

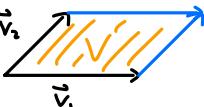
5.7 Integration on Manifolds

Want: coordinate independent integral on M

Idea, e.g., for $\bar{B} \subset \mathbb{R}^n$ the closed unit ball: Just integrate $f: \bar{B} \rightarrow \mathbb{R}$, e.g., $f(x) = 1$ (constant fct.): $\int_{\bar{B}} f dV = \text{Vol}(\bar{B})$, but this is clearly not invariant under coordinate transformations.

Better: Covector fields take at each $p \in M$ tangent vectors, linearly, i.e., the longer the tangent vector the longer the result.

Furthermore: "Signed volumes" are given, e.g., by the determinant in \mathbb{R}^n .

E.g.  Volume $V = \det(\vec{v}_1, \vec{v}_2)$, which is an alternating tensor

Properties we want:

- scaling one vector by λ scales the volume by λ
- $\text{vol}(\vec{v}_1 + \vec{v}_1, \vec{v}_2, \dots) = \text{vol}(\vec{v}_1, \vec{v}_2, \dots) + \text{vol}(\vec{v}_1, \vec{v}_2, \dots)$
- $\text{vol}(\vec{v}_1, \vec{v}_1, \dots) = 0$

} multilinear

\Rightarrow want alternating covariant k -tensors

Let us start 1-forms w on $[a, b] \subset \mathbb{R}$, i.e., $w_t = f(t)dt$.

Then we def.

$$\int_{[a,b]} w := \int_a^b f(t) dt$$

usual Riemann (or Lebesgue) integral

More generally, let us consider a domain of integration $\mathcal{D} \subset \mathbb{R}^n$ (i.e., \mathcal{D} bounded, $\partial\mathcal{D}$ measure 0)

(let $w \in \Omega^n(\bar{\mathcal{D}})$ (n -form), i.e., $w = f dx^1 \wedge \dots \wedge dx^n$
 ↳ smooth (or cont. is enough))

Then we def.

$$\int_{\mathcal{D}} w = \int_{\mathcal{D}} f dx^1 \wedge \dots \wedge dx^n := \underbrace{\int_{\mathcal{D}} f dx^1 \dots dx^n}_{\text{Riemann int.}} = \int_{\mathcal{D}} f dV$$

Important now: Invariance under coordinate transformations, or, more generally, pullbacks.

M, N oriented smooth manifolds

Def.: A (local) diffeomorphism $\phi: M \xrightarrow{\text{smooth}} N$ is called **orientation preserving** if for each $p \in M$, we have that $d\phi_p$ takes positively oriented bases of $T_p M$ to positively oriented bases of $T_{\phi(p)} N$.

Proposition: Let $\mathcal{D}, E \subset \mathbb{R}^n$ be open domains of integration, $\phi: \bar{\mathcal{D}} \rightarrow \bar{E}$ smooth (i.e., ϕ can be continued to a smooth map $\phi: U \rightarrow V$, with U, V open) and orientation-preserving diffeomorphism from $\mathcal{D} \rightarrow E$, w an n -form on E . Then

$$\int_{\mathcal{D}} \phi^* w = \int_E w.$$

Note: $\int_E \phi^* w = - \int_E w$ if ϕ orientation-reversing.

Proof: (y^1, \dots, y^n) coordinates on E , (x^1, \dots, x^n) coordinates on \mathcal{D} , $w = f dy^1 \wedge \dots \wedge dy^n$

$$\Rightarrow \int_{\mathcal{D}} w := \int_{\mathcal{D}} f dV = \int_{\mathcal{D}} (f \circ \phi) |\det D\phi| dV = \int_{\mathcal{D}} (f \circ \phi) (\det D\phi) dV$$

$\uparrow \mathcal{D}$ \uparrow Jacobian $\uparrow \mathcal{D}$
 change of variables orientation
 for Riemann int. preserving

$$= \int_{\mathcal{D}} (f \circ \phi) (\det D\phi) dx^1 \wedge \dots \wedge dx^n = \int_{\mathcal{D}} \phi^* w$$

\uparrow pullback formula

□

Next: Let M be an oriented smooth n -manifold.

First, suppose n -form w has compact support contained in one smooth chart (U, φ) (positively oriented).

Def.: The integral of w over M is

$$\int_M w := \int_{\varphi(U)} (\varphi^{-1})^* w$$

n -form on $\varphi(U) \subset \mathbb{R}^n$

Proposition: $\int_M w$ does not depend on choice of smooth chart.

Proof: Take smooth charts $(U, \varphi), (\tilde{U}, \tilde{\varphi})$, s.t. $\text{supp } w \subset U \cap \tilde{U}$

$\Rightarrow \tilde{\varphi} \circ \varphi^{-1}$ orientation-preserving diffeomorphism (if both charts are pos./neg. oriented)

$$\begin{aligned} \int_{\tilde{\varphi}(\tilde{U})} (\tilde{\varphi}^{-1})^* w &= \int_{\tilde{\varphi}(U \cap \tilde{U})} (\tilde{\varphi}^{-1})^* w = \int_{\varphi(\tilde{U} \cap U)} (\tilde{\varphi} \circ \varphi^{-1})^* (\tilde{\varphi}^{-1})^* w = \int_{\varphi(\tilde{U} \cap U)} (\varphi^{-1})^* (\tilde{\varphi})^* (\tilde{\varphi}^{-1})^* w \\ &\quad \uparrow \quad \text{previous proposition} \\ &= \int_{\varphi(U)} (\varphi^{-1})^* w \end{aligned} \quad \square$$

Next: w compactly supported n -form on M

- $\{U_i\}$ finite open cover of $\text{supp } w$ (with positively oriented charts (U_i, φ_i))
- $\{\psi_i\}$ a smooth partition of unity (subordinate to $\{U_i\}$)

Def.:

$$\int_M w := \sum_i \int_{U_i} \psi_i w$$

well-def. on single chart (U_i, φ_i)

Proposition: The def. of $\int_M w$ is independent of the choice of open cover or partition of unity.

Proof: Let $\{\tilde{U}_j\}$ be another finite open cover of $\text{supp } w$ with domains of positively oriented smooth charts, and let $\{\tilde{\psi}_j\}$ be a subordinate partition of unity.

$$\Rightarrow \sum_i \left(\int_M (\sum_j \tilde{\psi}_j) \psi_i w \right) = \sum_i \int_M (\sum_j \tilde{\psi}_j) \psi_i w = \sum_i \sum_j \int_M \underbrace{\tilde{\psi}_j \psi_i w}_{\text{compactly supported in a single smooth chart}} \\ \Rightarrow \text{independent of chart from previous proposition}$$

But also: $\sum_j \left(\int_M \tilde{\psi}_j w \right) = \sum_{i,j} \int_M \tilde{\psi}_j \psi_i w$, so results are the same. \square

Properties (HW): • linearity, orientation reversal ($\int_M w = -\int_{-M} w$), positivity (w pos. oriented $\Rightarrow \int_M w > 0$)

• diffeomorphism-invariance: $F: M \rightarrow N$ orientation-preserving diffeomorphism
 $\Rightarrow \int_M w = \int_N F^* w$

Computing integrals in practice: Divide M into suitable D_1, \dots, D_n .

Example: $M = \mathbb{R}^2 \setminus \{0\}$, $w = \frac{x dx - y dy}{x^2 + y^2}$, curve $\gamma: [0, 2\pi] \rightarrow M$, $\gamma(t) = \begin{pmatrix} \cos t \\ \sin t \end{pmatrix}$

$$= \frac{\partial \sin t}{\partial t} dt = \frac{\partial \cos t}{\partial t} dt \\ \Rightarrow \gamma^* w = \frac{\cos t (d\sin t) - \sin t (d\cos t)}{(\cos t)^2 + (\sin t)^2} = (\cos t)^2 dt + (\sin t)^2 dt = dt$$

$$\Rightarrow \int_M w = \int_{[0, 2\pi]} \gamma^* w := \int_{[0, 2\pi]} dt = 2\pi.$$