

Pushforward Operator: Derivatives on a Manifold

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Dual Space

For every vector space V over \mathbb{k} , V^* is the dual space of V iff

$$V^* = L(V, \mathbb{k})$$

i.e., V^* is the set of all linear maps from V to \mathbb{k} with the inherited operation $+$ and \cdot_e that makes it a vector space. The standard basis for V^* is the set of elements $\{\partial x_i\}_i$ defined as

$$\begin{aligned} \partial x_i : V &\longrightarrow \mathbb{k} \\ x &\longrightarrow x_i \end{aligned}$$

where x_i is the i -th component of x . V^* is the set of the 1-forms in V .

Derivative of a Map

Given ψ a smooth map between two manifolds M and N , the derivative of ψ is defined as the function

$$d\psi : M \longrightarrow \mathbb{F}(TM, TN)$$

such that

$$d\psi(p) : T_p M \longrightarrow T_{\psi(p)} N$$

and, $\forall \gamma \in T_p M$,

$$d\psi(p)(\gamma) = [\psi \circ \gamma]_{T_{\psi(p)} N}$$

$d\psi(p)$ maps curves of the tangent space of M in p , to curves in the tangent space of N in $\psi(p)$.

$[\cdot]_{T_{\psi(p)} N}$ represents the equivalence class in the tangent space $T_{\psi(p)} N$.

$d\psi(p)$ is a linear map between tangent spaces.

The derivative operator $d(\cdot)$, also known as push-forward operator, maps

$$d : \mathbb{F}(M, N) \longrightarrow \mathbb{F}(M, \mathbb{F}(TM, TN))$$

The concept of linearity for the push-forward operator exists only for specific pairs of manifolds M , N , where i.e. the concept of vector space has sense.

In case of M and N equal to \mathbb{R}^m and \mathbb{R}^n respectively, the push-forward $d(\cdot)$ is equivalent to the Jacobian operator $J(\cdot)$ which produces a linear approximation of the input function around a specific point in its domain.

Derivative of a Smooth Curve

A smooth curve $\gamma : \mathbb{R} \rightarrow M$ over a manifold M can be viewed as a smooth map from the manifold \mathbb{R} to the manifold M . The concept of derivative can be inherited as

$$d\gamma(t) : T_t\mathbb{R} \rightarrow T_{\gamma(t)}M$$

Since $T_t\mathbb{R}$ contains one direction but infinite speeds, and due to the linearity of $d\gamma(t)$, $d\gamma(t)$ can be represented with a unique element in TM , i.e. the curve corresponding to $[1]$, i.e. the class of curves passing through t with derivative equal to 1.

We can therefore define

$$\begin{aligned} \partial\gamma : \mathbb{R} &\rightarrow TM \\ t &\rightarrow d\gamma(t) ([1]) \end{aligned}$$

$\partial\gamma(t)$ is therefore the class of curve in $T_{\gamma(t)}M$ with the same tangent and speed of γ in t .

Remember that, the tangent space of a manifold in a point p is the set of all the classes of curves each passing through p , such that curves having the same tangent and speed in p are grouped in the same class.

Derivative of a Functional

A smooth functional over M , $\psi : M \rightarrow \mathbb{R}$ can be viewed as a smooth map between M and the manifold \mathbb{R} . The concept of derivative is inherited as

$$d\psi : M \rightarrow \mathbb{F}(TM, T\mathbb{R})$$

and, since $T\mathbb{R} = \mathbb{R}$,

$$d\psi(p) : T_pM \rightarrow \mathbb{R}$$

$d\psi(p)$ belongs therefore to the dual of T_pM , i.e.

$$d\psi : M \rightarrow T^*M$$

where T^*M is the bundle comprising of all $(T_pM)^*$ for every $p \in M$.

From the initial definition of derivative, we have that $\forall \gamma \in T_pM$,

$$d\psi(p)(\gamma) = \psi \circ \gamma$$

where the class operator $[\cdot]$ as we are operating in \mathbb{R} .

Cotangent Space

The cotangent space of M in p is defined as the dual of the tangent space of M in p

$$T_p^*M = (T_pM)^*$$

Note that, this definition always exists as T_pM is always a vector space even if it is made of curves. T_p^*M maps curves to real numbers.

From a derivative point of view, the tangent bundle of a manifold TM consists of all the possible derivatives of smooth curves over M , i.e. of maps of kind $\gamma : \mathbb{R} \rightarrow M$. The cotangent bundle T^*M instead consists of all the possible derivatives of smooth functionals on M , i.e. of maps of kind $\gamma : M \rightarrow \mathbb{R}$.

Derivative for Manifolds immerse in Vector Spaces

The concept of derivative allows us to bundle a vector space to each point on the manifold such that it is isomorphic to the tangent space and has a meaning in terms of derivative. Once this space is bundled we can use, as tangent space, either the original one (made with curves), or a second one (made with elements of the vector space in which the manifold is immersed in).

This creates the duality visible in $SO(3)$ of an element of a tangent space being both a curve and an anti-symmetric matrix.

Derivative of a Smooth Curve

If M is a manifold immerse in a vector space V , a smooth curve over M is also a smooth curve over V . If V has its own concept of derivative, then there exists a second concept of derivative for this curve inherited from this space, which is

$$\partial^V \gamma(t) = \lim_{\varepsilon \rightarrow 0} \frac{\gamma(t + \varepsilon) - \gamma(t)}{\varepsilon}$$

In these scenarios, it is common to connect, when possible, these two concepts of derivatives by an isomorphism. This connection does not always exists but when it does it forces a unique isomorphism between a subspace of V , $S_p \subseteq V$ and $T_p M$ for every $p \in M$.

$$S_p \longleftrightarrow T_p M$$

For every curve γ such that $\gamma(t) = p$, the isomorphism $\Omega_p : T_p M \rightarrow S_p$ follows

$$\Omega_p([\partial \gamma(t)]) = \partial^V \gamma(t)$$

i.e. $\Omega_p(x)$ is the element of S_p that results from deriving at a specific time t any smooth curve that passes through p at time t and has as pushforward ∂ the element x .

SO(3) and SE(3): $SO(3)$ is immerse in $V = \mathbb{R}^{3 \times 3}$, the subspace S_R for $R \in SO(3)$ is defined as

$$S_R = \{\omega R \mid \forall \omega \in \mathbb{R}^{3 \times 3} \text{ anti-symmetric}\}$$

This can be proven by deriving a curve over $SO(3)$ around R which leads to an anti-symmetric matrix multiplied to R .

S_I , i.e. the tangent space at the identity is defined as

$$S_I = \{\omega \mid \forall \omega \in \mathbb{R}^{3 \times 3} \text{ anti-symmetric}\}$$

and it is isomorphic to the Lie Algebra $so(3)$ using the same isomorphism.

Derivative of a Functional

As for the smooth curves, the concept of derivative for functionals over M generates an isomorphism between V^* and $T_p^* M$. Specifically from $S_p^* \longleftrightarrow T_p^* M$ which is the same S_p^* found for the smooth curves. This is much easier to prove due to the definition of $d\psi : M \rightarrow T^* M$ where it clearly make a reference to $T_p M \rightarrow \mathbb{R}$. So if we admit that there exists a connection between $S_p \longleftrightarrow T_p M$ then there should be a connection $S_p^* \longleftrightarrow T_p^* M$.

SO(3) and SE(3): S_R^* for $R \in SO(3)$ is defined as

$$S_R^* = L(S_R, \mathbb{R})$$

i.e. as the set of all the linear maps from the 3×3 matrices S_R and \mathbb{R} . Since they are linear maps, each of its elements $v \in S_R^*$ can be represented as

$$v(m) = km^\dagger$$

where m is a 3×3 matrix in S_R , while the vector $k \in \mathbb{R}^9$ uniquely identify the element v in S_R^* .

PullBack of a Map

Given ψ a smooth map between two manifolds M and N , elements in M transform to N with ψ , elements in TM transform with $d\psi$, while elements in T^*M transform with $d^*\psi$.

$$\begin{aligned}\psi &: M \longrightarrow N \\ d\psi &: M \longrightarrow TM \longrightarrow TN \\ d^*\psi &: M \longrightarrow T^*N \longrightarrow T^*M\end{aligned}$$

$d\psi$ is called **push-forward** of ψ .

$d^*\psi$ is called **pull-back** of ψ , and defined for every $p \in M$ as

$$d^*\psi(p)(\gamma) = \gamma \circ d\psi(p)$$

where $\gamma : TN \longrightarrow \mathbb{R}$ is a smooth functional in TN , and $\gamma \circ d\psi(p)$ is a map from $TM \longrightarrow TN \longrightarrow \mathbb{R}$, therefore $d^*\psi(p)(\gamma) \in T^*M$.

Transformations: Covariant and Contravariant

Since elements in TM and elements in T^*M transforms in different ways with a change of reference system, they are called with different names, precisely, **vectors** and **co-vectors**, respectively.

Since the vectors transform in a different way that the point on a manifold, they are called **contra-variant** (they varies in a different way).

Since the co-vectors transform in a similar way that the point on a manifold, they are called **covariant**.