

$$D_{\gamma'(t)} \underline{X} = 0 \Leftrightarrow \frac{d\underline{X}^k}{dt} + \left(\Gamma_{ij}^k \gamma'^i \right) \underline{X}^j = 0, \quad \forall k=1, \dots, n$$

in local coordinates.
which is a linear ODE system in
 $\underline{X}^1, \dots, \underline{X}^n$.

Linear ODE theory \Rightarrow

$\forall v \in T_{\gamma(t)} M, \exists !$ soln $\underline{X}(t)$ to the IVP

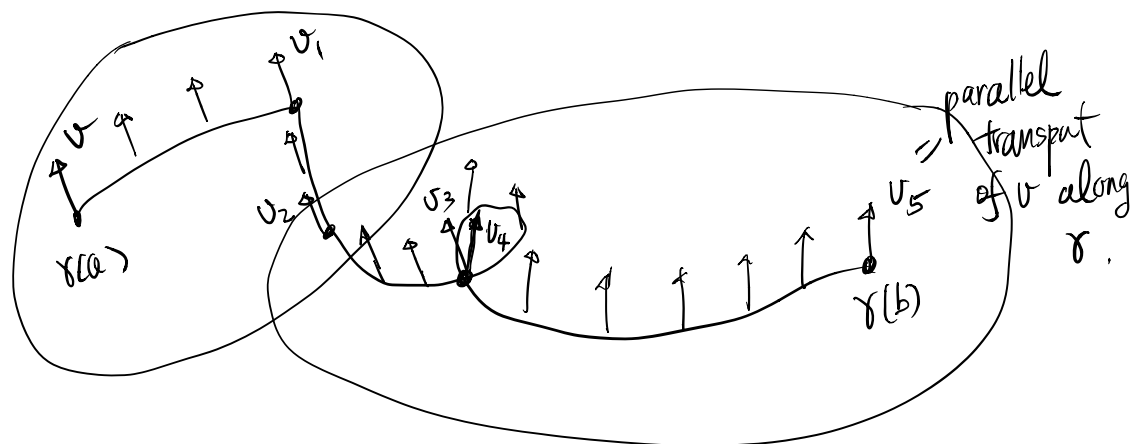
$$\begin{cases} D_{\gamma'(t)} \underline{X} = 0, & \forall t \in [a, b] \\ \underline{X}(a) = v \end{cases}$$

Def: A vector field \underline{X} along γ is called parallel if
 $D_{\gamma'} \underline{X} = 0$.

Def: A vector $w \in T_{\gamma(b)} M$ is called a parallel transport of a vector $v \in T_{\gamma(a)} M$ along γ if \exists a parallel vector field \underline{X} along γ such that $\underline{X}(a) = v$ & $\underline{X}(b) = w$.

Notes (i) parallel transport w of v (along γ) is uniquely determined by v (for fixed γ).

(ii) If γ is not embedded, or not contained in a chart, or γ is only piecewise smooth, we can use subdivision to define parallel transport of a vector $v \in T_{\gamma(a)} M$ along γ .



Hence $(v_3 \text{ may not equal to } v_4 \text{ after a loop!})$
Thm \forall immersed curve $\gamma: [a, b] \rightarrow M$ & $v \in T_{\gamma(a)} M$,
 $\exists!$ parallel vector field $X(t)$ along γ such that
 $X(a) = v$.

Hence, $\exists!$ $w \in T_{\gamma(b)} M$ such that w is the parallel transport of v along γ .

This Thm \Rightarrow one can define, \forall immersed curve $\gamma: [a, b] \rightarrow M$, a mapping

$$P^\gamma: T_{\gamma(a)}M \longrightarrow T_{\gamma(b)}M$$

$$\downarrow \qquad \qquad \downarrow$$

$$v \longmapsto w = \text{parallel transport of } v \text{ along } \gamma.$$

Thm = $P^\gamma: T_{\gamma(a)}M \rightarrow T_{\gamma(b)}M$ is an vector space isomorphism.

(Pf = Ex)

- P^γ is called parallel transport from $\gamma(a)$ to $\gamma(b)$ along γ .
- Furthermore, if D is the Levi-Civita connection of a metric g on M , then for any 2 vector fields X, Y along γ (γ embedded),

$$\begin{aligned} \frac{d}{dt} \langle X, Y \rangle &= \gamma'(t) \langle X, Y \rangle \\ &= \langle D_{\gamma'(t)} X, Y \rangle + \langle X, D_{\gamma'(t)} Y \rangle \\ &= 0 \quad \text{if both } X \text{ \& } Y \text{ are parallel.} \end{aligned}$$

$\therefore P^\gamma: T_{\gamma(a)}M \rightarrow T_{\gamma(b)}M$ is in fact an isometry of the inner product spaces.

Conversely, if D is a connection such that all P^γ are isometries of the inner product spaces, then \forall vector fields X, Y, Z , we choose a curve $\gamma: [0, 1] \rightarrow M$ such that $\gamma'(0) = X(x)$ ($x \in M$).

Let $\{e_1, \dots, e_n\}$ be an orthonormal basis of $T_x M$.

Then parallel transport P^γ along γ defines orthonormal basis $\{e_1(t), \dots, e_n(t)\}$ of $T_{\gamma(t)} M$, $\forall t \in [0, 1]$

(P^γ are isometries $\forall t$). Hence

$$Y(\gamma(t)) = \sum Y^i(t) e_i(t)$$

$$Z(\gamma(t)) = \sum Z^i(t) e_i(t)$$

for some $Y^i(t)$ & $Z^i(t)$.

$$\begin{aligned} \Rightarrow X(x) \langle Y, Z \rangle &= \gamma'(0) \langle Y, Z \rangle \\ &= \left. \frac{d}{dt} \right|_{t=0} \langle Y, Z \rangle(\gamma(t)) \\ &= \left. \frac{d}{dt} \right|_{t=0} Y^i(t) Z^i(t) \\ &= \frac{dY^i}{dt}(0) Z^i(0) + Y^i(0) \frac{dZ^i}{dt}(0). \end{aligned}$$

Note that $D_{\gamma'(0)} Y = D_{\gamma'(0)} \left(\sum Y^i(t) e_i(t) \right)$

$$= \sum \left[\frac{dy^i}{dt}(0) e_i(0) + y^i(0) \cancel{D_{\gamma'(0)} e_i} \right]$$

$$= \sum \frac{dy^i}{dt}(0) e_i$$

Similarly for $D_{\gamma'(0)} Z$.

$$\text{Hence } \underline{\mathbb{X}} \langle Y, Z \rangle = \langle D_{\underline{\mathbb{X}}} Y, Z \rangle + \langle Y, D_{\underline{\mathbb{X}}} Z \rangle,$$

i.e. D is compatible with the metric g .

Conclusion: $D = \text{compatible with } g$

$$\Leftrightarrow P^r = \text{isometry}, \forall r.$$

In particular, if D is symmetric, then

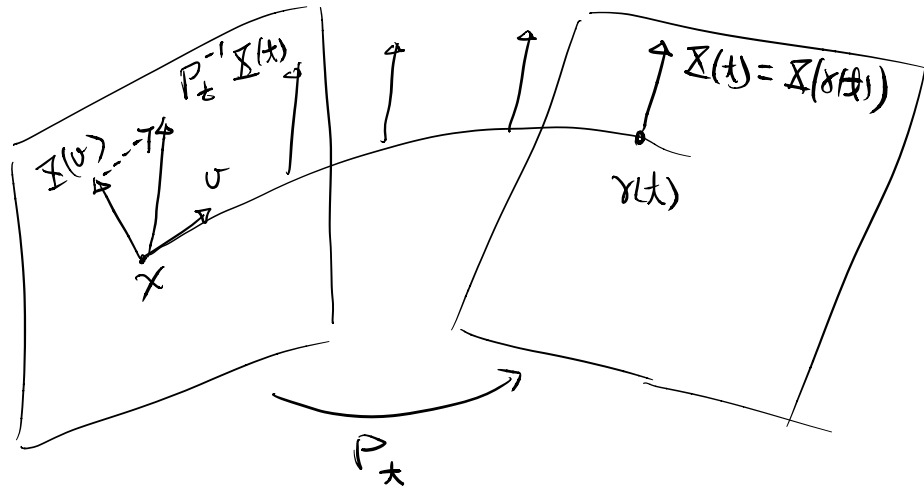
$$D = \text{Levi-Civita} \Leftrightarrow P^r = \text{isometry}, \forall r.$$

Thm: $\forall v \in T_x M$ & $\mathbb{X} \in \Gamma(TM)$ (for $D = \text{Levi-Civita}$)

$$D_v \mathbb{X} = \left. \frac{d}{dt} \right|_{t=0} P_t^{-1} \mathbb{X}(\gamma(t))$$

where $\gamma: [0, 1] \rightarrow M$ is a curve such that
 $\gamma(0) = x, \gamma'(0) = v$

$P_t: T_x M \rightarrow T_{\gamma(t)} M = \text{parallel transport along } \gamma|_{[0, t]}.$



Pf: Let $\{e_i\}$ be an orthonormal basis of $T_x M$

Define $e_i(t) = P_t e_i$.

Then $\{e_i(t)\}$ is an o.n. basis of $T_{\gamma(t)} M$

Write Z in terms of $\{e_i(t)\}$:

$$Z(\gamma(t)) = \sum \alpha^i(t) e_i(t) \text{ for some } \alpha^i(t).$$

$$\Rightarrow D_v Z = \sum \frac{d\alpha^i}{dt}(0) e_i$$

$$\begin{aligned} \text{And } P_t^{-1}(Z(\gamma(t))) &= \sum \alpha^i(t) P_t^{-1}(e_i(t)) \\ &= \sum \alpha^i(t) e_i \end{aligned}$$

$$\Rightarrow \left. \frac{d}{dt} \right|_{t=0} P_t^{-1}(Z(\gamma(t))) = \sum \frac{d\alpha^i}{dt}(0) e_i = D_v Z \quad \#$$

§2.3 Geodesic

Def: A curve $\gamma: [a, b] \rightarrow M$ is called a geodesic wrt the connection D if $\gamma'(t)$ is parallel along γ .

In local coordinates $\{x^i\}$

$$\gamma(t) = (x^1(t), \dots, x^n(t))$$

$$\Rightarrow \gamma'(t) = \sum \frac{dx^i}{dt}(t) \cdot \frac{\partial}{\partial x^i} \Big|_{\gamma(t)}$$

Hence

$$D_{\gamma'(t)} \gamma'(t) = \sum_k \left[\frac{d}{dt} \left(\frac{dx^k}{dt} \right) + \Gamma_{ij}^k(\gamma(t)) \frac{dx^i}{dt} \frac{dx^j}{dt} \right] \frac{\partial}{\partial x^k}$$

$\therefore \gamma$ is a geodesic (wrt D)

$$\Leftrightarrow D_{\gamma'} \gamma' = 0$$

$$\Leftrightarrow \frac{d^2 x^k}{dt^2} + \Gamma_{ij}^k(x^1, \dots, x^n) \frac{dx^i}{dt} \frac{dx^j}{dt} = 0, \quad \forall k=1, \dots, n.$$

which is a non-linear ODE system for $(x^1(t), \dots, x^n(t))$.

ODE theory \Rightarrow

Lemma: \forall connection D on M ,

$\forall v \in T_x M$

$\Rightarrow \exists!$ geodesic $\gamma(t)$ wrt D on some interval $(-\varepsilon, \varepsilon)$ such that

$$\begin{cases} \gamma(0) = x \\ \gamma'(0) = v. \end{cases}$$

Note: If D is Levi-Civita connection of g . Then

\forall geodesic γ of D , we have

$$\frac{d}{dt} \langle \gamma', \gamma' \rangle = \langle D_{\gamma'} \gamma', \gamma' \rangle + \langle \gamma', D_{\gamma'} \gamma' \rangle = 0$$

$\Rightarrow |\gamma'(t)|$ is constant.

§2.4 Induced connection

Let $M =$ Riemannian manifold

$N =$ differentiable manifold

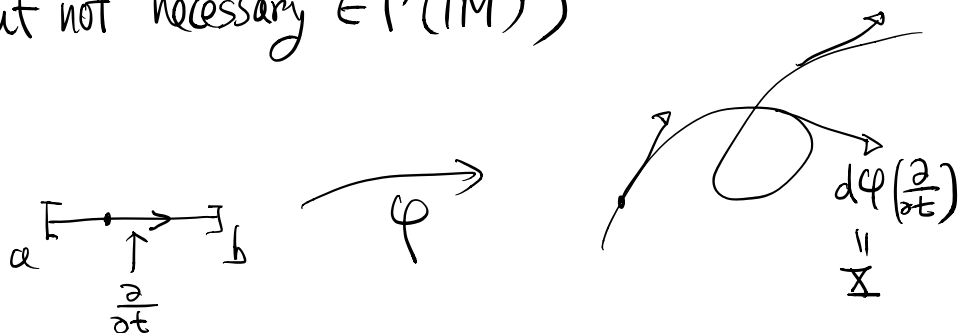
and $\varphi = N \rightarrow M$ C^∞ map.

Def: A map $\Sigma: N \rightarrow TM$ is called a vector field

along φ if $\forall x \in N$, $\Sigma(x) \in T_{\varphi(x)} M$

$$\begin{array}{ccc} & \Sigma & \rightarrow TM \\ N & \xrightarrow{\varphi} & M \\ & & \downarrow \pi \end{array}$$

eg: $\forall \gamma \in \Gamma(TN)$, $\mathcal{X} = d\varphi(\gamma)$ is a vector field along φ
 (but not necessarily $\in \Gamma(TM)$)



Note: If $v \in T_x N$, and $\{E_i\}_{i=1}^n$ is a "frame field" in a nbd V of $\varphi(x) \in M$.

(i.e. $\{E_i(p)\}$ is a basis of $T_p M$, $\forall p \in V$)
 and $E_i(p)$ are smooth in p .

Then $\forall x \in \varphi^{-1}(V) \subset N$,

$$\mathcal{X}(x) = \sum \mathcal{X}^i(x) E_i(\varphi(x)) \in T_{\varphi(x)} M \quad \text{for some functions } \mathcal{X}^i(x) \text{ on } N$$

Define

$$\tilde{D}_v \mathcal{X} = \sum \left[v(\mathcal{X}^i)(x) E_i(\varphi(x)) + \mathcal{X}^i(x) D_{d\varphi(v)} E_i \right]$$

where $D =$ Levi-Civita connection on M .

Fact: $\tilde{D}_v \mathcal{X}$ is well-defined (indep. of the choice of

$$\{E_i\} \quad (Pf = Ex.)$$

Def: • \tilde{D} is called the induced connection.

• $\forall V \in \Gamma(TN)$, $X =$ vector field along φ ,

$$(\tilde{D}_V X)(x) \stackrel{\text{def}}{=} \tilde{D}_{V(x)} X.$$

Fact: Since $D =$ Levi-Civita on M ,

• $\forall X, Y \in \Gamma(TN)$

$$\tilde{D}_X d\varphi(Y) - \tilde{D}_Y d\varphi(X) - d\varphi([X, Y]) = 0$$

$$(d\varphi([X, Y]) = [d\varphi(X), d\varphi(Y)])$$

• $\forall V, W$ vector fields along φ and $u \in T_x N$,

$$u \langle V, W \rangle = \langle \tilde{D}_u V, W \rangle + \langle V, \tilde{D}_u W \rangle.$$

Note: If $\gamma: [0, 1] \rightarrow M$ is a smooth curve (not necessarily embedded) then

$\gamma' = d\gamma\left(\frac{\partial}{\partial t}\right)$ is a vector field along γ



$$\begin{array}{ccc}
 & d\gamma\left(\frac{\partial}{\partial t}\right) & \rightarrow TM \\
 & \downarrow \mathcal{R} & \downarrow \\
 [a, b] & \xrightarrow{\gamma} & M
 \end{array}$$

We define $D_{\gamma'} \gamma' \stackrel{\text{def}}{=} \tilde{D}_{\frac{\partial}{\partial t}} \gamma'$

(check: If γ is embedded, this definition coincides with the previous one.)

\therefore geodesic (and P^{σ}) can be defined for any smooth curve.

ch3 Covariant derivative, Curvature Tensor

§3.1 Covariant derivative of tensors

Fact: let $\varphi: V \rightarrow W$ be an isomorphism between vector spaces, then φ can be extended to an isomorphism between the tensor algebras:

$$\tilde{\varphi}: \bigoplus_{r,s} T^{r,s} V \rightarrow \bigoplus_{r,s} T^{r,s} W,$$

where $T^{r,s} V = (\underbrace{V \otimes \dots \otimes V}_r) \otimes (\underbrace{V^* \otimes \dots \otimes V^*}_s)$
 $V^* = \text{dual of } V.$

In fact, we can first define

$$\begin{array}{ccc} \varphi^* : W^* & \longrightarrow & V^* \\ \downarrow & & \downarrow \\ \alpha & \longmapsto & \varphi^*(\alpha) \end{array} \quad \text{by } \boxed{\varphi^*(\alpha)(v) = \alpha(\varphi(v))}$$

Then $\varphi = \text{isom} \Rightarrow \varphi^* \text{ isom}$

$\Rightarrow (\varphi^*)^{-1} : V^* \rightarrow W^*$ exists.

Hence we can define

$$\forall v_1 \otimes \dots \otimes v_r \otimes \alpha^1 \otimes \dots \otimes \alpha^s \in T^{r,s} V,$$

$$\tilde{\varphi}(v_1 \otimes \dots \otimes v_r \otimes \alpha^1 \otimes \dots \otimes \alpha^s)$$

$$= \varphi(v_1) \otimes \dots \otimes \varphi(v_r) \otimes (\varphi^*)^{-1}(\alpha^1) \otimes \dots \otimes (\varphi^*)^{-1}(\alpha^s) \in T^{r,s} W.$$

Finally, extend $\tilde{\varphi}$ to all $\bigoplus_{r,s} T^{r,s} V$ by linearity and can be checked that $\tilde{\varphi}$ is an isomorphism.

Def: let $M = \text{Riemannian manifold}$, $x \in M$, $v \in T_x M$,

$\gamma = \text{curve with } \gamma(0) = x, \gamma'(0) = v.$

Then \forall tensor field K on M , we define the covariant derivative of K wrt v by

$$D_v K = \left. \frac{d}{dt} \right|_{t=0} (\tilde{P}_t^v)^{-1} (K(\gamma(t)))$$

where $\tilde{P}_\pm^\gamma = \bigoplus_{r,s} T^{r,s}(T_x M) \rightarrow \bigoplus_{r,s} T^{r,s}(T_{x(\pm)} M)$

is the extension of the parallel transport

$P_\pm^\gamma = T_x M \rightarrow T_{x(\pm)} M$ wrt Levi-Civita connection.

Caution: We need to check $D_\nu K$ doesn't depend on γ .

Properties:

(1) If K is a (r,s) -tensor, then $D_\nu K$ is also a (r,s) -tensor.

(2) D_ν is a derivation on the tensor algebra:

$$D_\nu(K_1 \otimes K_2) = (D_\nu K_1) \otimes K_2 + K_1 \otimes (D_\nu K_2).$$

(3) D_ν commutes with "contractions".

Def (of contraction) The contractions C_{pq} , $p=1 \dots r$, $q=1 \dots s$

are linear maps

$$C_{pq} = \left(\bigotimes^r TM \right) \otimes \left(\bigotimes^s T^*M \right) \rightarrow \left(\bigotimes^{r-1} TM \right) \otimes \left(\bigotimes^{s-1} T^*M \right)$$

defined by

$$C_{pq}(v_1 \otimes \dots \otimes v_r \otimes \alpha^1 \otimes \dots \otimes \alpha^s)$$

$$= \alpha^g(v_p) v_1 \otimes \dots \otimes \hat{v}_p \otimes \dots \otimes v_r \otimes \alpha^1 \otimes \dots \otimes \hat{\alpha}^g \otimes \dots \otimes \alpha^s$$

\uparrow \uparrow omitted

egs: For $C_{11} = TM \otimes T^*M \rightarrow \mathbb{R} (\cong (\otimes^0 TM) \otimes (\otimes^0 T^*M))$

takes $C_{11}(\frac{\partial}{\partial x^i} \otimes dx^j) = dx^j(\frac{\partial}{\partial x^i}) = \delta_i^j \in \mathbb{R}$.

For $C_{11} = (TM) \otimes (\otimes^2 T^*M) \rightarrow T^*M$

$$\frac{\partial}{\partial x^i} \otimes (dx^{j_1} \otimes dx^{j_2}) \mapsto dx^{j_1}(\frac{\partial}{\partial x^i}) dx^{j_2} = \delta_i^{j_1} dx^{j_2}$$

Property (3) means if $\mathcal{L} = C_{pg}$ is a contraction,

then $\boxed{D_v(\mathcal{L}K) = \mathcal{L}(D_v K)}$

Pf: (1) is clear

(2) We do a special case only. The general case can be proved similarly.

Suppose $K = X \otimes Y \otimes \rho \in (\otimes^2 TM) \otimes (T^*M)$

i.e. X, Y are vector fields, ρ is a 1-form
(linear combinations of dx^i)

Then we need to prove that

$$D_v K = (D_v X) \otimes Y \otimes \rho + X \otimes (D_v Y) \otimes \rho + X \otimes Y \otimes (D_v \rho)$$

Let $\{e_1(t), \dots, e_n(t)\}$ be parallel vector field along γ s.t.
 $\{e_i(t)\}$ forms a basis of $T_{\gamma(t)}M$,

Then $\forall t$, \exists dual basis $\{\alpha^1(t), \dots, \alpha^n(t)\}$ of $T_{\gamma(t)}^*M$,
 i.e. $\alpha^i(t)(e_j(t)) = \delta_j^i$, $\forall t$.

Claim: $\{\alpha^i(t)\}$ are all parallel.

In fact, by definition of \tilde{P}_t , we see that

$$\tilde{P}_t(\alpha^i(0)) \stackrel{\text{def}}{=} (P_t^*)^{-1}(\alpha^i(0))$$

$$\Leftrightarrow P_t^*(\tilde{P}_t(\alpha^i(0))) = \alpha^i(0)$$

$$\Leftrightarrow P_t^*(\tilde{P}_t(\alpha^i(0)))(e_j(0)) = \alpha^i(0)(e_j(0)) = \delta_j^i, \forall j$$

$$\Leftrightarrow \tilde{P}_t(\alpha^i(0))(P_t(e_j(0))) = \delta_j^i, \forall j$$

$$\Leftrightarrow \tilde{P}_t(\alpha^i(0))(e_j(t)) = \delta_j^i, \forall j$$

$$\Leftrightarrow \tilde{P}_t(\alpha^i(0)) = \alpha^i(t). \quad \ast$$

Now, write

$$\Sigma(t) = \Sigma(\gamma(t)) = \sum \Sigma^i(t) e_i(t)$$

$$\Upsilon(t) = \Upsilon(\gamma(t)) = \sum \Upsilon^i(t) e_j(t)$$

$$\rho(t) = \rho(\gamma(t)) = \sum \rho_\ell(t) \alpha^\ell(t)$$

$$\text{Then } K(t) = \sum_{i,j,\ell} \Sigma^i(t) \Upsilon^j(t) \rho_\ell(t) e_i(t) \otimes e_j(t) \otimes \alpha^\ell(t)$$

$$\Rightarrow (\tilde{P}_t^{-1}) K(t) = \sum_{i,j,\ell} \Sigma^i(t) \Upsilon^j(t) \rho_\ell(t) e_i(0) \otimes e_j(0) \otimes \alpha^\ell(0)$$

$$\Rightarrow D_\sigma K = \frac{d}{dt} \Big|_{t=0} (\tilde{P}_t)^{-1} K(t)$$

$$= \sum_{i,j,\ell} \left(\frac{d\Sigma^i}{dt} \Upsilon^j \rho_\ell + \Sigma^i \frac{d\Upsilon^j}{dt} \rho_\ell + \Sigma^i \Upsilon^j \frac{d\rho_\ell}{dt} \right) e_i(0) \otimes e_j(0) \otimes \alpha^\ell(0)$$

Compare with

$$\left\{ \begin{array}{l} D_\sigma \Sigma = \sum \frac{d\Sigma^i}{dt} e_i(0) \\ D_\sigma \Upsilon = \sum \frac{d\Upsilon^j}{dt} e_j(0) \\ D_\sigma \rho = \sum \frac{d\rho_\ell}{dt} \alpha^\ell(0), \end{array} \right.$$

$$\text{we have } D_\sigma K = (D_\sigma \Sigma) \otimes \Upsilon \otimes \rho + \Sigma \otimes (D_\sigma \Upsilon) \otimes \rho + \Sigma \otimes \Upsilon \otimes (D_\sigma \rho)$$