

3 M3-4-5 A34 Assessed Problems # 3**Mar 2012**

Please budget your time: Many of these problems are very easy, but some of the more interesting ones may become time consuming. So work steadily through them, don't wait until the last minute.

Exercise 3.1. Exterior calculus operations

Vector notation for differential basis elements: One denotes differential basis elements dx^i and $dS_i = \frac{1}{2}\epsilon_{ijk}dx^j \wedge dx^k$, for $i, j, k = 1, 2, 3$, in vector notation as

$$\begin{aligned} d\mathbf{x} &:= (dx^1, dx^2, dx^3), \\ d\mathbf{S} &= (dS_1, dS_2, dS_3) \\ &:= (dx^2 \wedge dx^3, dx^3 \wedge dx^1, dx^1 \wedge dx^2), \\ dS_i &:= \frac{1}{2}\epsilon_{ijk}dx^j \wedge dx^k, \\ d^3x &= d\text{Vol} := dx^1 \wedge dx^2 \wedge dx^3. \end{aligned}$$

(a) Vector algebra operations

(i) Show that contraction with the vector field $X = X^j \partial_j =: \mathbf{X} \cdot \nabla$ recovers the following familiar operations among vectors

$$\begin{aligned} X \lrcorner d\mathbf{x} &= \mathbf{X}, \\ X \lrcorner d\mathbf{S} &= \mathbf{X} \times d\mathbf{x}, \\ (\text{or, } X \lrcorner dS_i &= \epsilon_{ijk}X^j dx^k) \\ Y \lrcorner X \lrcorner d\mathbf{S} &= \mathbf{X} \times \mathbf{Y}, \\ X \lrcorner d^3x &= \mathbf{X} \cdot d\mathbf{S} = X^k dS_k, \\ Y \lrcorner X \lrcorner d^3x &= \mathbf{X} \times \mathbf{Y} \cdot d\mathbf{x} = \epsilon_{ijk}X^i Y^j dx^k, \\ Z \lrcorner Y \lrcorner X \lrcorner d^3x &= \mathbf{X} \times \mathbf{Y} \cdot \mathbf{Z}. \end{aligned}$$

(ii) Show that these are consistent with

$$X \lrcorner (\alpha \wedge \beta) = (X \lrcorner \alpha) \wedge \beta + (-1)^k \alpha \wedge (X \lrcorner \beta),$$

for a k -form α .

(iii) Use (ii) to compute $Y \lrcorner X \lrcorner (\alpha \wedge \beta)$ and $Z \lrcorner Y \lrcorner X \lrcorner (\alpha \wedge \beta)$.

(b) Exterior derivative examples in vector notation

Show that the exterior derivative and wedge product satisfy the following relations in components and in three-dimensional vector notation

$$\begin{aligned} df &= f_{,j} dx^j =: \nabla f \cdot d\mathbf{x} \\ 0 = d^2 f &= f_{,jk} dx^k \wedge dx^j \\ df \wedge dg &= f_{,j} dx^j \wedge g_{,k} dx^k =: (\nabla f \times \nabla g) \cdot d\mathbf{S} \\ df \wedge dg \wedge dh &= f_{,j} dx^j \wedge g_{,k} dx^k \wedge h_{,l} dx^l =: (\nabla f \cdot \nabla g \times \nabla h) d^3x \end{aligned}$$

Likewise, show that

$$\begin{aligned} d(\mathbf{v} \cdot d\mathbf{x}) &= (\text{curl } \mathbf{v}) \cdot d\mathbf{S} \\ d(\mathbf{A} \cdot d\mathbf{S}) &= (\text{div } \mathbf{A}) d^3x. \end{aligned}$$

(c) Verify the compatibility condition $d^2 = 0$ for these forms as

$$\begin{aligned} 0 = d^2 f &= d(\nabla f \cdot d\mathbf{x}) = (\text{curl grad } f) \cdot d\mathbf{S}, \\ 0 = d^2(\mathbf{v} \cdot d\mathbf{x}) &= d((\text{curl } \mathbf{v}) \cdot d\mathbf{S}) = (\text{div curl } \mathbf{v}) d^3x. \end{aligned}$$

(d) Verify the exterior derivatives of the following contraction formulas for $X = \mathbf{X} \cdot \nabla$

$$(i) d(X \lrcorner \mathbf{v} \cdot d\mathbf{x}) = d(\mathbf{X} \cdot \mathbf{v}) = \nabla(\mathbf{X} \cdot \mathbf{v}) \cdot d\mathbf{x}$$

$$(ii) d(X \lrcorner \boldsymbol{\omega} \cdot d\mathbf{S}) = d(\boldsymbol{\omega} \times \mathbf{X} \cdot d\mathbf{x}) = \text{curl}(\boldsymbol{\omega} \times \mathbf{X}) \cdot d\mathbf{S}$$

$$(iii) d(X \lrcorner f d^3x) = d(f\mathbf{X} \cdot d\mathbf{S}) = \text{div}(f\mathbf{X}) d^3x$$

(e) Use Cartan's formula,

$$\mathcal{L}_X \alpha = X \lrcorner d\alpha + d(X \lrcorner \alpha)$$

for a k -form α , $k = 0, 1, 2, 3$ in \mathbb{R}^3 to verify the Lie derivative formulas:

$$(i) \mathcal{L}_X f = X \lrcorner df = \mathbf{X} \cdot \nabla f$$

$$(ii) \mathcal{L}_X(\mathbf{v} \cdot d\mathbf{x}) = (-\mathbf{X} \times \text{curl} \mathbf{v} + \nabla(\mathbf{X} \cdot \mathbf{v})) \cdot d\mathbf{x}$$

$$(iii) \mathcal{L}_X(\boldsymbol{\omega} \cdot d\mathbf{S}) = (\text{curl}(\boldsymbol{\omega} \times \mathbf{X}) + \mathbf{X} \text{div} \boldsymbol{\omega}) \cdot d\mathbf{S} \\ = (-\boldsymbol{\omega} \cdot \nabla \mathbf{X} + \mathbf{X} \cdot \nabla \boldsymbol{\omega} + \boldsymbol{\omega} \text{div} \mathbf{X}) \cdot d\mathbf{S}$$

$$(iv) \mathcal{L}_X(f d^3x) = (\text{div} f\mathbf{X}) d^3x$$

(v) Derive these formulas from the dynamical definition of Lie derivative.

(f) Verify the following Lie derivative identities both by using Cartan's formula and by using the dynamical definition of Lie derivative:

$$(i) \mathcal{L}_{fX} \alpha = f \mathcal{L}_X \alpha + df \wedge (X \lrcorner \alpha)$$

$$(ii) \mathcal{L}_X d\alpha = d(\mathcal{L}_X \alpha)$$

$$(iii) \mathcal{L}_X(X \lrcorner \alpha) = X \lrcorner \mathcal{L}_X \alpha$$

$$(iv) \mathcal{L}_X(Y \lrcorner \alpha) = (\mathcal{L}_X Y) \lrcorner \alpha + Y \lrcorner (\mathcal{L}_X \alpha)$$

$$(v) \mathcal{L}_X(\alpha \wedge \beta) = (\mathcal{L}_X \alpha) \wedge \beta + \alpha \wedge \mathcal{L}_X \beta$$

Exercise 3.2. Operations among vector fields

The Lie derivative of one vector field by another is called the **Jacobi-Lie bracket**, defined as

$$\mathcal{L}_X Y := [X, Y] := \nabla Y \cdot X - \nabla X \cdot Y = -\mathcal{L}_Y X$$

In components, the Jacobi-Lie bracket is

$$[X, Y] = \left[X^k \frac{\partial}{\partial x^k}, Y^l \frac{\partial}{\partial x^l} \right] = \left(X^k \frac{\partial Y^l}{\partial x^k} - Y^k \frac{\partial X^l}{\partial x^k} \right) \frac{\partial}{\partial x^l}$$

The Jacobi-Lie bracket among vector fields satisfies the Jacobi identity,

$$[X, [Y, Z]] + [Y, [Z, X]] + [Z, [X, Y]] = 0$$

Verify the following formulas

$$(a) X \lrcorner (Y \lrcorner \alpha) = -Y \lrcorner (X \lrcorner \alpha)$$

$$(b) [X, Y] \lrcorner \alpha = \mathcal{L}_X(Y \lrcorner \alpha) - Y \lrcorner (\mathcal{L}_X \alpha), \text{ for zero-forms (functions) and one-forms.}$$

$$(c) \mathcal{L}_{[X, Y]} \alpha = \mathcal{L}_X \mathcal{L}_Y \alpha - \mathcal{L}_Y \mathcal{L}_X \alpha, \text{ as a result of (b). Use (c) to verify the Jacobi identity.}$$

$$(d) \text{Verify formula (b) for arbitrary } k\text{-forms.}$$