

## GEOMETRY II: FINAL

MAY 15

(1) [12 points] Consider the *geodesic normal coordinate* at  $p$ :

$$(x^1, \dots, x^n) \mapsto \exp_p \left( \sum_{k=1}^n x^k e_k \right) \quad (\spadesuit)$$

where  $\{e_i\}$  is an orthonormal basis for  $T_p M$ . Calculate the series expansion of  $g_{ij}(x)$  up to the quadratic term.

Here is the recipe:

- (a)  $g_{ij}(\mathbf{x}_0) = \langle \frac{\partial}{\partial x^i}, \frac{\partial}{\partial x^j} \rangle$  at  $\mathbf{x}_0$ . Recall that  $\frac{\partial}{\partial x^i}$  mean the tangent of the coordinate curves under the parametrization  $(\spadesuit)$ . That is to say,  $\frac{\partial}{\partial x^i}$  at  $\mathbf{x}_0$  actually is the tangent vector

$$\left. \frac{d}{ds} \right|_{s=0} \exp_p \left( \left( \sum_{k=1}^n x_0^k e_k \right) + s e_i \right) .$$

- (b) When  $\mathbf{x}_0 = \mathbf{0}$ , we have seen that  $(\exp_p)_*|_{\mathbf{0}}$  is the identity map, and thus  $\frac{\partial}{\partial x^i}|_{\mathbf{0}} = e_i$ . It follows that  $g_{ij}(\mathbf{0}) = \delta_{ij}$ .
- (c) Now, suppose that  $\mathbf{x}_0 \neq \mathbf{0}$ . Let  $\gamma_0(t)$  be the radial geodesic  $\exp_p(t(\sum_{k=1}^n x_0^k e_k))$ . Parallel transport  $\{e_k\}$  along  $\gamma_0(t)$ . This gives an *orthonormal* basis for  $TM|_{\gamma_0(t)}$ . Still denote them by  $\{e_k\}$ .
- (d) Try to interpret  $\frac{\partial}{\partial x^i}|_{\mathbf{x}_0}$  as a *Jacobi field*. Let

$$\gamma(t, s) = \exp_p \left( t \left[ \left( \sum_{k=1}^n x_0^k e_k \right) + s e_i \right] \right) .$$

Then,  $V(t) = \frac{\partial \gamma}{\partial s}|_{s=0}$  is a Jacobi field. A direct calculation shows that  $V(0) = 0$  and  $V(1) = \frac{\partial}{\partial x^i}|_{\mathbf{x}_0}$ . Also, from parallelity,  $\frac{\partial \gamma_0}{\partial t} = \sum_{k=1}^n x^k e_k$ .

- (e) Write  $V(t) = \sum_{k=1}^n v^k(t) e_k$ . Note that

$$\begin{aligned} f(1) &= f(0) + \int_0^1 f'(t) dt \\ &= f(0) + f'(0) + \int_0^1 (1-t) f''(t) dt \\ &= f(0) + f'(0) + \frac{1}{2} f''(0) + \frac{1}{2} \int_0^1 (1-t)^2 f'''(t) dt \\ &= f(0) + f'(0) + \frac{1}{2} f''(0) + \frac{1}{6} f'''(0) + \frac{1}{6} \int_0^1 (1-t)^3 f^{(4)}(t) dt . \end{aligned}$$

(f) Denote  $\frac{\partial \gamma_0}{\partial t} = \sum_{k=1}^n x^k e_k$  by  $T$ . Recall the Jacobi field equation:

$$\nabla_T \nabla_T V = R(T, V)T .$$

It follows that

$$\nabla_T \nabla_T \nabla_T V = (\nabla_T R)((T, V)T) + R(T, \nabla_T V)T$$

where the geodesic equation  $\nabla_T T \equiv 0$  has been used.

(2) [4+4+4+8 points] Along a geodesic  $\gamma(t)$ , a point  $q = \gamma(t_0)$  is said to be a *conjugate point* of  $p = \gamma(0)$  along  $\gamma$  if there exists a non-trivial Jacobi fields,  $J(t)$ , along  $\gamma|_{[0, t_0]}$  such that  $J(0) = 0 = J(t_0)$ . A typical example is the north and south poles of a round sphere.

Note that if  $q$  is not conjugate to  $p$  along  $\gamma|_{[0, t_0]}$ , any Jacobi field  $J(t)$  on it is uniquely determined by  $J(0)$  and  $J(t_0)$ . Thus, we may replace the initial velocity  $(\nabla_{\frac{\partial \gamma}{\partial t}} V)|_{t=0}$  by the condition  $V(t_0)$ .

- (a) Write  $\gamma(t) = \exp_p(t\mathbf{v})$  for  $\mathbf{v} \in T_p M$ . Show that  $q$  is conjugate to  $p$  if and only if  $q$  is a singular value of  $\exp_p : T_p M \rightarrow M$ .
- (b) Denote  $\frac{\partial \gamma}{\partial t}$  by  $T$ . For a Jacobi field  $J(t)$ , show that

$$\langle T, J \rangle = \langle T, J \rangle|_{t=0} + \langle T, \nabla_T J \rangle|_{t=0} \cdot t .$$

- (c) For two Jacobi fields,  $J$  and  $\tilde{J}$ , prove that

$$\langle \nabla_T J, \tilde{J} \rangle - \langle J, \nabla_T \tilde{J} \rangle \text{ is a constant .}$$

For a smooth vector field  $W(t)$  along a geodesic  $\gamma(t)$  ( $t \in [0, 1]$ ), define the *index form* by

$$\begin{aligned} I(W, W) &= \int_0^1 (|\nabla_T W|^2 + \langle R(W, T)W, T \rangle) dt \\ &= \langle \nabla_T W, W \rangle|_{t=0}^1 - \int_0^1 (\langle \nabla_T \nabla_T W - R(T, W)T, W \rangle) dt \end{aligned}$$

where  $T = \frac{\partial \gamma}{\partial t}$ . Up to some boundary terms, this is the *second variation* of the energy along  $W$ .

- (d) Suppose that there are no conjugate points to  $p = \gamma(0)$  along  $\gamma|_{[0, 1]}$ . Let  $W$  be a smooth vector field on  $\gamma$  with  $W(0) = 0$ . From the above discussion, there is a unique Jacobi field  $J(t)$  on  $\gamma|_{[0, 1]}$  such that  $J(0) = W(0) = 0$  and  $J(1) = W(1)$ . Prove that

$$I(J, J) \leq I(W, W)$$

and the equality holds only when  $W \equiv J$ .

Hint: Choose a basis  $\{E_k\}$  for  $T_qM$  where  $q = \gamma(1)$ . Extend them as a Jacobi field over  $\gamma$  by requiring them to vanish at  $p = \gamma(0)$ . Denote them by  $E_k(t)$ . By the no-conjugate points assumption,  $\{E_k(t)\}$  is a basis for  $T_{\gamma(t)}M$  except at  $t = 0$ . One can argue that<sup>1</sup>

$$W = \sum_{k=1}^n f_k(t) E_k(t)$$

for some smooth functions  $f_k(t)$  over  $(0, 1)$ , where  $f_k(0) = 0$  and  $\lim_{t \rightarrow 0^+} (f_k)'$  exists.

Now,

$$J = \sum_{k=1}^n f_k(1) E_k,$$

and

$$I(J, J) = \langle \nabla_T J, J \rangle|_{t=0}^1 = \sum_{k, \ell=1}^n f_k(1) f_\ell(1) \langle E'_k(1), E_\ell(1) \rangle$$

where  $E'_k$  means  $\nabla_T E_k$ . Note that  $\nabla_T W = \sum_{k=1}^n (f'_k E_k + f_k E'_k)$ . What can you say about

$$I(W, W) - I(J, J) - \int_0^1 \left| \sum_{k=1}^n f'_k E_k \right|^2 dt ?$$

Remark:

- This can be used to show that after a conjugate point, the geodesic is no longer length minimizing [CE, §1.8].
- Also, with some positivity condition on the curvature, the conjugate points must occur after a certain length, and one can conclude a bound on the diameter of  $(M, g)$  [CE, §1.9].

(3) [5+5 points] Given a vector field  $U$ , define its *Lie derivative* on a 1-form  $\alpha$  by

$$(\mathcal{L}_U \alpha)|_p = \frac{d}{dt} \Big|_{t=0} \varphi_t^*(\alpha) = \lim_{t \rightarrow 0} \frac{\varphi_t^*(\alpha|_{\varphi_t(p)}) - \alpha|_p}{t} \quad (\clubsuit)$$

where  $\varphi_t$  is the one-parameter family of diffeomorphisms generated by  $U$ . Note that both terms in the numerators are elements in  $T_p^*M$ , and the subtraction can be performed. This is not a connection; it depends on the behavior of  $U$  on an open neighborhood of  $p$ .

---

<sup>1</sup>by the fact that  $\nabla_T E_k|_{t=0} \neq 0$  and considering  $\frac{1}{t} E_k(t)$

Choose a coordinate chart  $\{x^i\}$  on a neighborhood of  $p$ . Write  $U = u^i(x) \frac{\partial}{\partial x^i}$ . The map  $\varphi_t$  locally is given by  $\varphi^i(\mathbf{x}; t)$  where

$$\frac{d}{dt} \varphi^i(\mathbf{x}; t) = u^i(\varphi(\mathbf{x}; t)) \quad \text{and} \quad \varphi^i(\mathbf{x}; 0) = x^i .$$

For any 1-form  $\alpha = \alpha_i(\mathbf{x}) dx^i$ ,

$$\varphi_t^* \alpha = \alpha_i(\varphi(\mathbf{x}; t)) \frac{\partial \varphi^i(\mathbf{x}; t)}{\partial x^j} dx^j .$$

It follows that

$$\frac{d}{dt} \varphi_t^* \alpha = \left( \frac{\partial \alpha_i(\mathbf{u})}{\partial u^k} \frac{\partial \varphi^k}{\partial t} \right) \frac{\partial \varphi^i(\mathbf{x}; t)}{\partial x^j} dx^j + \alpha_i(\varphi(\mathbf{x}; t)) \frac{\partial^2 \varphi^i(\mathbf{x}; t)}{\partial t \partial x^j} dx^j$$

where  $u^k$  stands for the formal variable  $\varphi^k(\mathbf{x}; t)$ . At  $t = 0$ ,  $u^k = x^k$ . Therefore,

$$\left. \frac{d}{dt} \right|_{t=0} \varphi_t^* \alpha = \frac{\partial \alpha_i}{\partial x^k} u^k dx^i + \alpha_i \frac{\partial u^i}{\partial x^j} dx^j .$$

Now, suppose that there is another vector field  $V = v^j \frac{\partial}{\partial x^j}$ . Recall that

$$[U, V] = u^i \frac{\partial v^j}{\partial x^i} \frac{\partial}{\partial x^j} - v^i \frac{\partial u^j}{\partial x^i} \frac{\partial}{\partial x^j} .$$

We compute

$$\begin{aligned} (\mathcal{L}_U \alpha)(V) + \alpha(\mathcal{L}_U V) &= \frac{\partial \alpha_i}{\partial x^k} u^k v^i + \alpha_i \frac{\partial u^i}{\partial x^j} v^j + \alpha_j u^i \frac{\partial v^j}{\partial x^i} - \alpha_j v^i \frac{\partial u^j}{\partial x^i} \\ &= u^k \frac{\partial(\alpha_i v^i)}{\partial u^k} = U(\alpha(V)) . \end{aligned}$$

That is to say, it obeys a Leibniz rule. One can similarly use ( $\clubsuit$ ) to define Lie derivative on sections of  $\otimes^k T^*M$  as well, and it also obey the Leibniz rule. In particular, for  $S \in \Gamma(T^*M \otimes T^*M)$ ,

$$(\mathcal{L}_U S)(V_1, V_2) = U(S(V_1, V_2)) - S(\mathcal{L}_U V_1, V_2) - S(V_1, \mathcal{L}_U V_2) .$$

- (a) A vector field  $U$  is called a *Killing vector field* if it is infinitesimally an isometry, namely,

$$\left. \frac{d}{dt} \right|_{t=0} \varphi_t^* g = 0 .$$

Show that  $U$  is a Killing vector field if and only if

$$\langle \nabla_{V_1} U, V_2 \rangle + \langle \nabla_{V_2} U, V_1 \rangle = 0$$

for any two vector fields  $V_1, V_2$ .

- (b) Suppose that  $U$  is a Killing vector field, and  $\gamma$  is a geodesic. Prove that  $U|_\gamma$  is a Jacobi field.

Remark: This is intuitively true.  $U$  shall generate isometries, which send geodesics to geodesics. Therefore, it must be a variational field of geodesics of  $\gamma$ .

- (4) [5+5+4 points] For a vector field  $U$ , define its *divergence* to be the function

$$\text{tr}(V \mapsto \nabla_V U) .$$

In terms of coordinate, it reads

$$\text{div}(U) = \frac{\partial U^i}{\partial x^i} + \Gamma_{ji}^j U^i .$$

- (a) Prove that if the one-parameter family of diffeomorphisms preserves the volume form,

$$\varphi_t^*(\sqrt{\det g_{ij}} dx^1 \wedge \cdots \wedge dx^n) = \sqrt{\det g_{ij}} dx^1 \wedge \cdots \wedge dx^n \quad \text{for any } t ,$$

then  $\text{div}(U) \equiv 0$ .

- (b) Show that

$$\text{div}(U) \sqrt{\det g_{ij}} dx^1 \wedge \cdots \wedge dx^n = d \left( \iota(U) \sqrt{\det g_{ij}} dx^1 \wedge \cdots \wedge dx^n \right) .$$

- (c) Check that a Killing vector field must be divergence free,  $\text{div}(U) \equiv 0$ .