(1) Let  $\lambda \in \mathbb{C}$  have positive real part. Prove that the map  $f : \mathbb{R} \to \mathbb{C}$  defined by  $f(t) = e^{\lambda t}$  is an injective immersion whose image is not closed in  $\mathbb{C}$ . Is f an embedding?

We have  $|f(t)| = e^{\operatorname{Re}(\lambda)t}$ . So |f| defines a diffeomorphism of  $\mathbb{R}$  onto  $(0, \infty)$  with inverse  $\operatorname{Re}(\lambda) \log(t)$ . This implies that f and its derivative are injective: f is an injective immersion. It is also a homeomorphism onto its image, for its inverse is the restriction of  $z \in \mathbb{C} - \{0\} \mapsto \operatorname{Re}(\lambda) \log |z|$  to  $f(\mathbb{R})$ . This implies that f is an embedding.

(2) Show that real projective *n*-space  $P^n$  is orientable for *n* odd. Explain why  $P^n$  cannot be oriented when *n* is even.

We orient  $S^n$  as boundary of the unit ball: if we identify  $T_pS^n$  with the orthogonal complement of p in  $\mathbb{R}^{n+1}$ , then we stipulate that a basis  $v_1, \ldots, v_n$ of the latter is oriented if and only if the basis  $(p, v_1, \ldots, v_n)$  of  $\mathbb{R}^{n+1}$  has positive determinant. The antipodal map,  $\iota : S^n \to S^n$ , is the restriction of  $-1_{n+1} : \mathbb{R}^{n+1} \to \mathbb{R}^{n+1}$  and the latter has determinant  $(-1)^{n+1}$ . So the derivative of  $\iota$  at p sends  $(p, v_1, \ldots, v_n)$  to  $(-p, -v_1, \ldots, -v_n)$ . Hence  $D_p\iota$  is orientation preserving if and only if n is odd.

We now think of  $P^n$  as obtained from the unit sphere  $S^n \subset \mathbb{R}^{n+1}$  by identifying antipodal pairs. The corresponding map  $f: S^n \to P^n$  is a local diffeomorphism, in particular the derivative of f at any  $p \in S^n$  is an isomorphism and we have  $D_p f = D_p(f\iota) = D_{-p}fD_p\iota: T_pS^n \to T_{f(p)}P^n$ . We saw that for odd n,  $D_p\iota$  is orientation preserving and so we may fix an orientation of  $T_{f(p)}P^n$  by requiring that  $D_f$  (or  $D_{-p}f$ —this does not matter) is orientation preserving. This defines an orientation on  $P^n$ .

Let now *n* be even and positive. Suppose we have succeeded in orienting  $P^n$ . Since  $D_p \iota$  is orientation reversing only one of  $D_p f$  and  $D_{-p} f$  is orientation preserving. This singles out an element of the antipodal pair  $\{p, -p\}$ . We thus obtain a continuous section  $g : P^n \to S^n$  of f. Since  $P^n$  is compact, so is its image  $g(P^n)$ . In particular,  $g(P^n)$  is closed. Its complement is  $-g(P^n)$  and hence also closed. So  $\{g(P^n), -g(P^n)\}$  is a nontrivial splitting of  $S^n$ . This contradicts the fact that  $S^n$  is connected.

(3) Let M be a manifold,  $f: M \to \mathbb{R}^2$  a  $C^{\infty}$ -map and put  $N := f^{-1}(0, 0)$ . Let V and W be vector fields on M that lift  $\partial/\partial_x$  resp.  $\partial/\partial_y$  (so  $D_p f(V_p) = \partial/\partial_x$  and  $D_p f(W_p) = \partial/\partial_y$  for every  $p \in M$ ).

(3a) Prove that N is a submanifold of M and that [V, W] is tangent to it (i.e., restricts to a vector field on N).

The assumption implies that for every  $p \in M$ ,  $D_p f$  is a surjection. So f is a submersion and by our form of the implicit function theorem it then follows that  $N = f^{-1}(0,0)$  is a submanifold.

We give two proofs for the second part.

First proof: Choose at a point of N a coordinate chart  $\kappa: U \to \mathbb{R}^m$  such that

that  $\kappa_1 = f_1$  and  $\kappa_2 = f_2$ . So N is then given by  $\kappa_1 = \kappa_2 = 0$ . In terms of this chart V resp. W looks like

$$\partial/\partial x^1 + \sum_{i\geq 3} V^i(x)\partial/\partial x^i \quad \text{ resp. } \quad \partial/\partial x^2 + \sum_{i\geq 3} W^i(x)\partial/\partial x^i.$$

An easy check shows that the Lie bracket of these two vector fields involves only terms of the form  $\partial/\partial x^3, \ldots, \partial/\partial x^m$  and so [V, W] is tangent to N. Second proof: Since V is a lift of  $\partial/\partial x^1$  we have  $V(f_1) = 1$  and  $V(f_2) = 0$ .

Likewise  $W(f_1) = 0, W(f_2) = 1$ . So  $[V, W](f_1) = VW(f_1) - WV(f_1) = -W(1) = 0$  and similarly  $[V, W](f_2) = 0$ . This means that [V, W] is tangent to the fibers of f.

(3b) Suppose that V and W generate flows on M (that we shall denote by H resp. I). Prove that the map  $\mathbb{R}^2 \times N \to M$ ,  $(a, b, p) \mapsto I_b H_a(p)$  is a diffeomorphism. (Hint: find a formula for its inverse.)

We claim that  $fH_t(p) - (t, 0)$  is constant equal to f(p). For if we differentiate the lefthand side with respect to t, then we get  $Df_{H_t(p)}(V_{H_t(p)}) - \partial/\partial x^1 = 0$ . For a similar reason,  $fI_t(p) - (0, t)$  is constant equal to f(p). So if  $p \in M$ , and  $r(p) := H_{-f_1(p)}I_{-f_2(p)}p$  then  $fr(p) = f(p) - (f_1(p), 0) - (0, f_2(p)) = (0, 0)$ . In other words,  $r(p) \in N$ . This defines a differentiable map  $r : M \to N$ . Then  $(f_1, f_2, r) : M \to \mathbb{R}^2 \times N)$  is the inverse of the map  $\mathbb{R}^2 \times N \to M$ ,  $(a, b, p) \mapsto I_b H_a(p)$  and so the latter is a diffeomorphism.

(3c) Prove that if V and W generate flows on M, then the inclusion  $i : N \subset M$  induces an isomorphism on De Rham cohomology:  $H^k(i) : H^k_{DR}(M) \to H^k_{DR}(N)$  is an isomorphism for all k.

Under the above diffeomorphism, the inclusion *i* simply becomes the inclusion of N in  $\mathbb{R}^2 \times N$  (as  $\{(0,0\} \times N)$ ). We know that for any manifold N, the inclusion of N in  $\mathbb{R} \times N$  (as  $\{(0\} \times N)$ ) induces an isomorphism on De Rham cohomology. Applying this twice (first to N, then to  $\{(0\} \times N)$  yields the result.

(4) Let M be a compact manifold and denote by  $\pi : S^1 \times M \to M$  the projection. A k-form  $\alpha$  on  $S^1 \times M$  can always be written

$$\alpha(\theta, p) = \alpha'(\theta, p) + d\theta \wedge \alpha''(\theta, p),$$

where  $\alpha'$  and  $\alpha''$  are forms (of degree k resp. k-1) on M that depend on  $\theta \in S^1$  and  $\theta$  is the angular coordinate on  $S^1$ . Let  $I(\alpha)$  be the (k-1)-form on M defined by  $I(\alpha)(p) := \int_0^{2\pi} \alpha''(\theta, p) d\theta$ .

(4a) Prove that I commutes with the exterior derivative:  $dI = -Id^1$ .

We regard  $\alpha'$  as a family of k-forms on M depending on the angular parameter  $\theta$ . If  $d_M \alpha'$  denotes the corresponding exterior derivative, then it is clear that

$$d\alpha' = d_M \alpha' + d\theta \wedge \frac{\partial \alpha'}{\partial \theta}$$
 and  $d(d\theta \wedge \alpha'') = -d\theta \wedge d_M \alpha''$ .

<sup>&</sup>lt;sup>1</sup>The formula to prove was erroneously stated as: dI = Id

It follows that  $(d\alpha)'' = \partial \alpha' / \partial \theta - d_M \alpha''$ . If we then integrate over  $\theta$  we find that

$$(Id\alpha)(p) = \int_0^{2\pi} \frac{\partial \alpha'}{\partial \theta}(\theta, p) d\theta - \int_0^{2\pi} (d_M \alpha'')(\theta, p) d\theta =$$
  
=  $\alpha'(p, 2\pi) - \alpha'(p, 0) - \int_0^{2\pi} (d_M \alpha'')(\theta, p) d\theta =$   
=  $-d\left(\int_0^{2\pi} \alpha''(\theta, p) d\theta\right) = -dI(\alpha).$ 

(4b) Prove that I induces a linear map

$$I: H^k_{DR}(S^1 \times M) \to H^{k-1}_{DR}(M)$$

and show that this map is surjective.

It is clear that I is  $\mathbb{R}$ -linear. If  $\alpha$  is closed, then so is  $I(\alpha)$ , for  $dI(\alpha) =$  $-Id(\alpha) = 0$ . If  $\alpha$  is exact, say  $\alpha = d\tilde{\alpha}$ , then  $I(\alpha) = Id(\tilde{\alpha}) = -dI(\tilde{\alpha})$ and hence  $I(\alpha)$  is exact. So I induces a linear map as asserted. If  $\beta$  is a closed (k-1)-form on M, then  $d\theta \wedge \beta$  is a closed k-form on  $S^1 \times M$  (for  $d(d\theta \wedge \beta) = -d\theta \wedge d\beta = 0$  and we have  $I(\beta) = 2\pi\beta$ . So I maps (the class of)  $(2\pi)^{-1}d\theta \wedge \beta$  to (the class of)  $\beta$ . (4c) Prove that  $H^k(\pi) : H^k_{DR}(M) \to H^k_{DR}(S^1 \times M)$  is injective and that its

composition with I is zero.

Let  $i: M \to S^1 \times M$  be the inclusion given by  $p \mapsto (0, p)$ . Then  $\pi i: M \to M$ is the identity map and hence so is  $H_{DR}^k(\pi i) = H_{DR}^k(i)H_{DR}^k(\pi)$ . This implies that  $H_{DR}^k(\pi)$  is injective. If  $\beta$  is a k-form on M, then  $\pi_M^*\beta$  is the same k-form, but now thought of as a form on  $S^1 \times M$ . In particular,  $(\pi_M^* \beta)'' = 0$  and so  $I\pi^*_M\beta = 0.$  It follows that  $\pi^*_M$  maps to the kernel of  $I: H^k_{DR}(S^1 \times M) \to I$  $H^{k-1}_{DR}(M).$ 

(4d) Prove that the image of  $H^k(\pi)$  is the kernel of *I*. Conclude that  $H^k_{DR}(S^1 \times M) \cong H^k_{DR}(M) \oplus H^{k-1}_{DR}(M)$ .

An element a of the kernel of  $I: H^k_{DR}(S^1 \times M) \to H^{k-1}_{DR}(M)$  is by definition represented by a closed k-form  $\alpha$  on  $S^1 \times M$  with the property that  $I(\alpha)$  is exact:  $I(\alpha) = d\beta$  for some (k-2)-form  $\beta$  on M. We must show that it can be represented by the image of a closed k-form on M under  $\pi_M^*$ .

Consider the (k-1)-form  $d\theta \wedge \beta$  on  $S^1 \times M$ . Then  $d(d\theta \wedge \beta) = -d\theta \wedge d\beta =$  $-d\theta \wedge I(\alpha)$ . So upon replacing  $\alpha$  by  $\alpha + d(d\theta \wedge \beta)$ , we can always represent a by an  $\alpha$  with  $I(\alpha) = 0$ , that is, with  $\int_0^{2\pi} \alpha''(t, p) dt = 0$  for all p. Then

$$\gamma(p,\theta) := \int_0^\theta \alpha''(t,p) dt.$$

is periodic in  $\theta$  with period  $2\pi$  and hence defines a (k-1) form on  $S^1 \times M$ . We have  $(d\gamma)'' = -d\theta \wedge \alpha''$  and so if we replace  $\alpha$  by  $\alpha + d\gamma$ , we can even arrange that  $\alpha'' = 0$ . We then have  $\alpha = \alpha'$  and  $0 = (d\alpha)'' = \frac{\partial \alpha'}{\partial \theta}$ . This implies that  $\alpha'$  is constant in  $\theta$  and hence defines a k-form on M (that we still denote  $\alpha'$ ). Then *a* is represented by  $\pi^*_M(\alpha')$  and hence is in the image of  $H^k_{DR}(\pi_M)$ . It follows from the preceding that

$$(H^k_{DR}(i), I): H^k_{DR}(S^1 \times M) \to H^k_{DR}(M) \oplus H^{k-1}_{DR}(M)$$

is an isomorphism of vector spaces.