

LIE DERIVATIVE OF A DIFFERENTIAL FORM

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1. THE FLOW OF A VECTOR FIELD

Given a smooth n -manifold Y and a smooth vector field V on Y , let $F : [0, T) \times Y \rightarrow Y$, where $T > 0$, be the flow map of V , i.e., the unique map that satisfies, for each $(t, y) \in [0, T) \times Y$

$$\begin{aligned} (1) \quad & F(0, y) = y \\ (2) \quad & (F_* \partial_t)(t, y) = V(F(t, y)). \end{aligned}$$

For each $t \in [0, T)$, denote $f_t = F(t, \cdot) : Y \rightarrow Y$.

2. INTERIOR PRODUCT

Given a $(k+1)$ -form θ and a vector v_0 , let $\langle v_0, \omega \rangle$ be the k -form such that for any vectors v_1, \dots, v_k ,

$$\langle v_1 \otimes \cdots \otimes v_k, \langle v_0, \theta \rangle \rangle = \langle v_0 \otimes \cdots \otimes v_k, \theta \rangle$$

3. ORIENTATION

Let $I = [0, t]$, where $t > 0$. An everywhere nonvanishing a differential k -form Θ on an k -manifold Z with boundary determines an orientation on Z , and $dt \wedge \Theta$ an orientation on $I \times Z$. For each $z \in \partial(I \times Z)$, if $\eta \in T_x X$ is an outward pointing vector, then the orientation at z of the boundary of $I \times Z$ is

$$\langle \eta, dt \wedge \Theta \rangle = \begin{cases} -\Theta & \text{on } \{0\} \times Z \\ \Theta & \text{on } \{t\} \times Z \\ -dt \wedge \langle \eta, \Theta \rangle & \text{on } I \times \partial Z. \end{cases}$$

4. INTEGRATION

For each closed interval $I = [0, t]$, oriented k -manifold Z , and differential $(k+1)$ -form Θ on $I \times Z$,

$$\int_{I \times Z} \Theta = \int_{\tau=0}^{\tau=t} \left(\int_Z \langle \partial_\tau, \Theta \rangle \right) d\tau.$$

5. PARAMETERIZED FLOW

Let X be a smooth m -manifold with boundary. Given a smooth map $\phi_0 : X \rightarrow Y$, define $\Phi : [0, T] \times X \rightarrow Y$, where, for each $(t, x) \in [0, T] \times X$,

$$\Phi(t, x) = F(t, \phi_0(x)).$$

By (2), for each $(t, x) \in [0, T] \times X$,

$$(\Phi_* \partial_t)(t, x) = V(\Phi(t, x)).$$

For each $t \in [0, T]$, let $\phi_t = \Phi(t, \cdot) : X \rightarrow Y$. Observe that $\phi_t = f_t \circ \phi_0$ and therefore, by the chain rule, $(\phi_t)_* = (f_t)_* \circ (\phi_0)_*$.

6. THE LIE DERIVATIVE OF A DIFFERENTIAL FORM

Lemma 1. *If ω is a smooth differential m -form on Y , then, for each $t \in [0, T]$,*

$$(3) \quad \int_X \phi_t^* \omega - \int_X \phi_0^* \omega = \int_{\tau=0}^{\tau=t} \left(\int_X \phi_\tau^* (\langle V, d\omega \rangle + d\langle V, \omega \rangle) \right) d\tau$$

Proof. Let $I = [0, t]$. On one hand,

$$(4) \quad \begin{aligned} \int_{I \times X} d(\Phi^* \omega) &= \int_{\tau=0}^{\tau=t} \left(\int_X \langle \partial_\tau, d(\Phi^* \omega) \rangle \right) d\tau \\ &= \int_{\tau=0}^{\tau=t} \left(\int_X \langle \partial_\tau, d(\Phi^* \omega) \rangle \right) d\tau \\ &= \int_{\tau=0}^{\tau=t} \left(\int_X \Phi^* \langle \Phi_* \partial_\tau, d\omega \rangle \right) d\tau \\ &= \int_{\tau=0}^{\tau=t} \left(\int_X \Phi^* \langle V, d\omega \rangle \right) d\tau \\ &= \int_{\tau=0}^{\tau=t} \left(\int_X \phi_\tau^* \langle V, d\omega \rangle \right) d\tau \end{aligned}$$

On the other hand, by Stokes's theorem twice,

$$\begin{aligned}
\int_{I \times X} d(\Phi^* \omega) &= \int_{\partial(I \times X)} \Phi^* \omega \\
&= \int_{\{t\} \times X} \Phi^* \omega - \int_{\{0\} \times X} \Phi^* \omega + \int_{I \times \partial X} \Phi^* \omega \\
&= \int_X \phi_t^* \omega - \int_X \phi_0^* \omega - \int_{\tau=0}^{\tau=t} \left(\int_{\partial X} \langle \partial_\tau, \Phi^* \omega \rangle \right) d\tau \\
(5) \quad &= \int_X \phi_t^* \omega - \int_X \phi_0^* \omega - \int_{\tau=0}^{\tau=t} \left(\int_{\partial X} \langle \partial_\tau, \phi_\tau^* \omega \rangle \right) d\tau \\
&= \int_X \phi_t^* \omega - \int_X \phi_0^* \omega - \int_{\tau=0}^{\tau=t} \left(\int_X d \langle \partial_\tau, \phi_\tau^* \omega \rangle \right) d\tau \\
&= \int_X \phi_t^* \omega - \int_X \phi_0^* \omega - \int_{\tau=0}^{\tau=t} \left(\int_X \phi_\tau^* (d \langle (\phi_\tau)_* \partial_\tau, \omega \rangle) \right) d\tau \\
&= \int_X \phi_t^* \omega - \int_X \phi_0^* \omega - \int_{\tau=0}^{\tau=t} \left(\int_X \phi_\tau^* (d \langle V, \omega \rangle) \right) d\tau
\end{aligned}$$

The lemma now follows by combining (4) and (5). \square

Corollary 2. *If ω is a differential m -form on Y , then*

$$(6) \quad \left. \frac{\partial}{\partial t} \right|_{t=0} f_t^* \omega = \langle V, d\omega \rangle + d \langle V, \omega \rangle.$$

Proof. Equation (3) is equivalent to

$$\int_X \phi_0^* f_t^* \omega - \int_X \phi_0 \omega = \int_{\tau=0}^{\tau=t} \left(\int_X \phi_0^* f_\tau^* (\langle V, d\omega \rangle + d \langle V, \omega \rangle) \right) d\tau$$

Differentiating this with respect to t and evaluating at $t = 0$ gives

$$\int_X \phi_0^* \left(\left. \frac{\partial}{\partial t} \right|_{t=0} f_t^* \omega \right) = \int_X \phi_0^* f_t^* (\langle V, d\omega \rangle + d \langle V, \omega \rangle).$$

Since this holds for any parameterization $\phi_0 : X \rightarrow Y$, (6) must hold. \square