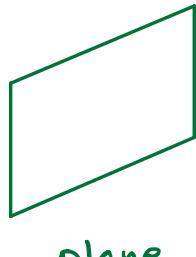
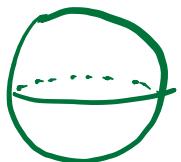


§ Surfaces in \mathbb{R}^3

Q: Which one do we want to consider as "surfaces"?



plane

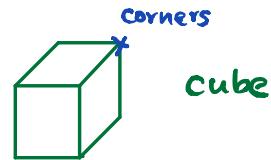


sphere

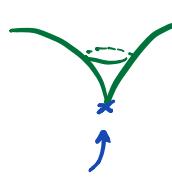


torus

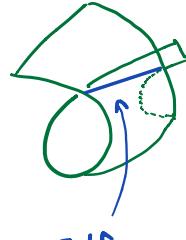
YES



cube



cusp



self-intersection

NO

Basic idea: A "surface" is an object that locally ^① looks like a piece of \mathbb{R}^2 .

② looks like a piece of \mathbb{R}^2 .

Definition: A (regular) surface is a subset

$$S \subseteq \mathbb{R}^3$$

s.t. $\forall p \in S, \exists$ nbd. of p (in S) $V \subseteq S$

and a smooth map (called parametrization / chart)

$$\underline{\chi}: U \xrightarrow{\text{open}} V$$

s.t. (1) $\underline{\chi}: U \rightarrow V$ is a homeomorphism.

* (2) The differential $d\underline{\chi}|_q$ is 1-1 $\forall q \in U$.

Explanation on *: More explicitly,

$$\underline{\Sigma}(u,v) = (x(u,v), y(u,v), z(u,v)) \quad , \quad q = (u,v) \in \mathcal{U}$$



smooth functions

The differential of $\underline{\Sigma}$ at $q \in \mathcal{U}$ is a linear map

$$d\underline{\Sigma} \Big|_q : \mathbb{R}^2 \rightarrow \mathbb{R}^3$$

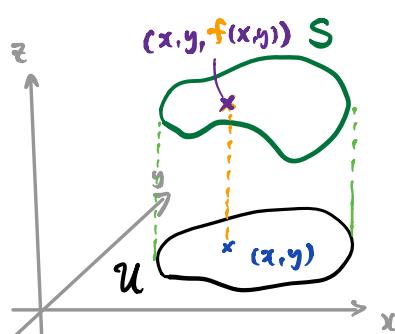
which can be expressed in matrix form (w.r.t. std basis)

$$d\underline{\Sigma} \Big|_q = \left(\begin{array}{cc} \frac{\partial x}{\partial u} & \frac{\partial x}{\partial v} \\ \frac{\partial y}{\partial u} & \frac{\partial y}{\partial v} \\ \frac{\partial z}{\partial u} & \frac{\partial z}{\partial v} \end{array} \right) \Bigg|_q =: \left(\begin{array}{cc} 1 & 1 \\ \frac{\partial \underline{\Sigma}}{\partial u} & \frac{\partial \underline{\Sigma}}{\partial v} \\ 1 & 1 \end{array} \right) \Bigg|_q$$

$d\underline{\Sigma} \Big|_q$ is 1-1 $\Leftrightarrow \frac{\partial \underline{\Sigma}}{\partial u}, \frac{\partial \underline{\Sigma}}{\partial v}$ are linearly independent.

Example 1: Graphical surfaces

Given a smooth function $f: \mathcal{U} \subset \mathbb{R}^2 \rightarrow \mathbb{R}$



$$\begin{aligned} S &= \text{graph}(f) \\ &= \{ z = f(x,y) \mid (x,y) \in \mathcal{U} \} \end{aligned}$$

is a (regular) surface.

Why? Consider the smooth map

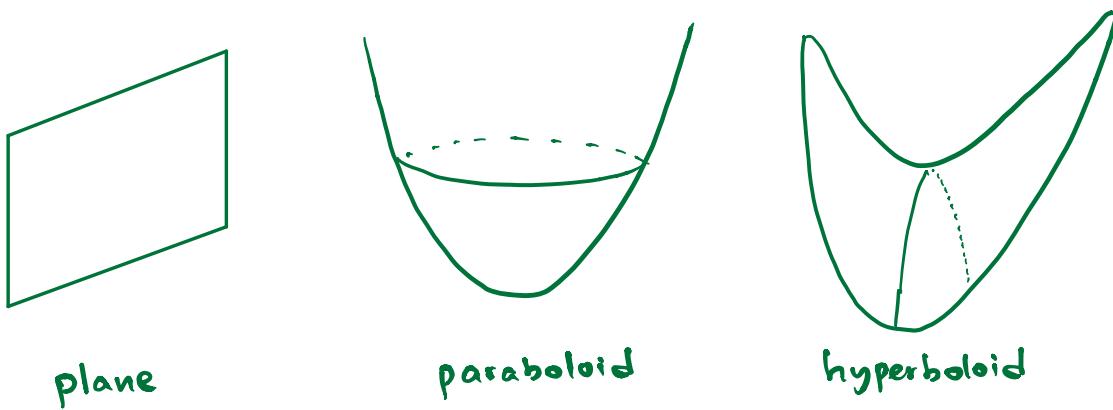
$$\begin{array}{ccc} \Sigma & : & U \subseteq \mathbb{R}^2 \longrightarrow S \subseteq \mathbb{R}^3 \\ & \Downarrow & \Downarrow \\ & (u, v) \longmapsto (u, v, f(u, v)) \end{array}$$

Clearly, $\Sigma: U \rightarrow S$ is a homeomorphism.

$$\left. \begin{array}{l} \frac{\partial \Sigma}{\partial u} = (1, 0, \frac{\partial f}{\partial u}) \\ \frac{\partial \Sigma}{\partial v} = (0, 1, \frac{\partial f}{\partial v}) \end{array} \right\} \text{always linearly independent.}$$

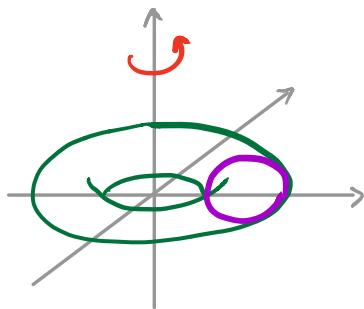
Examples of graphical surfaces

- $f(x, y) = ax + by + c \Rightarrow$ planes
- $f(x, y) = x^2 + y^2 \Rightarrow$ paraboloid
- $f(x, y) = x^2 - y^2 \Rightarrow$ hyperboloid



Note: The entire surface can be covered by 1 chart.

Example 2 : Torus of revolution



$$S = \{ (\sqrt{x^2+y^2} - a)^2 + z^2 = r^2 \}$$

where $a > r > 0$ are constants.

is a surface.

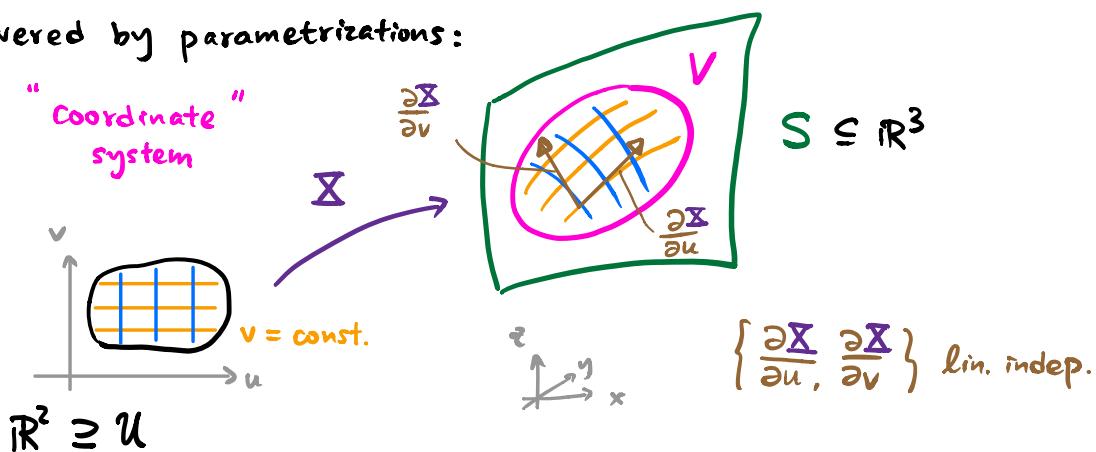
Exercise: Prove this.

How many parametrizations do we need to cover the whole torus?

§ Differential Calculus on surfaces

Recall that a **surface** is a subset $S \subseteq \mathbb{R}^3$

Covered by parametrizations:



Examples: Spheres, torus, graphs $z = f(x, y)$

Goal: Do calculus on surfaces.

Let's recall two important theorems from multivariable calculus.

Inverse Function Theorem

Let $F: \mathcal{U} \subseteq \mathbb{R}^n \rightarrow \mathbb{R}^m$ be a smooth map. $p_0 \in \mathcal{U}$.

Suppose $dF|_{p_0}: \mathbb{R}^n \rightarrow \mathbb{R}^m$ is a linear isomorphism.

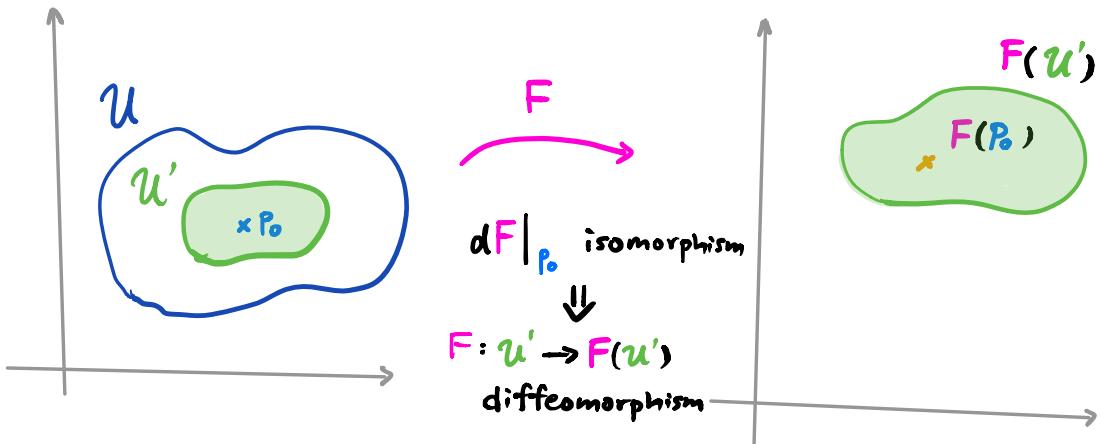
Then, F is a local diffeomorphism near p_0 .

i.e. \exists nbd $\mathcal{U}' \subseteq \mathcal{U}$ of p_0 st.

$$F|_{\mathcal{U}'}: \mathcal{U}' \rightarrow F(\mathcal{U}')$$

is a diffeomorphism, i.e. smooth, bijective with smooth inverse.

Inverse function theorem



Implicit Function Theorem

Let $F = F(x, y, z) : O \subseteq \mathbb{R}^3 \rightarrow \mathbb{R}$ be a smooth function.

Consider the level surface of F at $a \in \mathbb{R}$

$$F^{-1}(a) := \{ p \in O : F(p) = a \}.$$

Suppose $P_0 = (x_0, y_0, z_0) \in F^{-1}(a)$ and $\frac{\partial F}{\partial z} \Big|_{P_0} \neq 0$.

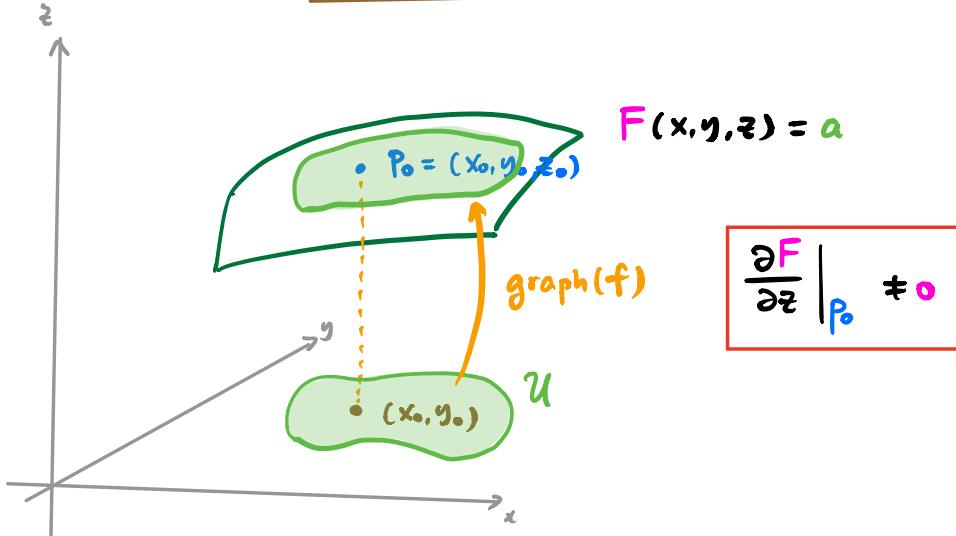
Then, \exists a nbd $V \subseteq \mathbb{R}^3$ of P_0 & a smooth function

$$\begin{aligned} f : U &\subseteq \mathbb{R}^2 \rightarrow \mathbb{R} \\ &\text{open} \\ (x_0, y_0) &\mapsto z_0 \end{aligned}$$

s.t. $F^{-1}(a) \cap V = \text{graph}(f)$

$$= \{ (x, y, f(x, y)) : (x, y) \in U \}.$$

Implicit function theorem



Proposition: Any surface $S \subseteq \mathbb{R}^3$ is locally a graph,

i.e. for each $p \in S$, \exists nbd V of p in S st.

$$V = \{z = f(x, y)\} \text{ or } \{y = f(x, z)\} \text{ or } \{x = f(y, z)\}$$

for some smooth function $f: U \subseteq \mathbb{R}^2 \rightarrow \mathbb{R}$.

Proof: Fix $p \in S$, \exists parametrization

$$\underline{x}: U \subseteq \mathbb{R}^2 \xrightarrow{\cong} V \subset S, \underline{x}(u, v) = (x(u, v), y(u, v), z(u, v))$$

$\begin{matrix} u \\ v \end{matrix} \xrightarrow{g} p$

st. $d\underline{x}|_q = \left(\begin{array}{cc} \frac{\partial x}{\partial u} & \frac{\partial x}{\partial v} \\ \frac{\partial y}{\partial u} & \frac{\partial y}{\partial v} \\ \frac{\partial z}{\partial u} & \frac{\partial z}{\partial v} \end{array} \right) \Big|_q : \mathbb{R}^2 \rightarrow \mathbb{R}^3$

is 1-1
(\Leftrightarrow rank = 2)
(\Leftrightarrow \exists 2x2 invertible submatrix)

By Inverse Function Theorem, locally we can solve u, v in terms of x, y , i.e.

$$\begin{cases} u = u(x, y) \\ v = v(x, y) \end{cases} \Rightarrow \begin{array}{l} \text{locally near } p \text{ in } S \\ \text{is the graph of the function} \\ z(u(x, y), v(x, y)) \end{array}$$

Given a smooth function $F: \mathbb{R}^3 \rightarrow \mathbb{R}$,

for each $a \in \mathbb{R}$, consider the level set

$$F^{-1}(a) := \{ p \in \mathbb{R}^3 : F(p) = a \}$$

Question: When is it a surface?

Defⁿ: a is a regular value of F

$$\text{if } \forall p \in F^{-1}(a), \nabla F|_p \neq 0.$$

Theorem: $F^{-1}(a)$ is a surface for any regular value a of F .

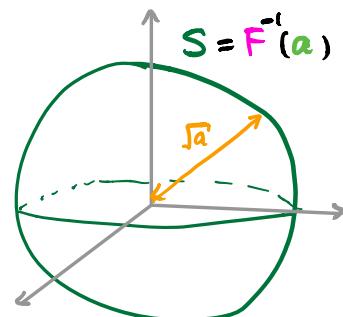
Proof: The implicit function theorem implies that $F^{-1}(a)$ is locally a graph, hence it is a surface.

Example: $F(x, y, z) = x^2 + y^2 + z^2$

$$F^{-1}(a) = \text{Sphere of radius } \sqrt{a}$$

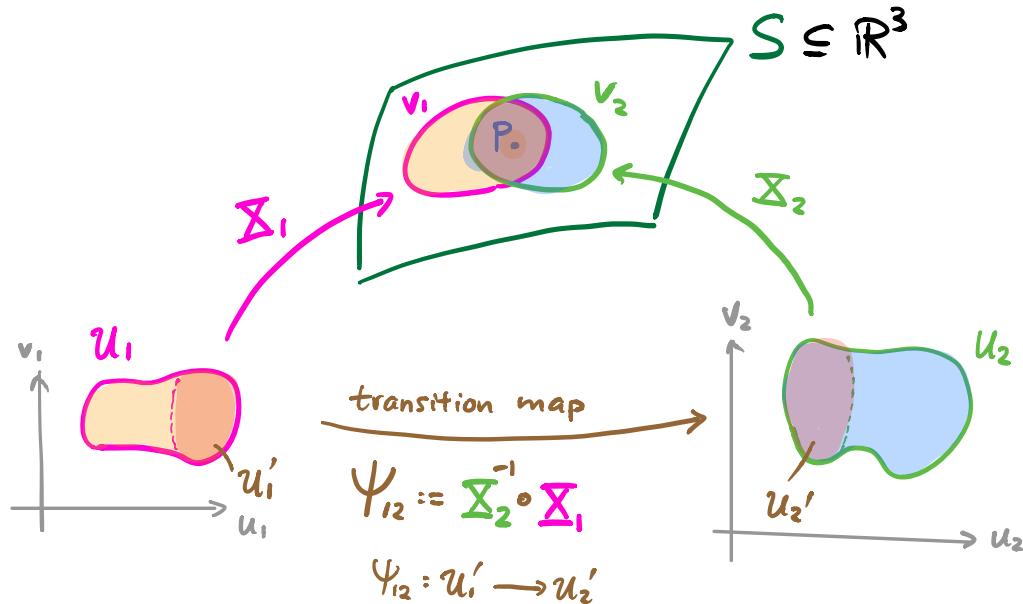
"Singular" when $a = 0$ since

$$\nabla F(0) = (2x, 2y, 2z)|_0 = 0.$$



§ Change of parameters/coordinates

Consider a point $P \in S$ covered by two coordinate systems



Claim: $\Psi_{12}: U_1' \rightarrow U_2'$ is a diffeomorphism
(between open sets in \mathbb{R}^2)

Proof: Clearly, Ψ_{12} is a homeomorphism with

$$\text{inverse } \Psi_{12}^{-1} = \Psi_{21} := \Sigma_1^{-1} \circ \Sigma_2: U_2' \rightarrow U_1'$$

It remains to show that Ψ_{12} is smooth.

Since S is locally a graph, say over xy -plane.

Let $\Pi: \mathbb{R}^3 \rightarrow \mathbb{R}^2$ be the projection map onto xy -plane.

Then, $\Psi_{12} = \Sigma_2^{-1} \circ \Sigma_1 = (\underbrace{\Pi \circ \Sigma_2}_{\substack{\text{smooth maps on} \\ \text{open subsets of}}})^{-1} \circ \underbrace{\Pi}_{\mathbb{R}^3 \rightarrow \mathbb{R}^2} \circ \underbrace{\Sigma_1}_{\mathbb{R}^2 \rightarrow \mathbb{R}^3}$ Smooth!

_____ 0

§ Differentiability

We now define the concept of "differentiability" of functions into and out of a surface $S \subseteq \mathbb{R}^3$.

Defⁿ: A function $f: S \rightarrow \mathbb{R}^n$ is **smooth**

if $f \circ \Sigma: U \subseteq \mathbb{R}^2 \rightarrow \mathbb{R}^n$ is smooth

for ANY parametrization $\Sigma: U \subseteq \mathbb{R}^2 \rightarrow S$

Remark: Since change of coordinates Ψ_{12} are smooth diffeomorphisms, we just have to check smoothness on SOME collection of parametrizations covering S .

Example: (Restriction of smooth functions on \mathbb{R}^3)

Let $f: V \stackrel{\text{open}}{\subseteq} \mathbb{R}^3 \rightarrow \mathbb{R}$ be a smooth function

s.t. $S \subseteq V$, then

$f|_S: S \rightarrow \mathbb{R}$ is smooth.

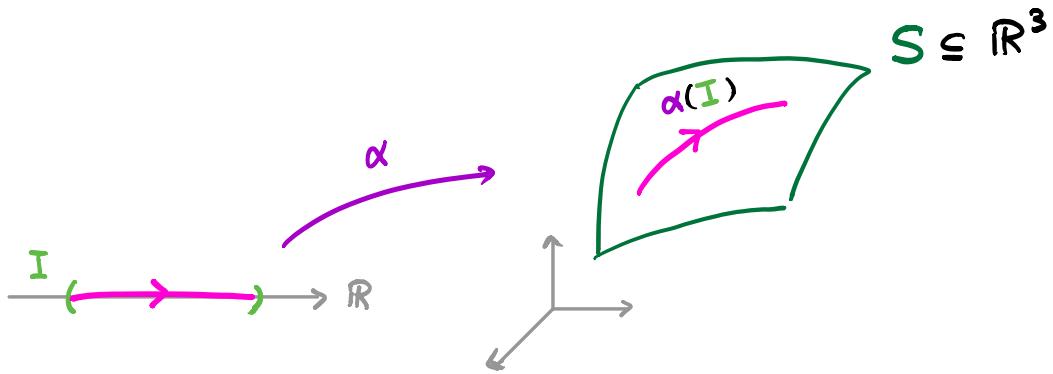
In particular, the restrict of the coordinate functions x, y and z to S are smooth functions.

FACT: $f, g: S \rightarrow \mathbb{R} \Rightarrow f \pm g, fg, \frac{f}{g}$
smooth
(if well-defined)

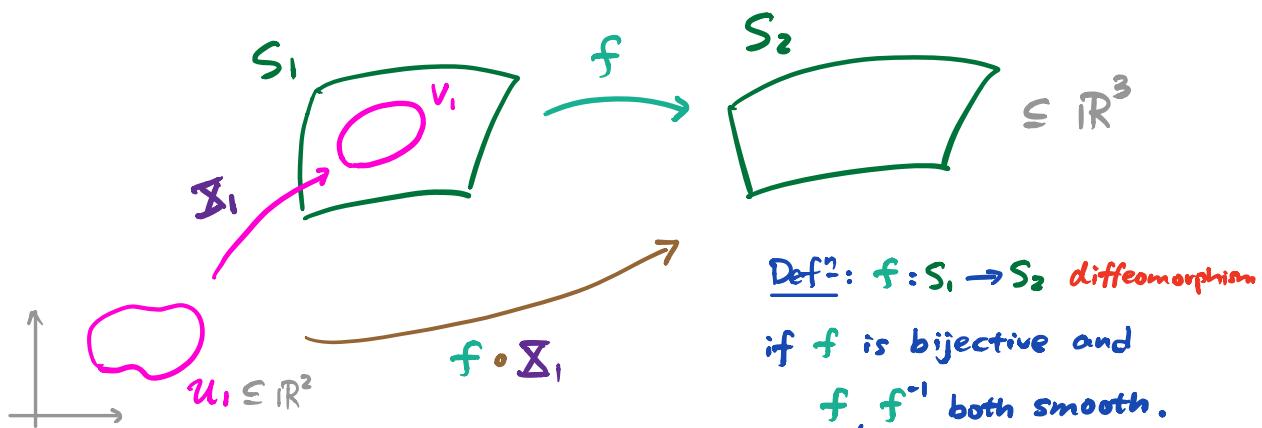
Defⁿ: A map $f: U \subseteq \mathbb{R}^n \rightarrow S$ is smooth if it is smooth as a map $f: U \subseteq \mathbb{R}^n \rightarrow \mathbb{R}^3$.

Example: Curves on a surface

Let $\alpha: I \rightarrow \mathbb{R}^3$ be a space curve with $\alpha(I) \subseteq S$. Then, $\alpha: I \subseteq \mathbb{R} \rightarrow S$ is smooth.



Defⁿ: A map $f: S_1 \rightarrow S_2$ between two surfaces is smooth if $f \circ \Sigma_1: U_1 \subseteq \mathbb{R}^2 \rightarrow S_2 \subseteq \mathbb{R}^3$ is smooth for any parametrization Σ_1 of S_1 .



§ Tangent planes & the differential of a map

Recall: For a smooth map $f: \mathcal{U} \subseteq \mathbb{R}^n \rightarrow \mathbb{R}^m$, $p \in \mathcal{U}$,

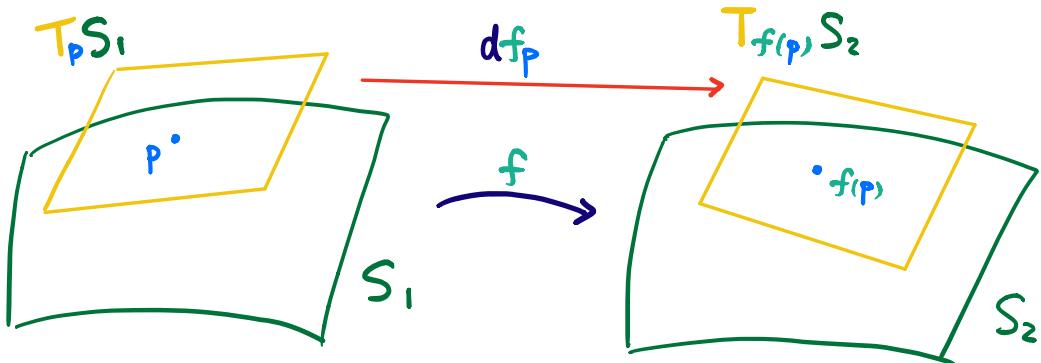
differential $df_p: \mathbb{R}^n \xrightarrow{\text{SII}} \mathbb{R}^m$ linear map

$$T_p \mathcal{U} \xrightarrow{\text{SII}} T_{f(p)} \mathbb{R}^m$$

If $f: S_1 \rightarrow S_2$ is a smooth map between surfaces.

differential
of f
at $p \in S_1$

$$df_p: T_p S_1 \rightarrow T_{f(p)} S_2$$
linear



Question: How to define it?

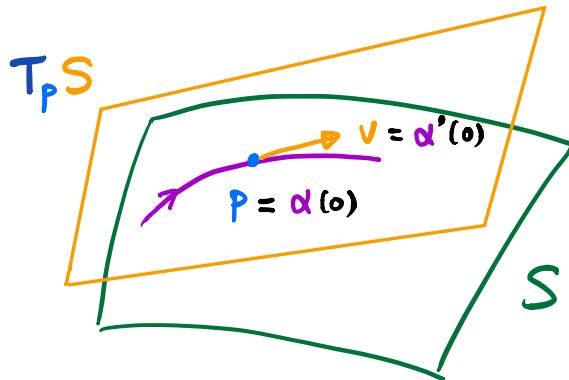
There are many (but equivalent) ways to define it.

We will use curves on surfaces.

Defⁿ: The tangent plane of S at $p \in S$

$$T_p S := \left\{ v \in \mathbb{R}^3 : \begin{array}{l} \exists \text{ smooth curve } \alpha : (-\varepsilon, \varepsilon) \rightarrow S \\ \text{s.t. } \alpha(0) = p \text{ and } \alpha'(0) = v \end{array} \right\}$$

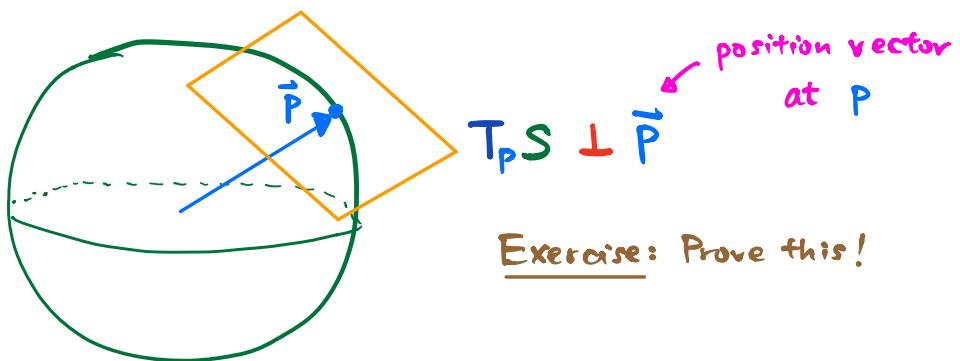
not unique!



Example: $S = F^{-1}(a)$ for some regular value $a \in \mathbb{R}$
 of a smooth $F: O \subseteq \mathbb{R}^3 \xrightarrow{\text{open}} \mathbb{R}$.

Then, $T_p S = (\underbrace{\nabla F|_p}_{\#})^\perp$ by "advanced calculus"

E.g. Sphere $S = S^2(r) := \{x^2 + y^2 + z^2 = r^2\}$.



Defⁿ: Let $f: S_1 \rightarrow S_2$ be a smooth map between surfaces.

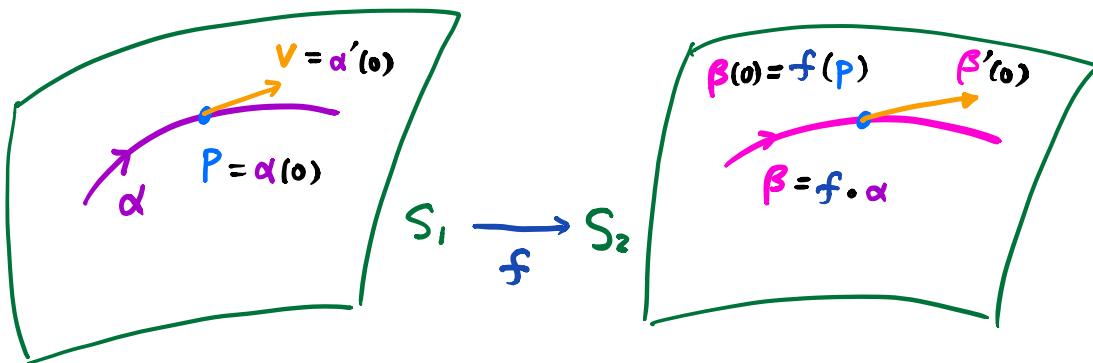
The differential of f at $p \in S_1$ is a map

$$df_p: T_p S_1 \rightarrow T_{f(p)} S_2$$

defined as follows: for each $v \in T_p S_1$, choose any curve $\alpha: (-\varepsilon, \varepsilon) \rightarrow S_1$ st. $\alpha(0) = p$. $\alpha'(0) = v$

let $\beta = f \circ \alpha: (-\varepsilon, \varepsilon) \rightarrow S_2$ with $\beta(0) = f(p)$

$$df_p(v) := \beta'(0) \in T_{f(p)} S_2$$



Remark: We need to check that df_p is well-defined (i.e. independent of the choice of α) and that it is a linear map between the tangent planes.

§ Tangent Planes & Differential

Recall that $T_p S$ and $d\mathbf{f}_p : T_p S_1 \rightarrow T_{\mathbf{f}(p)} S_2$ are defined using curves on surfaces:

$$T_p S := \left\{ \mathbf{v} \in \mathbb{R}^3 \mid \begin{array}{l} \exists \alpha : (-\varepsilon, \varepsilon) \rightarrow S \text{ s.t.} \\ \alpha(0) = p, \alpha'(0) = \mathbf{v} \end{array} \right\}$$

and $d\mathbf{f}_p(\alpha'(0)) := (\mathbf{f} \circ \alpha)'(0)$ ↪ well-defined? linear?

Lemma: If $\Sigma : U \subseteq \mathbb{R}^2 \rightarrow S$ is ANY parametrization s.t. $\Sigma(q) = p \in S$, then

$$T_p S = d\Sigma_q(\mathbb{R}^2) = \text{span} \left\{ \frac{\partial \Sigma}{\partial u}, \frac{\partial \Sigma}{\partial v} \right\}$$

Proof: Take any $\mathbf{v} \in T_p S$, by definition

$$\exists \alpha : (-\varepsilon, \varepsilon) \rightarrow S \text{ s.t. } \alpha(0) = p, \alpha'(0) = \mathbf{v}$$

Restricting $\varepsilon > 0$ small if necessary, we can assume that

α lies completely inside the coordinate nbd. of Σ

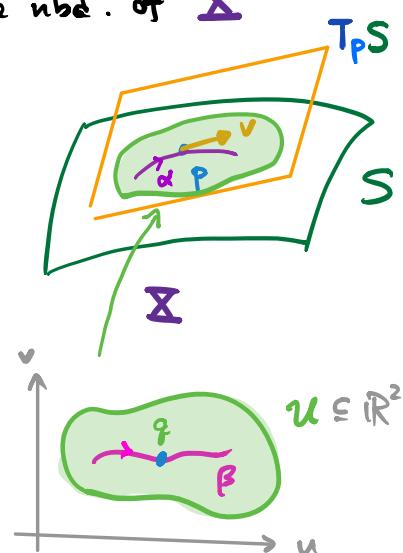
$$\Rightarrow \exists \beta : (-\varepsilon, \varepsilon) \rightarrow U \subseteq \mathbb{R}^2 \text{ s.t.}$$

$$\alpha = \Sigma \circ \beta$$

By Chain Rule,

$$\mathbf{v} = \alpha'(0) = d\Sigma_q(\beta'(0))$$

$\underbrace{}_{\in d\Sigma_q(\mathbb{R}^2)}$



We will often write a tangent vector as

$$v = a \frac{\partial}{\partial u} + b \frac{\partial}{\partial v}$$

as directional derivative $v(f) := a \frac{\partial f}{\partial u} + b \frac{\partial f}{\partial v}$ where $f \in C^\infty(S)$

(In fact, we can define tangent vectors as operators by directional derivatives.)

Lemma: df_p is well-defined & linear.

Proof: Take any parametrization of S_1 near P :

$$\Sigma: \underset{q}{\underset{\psi}{U}} \rightarrow \underset{p=\Sigma(q)}{S_1}$$

By previous lemma,

$$d\Sigma_q: \underset{q}{\mathbb{R}^2} \xrightarrow[\text{linear isomorphism}]{} T_p S_1 \subseteq \mathbb{R}^3$$

$$\rightsquigarrow (d\Sigma_q)^{-1}: T_p S_1 \longrightarrow \mathbb{R}^2 \text{ exists.}$$

Then one can check easily:

$$df_p = d(f \circ \Sigma)_q \circ (d\Sigma_q)^{-1}$$

$$\underbrace{\mathbb{R}^2 \rightarrow T_{f(p)} S_2 \subseteq \mathbb{R}^3}_{\text{well-defined & linear}} \quad \underbrace{T_p S_1 \rightarrow \mathbb{R}^2}_{}$$

Properties of differential:

(1) Chain Rule :

$$d(g \circ f)_p = dg_{f(p)} \cdot df_p$$

(2) Inverse Function Theorem

Any smooth $f: S_1 \rightarrow S_2$ with

$$df_p: T_p S_1 \xrightarrow{\cong} T_{f(p)} S_2 \quad \text{linear isomorphism}$$

is a local diffeomorphism near p .

(3) If $f: S \rightarrow \mathbb{R}^m$ has $df_p = 0$ for all $p \in S$

and S is connected, then $f \equiv \text{constant}$.

(3) If $f: S \rightarrow \mathbb{R}$ has a local max/min at $p \in S$

then $df_p = 0$.

Proof: Exercises!

In other words, all the familiar facts in calculus hold for functions defined on surfaces.

We now look at an interesting application of this concept in Linear Algebra.

Application (Spectral Theorem)

Show that any *symmetric* $A \in M_{3 \times 3}(\mathbb{R})$ has an orthonormal eigenbasis.

Proof: Consider the function on the unit sphere $S^2 \subseteq \mathbb{R}^3$:

$$f : S^2 \longrightarrow \mathbb{R} \quad \text{smooth!}$$

$$\downarrow \quad \quad \quad \downarrow$$

$$P \longmapsto \langle AP, P \rangle$$

Lemma: $df_P = 0 \iff AP = f(P)P$

i.e. $P \in S^2$ is eigenvector of A
with eigenvalue $f(P)$

Proof: Note that f is the restriction to S^2 of a smooth function:

$$F : \mathbb{R}^3 \longrightarrow \mathbb{R}$$

$$\downarrow \quad \quad \quad \downarrow$$

$$P \longmapsto \langle AP, P \rangle$$

If we write $P = (x, y, z)$, then F is a homogeneous quadratic polynomial in x, y, z , hence

$$dF_P(v) = 2 \langle AP, v \rangle \quad \forall v \in \mathbb{R}^3$$

restrict
 \Rightarrow to $T_P S^2$

$$df_P : T_P S^2 \longrightarrow \mathbb{R}, \quad df_P(v) = 2 \langle AP, v \rangle$$

\parallel

$$\{v \in \mathbb{R}^3 : v \perp P\}$$

Therefore, $df_p = 0$

$\Leftrightarrow \langle Ap, v \rangle = 0$ for all $v \in \mathbb{R}^3$ s.t. $v \perp p$

$\Leftrightarrow Ap = \lambda p$ for some $\lambda \in \mathbb{R}$

$$(f(p) = \langle Ap, p \rangle = \langle \lambda p, p \rangle = \lambda)$$

This proves the lemma.

If $f \equiv \text{constant}$, then $A = \lambda I$ (trivial)

If $f \not\equiv \text{constant}$, then since S^2 is compact

$\exists P_1 \neq P_2 \in S^2$ s.t.

$$f(P_1) = \max_{S^2} f > f(P_2) = \min_{S^2} f$$

A symmetric $\Rightarrow P_1 \perp P_2 \rightsquigarrow P_3 := P_1 \times P_2$

Claim: P_3 is an eigenvector of A

Pf: $\langle AP_3, P_1 \rangle = \langle P_3, AP_1 \rangle = f(P_1) \underbrace{\langle P_3, P_1 \rangle}_{=0} = 0$

Similarly, $\langle AP_3, P_2 \rangle = 0$.

Therefore, $AP_3 \parallel P_3$.

Hence, $\{P_1, P_2, P_3\}$ is an orthonormal eigenbasis

for the symmetric matrix A .

§ Vector fields on surfaces

Defⁿ: A vector field on S is just a smooth map

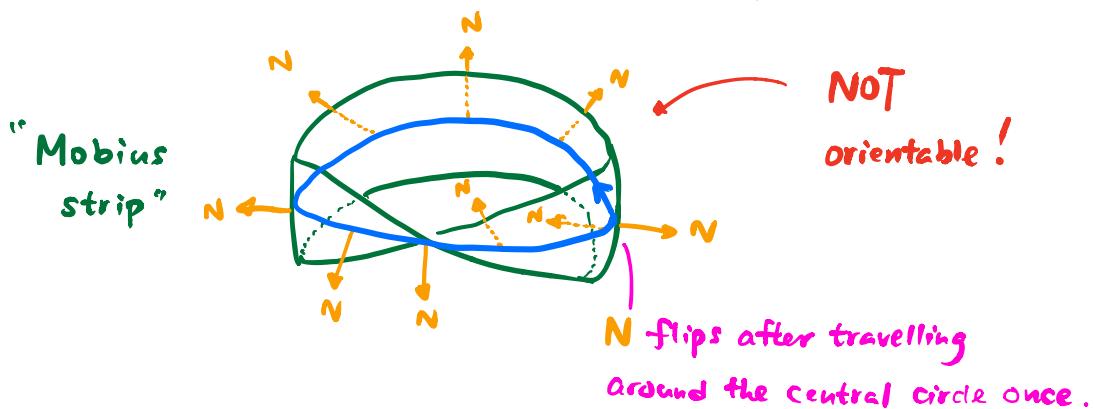
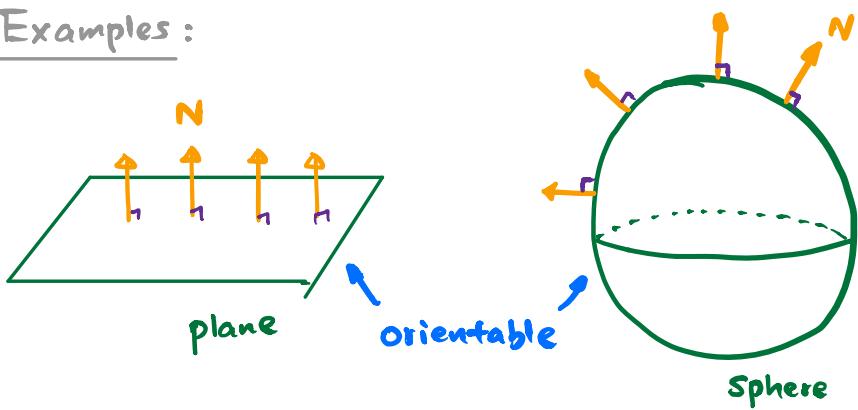
$$V : S \longrightarrow \mathbb{R}^3$$

- V tangential if $V(p) \in T_p S \quad \forall p \in S$
- V normal if $V(p) \perp T_p S \quad \forall p \in S$

Defⁿ: A surface $S \subseteq \mathbb{R}^3$ is orientable

if \exists unit normal vector field $N : S \rightarrow \mathbb{R}^3$
 i.e. $N(p) \perp T_p S, \|N(p)\| = 1 \quad \forall p \in S$

Examples:



Remarks: (1) Any orientable surface S has exactly 2 distinct orientations, N and $-N$



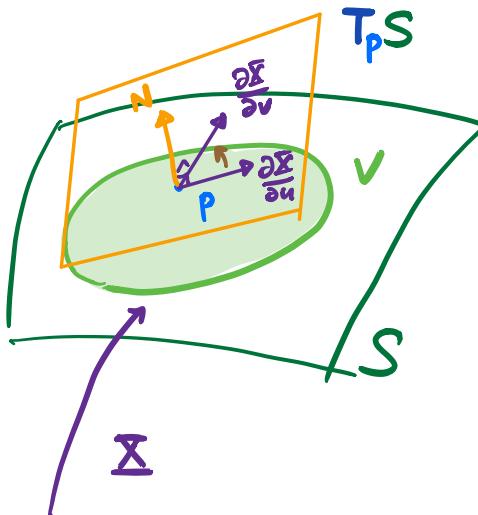
(2) Orientability is a global property.

FACT: Any surface is "locally orientable".

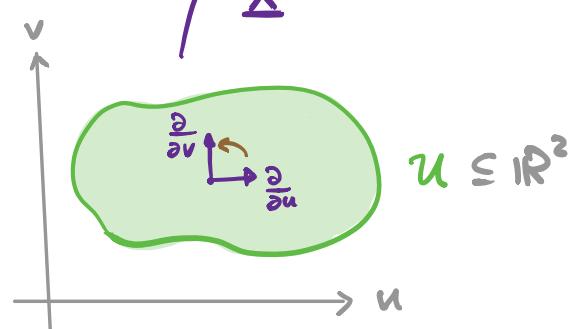
Fix a chart $\Sigma: U \subseteq \mathbb{R}^2 \rightarrow V \subseteq S$

$$N := \frac{\frac{\partial \Sigma}{\partial u} \times \frac{\partial \Sigma}{\partial v}}{\left\| \frac{\partial \Sigma}{\partial u} \times \frac{\partial \Sigma}{\partial v} \right\|}$$

unit normal vector field
defined locally on V



Ex: Can you find another parametrization that induces the opposite orientation?



(3) One can also define **orientability** from an **intrinsic** point of view:

A smooth n -manifold M is **orientable** if

\exists collection of charts $\{\Sigma_\alpha : U_\alpha \subseteq \mathbb{R}^n \rightarrow M\}$ st.

$\bigcup_\alpha \Sigma_\alpha(U_\alpha) = M$ and the transition maps

$$\psi_{\alpha\beta} = \Sigma_\beta^{-1} \circ \Sigma_\alpha : U_\alpha \xrightarrow{\cong} U_\beta$$

are **orientation preserving** diffeomorphisms.

Examples of orientable surfaces

(1) Graphical surfaces

$$S = \text{graph}(f) \quad \text{for } f : U \subseteq \mathbb{R}^2 \rightarrow \mathbb{R} \text{ smooth}$$

(2) Level surfaces

$$S = F^{-1}(a)$$

where $a \in \mathbb{R}$ is a regular value of $F : \mathbb{R}^3 \rightarrow \mathbb{R}$ smooth

Exercise: Prove that they are orientable surfaces.

§ Differential topology of surfaces

Defⁿ: A surface $S \subseteq \mathbb{R}^3$ is **closed**

if S is compact without boundary.

Classification of surfaces

A closed orientable surface is homeomorphic to one and only one of the following:

(*)



genus : 0 1 2 ... 9

(i.e. number
of holes)

Euler
characteristic : 2 0 -2 ... $2-2g$

χ

Remark: There is also a classification of **non-orientable** closed surfaces given by the real projective plane, Klein bottle, etc.....

We state two important theorems whose proof will be omitted here.

Jordan Brouwer Separation Theorem

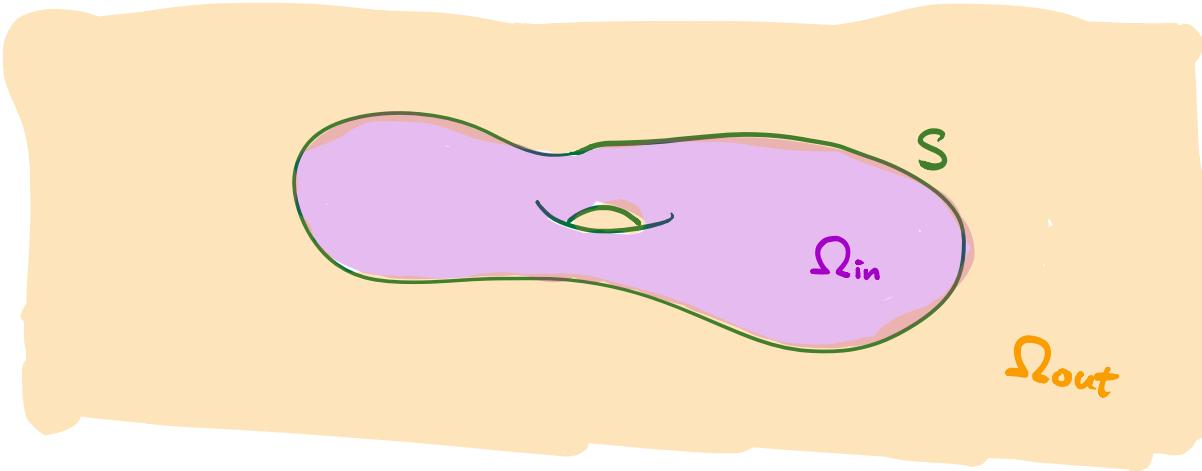
Any connected closed surface $S \subseteq \mathbb{R}^3$ separates \mathbb{R}^3 into exactly two connected components:

$$\mathbb{R}^3 \setminus S = \Omega_{\text{in}} \cup \Omega_{\text{out}}$$

\uparrow \uparrow
open & connected

s.t. (i) Ω_{in} is bounded while Ω_{out} is unbounded

$$\text{(ii)} \quad \partial \Omega_{\text{in}} = S = \partial \Omega_{\text{out}}$$



Brouwer-Samelson's Theorem

Any closed surface $S \subseteq \mathbb{R}^3$ is orientable.

$\Rightarrow S$ is homeomorphic to one of the surfaces in $(*)$
(diffeomorphic)