

### A. Standard exercises:

**7.1** The goal of this exercise is to prove that the differential of the determinant map

$$\det : M_n(\mathbb{R}) \longrightarrow \mathbb{R}$$

at  $A \in M_n(\mathbb{R})$  is the linear map

$$d(\det)_A : M_n(\mathbb{R}) \rightarrow \mathbb{R}$$

given by

$$d(\det)_A(H) = \text{Tr}(\text{Cof}(A)^\top H),$$

where  $\text{Cof}(A)$  is the cofactor matrix of  $A$ . Recall also from linear algebra that, when  $A$  is invertible, we have  $A^{-1} = \frac{1}{\det(A)} \text{Cof}(A)^\top$ .

We will proceed in three steps:

1. First, prove the formula above or the case  $A = I$ .
2. Next, assume that  $A \in GL_n(\mathbb{R})$ , i.e., that  $A$  is invertible.
3. Finally, establish the formula for a general matrix  $A \in M_n(\mathbb{R})$ , using the fact that the matrix  $A + tI$  is invertible for  $t$  small enough.

(This is a generally useful trick for identities involving matrices: When required to establish a matrix identity which involves only continuous expressions with respect to the matrix coefficients, it suffices to establish the same identity only for a dense subset of matrices; the subsets of invertible matrices and of diagonalizable matrices are both dense in  $\mathcal{M}_n(\mathbb{R})$ .)

**7.2** Let  $\gamma : I \rightarrow \mathbb{R}^2$  be a regular plane curve of class  $C^3$  and  $r \geq 0$ . The *parallel curve* to  $\gamma$  at distance  $r$  is defined by

$$\gamma_r(t) = \gamma(t) + rN_\gamma(t)$$

(where  $N_\gamma = J(T_\gamma)$  is the oriented normal vector field to  $\gamma$ ).

- (a) Compute the oriented curvature  $\kappa_r(t)$  of the parallel curve  $\gamma_r$  (in terms of  $r$  and  $t$ ).
- (b) Show that the function  $r \mapsto \kappa_r$  satisfies the Riccati differential equation

$$\frac{\partial \kappa}{\partial r} = \kappa^2.$$

- (c) Suppose that

$$q = \inf_{t \in I} \frac{1}{|\kappa(t)|} > 0.$$

Show that the map

$$f : (-\varepsilon, \varepsilon) \times I \rightarrow \mathbb{R}^2, \quad f(r, t) = \gamma_r(t)$$

is an immersion for all  $\varepsilon \leq q$ .

- (d) Make this explicit for the circle of radius  $a$  centered at 0.
- (e) Explain why the statement in point (c) fails for  $\varepsilon > q$ .

**Remark.** This exercise shows in particular that locally, in a neighborhood of the curve, one can construct a curvilinear coordinate system in which one coordinate is the arc length of the curve and the other is the signed distance to the curve. These coordinates are called *Fermi coordinates*.

**7.3** Let  $I \subset \mathbb{R}$  be a non-empty open subset. Show that, for any  $n \geq 2$ , there exists no homeomorphism  $f : I \rightarrow \mathcal{U}$  to an open subset  $\mathcal{U}$  of  $\mathbb{R}^n$ . (*Hint: Check how connecting pairs of points with continuous paths is affected after removing a point from  $I$  and from  $\mathcal{U}$ .*)

**Remark.** In general, using analogous arguments one can show that a non-empty open set in  $\mathbb{R}^n$  is homeomorphic to an open set of  $\mathbb{R}^m$  only when  $n = m$ .

**7.4 (a)** Is the cone

$$\mathcal{C} = \{(x, y, z) \in \mathbb{R}^3 \mid x^2 + y^2 = (az)^2\}$$

(with  $a \neq 0$ ) a submanifold of  $\mathbb{R}^3$ ? What about  $\mathcal{C} \setminus 0$ ?

- (b) Prove that there exists a differentiable submanifold of  $\mathbb{R}^6$  that is homeomorphic to  $S^2 \times S^2$  (the Cartesian product of two spheres).
- (c) Prove that the special linear group

$$SL_n(\mathbb{R}) = \{A \in M_n(\mathbb{R}) \mid \det(A) = 1\}$$

is a differentiable submanifold of  $M_n(\mathbb{R}) = \mathbb{R}^{n \times n}$ . What is its dimension?

- (d\*) Prove that the orthogonal group  $O(n)$  is a differentiable submanifold of  $M_n(\mathbb{R})$ . What is its dimension?

**Remark.** The subsets of  $GL_n(\mathbb{R})$  that are both subgroups and submanifolds are called the *classical groups*. These are examples of Lie groups (in fact, the most important ones). Examples include  $GL_n(\mathbb{R})$ ,  $SL_n(\mathbb{R})$ ,  $O_n(\mathbb{R})$ ,  $SO_n(\mathbb{R})$ ,  $U_n(\mathbb{C})$ ,  $SU_n(\mathbb{C})$  and  $Sp_{2n}(\mathbb{R})$  (the symplectic group).

**7.5** In this exercise, we will study submanifolds that arise as level sets of quadratic functions

- (a) Recall what a quadratic form  $Q$  on a vector space is.
- (b) Let  $Q : \mathbb{R}^n \rightarrow \mathbb{R}$  be a quadratic form. Prove that  $Q$  is differentiable. What is its differential at a point  $x \in \mathbb{R}^n$ ?
- (c) What does Sylvester's theorem from linear algebra state? What is the *signature* of a quadratic form? What does it mean for  $Q$  to be *non-degenerate*?

(d) Prove that if  $Q : \mathbb{R}^n \rightarrow \mathbb{R}$  is a non-degenerate quadratic form, then the hypersurface  $Q^{-1}(c)$  is a submanifold of  $\mathbb{R}^n$  for all  $c \neq 0$ . What is its dimension?

(e) Is the set

$$S_0(Q) = \{x \in \mathbb{R}^n \mid Q(x) = 0\}$$

a submanifold? The set  $S_0(Q)$  is called the *isotropic cone* of the quadratic form  $Q$ .

(f) The hypersurfaces

$$S_+(Q) = \{x \in \mathbb{R}^n \mid Q(x) = +1\}, \quad S_-(Q) = \{x \in \mathbb{R}^n \mid Q(x) = -1\}$$

are called the positive and negative *indicatrices* of the quadratic form  $Q$ . Show that  $Q$  is completely determined by the two indicatrices and the isotropic cone, i.e., if  $Q_1$  and  $Q_2$  are two quadratic forms on  $\mathbb{R}^n$  such that

$$S_0(Q_1) = S_0(Q_2), \quad S_+(Q_1) = S_+(Q_2), \quad S_-(Q_1) = S_-(Q_2),$$

then  $Q_1 = Q_2$ .

### B. Bonus exercise:

**7.6** Let  $\widehat{\mathbb{R}}^n = \mathbb{R}^n \cup \{\infty\}$ , where  $\{\infty\}$  is an additional point not belonging to  $\mathbb{R}^n$ . Define a topology on  $\widehat{\mathbb{R}}^n$  such that  $\mathbb{R}^n$  is open with the usual topology, and the neighborhoods of  $\infty$  are sets of the form  $\mathbb{R}^n \setminus K$ , where  $K$  is compact in  $\mathbb{R}^n$ .

Now consider the map  $f : \widehat{\mathbb{R}}^n \rightarrow \widehat{\mathbb{R}}^n$  defined by

$$f(x) = \begin{cases} \infty, & \text{if } x = p, \\ p, & \text{if } x = \infty, \\ p + k \frac{x - p}{\|x - p\|^2}, & \text{if } x \notin \{p, \infty\}, \end{cases}$$

where  $p$  is a point in  $\mathbb{R}^n$  and  $k > 0$  is a real constant. This map is called the *inversion* of center  $p \in \mathbb{R}^n$  and modulus  $k > 0$ . It plays an important role in geometry and analysis; it has the property that the image of any sphere of  $\mathbb{R}^n$  not passing through  $p$  is a sphere and the image of any sphere passing through  $p$  is a hyperplane.

Answer the following questions:

- (a) Describe all convergent sequences in  $\widehat{\mathbb{R}}^n$  (no need for a formal proof, just an explanation).
- (b) Describe the set of fixed points of  $f$ , i.e.  $\{x \in \widehat{\mathbb{R}}^n \mid f(x) = x\}$ .
- (c) Prove that  $f$  is a homeomorphism of  $\widehat{\mathbb{R}}^n$ . What is its inverse? Also prove that  $f$  restricts to a diffeomorphism of  $\mathbb{R}^n \setminus \{p\}$  onto itself.
- (d) Prove that if  $n = 2$ ,  $f$  defines an anti-holomorphic map on  $\mathbb{C} \setminus \{p\}$ .

- (e) Compute the differential  $df_x(h)$  at a point  $x \in \mathbb{R}^n \setminus \{p\}$ .
- (f) Prove that  $f$  is a conformal map on  $\mathbb{R}^n \setminus \{p\}$  (a map is called conformal if it preserves angles; concretely, this means proving that  $df_x$  is a similarity transformation on  $\mathbb{R}^n$ ). What is the similarity ratio of  $df_x(h)$ ?
- (g\*) Using (without proof, though you can try also establishing this fact) that the inversion maps spheres not passing through  $p$  to spheres not passing through  $p$  as well as spheres through  $p$  to hyperplanes (with two spheres which are tangent at  $p$  being mapped to parallel hyperplanes), can you perform the following construction: Exhibit 9 spheres in  $\mathbb{R}^3$ , with the property that each of them is tangent to at least 5 of the other spheres, and 3 of those spheres are tangent to at least 7 of the other spheres. Note that two surfaces are tangent to each other if, at their points of intersection, they have the same tangent plane.