# Week 6

# 2.2 Vector fields

We briefly recall a key object in vector calculus.

**Definition 2.12** (Vector field) Let  $h_1, \ldots, h_n$  be real-valued functions on  $\mathbb{A}^n$ . A vector field **W** on  $\mathbb{A}^n$  is a function

$$\mathbf{W}(x_1,\ldots,x_n) = \tag{2.3}$$

that assigns to each point  $\mathbf{P} \in \mathbb{A}^n$  a tangent vector  $\mathbf{W}(\mathbf{P}) \in T_{\mathbf{P}}(\mathbb{A}^n)$ from its tangent space.

**Example 2.13** Let  $\mathbf{W}(x, y) =$ \_\_\_\_\_\_ be a vector field on  $\mathbb{A}^2$ . The vector field given by  $\mathbf{W}$  is in Figure 4. Here  $h_1(x, y) =$ \_\_\_\_\_ and  $h_2(x, y) =$ \_\_\_\_.

Wikipedia: gradient of f

Wikipedia: conservative

Wikipedia: vector field

Vector fields often arise in mathematics and physics in the following way. Let  $f \colon \mathbb{A}^n \to \mathbb{R}$  be a smooth function, the *gradient of* f is the vector field

 $\nabla f =$ 

A vector field that arises as the gradient of some function f is called a *conservative* vector field. Geometrically, the vector field  $\nabla f$  points in the direction in which f increases the most.

## Example 2.14 Define

$$f(x,y) = \frac{x^2 + y^2}{2}.$$

then  $\frac{\partial f}{\partial x} = \_$  and  $\frac{\partial f}{\partial y} = \_$ . Therefore  $\nabla f = \frac{\partial f}{\partial x} \mathbf{e}_x + \frac{\partial f}{\partial y} \mathbf{e}_y = \_$  is precisely the vector field  $\mathbf{W}$  defined in Example 2.13. Therefore  $\mathbf{W}$  is \_\_\_\_\_\_. Note that the vector field points in the direction that f increases the most, *i.e.*, orthogonally to the level sets.

Wikipedia: level set



Figure 3: The graph of the function  $f = \frac{x^2 + y^2}{2}$  with level sets shown below.

**Example 2.15** Is the vector field  $\widetilde{\mathbf{W}}(x, y) = -y\mathbf{e}_x + x\mathbf{e}_y$  (shown in Figure 4) is conservative?



Figure 4: Two vector fields in  $\mathbb{A}^2$ . The left is the conservative vector field  $\mathbf{W} = x\mathbf{e}_x + y\mathbf{e}_y$ . The right is the non-conservative vector field  $\widetilde{\mathbf{W}} = -y\mathbf{e}_x + x\mathbf{e}_y$ .

We briefly recall the notion of the directional derivative of a function. **Definition 2.16** (Directional derivative) Let f be a smooth function on  $\mathbb{A}^n$  and  $\mathbf{v} \in T_{\mathbf{P}}(\mathbb{A}^n)$  a tangent vector to a point  $\mathbf{P}$ . The *directional*  Wikipedia: directional derivative of f at **P** along **v**  derivative of f at  $\mathbf{P}$  along  $\mathbf{v}$  is

$$D_{\mathbf{v}}f(\mathbf{P}) = \tag{2.4}$$

More generally, if **W** is a vector field of the form (2.3) then the directional derivative of f along the vector field is

$$D_{\mathbf{W}}f = \tag{2.5}$$

where evaluating at **P** gives you the directional derivative  $D_{\mathbf{W}(\mathbf{P})}f(\mathbf{P})$ of f at **P** along  $\mathbf{W}(\mathbf{P})$ .

**Example 2.17** Consider again the function  $f = \frac{x^2+y^2}{2}$ . Its graph is given in Figure 3. For the vector field  $\mathbf{W}(x, y) = x\mathbf{e}_x + y\mathbf{e}_y$ , what is the directional derivative of f along  $\mathbf{W}$ ?

For the vector field  $\widetilde{\mathbf{W}}(x, y) = -y\mathbf{e}_x + x\mathbf{e}_y$ , what is the directional derivative of f along  $\widetilde{\mathbf{W}}$ ?

# 2.3 Differential 0-forms and 1-forms

#### 2.3.1 Definitions

Differential forms are a very powerful, and yet subtle, approach to multivariable calculus and differential geometry. Their purpose is to unify methods of integrating over curves, surfaces and multi-dimensional objects, as well as providing an approach that is independent of choosing coordinates in the space. Unfortunately, their full power is outside the scope of this course and will have to be covered in future courses. Instead, we intend to give an introduction to 0-forms and 1-forms, with an emphasis on how to compute with them, and leave the full gory details for later.

We shall begin by defining 0-forms and 1-forms. We note that the connection between them shall not be immediately apparent, but will be covered in Subsubsection 2.3.2.

**Definition 2.18** (0-form) A differential 0-form is a \_\_\_\_\_ real-valued function  $f: \mathbb{A}^n \to \mathbb{R}$ .

Before introducing differential 1-forms, we consider the following linear maps on the tangent space

$$\mathrm{d}x_i \colon T_\mathbf{P}(\mathbb{A}^n) \to \mathbb{R} \tag{2.6}$$

(2.7)

that maps a vector to its  $i^{\text{th}}$  entry. We call these *elementary forms*, and these are going to be our building blocks for differential 1-forms.

**Remark 2.19** The classical approach to calculus uses  $dx_i$  to denote an infinitesimal in the  $x_i$  coordinate direction. However, the modern viewpoint is that  $dx_i$  should not be an infinitesimal, rather an element of the tangent space in the  $x_i$  coordinate direction.

A linear functional f on a vector space V is a \_\_\_\_\_ map that maps to  $\mathbb{R}$ . Note that the elementary forms  $dx_i$  are linear functionals on  $T_{\mathbf{P}}(\mathbb{A}^n)$ , as are linear combinations of them.

**Definition 2.20** (1-form) Let  $g_1, \ldots, g_n$  be smooth real-valued functions on  $\mathbb{A}^n$ . A *differential* 1-form on  $\mathbb{A}^n$  is a function

$$\omega = \tag{2.8}$$

that associates to each point  $\mathbf{P} \in \mathbb{A}^n$  a linear functional  $\omega(\mathbf{P}, -)$  on its tangent space  $T_{\mathbf{P}}(\mathbb{A}^n)$ 

$$\omega(\mathbf{P},-)\colon T_{\mathbf{P}}\left(\mathbb{A}^n\right)\to\mathbb{R}$$
$$\mathbf{v}\mapsto$$

We shall sometimes denote this linear functional as  $\omega_{\mathbf{P}} := \omega(\mathbf{P}, -)$ .

**Example 2.21** Consider the 1-form  $\omega = xdx + ydy$  on  $\mathbb{A}^2$ . Then  $g_1(\mathbf{P}) = \_$  and  $g_2(\mathbf{P}) = \_$ . At the point  $\mathbf{P} = (2, 1)^{\mathsf{T}}$  we get the linear functional

$$\omega_{\mathbf{P}}(\mathbf{v}) = \omega(\mathbf{P}, \mathbf{v}) =$$

for  $\mathbf{v} = \begin{bmatrix} v_x \\ v_y \end{bmatrix} \in T_{\mathbf{P}} (\mathbb{A}^2).$ 

**Remark 2.22** Just by comparing definitions, we see that 1-forms and vector fields look like very similar objects. In fact, there is a correspondence between them via

Wikipedia: differential 0-form

Wikipedia: linear functional

Wikipedia: elementary forms

Equivalently, we can assume each  $g_i$  is a 0-form. Wikipedia: differential 1-form Vector fields and 1-forms are in fact *dual* objects, similar to the relationship between row and column vectors. Duality is an abstract but important concept that shows up in all area of mathematics.

Wikipedia: Duality in mathematics

Although we do not cover them in this course, we can define 2forms to be what we get if we differentiate a 1-form. By extension a k-form is what we get if we differentiate a (k - 1)-form. While they look very similar, we reiterate that they are different objects:

- A vector field assigns to every point a \_\_\_\_\_ of  $T_{\mathbf{P}}(\mathbb{A}^n)$ .
- A 1-form assigns to every point a \_\_\_\_\_\_
   on T<sub>P</sub> (A<sup>n</sup>).

#### 2.3.2 Differentiating 0-forms

What is the relationship between differential 0-forms and 1-forms? The answer is that we can \_\_\_\_\_\_ 0-forms via a differential map d to get 1-forms.



**Definition 2.23** (Differential of a 0-form) Let f be a 0-form on  $\mathbb{A}^n$ . We define the *differential of* f to be the 1-form

$$\mathrm{d}f = \tag{2.9}$$

You may have also come across df as the *total derivative* of f. From this viewpoint, 1-forms are generalisations of the total derivative, as not all 1-forms need be of the form df.

**Example 2.24** Consider the 0-form on  $\mathbb{A}^2$ 

$$f(x,y) = \frac{x^2 + y^2}{2}$$

What is the differential of f?

1-forms that can be obtained as the differential of a 0-form are particularly nice, especially when we begin integrating them.

**Definition 2.25** (Exact form) A 1-form  $\omega$  is called *exact* if there exists a 0-form f such that

As an example, note that the 1-form  $\omega$  from Example 2.21, is equal to the 1-form df from Example 2.24. As  $\omega = df$ , it is an exact 1-form.

Not all 1-forms are exact forms, just as not all vector fields are conservative.

Wikipedia: total derivative

Wikipedia: exact

**Proposition 2.26** Let  $\omega = g_1 dx_1 + \cdots + g_n dx_n$  be a 1-form on  $\mathbb{A}^n$ . If  $\omega$  is exact then

$$\frac{\partial g_i}{\partial x_j} = \frac{\partial g_j}{\partial x_i} \quad \forall 1 \le i, j \le n.$$
(2.10)

*Proof.*  $\omega$  is exact if and only if it is of the form  $\omega = df$  for some 0-form f, *i.e.*,  $g_i$  is of the form

$$g_i = \frac{\partial f}{\partial x_i}.$$

If we differentiate  $g_i$  with respect to some  $x_j$ , we see that

$$\frac{\partial g_i}{\partial x_j} = \frac{\partial}{\partial x_j} \left( \frac{\partial f}{\partial x_i} \right) = \frac{\partial}{\partial x_i} \left( \frac{\partial f}{\partial x_j} \right) = \frac{\partial g_j}{\partial x_i}.$$

This proposition is useful for trying to rule out whether a 1-form is exact: if condition (2.10) does not hold then it cannot be exact.

**Example 2.27** Consider the 1-form  $\omega = \lambda y dx + x dy$ . When is  $\omega$  exact?

**Remark 2.28** Recall that the purpose of differentiating a function is to give a linear approximation of it at a point. With exact forms, we can now shed some light on the geometric intuition behind 1-forms.

Consider again the 0-form  $f = \frac{x^2+y^2}{2}$  from Example 2.24. Its differential df = xdx + ydy assigns to the point  $\mathbf{P} = (1,1)^{\mathsf{T}}$  the linear functional

$$df(\mathbf{P},-)\colon T_{\mathbf{P}}\left(\mathbb{A}^n\right)\to\mathbb{R}$$
$$\mathbf{v}\mapsto$$

on the tangent space at **P**. Figure 5 shows the level sets of this linear functional on  $T_{\mathbf{P}}(\mathbb{A}^n)$ . However, we can also consider the level sets of f locally around **P**. We see that by comparing,  $df(\mathbf{P}, -)$  gives a linear approximation of f at **P**. This is essentially the purpose of differentiation.

With this intuition, we can think of an exact 1-form df as encoding the linear approximation of f at every point **P**. For a 1-form  $\omega$  is not exact, it is also encoding many "linear approximations" but there is no 0-form f that can approximated in this way.



Figure 5: The level sets of the function  $f = \frac{x^2 + y^2}{2}$  in  $\mathbb{A}^2$  on the left, and the level sets of the linear functional  $v_x + v_y$  in the tangent space  $T_{\mathbf{P}}(\mathbb{A}^2)$  for  $\mathbf{P} = (1, 1)^{\mathsf{T}}$  on the right.

### 2.3.3 Applying 1-forms to vector fields

We saw in the definition of 1-forms that if we fix a point  $\mathbf{P}$  and treat the tangent vectors as variables, then  $\omega(\mathbf{P}, -)$  is a linear functional. What happens when we fix the tangent vectors and vary the points?

To make this precise, consider a 1-form  $\omega$  and a vector field  ${\bf W}$  defined by

$$\omega = g_1(x_1, \dots, x_n) \mathrm{d}x_1 + \dots + g_n(x_1, \dots, x_n) \mathrm{d}x_n$$
$$\mathbf{W} = h_1(x_1, \dots, x_n) \mathbf{e}_1 + \dots + h_n(x_1, \dots, x_n) \mathbf{e}_n.$$

The vector field fixes a tangent vector  $\mathbf{W}(\mathbf{P})$  for each point  $\mathbf{P}$ . We can "apply"  $\omega$  to the vector field  $\mathbf{W}$  to define a function on  $\mathbb{A}^n$ 

$$\omega(-, \mathbf{W}) \colon \mathbb{A}^n \to \mathbb{R} \tag{2.11}$$

$$\mathbf{P} \mapsto$$
 (2.12)

Using the definition of a 1-form, we can simplify the expression for  $\omega(-, \mathbf{W})$  down to

$$\omega(-, \mathbf{W}) = g_1(x_1, \dots, x_n) dx_1(\mathbf{W}) + \dots + g_n(x_1, \dots, x_n) dx_n(\mathbf{W})$$
  
=  $g_1(x_1, \dots, x_n) h_1(x_1, \dots, x_n) + \dots$   
+  $g_n(x_1, \dots, x_n) h_n(x_1, \dots, x_n),$  (2.13)

as  $dx_i(\mathbf{W}) = h_i(x_1, \ldots, x_n).$ 

**Example 2.29** Consider the 1-form  $\omega =$  \_\_\_\_\_\_ and the vector field  $\mathbf{W} =$  \_\_\_\_\_\_. Applying equation (2.13), we see that

$$\omega(-, \mathbf{W}) = x \cdot (-y) + y \cdot x = 0.$$

This seems slightly anticlimactic, but we will show there is some nice

geometry going on in the background here.

Note that something particularly nice happens when  $\omega$  is exact. If  $\omega = df$ , then evaluating  $df(-, \mathbf{W})$  at **P** gives

$$df(-, \mathbf{W}) = \frac{\partial f}{\partial x_1} h_1 + \dots + \frac{\partial f}{\partial x_n} h_n = D_{\mathbf{W}} f,$$

the directional derivative of f along the vector field **W**. From this point of view, 1-forms are generalisations of directional derivatives of a function along a vector field.

**Example 2.30** Let us reconsider Example 2.29. Recall that  $\omega = df$  where  $f = \frac{x^2 + y^2}{2}$ , a function whose level sets are circles in the plane. The graph of f and the vector field **W** are shown again in Figure 4.

As  $\omega$  is exact, the geometric intuition is that  $\omega(-, \mathbf{W})$  is the directional derivative of f along  $\mathbf{W}$ . Note that a point moving around the vector field  $\mathbf{W}$  traces out a circle, and on these circles the value of f does not change. Therefore the directional derivative of f along  $\mathbf{W}$  is 0, lining up with our value of  $\omega(-, \mathbf{W})$ .



Figure 6: Recalling the 0-form  $f = \frac{x^2 + y^2}{2}$  and the vector field  $\mathbf{W} = -y\mathbf{e}_x + x\mathbf{e}_y$ .