## Vector bundles and connections

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### 1 Vector bundles

In the following, let  $\mathbb{K} = \mathbb{R}$  or  $\mathbb{C}$ . Smooth manifolds are assumed to be second countable. For a smooth manifold M we denote by  $\mathcal{D}(M,\mathbb{K})$  the ring of smooth functions  $M \to \mathbb{K}$ , and we set  $\mathcal{D}(M) := \mathcal{D}(M,\mathbb{R})$ .

By definition, a **smooth**  $\mathbb{K}$ -vector bundle of rank r over a smooth manifold M consists of

- a smooth manifold E called the **total space** of the bundle,
- a smooth map  $\pi: E \to M$  called the **projection**,
- for each  $p \in M$  a K-vector space structure on the fibre  $E_p := \pi^{-1}(p)$ ,

such that the axiom of **local triviality** holds: For each  $p \in M$  there should exist an open neighbourhood U of p and a diffeomorphism  $\Phi: U \times \mathbb{K}^r \to \pi^{-1}U$  such that

- $\pi \circ \Phi(q, v) = q$  for all  $(q, v) \in U \times \mathbb{K}^r$ ,
- for each  $q \in U$  the map

$$\Phi_q: \mathbb{K}^r \to E_q, \quad v \mapsto \Phi(q, v)$$

is a linear isomorphism.

Such a diffeomorphism  $\Phi$  is called a **local trivialization** of E. If r=1 then E is called a (real or complex) **line bundle** over M.

#### Examples (i) The product bundle

$$M \times V \to M$$
,  $(q, v) \mapsto q$ ,

where V is any finite-dimensional  $\mathbb{K}$ -vector space.

(ii) The tangent bundle  $TM \to M$ .

- (iii) If  $\pi: E \to M$  is a vector bundle and  $N \subset M$  a submanifold, then  $E|_N := \pi^{-1}N$  is a vector bundle over N.
- (iv) More generally, if  $\pi: E \to M$  is a vector bundle and  $f: N \to M$  a smooth map, then

$$f^*E := \{(q, v) \in N \times E \mid f(q) = \pi(v)\}$$

is a vector bundle over N called the **pull-back** of E by f.

(v) To any vector space V we can associate its dual vector space  $V^*$ . This construction can also be applied fibrewise to vector bundles. Namely, if  $\pi_E: E \to M$  is a vector bundle then

$$E^* := \bigcup_{p \in M} \{p\} \times E_p^*$$

has a unique structure of a vector bundle over M such that the projection is given by

$$\pi_{E^*}: E^* \to M, \quad (p, v) \mapsto p$$

and such that for any local trivialization  $\Phi: U \times \mathbb{K}^r \to (\pi_E)^{-1}U$  of E the map

$$U \times (\mathbb{K}^r)^* \to (\pi_{E^*})^{-1}U, \quad (p,\xi) \mapsto \xi \circ \Phi_p^{-1}$$

is a local trivialization of  $E^*$ , where we agree that  $(\mathbb{K}^r)^*$  can be canonically identified with  $\mathbb{K}^r$ . The bundle  $E^*$  is called the **dual bundle** of E. In the case E = TM the dual bundle  $T^*M$  is called the **cotangent bundle** of M.

(vi) For any pair (V,W) of  $\mathbb{K}$ -vector spaces let  $\operatorname{Hom}(V,W)$  denote the vector space of all linear maps  $V \to W$ . Applying this construction fibrewise to a pair (E,E') of vector bundles over a manifold M yields a vector bundle  $\operatorname{Hom}(E,E') \to M$  whose fibre over  $p \in M$  is

$$\operatorname{Hom}(E, E')_p = \operatorname{Hom}(E_p, E'_p).$$

In the case E' = E we obtain the **endomorphism bundle**  $\operatorname{End}(E) := \operatorname{Hom}(E, E)$ .

Let  $E \to M$  be a vector bundle of rank r. By a **subbundle** of E of rank s we mean a subset  $E' \subset E$  such that for every point  $p \in M$  there exist a local trivialization  $\Phi: U \times \mathbb{K}^r \to \pi^{-1}U$  of E around p and an s-dimensional linear subspace  $V \subset \mathbb{K}^r$  such that

$$\Phi(U \times V) = \pi^{-1}U \cap E'.$$

Then E' is in a natural way a vector bundle over M.

**Example** If  $N \subset M$  is a submanifold then the tangent bundle TN is a subbundle of  $TM|_N$ .

By a **section** of a vector bundle  $\pi: E \to M$  we mean a smooth map  $s: M \to E$  such that  $\pi \circ s = \mathrm{Id}_M$ . The vector space  $\Gamma(E)$  of all sections of E is a module over the ring  $\mathcal{D}(M, \mathbb{K})$ . Addition in  $\Gamma(E)$  and multiplication by functions are defined pointwise by

$$(s+t)(p) := s(p) + t(p),$$
  
$$(fs)(p) := f(p) s(p)$$

for  $s, t \in \Gamma(E)$  and  $f \in \mathcal{D}(M, \mathbb{K})$ .

By definition, a **vector field** on M is a section of TM. We denote by  $\mathcal{X}(M) = \Gamma(TM)$  the  $\mathcal{D}(M)$ -module of all vector fields on M.

Let  $\pi: E \to M$  and  $\pi': E' \to M'$  be  $\mathbb{K}$ -vector bundles and  $f: M \to M'$  a map. A smooth map  $F: E \to E'$  is called a **bundle homomorphism** over f if F maps each fibre  $E_p$  linearly into  $E'_{f(p)}$ . (This implies that f is smooth.) If in addition M = M' and f is the identity map then F is called a **bundle homomorphism.** A bundle homomorphism  $F: E \to E'$  which is also a diffeomorphism is called a **bundle isomorphism**. A vector bundle is called **trivial** if it is isomorphic to a product bundle.

**Examples** (i) If  $f: M \to M'$  is a smooth map between manifolds then the tangent map  $Tf: TM \to TM'$  is a bundle homomorphism over f.

(ii) If  $\pi: E \to M$  is a vector bundle and  $f: N \to M$  a smooth map then there is a canonical bundle homomorphism

$$f^*E \to E$$

obtained by restricting the projection  $N \times E \to E$  to  $f^*E$ .

(iii) Let  $E=M\times \mathbb{K}^r$  and  $E=M\times \mathbb{K}^s$  be product bundles over M. Then a bundle homomorphism  $E\to E'$  has the form

$$M \times \mathbb{K}^r \to M \times \mathbb{K}^s$$
,  $(p, v) \mapsto (p, \alpha(p)v)$ 

for some smooth map  $\alpha$  from M into the space  $M(s \times r, \mathbb{K})$  of  $s \times r$  matrices with entries in  $\mathbb{K}$ .

Let  $E \to M$  be a  $\mathbb{K}$ -bundle of rank r and let  $U \subset M$  be an open subset. By a **frame** for E over U we mean an r-tuple  $(s_1, \ldots, s_r)$  of sections of  $E|_U$  such that  $(s_1(p), \ldots, s_r(p))$  is a basis for  $E_p$  for all  $p \in U$ . If U = M then  $(s_1, \ldots, s_r)$  is called a **global frame**. In that case the map

$$M \times \mathbb{K}^r \to E, \quad (p, v) \mapsto \sum_{j=1}^r v^j s_j(p)$$

is a bijective bundle homomorphism and therefore an isomorphism. Conversely, such an isomorphism clearly gives rise to a global frame.

### 2 Connections

Given a section s of a vector bundle  $E \to M$  and a vector field X on M we would like to have some kind of derivative  $\nabla_X s$  of s with respect to X. This derivative should be a new section of E. Because there is no canonical isomorphism between the fibres of E at two different points, we are unable to define a canonical derivative of this kind. Instead, we will formulate some properties that we would like such a derivative to have.

By a connection (or covariant derivative) in a  $\mathbb{K}$ -vector bundle  $E \to M$  we mean a map

$$\nabla: \mathcal{X}(M) \times \Gamma(E) \to \Gamma(E), \quad (X,s) \mapsto \nabla_X s$$

such that for all  $X, Y \in \mathcal{X}(M)$ ,  $s, t \in \Gamma(E)$ , and  $f \in \mathcal{D}(M, \mathbb{K})$  one has

- (i)  $\nabla_{X+Y}(s) = \nabla_X s + \nabla_Y s$ ,
- (ii)  $\nabla_{fX}(s) = f\nabla_X s$ ,
- (iii)  $\nabla_X(s+t) = \nabla_X s + \nabla_X t$ ,
- (iv)  $\nabla_X(fs) = (Xf)s + f\nabla_X s$ .

Note that if f is constant, say  $f \equiv \alpha$ , then Xf = 0, so (iv) gives

$$\nabla_X(\alpha s) = \alpha \nabla_X s.$$

A section s is called **covariantly constant**, or **parallel**, if  $\nabla_X s = 0$  for all vector fields X.

**Example** A product bundle  $E = M \times V \to M$  has a canonical connection  $\nabla$  called the **product connection**. To define this, note that to any function  $h: M \to V$  we can associate a section  $\tilde{h}$  of E given by

$$\tilde{h}(p) = (p, h(p)),$$

and any section of E has this form. Now define  $\nabla_X \tilde{h}$  to be the section corresponding to the function Xh, i.e.

$$\nabla_X \tilde{h} := \widetilde{Xh}.$$

**Theorem 2.1** Any vector bundle  $E \to M$  admits a connection  $\nabla$ .

*Proof.* Choose an open cover  $\{U_{\alpha}\}_{{\alpha}\in I}$  of M such that  $E|_{U_{\alpha}}$  is trivial for each  $\alpha$ . Choose a partition of unity  $\{g_{\alpha}\}$  subordinate to this cover. By the example above, each bundle  $E|_{U_{\alpha}}$  admits a connection  $\nabla^{\alpha}$ . Now define, for any section s of E and vector field S on S,

$$\nabla_X s := \sum_{\alpha} g_{\alpha} \nabla_X^{\alpha}(s),$$

where  $\nabla_X^{\alpha}(s)$ , defined initially on  $U_{\alpha}$ , is extended trivially to all of M. Then  $\nabla$  clearly satisfies the first three axioms for a connection. To verify the fourth one, let  $f \in \mathcal{D}(M, \mathbb{K})$ . Then

$$\nabla_X(fs) = \sum_{\alpha} g_{\alpha}(Xf \cdot s + f\nabla_X^{\alpha}(s))$$
$$= Xf \cdot s + f\sum_{\alpha} g_{\alpha}\nabla_X^{\alpha}(s)$$
$$= Xf \cdot s + f\nabla_X(s). \quad \Box$$

For an arbitrary connection  $\nabla$  we will now investigate the dependence of  $\nabla_X s$  on the two variables X and s, beginning with s.

**Proposition 2.1** Let  $\nabla$  be a connection in  $E \to M$  and X a vector field on M. Then  $\nabla_X$  is a **local operator**, i.e. if a section s of E vanishes on an open subset  $U \subset M$  then  $\nabla_X s$  vanishes on U, too.

*Proof.* Suppose  $s|_{U}=0$  and let  $p \in U$ . Choose a smooth real function f on M which is supported in U and satisfies f(p)=1. Then fs=0, so

$$0 = \nabla_X(fs) = Xf \cdot s + f\nabla_X s.$$

Evaluating this equation at p gives  $(\nabla_X s)(p) = 0$ .

**Proposition 2.2** Let E, E' be  $\mathbb{K}$ -vector bundles over M and

$$A:\Gamma(E)\to\Gamma(E')$$

a  $\mathcal{D}(M, \mathbb{K})$ -linear map. Then there exists a unique bundle homomorphism  $a: E \to E'$  such that As = as for all  $s \in \Gamma(E)$ .

Explicitly, the assumption on A is that

$$A(s+t) = As + At, \quad A(fs) = fAs$$

for all  $s, t \in \Gamma(E)$  and  $f \in \mathcal{D}(M, \mathbb{K})$ . The main point in the proposition is that (As)(p) depends only on the value of s at p.

Proof of proposition. Uniqueness follows from the fact that for any  $p \in M$  and  $v \in E_p$  there exists a section s of E with s(p) = v. To prove existence of a, let  $p \in M$  and  $v \in E_p$ . Choose a section s of E with s(p) = v and define

$$av := (As)(p).$$

To show that av is independent of the choice of s it suffices to verify that if t is any section of E with t(p) = 0 then (At)(p) = 0. Let r be the rank of E. Choose sections  $s_1, \ldots, s_r$  of E which are linearly independent at every point in some neighbourhood U of p. Choose a smooth real function f on M which is supported in U and satisfies f(p) = 1. Then

$$ft = \sum_{j} g^{j} s_{j}$$

for some uniquely determined  $\mathbb{K}$ -valued functions  $g^1, \ldots, g^r$  on M that vanish outside U. Clearly,  $g^j(p) = 0$ . Applying A to both sides of the above equation we obtain

$$fAt = \sum_{j} g^{j} A s_{j},$$

and evaluating both sides of this equation at p gives (At)(p) = 0 as required.  $\Box$ 

**Corollary 2.1** Let  $\nabla$  be a connection in  $E \to M$  and  $s \in \Gamma(E)$ ,  $p \in M$ . If X, Y are vector fields on M satisfying  $X_p = Y_p$  then  $(\nabla_X s)(p) = (\nabla_Y s)(p)$ .

*Proof.* This follows from the proposition because for given s the map

$$X \mapsto \nabla_X s$$

is  $\mathcal{D}(M)$ -linear.  $\square$ 

The corollary allows us to define  $\nabla_v s$  for any tangent vector  $v \in T_p M$ . Namely, choose any vector field X with  $X_p = v$  and set

$$\nabla_v s := (\nabla_X s)(p).$$

**Proposition 2.3** Let  $E_1, \ldots, E_m, E'$  be  $\mathbb{K}$ -vector bundles over M and

$$B: \Gamma(E_1) \times \cdots \times \Gamma(E_m) \to \Gamma(E')$$

a  $\mathcal{D}(M,\mathbb{K})$ -multilinear map. Then there exists for each  $p \in M$  a  $\mathbb{K}$ multilinear map

$$B_p: (E_1)_p \times \cdots \times (E_m)_p \to E'_p$$

such that if  $s_j \in \Gamma(E_j)$ , j = 1, ..., m then

$$B(s_1, \dots, s_m)(p) = B_p(s_1(p), \dots, s_m(p)).$$
 (1)

*Proof.* If at least one of the sections  $s_j$  vanishes at p then, by Proposition 2.2,  $B(s_1, \ldots, s_m)$  also vanishes at p. By repeated application of this we see that if for each j we are given a pair of sections  $s_j, t_j$  of  $E_j$  with the same value at p then

$$B(s_1, ..., s_m)(p) = B(t_1, ..., t_m)(p).$$

We can now define  $B_p$  by (1).  $\square$ 

**Proposition 2.4** Let  $E \to M$  be a  $\mathbb{K}$ -vector bundle.

(i) If  $\nabla, \nabla'$  are connections in E then there exists a unique bundle homomorphism  $a: TM \to End_{\mathbb{K}}(E)$  such that for all vector fields X on M and sections s of E one has

$$\nabla_X' s - \nabla_X s = a(X) \cdot s.$$

(ii) If  $\nabla$  is any connection in E and  $a:TM\to End_{\mathbb{K}}(E)$  a bundle homomorphism then there is a connection  $\nabla'$  in E given by

$$\nabla_X' s = \nabla_X s + a(X) \cdot s.$$

*Proof.* The second statement is easily verified. To prove the first one, set

$$B: \mathcal{X}(X) \times \Gamma(E) \to \Gamma(E), \quad (X,s) \mapsto \nabla_X' s - \nabla_X s.$$

First assume  $\mathbb{K} = \mathbb{R}$ . It is easy to see that B is  $\mathcal{D}(M)$ -bilinear, so by Proposition 2.2 it is given by a collection of bilinear maps

$$T_pM \times E_p \to E_p, \quad p \in M,$$

or equivalently, by a collection of linear maps

$$T_pM \to \operatorname{End}(E_p)$$
.

Together, these maps make up the desired bundle homomorphism a. If  $\mathbb{K} = \mathbb{C}$  just observe that a takes values in  $\operatorname{End}_{\mathbb{C}}(E)$ .  $\square$ 

**Example** Let  $E \to M$  be a trivial vector bundle and  $(s_1, \ldots, s_r)$  a global frame for E. Then there is a 1-1 correspondence between connections in E and  $r \times r$  matrices  $\omega = (\omega_j^i)$  of  $\mathbb{K}$ -valued 1-forms on M specified by the formula

$$\nabla_X s_j = \sum_{i=1}^r \omega_j^i(X) s_i \tag{2}$$

for vector fields X on M. To deduce this from the proposition, let  $\nabla^0$  be the product connection in E given by  $\nabla_X s_j = 0$ . Then any other connection in E has the form  $\nabla^0 + a$ , where in this case a is given by an  $r \times r$  matrix of 1–forms.

Note that  $\omega$  can be thought of as a matrix-valued 1-form on M. We call  $\omega$  the **connection form** of  $\nabla$  with respect to the given global frame.

#### 3 Pull-back connections

Let  $\pi: E \to M$  be a vector bundle and  $f: \tilde{M} \to M$  a smooth map. By a **section of** E **along** f we mean a smooth map  $t: \tilde{M} \to E$  such that  $\pi \circ t = f$ . We will usually identify such a map t with the corresponding section  $\tilde{s}$  of the pull-back bundle  $f^*E$  given by  $\tilde{s}(p) = (p, t(p))$ . Note that if s is a section of E then  $f^*s := s \circ f$  is a section of E along f.

**Proposition 3.1** Let  $\nabla$  be a connection in  $E \to M$  and  $f: \tilde{M} \to M$  a smooth map. Then there exists a unique connection  $\tilde{\nabla} = f^*\nabla$  in  $\tilde{E} := f^*E$  such that for all  $s \in \Gamma(E)$ ,  $p \in \tilde{M}$ , and  $v \in T_p\tilde{M}$  we have

$$\tilde{\nabla}_v(f^*s) = \nabla_{f_*v}(s) \quad \text{in } \tilde{E}_p = E_{f(p)}, \tag{3}$$

where  $f_*: T_p \tilde{M} \to T_{f(p)} M$  is the tangent map of f.

*Proof.* Uniqueness follows from the fact that if  $\{s_j\}$  is a frame for E over an open set  $U \subset M$  then  $\{f^*s_j\}$  is a frame for  $\tilde{E}$  over  $f^{-1}U$ . We prove existence in three steps.

- (i) First suppose  $\tilde{M}$  is an open subset of M and f the inclusion map, so that  $\tilde{E}$  is just the restriction of E to  $\tilde{M}$ . In this case the existence of  $\tilde{\nabla}$  follows from Proposition 2.1 and Corollary 2.1.
- (ii) Next we consider the case when E is trivial. Let  $(s_1, \ldots, s_r)$  be a global frame for E and  $(\omega_i^i)$  the matrix of 1-forms on M with

$$\nabla_Y s_j = \sum_i \omega_j^i(Y) s_i$$

for vector fields Y on M. Set  $\tilde{s}_j := f^*s_j$  and  $\tilde{\omega}^i_j := f^*\omega^i_j$ , and let  $\tilde{\nabla}$  be the unique connection in  $\tilde{E}$  such that

$$\tilde{\nabla}_X \tilde{s}_j = \sum_i \tilde{\omega}_j^i(X) \tilde{s}_i$$

for vector fields X on  $\tilde{M}$ . We now verify that  $\tilde{\nabla}$  satisfies (3). Let  $p \in \tilde{M}, v \in T_p\tilde{M}$ , and  $s \in \Gamma(E)$ . Then  $s = \sum_j h^j s_j$  for some functions  $h^j \in \mathcal{D}(M, \mathbb{K})$ . Set  $q := f(p), w := f_*v$ , and  $g^j := h^j \circ f$ . Then  $f^*s = \sum_j g^j \tilde{s}_j$ , and

$$\tilde{\nabla}_v \tilde{s}_j = \sum_i \tilde{\omega}_j^i(v) \tilde{s}_i(p) = \sum_i \omega_j^i(w) s_i(q) = \nabla_w s_j,$$

so

$$\begin{split} \tilde{\nabla}_v(f^*s) &= \sum_j [v(g^j) \cdot \tilde{s}_j(p) + g^j(p) \cdot \tilde{\nabla}_v \tilde{s}_j] \\ &= \sum_j [w(h^j) \cdot s_j(q) + h^j(q) \cdot \nabla_w s_j] \\ &= \nabla_w s. \end{split}$$

(iii) In the general case, choose an open cover  $\{U_{\alpha}\}_{\alpha\in I}$  of M such that  $E|_{U_{\alpha}}$  is trivial for each  $\alpha$ . Set  $\tilde{U}_{\alpha}:=f^{-1}U_{\alpha}$ . By case (ii), we have a pull-back connection  $\tilde{\nabla}^{\alpha}$  in  $\tilde{E}|_{\tilde{U}_{\alpha}}$ . By uniqueness,  $\tilde{\nabla}^{\alpha}$  and  $\tilde{\nabla}^{\beta}$  restrict to the same connection on  $\tilde{U}_{\alpha}\cap \tilde{U}_{\beta}$  for each  $\alpha,\beta\in I$ . Hence, the connections  $\tilde{\nabla}^{\alpha}$  patch together to give the desired connection in  $\tilde{E}$ .  $\square$ 

**Example** Let  $E \to M$  be a K-vector bundle with connection  $\nabla$  and

$$\gamma: I \to M, \quad t \mapsto \gamma(t)$$

a smooth path in M, where  $I \subset \mathbb{R}$  is an interval. Proposition 3.1 provides a  $\mathbb{K}$ -linear operator  $\frac{D}{dt} := (\gamma^* \nabla)_{\frac{d}{dt}}$  acting on sections of E along  $\gamma$  with the following properties.

• For all smooth functions  $f:I\to \mathbb{K}$  and sections  $\sigma$  of E along  $\gamma$  one has

$$\frac{D}{dt}(f\sigma) = \frac{df}{dt} \cdot \sigma + f \cdot \frac{D\sigma}{dt}.$$

• If  $\sigma = f^*s$  is the pull-back of a section s of E then

$$\frac{D\sigma}{dt} = \nabla_{\frac{d\gamma}{dt}}(s).$$

# 4 Holonomy

**Proposition 4.1** Let  $E \to M$  be a  $\mathbb{K}$ -vector bundle with connection  $\nabla$ , and let  $\gamma: I \to M$  be a smooth curve. Let  $t_0 \in I$  and  $v \in E_{\gamma(t_0)}$ . Then there exists a unique parallel section  $\sigma$  of E along  $\gamma$  such that  $\sigma(t_0) = v$ .

Here,  $\sigma$  is called parallel if  $\frac{D\sigma}{dt} = 0$ .

*Proof.* It is a simple exercise to show that any vector bundle over an interval is trivial. Hence, there exists a global frame  $(\sigma_1, \ldots, \sigma_r)$  of the pullback bundle  $\gamma^*E$ . In terms of this frame, the operator  $\frac{D}{dt}$  is given by an  $r \times r$  matrix  $(c_i^i)$  of functions  $I \to \mathbb{K}$  such that

$$\frac{D\sigma_j}{dt} = \sum_i c_j^i \sigma_i.$$

We are therefore seeking smooth  $\mathbb{K}$ -valued functions  $f^1, \ldots, f^r$  on the interval I with specified values at  $t_0$  such that

$$0 = \frac{D}{dt} \sum_{j} f^{j} \sigma_{j} = \sum_{j} \left( \frac{df^{j}}{dt} \cdot \sigma_{j} + f^{j} \sum_{i} c_{j}^{i} \sigma_{i} \right)$$
$$= \sum_{i} \left( \frac{df^{i}}{dt} + \sum_{j} c_{j}^{i} f^{j} \right) \sigma_{i},$$

or, equivalently,

$$\frac{df^i}{dt} + \sum_j c^i_j f^j = 0, \quad i = 1, \dots, r.$$

$$(4)$$

Because this is a *linear* system of ordinary differential equations, it has a unique solution with given values at  $t_0$ .

The proposition allows us to define for any  $a, b \in I$  the **holonomy map**, or **parallel transport**,

$$\operatorname{Hol}_a^b := \operatorname{Hol}_a^b(\nabla, \gamma) : E_{\gamma(a)} \stackrel{\approx}{\to} E_{\gamma(b)}$$

of  $\nabla$  along  $\gamma$ . This is the linear isomorphism characterized by the property that if  $\sigma$  is any parallel section of E along  $\gamma$  then

$$\operatorname{Hol}_a^b(\sigma(a)) = \sigma(b).$$

Clearly, if  $a, b, c \in I$  then

$$\operatorname{Hol}_a^c = \operatorname{Hol}_b^c \circ \operatorname{Hol}_a^b$$
.

We can exploit this property to define  $\operatorname{Hol}_a^b$  even if  $\gamma$  is only piecewise smooth. Namely, if

$$a = a_0 < a_1 < \dots < a_n = b$$

and  $\gamma_{[a_{i-1},a_i]}$  is smooth for  $i=1,\ldots,n$  we define  $\operatorname{Hol}_a^b$  to be the composite of the holonomies along each subinterval, i.e.

$$\operatorname{Hol}_{a}^{b} := \operatorname{Hol}_{a_{n-1}}^{a_{n}} \circ \cdots \circ \operatorname{Hol}_{a_{1}}^{a_{2}} \circ \operatorname{Hol}_{a_{0}}^{a_{1}}. \tag{5}$$

The following property expresses a connection in terms of its holonomy.

**Proposition 4.2** Let  $\nabla$  be a connection in a vector bundle  $E \to M$  and s a section of E. Let  $\gamma: (-\epsilon, \epsilon) \to M$  be a smooth curve, where  $\epsilon > 0$ . For  $-\epsilon < t < \epsilon$  set

$$h_t := Hol_t^0(\nabla, \gamma) : E_{\gamma(t)} \to E_{\gamma(0)}.$$

Then

$$\nabla_{\gamma'(0)}(s) = \frac{d}{dt} \bigg|_{0} h_{t}(s(\gamma(t))).$$

Note that  $t \mapsto h_t(s(\gamma(t)))$  is a curve in the finite-dimensional vector space  $E_{\gamma(0)}$ , and we are differentiating this curve at 0 in the usual sense.

*Proof.* Let  $(\sigma_1, \ldots, \sigma_r)$  be a global frame for  $\gamma^* E$  consisting of parallel sections. Then  $\gamma^* s = \sum_j f^j \sigma_j$  for some functions  $f^j : (-\epsilon, \epsilon) \to \mathbb{K}$ . Now,

$$h_t(s(\gamma(t))) = \sum_j f^j(t) \cdot \sigma_j(0),$$

and

$$\nabla_{\gamma'(0)}(s) = \frac{D\gamma^*s}{dt}(0) = \sum_j (f^j)'(0) \cdot \sigma_j(0) = \left. \frac{d}{dt} \right|_0 h_t(s(\gamma(t))). \quad \Box$$

## 5 Curvature

The **curvature**  $F = F^{\nabla}$  of a connection  $\nabla$  in a  $\mathbb{K}$ -vector bundle  $E \to M$  associates to any pair X,Y of vector fields on M the map  $\Gamma(E) \to \Gamma(E)$  given by

$$F(X,Y)s := \nabla_X \nabla_Y s - \nabla_Y \nabla_X s - \nabla_{[X,Y]} s.$$

If F(X,Y)=0 for all X,Y then  $\nabla$  is called **flat**. We will sometimes use the notation

$$[\nabla_X, \nabla_Y] := \nabla_X \nabla_Y - \nabla_Y \nabla_X.$$

**Example** Let  $\nabla$  be the product connection in  $E := M \times \mathbb{K}^r \to M$ . Identifying sections of E with functions  $h : M \to \mathbb{K}^r$  we have  $\nabla_X h = Xh$ , so

$$\nabla_X \nabla_Y h - \nabla_Y \nabla_X h = XYh - YXh = [X, Y]h = \nabla_{[X,Y]}h.$$

Therefore, the product connection is flat.

**Proposition 5.1** Let  $\nabla$  be a connection in a vector bundle  $E \rightarrow M$ . Then The map

$$\mathcal{X}(M) \times \mathcal{X}(M) \times \Gamma(E) \to \Gamma(E), \quad (X, Y, s) \mapsto F(X, Y)s$$

is  $\mathcal{D}(M, \mathbb{K})$ -multilinear. Hence, F defines for each  $p \in M$  a skew-symmetric bilinear map

$$F_p: T_pM \times T_pM \to End_{\mathbb{K}}(E_p).$$

*Proof.* We prove linearity in X (and hence in Y because of the skew-symmetry), leaving the linearity in s as an exercise for the reader.

Let  $g \in \mathcal{D}(M, \mathbb{K})$ . Then

$$[qX, Y] = q[X, Y] - (Yq)X,$$

so

$$\begin{split} F(gX,Y) &= \nabla_{gX} \nabla_{Y} s - \nabla_{Y} \nabla_{gX} s - \nabla_{[gX,Y]} s \\ &= g \nabla_{X} \nabla_{Y} s - [(Yg) \nabla_{X} s + g \nabla_{Y} \nabla_{X} s] - [g \nabla_{[X,Y]} s - (Yg) \nabla_{X} s] \\ &= g F(X,Y) s. \quad \Box \end{split}$$

It follows from the proposition that if E is trivial and  $(s_1, \ldots, s_r)$  is a global frame for E then there is an  $r \times r$  matrix  $(\Omega_j^i)$  of 2-forms on M, called the **curvature form** of  $\nabla$  with respect to the given frame, such that for all vector fields X, Y on M one has

$$F(X,Y)s_j = \sum_i \Omega_j^i(X,Y)s_i.$$

**Theorem 5.1** Let  $\nabla$  be a connection in a trivial vector bundle  $E \to M$ , and let  $(s_1, \ldots, s_r)$  be a global frame for E. Let  $\omega = (\omega_j^i)$  and  $\Omega = (\Omega_j^i)$  be the corresponding connection form and curvature form of  $\nabla$ , respectively. Then for all i, k one has

$$\Omega_k^i = d\omega_k^i + \sum_i \omega_j^i \wedge \omega_k^j.$$

In matrix notation,

$$\Omega = d\omega + \omega \wedge \omega.$$

*Proof.* Recall that for any 1-forms  $\alpha, \beta$  on M one has

$$(\alpha \wedge \beta)(X,Y) = \alpha(X)\beta(Y) - \alpha(Y)\beta(X),$$
  
$$(d\alpha)(X,Y) = X(\alpha(Y)) - Y(\alpha(X)) - \alpha([X,Y]).$$

Now

$$\nabla_X \nabla_Y s_k = \sum_j \nabla_X (\omega_k^j(Y) s_j)$$

$$= \sum_j \left( X(\omega_k^j(Y) \cdot s_j + \omega_k^j(Y) \sum_i \omega_j^i(X) s_i \right)$$

$$= \sum_i \left( X(\omega_k^i(Y) + \sum_j \omega_j^i(X) \omega_k^j(Y) \right) s_i,$$

and of course there is a similar formula with X,Y switched. Combining this with

$$\nabla_{[X,Y]}s_k = \sum_i \omega_k^i([X,Y])s_i$$

we obtain

$$F(X,Y)s_k = \sum_i \left( d\omega_k^i + \sum_j \omega_j^i \wedge \omega_k^j \right) (X,Y) \cdot s_i. \quad \Box$$

Corollary 5.1 In the situation of the theorem, let  $f: \tilde{M} \to M$  be a smooth map and  $(\tilde{\Omega}^i_j)$  the curvature form of the pull-back connection  $f^*\nabla$  with respect to the global frame  $(f^*s_j)$  for  $f^*E$ . Then

$$\tilde{\Omega}_{j}^{i} = f^{*}\Omega_{j}^{i}.$$

# 6 Orthogonal connections

By a **Euclidean metric** on a real vector bundle  $E \to M$  we mean a choice of scalar product  $\langle \cdot, \cdot \rangle$  on each fibre  $E_p$  such that for every pair s, t of sections of E the function

$$M \to \mathbb{R}, \quad p \mapsto \langle s(p), t(p) \rangle$$

is smooth. A real vector bundle equipped with a Euclidean metric is called a **Euclidean vector bundle**.

**Example** The product bundle  $M \times \mathbb{R}^k \to M$  where each fibre has the standard Euclidean metric.

**Theorem 6.1** Every real vector bundle admits a Euclidean metric.

*Proof.* Glue together local Euclidean metrics using a partition of unity.  $\Box$ 

Let  $E \to M$  be a Euclidean vector bundle of rank k. By an **orthonormal** frame for E over an open set  $U \subset M$  we mean a k-tuple  $(s_1, \ldots, s_k)$  of sections of  $E|_U$  such that  $(s_1(p), \ldots, s_k(p))$  is an orthonormal basis for  $E_p$  for every  $p \in U$ . Note that the Gram-Schmidt process applied pointwise to an arbitrary frame for E over U yields an orthonormal frame.

Let  $E \to M$  be a real vector bundle equipped with a connection  $\nabla$  as well as a Euclidean metric. Then  $\nabla$  is called **orthogonal**, or **compatible** with the Euclidean metric, if for all sections s,t of E and vector fields X on M one has

$$X\langle s, t \rangle = \langle \nabla_X s, t \rangle + \langle s, \nabla_X t \rangle.$$

**Example** If each fibre of a product bundle  $E = M \times \mathbb{R}^k \to M$  has the same scalar product, then the product connection in E is orthogonal.

**Theorem 6.2** Every Euclidean vector bundle admits an orthogonal connection.

*Proof.* This is proved just as Theorem 2.1.  $\Box$ 

For any finite-dimensional Euclidean space V let  $\mathrm{so}(V)$  denote the Lie algebra of skew-symmetric linear endomorphisms of V. If  $E \to M$  is a Euclidean vector bundle then we can apply this construction fibrewise to obtain a subbundle

$$so(E) := \bigcup_{p \in M} so(E_p)$$

of the endomorphism bundle  $\operatorname{End}(E)$ .

**Proposition 6.1** Let  $\nabla$  be an orthogonal connection in a Euclidean vector bundle  $E \to M$ , and  $a: TM \to End(E)$  a bundle homomorphism. Then the connection  $\nabla + a$  is orthogonal if and only if a takes values in so(E).

*Proof.* Set  $\nabla' := \nabla + a$ . Then for any vector field X on M and sections s,t of E one has

$$\langle \nabla_X' s, t \rangle + \langle s, \nabla_X' t \rangle = X \langle s, t \rangle + \langle a(X)s, t \rangle + \langle s, a(X)t \rangle.$$

From this the proposition follows immediately.  $\Box$ 

**Theorem 6.3** Let  $E \to M$  be a real vector bundle equipped with both a connection  $\nabla$  and a Euclidean metric. Then the following are equivalent.

- (i)  $\nabla$  is orthogonal.
- (ii) For every piecewise smooth curve  $\gamma:[a,b]\to M$  the holonomy  $E_{\gamma(a)}\to E_{\gamma(b)}$  of  $\nabla$  along  $\gamma$  is an orthogonal linear map.

*Proof.* Suppose  $\nabla$  is orthogonal and let  $\gamma:[a,b]\to M$  be a piecewise smooth curve. We will show that the holonomy of  $\nabla$  along  $\gamma$  is orthogonal. Because of the composition law (5) for the holonomy we may assume  $\gamma$  is smooth. We may in fact also assume E is trivial, since for any sufficiently fine partion of the interval [a,b] the image of each subinterval under  $\gamma$  will be contained in an open subset of M over which E is trivial.

Let  $(\omega_j^i)$  be the connection form of  $\nabla$  with respect to a global frame  $(s_1, \ldots, s_k)$  for E. Then

$$0 = X \langle s_i, s_j \rangle$$

$$= \langle \nabla_X s_i, s_j \rangle + \langle s_i, \nabla_X s_j \rangle$$

$$= \left\langle \sum_k \omega_i^k(X) s_k, s_j \right\rangle + \left\langle s_i, \sum_k \omega_j^k(X) s_k \right\rangle$$

$$= \omega_i^j(X) + \omega_i^i(X),$$

so that  $\omega_j^i = -\omega_i^j$ . Now let  $\sigma$  be a parallel section of E along  $\gamma$ . We will show that the pointwise norm  $|\sigma|$  is a constant function on [a,b], which implies that the holonomy of  $\nabla$  along  $\gamma$  is orthogonal. Since  $(\gamma^*s_i)$  is a global orthonormal frame for  $\gamma^*E$  we have  $\sigma = \sum_i f^i \gamma^* s_i$  for some real-valued functions  $f^i$  on the interval [a,b], and

$$|\sigma|^2 = \sum_i (f^i)^2.$$

Let  $c_i^i$  be the functions given by  $\gamma^* \omega_i^i = c_i^i dt$ . Equation (4) now yields

$$\frac{d}{dt}|\sigma(t)|^2 = 2\sum_i f^i \cdot \frac{df^i}{dt} = -2\sum_{ij} f^i f^j c^i_j = 0$$

by the skew-symmetry of the matrix  $(c_j^i)$ . Hence,  $\sigma$  has constant length as claimed.

To prove the reverse implication in the proposition, suppose (ii) holds and let  $s_1, s_2$  be a pair of sections of E and X a vector field on M. Given a point  $p \in M$  we can find  $\epsilon > 0$  and a smooth curve

$$\gamma: (-\epsilon, \epsilon) \to M$$

such that  $\gamma(0) = p$  and  $\gamma'(0) = X_p$ . For  $-\epsilon < t < \epsilon$  let

$$h_t = \operatorname{Hol}_t^0(\nabla, \gamma) : E_{\gamma(t)} \to E_p$$

be the holonomy of  $\nabla$ , which is orthogonal by assumption. Using Proposition 4.2 we obtain

$$\begin{aligned} X_{p}\langle s_{1}, s_{2}\rangle &= \frac{d}{dt}\Big|_{0} \langle s_{1}(\gamma(t)), s_{2}(\gamma(t))\rangle \\ &= \frac{d}{dt}\Big|_{0} \langle h_{t}s_{1}(\gamma(t)), h_{t}s_{2}(\gamma(t))\rangle \\ &= \left\langle \frac{d}{dt}\Big|_{0} h_{t}s_{1}(\gamma(t)), s_{2}(p)\right\rangle + \left\langle s_{1}(p), \frac{d}{dt}\Big|_{0} h_{t}s_{2}(\gamma(t))\right\rangle \\ &= \langle \nabla_{X}s_{1}, s_{2}\rangle_{p} + \langle s_{1}, \nabla_{X}s_{2}\rangle_{p}, \end{aligned}$$

which shows that  $\nabla$  is orthogonal.

**Proposition 6.2** Let  $\nabla$  be an orthogonal connection in a Euclidean vector bundle  $E \to M$  and F the curvature of  $\nabla$ . Then F(X,Y) is a section of so(E) for all vector fields X,Y on M.

*Proof.* For any sections s, t of E we have

$$XY\langle s,t\rangle = \langle \nabla_X \nabla_Y s,t\rangle + \langle \nabla_Y s,\nabla_X t\rangle + \langle \nabla_X s,\nabla_Y t\rangle + \langle s,\nabla_X \nabla_Y t\rangle.$$

Combining this with the corresponding equality with X and Y interchanged we obtain

$$\begin{split} \langle [\nabla_X, \nabla_Y] s, t \rangle + \langle s, [\nabla_X, \nabla_Y] t \rangle &= [X, Y] \langle s, t \rangle \\ &= \langle \nabla_{[X,Y]} s, t \rangle + \langle s, \nabla_{[X,Y]} t \rangle. \end{split}$$

Therefore,

$$\langle F(X,Y)s,t\rangle + \langle s,F(X,Y)t\rangle = 0.$$