Integration on Manifolds



## 1 Integration on Manifolds

• Stokes' Theorem on Manifolds

Ryan Blair (U Penn)

イロト イポト イヨト イヨト

# Integration on Manifolds

The goal of this section is to explain and prove the following

#### Theorem

Stokes' Theorem on Manifolds. If M is a compact oriented smooth k-dimensional manifold-with-boundary, and  $\omega$  is a smooth (k - 1) form on M, then

$$\int_{M} d\omega = \int_{\partial M} \omega.$$

A B A A B A

We'll do this in three steps:

- Explain what it means to integrate a k-form over an oriented k-manifold, rather than over a singular k-chain.
- Check that the orientation of M and the induced orientation of  $\partial M$  are "consistent" with our earlier definitions of singular chains and their boundaries.
- Use partitions of unity to deduce the above version of Stokes' Theorem from the older one on singular chains.

• • = • • = •

**Convention.** We will drop the word "smooth" and understand all our manifolds and forms to be smooth of class  $C^{\infty}$ .

If  $\omega$  is a p-form on the k-dimensional manifold-with-boundary M, and if  $c : [0,1]^p \to M$  is a singular p-cube, then we define

$$\int_{c} \omega = \int_{[0,1]^{p}} c^{*} \omega,$$

just as we did earlier, and likewise for integrals over p-chains.

When we come to the top dimension k, we are going to require our singular k-cubes  $c : [0,1]^k \to M$  to be rather "nonsingular", in that there be an open set U in  $\mathbb{R}^k$  or  $H^k$  with  $[0,1]^k \subset U$ , and a coordinate system  $f : U \to M$  with f(x) = c(x) for all  $x \in [0,1]^k$ .

If M is oriented, then the singular k-cube c will be called **orientation-preserving** if f is.

周下 イモト イモト

**Lemma.** Let  $c_1$  and  $c_2 : [0,1]^k \to M$  be two orientation-preserving singular k-cubes in the oriented k-manifold M, and  $\omega$  a k-form on M such that  $\omega = 0$  outside of  $c_1([0,1]^k) \cap c_2([0,1]^k)$ . Show that

$$\int_{c_1} \omega = \int_{c_2} \omega.$$

.

イロト 不得下 イヨト イヨト 二日

Now let  $\omega$  be a k-form on the oriented k-manifold M. If there is an orientation-preserving singular k-cube c in M such that  $\omega = 0$  outside of  $c([0,1]^k)$ , then we define

$$\int_{M} \omega = \int_{c} \omega.$$

The lemma above shows that this definition does not depend on the choice of c.

過 ト イヨ ト イヨト

Now suppose that  $\omega$  is an arbitrary (smooth) k-form on M. There is an open cover  $\mathcal{O}$  of M such that for each  $U \in \mathcal{O}$ , there is an orientation-preserving singular k-cube c with  $U \subset c([0,1]^k)$ . Let  $\Phi$  be a partition of unity for M subordinate to this cover. We define

$$\int_{M} \omega = \Sigma_{\phi \epsilon \Phi} \int_{M} \phi \omega$$

**Fact.** This definition of  $\int_M \omega$  does not depend on the choice of open cover  $\mathcal{O}$  or on the partition of unity  $\Phi$ .

イロト イポト イヨト イヨト 二日

Now let *M* be a k-dimensional manifold-with-boundary with orientation  $\mu$ . Let  $\partial M$  have the induced orientation  $\partial \mu$ .

Let c be an orientation-preserving k-cube in M such that the face  $c_{(k,0)}$  lies in  $\partial M$ , and is the only face of c which has any interior points in  $\partial M$ .

**Fact.** Show that  $c_{(k,0)}$  is orientation-preserving if k is even, but not if k is odd.

- ロ ト - 4 同 ト - 4 回 ト - - - 回

Thus if  $\omega$  is a (k-1)-form on M which is 0 outside of  $c([0,1]^k)$ , we have

$$\int c_{(k,0)}\omega = (-1)^k \int_{\partial M} \omega.$$

Furthermore,  $c_{(k,0)}$  is the only face of c on which  $\omega$  is nonzero. Thus

$$\int_{\partial c} \omega = \int_{(-1)^k c_{(k,0)}} \omega = (-1)^k \int_{c_{(k,0)}} \omega = \int_{\partial M} \omega.$$

Now we are ready to prove Stokes' Theorem on manifolds.

### Theorem

**Stokes' Theorem on Manifolds.** If *M* is a compact oriented smooth *k*-dimensional manifold-with-boundary, and  $\omega$  is a smooth (k - 1) form on *M*, then

$$\int_{M} d\omega = \int_{\partial M} \omega.$$

**Proof. Case 1.** Suppose there is an orientation-preserving singular k-cube c in the interior of M such that  $\omega = 0$  outside of  $c([0,1]^k)$ . Then

$$\int_{c} d\omega = \int_{[0,1]^{k}} c^{*}(d\omega) = \int_{[0,1]^{k}} d(c^{*}\omega) = \int_{\partial([0,1]^{k})} c^{*}\omega = \int_{\partial c} \omega,$$

with the first and last equalities by definition of integration, the second from our definition of d on manifolds, and the third from Stokes' Theorem in Euclidean space.

**Case 2.** Next suppose there is an orientation-preserving singular k-cube c in M such that  $c_{(k,0)}$  is the only face on  $\partial M$ , and that  $\omega = 0$  outside of  $c([0,1]^k)$ . Then

$$\int_{M} d\omega = \int_{c} d\omega = \int_{\partial c} \omega = \int_{\partial M} \omega$$

with the first equality following from our definition of integration over M, the second from Stokes' Theorem in Euclidean space, and the last from earlier remarks.

周 と く ヨ と く ヨ と 二 ヨ

**Case 3** - the general case. Take an open cover  $\mathcal{O}$  of M and a partition of unity  $\Phi$  for M subordinate to  $\mathcal{O}$  such that for each  $\phi \epsilon \Phi$ , the form  $\phi \omega$  is either as in Case 1 or Case 2. Since M is compact, we can assume that both  $\mathcal{O}$  and  $\Phi$  are finite sets.

Note that  $\Sigma_{\phi \epsilon \Phi} d\phi = d(\Sigma_{\phi \epsilon \Phi} \phi) = d(1) = 0$ , and so

 $\Sigma_{\phi\epsilon\Phi}d\phi\wedge\omega=0,$ 

hence

$$\Sigma_{\phi \epsilon \Phi} \int_M d\phi \wedge \omega = 0.$$

▲□▶ ▲□▶ ▲□▶ ▲□▶ □ ののの

#### Therefore

$$\int_{M} d\omega = \Sigma_{\phi \epsilon \Phi} \int_{M} \phi d\omega = \Sigma_{\phi \epsilon \Phi} \int_{M} d\phi \wedge \omega + \phi d\omega$$
$$= \Sigma_{\phi \epsilon \Phi} \int_{M} d(\phi \omega) = \Sigma_{\phi \epsilon \Phi} \int_{\partial M} \phi \omega = \int_{\partial M} \omega,$$

completing the proof of the Stokes' Theorem on manifolds.

イロト イポト イヨト イヨト

- 2