

N1101 Vector fields

- § 1.1 向量(場)的定義
- § 1.2 向量場的基底
- § 1.3 向量場的流線(flow)，積分曲線
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- § 1.5 covaritive derivative of a vector field
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§ 1.1 Definition of a vector on a manifold M

M 是一 C^∞ 流形， $p \in M$ ，設 U 是 p 的一個鄰域。

Smooth function $X_p : C^\infty(U) \rightarrow R$ 滿足

1. 線性 $X(af + bg) = a(Xf) + b(Xg)$
2. $X_p(fg) = (X_p f)g(p) + f(p)(X_p g)$

這樣的線性函數 X_p 稱為 M 上在 p 點的切向量。

亦即 Smooth 切向量 X 是從 $C^\infty(M)$ 到 $C^\infty(M)$ 的算子。

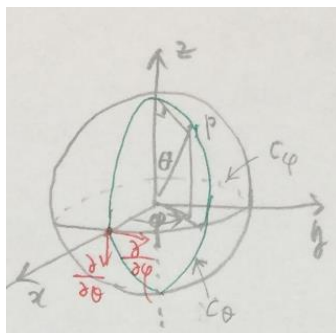
若 $f \in C^\infty(M)$ 則 $(Xf)(p) = X_p f$ 。

例如

$$X = y \frac{\partial}{\partial z} - z \frac{\partial}{\partial x}, f(x, y, z) = 2x^2 y + z \text{ 則 } X(f) = y - z(4xy) = y - 4xyz$$

§ 1.2 過 p 點的切向量全體稱為切空間，記為 $T_p M$ 。

$T_p M = \left\{ \frac{\partial}{\partial x^1}, \dots, \frac{\partial}{\partial x^n} \right\}$ 是一個 n 維的向量空間。



例 S^2

$\psi : (0, \pi) \times (-\pi, \pi) \rightarrow S^2$ given by

$$\psi(\theta, \varphi) = (\sin \theta \cos \varphi, \sin \theta \sin \varphi, \cos \theta)$$

Parameterizes a neighborhood of the point

$$(1, 0, 0) = \psi\left(\frac{\pi}{2}, 0\right)$$

Consequently, $\left(\frac{\partial}{\partial \theta}\right)_{(1,0,0)} = \dot{c}_\theta(0)$, $\left(\frac{\partial}{\partial \varphi}\right)_{(1,0,0)} = \dot{c}_\varphi(0)$, where

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$$c_\theta(t) = \psi\left(\frac{\pi}{2} + t, 0\right) = (\cos t, 0, -\sin t) ; c_\varphi(t) = \psi\left(\frac{\pi}{2}, t\right) = (\cos t, \sin t, 0)$$

Since c_θ and c_φ are curves in R^3 , $\left(\frac{\partial}{\partial\theta}\right)_{(1,0,0)}$ and $\left(\frac{\partial}{\partial\varphi}\right)_{(1,0,0)}$ can be identified with

the vectors $(0,0,-1)$ and $(0,1,0)$

§ 1.3 flow of a vector field and Lie derivative of a vector field

$\varphi: U \rightarrow M$ $\varphi_t(p) = \gamma(t), t \in (-\varepsilon, \varepsilon)$, where $\frac{d(\varphi_t(p))}{dt} = \frac{d\gamma}{dt} = X$, then φ_t is called the flow of vector field X .

φ_t is a 1-parameter group, $\varphi_t \circ \varphi_s(q) = \varphi_{t+s}(q)$, $\varphi_0 = \text{identity}$

Y is a C^∞ vector field, the Lie derivative of Y along X is $L_X Y = \lim_{t \rightarrow 0} \frac{(\varphi_{-t})_* Y - Y}{t}$

$$[X, Y] = \sum_i (XY^i - YX^i) \frac{\partial}{\partial x^i}, \text{ then } L_X Y = [X, Y]$$

例

$$1. X = -(x^2 + y^2 + z^2)^{-\frac{3}{2}} \left(x \frac{\partial}{\partial x} + y \frac{\partial}{\partial y} + z \frac{\partial}{\partial z} \right), Y = \frac{\partial}{\partial y}, r = (x^2 + y^2 + z^2)^{\frac{1}{2}}$$

求 $L_X Y =$

$$L_X Y = \sum_i (XY^i - YX^i) \frac{\partial}{\partial x^i}$$

$$XY^1 - YX^1 = \frac{\partial}{\partial y} \left((x^2 + y^2 + z^2)^{-\frac{3}{2}} x \right) = -3xyr^{-5}$$

$$XY^2 - YX^2 = \frac{\partial}{\partial y} \left((x^2 + y^2 + z^2)^{-\frac{3}{2}} y \right) = -3r^{-5} y^2 + r^{-3} = r^{-5} (r^2 - 3y^2)$$

$$XY^3 - YX^3 = \frac{\partial}{\partial y} \left((x^2 + y^2 + z^2)^{-\frac{3}{2}} z \right) = -3yzr^{-5}$$

$$\text{所以 } L_X Y = r^{-5} \left\{ -3xy \frac{\partial}{\partial x} + (r^2 - 3y^2) \frac{\partial}{\partial y} - 3yz \frac{\partial}{\partial z} \right\}$$

$$2. X = y \frac{\partial}{\partial z} - z \frac{\partial}{\partial y}, Y = z \frac{\partial}{\partial x} - x \frac{\partial}{\partial z}$$

(1) 求 X 的 flow φ_t , Y 的 flow ψ_t

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(2) 求 $[X, Y] =$ (3) 驗證 $L_X Y = \lim_{t \rightarrow 0} \frac{(\varphi_{-t})_* Y - Y}{t} = [X, Y]$

(1) $\frac{d\varphi_t(p)}{dt} = X_{\varphi_t(p)}, \varphi_{0(p)} = p$

$$\begin{cases} \dot{\varphi}_t^1(p) = X^1(\varphi_{t(p)}) = 0 \\ \dot{\varphi}_t^2(p) = X^2(\varphi_{t(p)}) = -\dot{\varphi}_t^3 \Rightarrow \varphi_t^1 = c, \ddot{\varphi}_t^2 = -\dot{\varphi}_t^3 = -\dot{\varphi}_t^2 \\ \dot{\varphi}_t^3(p) = X^3(\varphi_{t(p)}) = \varphi_t^2 \end{cases}$$

Then $\varphi_t^1 = C, \varphi_t^2 = A \cos t + B \sin t, \varphi_t^3 = A \sin t - B \cos t$ A, B, C are function of $p=(x, y, z)$ And $\varphi_0(x, y, z) = (x, y, z)$, so $C=x, A=y, B=-z$

$$\varphi_t(x, y, z) = (x, y \cos t - z \sin t, y \sin t + z \cos t)$$

$$\varphi_{-t}(x, y, z) = (x, y \cos t + z \sin t, -y \sin t + z \cos t) = (\hat{x}, \hat{y}, \hat{z}) \dots (*)$$

同理

$$\psi_t(x, y, z) = (x \cos t + z \sin t, y, -x \sin t + z \cos t)$$

(2) $[X, Y] = (XY^i - YX^i) \frac{\partial}{\partial^i} = y \frac{\partial}{\partial x} - x \frac{\partial}{\partial y}$

(3) $(\varphi_{-t})_* Y = Y$ (in coordinate $\hat{x}, \hat{y}, \hat{z}$)由(*)解出 $x = \hat{x}, y = \hat{y} \cos t - \hat{z} \sin t, z = \hat{y} \sin t + \hat{z} \cos t$

$$Y = z \frac{\partial}{\partial x} - x \frac{\partial}{\partial z} = (\hat{y} \sin t + \hat{z} \cos t) \frac{\partial}{\partial \hat{x}} - \hat{x} (\sin t \frac{\partial}{\partial \hat{y}} + \cos t \frac{\partial}{\partial \hat{z}}) \Big|_{at(\hat{x}, \hat{y}, \hat{z})}$$

Then $L_X Y = \frac{d}{dt} ((\varphi_{-t})_* Y)_{t=0}$

$$= (\hat{y} \cos t - \hat{z} \sin t) \frac{\partial}{\partial \hat{x}} - (\hat{x} \cos t) \frac{\partial}{\partial \hat{y}} + (\hat{x} \sin t) \frac{\partial}{\partial \hat{z}} \Big|_{t=0} = \hat{y} \frac{\partial}{\partial \hat{x}} - \hat{x} \frac{\partial}{\partial \hat{y}}$$

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Exercises

(1) $X = -(x^2 + y^2 + z^2)^{-\frac{3}{2}}(x \frac{\partial}{\partial x} + y \frac{\partial}{\partial y} + z \frac{\partial}{\partial z})$, $Y = -y \frac{\partial}{\partial x} + x \frac{\partial}{\partial y}$, find $L_X Y = 0$

(2) $X = \frac{\partial}{\partial x} + \frac{\partial}{\partial y} + x(y+1) \frac{\partial}{\partial z}$, $Y = \frac{\partial}{\partial x} + y \frac{\partial}{\partial z}$ 求

(a) $[X, Y] =$

(b) 求 X 的 flow φ_t 並驗證 $\frac{d}{dt}((\varphi_{-t})_* Y)|_{t=0} = [X, Y]$

$$[X, Y] = (XY^i - YX^i)\partial_i$$

$$= (XY^1 - YX^1)\frac{\partial}{\partial x} + (XY^2 - YX^2)\frac{\partial}{\partial y} + (XY^3 - YX^3)\frac{\partial}{\partial z}$$

$$(X^i = (1, 1, x(y+1)), Y^i = (1, 0, y))$$

$$XY^1 = X(1) = 0, YX^1 = Y(1) = 0$$

$$XY^2 = X(0) = 0, YX^2 = Y(0) = 0$$

$$XY^3 = X(y) = 1, YX^3 = Y(x(y+1)) = y+1$$

$$\text{所以 } [X, Y] = -y \frac{\partial}{\partial z}$$

以下求 X 的 flow φ_t , 並驗證 $\frac{d}{dt}((\varphi_{-t})_* Y)|_{t=0} = [X, Y]$

$$\dot{\varphi}_t^1 = 1, \dot{\varphi}_t^2 = 1, \varphi_0(x, y, z) = (x, y, z) \text{ 所以 } \varphi_t^1 = t + x, \varphi_t^2 = t + y$$

$$\dot{\varphi}_t^3 = (t+x)(t+y+1), \varphi_0^3 = z, \text{ 所以 } \varphi_t^3 = \frac{1}{3}t^3 + \frac{1}{2}(x+y+1)t^2 + x(y+1)t + z$$

$$\varphi_{-t}(x, y, z) = (-t+x, -t+y, -\frac{1}{3}t^3 + \frac{1}{2}(x+y+1)t^2 - x(y+1)t + z) = (\bar{x}, \bar{y}, \bar{z})$$

$$(\varphi_{-t})_* Y = Y \text{ (in coordinate of } (\bar{x}, \bar{y}, \bar{z}) \text{)},$$

由 chain rule

$$\partial_x = \frac{\partial \bar{x}}{\partial x} \partial_{\bar{x}} + \frac{\partial \bar{y}}{\partial x} \partial_{\bar{y}} + \frac{\partial \bar{z}}{\partial x} \partial_{\bar{z}} = \partial_{\bar{x}} + [\frac{1}{2}t^2 - (y+1)t] \partial_{\bar{z}}, \quad y+1 = \bar{y} + t + 1$$

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$$\partial_z = \frac{\partial x}{\partial z} \partial_x + \frac{\partial y}{\partial z} \partial_y + \frac{\partial z}{\partial z} \partial_z = \partial_z$$

$$\text{所以 } (\varphi_t)_* Y = \partial_x + \left[\frac{1}{2} t^2 - (y+t+1)t \right] \partial_z + (y+t) \partial_z$$

$$\frac{d}{dt} ((\varphi_t)_* Y)_{t=0} = -(y+1) \partial_z + \partial_z = -y \partial_z = [X, Y]_{at(x,y,z)}$$

$$\varphi_t(x, y, z) = (t+x, t+y, \frac{1}{3}t^3 + \frac{1}{2}t^2(x+y+1) + tx(y+1) + z)$$

$$3. \quad X_1 = y \frac{\partial}{\partial z} - z \frac{\partial}{\partial y}, X_2 = z \frac{\partial}{\partial x} - x \frac{\partial}{\partial z}, X_3 = x \frac{\partial}{\partial y} - y \frac{\partial}{\partial x}$$

(a) Compute $[X_i, X_j]$

(b) Show that $\text{span} \{X_1, X_2, X_3\}$ is a Lie subalgebra of $\mathcal{X}(R^3)$, isomorphic to

$$(R^3, X)$$

(c) Compute flows of X_i

$$(d) \quad \varphi_{i, \frac{\pi}{2}} \circ \varphi_{j, \frac{\pi}{2}} \neq \varphi_{j, \frac{\pi}{2}} \circ \varphi_{i, \frac{\pi}{2}} \text{ for } i \neq j$$

$$(e) \text{ Calculate } \frac{\partial}{\partial \varphi}(r) \text{ where } r = \sqrt{x^2 + y^2 + z^2}$$

解

$$(a) \quad [X_1, X_2] = -X_3, [X_1, X_3] = X_2, [X_2, X_3] = -X_1$$

(b) 假設 $V := \text{span}\{X_1, X_2, X_3\}$ with $[\cdot, \cdot]$

$$F: V \rightarrow R^3$$

$$F(aX_1 + bX_2 + cX_3) = (a, -b, c) \text{ is a bijective}$$

Show that it is a Lie algebra homeomorphism

$$\text{即 } F([X_i, X_j]) = \dots = F(X_i) \times F(X_j)$$

$$\text{例如 } F([X_1, X_2]) = F(-X_3) = (0, 0, -1)$$

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$$F(X_1) \times F(X_2) = (1, 0, 0) \times (0, -1, 0) = (0, 0, -1)$$

So F is a homomorphism, $\therefore V \cong (\mathbb{R}^3, X)$

$$(c) \varphi_{1,t}(x, y, z) = (x, y \cos t - z \sin t, y \sin t + z \cos t)$$

$$\varphi_{2,t}(x, y, z) = (x \cos t + z \sin t, y, -x \sin t + z \cos t)$$

$$\varphi_{3,t}(x, y, z) = (x \cos t - y \sin t, x \sin t + y \cos t, z)$$

(d) 略

$$(e) M_x(r) = -z \frac{\partial r}{\partial y} + y \frac{\partial r}{\partial z} = -z \times \frac{1}{2} (2y)(x^2 + y^2 + z^2)^{-\frac{1}{2}} + y \times \frac{1}{2} (2z)(x^2 + y^2 + z^2)^{-\frac{1}{2}} = 0$$