

## LECTURE 4: THE RIEMANNIAN MEASURE

### 1. THE RIEMANNIAN MEASURE

#### ¶ The Riemannian volume in tangent space.

Not only a Riemannian metric  $g$  (as an infinitesimal distance, i.e. a distance defined in each tangent space) on  $M$  gives rise to a canonical metric structure on  $M$ , but also it defines a canonical measure structure (or to be more precise, a volume density) on  $M$  through an “infinitesimal volume” (i.e. volume defined in each tangent space). The idea is standard: as in multi-variable calculus, to define the volume or integrate a function over  $M$ , one simply start with a coordinate chart, using which one can divide  $M$  into small coordinate pieces, and then approximate each small piece  $\{(x^1, \dots, x^m) \mid a^i \leq x^i \leq a^i + h^i\}$  by the parallelepiped in  $T_p M$  (where  $p = (x^1, \dots, x^m)$ ) generated by  $(h^1 \partial_1, \dots, h^m \partial_m)$ .

Now the problem is reduces to: how do we define a volume of a parallelepiped in a finite dimensional inner product space? Well, one can always define the volume of a unit cube to be 1 (here we use not only the lengths of vectors, but also the angles between vectors), and then use multi-linearity to extend the definition to more general parallelepipeds. So to compute the volume of the parallelepiped generated by  $\partial_1, \partial_2, \dots, \partial_m$ , we start with any an orthonormal basis  $e_1, \dots, e_m$  of  $(T_p M, g_p)$ , and define the volume of the parallelotope generated by  $e_1, \dots, e_m$  to be

$$V_p(e_1, e_2, \dots, e_m) = 1.$$

Then we write  $\partial_i = a_i^j e_j$ , which implies

$$V_p(\partial_1, \partial_2, \dots, \partial_m) = |\det(a_i^j)|.$$

For simplicity we denote  $A = (a_i^j)$ . From the observation

$$g_{ij} = g(\partial_i, \partial_j) = g(a_i^k e_k, a_j^l e_l) = \sum_k a_i^k a_j^k = (AA^T)_{ij},$$

we conclude  $(g_{ij}) = AA^T$ , and thus the “infinitesimal volume” we are calculating is

$$V_p(\partial_1, \partial_2, \dots, \partial_m) = |\det(a_i^j)| = \sqrt{G},$$

where  $G = \det(g_{ij})$ .

*Remark.* Alternatively, one can define  $V_p(\partial_1, \partial_2, \dots, \partial_m)$  as “the length of the vector  $\partial_1 \wedge \partial_2 \wedge \dots \wedge \partial_m$  in the space  $\otimes^m T_p M$ ” (with respect to the induced metric on tensors that we introduced in Lecture 2), and similar computation yields the same result.

### ¶ Integrals of compactly supported continuous functions.

Now let  $(M, g)$  be a Riemannian manifold. We start with a continuous function  $f$  with compact support, so that  $\text{supp}(f)$  is contained in one chart  $(\varphi, U, V)$ . As motivated by the previous computation, we may define

$$\int_M f dV_g := \int_V (f \sqrt{G}) \circ \varphi^{-1} dx^1 \cdots dx^m,$$

where  $dx^1 \cdots dx^m$  the Lebesgue measure on  $\mathbb{R}^m$ .

**Lemma 1.1.** *The definition above is independent of the choices of coordinate charts containing  $\text{supp}(f)$ .*

*Proof.* Let  $(\tilde{\varphi}, \tilde{U}, \tilde{V})$  be another coordinate chart containing  $\text{supp}(f)$ , on which the coordinates are denoted by  $y^1, \dots, y^m$ . Then as we have seen in Lecture 2,

$$(g_{ij}) = J^T (\tilde{g}_{kl}) J,$$

where  $J = (\frac{\partial y^i}{\partial x^j})$  is the Jacobian of the map  $\tilde{\varphi} \circ \varphi^{-1}$ . As a consequence, we get

$$\sqrt{G(p)} = \sqrt{\tilde{G}(p)} |\det(J(\varphi(p)))|$$

for  $p = \varphi^{-1}(x) = \tilde{\varphi}^{-1}(y)$ , and thus by change of variables in  $\mathbb{R}^m$ ,

$$\sqrt{\tilde{G} \circ \tilde{\varphi}^{-1}} dy^1 \cdots dy^m = \sqrt{\tilde{G} \circ \tilde{\varphi}^{-1} (\tilde{\varphi} \circ \varphi^{-1})} |\det(J)| dx^1 \cdots dx^m = \sqrt{G \circ \varphi^{-1}} dx^1 \cdots dx^m.$$

The conclusion follows.  $\square$

Of course in general, even if  $f$  is compactly supported, one cannot assume that  $\text{supp}(f)$  is contained in one single chart. However, one can extend the above definition to general  $f \in C_c(M)$  easily by using partition of unity: Let  $\{(\varphi_\alpha, U_\alpha, V_\alpha)\}$  be a system of locally finite coordinate charts that cover  $M$ , with local coordinates  $\{x_\alpha^1, \dots, x_\alpha^m\}$  on each  $U_\alpha$ , and let  $\{\rho_\alpha\}$  be a partition of unity subordinate to the open covering  $\{U_\alpha\}$ . Then we define

$$\int_M f dV_g := \sum_\alpha \int_{\varphi_\alpha(U_\alpha)} (f \rho_\alpha \sqrt{G^\alpha}) \circ (\varphi_\alpha)^{-1} dx_\alpha^1 \cdots dx_\alpha^m,$$

Note that by locally finiteness of  $U_\alpha$  and compactness of  $\text{supp}(f)$ , the sum is in fact a finite sum. Moreover, if  $\{(\tilde{\varphi}_\beta, \tilde{U}_\beta, \tilde{V}_\beta)\}$  is another atlas, then by Lemma 1.1,

$$\int_{\varphi_\alpha(U_\alpha \cap \tilde{U}_\beta)} (f \rho_\alpha \tilde{\rho}_\beta \sqrt{G^\alpha}) \circ (\varphi_\alpha)^{-1} dx_\alpha^1 \cdots dx_\alpha^m = \int_{\tilde{\varphi}_\beta(U_\alpha \cap \tilde{U}_\beta)} (f \rho_\alpha \tilde{\rho}_\beta \sqrt{G^\beta}) \circ (\varphi_\beta)^{-1} dx_\beta^1 \cdots dx_\beta^m$$

since both sides equal to  $\int_M \rho_\alpha \tilde{\rho}_\beta f dV_g$ , which implies

$$\sum_\alpha \int_{\varphi_\alpha(U_\alpha)} (f \rho_\alpha \sqrt{G^\alpha}) \circ (\varphi_\alpha)^{-1} dx_\alpha^1 \cdots dx_\alpha^m = \sum_\beta \int_{\varphi_\beta(U_\beta)} (f \rho_\beta \sqrt{G^\beta}) \circ (\varphi_\beta)^{-1} dx_\beta^1 \cdots dx_\beta^m.$$

In other words,  $\int_M f dV_g$  is well-defined for any  $f \in C_c(M)$ .

### ¶ The Riemannian measure.

Since manifolds are always locally compact and Hausdorff, and since the linear functional

$$\mu : C_c(M) \rightarrow \mathbb{R}, \quad f \mapsto \mu(f) = \int_M f dV_g$$

is positive (i.e.  $f \geq 0$  implies  $\mu(f) \geq 0$ ), by Riesz representation theorem,  $\mu$  gives rise to a unique Radon measure on  $M$ . Now one can further extend the integral to more general functions using the standard machinery developed in real analysis:

- first define the (upper) integral of a lower semi-continuous positive function  $f$  to be the supremum of integrals of compactly-supported functions that are no more than  $f$ ,
- then define the (upper) integral of a positive function  $f$  as the infimum of the (upper) integral of all lower semi-continuous positive function  $f$  that are greater than  $f$ ,
- a function  $f$  is said to be *integrable* if there exists a sequence  $g_n$  in  $C_c(M)$  so that the (upper) integrals of the sequence  $|g_n - f|$  converge to 0.

As usual we denote the space of integrable functions as  $L^1(M, g)$ , which by definition is the completion of  $C_c(M)$  with respect to suitable norm.

As usual, for any  $1 \leq p < \infty$  one can define the  $L^p$  norm on  $C_c^\infty$  via

$$\|f\|_{L^p} := \left( \int_M |f|^p dV_g \right)^{1/p},$$

and define  $L^p(M, g)$  to be the completion of  $C_c^\infty$  under the  $L^p$  norm. Similarly one can define  $L^\infty(M, g)$ . It is not hard to extend the theory to complex-valued functions. In the special case  $p = 2$ , one can define an inner product structure on  $L^2(M, g)$  by

$$\langle f_1, f_2 \rangle_{L^2} := \int_M f_1 \bar{f}_2 dV_g$$

which make  $L^2(M, g)$  into a Hilbert space.

One can also talk about the volume of any Borel set (or more generally, measurable subsets)  $A$  in  $M$ , which is defined to be

$$\text{Vol}(A) = \int_M \chi_A dV_g$$

*Remark.* In the above definition, we don't assume  $M$  to be oriented or compact. What we really get is a volume density, which, on a local chart, can be written as

$$dV_g = \sqrt{G} \circ \varphi^{-1} dx^1 \cdots dx^m$$

We will call  $d\text{Vol}$  the *Riemannian volume element* (or *volume density*) on  $(M, g)$ .

*Remark.* In the special case where  $M$  is oriented, then we may choose an orientation-compatible coordinate patch near each point, and define (locally on each chart)

$$\omega_g = \sqrt{G} dx^1 \wedge \cdots \wedge dx^m.$$

One can check that  $\omega_g$  is a well-defined global volume form on  $M$ , which is called the *Riemannian volume form* for the oriented Riemannian manifold  $(M, g)$ .

*Remark.* Suppose  $(M, g)$  is an  $m$ -dimensional Riemannian manifold, and  $S$  an  $r$ -dimensional submanifold of  $M$ , where  $r < m$ . Then the Riemannian submanifold metric  $g_S := \iota^*g$  on  $M$  gives a natural measure (an  $r$ -dimensional volume density) on  $S$ . Here are two special cases:

- If  $\gamma : I \rightarrow M$  is a simple smooth curve, then with respect to the coordinates  $t$  (from the parametrization), we have  $g_\gamma = g(\partial_t, \partial_t)dt \otimes dt = |\dot{\gamma}(t)|^2 dt \otimes dt$ , and thus the induced 1-dimensional volume density (i.e. *length density*) on  $\gamma$  is simply  $|\dot{\gamma}|dt$ , which is exactly what we used to calculate the length of  $\gamma$ .
- If  $M$  is a smooth manifold with boundary, in which case the boundary  $\partial M$  is a smooth submanifold of dimension  $m - 1$ , then one gets a natural Riemannian submanifold metric and thus a volume density on  $\partial M$ . In this case the volume density on  $\partial M$  is usually called a *surface density* (or *hypersurface density*) and will be denoted by  $dS_g$ .

### ¶ The change of variable formula.

By using the standard change of variable formula for the Lebesgue measure in  $\mathbb{R}^m$ , together with a partition of unity argument, one can easily prove the following

**Proposition 1.2** (Change of variables in Riemannian setting). *Let  $\varphi : M \rightarrow N$  be a diffeomorphism, and  $h$  a Riemannian metric on  $N$ . Then*

$$\int_M f \circ \varphi \, dV_{\varphi^*h} = \int_N f \, dV_h, \quad \forall f \in L^1(N, h).$$

In particular, we see isometries preserve the Riemannian volume densities.

As another consequence, suppose  $\dim M \leq \dim N$ ,  $\varphi : M \rightarrow N$  is an embedding, and  $\iota : \varphi(M) \rightarrow N$  is the inclusion map. Let  $g$  be a Riemannian metric on  $M$  and  $h$  be a Riemannian metric on  $N$ , then <sup>1</sup>

$$\int_M f \circ \varphi \, \frac{dV_{\varphi^*h}}{dV_g} dV_g = \int_{\varphi(M)} f \, dV_{\iota^*h}, \quad \forall f \in L^1(N, h),$$

where  $\frac{dV_{\varphi^*h}}{dV_g}$  is the Radon-Nikodym derivative of the two corresponding Riemannian measures on  $M$  (which are by definition  $\sigma$ -finite measures). In particular, one may find the area of  $\varphi(M)$  (or integrals over  $\varphi(M)$ ) in the target space by doing computations in the source space  $M$ . It is a very special case of the so-called *area formula* in

<sup>1</sup>Note that it makes no sense to write an expression like  $\int_M f \circ \varphi \, |\det d\varphi| \, dV_g$  even if  $\varphi$  is a diffeomorphism, since  $d\varphi$  is a linear map between different vector spaces.

geometric measure theory where  $\varphi$  is only supposed to be Lipschitz and need not be injective, and the measures encountered are replaced by the Hausdorff measure.

There is a “dual” version of the area formula above, known as the *co-area formula*, in which, with the help of a map  $\varphi : M \rightarrow N$  with  $\dim M \geq \dim N$ , one could use integrals over level sets  $\varphi^{-1}(q)$  in target space to compute integrals over the source space  $M$ . In the very general version of co-area formula in geometric measure theory,  $\varphi$  is only supposed to be a Lipschitz map, and people use the Hausdorff measures. In what follows we will prove a simplest version of co-area formula (for  $N = \mathbb{R}$ ) that is already very useful in Riemannian geometry. To state the theorem, we need the concept of gradient vector fields associated to a function.

### ¶ The gradient.

Let  $(M, g)$  be a Riemannian manifold. For any smooth function  $f$  on  $M$ , the differential  $df$  is a smooth 1-form on  $M$ . By using the musical isomorphism  $\sharp : T^*M \rightarrow TM$ , we will get a smooth vector field on  $M$ :

**Definition 1.3.** The *gradient vector field* of  $f$  is  $\nabla f = \sharp(df)$ .

It is not hard to find out  $\nabla f$  in local charts: By definition,  $\nabla f$  is the vector field so that for any vector field  $X = X^i \partial_i$ ,

$$g(\nabla f, X) = df(X) = Xf = X^i \partial_i f.$$

It follows that locally

$$\nabla f = g^{ij} \partial_i f \partial_j.$$

In particular, for  $g = g_0$  in  $\mathbb{R}^m$ , we get the ordinary gradient of  $f$ .

As in multivariable calculus, the gradient vector field of a function is always perpendicular to its regular level sets:

**Lemma 1.4.** *Suppose  $f$  is a smooth function on  $M$  and  $c$  is a regular value of  $f$ . Then the gradient vector field  $\nabla f$  is perpendicular to the level set  $f^{-1}(c)$ .*

*Proof.* Since  $c$  is a regular value, by the regular level set theorem,  $f^{-1}(c)$  is a smooth submanifold of  $M$ . Let  $X$  be a vector field tangent to  $f^{-1}(c)$ . Then we learned from manifold theory that  $Xf = 0$  on  $f^{-1}(c)$ . It follows

$$g(\nabla f, X) = Xf = 0$$

on  $f^{-1}(c)$ . So  $\nabla f$  is perpendicular to  $f^{-1}(c)$ . □

### ¶ The Coarea formula: a simple version.

Fix a smooth function  $u \in C^\infty(M)$  and let

$$\Omega_t := u^{-1}((-\infty, t)), \quad \Gamma_t := u^{-1}(t).$$

For any regular value  $t$  of  $u$ ,  $\Gamma_t$  is a smooth submanifold of dimension  $m - 1$  in  $M$ . By Sard's theorem, critical values of  $u$  form a measure zero set in  $\mathbb{R}$  (and thus can be ignored in the integration  $\int_{\mathbb{R}}$  below). Now we can prove

**Theorem 1.5** (The co-area formula, a simple version). *Let  $(M, g)$  be a Riemannian manifold. For any regular value  $t$  of  $u$ , let  $g_t$  be the induced Riemannian metric on  $\Gamma_t$ . and denote the corresponding Riemannian volume density on  $\Gamma_t$  by  $dS_t$ . Then for any integrable function  $f$  on  $M$ , one has*

$$\int_M f |\nabla u| dV_g = \int_{\mathbb{R}} \left( \int_{\Gamma_t} f dS_t \right) dt.$$

*Proof.* First note that if we let  $C$  be the set of critical points of  $u$ , then  $C$  is closed. It follows that  $M \setminus C$  is an open submanifold in  $M$ , and obviously

$$\int_M f |\nabla u| dV_g = \int_{M \setminus C} f |\nabla u| dV_g.$$

So we may replace  $M$  by  $M \setminus C$  without changing both sides. In other words, we may assume  $u$  admits no critical point on  $M$ .

Now consider the vector field

$$X = \frac{\nabla u}{|\nabla u|^2}$$

on  $M$ . By Lemma 1.4,  $X$  is perpendicular to  $T_q \Gamma_c$  at any  $q \in \Gamma_c$  for any  $c$ . Let  $\varphi_t$  be the (local) flow generated by  $X$ . Then by definition,

$$\frac{d}{dt} u(\varphi_t(q)) = du(X(\varphi_t(q))) = \langle \nabla u, X \rangle_{\varphi_t(q)} = 1.$$

It follows that if  $q \in \Gamma_c$ , then  $\varphi_t(q) \in \Gamma_{c+t}$  for  $t$  small enough. Now we choose a neighborhood  $A$  of  $q$  in  $\Gamma_c$  so that

$$\psi : (-\varepsilon, \varepsilon) \times A \rightarrow M, \quad (y, t) \mapsto \varphi_t(y)$$

is a diffeomorphism onto an open subset  $U = \psi((-\varepsilon, \varepsilon) \times A)$  in  $M$ . By shrinking  $A$  if necessary, we may suppose  $A$  is a coordinate patch on  $\Gamma_c$  and let  $y^1, \dots, y^{m-1}$  be corresponding coordinate functions. Then  $\{t, y^1, \dots, y^{m-1}\}$  form a set of coordinate functions on  $U$ . With respect to these coordinates, and in view of the facts  $\partial_t = X$  and  $X \perp \partial_{y^i}$  for all  $i$ , the Riemannian metric  $g$  has the form

$$g = \langle X, X \rangle dt \otimes dt + h_{ij} dy^i \otimes dy^j,$$

where  $h_{ij} = g(\partial_{y^i}, \partial_{y^j})$ . Since  $\langle X, X \rangle = \frac{1}{|\nabla u|^2}$ , the volume density

$$dV_g = \frac{1}{|\nabla u|} \sqrt{\det(h_{ij})} dt dy^1 \cdots dy^{m-1} = \frac{1}{|\nabla u|} dt dS_t.$$

So we conclude that for any  $\rho \in C_c(U)$ ,

$$\int_M \rho f |\nabla u| dV_g = \int_U \rho f \sqrt{\det G_t} dt dy^1 \cdots dy^{m-1} = \int_{c-\varepsilon}^{c+\varepsilon} \left( \int_{\Gamma_t \cap U} \rho f dS_t \right) dt.$$

Now the conclusion follows from a standard partition of unity argument.  $\square$

As a corollary, we get

**Corollary 1.6.** *Suppose the critical values of  $u$  form a closed subset<sup>2</sup> in  $\mathbb{R}$ , and  $\text{Vol}(\Omega_t) < \infty$ , then the function  $t \mapsto \text{Vol}(\Omega_t)$  is smooth at regular value  $t$ , and*

$$\frac{d}{dt} \text{Vol}(\Omega_t) = \int_{\Gamma_t} \frac{1}{|\nabla u|} dS_t.$$

*Proof.* For any regular  $t$ , take  $\varepsilon > 0$  so that  $(t, t + \varepsilon)$  is free of critical values. By taking  $f = \frac{1}{|\nabla u|}$  we get, for  $h \in (0, \varepsilon)$ ,

$$\text{Vol}(\Omega_{t+h}) - \text{Vol}(\Omega_t) = \int_t^{t+h} \left( \int_{\Gamma_t} \frac{1}{|\nabla u|} dS_t \right) dt.$$

It follows

$$\frac{d}{dt} \text{Vol}(\Omega_t) = \lim_{h \rightarrow 0} \frac{1}{h} \int_t^{t+h} \left( \int_{\Gamma_t} \frac{1}{|\nabla u|} dS_t \right) dt = \int_{\Gamma_t} \frac{1}{|\nabla u|} dS_t.$$

□

## 2. THE LAPLACE-BELTRAMI OPERATOR

### ¶ The divergence of a vector field.

Let  $X$  be a smooth vector field on  $M$ . Take a coordinate patch  $(U, x^1, \dots, x^m)$  (which is of course orientable) on  $M$ , then the volume element

$$\omega_g = \sqrt{G} dx^1 \wedge \dots \wedge dx^m$$

is locally an  $n$ -form on  $U$ . Of course one may choose other coordinates on  $U$ , then the corresponding volume forms are either the same, or differ by a negative sign. As a result, the following definition is independent of the choice of coordinate charts:

**Definition 2.1.** The *divergence* of  $X$  is the function  $\text{div}(X)$  on  $M$  such that

$$(\text{div} X) \omega_g = d(\iota(X) \omega_g).$$

*Remark.* According to Cartan's magic formula, the definition above is equivalent to

$$\mathcal{L}_X(\omega_g) = \text{div}(X) \omega_g,$$

where  $\mathcal{L}_X$  is the Lie derivative along the vector field  $X$ . This coincides with the geometric definition of divergence in the case of  $\mathbb{R}^m$ : the divergence of a vector field is the infinitesimal rate of change of the volume element along the vector field.

Let's calculate  $\text{div}(X)$  locally. Let  $X = X^i \partial_i$ , then

$$\begin{aligned} (\text{div} X) \sqrt{G} dx^1 \wedge \dots \wedge dx^m &= d \left( \iota(X^i \partial_i) \sqrt{G} dx^1 \wedge \dots \wedge dx^m \right) \\ &= d \left( \sum_i X^i \sqrt{G} (-1)^{i-1} dx^1 \wedge \dots \wedge \widehat{dx^i} \wedge \dots \wedge dx^m \right) \\ &= \partial_i (X^i \sqrt{G}) dx^1 \wedge \dots \wedge dx^m, \end{aligned}$$

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<sup>2</sup>This condition holds if  $u$  is a proper function.

so we conclude

$$\operatorname{div}(X^i \partial_i) = \frac{1}{\sqrt{G}} \partial_i (X^i \sqrt{G}).$$

We may replace  $X$  by  $fX$  to get

$$\operatorname{div}(fX) = f \operatorname{div} X + (\partial_i f) X^i = f \operatorname{div} X + g(\nabla f, X).$$

In other words,

**Corollary 2.2.** *For any smooth vector field  $X \in \Gamma^\infty(TM)$  and any smooth function  $f \in C^\infty(M)$ , one has*

$$\operatorname{div}(fX) = f \operatorname{div} X + g(\nabla f, X).$$

As an application, we prove

**Theorem 2.3** (The Divergence theorem I). *Let  $X$  be a smooth vector field with compact support on a Riemannian manifold  $(M, g)$ , then*

$$\int_M \operatorname{div}(X) dV_g = 0.$$

*Proof.* First we assume that  $X$  is supported in a local chart  $(\varphi, U, V)$  and  $X = X^i \partial_i$  with  $X^i \in C_c^\infty(U)$ . Then

$$\begin{aligned} \int_M \operatorname{div}(X) dV_g &= \int_U \frac{1}{\sqrt{G}} \partial_i (X^i \sqrt{G}) dV_g \\ &= \int_{\varphi(U)} \partial_i (X^i \sqrt{G} \circ \varphi^{-1}) dx^1 \cdots dx^m = 0. \end{aligned}$$

The general case follows from partition of unity and Corollary 2.2:

$$\sum_\alpha \rho_\alpha \operatorname{div}(X) = \sum_\alpha \operatorname{div}(\rho_\alpha X) - g(\nabla(\sum_\alpha \rho_\alpha), X) = \sum_\alpha \operatorname{div}(\rho_\alpha X)$$

and thus

$$\int_M \operatorname{div}(X) dV_g = \int_M \sum_\alpha \rho_\alpha \operatorname{div}(X) dV_g = \int_M \sum_\alpha \operatorname{div}(\rho_\alpha X) dV_g = 0.$$

□

### ¶ The Laplace-Beltrami operator.

Let  $(M, g)$  be a Riemannian manifold.

**Definition 2.4.** For any smooth function  $f$ , we define the *Laplacian* of  $f$  to be

$$\Delta f = -\operatorname{div}(\nabla f).$$



Locally,  $\Delta f$  is given by

$$\Delta f = -\operatorname{div}(g^{ij}\partial_i f \partial_j) = -\frac{1}{\sqrt{G}}\partial_i(\sqrt{G}g^{ij}\partial_j f),$$

i.e.

$$\Delta = -\frac{1}{\sqrt{G}}\partial_i(\sqrt{G}g^{ij}\partial_j).$$

We shall call  $\Delta$  the *Laplace-Beltrami* operator. It is a second order differential operator on  $M$ , and is the most important differential operator on Riemannian manifolds. It plays an essential role on the analysis of Riemannian manifolds.

**Theorem 2.5** (Green's formula I). *Suppose  $f$  and  $h$  are smooth function on  $M$  and either  $f$  or  $h$  is compactly supported. Then*

$$\int_M f \Delta h dV_g = \int_M g(\nabla f, \nabla h) dV_g = \int_M h \Delta f dV_g.$$

*Proof.* We have seen

$$\operatorname{div}(fX) = f \operatorname{div} X + g(\nabla f, X).$$

It follows

$$\operatorname{div}(f \nabla h) = -f \Delta h + g(\nabla f, \nabla h).$$

Now the theorem follows from the fact that  $f \nabla h$  is compactly supported.  $\square$

In particular if  $M$  is compact (without boundary), then any smooth function is compactly supported. Replacing  $h$  by  $\bar{h}$  if they are complex-valued, we can rewrite the above formula as

$$\langle f, \Delta h \rangle_{L^2} = \langle \Delta f, h \rangle_{L^2}.$$

In other words, we get

**Corollary 2.6.** *If  $M$  is compact, then  $\Delta$  is densely defined symmetric operator on  $L^2(M, g)$ .*

As another immediate consequence, we see that  $\Delta$  is a positive operator:

**Corollary 2.7.** *If  $M$  is compact, then  $\langle \Delta f, f \rangle_{L^2} \geq 0$ .*

*Remark.* Both the divergence theorem and the Green's formula can be generalized to the case where  $M$  is a *compact Riemannian manifold with boundary*, i.e.  $M$  is

- an  $m$  dimensional smooth manifold with boundary
- $M$  is also a compact subset of an  $m$  dimensional Riemannian manifold  $N$
- The Riemannian structure on  $M$  coincide with that of  $N$

So  $\partial M$  carries

- (1) an outward normal vector field  $\nu$
- (2) an induced Riemannian metric from  $g_N$ , and thus a volume density  $dA$ .

Then for any smooth vector field  $X$  on  $M$  and any smooth functions  $f, h$  on  $M$ ,

- (Divergence Theorem II)  $\int_M \operatorname{div}(X) dV_g = \int_{\partial M} g(X, \nu) dA,$
- (Green's formula II)  $\int_M f \Delta h dV_g = \int_M g(\nabla f, \nabla h) dV_g - \int_{\partial M} g(\nu, \nabla h) f dA.$

Details will be left as an exercise.

### ¶ Laplacian v.s. isometry.

Why the operator  $\Delta$  is so important in Riemannian geometry? Since differential operators are local, it is quite obvious that if  $\varphi : (M, g_M) \rightarrow (N, g_N)$  is a local isometry, then  $\psi^*(\Delta_N f) = \Delta_M(\psi^* f)$ . Conversely,

**Proposition 2.8.** *A diffeomorphism  $\psi : M \rightarrow N$  is an isometry between  $(M, g_M)$  and  $(N, g_N)$  if and only if it commutes with the Beltrami-Laplace operators, i.e.*

$$\psi^*(\Delta_N f) = \Delta_M(\psi^* f), \quad \forall f \in C^\infty(N).$$

*Proof.* Obviously if  $\varphi$  is an isometry, then it commutes with the Beltrami-Laplace operators. Conversely, suppose the diffeomorphism  $\psi$  commutes with the Beltrami-Laplace operators. Take a chart  $(\varphi, U, V)$  on  $M$  so that  $(\varphi \circ \psi^{-1}, \psi(U), V)$  is a chart on  $N$ . Denote the coordinates by  $x^1, \dots, x^m$  and  $y^1, \dots, y^m$  respectively. Then under these coordinates, for  $y = \psi(x)$  we have

$$\partial_i^M (f \circ \psi)(x) = \frac{\partial((f \circ \psi) \circ \varphi^{-1})}{\partial x^i}(\varphi(x)) = \frac{\partial(f \circ (\varphi \circ \psi^{-1})^{-1})}{\partial x^i}(\varphi \circ \psi^{-1}(y)) = \partial_i^N f(y)$$

and thus

$$(\partial_i^N \partial_j^N f) \circ \psi = \partial_i^M \partial_j^M (f \circ \psi).$$

On the other hand, we have

$$\begin{aligned} (\psi^* \Delta_N f)(x) &= (\Delta_N f)(\psi(x)) = -\frac{1}{\sqrt{G_N}} \partial_i^N (\sqrt{G_N} g_N^{ij} \partial_j^N f)(\psi(x)) \\ &= -(g_N^{ij} \partial_i^N \partial_j^N f)(\psi(x)) + \dots \end{aligned}$$

and

$$\Delta_M(\psi^* f)(x) = -\frac{1}{\sqrt{G}} \partial_i^M (\sqrt{G} g_M^{ij} \partial_j^M (f \circ \psi))(x) = -(g_M^{ij} \partial_i^M \partial_j^M (f \circ \psi))(x) + \dots$$

where  $\dots$  represents terms that involve only first order derivatives of  $f$ . So by comparing the coefficients of second order terms, we get  $g_M^{ij}(x) = g_N^{ij}(\psi(x))$ , as desired.  $\square$