

Extending PDEs to Manifolds

A Riemannian Manifold is a smooth manifold M together with an inner product g on each tangent space which varies smoothly from point to point. The metric is written $g_p(v_p, w_p)$ for vectors in the tangent space at p , i.e., $v_p, w_p \in T_p M$. But, we usually consider all points on the manifold at once and then consider the metric g acting on vector fields, $g(V, W)$. This will be a smooth function of p .

If we have a chart (U, ϕ) where $\phi : U \rightarrow \mathbb{R}^n$ then we write $\phi(p) = (x^1(p), \dots, x^n(p))$ and say (x^1, \dots, x^n) are local coordinates for the manifold. We define the vector $\frac{\partial}{\partial x^i}$ in $\phi(U) \subset \mathbb{R}^n$ by $\frac{\partial}{\partial x^i}(\phi(p)) = e_i = (0, \dots, 1, \dots, 0)$ for all $\phi(p) \in \phi(U)$. We pull these vector fields back to the manifold with the chart and abuse notation by using the same symbol: $\frac{\partial}{\partial x^i} = d\phi^{-1}(\frac{\partial}{\partial x^i})$. With these vector fields define $g_{ij} = g(\frac{\partial}{\partial x^i}, \frac{\partial}{\partial x^j})$ and then form the matrix (g_{ij}) . This is called the Gram matrix of the metric g in the coordinates (x^1, \dots, x^n) . We write (g^{ij}) for the inverse of the Gram matrix (which is invertible since g is positive definite). Some examples are

$$\begin{aligned} \mathbb{R}^2 : (g_{ij}) &= \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} = (g^{ij}), \\ \mathbb{H}^2 : (h_{ij}) &= \begin{pmatrix} \frac{1}{y^2} & 0 \\ 0 & \frac{1}{y^2} \end{pmatrix}, (h^{ij}) = \begin{pmatrix} y^2 & 0 \\ 0 & y^2 \end{pmatrix} \\ \mathbb{R}_{polar}^2 : (g_{ij}) &= \begin{pmatrix} 1 & 0 \\ 0 & r^2 \end{pmatrix}, (g^{ij}) = \begin{pmatrix} 1 & 0 \\ 0 & \frac{1}{r^2} \end{pmatrix} \end{aligned}$$

We can now extend the differential operators we love: The gradient on a manifold ∇ is defined such that for all smooth functions $f \in C^\infty(M)$ we have $g(\nabla f, X) = X(f)$ for all smooth vector fields. This corresponds to what we have in flat space: $\nabla f \cdot v = Df(v)$ Say we have local coordinates (x^1, \dots, x^n) then we can express the gradient of a function as

$$\nabla f = g^{ij} \frac{\partial f}{\partial x^i} \frac{\partial}{\partial x^j}.$$

Note that in \mathbb{R}^n we have the usual gradient.

We can also extend the Laplacian to a manifold. This is easiest to express in coordinates (x^1, \dots, x^n) where we get

$$\Delta f = \frac{1}{\sqrt{\det(g_{ij})}} \frac{\partial}{\partial x^j} \left(g^{ij} \frac{\partial f}{\partial x^i} \sqrt{\det(g_{ij})} \right).$$

Sometimes geometers use a negative sign in this definition to make the eigenvalues positive instead of negative.

And finally integration: Suppose we have local coordinates (x^1, \dots, x^n) in a chart (U, ϕ) , then for a top dimensional form $f dx^1 \wedge \dots \wedge dx^n$ with support in U we can integrate to get

$$\int_U f dx^1 \wedge \dots \wedge dx^n = \int_{\phi(U)} (f \circ \phi^{-1}) dx_1 \dots dx_n$$

The problem is this form and these coordinates might not extend over the whole manifold, so there is no canonical way of integrating smooth function. Luckily, a Riemannian manifold has enough structure to let us do this. We define the Riemannian volume for dV to be the unique top form that evaluates to $+1$ on every set of n orthonormal vector fields. In coordinates we can write this explicitly as $dV = \sqrt{\det(g_{ij})} dx^1 \wedge \dots \wedge dx^n$. For example, in polar coordinates we have $\sqrt{\det(g_{ij})} = \sqrt{r^2} = r$ so that $dV = r dr \wedge d\theta$. On the hyperbolic plane we have $dV = \sqrt{\frac{1}{y^4}} dx \wedge dy = \frac{1}{y^2} dx \wedge dy$.

Now, define a Borel measure on M by defining for $A \subset M$ open,

$$\mu(A) = \int_A dV.$$

This measure can be completed with the standard measure theoretic tools to get the Riemannian Volume Measure. Hence, for smooth function $f \in C^\infty(M)$ we can integrate $\int_M f dV$. Once again, if we have coordinates we can write this as

$$\int_U f dV = \int_U f \sqrt{\det g_{ij}} dx^1 \wedge \cdots \wedge dx^n.$$

Consequently, we can define all the lovely spaces from analysis: $L^p(M), W^{p,s}(M)$, etc. all defined in the obvious way. Sobolev inequalities on compact manifolds usually follow from their analog in Euclidean space and a partition of unity argument as well as the following fact: there exists a constant C (depending on p) such that for a function $u : M \rightarrow \mathbb{R}$ with compact support in a chart U and its coordinate representation $\tilde{u} : \mathbb{R}^n \rightarrow \mathbb{R}$ we have

$$\frac{1}{C} \|\tilde{u}\|_p \leq \|u\|_p \leq C \|\tilde{u}\|_p.$$

This follows from compactness: $\sqrt{\det(g_{ij})} : M \rightarrow (0, \infty)$ is a smooth function on a compact set, which is nonzero since g is positive definite and so it has a maximum and minimum. So we have a C such that $\frac{1}{C} \leq \sqrt{\det(g_{ij})} \leq C$. Consequently,

$$\begin{aligned} \frac{1}{C} \|\tilde{u}\|_p &= \frac{1}{C} \int_{\phi(U)} |u \circ \phi^{-1}|^p dx_1 \cdots dx_n \\ &= \frac{1}{C} \int_U |u|^p dx^1 \wedge \cdots \wedge dx^n \\ &\leq \int_U |u|^p \sqrt{\det(g_{ij})} dx^1 \wedge \cdots \wedge dx^n \\ &= \int_U |u|^p dV \\ &\leq C \int_U |u|^p dx^1 \wedge \cdots \wedge dx^n \\ &= C \int_{\phi(U)} |u \circ \phi^{-1}|^p dx_1 \cdots dx_n = C \|\tilde{u}\|_p. \end{aligned}$$

Now for our question:

Let k be the Gaussian curvature of a compact Riemannian 2-manifold then the Gauss-Bonnet Theorem tells us

$$\int_M k dA = 2\pi\chi(M),$$

where $\chi(M)$ is the Euler Characteristic of the manifold M , which is a constant. We get sign conditions on k from the possible cases: $\chi(M) < 0, = 0, > 0$. This leads to the question "If K obeys the sign conditions stipulated by the Euler characteristic of the manifold, is K the curvature of Riemannian metric on the manifold?"

We make this problem easier to answer by fixing a Riemannian metric g on M and then asking if K is the curvature of some other metric \tilde{g} which is conformally equivalent to g , meaning $\tilde{g} = e^{2u}g$ for some smooth $u \in C^\infty(M)$.

If we let k and δ be the curvature and Laplacian of the metric g then asking that K be the curvature of $\tilde{g} = e^{2u}g$ gives the equation

$$K e^{2u} \omega_1 \wedge \omega_2 = (k - \Delta u) \omega_1 \wedge \omega_2,$$

where (ω_1, ω_2) is a local orthonormal coframe (orthonormal 1-forms that form a basis for the cotangent space at each point in the chart). Hence we want a solution to the PDE

$$\Delta u = k - K e^{2u}.$$

If we can show a u exists satisfying this equation then $\tilde{g} = e^{2u}g$ will have curvature K .

Both k and K are most likely non-constant, so we make a change of variables. Let v be a solution of $\Delta v = k - \bar{k}$, where \bar{k} is the average of k on the manifold M . Now let $w = 2(u - v)$. Then w satisfies

$$\begin{aligned}\Delta w &= 2\Delta u - 2\Delta v \\ &= 2(k - Ke^{2u}) - 2(k - \bar{k}) \\ &= 2\bar{k} - 2Ke^{2u} \\ &= 2\bar{k} - (2Ke^{2v})e^{2w}.\end{aligned}$$

Now \bar{k} is constant, and we free the notation from its geometric background by writing

$$\Delta u = c - he^u,$$

where h is some given smooth function. The analysis of this PDE turns out to drastically depend on c more so than h . The following will maybe explain why. The integral of the laplacian of a smooth function on M is 0 by e.g., Greens Theorem. So, if we integrate the PDE we get

$$0 = \int_M c \, dA - \int_M he^u \, dA \quad \implies \quad \int_M he^u \, dA = c \, \text{Area}(M).$$

So c is essentially playing the role of the Euler Characteristic. The theory of this PDE depends on the sign of c , and at the time the paper this is from was written, there were only partial answers for the various cases of c and for specific 2-dimensional manifolds. Most specifically, the paper discusses \mathbb{S}^2 and \mathbb{RP}^2 . But I haven't read far enough to comment on what happens.