## D. 2 Chapter 16

## D.2.1 Local chart formula for the gradient

## Solution of Exercise. (Exercise 16.12, page 16.12)

(a) Here we have a vector $w \in T_{P} M$ for which

$$
\mu_{P}(w, u)=D_{u} f(P) \quad \text { for every } u \in \mathbb{S}_{P}^{n-1} \subset T_{P} M
$$

Define two linear functions $L_{j}: T_{P} M \rightarrow \mathbb{R}$ for $j=1,2$ by

$$
\begin{aligned}
& L_{1}(v)=\mu_{P}(w, v), \\
& L_{2}(v)=d f_{P}(v)
\end{aligned}
$$

respectively. Recall that $d f_{P}(u)=D_{u} f(P)$ gives the directional derivative of $f$ when $u \in \mathbb{S}_{P}^{n-1} \subset T_{P} M$. Thus, we have $L_{1}(u)=L_{2}(u)$ for $u \in \mathbb{S}_{P}^{n-1}$. If $v \in T_{P} M \backslash\{\mathbf{0}\}$, then

$$
L_{1}(v)=\|v\|_{T_{P} M} L_{1}(u)=\|v\|_{T_{P} M} L_{2}(u)=L_{v}(v)
$$

where $u=v /\|v\|_{T_{P} M}$. The only other element of $T_{P} M$ is $\mathbf{0} \in T_{P} M$, and we know simply because $L_{1}$ and $L_{2}$ are linear that $L_{1}(\mathbf{0})=L_{2}(\mathbf{0})$. Thus, $L_{1} \equiv L_{2}$, that is

$$
\mu_{P}(w, v)=d f_{P}(v) \quad \text { for } \quad v \in T_{P} M
$$

(b) If there are two vectors $w$ and $\tilde{w}$ in $T_{P} M$ for which the assertion of part (a) holds, then $\mu_{P}(w, v)=\mu_{P}(\tilde{w}, v)$ for all $v \in T_{P} M$. This means

$$
\mu_{P}(\tilde{w}-w, v)=0 \quad \text { for all } v \in T_{P} M
$$

In particular, taking $v=\tilde{w}-w$ we have

$$
\|\tilde{w}-w\|_{T_{P} M}=\mu_{P}(\tilde{w}-w, \tilde{w}-w)^{1 / 2}=0
$$

so $\tilde{w}-w=\mathbf{0}$ because the Riemannian inner product $\mu_{P}: T_{P} M \times$ $T_{P} M \rightarrow \mathbb{R}$ is positive definite. That is, $\tilde{w}=w$ is unique.

Solution of Exercise. (Exercise 16.13, page 16.13) This exercise, if carried out as suggested, not only gives existence for the gradient (at a point) but also a formula in terms of a local chart.
(a) The first part here is to show $\left\{v_{1}, v_{2}, \ldots, v_{n}\right\}$ is a basis for $T_{P} M$ where $v_{j}=d \mathbf{p}_{\mathbf{x}}\left(\mathbf{e}_{j}\right)$ for $\mathbf{x}=\xi(P)$ and $j=1,2, \ldots, n$. In order to see that $\left\{v_{1}, v_{2}, \ldots, v_{n}\right\}$ spans $T_{P} M$, let $z$ be any element of $T_{P} M$ and recall that $d \xi_{P}: T_{P} M \rightarrow T_{\mathbf{x}} \mathbb{R}^{n}$ is a linear isomorphism. Therefore,

$$
d \xi_{P}(z)=\sum_{j=1}^{n}\left\langle d \xi_{P}(z), \mathbf{e}_{j}\right\rangle_{\mathbb{R}^{n}} \mathbf{e}_{j}=\sum_{j=1}^{n}\left\langle d \xi_{P}(z), \mathbf{e}_{j}\right\rangle_{\mathbb{R}^{n}} d \xi_{P}\left(v_{j}\right)
$$

This is mostly just because $d \xi_{P}(z) \in T_{\mathbf{x}} \mathbb{R}^{n}$ and $\left\{\mathbf{e}_{1}, \mathbf{e}_{2}, \ldots, \mathbf{e}_{n}\right\}$ is the standard orthonormal basis for $T_{\mathbf{x}} \mathbb{R}^{n}$. We have also used $v_{j}=d \mathbf{p}_{\mathbf{x}}\left(\mathbf{e}_{j}\right)$ for the replacement $\mathbf{e}_{j}=d \xi_{P}\left(v_{j}\right), j=1,2, \ldots, n$.
Applying the linear inverse $d \mathbf{p}_{\mathbf{x}}: T_{\mathbf{x}} \mathbb{R}^{n} \rightarrow T_{P} M$ to both sides, we have

$$
z=\sum_{j=1}^{n}\left\langle d \xi_{P}(z), \mathbf{e}_{j}\right\rangle_{\mathbb{R}^{n}} v_{j}=\sum_{j=1}^{n} c_{j} v_{j}
$$

where $c_{j}=\left\langle d \xi_{P}(z), \mathbf{e}_{j}\right\rangle_{\mathbb{R}^{n}}$ for $j=1,2, \ldots, n$. This shows $\left\{v_{1}, v_{2}, \ldots, v_{n}\right\}$ is a spaning set for $T_{P} M$. It remains to show $\left\{v_{1}, v_{2}, \ldots, v_{n}\right\}$ is a linearly independent set.
If there are real numbers $c_{1}, c_{2}, \ldots, c_{n}$ for which

$$
\sum_{j=1}^{n} c_{j} v_{j}=\mathbf{0} \in T_{P} M
$$

then applying $d \xi_{P}$ to both sides we find

$$
\sum_{j=1}^{n} c_{j} \mathbf{e}_{j}=\mathbf{0} \in T_{\mathbf{x}} \mathbb{R}^{n}
$$

This implies $c_{1}=c_{2}=\cdots=c_{n}=0$ and $\left\{v_{1}, v_{2}, \ldots, v_{n}\right\}$ is a linearly independent set.
(b) Now let us assume a gradient vector $D f(P) \in T_{P} M$ exists and write

$$
D f(P)=\sum_{j=1}^{n} c_{j} v_{j}
$$

Then assuming

$$
\mu_{p}(D f(P), z)=d f_{P}(z) \quad \text { for } \quad z \in T_{P} M
$$

as shown in part (a) of Exercise 16.12 we should have

$$
\begin{equation*}
\sum_{j=1}^{n} c_{j} \mu_{P}\left(v_{j}, z\right)=d f_{P}(z) \tag{D.30}
\end{equation*}
$$

Taking $z=v_{i}$ for $i=1,2, \ldots, n$, the numbers

$$
d f_{P}\left(v_{i}\right)=\frac{d}{d t}\left(f \circ \mathbf{p} \circ \gamma_{i}\right)(t)_{\left.\right|_{t=0}}=\left\langle D(f \circ \mathbf{p})(\mathbf{x}), \mathbf{e}_{i}\right\rangle_{\mathbb{R}^{n}}
$$

where $\gamma_{i}(t)=\mathbf{x}+t \mathbf{e}_{i}$ for $i=1,2, \ldots, n$ may be considered known. Thus, from (D.30) we obtain a system of $n$ equations

$$
\begin{equation*}
\sum_{j=1}^{n} g_{i j} c_{j}=\left\langle D(f \circ \mathbf{p})(\mathbf{x}), \mathbf{e}_{i}\right\rangle_{\mathbb{R}^{n}} \quad i=1,2, \ldots, n \tag{D.31}
\end{equation*}
$$

for the coefficients $c_{1}, c_{2}, \ldots, c_{n}$. Writing $c=\left(c_{1}, c_{2}, \ldots, c_{n}\right)$, we can write these $n$ linear equations as a single vector equation

$$
\left(g_{i j}\right) c^{T}=D(f \circ \mathbf{p})(\mathbf{x})^{T}
$$

where we have recognized the left side of (D.31) as the inner product $\left\langle\left(g_{i j}\right), c\right\rangle_{\mathbb{R}^{n}}$ where $g_{i j}(\mathbf{x})=\mu_{P}\left(v_{i}, v_{j}\right)$ and $\left(g_{i j}\right)=\left(g_{i j}(\mathbf{x})\right)$ is the matrix of metric coefficients in $U$, and we have recognized the right side of (D.31) as the $i$-th entry in the vector $D(f \circ \mathbf{p})(\mathbf{x}) \in T_{\mathbf{x}} \mathbb{R}^{n}$. Since the matrix of metric coefficients is invertible, if we write $\left(g^{i j}\right)=\left(g_{i j}\right)^{-1}$, then the coefficients are given by

$$
\begin{equation*}
\left(c_{1}, c_{2}, \ldots, c_{n}\right)=c=\left[\left(g^{i j}\right) D(f \circ \mathbf{p})(\mathbf{x})^{T}\right]^{T}=D(f \circ \mathbf{p})(\mathbf{x})\left(g^{i j}\right) \tag{D.32}
\end{equation*}
$$

This formal calculation tells us that if $D f(P)$ exists, then we should have

$$
\begin{equation*}
D f(P)=\sum_{j=1}^{n} c_{j} v_{j} \tag{D.33}
\end{equation*}
$$

with coefficients given by (D.32).
(c) Given a chart $(U, \mathbf{p}) \in \mathcal{A}_{*}^{\infty}$ with $P \in \mathbf{p}(U)$, we have a basis $\left\{v_{1}, v_{2}, \ldots, v_{n}\right\}$ for $T_{P} M$, and there is a vector

$$
w=\sum_{j=1}^{n} c_{j} v_{j} \in T_{P} M
$$

with coefficients $c_{1}, c_{2}, \ldots, c_{n}$ given by (D.32). Given $u \in \mathbb{S}_{P}^{n-1} \subset T_{P} M$, we make a calculation denoting the metric coefficient matirx by $\left(g_{i j}\right)$ by $G$ :

$$
\begin{aligned}
\mu_{P}(w, u) & =\mu_{P}\left(\sum_{j=1}^{n} c_{j} v_{j}, u\right) \\
& =\left\langle G\left(\sum_{j=1}^{n} \sum_{i=1}^{n} \frac{\partial(f \circ \mathbf{p})}{\partial x_{j}}(\mathbf{x}) g^{i j} d \xi_{P}\left(v_{j}\right)\right), d \xi_{P}(u)\right\rangle_{\mathbb{R}^{n}} \\
& =\left\langle G\left(\sum_{i=1}^{n} \sum_{j=1}^{n} g^{i j} \frac{\partial(f \circ \mathbf{p})}{\partial x_{i}}(\mathbf{x}) \mathbf{e}_{j}\right), d \xi_{P}(u)\right\rangle_{\mathbb{R}^{n}} \\
& =\left\langle G\left(\sum_{i=1}^{n} \frac{\partial(f \circ \mathbf{p})}{\partial x_{i}}(\mathbf{x}) \sum_{j=1}^{n} g^{i j} \mathbf{e}_{j}\right), d \xi_{P}(u)\right\rangle_{\mathbb{R}^{n}} \\
& =\left\langle G\left(\sum_{i=1}^{n} \frac{\partial(f \circ \mathbf{p})}{\partial x_{i}}(\mathbf{x}) g^{i j}\right), d \xi_{P}(u)\right\rangle_{\mathbb{R}^{n}} \\
& =\left\langle G\left(G G^{-1} D(f \circ \mathbf{p})(\mathbf{x})^{T}\right), d \xi_{P}(u)\right\rangle_{\mathbb{R}^{n}} \\
& =\left\langle D(f \circ \mathbf{p})(\mathbf{x}), d \xi_{P}(u)\right\rangle_{\mathbb{R}^{n}}
\end{aligned}
$$

On the other hand, recall that $u=[\alpha]$ for some $\alpha: I \rightarrow \mathbf{p}(U)$ with $\alpha\left(t_{0}\right)=P$. Thus, we can find a path $\beta: I \rightarrow U$ with $\beta=\xi \circ \alpha$ and $d \xi_{P}(u)=\beta^{\prime}\left(t_{0}\right)$. Therefore,

$$
\begin{aligned}
D_{u} f(P) & =\lim _{t \rightarrow t_{0}} \frac{f \circ \alpha(t)-f(P)}{\int_{t_{0}}^{t}\left\langle G \beta^{\prime}, \beta^{\prime}\right\rangle_{\mathbb{R}^{n}}^{1 / 2} d \tau} \\
& =\lim _{t \rightarrow t_{0}} \frac{f \circ \alpha(t)-f(P)}{t-t_{0}} \frac{t-t_{0}}{\int_{t_{0}}^{t}\left\langle G \beta^{\prime}, \beta^{\prime}\right\rangle_{\mathbb{R}^{n}}^{1 / 2} d \tau} \\
& =(f \circ \alpha)^{\prime}\left(t_{0}\right) \lim _{t \rightarrow t_{0}} \frac{t-t_{0}}{\int_{t_{0}}^{t}\left\langle G \beta^{\prime}, \beta^{\prime}\right\rangle_{\mathbb{R}^{n}}^{1 / 2} d \tau}
\end{aligned}
$$

where $G \beta^{\prime}=\left(g_{i j}(\beta(\tau))\right) \beta^{\prime}(\tau)^{T}$ and

$$
\begin{aligned}
\lim _{t \rightarrow t_{0}} \frac{1}{t-t_{0}} \int_{t_{0}}^{t}\left\langle G \beta^{\prime}, \beta^{\prime}\right\rangle_{\mathbb{R}^{n}}^{1 / 2} d \tau & =\left\langle\left(g_{i j}(\mathbf{x})\right) \beta^{\prime}\left(t_{0}\right), \beta^{\prime}\left(t_{0}\right)\right\rangle_{\mathbb{R}^{n}}^{1 / 2} \\
& =\mu_{P}([\alpha],[\alpha])^{1 / 2} \\
& =\mu_{P}(u, u)^{1 / 2} \\
& =1
\end{aligned}
$$

We conclude

$$
\begin{aligned}
D_{u} f(P) & =(f \circ \alpha)^{\prime}\left(t_{0}\right) \\
& =(f \circ \mathbf{p} \circ \beta)^{\prime}\left(t_{0}\right) \\
& =\left\langle D(f \circ \mathbf{p})(\mathbf{x}), \beta^{\prime}\left(t_{0}\right)\right\rangle_{\mathbb{R}^{n}} \\
& =\left\langle D(f \circ \mathbf{p})(\mathbf{x}), d \xi_{P}(u)\right\rangle_{\mathbb{R}^{n}}
\end{aligned}
$$

and

$$
\mu_{P}(w, u)=D_{u} f(P) \quad \text { for all } u \in \mathbb{S}_{P}^{n-1}
$$

This means the vector

$$
w=\sum_{j=1}^{n} c_{j} v_{j} \in T_{P} M
$$

with coefficients $c_{1}, c_{2}, \ldots, c_{n}$ given by (D.32) satisfies the basic requirement to be the gradient of $f$ and in particular the hypotheses of Exercise 16.12. We have now shown that the gradient vector exists, and we have a formula for it in terms of a chart function $\mathbf{p}: U \rightarrow M$ with $P \in \mathbf{p}(U)$.

One could also show directly that the formula for $D f(P)$ given here is independent of the chart $(U, \mathbf{p}) \in \mathcal{A}_{*}^{\infty}$. This would give another proof that the gradient vector is well-defined and uniquely determined. We get that information more generally from Exercise 16.12 without the use of a (local) chart.

Solution of Exercise. (Exercise 16.14, page 16.14) I'm going to start with the intrinsic directional derivatives of the coordinate functions on the circle

$$
\mathbb{S}^{1}=\left\{\mathbf{x}=\left(x_{1}, x_{2}\right) \in \mathbb{R}^{2}: x_{1}^{2}+x_{2}^{2}=1\right\}
$$

This is a one-dimensional Riemannian manifold where we can obtain an initial covering atlas in a variety of ways. For example, the polar coordinates chart functions

$$
\mathbf{p}:(-\pi, \pi) \rightarrow \mathbb{S}^{1} \quad \text { by } \quad \mathbf{p}(t)=(\cos t, \sin t)
$$

and

$$
\mathbf{q}:(0,2 \pi) \rightarrow \mathbb{S}^{1} \quad \text { by } \quad \mathbf{q}(t)=(\cos t, \sin t)
$$

have changes of variables

$$
\left.\xi \circ \mathbf{q}\right|_{(0, \pi) \cup(\pi, 2 \pi)}, \quad \text { and }\left.\quad \eta \circ \mathbf{p}\right|_{(-\pi, 0) \cup(0, \pi)}
$$

both given by the identity. Thus, we can complete $\mathcal{A}_{0}=\{((-\pi, \pi), \mathbf{p}),((0,2 \pi), \mathbf{q})\}$ to a $C^{k}$ atlas $\mathcal{A}_{*}^{k}$ for any $k=0,1,2, \ldots, \infty, \omega$. In such an atlas one also finds stereographic chart functions like

$$
\begin{gathered}
\mathbf{p}: \mathbb{R} \rightarrow \mathbb{S}^{1} \backslash\{(0,0,1)\} \quad \text { by } \quad \mathbf{p}(x)=\left(\frac{4 x}{4+x^{2}}, \frac{2 x^{2}}{4+x^{2}}-1\right), \\
\mathbf{p}: \mathbb{R} \rightarrow \mathbb{S}^{1} \backslash\{(0,0,-1)\} \quad \text { by } \quad \mathbf{p}(x)=\left(\frac{4 x}{4+x^{2}},-\frac{2 x^{2}}{4+x^{2}}+1\right),
\end{gathered}
$$

and

$$
\mathbf{p}: \mathbb{R} \rightarrow \mathbb{S}^{1} \backslash\{(0,0,1)\} \quad \text { by } \quad \mathbf{p}(x)=\left(\frac{x}{1+x^{2}}, \frac{x^{2}-1}{x^{2}+1}\right)
$$

which are of special interest and the various graph chart functions

$$
\begin{array}{ccc}
\mathbf{p}:(-1,1) \rightarrow \mathbb{S}^{1} & \text { by } & \mathbf{p}(x)=\left(x, \sqrt{1-x^{2}}\right), \\
\mathbf{p}:(-1,1) \rightarrow \mathbb{S}^{1} & \text { by } & \mathbf{p}(x)=\left(x,-\sqrt{1-x^{2}}\right), \\
\mathbf{p}:(-1,1) \rightarrow \mathbb{S}^{1} & \text { by } & \mathbf{p}(y)=\left(\sqrt{1-y^{2}}, y\right),
\end{array}
$$

and

$$
\mathbf{p}:(-1,1) \rightarrow \mathbb{S}^{1} \quad \text { by } \quad \mathbf{p}(y)=\left(-\sqrt{1-y^{2}}, y\right)
$$

The unit "circle" $\mathbb{S}_{P}^{0}$ at each point $P \in \mathbb{S}^{1}$ consisists of two elements/filaments/vectors. These may be represented traditionally by

$$
\mathbf{u}= \pm P^{\perp}= \pm\left(-P_{2}, P_{1}\right)
$$

or by $u= \pm[\alpha] \in \mathcal{L}_{P} \mathbb{S}^{1}$ with $\alpha(t)=(\cos t, \sin t)$ where $P=\left(\cos t_{0}, \sin t_{0}\right)$.
If we consider the function $f_{1}(P)=x^{1}(P)=P_{1}$, the directional derivatives associated with the directions $u \in T_{P} \mathbb{S}^{1} \subset \mathbb{R}^{2}$ are

$$
\lim _{t \rightarrow t_{0}} \frac{\cos t-\cos t_{0}}{t-t_{0}}=-\sin t_{0}=-P_{2} \quad \text { and } \quad D_{-[\alpha]} f_{1}(P)=P_{2}=f_{2}(P)
$$

where $f_{2}: \mathbb{S}^{1} \rightarrow \mathbb{R}$ by $f_{2}(P)=x^{2}(P)=P_{2}$ is the other coordinate function. Similarly,

$$
D_{ \pm[\alpha]} f_{2}(P)= \pm f_{1}(P)
$$

Notice that in this case, $f_{j}$ can be extended to $\bar{f}_{j}: \mathbb{R}^{2} \rightarrow \mathbb{R}$ by the same formula $\bar{f}_{j}(\mathbf{x})=x^{j}(\mathbf{x})=x_{j}$ for $j=1,2$. Furthermore, the vectors $\mathbf{u}=$ $\pm\left(-P_{2}, P_{1}\right)$ and $u= \pm[\alpha]$ at $P \in \mathbb{S}^{1}$ may be considered as elements of $T_{P} \mathbb{R}^{2}$ so the values of the (four) directional derivatives given above may be obtained/expressed extrinsically in the ambient space $\mathbb{R}^{2}$ as

$$
\begin{equation*}
D_{ \pm[\alpha]} \bar{f}_{j}(P)=\left\langle D \bar{f}_{j}(P), \pm\left(-P_{2}, P_{1}\right)\right\rangle_{\mathbb{R}^{2}}=\left\langle\mathbf{e}_{j}, \pm\left(-P_{2}, P_{1}\right)\right\rangle_{\mathbb{R}^{2}} \tag{D.34}
\end{equation*}
$$

for $j=1,2$. More generally, the differential $d f_{j}=\left(d f_{j}\right)_{P}=: T_{P} \mathbb{S}^{1} \rightarrow \mathbb{R}$ for $j=1,2$ also agrees with the traditional differential:

$$
\begin{aligned}
d f_{j}(v) & = \begin{cases}\|v\|_{T_{P} \mathbb{S}^{1}} D_{v /\|v\|} f_{j}(P), & \|v\|_{T_{P} \mathbb{S}^{1}} \neq 0 \\
0, & v=\mathbf{0} \in T_{P} \mathbb{S}^{1}\end{cases} \\
& =\left\langle D \bar{f}_{j}(P), \alpha^{\prime}\left(t_{0}\right)\right\rangle_{\mathbb{R}^{2}} \\
& =d \bar{f}_{j}(\mathbf{v})
\end{aligned}
$$

where $\mathbf{v}=\alpha^{\prime}\left(t_{0}\right)$ is the traditional vector corresponding to $v=[\alpha]$.
The gradient $D f_{j}(P)$, that is the intrinsic gradient of $f_{j}$ with respect to the circle $\mathbb{S}^{1}$, should not be expected to agree with the traditional gradient $D \bar{f}_{j}(P)$ of the extension. In fact,

$$
D \bar{f}_{j}(P)=\mathbf{e}_{j} \in \mathbb{R}^{2}
$$

as appears in (D.34) corresponding to the path $\gamma_{j}: \mathbb{R} \rightarrow \mathbb{R}^{2}$ by $\gamma_{j}(t)=P+t \mathbf{e}_{j}$ for $j=1,2$. Note that typically

$$
\mathbf{e}_{j} \in T_{P} \mathbb{R}^{2} \backslash T_{P} \mathbb{S}^{2} \quad \text { and } \quad\left[\gamma_{j}\right] \in \mathcal{L}_{P} \mathbb{R}^{2} \backslash \mathcal{L}_{P} \mathbb{S}^{1}
$$

On the other hand, $D f_{j}(P)$ is the element of $\mathcal{L}_{P} \mathbb{S}^{1}$ for which

$$
d f_{j}(v)=\left\langle D f_{j}(P), v\right\rangle_{T_{P} \mathbb{S}^{1}} .
$$

As we know $\langle\cdot, \cdot\rangle_{T_{P} \mathbb{S}^{1}}$ is the restriction to $T_{P} \mathbb{S}^{1}$ of $\langle\cdot, \cdot\rangle_{\mathbb{R}^{2}}$ either for traditional vectors or for filaments. In any case, we can write

$$
\begin{equation*}
\mathbf{e}_{j}=\left(\mathbf{e}_{j} \cdot P\right) P+\left(\mathbf{e}_{j} \cdot P^{\perp}\right) P^{\perp} \tag{D.35}
\end{equation*}
$$

with $P^{\perp} \in T_{P} \mathbb{S}^{2}$ corresponding to $[\beta] \in \mathcal{L}_{P} \mathbb{S}^{2}$ where $\beta(t)=(\cos t, \sin t)$ and $\beta\left(t_{0}\right)=P$. Consequently,

$$
\begin{aligned}
d f_{j}(v) & =\left\langle D f_{j}(P), v\right\rangle_{T_{P} \mathbb{S}^{1}} \\
& =\left\langle D \bar{f}_{j}(P), \mathbf{v}\right\rangle_{T_{P} \mathbb{R}^{2}} \\
& =\left\langle\mathbf{e}_{j}, \mathbf{v}\right\rangle_{T_{P} \mathbb{R}^{2}} \\
& =\left\langle\left(\mathbf{e}_{j} \cdot P\right) P+\left(\mathbf{e}_{j} \cdot P^{\perp}\right) P^{\perp}, \mathbf{v}\right\rangle_{T_{P} \mathbb{R}^{2}} \\
& =\left\langle\left(\mathbf{e}_{j} \cdot P^{\perp}\right) P^{\perp}, \mathbf{v}\right\rangle_{T_{P} \mathbb{R}^{2}} \\
& =\left\langle\left(\mathbf{e}_{j} \cdot P^{\perp}\right)[\beta], v\right\rangle_{T_{P} \mathbb{S}^{1}} .
\end{aligned}
$$

Thus, we see
$D f_{1}(P)=\left(\mathbf{e}_{1} \cdot P^{\perp}\right)[\beta]=-P_{2}[\beta] \quad$ and $\quad D f_{2}(P)=\left(\mathbf{e}_{2} \cdot P^{\perp}\right)[\beta]=P_{1}[\beta]$.
These filaments correspond to the traditional vectors

$$
D f_{1}(P)=-P_{2}\left(-P_{2}, P_{1}\right) \quad \text { and } \quad D f_{2}(P)=P_{1}\left(-P_{2}, P_{1}\right)
$$

Exercise D.13. Express the orthonormal decomposition (D.35) of traditional vectors in $T_{P} \mathbb{R}^{2}$ in terms of filaments in $\mathcal{L}_{P} \mathbb{R}^{2}$. Hint: You'll need to introduce a filament corresponding to $P \in T_{P} \mathbb{R}^{2}$.

At this point, there are some nice illustrations that can be produced to illustrate the formulas obtained above for the directional derivatives and gradient vectors. First of all, we follow Descartes and append a third spatial direction to the ambient space $\mathbb{R}^{2}$ with which to represent the values of the functions $f_{1}$ and $f_{2}$ on the circle $\mathbb{S}^{1}$ as seen submersed in the $x_{1}, x_{2^{-}}$ plane of the resulting ambient $\mathbb{R}^{3}$. See Figure D.16. Notice the gradient vector $D f_{1}\left( \pm \mathbf{e}_{1}\right)=\mathbf{0}$ because $f_{1}\left(\mathbf{e}_{1}\right)=1$ is a maximum value of $f_{1}$ and $f_{1}\left(-\mathbf{e}_{1}\right)=-1$ is a minimum value of $f_{1}$. As $P=(\cos t, \sin t)$ takes values


Figure D.16: Plots of the graphs of the coordinate functions over $\mathbb{S}^{1} \subset \mathbb{R}^{2}$.
starting at $\mathbf{e}_{1}$ with $t$ increasing from $t=0$, the magnitude of $D f_{1}(P)$ increases with $P_{1}$ and points in the clockwise direction until $D f_{1}\left(\mathbf{e}_{2}\right)$ takes the value $-\alpha^{\prime}(\pi / 2)=\mathbf{e}_{1}$ when $P=\alpha(\pi / 2)=\mathbf{e}_{2}$ as indicated on the left in Figure D.16.

Second, it will be noticed that the gradient field $D f_{j}$ is the projection of the gradient field $D \bar{f}_{j}=\mathbf{e}_{j}$ onto $T_{P} \mathbb{S}^{1}$ for $j=1,2$. This is illustrated in Figure D.17. Notice that when $D f_{j}(P) \neq \mathbf{0}$, then $u=D f_{j}(P) /\left\|D f_{j}(P)\right\|_{T_{P} \mathbb{S}^{1}} \in$



Figure D.17: Plots of the gradient vectores of the coordinate functions on $\mathbb{S}^{1} \subset \mathbb{R}^{2}$.
$\mathbb{S}_{P}^{0}$ picks the direction (from among the two possible choices in $\mathbb{S}_{P}^{0}$ ) of max-
imum increase of $f_{j}$ and $\left\|D f_{j}(P)\right\|$ is the value of the directional derivative $D_{u} f_{j}(P)$.

It may be noticed that we have not used any of the chart functions mentioned at the beginning of this solution at all. We have in fact derived a formula for the intrinsic gradient in terms of a chart function in the solution of Exercise 16.13 above, and I for one am keen to use that formula. Starting with a point $P=\left(\cos t_{0}, \sin t_{0}\right)=\mathbf{p}\left(t_{0}\right)$ with $-\pi<t_{0}<\pi$, the metric coefficient is $g \equiv 1$ because in this case the metric tensor is inherited from $\mathbb{R}^{2}$ and if we take path $\alpha: I \rightarrow \mathbb{S}^{1}$ with

$$
\begin{aligned}
& \alpha\left(t_{1}\right)=P, \\
& \mathbf{v}=\alpha^{\prime}\left(t_{1}\right), \quad \text { and } \\
& v=[\alpha],
\end{aligned}
$$

and $\beta: J \rightarrow \mathbb{S}^{1}$ with

$$
\begin{aligned}
& \beta\left(t_{2}\right)=P, \\
& \mathbf{w}=\beta^{\prime}\left(t_{2}\right), \quad \text { and } \\
& w=[\beta],
\end{aligned}
$$

then

$$
\begin{equation*}
\mu_{P}([\alpha],[\beta])=\left\langle g(\xi \circ \alpha)^{\prime}\left(t_{1}\right),(\xi \circ \beta)^{\prime}\left(t_{2}\right)\right\rangle_{\mathbb{R}}=\left\langle\alpha^{\prime}\left(t_{1}\right), \beta^{\prime}\left(t_{2}\right)\right\rangle_{\mathbb{R}^{2}} \tag{D.36}
\end{equation*}
$$

The coordinate function $\xi=\mathbf{p}^{-1}: \mathbb{S}^{1} \backslash\{(-1,0)\} \rightarrow \mathbb{R}$ is not so simple in this case, but for $\alpha=\left(\alpha_{1}, \alpha_{2}\right)$ with $\alpha_{1}>0$, we can write

$$
\xi \circ \alpha(t)=\tan ^{-1} \frac{\alpha_{2}(t)}{\alpha_{1}(t)}
$$

and

$$
\begin{aligned}
(\xi \circ \alpha)^{\prime} & =\frac{1}{1+\frac{\alpha_{2}^{2}}{\alpha_{1}^{2}}}\left(\frac{\alpha_{1} \alpha_{2}^{\prime}-\alpha_{2} \alpha_{1}^{\prime}}{\alpha_{1}^{2}}\right) \\
& =\frac{\alpha_{1} \alpha_{2}^{\prime}-\alpha_{2} \alpha_{1}^{\prime}}{\alpha_{1}^{2}+\alpha_{2}^{2}} \\
& =\alpha_{1} \alpha_{2}^{\prime}-\alpha_{2} \alpha_{1}^{\prime},
\end{aligned}
$$

so that

$$
\begin{equation*}
(\xi \circ \alpha)^{\prime}\left(t_{1}\right)=P_{1} \alpha_{2}^{\prime}\left(t_{1}\right)-P_{2} \alpha_{1}^{\prime}\left(t_{1}\right) . \tag{D.37}
\end{equation*}
$$

Similarly,

$$
\begin{equation*}
(\xi \circ \beta)^{\prime}\left(t_{2}\right)=P_{1} \beta_{2}^{\prime}\left(t_{2}\right)-P_{2} \beta_{1}^{\prime}\left(t_{2}\right) . \tag{D.38}
\end{equation*}
$$

Exercise D.14. Show the identities (D.37) and (D.38) hold for the polar coordinates chart function $\mathbf{p}$ even when $P_{1}=\alpha_{1}\left(t_{1}\right)=\beta_{1}\left(t_{2}\right) \leq 0$.

On the other hand, it is also true that $|\alpha|^{2}=1$ so that $\left\langle\alpha, \alpha^{\prime}\right\rangle_{\mathbb{R}^{2}}=0$. Thus,

$$
\alpha^{\prime}=\left\langle\alpha^{\prime}, \alpha^{\perp}\right\rangle_{\mathbb{R}^{2}} \alpha^{\perp} \quad \text { and } \quad \alpha^{\prime}\left(t_{1}\right)=\left[-P_{2} \alpha_{1}^{\prime}\left(t_{1}\right)+P_{1} \alpha_{2}^{\prime}\left(t_{1}\right)\right]\left(-P_{2}, P_{1}\right)
$$

Similarly,

$$
\beta^{\prime}\left(t_{2}\right)=\left[-P_{2} \beta_{1}^{\prime}\left(t_{2}\right)+P_{1} \beta_{2}^{\prime}\left(t_{2}\right)\right]\left(-P_{2}, P_{1}\right) .
$$

Therefore,

$$
\left\langle g(\xi \circ \alpha)^{\prime}\left(t_{1}\right),(\xi \circ \beta)^{\prime}\left(t_{2}\right)\right\rangle_{\mathbb{R}}=g\left[P_{1} \alpha_{2}^{\prime}\left(t_{1}\right)-P_{2} \alpha_{1}^{\prime}\left(t_{1}\right)\right]\left[P_{1} \beta_{2}^{\prime}\left(t_{2}\right)-P_{2} \beta_{1}^{\prime}\left(t_{2}\right)\right]
$$

and on the other hand

$$
\left\langle\alpha^{\prime}\left(t_{1}\right), \beta^{\prime}\left(t_{2}\right)\right\rangle_{\mathbb{R}^{2}}=\left[-P_{2} \alpha_{1}^{\prime}\left(t_{1}\right)+P_{1} \alpha_{2}^{\prime}\left(t_{1}\right)\right]\left[-P_{2} \beta_{1}^{\prime}\left(t_{2}\right)+P_{1} \beta_{2}^{\prime}\left(t_{2}\right)\right] .
$$

In view of (D.36) this means $g=1$. Referring then to the coefficient expression (D.32) when $n=1$ and $g^{-1}=1$, we note that $f_{j} \circ \mathbf{p}(t)=f_{j}(\cos t, \sin t)$ and

$$
D\left(f_{j} \circ \mathbf{p}\right)(t)=\mathbf{e}_{j} \cdot(-\sin t, \cos t)=\left\langle\mathbf{e}_{j}, \alpha^{\prime}(t)\right\rangle_{\mathbb{R}^{2}}
$$

where $\alpha(t)=(\cos t, \sin t)$. In particular, at $P=\left(\cos t_{0}, \sin t_{0}\right)$ we obtain the coefficient

$$
c=D\left(f_{j} \circ \mathbf{p}\right)\left(t_{0}\right) g^{-1}=\mathbf{e}_{j} \cdot\left(-\sin t_{0}, \cos t_{0}\right)=\left\langle\mathbf{e}_{j}, P^{\perp}\right\rangle_{\mathbb{R}^{2}} .
$$

Finally, the coordinate induced basis for $T_{P} \mathbb{S}^{1}$ at $P=\left(\cos t_{0}, \sin t_{0}\right)$ has traditional form $\mathbf{v}=\left(-\sin t_{0}, \cos t_{0}\right)=\alpha^{\prime}\left(t_{0}\right)=P^{\perp}$ corresponding to $v=[\alpha]$. Thus, we have obtained complete agreement with our previous calculation(s) of the gradient(s) of $f_{j}: \mathbb{S}^{1} \rightarrow \mathbb{R}$ for $j=1,2$ :

$$
D f_{j}(P)=c v=\left\langle\mathbf{e}_{j}, P^{\perp}\right\rangle_{\mathbb{R}^{2}}[\alpha]
$$

and

$$
c \mathbf{v}=\left\langle\mathbf{e}_{j}, P^{\perp}\right\rangle_{\mathbb{R}^{2}} P^{\perp}
$$

Exercise D.15. Repeat the calculation above using stereographic chart functions and/or graph chart functions for points in $\mathbb{S}^{1}$.

