



Problem 1

- a) A topological space (X, \mathcal{T}) is compact if for any open cover $\{U_\alpha\}_\alpha$ of X , i.e., $X = \bigcup_\alpha U_\alpha$, we can find $\alpha_1, \dots, \alpha_n$ such that $X = U_{\alpha_1} \cup \dots \cup U_{\alpha_n}$.
- b) Let $\{U_\alpha\}_\alpha$ be open in Y such that $f(X) \subseteq \bigcup_\alpha U_\alpha$. Then $X = \bigcup_\alpha f^{-1}(U_\alpha)$ and $\{f^{-1}(U_\alpha)\}_\alpha$ is an open cover of X . Since X is compact, $X = f^{-1}(U_{\alpha_1}) \cup \dots \cup f^{-1}(U_{\alpha_n})$ for some $\alpha_1, \dots, \alpha_n$, and hence $f(X) \subseteq U_{\alpha_1} \cup \dots \cup U_{\alpha_n}$. Thus $f(X) \subseteq Y$ is compact.
- c) Suppose $\bigcap F_n = \emptyset$ and let $U_n = F_n^c$. Then $U_1 \subseteq U_2 \subseteq \dots$ are open sets with $\bigcup U_n = \bigcup F_n^c = (\bigcap F_n)^c = \emptyset^c = X$. Thus $X = U_1 \cup \dots \cup U_n = U_n$ for some n . But then $F_n = U_n^c = X^c = \emptyset$, and we have a contradiction. Hence $\bigcap F_n \neq \emptyset$.

Problem 2

- a) A smooth manifold is a pair (M, \mathcal{U}) where M is a second countable Hausdorff space, and \mathcal{U} is a maximal smooth atlas on M . I.e., for any $(U, \varphi), (V, \psi)$ in \mathcal{U} , the map $\psi \circ \varphi^{-1} : \varphi(U \cap V) \rightarrow \psi(U \cap V)$ is smooth, and if $(U, \varphi) \in \mathcal{U}$ and (V, ψ) is any topological chart such that $\psi \circ \varphi^{-1}$ is smooth, then $(V, \psi) \in \mathcal{U}$. [Maximality.] Here (U, φ) is a topological chart if $U \subseteq M$ is open and $\varphi : U \rightarrow \varphi(U) \subseteq \mathbb{R}^n$ is a homeomorphism with an open subset of \mathbb{R}^n .
- b) A map $f : M \rightarrow N$ is smooth if f is continuous and for any $(V, \psi) \in \mathcal{V}$ and $(U, \varphi) \in \mathcal{U}$ the map $\psi \circ f \circ \varphi^{-1} : \varphi(U \cap f^{-1}(V)) \rightarrow \psi(V)$ is smooth.
- c) Let \mathcal{U} be an atlas for M . Then for each $(U, \varphi) \in \mathcal{U}$ we take the charts

$$\tilde{\varphi} : \varphi^{-1}(U) \rightarrow U \times \mathbb{R}^n \rightarrow \mathbb{R}^n \times \mathbb{R}^n$$

given by $\tilde{\varphi}([\alpha]) = (\varphi(\alpha(0)), D(\varphi \circ \alpha)(0))$. This gives the special charts $(\varphi^{-1}(U), \tilde{\varphi})$ for TM . Here α is a smooth curve in U .

- d) Consider

$$\begin{array}{ccc} \pi^{-1}(U) & \xrightarrow{\pi} & U \\ \tilde{\varphi} \downarrow & & \downarrow \varphi \\ \varphi(U) \times \mathbb{R}^n & \xrightarrow{\hat{\pi}} & \varphi(U) \end{array}$$

(where $\hat{\pi} = \varphi \circ \pi \circ \tilde{\varphi}^{-1}$.) Then $\hat{\pi} = \pi_1$ since if $(x, v) = \tilde{\varphi}([\alpha])$, i.e., $\varphi \circ \alpha(0) = x$ and $D(\varphi \circ \alpha)(0) = v$, then $\hat{\pi}(x, v) = \hat{\pi} \circ \tilde{\varphi}([\alpha]) = \varphi \circ \pi([\alpha]) = \varphi \circ \alpha(0) = x$. Since $\hat{\pi}$ is smooth, so is π (π is continuous).

Problem 3

- a) Define a smooth chart on $\mathbb{R}^n \times \mathbb{R}^m$ by $\varphi(x, y) = (x, y - f(x))$. (Then φ is smooth and $\varphi^{-1}(u, v) = (u, v + f(u))$ shows that φ^{-1} is smooth.) Then $\varphi((\mathbb{R}^n \times \mathbb{R}^m) \cap \Gamma_f) = \varphi(\Gamma_f) = \mathbb{R}^n \times \{0\}$, and Γ_f is a submanifold of $\mathbb{R}^n \times \mathbb{R}^m$.
- b) Fix $y \in f(A) \subseteq \mathbb{R}^m$, and let $B = f^{-1}(y) \subseteq A$. Then $B \subseteq A$ is a closed subset, and $B \neq \emptyset$ since $y \in f(A)$. We show that B also is open. Let $x \in B$ and let N be an open ball about x in A . For any $x' \in N$ (since N is convex) we have $\|f(x') - f(x)\| \leq M\|x' - x\|$ where $M = \max_{z \in [x', x]} \|Df(z)\| < \infty$. Thus $f(x') = f(x) = y$. Hence $N \subseteq B$ and B is open. Then $A = B \cup B^c$ ($B^c = A - B$) with both B and B^c both open and closed. Since $B \neq \emptyset$, we have $B^c = \emptyset$, thus $B = A$ and f is constant.

Problem 4

- a) If $f: M \rightarrow N$ is a diffeomorphism, then $d_p f: T_p M \rightarrow T_{f(p)} N$ is an isomorphism, and hence $\dim M = \dim T_p M = \dim T_{f(p)} N = \dim N$.
- b) Let $\dim M = m$ and $\dim N = n$, and suppose f has constant rank k . If it is not an immersion, then $k < m$. By the Rank Theorem we can for each $p \in M$ find charts (U, φ) and (V, ψ) such that $\psi \circ f \circ \varphi^{-1}(x_1, \dots, x_k, \dots, x_m) = (x_1, \dots, x_k, 0, \dots, 0)$ near p . For x_{k+1}, \dots, x_m sufficiently small, $\psi \circ f \circ \varphi^{-1}(0, \dots, 0, x_{k+1}, \dots, x_m) = (0, \dots, 0)$ and f is not injective. Hence f is an immersion.
- c) Define $f: \text{GL}(n, \mathbb{R}) \rightarrow \text{Sym}(n)$ by $f(A) = A^T A$. Then f is smooth and $f^{-1}(I) = \text{O}(n)$. If we show that I is a regular value, then $\text{O}(n) \subseteq \text{GL}(n, \mathbb{R})$ is a submanifold of dimension $n^2 - \frac{n(n+1)}{2} = \frac{n(n-1)}{2}$. Consider

$$\begin{array}{ccc} T_A \text{GL}(n, \mathbb{R}) & \xrightarrow{d_A f} & T_{f(A)} \text{Sym}(n) \\ \cong \downarrow \mu & & \cong \downarrow \mu \\ \mathbb{R}^{n \times n} & \xrightarrow{D_A f} & \text{Sym}(n) \end{array}$$

where $\mu([\alpha]) = \alpha'(0)$ ($\alpha(0) = A$ or $f(A)$). Let $\alpha(0) = A$, $\alpha'(0) = B$, then

$$\begin{aligned} (D_A f)B &= (D_A f)\alpha'(0) \\ &= \mu \circ d_A f([\alpha]) \\ &= \mu([f \circ \alpha]) \\ &= (f \circ \alpha)'(0) \\ &\vdots \\ &= B^T A + A^T B \end{aligned}$$

since $(f \circ \alpha)(t) = \alpha(t)^T \alpha(t)$ gives that $(f \circ \alpha)'(t) = \alpha'(t)^T \alpha(t) + \alpha(t)^T \alpha'(t)$.

If $A \in O(n)$, then $D_A f$ is onto since given $C \in \text{Sym}(n)$

$$\begin{aligned}(D_A f)\left(\frac{1}{2}AC\right) &= \frac{1}{2}(C^T A^T A + A^T AC) \\ &= \frac{1}{2}(C^T + C) = C.\end{aligned}$$

Thus I is a regular value and we are done.