec{F} = \begin{bmatrix} F_1 \\ F_2 \\ F_3 \end{bmatrix}, d\vec{S} = \begin{bmatrix} dy \wedge dz \\ dz \wedge dx \\ dx \wedge dy \end{bmatrix}$$

$$= \iint_{\mathbb{R}} \vec{F}(\vec{x}(s,t)) \cdot \vec{N}(s,t) ds$$

$$\text{where } d\vec{S} = \vec{N}(s,t) ds = \begin{bmatrix} \frac{\partial(y,z)}{\partial(s,t)} \\ \frac{\partial(z,x)}{\partial(s,t)} \\ \frac{\partial(x,y)}{\partial(s,t)} \end{bmatrix} ds$$

$$= \iint_{\mathbb{R}} F_1(\vec{x}(s,t)) \frac{\partial(y,z)}{\partial(s,t)} ds dt + \dots = \boxed{\text{RTS (Gauss)}}$$

$$\begin{aligned} \text{And } \int_M d\omega &= \int_M d(F_1 dy \wedge dz + F_2 dz \wedge dx + F_3 dx \wedge dy) \\ &= \int_M \left( \frac{\partial F_1}{\partial x} dx \wedge dy \wedge dz + \frac{\partial F_1}{\partial y} dy \wedge dy \wedge dz + \frac{\partial F_1}{\partial z} dz \wedge dy \wedge dz \right) \\ &\quad + \left( \frac{\partial F_2}{\partial x} dx \wedge dz \wedge dx + \frac{\partial F_2}{\partial y} dy \wedge dz \wedge dx + \frac{\partial F_2}{\partial z} dz \wedge dz \wedge dx \right) \\ &\quad + \left( \frac{\partial F_3}{\partial x} dx \wedge dx \wedge dy + \frac{\partial F_3}{\partial y} dy \wedge dx \wedge dy + \frac{\partial F_3}{\partial z} dz \wedge dx \wedge dy \right) \\ &= \int_M \left( \frac{\partial F_1}{\partial x} + \frac{\partial F_2}{\partial y} + \frac{\partial F_3}{\partial z} \right) dx \wedge dy \wedge dz = \int_M (d\omega \vec{F}) dV \\ &= \boxed{\text{RTS (Gauss)}} \end{aligned}$$

(4) Let  $k=2, n=3$ . Re Thm of Stokes's.

Here  $D \subset \mathbb{R}^2$  is a compact region, with  $M \subset \mathbb{R}^3$  an oriented parametrized surface in 3-space,  $\partial M$  a finite set of closed curves oriented compatibly.

For  $\omega = F_1 dx + F_2 dy + F_3 dz$  a 1-form in  $\mathbb{R}^3$ ,

$$\begin{aligned} \text{Then } \int_{\partial M} \omega &= \int_{\vec{c}} \vec{F}(\vec{c}(t)) \cdot d\vec{s}, \text{ where } \vec{c}: I \rightarrow \partial M \\ &\text{and } d\vec{s} = \begin{bmatrix} dx \\ dy \\ dz \end{bmatrix} \\ &= \int_I \vec{F}(\vec{c}(t)) \cdot \vec{c}'(t) dt = \boxed{\text{RHS (Stokes)}} \end{aligned}$$

$$\begin{aligned} \text{And } \int_M d\omega &= \int_M d(F_1 dx + F_2 dy + F_3 dz) \\ &= \int_M \left( \frac{\partial F_1}{\partial x} dx + \frac{\partial F_1}{\partial y} dy + \frac{\partial F_1}{\partial z} dz \right) \wedge dx \\ &\quad + \left( \frac{\partial F_2}{\partial x} dx + \frac{\partial F_2}{\partial y} dy + \frac{\partial F_2}{\partial z} dz \right) \wedge dy \\ &\quad + \left( \frac{\partial F_3}{\partial x} dx + \frac{\partial F_3}{\partial y} dy + \frac{\partial F_3}{\partial z} dz \right) \wedge dz \\ &= \int_M \left( \frac{\partial F_3}{\partial y} - \frac{\partial F_2}{\partial z} \right) dy \wedge dz + \left( \frac{\partial F_1}{\partial z} - \frac{\partial F_3}{\partial x} \right) dz \wedge dx \\ &\quad + \left( \frac{\partial F_2}{\partial x} - \frac{\partial F_1}{\partial z} \right) dx \wedge dy \\ &= \int_M \nabla \times \vec{F} \cdot d\vec{S} = \boxed{\text{LHS (Stokes)}} \end{aligned}$$

⑤ Let  $k=n=2$ . The thm of Green.

Here,  $D \subset \mathbb{R}^2$  is a compact region w/ boundary

$$\partial D \text{ in } \mathbb{R}^2, \text{ and } \omega = \sum_{i=1}^2 F_i dx_i = \vec{F} \cdot d\vec{s}$$

Parameterize  $\partial D$  as  $\vec{c}: [a,b] \rightarrow \mathbb{R}^2$

$$\text{Then } \int_{\partial D} \omega = \int_{\vec{c}} \vec{F}(\vec{c}(t)) \cdot d\vec{s} = \int_I \vec{F}(\vec{c}(t)) \cdot \vec{c}'(t) dt$$

$$= \int_I F_1 dx + F_2 dy = \boxed{\text{RHS (Green)}}$$

$$\text{And } \int_D d\omega = \int_D d\left(\sum_{i=1}^2 F_i dx_i\right) = \int_D \sum_{i=1}^2 dF_i \wedge dx_i$$

$$= \int_D \left(\frac{\partial F_1}{\partial x} dx + \frac{\partial F_1}{\partial y} dy\right) \wedge dx + \left(\frac{\partial F_2}{\partial x} dx + \frac{\partial F_2}{\partial y} dy\right) \wedge dy$$

$$= \int_D \left(\frac{\partial F_2}{\partial x} - \frac{\partial F_1}{\partial y}\right) dx \wedge dy = \text{LHS (Green)}.$$

⑥ Let  $k=n=1$ .

Here,  $\omega = a$  continuous form = 0-form

and  $D=M = \text{interval } [a,b] = I$ .

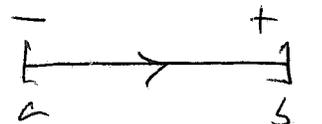
so  $\partial D = \{a,b\} = 2 \text{ pts}$ ,  $\omega = f|_I$ .

$\int_{\partial D} \omega =$  adding up all values of  $f(x)$  on the set of pts  $\{a,b\}$ , oriented compatibly with  $I$ :

$$= f(b) - f(a)$$

(Here, if  $A$  is a discrete set of pts,  $\int_A f = \sum f(c)$ .

but each pt must be oriented, and with

  $f(c)$  is negative).

$$\text{And } \int_D d\omega = \int_I df = \int_a^b f'(x) dx.$$

$$\text{Here } \int_{\partial D} \omega = f(b) - f(a) = \underbrace{\int_a^b f'(x) dx}_{\text{Fundamental Thm of Calculus}} = \int_D d\omega$$

Fundamental Thm of Calculus.

Generalized Stokes is the Fundamental Thm of Calculus in vector Calculus (dimensionless).