

# Stokes' theorem:

$M^m$  oriented manifold-with-boundary  $\omega \in \Omega_c^{m-1}(M)$ .

Then  $\int_M d\omega = \int_{\partial M} \omega$   
with orientation induced by  $M$ , as in Monday's lecture

## Pf sketch:

• True for  $M = (0,1)^m$  or  $[0,1] \times (0,1)^{m-1}$   
 any  $\omega \in \Omega_c^{m-1}(M)$  (last time).

• For general  $M$ , find a locally finite oriented atlas  $\{U_\alpha, \phi_\alpha\}$  where for each  $\alpha$ , either

(i)  $\phi_\alpha: U_\alpha \xrightarrow{\cong} (0,1)^m \subseteq \mathbb{H}^m$  (w/ std. orientation)

OR (so  $U_\alpha \cap \partial M = \emptyset$ )

(ii)  $\phi_\alpha: U_\alpha \xrightarrow{\cong} (0,1] \times (0,1)^{m-1} \subseteq \left( \begin{matrix} \{x_1 \leq 1\} \\ \mathbb{R}^m \end{matrix} \right) \cong \mathbb{H}^m$   
↑ trans. like.

(so  $U_\alpha \cap \partial M \cong_{\phi_\alpha} \{1\} \times (0,1)^{m-1}$ ).

Let  $\{f_\alpha\}$  be a partition of unity subordinate to  $\{U_\alpha\}$ , and now let  $\omega \in \Omega_c^{m-1}(M)$ .

$$\int_M d\omega = \int_M \sum_{\alpha} d(f_\alpha \omega) = \sum_{\alpha} \int_{U_\alpha} (d(f_\alpha \omega)) = \sum_{\alpha} \int_{\phi_\alpha(U_\alpha)} \underbrace{(\phi_\alpha^{-1})^* (d(f_\alpha \omega))}_{d(\phi_\alpha^{-1} * (f_\alpha \omega))} \Bigg|_{\phi_\alpha^{-1}(U_\alpha)}$$

↑ support in  $U_\alpha$

Each  $\phi_\alpha(U_\alpha)$  is either  $(0,1)^m$  or  $(0,1] \times (0,1)^{m-1}$ ; by our verification of Stokes' then in these cases, we get:

$$= \sum_{\alpha} \int_{\partial(\phi_\alpha(U_\alpha))} \omega_\alpha = \sum_{\alpha} \int_{\partial U_\alpha} f_\alpha \omega = \sum_{\alpha} \int_{\partial M} f_\alpha \omega = \int_{\partial M} \left( \sum_{\alpha} f_\alpha \right) \omega = \int_{\partial M} \omega. \quad \square$$

Think about boundary orientation when  $m=1$ :



std. orientation on  $(a,b)$  given by  $[v, dt]$ ; note if  $v$  is a tangent vector as above  $dt(v) > 0$ .

at  $b$  boundary, an outward pointing v.f. is  $\frac{d}{dt}$ , and

$$\int_{\frac{d}{dt}} \omega = dt\left(\frac{d}{dt}\right) = 1 > 0.$$

so induced orientation on  $\{b\}$  is "+". (Recall  $\text{or}(\{t\}) = \{+, -\}$ ).

At  $\{a\}$ , an outward pointing vec. field is  $-\frac{d}{dt}$ , and

$$\int_{-\frac{d}{dt}} \omega = dt\left(-\frac{d}{dt}\right) = -1 < 0$$

so induced boundary orientation on  $a$  is "-".

## Integration on cohomology :

$M$  oriented manifold. <sup>(without  $\partial$ )</sup> As discussed Monday,  $\int_M (-) : \Omega_c^m(M) \rightarrow \mathbb{R}$  induces a non-trivial map  $\int_M (-) : H_c^m(M) \rightarrow \mathbb{R}$ . (b/c  $\int_M (\text{exact}) = 0$ ).

Observe: this map is always non-zero. why? Let  $\omega$  be a nowhere vanishing top form on some  $U_\alpha \xrightarrow{\phi_\alpha} \phi_\alpha(U_\alpha) \subseteq \mathbb{R}^n$  <sup>representing the chosen orientation,</sup> & cutoff by a non-negative bump function to get  $\psi\omega$  (extend by 0, so)  $\psi\omega \in \Omega_c^m(M)$ , and

$$\int_M \psi\omega = \int_{U_\alpha} \psi\omega = \int_{\phi_\alpha(U_\alpha)} (\phi_\alpha^{-1})^* (\psi\omega) = \int_{\phi_\alpha(U_\alpha)} \tilde{\psi} \tilde{\omega} \quad \boxed{> 0}$$

$(\phi_\alpha^{-1})^* \psi$   
 $\downarrow$   
 $\tilde{\psi}$   
 $(\phi_\alpha^{-1})^* \omega$   
 $\tilde{\omega}$   
 $\tilde{\psi} \geq 0$  and  $> 0$  in some region.  
 $f dx_1 \dots dx_n$  for  $f > 0$

Hence  $\int_M (-) : H_c^m(M) \rightarrow \mathbb{R}$ , so

$\dim H_c^m(M) \geq 1$  when  $M$  is orientable.

In fact, the following is true more generally

Thm: Say  $M^m$  is connected, orientable, without boundary.

Then,  $\dim_{\mathbb{R}} H_c^m(M) = 1$

In fact: A choice of orientation on such  $M$  induces

$$\int_M (-) : H_c^m(M) \xrightarrow{\cong} \mathbb{R} \quad \underline{(\star)}$$

Cor:  $M$  compact, connected, orientable. Then

$\dim_{\mathbb{R}} H_{\mathbb{R}}^m(M) = 1$  and given an orientation, get  $\int_M (-) : H^m(M) \xrightarrow{\cong} \mathbb{R}$

Ex:  $S^n$ , we've seen that  $H^k(S^n) = \begin{cases} \mathbb{R} & k=0, n \\ 0 & \text{otherwise.} \end{cases}$

Note: • For  $M$  non-compact,  $H^0(M) = \mathbb{R}$ ,  $H_c^0(M) = 0$  but  $H_c^m(M) \cong \mathbb{R}$   
 (if  $M$  is oriented, connected) (b: it turns out  $H^m(M) = 0$ ).

• For  $M$  compact,  $H^0(M) \cong H^m(M) = \mathbb{R}$ .  
 (if  $M$  is oriented, connected)

More generally, in fact the Poincaré Duality theorem (we won't prove in class, but you can read about it in e.g., Bott and Tu, Differential forms in Algebraic Topology):

there is a perfect pairing (given an orientation on  $M^n$ )

$$H^k(M) \times H_c^{m-k}(M) \xrightarrow{(-,-)_M} \mathbb{R}$$

$$[\alpha], [\beta] \longrightarrow \int_M \alpha \wedge \beta$$

perfect means that  $(-, -)_M$  induces an iso:

$$\left. \begin{aligned} H^k(M) &\xrightarrow{\cong} H_c^{m-k}(M)^* \\ H_c^k(M) &\xrightarrow{\cong} H^{m-k}(M)^* \end{aligned} \right\} \text{in particular } \dim H_c^k(M) = \dim H^{m-k}(M)$$

e.g.,  $\dim H^0(M) = \dim H_c^m(M)$   
 $\perp$  (if  $M$  connected),

(If  $M$  compact, get  $H^k(M) \cong H^{m-k}(M)^*$ )

$$\Rightarrow \dim H^k(M) = \dim H^{m-k}(M)$$

$$\text{e.g., } \dim H^0(M) = \dim H^m(M)$$

$$\perp \text{ (if } M \text{ connected)}$$

Returning to today's thm:  $M^m$  connected, oriented. Then

$$\int_M (-) : H_c^m(M) \xrightarrow{\cong} \mathbb{R}, \quad (*)$$

Pf sketch: (i) Note we've already seen  $\int_M (-)$  is surjective. So we just need injectivity.  
 (if  $\int_M \omega = 0$  then  $\omega = 0$  i.e., then  $\omega$  is exact)

(ii) Note that if true for  $M$ , then for

for any open  $U$ , (e.g.,  $U \cong B_\epsilon(p) \subset \mathbb{R}^m$ ), can find  $\omega$  w/  $\text{supp } \omega \subseteq U$  &  $\int_M \omega > 0$ .

$\Rightarrow [w] \neq 0 \Rightarrow [w]$  spans  $H_c^m(M)$

So, if (\*) holds, can find a representative of the generator of  $H_c^m(M)$  w/ arbitrarily small support.

(iii) In general, injectivity of  $\theta^*$  amounts to showing that if  $\int_M \omega = 0$  for  $\omega \in \Omega_c^m(M)$ , then  $\omega = d\eta$ ,  $\eta \in \Omega_c^{m-1}(M)$ .

• Assume the true for  $M = \mathbb{R}^m$  (to check), hence that it's true for general  $M$  if  $\text{supp } \omega \subseteq U \subseteq_{\text{open}} M$  with  $U \cong \mathbb{R}^m$ .

• General  $M$ : induct on # open sets  $U_1, \dots, U_k$  required to cover  $\text{supp } \omega$  w/  $U_i \cong \mathbb{R}^m$  (# is finite by compactness). By connectedness, assume  $U_1, \dots, U_{k-1}$  connected & intersects  $U_k$ .

• true when  $k=1$ .

• say true for  $k-1$  open sets, & let  $M_{k-1} = U_1 \cup \dots \cup U_{k-1}$ .

- cut  $\omega$  up into  $\omega_{M_{k-1}} + \omega_{U_k}$  w/ exact support in  $M_{k-1}$  &  $U_k$  resp., using a partition of unity adapted to  $\{M_{k-1}, U_k\}$ .

- Each of  $\omega_{M_{k-1}}, \omega_{U_k}$  is cohomologous to forms  $\theta_1, \theta_2$  supported in intersection  $(U_k \cap M_{k-1}) \subseteq U_k \cong \mathbb{R}^m$  by (ii). Hence

$$[\omega] = [\theta_1 + \theta_2], \text{ and } 0 = \int_M \omega = \int_{U_k} \theta_1 + \theta_2 = 0.$$

But  $U_k \cong \mathbb{R}^m$ , so  $\theta_1 + \theta_2 = d\eta$  with  $\eta \in \Omega_c^{m-1}(U_k) \subseteq \Omega_c^{m-1}(M)$ . Hence  $[\theta_1 + \theta_2] = [\omega] = 0$ .



if  $\omega \in M$  with  $\text{supp } \omega \subseteq U \subseteq M$ .  
 $\int_M \omega = 0 = \int_{\mathbb{R}^m} \omega = 0$   
 so  $\omega$  is  $d\eta$  w/  $\eta \in \Omega_c^{m-1}(\mathbb{R}^m)$   
 $\Rightarrow \omega = d\bar{\eta}$ ,  $\bar{\eta} \in \Omega_c^{m-1}(M)$   
 extension of  $\eta$  by 0.



So by above, we've reduced the Thm to:

Lemma: Fix std orientation on  $\mathbb{R}^m$ . Then  $\int_{\mathbb{R}^m} (-) = H_c^m(\mathbb{R}^m) \xrightarrow{\cong} \mathbb{R}$ .

Pf: Again, we know  $\int_{\mathbb{R}^m} (-)$  is surjective by constructing a form  $\omega$  w/  $\int \omega > 0$ . (sketch)

• We've checked the lemma explicitly when  $m=1$  (example earlier in class). (true when  $m=0$  as well;  $\int_{\mathbb{R}^0} (c) = c$ ).  
 (computed  $H_c^1(\mathbb{R}^1)$  in an.)

• Inductively, one can show  $\exists$  a map

$$\begin{array}{ccc} H_c^m(\mathbb{R}^m) & \xrightarrow{P_*} & H_c^{m-1}(\mathbb{R}^{m-1}) \\ \int_{\mathbb{R}^m} (-) \downarrow & \circlearrowleft & \int_{\mathbb{R}^{m-1}} (-) \downarrow \\ \mathbb{R} & \cong & \mathbb{R} \end{array}$$

with  $P_*$  an isomorphism; this would complete the proof.

iso. by construction of  $\mathcal{Q}$ . iso. by induction.

$P: \Omega_c^k(\mathbb{R}^m) \rightarrow \Omega_c^{k-1}(\mathbb{R}^{m-1})$  linearly extends the following prescription:

$$f_I dx_{m_1} \wedge \dots \wedge dx_{m_{k-1}} \longmapsto \left( \int_{-\infty}^{\infty} f_I dx_m \right) dx_I$$

$\nearrow$  cpts support/ smooth fn of  $x_{m_1} \rightarrow x_{m_{k-1}}$   $\nwarrow$  same indices not including  $m$   $\nwarrow$  function of  $x_{m_1} \rightarrow x_{m_{k-1}}$  now.

$$g_J dx_J \longmapsto 0$$

$\nwarrow$  indices not including  $m$

$\int_{-\infty}^{\infty} f(x_{m_1} \rightarrow x_{m_{k-1}}, t) dt$

(exercise:  $P$  sends closed  $\mapsto$  closed & exact  $\mapsto$  exact, so induces cohomology map.)

(exercise:  $P$  makes  $(\#)$  commute.)

To show  $P$  is an isomorphism:

- Define  $Q: \Omega_c^{k-1}(\mathbb{R}^{m-1}) \rightarrow \Omega_c^k(\mathbb{R}^m)$ , by choosing  $\chi \in C_c^\infty(\mathbb{R})$  with  $\int_{\mathbb{R}} \chi(x) dx = 1$ ,  
and  $\alpha \longmapsto \chi(x_m) \alpha \wedge dx_m$

This induces  $Q_*: H_c^{k-1}(\mathbb{R}^{m-1}) \rightarrow H_c^k(\mathbb{R}^m)$ . (exercise)

- By construction  $P \circ Q = \text{id}_{\Omega_c^{k-1}(\mathbb{R}^{m-1})}$  so  $P_* \circ Q_* = \text{id}$  on cohomology.
- Define a chain homotopy  $K$  between  $Q \circ P$  and  $\text{id}$  (maps from  $\Omega_c^k(\mathbb{R}^m) \rightarrow \Omega_c^k(\mathbb{R}^m)$ ) given by

$$K_*: \Omega_c^k(\mathbb{R}^m) \rightarrow \Omega_c^{k-1}(\mathbb{R}^m)$$

$$f dx_{m_1} \wedge \dots \wedge dx_{m_k} \longmapsto \left( \int_{-\infty}^{\infty} f dx_m \right) \left( \int_{-\infty}^{x_m} \chi(t) dt \right) dx_I$$

$$- \left( \int_{-\infty}^{x_m} f(x_{m_1} \rightarrow x_{m_{k-1}}, t) dt \right) dx_I$$

$$g dx_I \longmapsto 0$$

$\nwarrow$  terms not including  $dx_m$ .

check:  $dK + Kd = Q \circ P - \text{id}$ , which implies  $Q_* \circ P_* = \text{id}$  on cohomology.

(c.f., Bott & Tu's book for more details).

(more generally, the same method proves  $H_c^k(M \times \mathbb{R}) \cong H_c^{k-1}(M)$  for any  $M$ .)

(in particular, we see how much  $H_c^0$  is not a homotopy invariant)

## Extra material:

Q: How to see e.g., the divergence theorem <sup>as a special case</sup> of Stokes' theorem?

Recall

Thm: (Divergence thm):  $\Omega \subset \mathbb{R}^3$  cpt. domain w/ smooth  $\partial$ ,  $\vec{F} = (F_1, F_2, F_3)$  a vector field on  $\Omega$ . Then

$$\int_{\Omega} \operatorname{div} F \, dx \, dy \, dz = \int_{\partial\Omega} \langle n, F \rangle \, dA$$

where  $n = (n_1, n_2, n_3)$

$= n_1 \frac{\partial}{\partial x} + n_2 \frac{\partial}{\partial y} + n_3 \frac{\partial}{\partial z}$  is the unit outward normal vector field to  $\partial\Omega$ ,

$$\text{and } dA = n_1 \, dy \, dz + n_2 \, dz \, dx + n_3 \, dx \, dy$$

$$= \iota_n (dx \wedge dy \wedge dz)$$

$\swarrow$  contraction along  $n$ .

(why is this  $dA$ ?  $dA$  is defined so that for an orthonormal ONB of  $\mathbb{R}^3$  <sup>normal at  $p$</sup>   $n_p, v_1, v_2$ , with  $v_1, v_2$  tangent to  $\partial\Omega$  at  $p$  ( $v_1, v_2 \in T_p \partial\Omega$ ),  $dA(v_1, v_2) = 1$ ). <sup>" $T_p \mathbb{R}^3$ "</sup>

Pf of divergence thm (from Stokes' theorem):

$$\text{Let } \omega = F_1 \, dy \, dz + F_2 \, dz \, dx + F_3 \, dx \, dy = \iota_{\vec{F}} \, dx \wedge dy \wedge dz.$$

Then,

$$\int_{\Omega} d\omega = \int_{\Omega} (d \iota_{\vec{F}} (dx \wedge dy \wedge dz)) = \int_{\Omega} (\operatorname{div} F) \, dx \, dy \, dz.$$

Stokes'

$\nearrow$   
Stk. orientation from  $\mathbb{R}^3$

$$\int \omega|_{\partial\Omega} \quad \text{Now claim: } \omega|_{\partial\Omega} = \langle n, F \rangle \, dA; \text{ hence } \int_{\partial\Omega} \omega = \int \langle n, F \rangle \, dA$$

$\partial\Omega$  $\partial\Omega$  $\partial\Omega$  $\partial\Omega$  $\partial\Omega$ 

(completing the proof)

why? At a point  $p \in \partial\Omega$ , if  $v_1, v_2 \in T_p \partial\Omega$ ,

then  $\omega_p|_{T_p \partial\Omega} (v_1, v_2) = dx \wedge dy \wedge dz(\vec{F}, \vec{v}_1, \vec{v}_2)$

here we are thinking of elements of  $\Lambda^k(T_p^*M)$  as elements of Alt Multilinear  $(T_p M \times \dots \times T_p M, \mathbb{R})$  as in HW, where  $k=2$ .

$$= dx \wedge dy \wedge dz (\langle n, F \rangle n, v_1, v_2)$$

(b/c can write  $\vec{F} = \langle n, F \rangle n + \vec{a}$  where  $\vec{a} \in \text{span}(v_1, v_2)$ ; by alternating multilinearity  $dx \wedge dy \wedge dz(a, v_1, v_2) = 0$ )

$$= \langle n, F \rangle (i_n dx \wedge dy \wedge dz) (v_1, v_2)$$

$$= \langle n, F \rangle dA(v_1, v_2), \text{ as desired. } \square$$