Graduate Texts in Mathematics 160

Springer
New York
Berlin
Heidelberg
Barcelona
Budapest
Hong Kong
London
Milan
Paris
Santa Clara
Singapore
Tokyo

Books of Related Interest by Serge Lang

Linear Algebra, Third Edition
1987, ISBN 96412-6

Undergraduate Algebra, Second Edition
1990, ISBN 97279-X

Complex Analysis, Third Edition
1993, ISBN 97886-0

Real and Functional Analysis, Third Edition
1993, ISBN 94001-4

Algebraic Number Theory, Second Edition
1994, ISBN 94225-4

Introduction to Complex Hyperbolic Spaces
1987, ISBN 96447-9

Other Books by Lang Published by Springer-Verlag

Introduction to Arakelov Theory • Riemann-Roch Algebra (with William Fulton) • Complex Multiplication • Introduction to Modular Forms • Modular Units (with Daniel Kubert) • Fundamentals of Diophantine Geometry • Elliptic Functions • Number Theory III • Cyclotomic Fields I and II • $SL_2(R)$ • Abelian Varieties • Introduction to Algebraic and Abelian Functions • Undergraduate Analysis • Elliptic Curves: Diophantine Analysis • Introduction to Linear Algebra • Calculus of Several Variables • First Course in Calculus • Basic Mathematics • Geometry: A High School Course (with Gene Murrow) • Math! Encounters with High School Students • The Beauty of Doing Mathematics • THE FILE

Serge Lang

Differential and Riemannian Manifolds

With 20 Illustrations

Springer

Serge Lang
Department of Mathematics
Yale University
New Haven, CT 06520
USA

Mathematics Subject Classifications Code: 58-01

Library of Congress Cataloging-in-Publication Data
Lang, Serge, 1927–
Differential and Riemannian manifolds / Serge Lang.
p. cm. — (Graduate texts in mathematics ; 160)
Includes bibliographical references (p. -) and index.
ISBN-13: 978-1-4612-8688-2
1. Differentiable manifolds. 2. Riemannian manifolds. I. Title.
II. Series.
QA614.3.L34 1995b
516.3′6—dc20 95-1594

This is the third edition of *Differential Manifolds*, originally published by Addison-Wesley in 1962.

Printed on acid-free paper.

Production coordinated by Brian Howe and managed by Terry Kornak; manufacturing supervised by Jeffrey Taub.
Typeset by Asco Trade Typesetting Ltd., Hong Kong.

9 8 7 6 5 4 3 2 (Second corrected printing, 1996)

ISBN-13: 978-1-4612-8688-2 e-ISBN-13: 978-1-4612-4182-9
DOI: 10.1007/978-1-4612-4182-9

Preface

This is the third version of a book on differential manifolds. The first version appeared in 1962, and was written at the very beginning of a period of great expansion of the subject. At the time, I found no satisfactory book for the foundations of the subject, for multiple reasons. I expanded the book in 1971, and I expand it still further today. Specifically, I have added three chapters on Riemannian and pseudo Riemannian geometry, that is, covariant derivatives, curvature, and some applications up to the Hopf–Rinow and Hadamard–Cartan theorems, as well as some calculus of variations and applications to volume forms. I have rewritten the sections on sprays, and I have given more examples of the use of Stokes' theorem. I have also given many more references to the literature, all of this to broaden the perspective of the book, which I hope can be used among things for a general course leading into many directions. The present book still meets the old needs, but fulfills new ones.

At the most basic level, the book gives an introduction to the basic concepts which are used in differential topology, differential geometry, and differential equations. In differential topology, one studies for instance homotopy classes of maps and the possibility of finding suitable differentiable maps in them (immersions, embeddings, isomorphisms, etc.). One may also use differentiable structures on topological manifolds to determine the topological structure of the manifold (for example, à la Smale [Sm 67]). In differential geometry, one puts an additional structure on the differentiable manifold (a vector field, a spray, a 2-form, a Riemannian metric, ad lib.) and studies properties connected especially with these objects. Formally, one may say that one studies properties invariant under the group of differentiable automorphisms which preserve the additional structure. In differential equations, one studies vector fields and their integral curves, singular points, stable and unstable manifolds, etc. A certain number of concepts are essential for all three, and are so basic and elementary that it is worthwhile to collect them together so that more advanced expositions can be given without having to start from the very beginnings.

It is possible to lay down *at no extra cost* the foundations (and much more beyond) for manifolds modeled on Banach or Hilbert spaces rather than finite dimensional spaces. In fact, it turns out that the exposition gains considerably from the systematic elimination of the indiscriminate use of local coordinates $x_1, \ldots, x_n$ and $dx_1, \ldots, dx_n$. These are replaced by what they stand for, namely isomorphisms of open subsets of the manifold on open subsets of Banach spaces (local charts), and a local analysis of the situation which is more powerful and equally easy to use formally. In most cases, the finite dimensional proof extends at once to an invariant infinite dimensional proof. Furthermore, in studying differential forms, one needs to know only the definition of multilinear continuous maps. An abuse of multilinear algebra in standard treatises arises from an unnecessary double dualization and an abusive use of the tensor product.

I don't propose, of course, to do away with local coordinates. They are useful for computations, and are also especially useful when integrating differential forms, because the $dx_1 \wedge \cdots \wedge dx_n$ corresponds to the $dx_1 \cdots dx_n$ of Lebesgue measure, in oriented charts. Thus we often give the local coordinate formulation for such applications. Much of the literature is still covered by local coordinates, and I therefore hope that the neophyte will thus be helped in getting acquainted with the literature. I also hope to convince the expert that nothing is lost, and much is gained, by expressing one's geometric thoughts without hiding them under an irrelevant formalism.

It is profitable to deal with infinite dimensional manifolds, modeled on a Banach space in general, a self-dual Banach space for pseudo Riemannian geometry, and a Hilbert space for Riemannian geometry. In the standard pseudo Riemannian and Riemannian theory, readers will note that the differential theory works in these infinite dimensional cases, with the Hopf–Rinow theorem as the single exception, but not the Cartan–Hadamard theorem and its corollaries. Only when one comes to dealing with volumes and integration does finite dimensionality play a major role. Even if via the physicists with their Feynman integration one eventually develops a coherent analogous theory in the infinite dimensional case, there will still be something special about the finite dimensional case.

One major function of finding proofs valid in the infinite dimensional case is to provide proofs which are especially natural and simple in the finite dimensional case. Even for those who want to deal only with finite dimensional manifolds, I urge them to consider the proofs given in this book. In many cases, proofs based on coordinate free local representations in charts are clearer than proofs which are replete with the claws of a rather unpleasant prying insect such as Γ^i_{jkl}. Indeed, the bilinear map associated with a spray (which is the quadratic map corresponding to a symmetric connection) satisfies quite a nice local formalism in charts. I think the local representation of the curvature tensor as in Proposition 1.2 of Chapter IX shows the efficiency of this formalism and its superiority over local coordinates. Readers may also find it instructive to compare the proof of Proposition 2.6 of Chapter IX concerning the rate of growth of Jacobi fields with more classical ones involving coordinates as in [He 78], pp. 71–73.

Of course, there are also direct applications of the infinite dimensional case. Some of them are to the calculus of variations and to physics, for instance as in Abraham–Marsden [AbM 78]. It may also happen that one does not need formally the infinite dimensional setting, but that it is useful to keep in mind to motivate the methods and approach taken in various directions. For instance, by the device of using curves, one can reduce what is a priori an infinite dimensional question to ordinary calculus in finite dimensional space, as in the standard variation formulas given in Chapter IX, §4.

Similarly, the proper domain for the geodesic part of Morse theory is the loop space (or the space of certain paths), viewed as an infinite dimensional manifold, but a substantial part of the theory can be developed without formally introducing this manifold. The reduction to the finite dimensional case is of course a very interesting aspect of the situation, from which one can deduce deep results concerning the finite dimensional manifold itself, but it stops short of a complete analysis of the loop space. (Cf. Boot [Bo 60], Milnor [Mi 63].) This was already mentioned in the first version of the book, and since then, the papers of Palais [Pa 63] and Smale [Sm 64] appeared, carrying out the program. They determined the appropriate condition in the infinite dimensional case under which this theory works.

In addition, given two finite dimensional manifolds X, Y it is fruitful to give the set of differentiable maps from X to Y an infinite dimensional manifold structure, as was started by Eells [Ee 58], [Ee 59], [Ee 61], and [Ee 66]. By so doing, one transcends the purely formal translation of finite dimensional results getting essentially new ones, which would in turn affect the finite dimensional case.

Foundations for the geometry of manifolds of mappings are given in Abraham's notes of Smale's lectures [Ab 60] and Palais's monograph [Pa 68].

For more recent applications to critical point theory and submanifold geometry, see [PaT 88].

One especially interesting case of Banach manifolds occurs in the theory of Teichmuller spaces, which, as shown by Bers, can be embedded as submanifolds of a complex Banach space. Cf. [Ga 87], [Vi 73].

In the direction of differential equations, the extension of the stable and unstable manifold theorem to the Banach case, already mentioned as a possibility in the earlier version of this book, was proved quite elegantly by Irwin [Ir 70], following the idea of Pugh and Robbin for dealing with local flows using the implicit mapping theorem in Banach spaces. I have included the Pugh–Robbin proof, but refer to Irwin's paper for the stable manifold theorem which belongs at the very beginning of the theory of ordinary differential equations. The Pugh–Robbin proof can also be adjusted to hold for vector fields of class H^p (Sobolev spaces), of importance in partial differential equations, as shown by Ebin and Marsden [EbM 70].

It is a standard remark that the C^∞-functions on an open subset of a euclidean space do not form a Banach space. They form a Fréchet space (denumerably many norms instead of one). On the other hand, the implicit function theorem and the local existence theorem for differential equations are not true in the more general case. In order to recover similar results, a much more sophisticated theory is needed, which is only beginning to be developed. (Cf. Nash's paper on Riemannian metrics [Na 56], and subsequent contributions of Schwartz [Sc 60] and Moser [Mo 61].) In particular, some additional structure must be added (smoothing operators). Cf. also my Bourbaki seminar talk on the subject [La 61]. This goes beyond the scope of this book, and presents an active topic for research.

I have emphasized differential aspects of differential manifolds rather than topological ones. I am especially interested in laying down basic material which may lead to various types of applications which have arisen since the sixties, vastly expanding the perspective on differential geometry and analysis. For instance, I expect the marvelous book [BGV 92] to be only the first of many to present the accumulated vision from the seventies and eighties, after the work of Atiyah, Bismut, Bott, Gilkey, McKean, Patodi, Singer, and many others.

New Haven, 1994 SERGE LANG

Added Comments, 1995. Immediately after the present book appeared in 1995, two other books also appeared which I wish to recommend very highly. One of them is the second edition of Gilkey's book *Invariance Theory, the Heat Equation, and the Atiyah-Singer Index Theorem* (CRC Press, 1995). The other is the second edition of Klingenberg's *Riemannian Geometry* (Walter de Gruyter, 1995), which includes a nice chapter on the infinite dimensional Hilbert manifold of H^1-mappings, and several substantial applications to topology and closed geodesics on various compact manifolds.

Acknowledgments

I have greatly profited from several sources in writing this book. These sources include some from the 1960s, and some more recent ones.

First, I originally profited from Dieudonné's *Foundations of Modern Analysis*, which started to emphasize the Banach point of view.

Second, I originally profited from Bourbaki's *Fascicule de résultats* [Bou 69] for the foundations of differentiable manifolds. This provides a good guide as to what should be included. I have not followed it entirely, as I have omitted some topics and added others, but on the whole, I found it quite useful. I have put the emphasis on the differentiable point of view, as distinguished from the analytic. However, to offset this a little, I included two analytic applications of Stokes' formula, the Cauchy theorem in several variables, and the residue theorem.

Third, Milnor's notes [Mi 58], [Mi 59], [Mi 61] proved invaluable. They were of course directed toward differential topology, but of necessity had to cover ad hoc the foundations of differentiable manifolds (or, at least, part of them). In particular, I have used his treatment of the operations on vector bundles (Chapter III, §4) and his elegant exposition of the uniqueness of tubular neighborhoods (Chapter IV, §6, and Chapter VII, §4).

Fourth, I am very much indebted to Palais for collaborating on Chapter IV, and giving me his exposition of sprays (Chapter IV, §3). As he showed me, these can be used to construct tubular neighborhoods. Palais also showed me how one can recover sprays and geodesics on a Riemannian manifold by making direct use of the fundamental 2-form and the metric (Chapter VII, §7). This is a considerable improvement on past expositions.

Finally, in the direction of differential geometry, I found Berger–Gauduchon–Mazet [BGM 71] extremely valuable, especially in the way they lead to the study of the Laplacian and the heat equation. This book has been very influential, for instance for [GHL 87/93], which I have also found useful.

Contents