2 The derivative

The derivative of a smooth map is an absolutely central topic in differential geometry. To make sense of the derivative, however, we must introduce the notion of tangent vector and, further, the space of all tangent vectors, known as the tangent bundle. In this section, we describe the tangent bundle intrinsically, without reference to any embedding of the manifold in a vector space.

2.1 The tangent bundle

The tangent bundle of an n-manifold M is a $2n$-manifold, called TM, naturally constructed in terms of M. As a set, it is fairly easy to describe, as simply the disjoint union of all tangent spaces. However we must explain precisely what we mean by the tangent space T_pM to $p \in M$.

Definition 2.1. Let $(U, \varphi), (V, \psi)$ be coordinate charts around $p \in M$. Let $u \in T_{\varphi(p)}\varphi(U)$ and $v \in T_{\psi(p)}\psi(V)$. Then the triples (U, φ, u), (V, ψ, v) are called equivalent when $D(\psi \circ \varphi^{-1})(\varphi(p)) : u \mapsto v$. The chain rule for derivatives $\mathbb{R}^n \longrightarrow \mathbb{R}^n$ guarantees that this is indeed an equivalence relation.

The set of equivalence classes of such triples is called the tangent space to p of M, denoted T_pM. It is a real vector space of dimension $\dim M$, since both $T_{\varphi(p)}\varphi(U)$ and $T_{\psi(p)}\psi(V)$ are, and $D(\psi \circ \varphi^{-1})$ is a linear isomorphism.

As a set, the tangent bundle is defined by

$$TM = \bigsqcup_{p \in M} T_pM, \tag{29}$$

and it is equipped with a natural surjective map $\pi : TM \longrightarrow M$, which is simply $\pi(X) = x$ for $X \in T_xM$.

We now give it a manifold structure in a natural way.

Proposition 2.2. *For an n-manifold M, the set TM has a natural topology and smooth structure which make it a $2n$-manifold, and make $\pi : TM \longrightarrow M$ a smooth map.*

Proof. Any chart (U, φ) for M defines a bijection

$$T\varphi(U) \cong U \times \mathbb{R}^n \longrightarrow \pi^{-1}(U) \tag{30}$$

via $(p, v) \mapsto (U, \varphi, v)$. Using this, we induce a smooth manifold structure on $\pi^{-1}(U)$, and view the inverse of this map as a chart $(\pi^{-1}(U), \Phi)$ to $\varphi(U) \times \mathbb{R}^n$.

given another chart (V, ψ), we obtain another chart $(\pi^{-1}(V), \Psi)$ and we may compare them via

$$\Psi \circ \Phi^{-1} : \varphi(U \cap V) \times \mathbb{R}^n \longrightarrow \psi(U \cap V) \times \mathbb{R}^n, \tag{31}$$

which is given by $(p, u) \mapsto ((\psi \circ \varphi^{-1})(p), D(\psi \circ \varphi^{-1})_p u)$, which is smooth. Therefore we obtain a topology and smooth structure on all of TM (by defining W to be open when $W \cap \pi^{-1}(U)$ is open for every U in an atlas for M; all that remains is to verify the Hausdorff property, which holds since points x, y are either in the same chart (in which case it is obvious) or they can be separated by the given type of charts. □

Remark 2.3. This is a more constructive way of looking at the tangent bundle: We choose a countable, locally finite atlas $\{(U_i, \varphi_i)\}$ for M and glue together $U_i \times \mathbb{R}^n$ to $U_j \times \mathbb{R}^n$ via an equivalence

$$(x, u) \sim (y, v) \ \Leftrightarrow \ y = \varphi_j \circ \varphi_i^{-1}(x) \ \text{ and } \ v = D(\varphi_j \circ \varphi_i^{-1})_x u, \tag{32}$$

and verify the conditions of the general gluing construction 1.14. The choice of a different atlas yields a canonically diffeomorphic manifold.

2.2 The derivative

A description of the tangent bundle is not complete without defining the derivative of a general smooth map of manifolds $f : M \longrightarrow N$. Such a map may be defined locally in charts (U_i, φ_i) for M and (V_α, ψ_α) for N as a collection of vector-valued functions $\psi_\alpha \circ f \circ \varphi_i^{-1} = f_{i\alpha} : \varphi_i(U_i) \longrightarrow \psi_\alpha(V_\alpha)$ which satisfy

$$(\psi_\beta \circ \psi_\alpha^{-1}) \circ f_{i\alpha} = f_{j\beta} \circ (\varphi_j \circ \varphi_i^{-1}). \tag{33}$$

Differentiating, we obtain

$$D(\psi_\beta \circ \psi_\alpha^{-1}) \circ Df_{i\alpha} = Df_{j\beta} \circ D(\varphi_j \circ \varphi_i^{-1}). \tag{34}$$

Equation 34 shows that $Df_{i\alpha}$ and $Df_{j\beta}$ glue together to define a map $TM \longrightarrow TN$. This map is called the derivative of f and is denoted $Df : TM \longrightarrow TN$. Sometimes it is called the "push-forward" of vectors and is denoted f_*. The map fits into the commutative diagram

$$\begin{array}{ccc} TM & \xrightarrow{Df} & TN \\ {\scriptstyle\pi}\downarrow & & \downarrow{\scriptstyle\pi} \\ M & \xrightarrow[f]{} & N \end{array} \tag{35}$$

Each fiber $\pi^{-1}(x) = T_xM \subset TM$ is a vector space, and the map $Df : T_xM \longrightarrow T_{f(x)}N$ is a linear map. In fact, (f, Df) defines a homomorphism of vector bundles from TM to TN.

The usual chain rule for derivatives then implies that if $f \circ g = h$ as maps of manifolds, then $Df \circ Dg = Dh$. As a result, we obtain the following category-theoretic statement.

Proposition 2.4. *The mapping T which assigns to a manifold M its tangent bundle TM, and which assigns to a map $f : M \longrightarrow N$ its derivative $Df : TM \longrightarrow TN$, is a functor from the category of manifolds and smooth maps to itself*[1].

For this reason, the derivative map Df is sometimes called the "tangent mapping" Tf.

[1]We can also say that it is a functor from manifolds to the category of smooth vector bundles.

2.3 Vector fields

A vector field on an open subset $U \subset V$ of a vector space V is what we usually call a vector-valued function, i.e. a function $X : U \to V$. If $(x_1, \ldots, x_n)$ is a basis for V^*, hence a coordinate system for V, then the constant vector fields dual to this basis are usually denoted in the following way:

$$\left(\frac{\partial}{\partial x_1}, \ldots, \frac{\partial}{\partial x_n}\right). \tag{36}$$

The reason for this notation is that we may identify a vector v with the operator of directional derivative in the direction v. We will see later that vector fields may be viewed as derivations on functions. A derivation is a linear map D from smooth functions to $\mathbb{R}$ satisfying the Leibniz rule $D(fg) = fDg + gDf$.

The tangent bundle allows us to make sense of the notion of vector field in a global way. Locally, in a chart (U_i, φ_i), we would say that a vector field X_i is simply a vector-valued function on U_i, i.e. a function $X_i : \varphi(U_i) \longrightarrow \mathbb{R}^n$. Of course if we had another vector field X_j on (U_j, φ_j), then the two would agree as vector fields on the overlap $U_i \cap U_j$ when $D(\varphi_j \circ \varphi_i^{-1}) : X_i \mapsto X_j$. So, if we specify a collection $\{X_i \in C^\infty(U_i, \mathbb{R}^n)\}$ which glue together on overlaps, it defines a global vector field.

Definition 2.5. A smooth vector field on the manifold M is a smooth map $X : M \longrightarrow TM$ such that $\pi \circ X = \mathrm{id}_M$. In words, it is a smooth assignment of a unique tangent vector to each point in M.

Such maps X are also called *cross-sections* or simply *sections* of the tangent bundle TM, and the set of all such sections is denoted $C^\infty(M, TM)$ or, better, $\Gamma^\infty(M, TM)$, to distinguish them from all smooth maps $M \longrightarrow TM$. The space vector fields is also sometimes denoted by $\mathfrak{X}(M)$.

Example 2.6. From a computational point of view, given an atlas $(\tilde{U}_i, \varphi_i)$ for M, let $U_i = \varphi_i(\tilde{U}_i) \subset \mathbb{R}^n$ and let $\varphi_{ij} = \varphi_j \circ \varphi_i^{-1}$. Then a global vector field $X \in \Gamma^\infty(M, TM)$ is specified by a collection of vector-valued functions

$$X_i : U_i \longrightarrow \mathbb{R}^n, \tag{37}$$

such that

$$D\varphi_{ij}(X_i(x)) = X_j(\varphi_{ij}(x)) \tag{38}$$

for all $x \in \varphi_i(\tilde{U}_i \cap \tilde{U}_j)$. For example, if $S^1 = U_0 \sqcup U_1/\sim$, with $U_0 = \mathbb{R}$ and $U_1 = \mathbb{R}$, with $x \in U_0 \backslash \{0\} \sim y \in U_1 \backslash \{0\}$ whenever $y = x^{-1}$, then $\varphi_{01} : x \mapsto x^{-1}$ and $D\varphi_{01}(x) : v \mapsto -x^{-2}v$. Then if we define (letting x be the standard coordinate along $\mathbb{R}$)

$$X_0 = \frac{\partial}{\partial x}$$
$$X_1 = -y^2 \frac{\partial}{\partial y},$$

we see that this defines a global vector field, which does not vanish in U_0 but vanishes to order 2 at a single point in U_1. Find the local expression in these charts for the rotational vector field on S^1 given in polar coordinates by $\frac{\partial}{\partial \theta}$.

Remark 2.7. While a vector $v \in T_pM$ is mapped to a vector $(Df)_p(v) \in T_{f(p)}N$ by the derivative of a map $f \in C^\infty(M, N)$, there is no way, in general, to transport a vector field X on M to a vector field on N. If f is invertible, then of course $Df \circ X \circ f^{-1} : N \to TN$ defines a vector field on N, which can be called f_*X, but if f is not invertible this approach fails.

Definition 2.8. We say that $X \in \mathfrak{X}(M)$ and $Y \in \mathfrak{X}(N)$ are f–related, for $f \in C^\infty(M, N)$, when the following diagram commutes

$$\begin{array}{ccc} TM & \xrightarrow{Df} & TN \\ {\scriptstyle X}\uparrow & & \uparrow{\scriptstyle Y} \\ M & \xrightarrow[f]{} & N \end{array} . \tag{39}$$