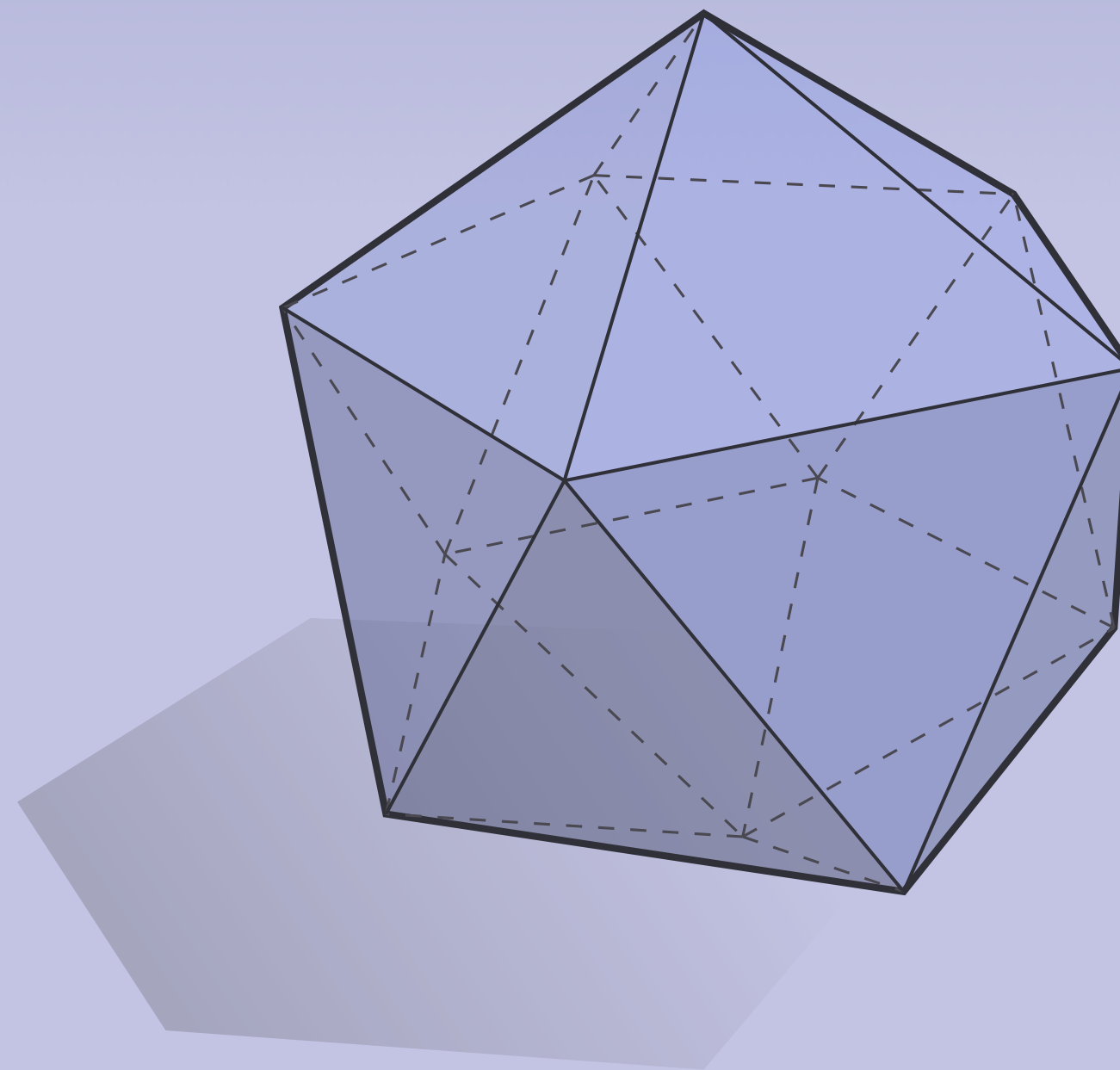


DISCRETE DIFFERENTIAL  
GEOMETRY:  
AN APPLIED INTRODUCTION

Keenan Crane • CMU 15-458/858B • Fall 2017

LECTURE 5:

# EXTERIOR CALCULUS IN $R^n$



## DISCRETE DIFFERENTIAL GEOMETRY:

## AN APPLIED INTRODUCTION

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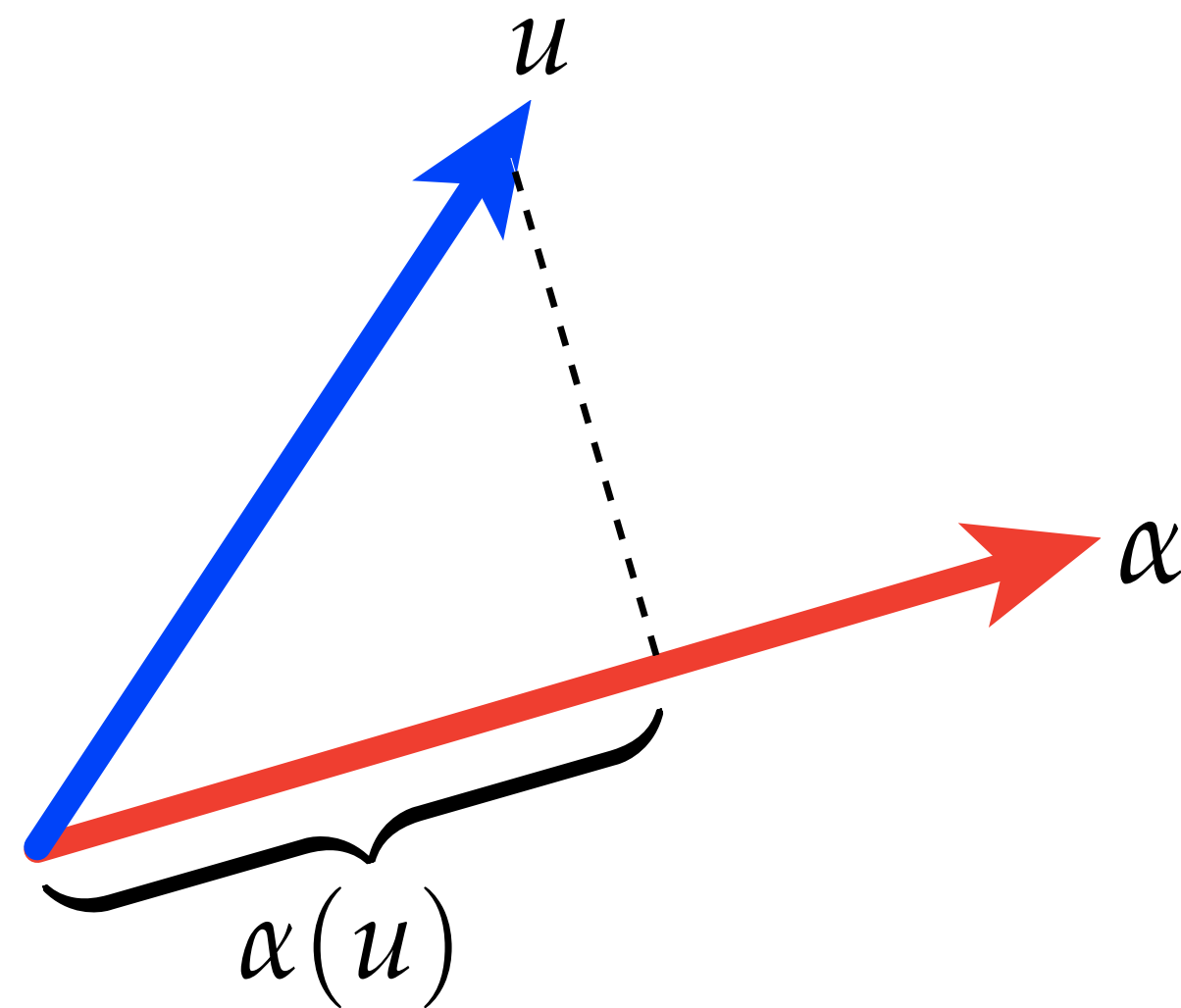
# Exterior Calculus—Overview

- *Previously:*

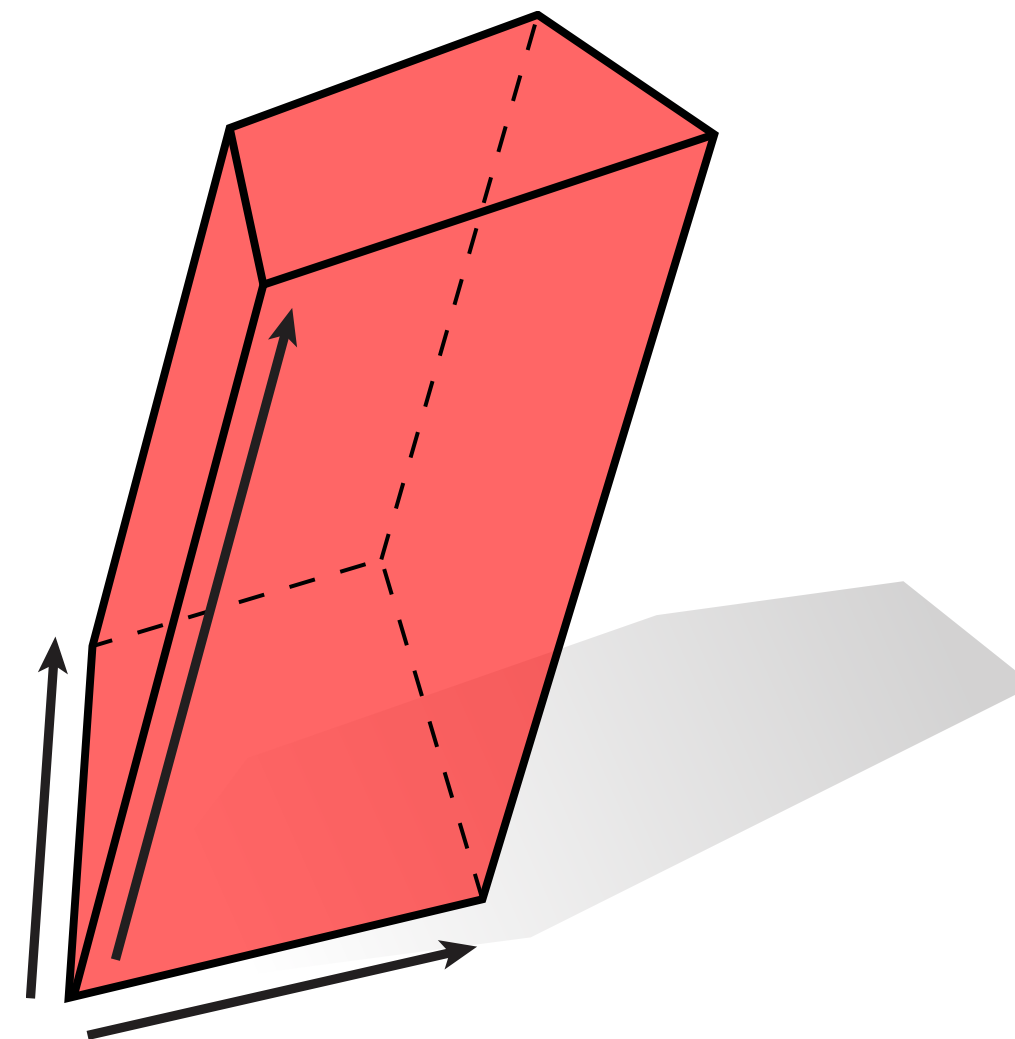
- **1-form**—linear measurement of a vector
- **$k$ -form**—multilinear measurement of volume
- **differential  $k$ -form**— $k$ -form at each point

- *Today: exterior calculus*

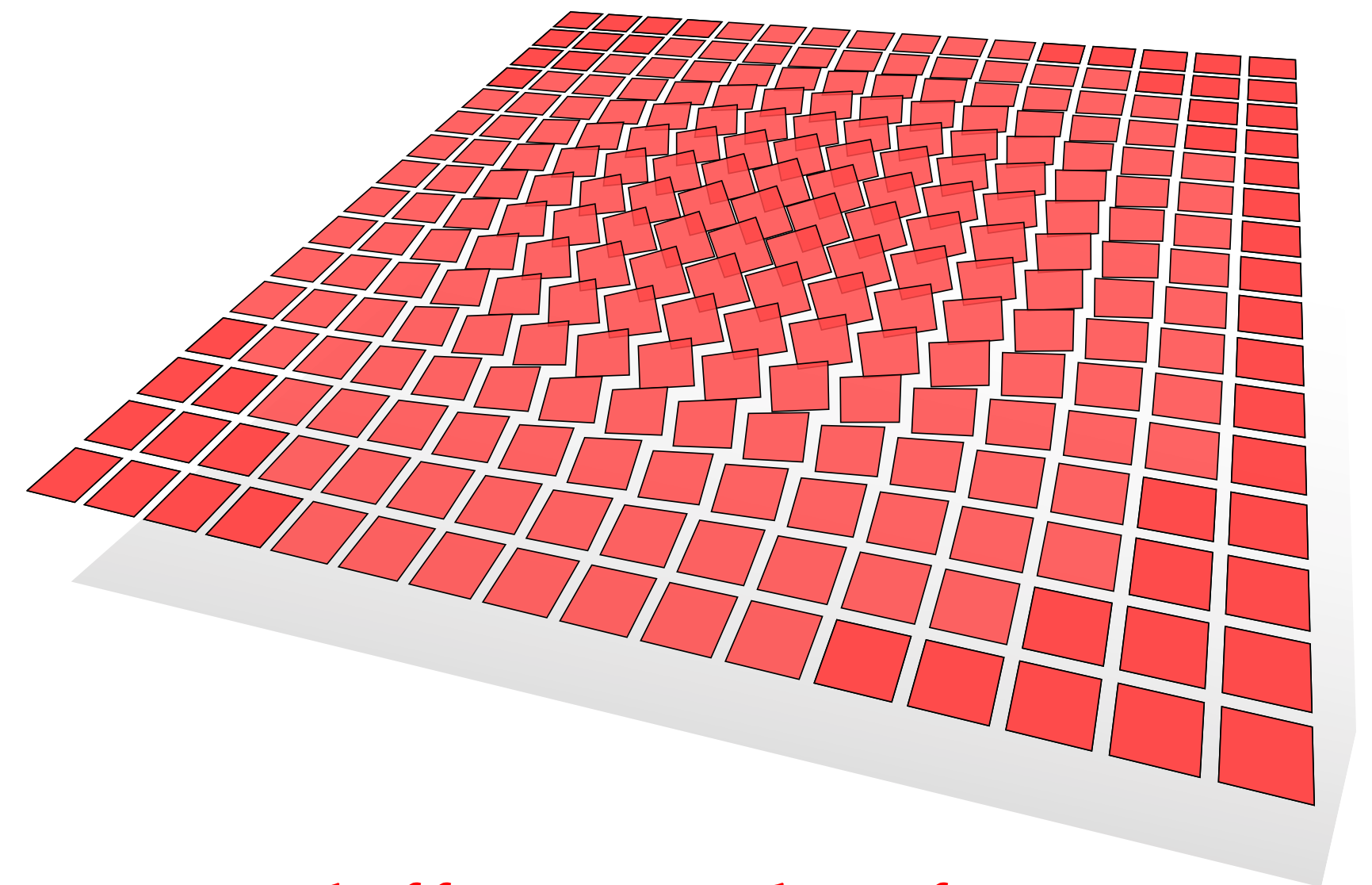
- how do  $k$ -forms *change*?
- how do we *integrate*  $k$ -forms?



*1-form*



*3-form*



*differential 2-form*

# Integration and Differentiation

- Two big ideas in calculus:

- **differentiation**

- **integration**

- linked by *fundamental theorem of calculus*

- Exterior calculus generalizes these ideas

- **differentiation of  $k$ -forms** (exterior derivative)

- **integration of  $k$ -forms** (measure volume)

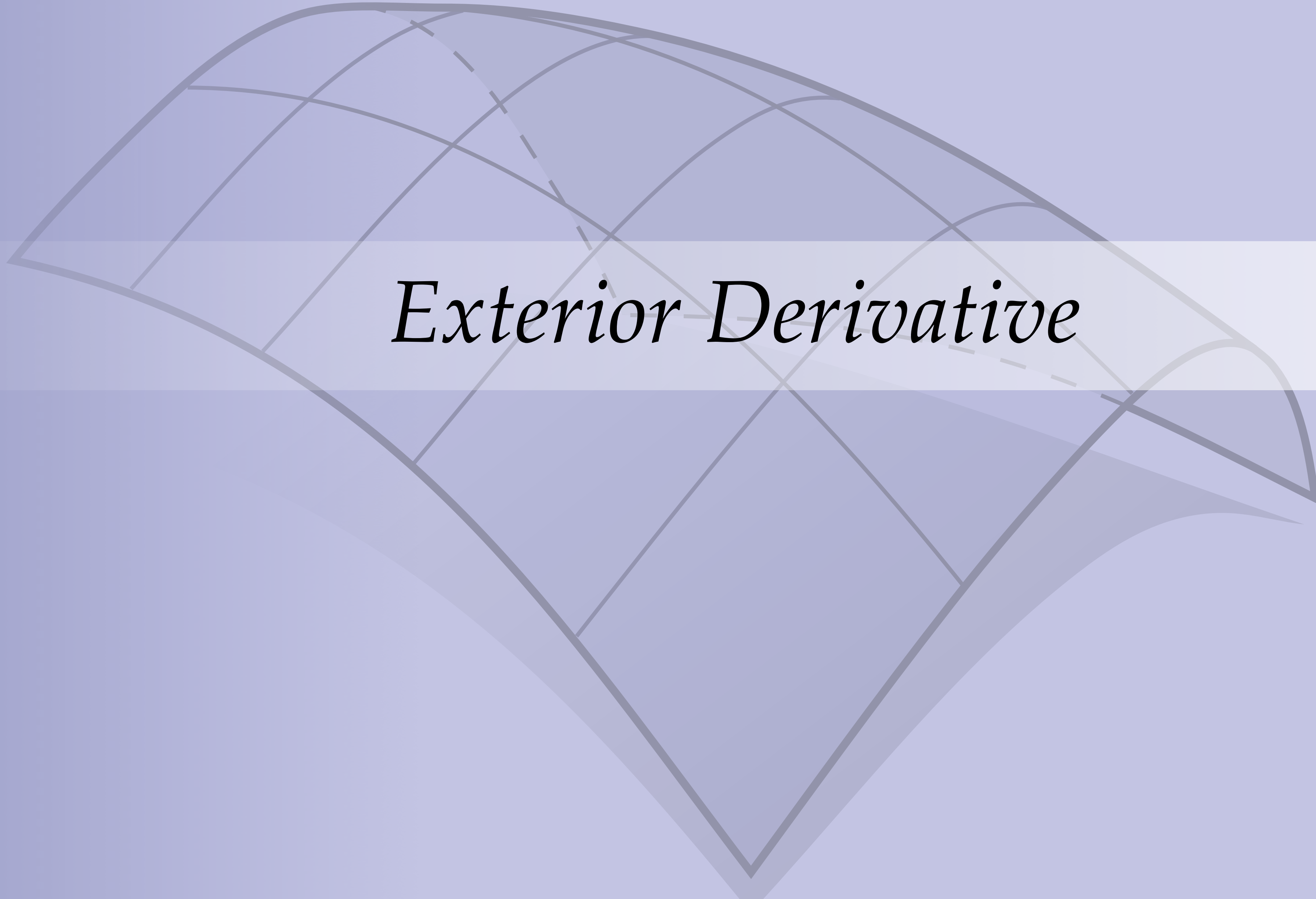
- linked by *Stokes' theorem*

- **Goal:** integrate differential forms over meshes to get *discrete exterior calculus (DEC)*

$$\int_a^b f' dx = f(b) - f(a)$$

$$\int_M d\alpha = \int_{\partial M} \alpha$$

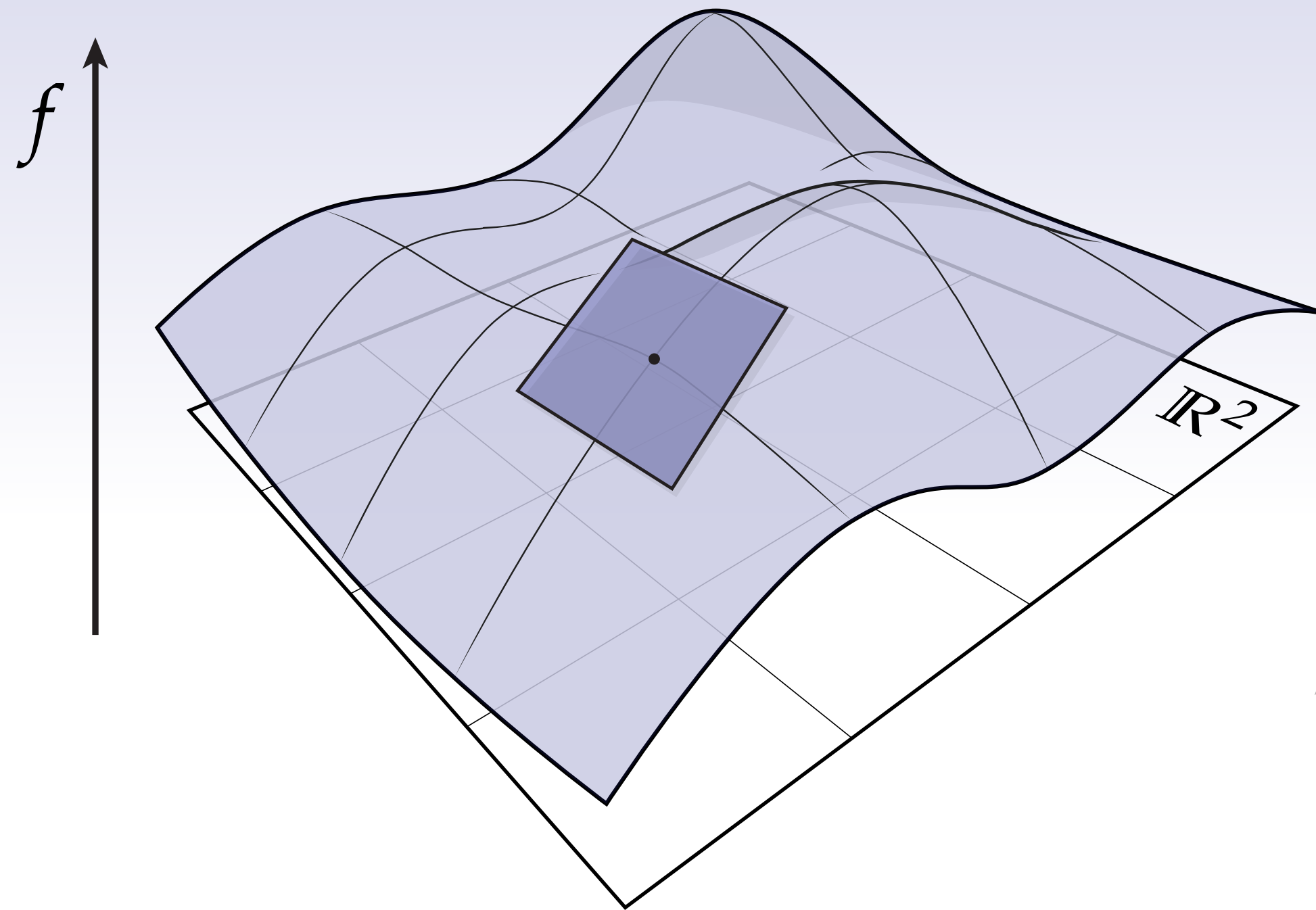




# *Exterior Derivative*

# Derivative—Many Interpretations...

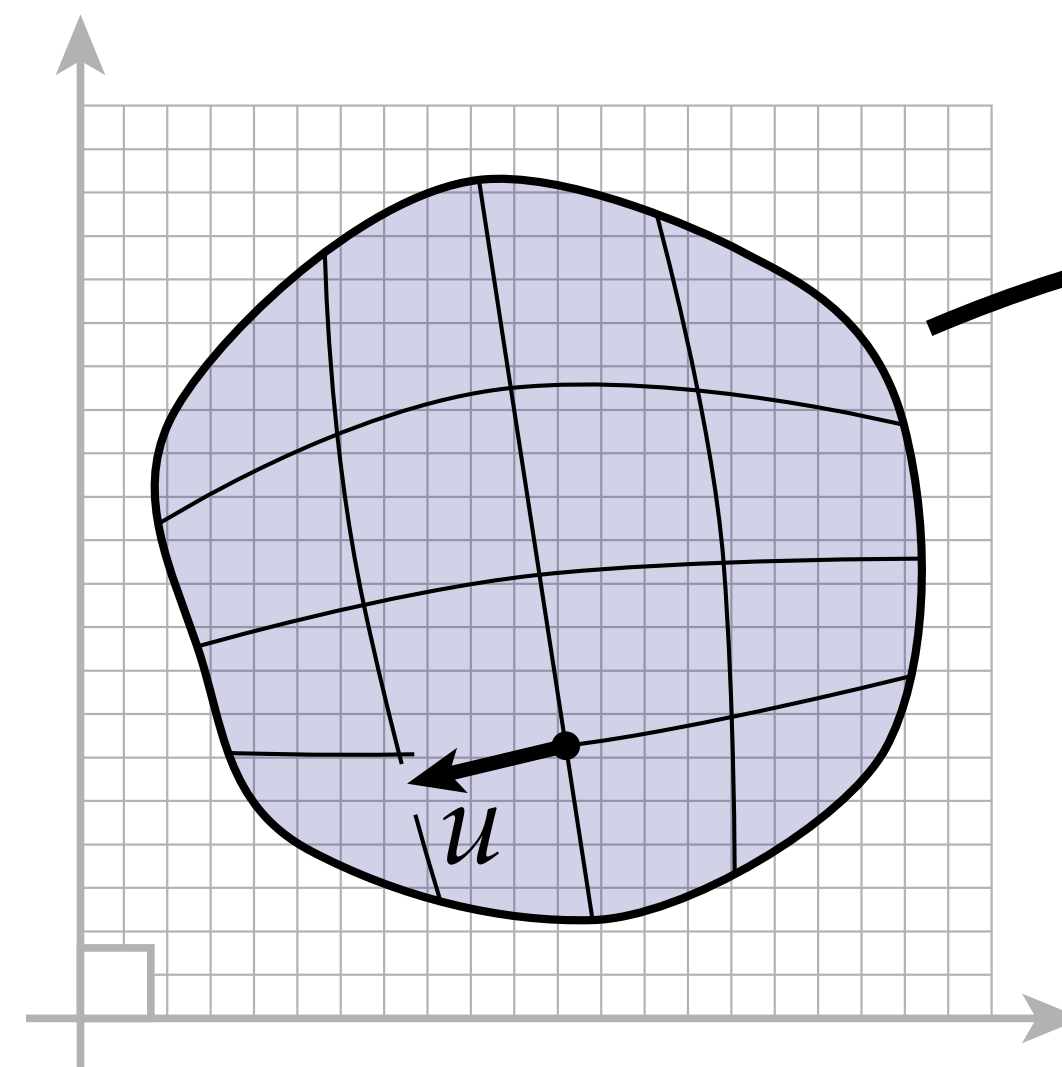
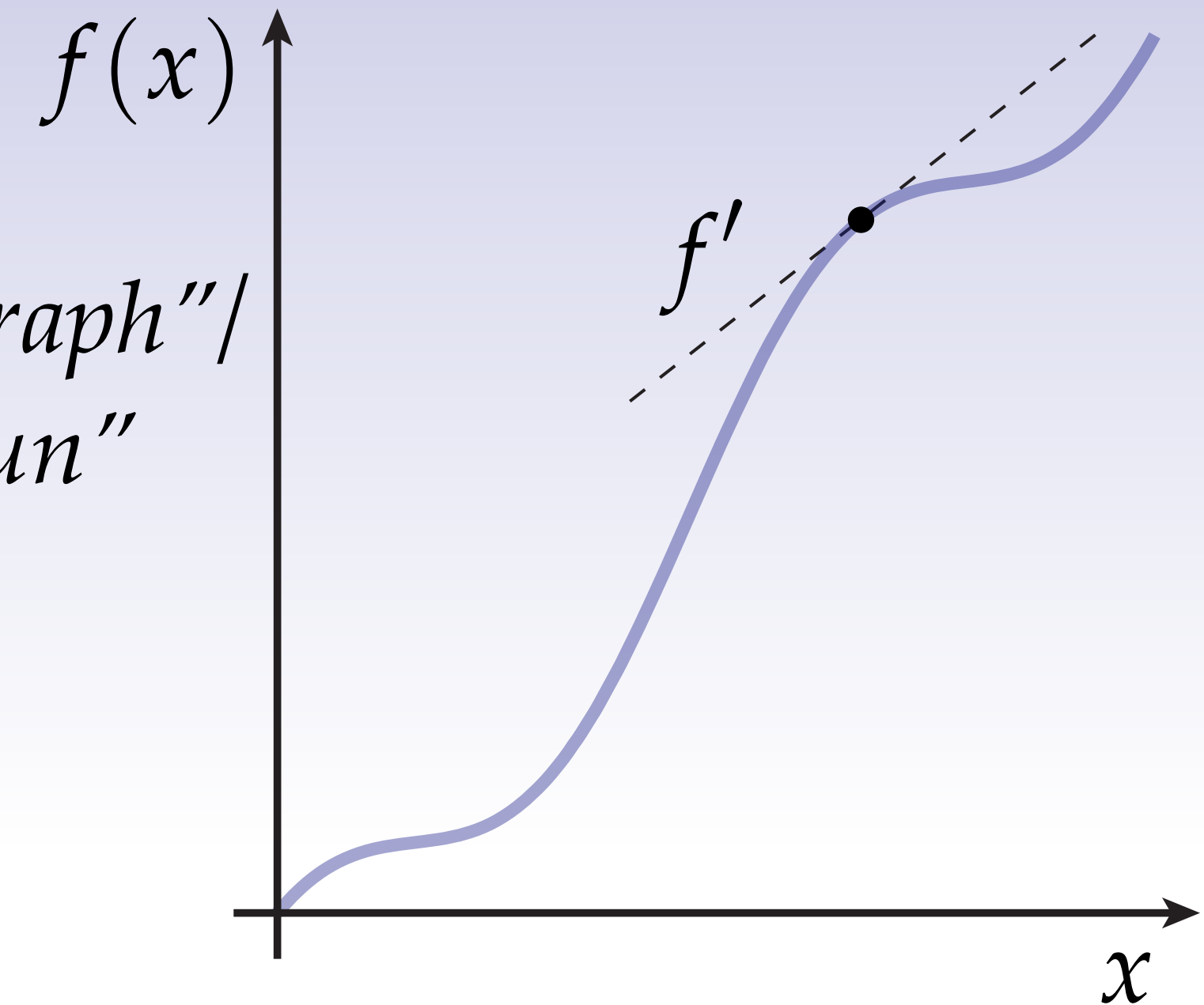
*“best linear approximation”*



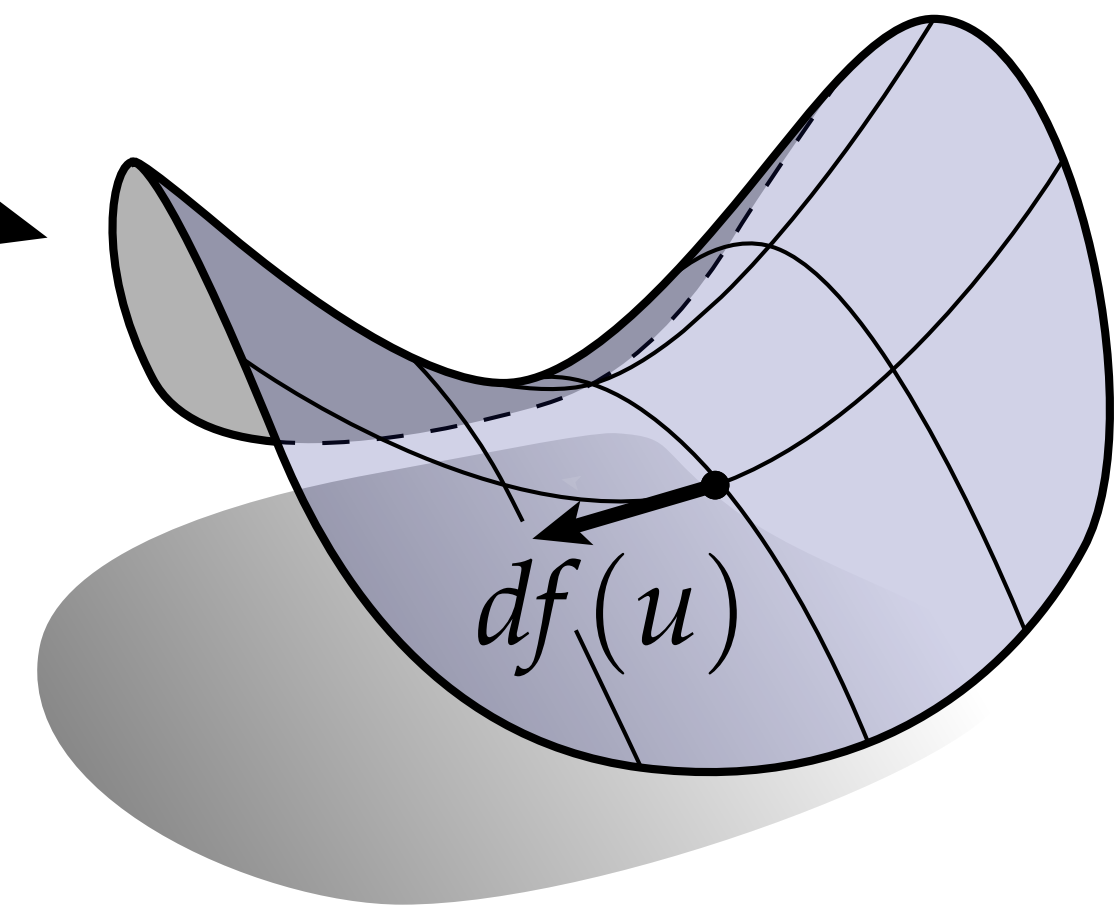
$$f'(x) := \lim_{\epsilon \rightarrow 0} \frac{f(x + \epsilon) - f(x)}{\epsilon}$$

*“difference in the limit”*

*“slope of the graph”/  
“rise over run”*

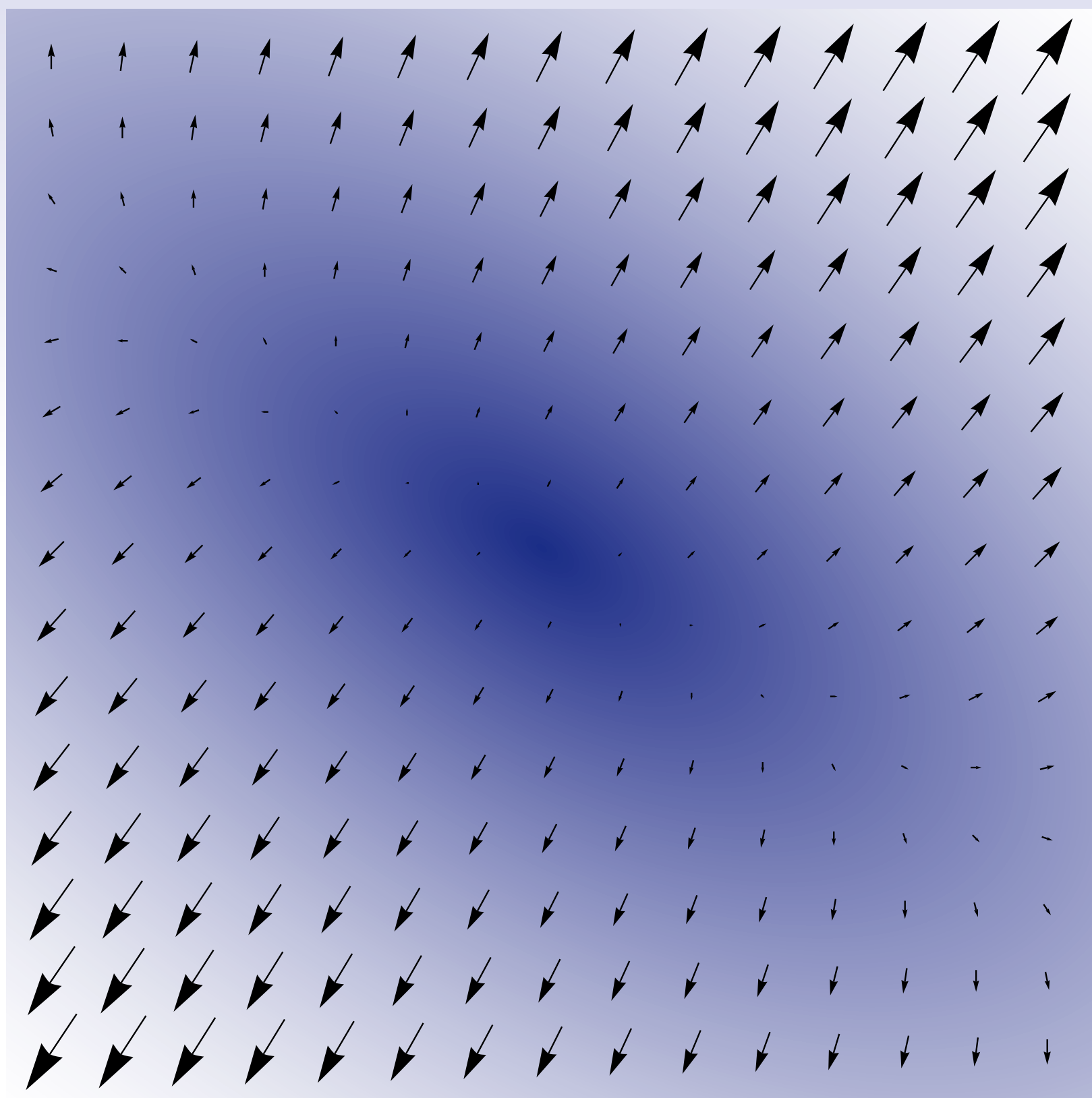
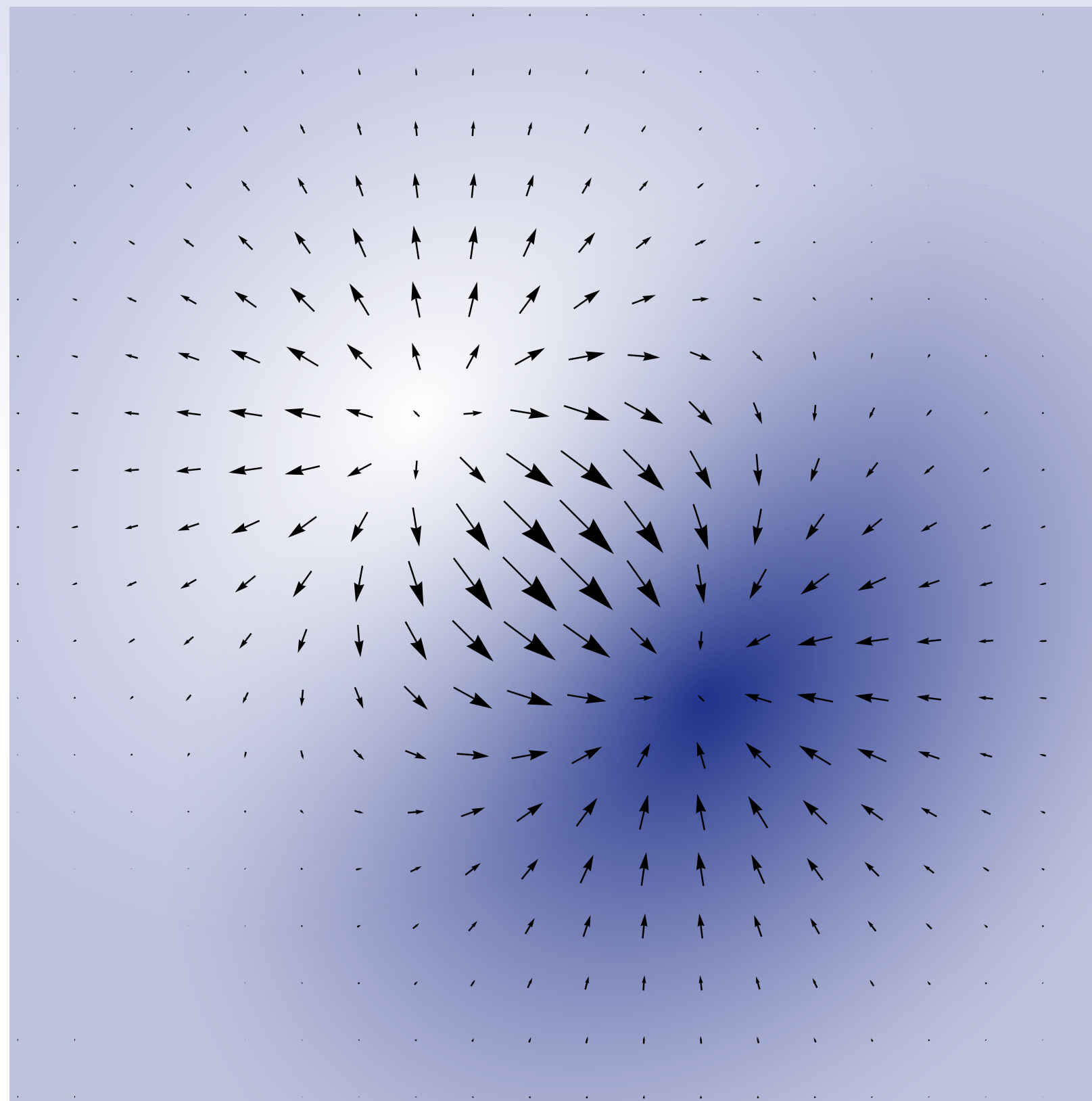
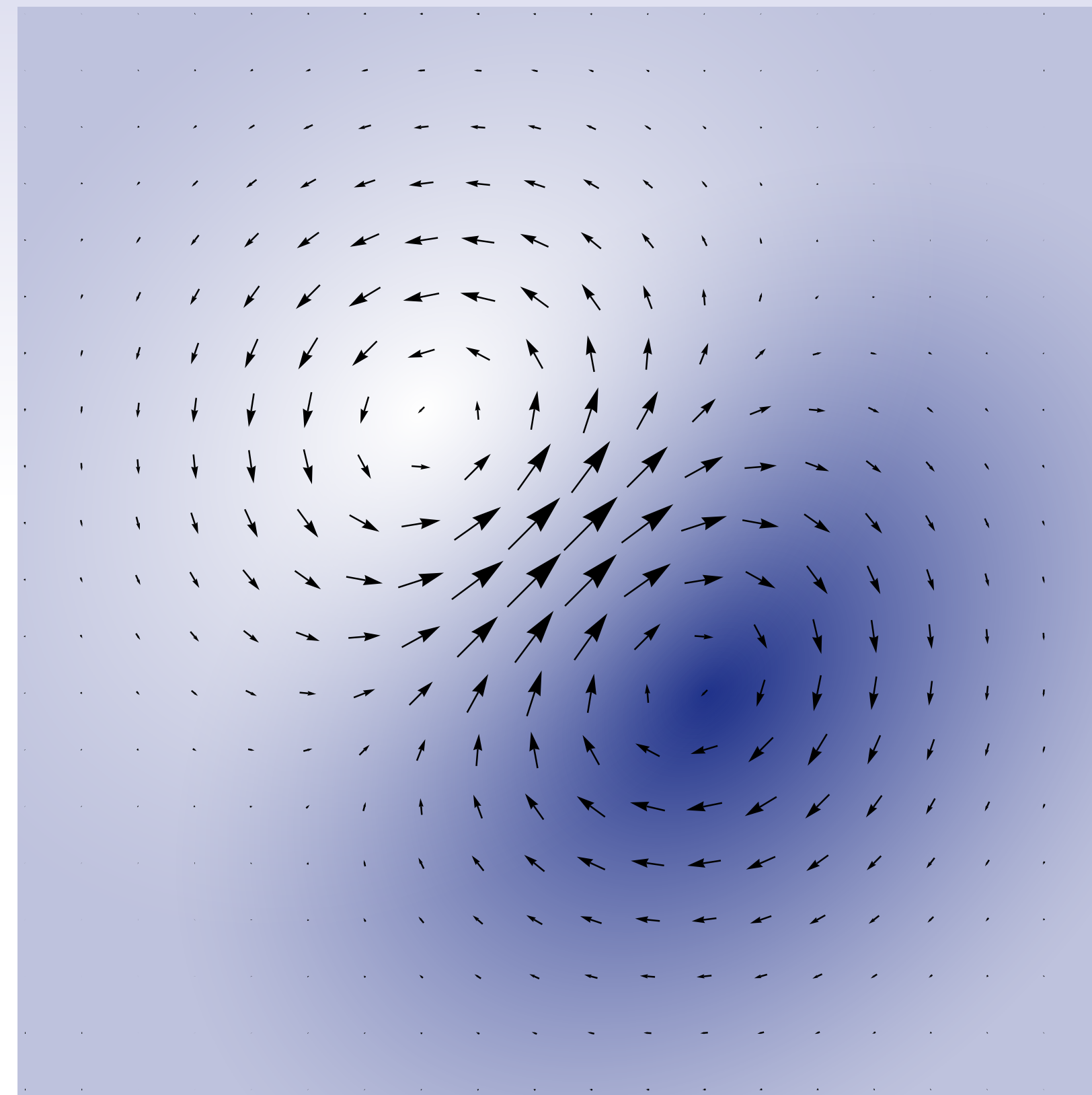


$f$



*“pushforward”*

# *Vector Derivatives — Visualized*

 $\phi$  $\text{grad } \phi$  $X$  $\text{div } X$  $Y$  $\text{curl } Y$



# Review—Vector Derivatives in Coordinates

How do we express grad, div, and curl in coordinates?

Consider a scalar function  $\phi : \mathbb{R}^3 \rightarrow \mathbb{R}$  and a vector field

$$X = u \frac{\partial}{\partial x} + v \frac{\partial}{\partial y} + w \frac{\partial}{\partial z}$$

where  $u, v, w : \mathbb{R}^n \rightarrow \mathbb{R}$  are coordinate functions that vary over the domain, and  $\frac{\partial}{\partial x}, \frac{\partial}{\partial y}, \frac{\partial}{\partial z}$  are the standard basis vector fields.

## grad

$$\nabla \phi = \frac{\partial \phi}{\partial x} \frac{\partial}{\partial x} + \frac{\partial \phi}{\partial y} \frac{\partial}{\partial y} + \frac{\partial \phi}{\partial z} \frac{\partial}{\partial z}$$

## div

$$\nabla \cdot X = \frac{\partial u}{\partial x} + \frac{\partial v}{\partial y} + \frac{\partial w}{\partial z}$$

## curl

$$\begin{aligned} \nabla \times X = & \left( \frac{\partial w}{\partial y} - \frac{\partial v}{\partial z} \right) \frac{\partial}{\partial x} + \\ & \left( \frac{\partial u}{\partial z} - \frac{\partial w}{\partial x} \right) \frac{\partial}{\partial y} + \\ & \left( \frac{\partial v}{\partial x} - \frac{\partial u}{\partial y} \right) \frac{\partial}{\partial z} \end{aligned}$$



# *Exterior Derivative*

( $\Omega^k$  — space of all differential  $k$ -forms)

Unique *linear* map  $d : \Omega^k \rightarrow \Omega^{k+1}$  such that

**differential**      for  $k = 0$ ,  $d\phi(X) = D_X\phi$

**product rule**       $d(\alpha \wedge \beta) = d\alpha \wedge \beta + (-1)^k \alpha \wedge d\beta$

**exactness**       $d \circ d = 0$

Where do these rules come from?  
(What's the *geometric* motivation?)



# *Exterior Derivative—Differential*

# Review: Directional Derivative

- The *directional derivative* of a scalar function at a point  $p$  with respect to a vector  $X$  is the rate at which that function increases as we walk away from  $p$  with velocity  $X$ .

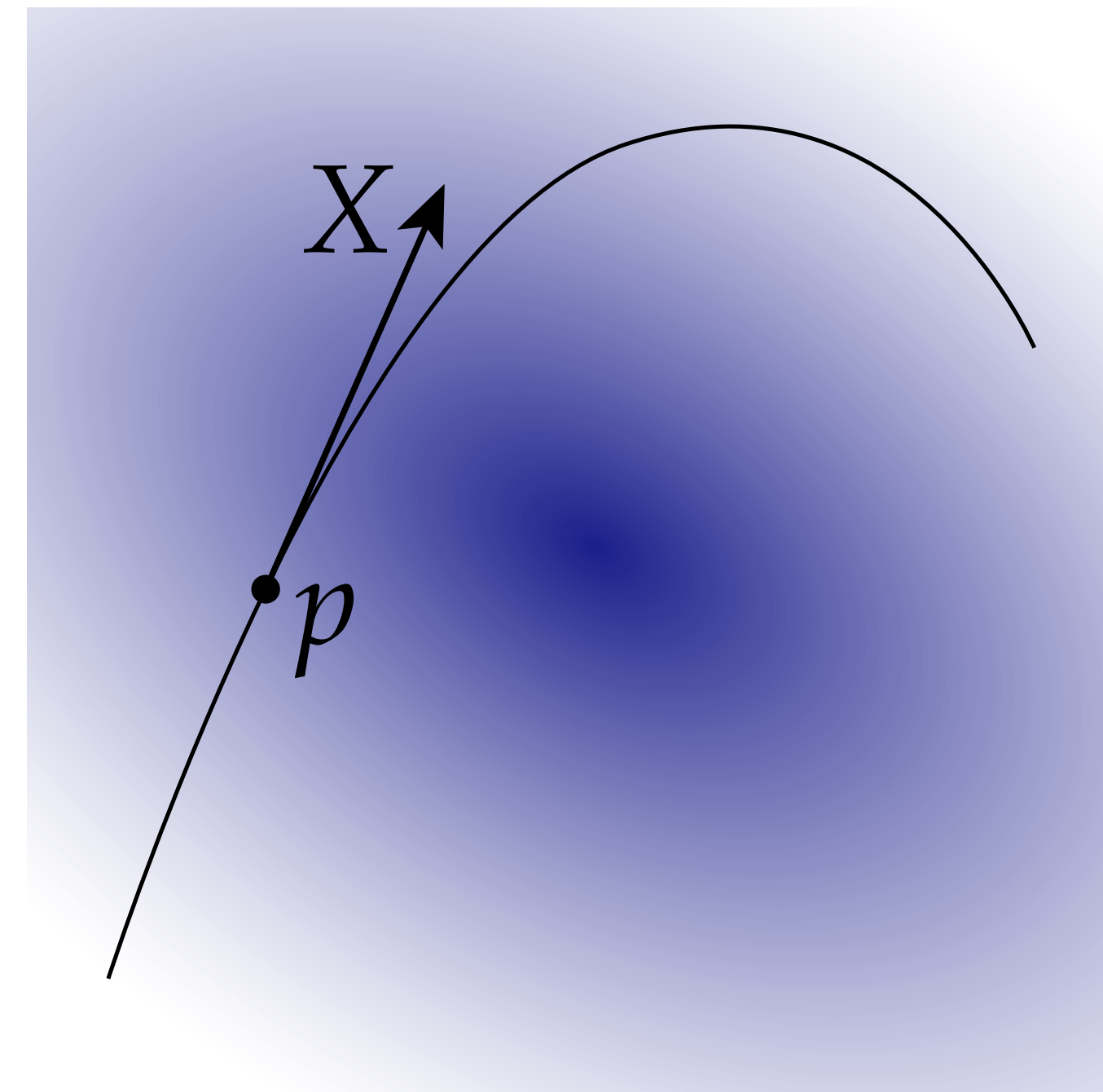
- More precisely:

$$D_X \phi \Big|_p := \lim_{\varepsilon \rightarrow 0} \frac{\phi(p + \varepsilon X) - \phi(p)}{\varepsilon}$$

- Alternatively, suppose that  $X$  is a *vector field*, rather than just a vector at a single point. Then we can write just:

$$D_X \phi$$

- The result is a *scalar function*, whose value at each point  $p$  is the directional derivative along the vector  $X(p)$ .



$$\phi : \mathbb{R}^2 \rightarrow \mathbb{R}$$

# Review: Gradient

Let  $\phi : \mathbb{R}^n \rightarrow \mathbb{R}$ . What is the *gradient* of  $\phi$ ?

**Geometric intuition.** “Uphill direction.”

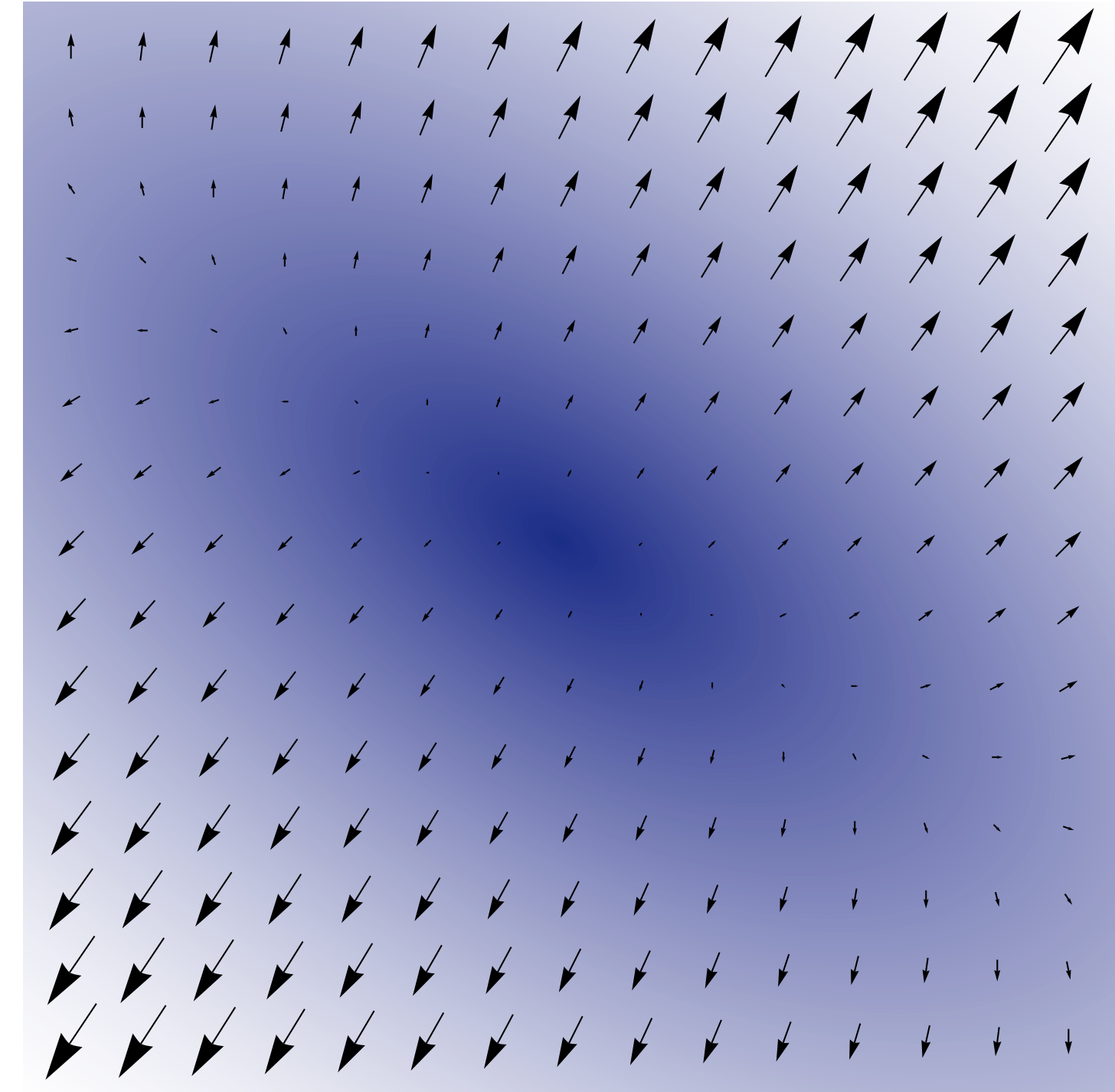
**Coordinate approach.** In Euclidean  $\mathbb{R}^n$ , list of partials:

$$\nabla \phi = \frac{\partial \phi}{\partial x^1} \frac{\partial}{\partial x^1} + \cdots + \frac{\partial \phi}{\partial x^n} \frac{\partial}{\partial x^n} = \left[ \frac{\partial \phi}{\partial x^1} \quad \cdots \quad \frac{\partial \phi}{\partial x^n} \right]^\top$$

**Coordinate-free approach.**  $\langle \nabla \phi, X \rangle = D_X(\phi)$  for all  $X$ .

I.e., at each point the gradient is the unique vector\* such that taking the inner product  $\langle \cdot, \cdot \rangle$  with a given vector  $X$  yields the directional derivative along  $X$ .

\*Assuming it exists! I.e., assuming the function is *differentiable*.





# Differential of a Function

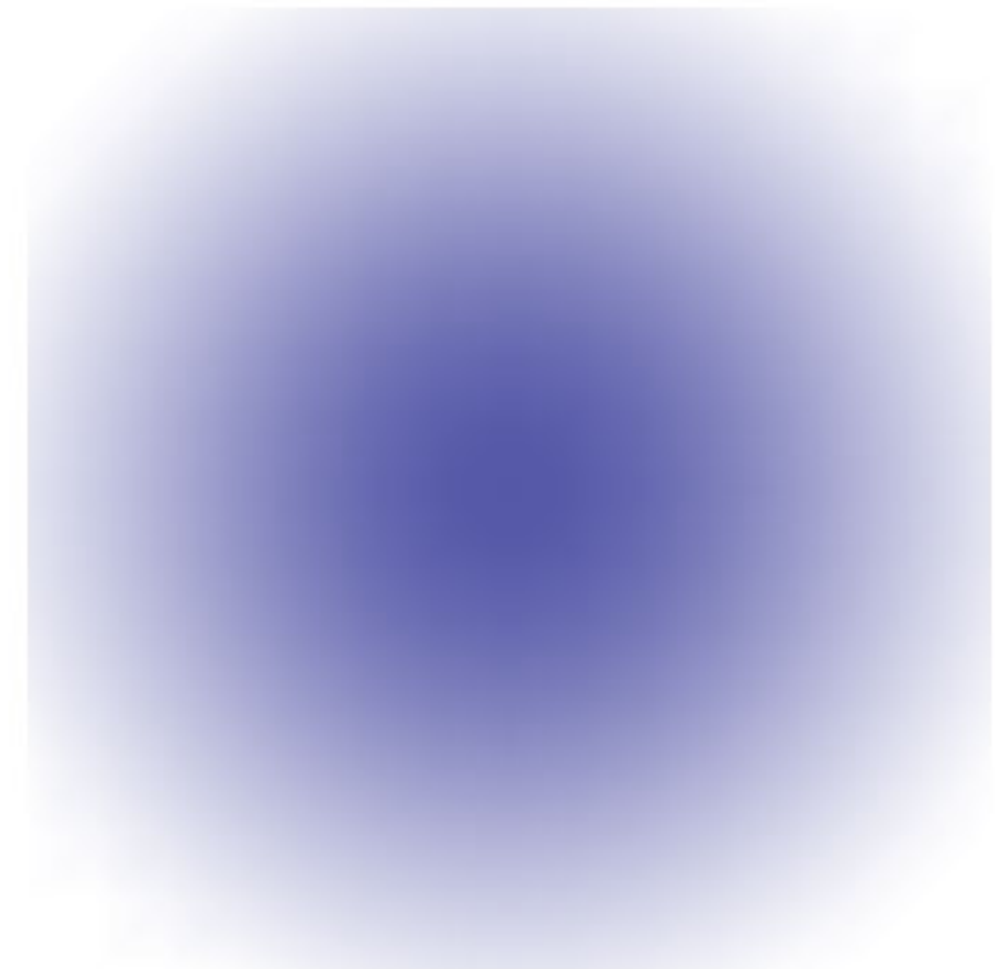
- Recall that differential 0-forms are just ordinary scalar functions
- Change in a scalar function can be measured via the *differential*
- Two ways to define differential:
  1. As unique 1-form such that applying to any vector field gives directional derivative along those directions:

$$d\phi(X) = D_X\phi$$

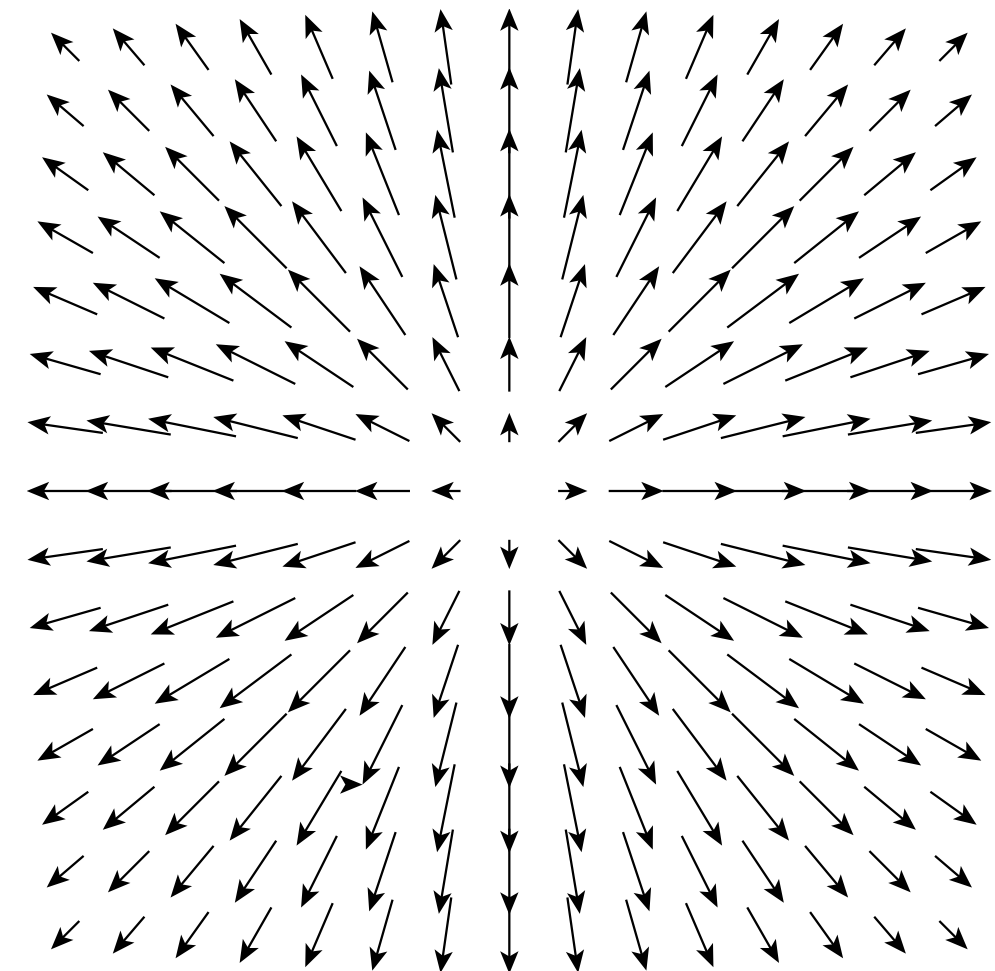
2. In coordinates:

$$d\phi(X) := \frac{\partial\phi}{\partial x^1}dx^1 + \dots + \frac{\partial\phi}{\partial x^n}dx^n$$

...but wait, isn't this just the same as the *gradient*?



$\phi$



$d\phi$

# Gradient vs. Differential

- Superficially, gradient and differential look quite similar (but not identical!):

$$\langle \nabla \phi, X \rangle = D_X \phi$$

$$d\phi(X) = D_X \phi$$

- Especially in  $R^n$ :

$$\nabla \phi = \frac{\partial}{\partial x^1} \frac{\partial}{\partial x^1} + \cdots + \frac{\partial}{\partial x^n} \frac{\partial}{\partial x^n}$$

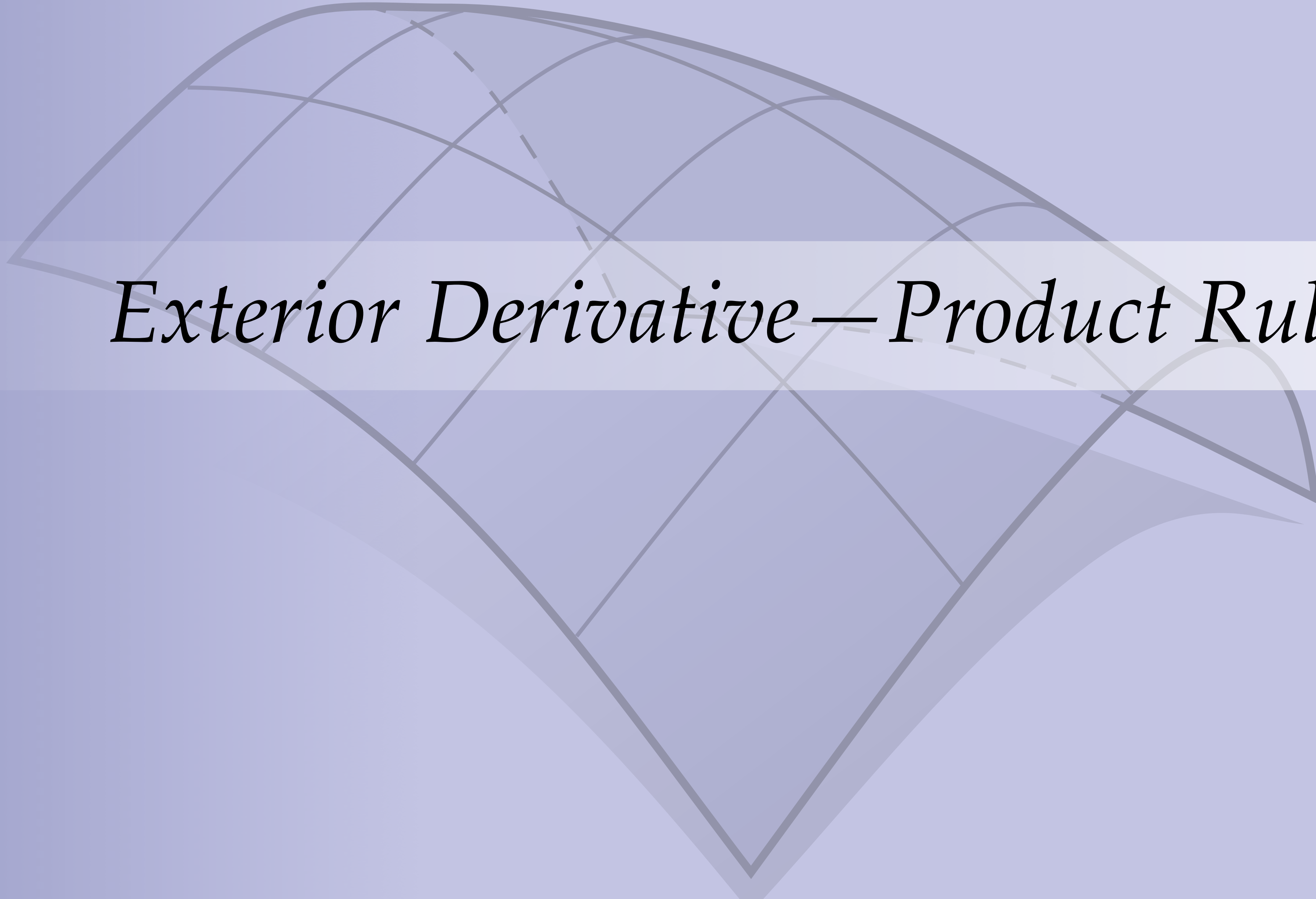
$$d\phi = \frac{\partial \phi}{\partial x^1} dx^1 + \cdots + \frac{\partial \phi}{\partial x^n} dx^n$$

- So what's the difference?

- For one thing, one is a *vector field*; the other is a *differential 1-form*
- More importantly, gradient depends on *inner product*; differential doesn't

$$(df)^\sharp = \nabla \phi \iff \boxed{d\phi(\cdot) = \langle \nabla \phi, \cdot \rangle} \iff (\nabla \phi)^\flat = df$$

Makes a *big* difference when it comes to curved geometry, numerical optimization, ...



# *Exterior Derivative — Product Rule*

# *Exterior Derivative*

Unique *linear* map  $d : \Omega^k \rightarrow \Omega^{k+1}$  such that

**differential**      for  $k = 0$ ,  $d\phi(X) = D_X\phi$

**product rule**       $d(\alpha \wedge \beta) = d\alpha \wedge \beta + (-1)^k \alpha \wedge d\beta$

**exactness**       $d \circ d = 0$

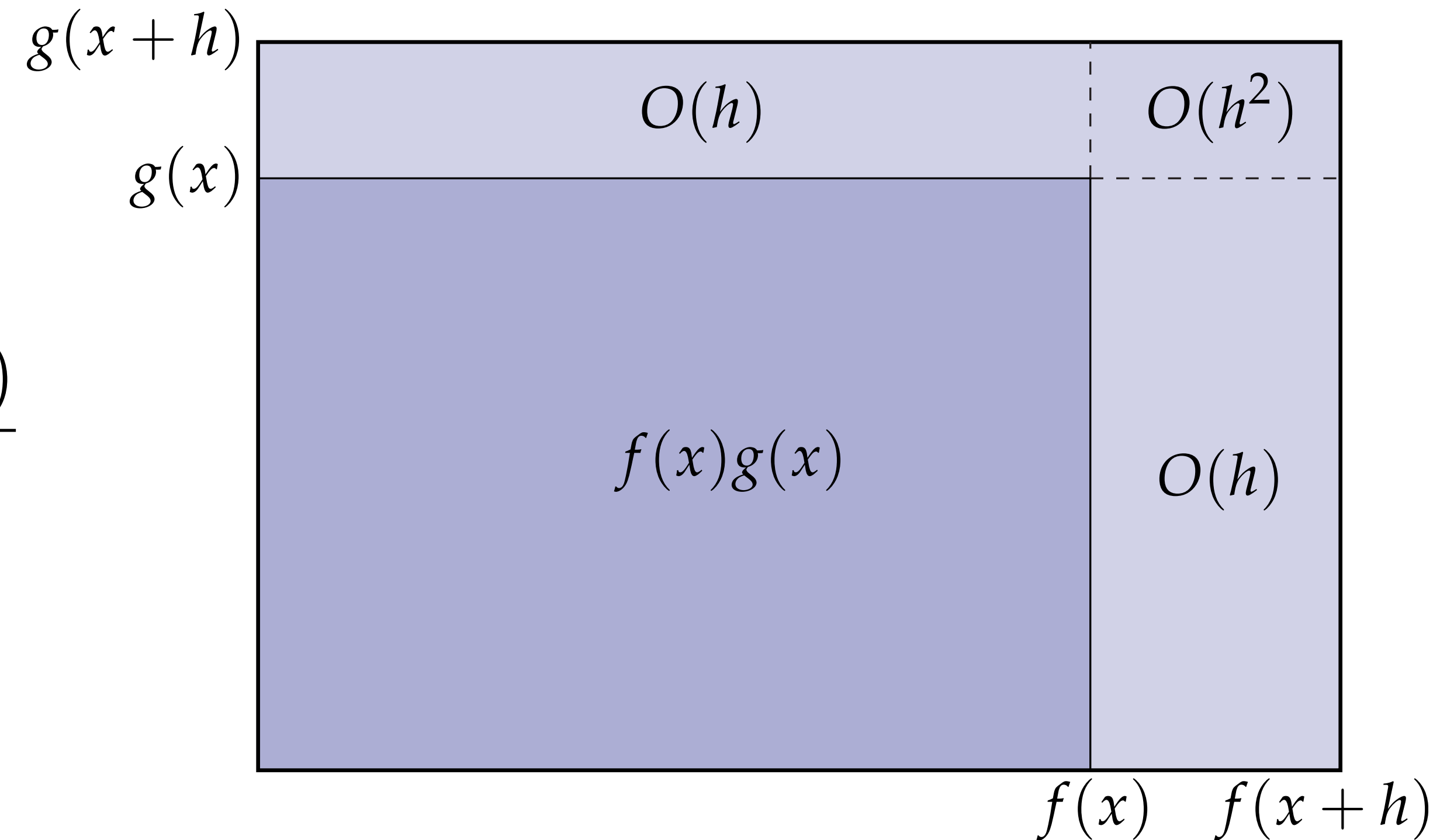


# Product Rule—Derivative

**Reminder:** For any differentiable function  $f : \mathbb{R} \rightarrow \mathbb{R}$ ,  $(fg)' = f'g + fg'$ .

**Q:** Why? What's the *geometric* interpretation?

$$(fg)'(x) = \lim_{h \rightarrow 0} \frac{f(x+h)g(x+h) - f(x)g(x)}{h}$$

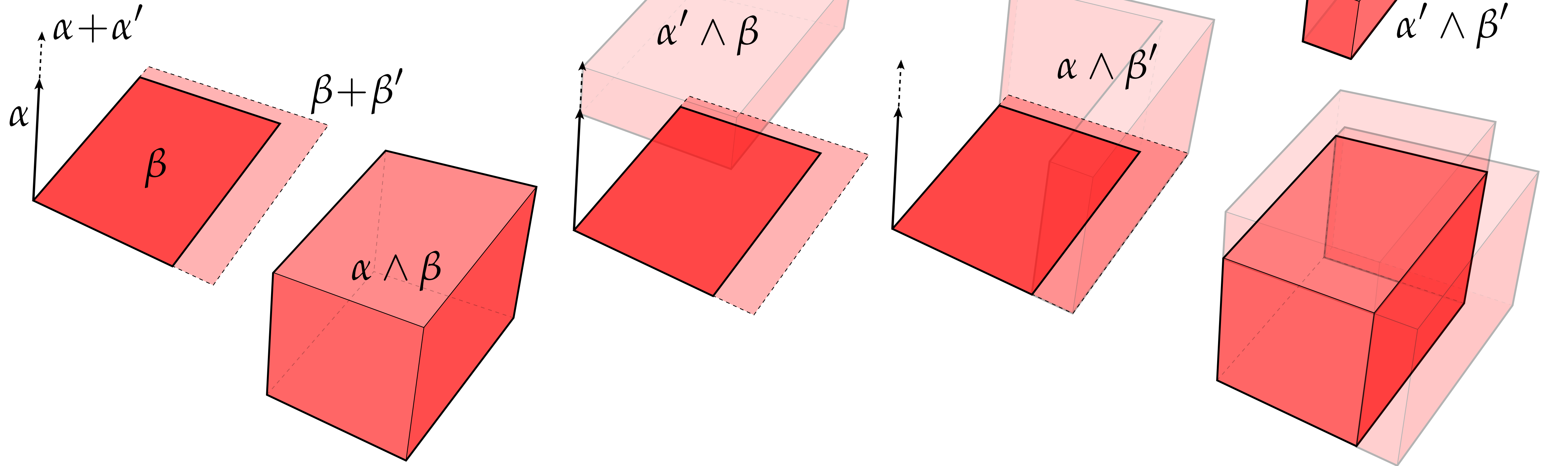


# Product Rule—Exterior Derivative

Let  $\alpha$  be a  $k$ -form and let  $\beta$  be an  $\ell$ -form. Then

$$d(\alpha \wedge \beta) = (d\alpha) \wedge \beta + (-1)^k \alpha \wedge (d\beta).$$

**Q:** Geometric intuition?



(Does this cartoon depict the *exterior derivative*? Or a *directional derivative*?)

$$\alpha \wedge \beta + \alpha' \wedge \beta + \alpha \wedge \beta'$$

# Product Rule—“Recursive Evaluation”

**Example.** Let  $\alpha := u \, dx$ ,  $\beta := v \, dy$ , and  $\gamma := w \, dz$  be differential 1-forms on  $\mathbb{R}^n$ , where  $u, v, w : \mathbb{R}^n \rightarrow \mathbb{R}$  are 0-forms, *i.e.*, scalar functions. Also, let  $\omega := \alpha \wedge \beta$ . Then

$$d(\omega \wedge \gamma) = (d\omega) \wedge \gamma + (-1)^2 \omega \wedge (d\gamma).$$

We can then “recursively” evaluate derivatives that appear on the right-hand side:

$$\begin{aligned} d\omega &= (d\alpha) \wedge \beta + (-1)^1 \alpha \wedge (d\beta), \\ d\alpha &= (du) \wedge dx + (-1)^0 u \overset{0}{\cancel{d(dx)}}, \\ d\beta &= (dv) \wedge dy + (-1)^0 v \overset{0}{\cancel{d(dy)}}, \\ d\gamma &= (dw) \wedge dz + (-1)^0 w \overset{0}{\cancel{d(dz)}}. \end{aligned}$$

**Key idea:** The “base case” is the 0-forms, *i.e.*, computing the final result boils down to taking the differential of ordinary scalar functions.

# Exterior Derivative—Examples

**Example.** Let  $\phi(x, y) := \frac{1}{2}e^{-(x^2+y^2)}$ . Then  $d\phi = \frac{\partial\phi}{\partial x}dx + \frac{\partial\phi}{\partial y}dy$   
$$= -2\phi(xdx + ydy)$$

**Example.** Let  $\alpha(x, y) = xdx + ydy$ . Then  $d\alpha =$   
$$\left(\frac{\partial x}{\partial x}dx + \frac{\partial x}{\partial y}dy\right) \wedge dx + \left(\frac{\partial y}{\partial x}dx + \frac{\partial y}{\partial y}dy\right) \wedge dy$$
$$= dx \wedge dx + dy \wedge dy = 0 + 0 = 0.$$

**Example.** Again let  $\alpha(x, y) = xdx + ydy$ . Then  $d \star \alpha = d(x \star dx + y \star dy)$   
$$= d(xdy - ydx)$$
$$= dx \wedge dy - dy \wedge dx$$
$$= 2dx \wedge dy.$$





# *Exterior Derivative—Exactness*

# *Exterior Derivative*

Unique *linear* map  $d : \Omega^k \rightarrow \Omega^{k+1}$  such that

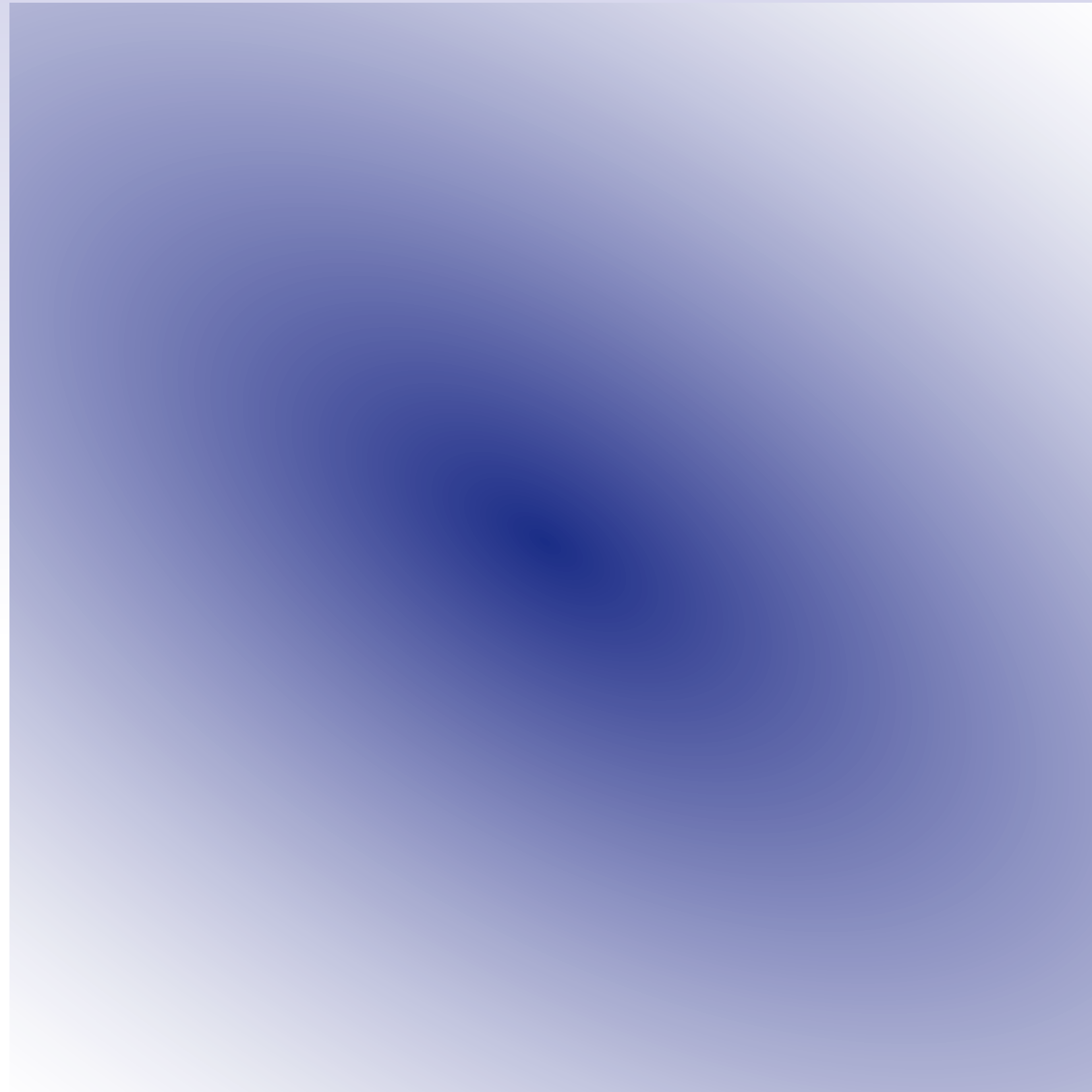
**differential**      for  $k = 0$ ,  $d\phi(X) = D_X\phi$

**product rule**       $d(\alpha \wedge \beta) = d\alpha \wedge \beta + (-1)^k \alpha \wedge d\beta$

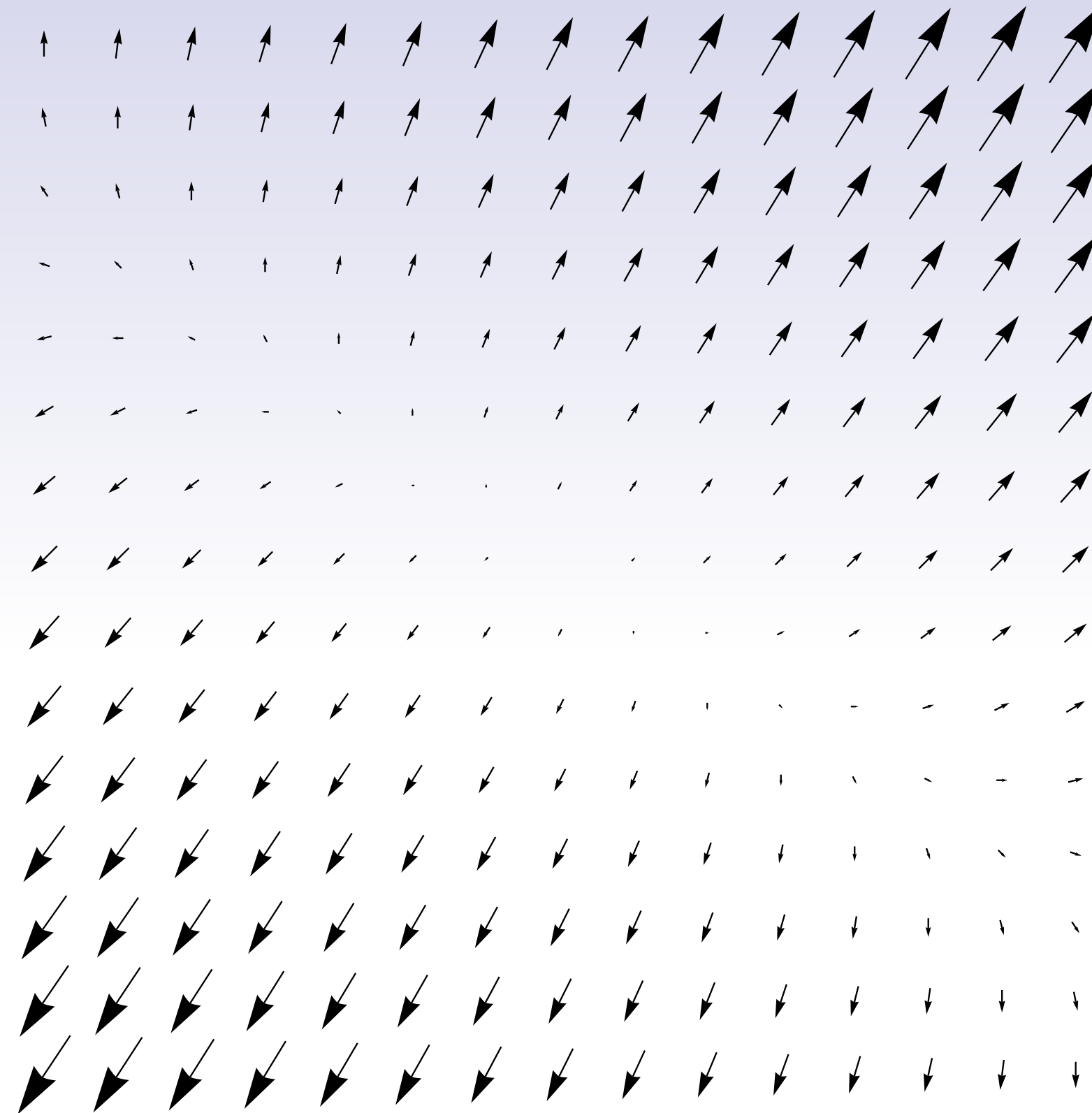
**exactness**       $d \circ d = 0$

Why?

# *Review: Curl of Gradient*



$\phi$



$\text{grad } \phi$



$\text{curl} \circ \text{grad } \phi$

**Key idea:** exterior derivative should capture a similar idea.

# What Happens if $d \circ d = 0$ ?

**Q:** Consider a 1-form  $\alpha = udx + vdy + wdz$ , where the coefficients  $u, v, w$  are each scalar functions  $\mathbb{R}^3 \rightarrow \mathbb{R}$ . What is the exterior derivative  $d\alpha$  in coordinates  $x, y, z$ ?

$$\begin{aligned}
 \mathbf{A:} \quad d\alpha &= d(udx + vdy + wdz) = du \wedge dx + \cancel{u \cancel{dx}^0} + dv \wedge dy + \cancel{v \cancel{dy}^0} + dw \wedge dz + \cancel{w \cancel{dz}^0} \\
 &= \left( \frac{\partial u}{\partial x} dx + \frac{\partial u}{\partial y} dy + \frac{\partial u}{\partial z} dz \right) \wedge dx + \left( \frac{\partial v}{\partial x} dx + \frac{\partial v}{\partial y} dy + \frac{\partial v}{\partial z} dz \right) \wedge dy + \left( \frac{\partial w}{\partial x} dx + \frac{\partial w}{\partial y} dy + \frac{\partial w}{\partial z} dz \right) \wedge dz \\
 &= \left( \cancel{\frac{\partial u}{\partial x} dx \wedge dx}^0 + \frac{\partial u}{\partial y} dy \wedge dx + \frac{\partial u}{\partial z} dz \wedge dx \right) + \left( \frac{\partial v}{\partial x} dx \wedge dy + \cancel{\frac{\partial v}{\partial y} dy \wedge dy}^0 + \frac{\partial v}{\partial z} dz \wedge dy \right) + \left( \frac{\partial w}{\partial x} dx \wedge dz + \frac{\partial w}{\partial y} dy \wedge dz + \cancel{\frac{\partial w}{\partial z} dz \wedge dz}^0 \right) \\
 &= -\frac{\partial u}{\partial y} dx \wedge dy + \frac{\partial u}{\partial z} dz \wedge dx + \frac{\partial v}{\partial x} dx \wedge dy - \frac{\partial v}{\partial z} dy \wedge dz - \frac{\partial w}{\partial x} dz \wedge dx + \frac{\partial w}{\partial y} dy \wedge dz \\
 &= \left( \frac{\partial w}{\partial y} - \frac{\partial v}{\partial z} \right) dy \wedge dz + \left( \frac{\partial u}{\partial z} - \frac{\partial w}{\partial x} \right) dz \wedge dx + \left( \frac{\partial v}{\partial x} - \frac{\partial u}{\partial y} \right) dx \wedge dy.
 \end{aligned}$$

**Q:** Does this operation remind you of anything (*perhaps from vector calculus*)?



# Exterior Derivative and Curl

Suppose we have a *vector field*

$$X := u \frac{\partial}{\partial x} + v \frac{\partial}{\partial y} + w \frac{\partial}{\partial z}$$

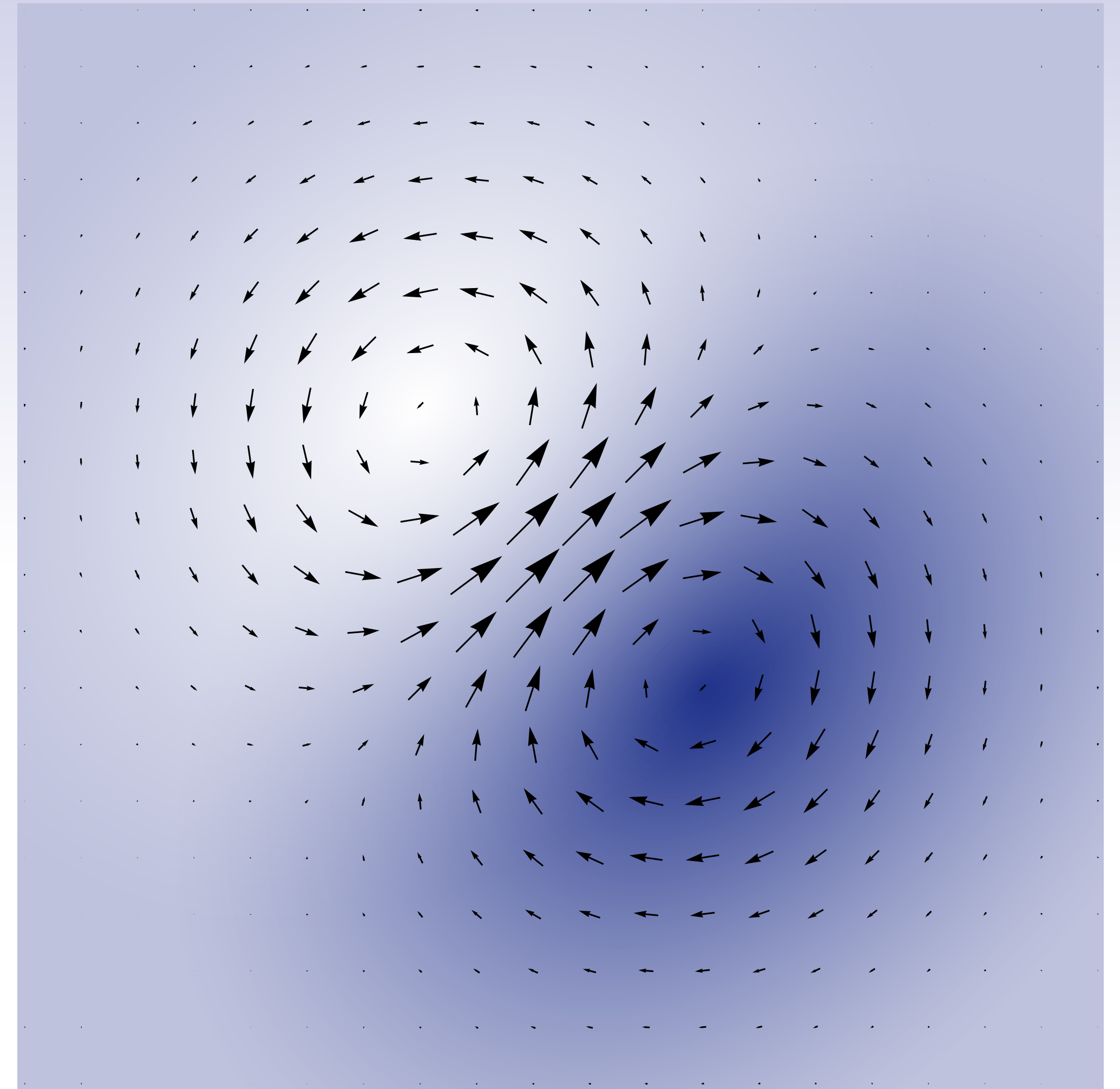
Its *curl* is then

$$\nabla \times X = \begin{pmatrix} \partial w / \partial y & - & \partial v / \partial z \\ \partial u / \partial z & - & \partial w / \partial x \\ \partial v / \partial x & - & \partial u / \partial y \end{pmatrix} \begin{pmatrix} \frac{\partial}{\partial x} \\ \frac{\partial}{\partial y} \\ \frac{\partial}{\partial z} \end{pmatrix} +$$

Looks an awful lot like...

$$d\alpha = \begin{pmatrix} \partial w / \partial y & - & \partial v / \partial z \\ \partial u / \partial z & - & \partial w / \partial x \\ \partial v / \partial x & - & \partial u / \partial y \end{pmatrix} \begin{pmatrix} dy \wedge dz \\ dz \wedge dx \\ dx \wedge dy \end{pmatrix} +$$

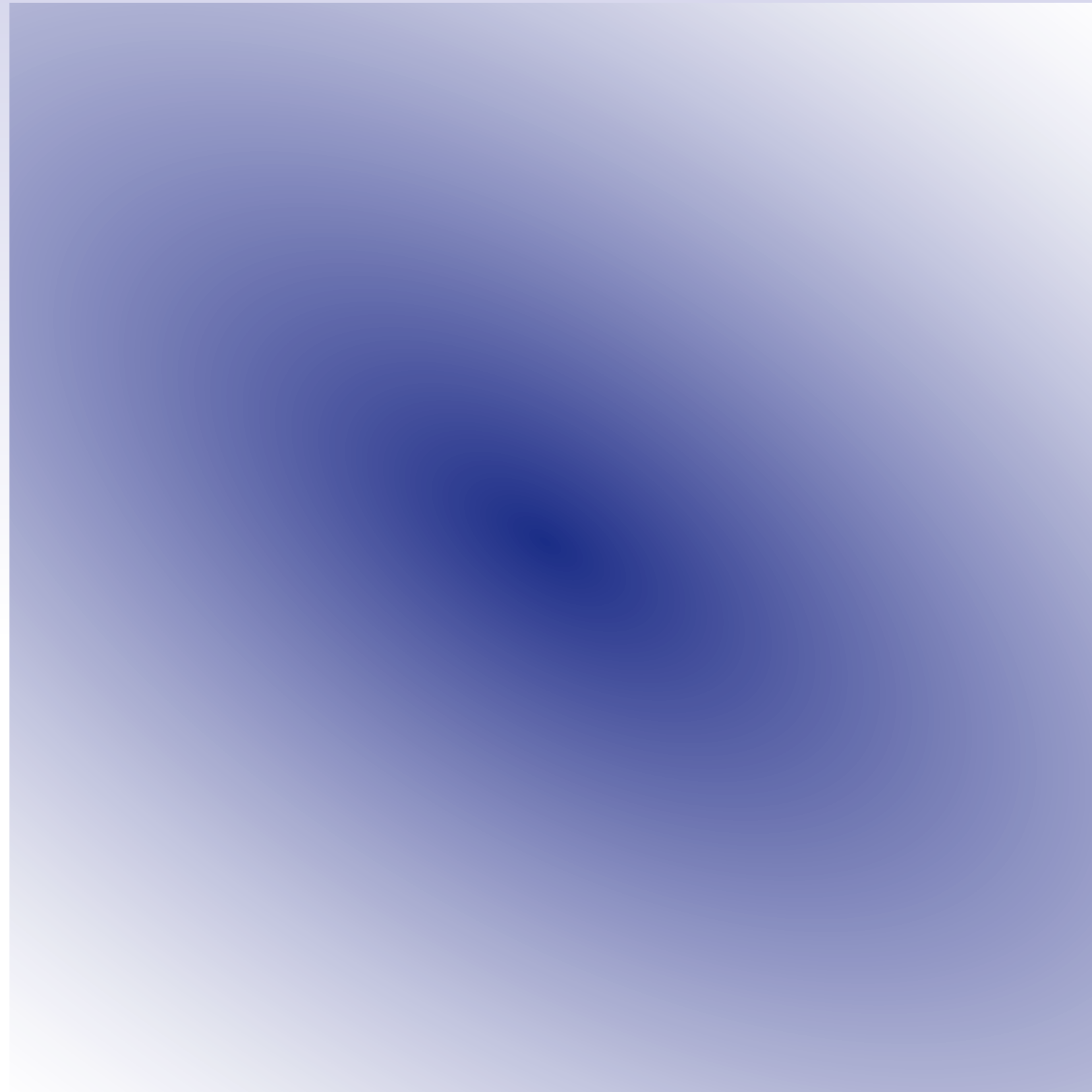
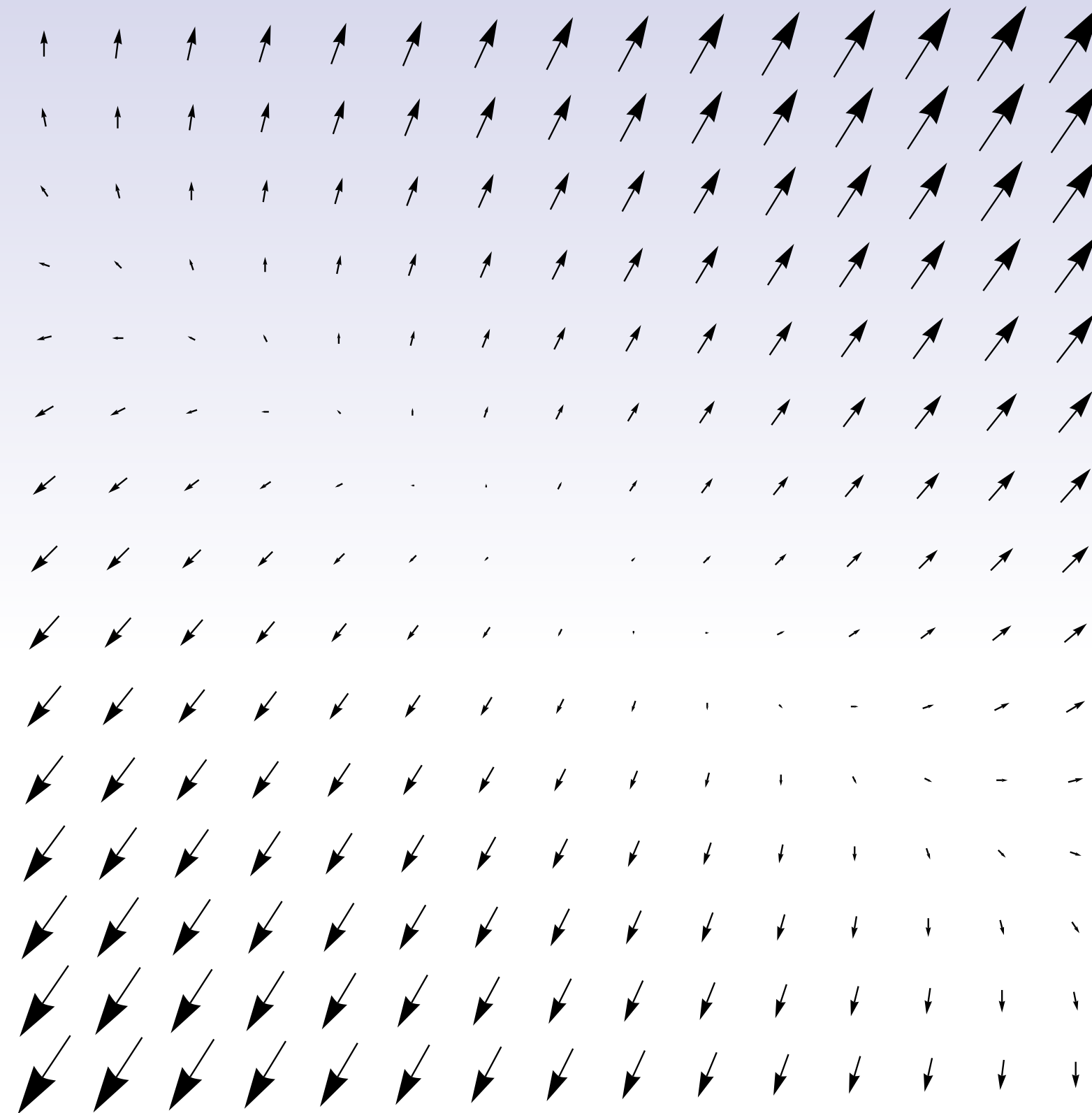
Especially if we then apply the *Hodge star*.



$$\nabla \times X \iff \star d\alpha$$

$$\nabla \times X = (\star dX^b)^\#$$

$$d \circ d = 0$$


 $\phi$ 

 $d\phi$ 

 $dd\phi$ 

**Intuition:** in  $R^n$ , first  $d$  behaves just like gradient; second  $d$  behaves just like curl.

# Exterior Derivative in 3D (1-forms)

**Q:** How about  $d \star \alpha$ ? (Still for  $\alpha = udx + vdy + wdz$ .)

**A:**

$$\begin{aligned} d \star \alpha &= d(\star(udx + vdy + wdz)) \\ &= d(udy \wedge dz + vdz \wedge dx + wdx \wedge dy) \\ &= du \wedge dy \wedge dz + dv \wedge dz \wedge dx + dw \wedge dx \wedge dy \\ &= \frac{\partial u}{\partial x} dx \wedge dy \wedge dz + \frac{\partial v}{\partial y} dy \wedge dz \wedge dz + \frac{\partial w}{\partial z} dz \wedge dx \wedge dy \\ &= \left( \frac{\partial u}{\partial x} + \frac{\partial v}{\partial y} + \frac{\partial w}{\partial z} \right) dx \wedge dy \wedge dz \end{aligned}$$

**Q:** Does this operation remind you of anything (*perhaps from vector calculus*)?



# Exterior Derivative and Divergence

Suppose we have a *vector field*

$$X := u \frac{\partial}{\partial x} + v \frac{\partial}{\partial y} + w \frac{\partial}{\partial z}$$

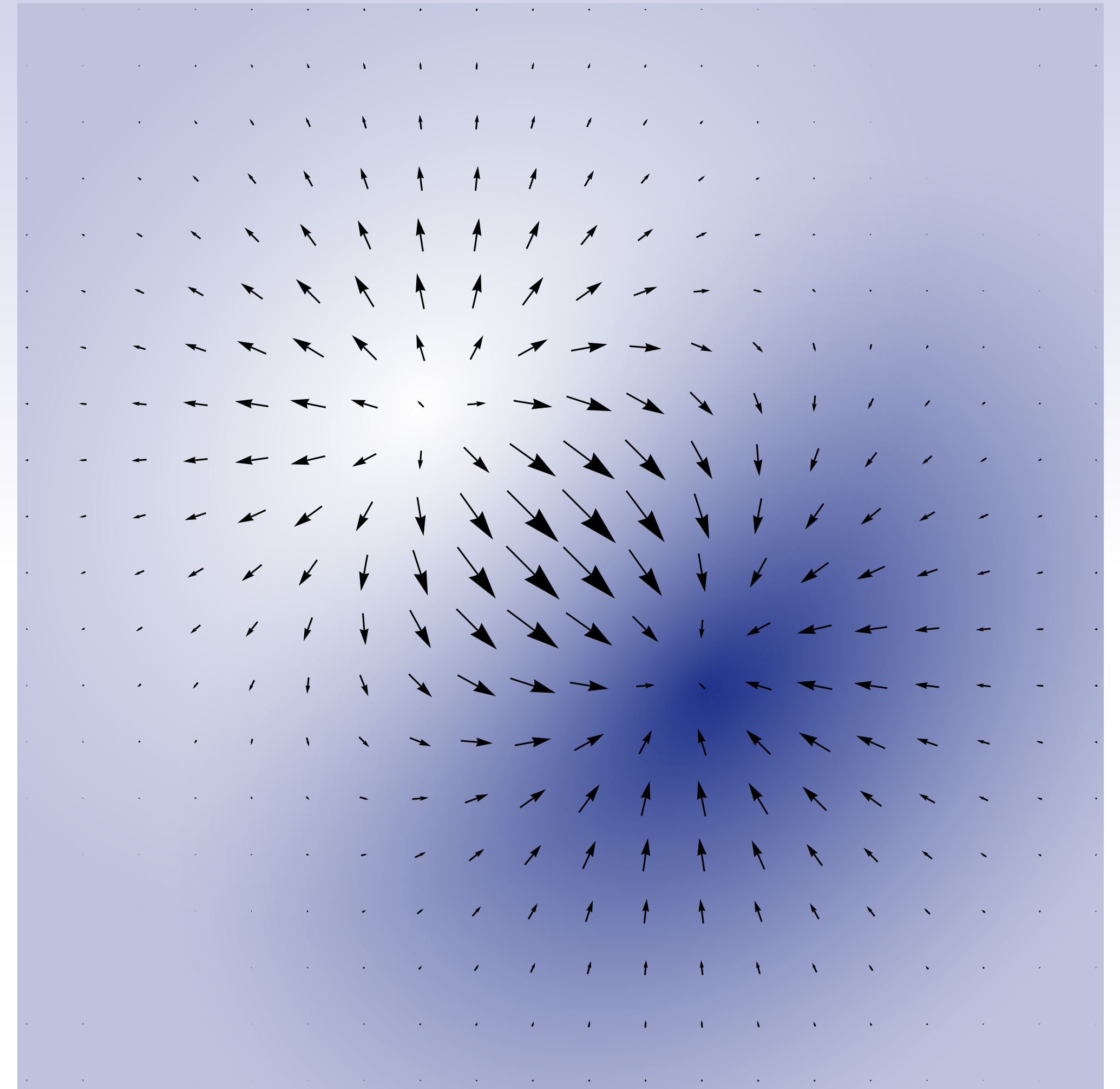
Its *divergence* is then

$$\nabla \cdot X = \frac{\partial u}{\partial x} + \frac{\partial v}{\partial y} + \frac{\partial w}{\partial z}$$

Looks an awful lot like...

$$d \star \alpha = \left( \frac{\partial u}{\partial x} + \frac{\partial v}{\partial y} + \frac{\partial w}{\partial z} \right) dx \wedge dy \wedge dz$$

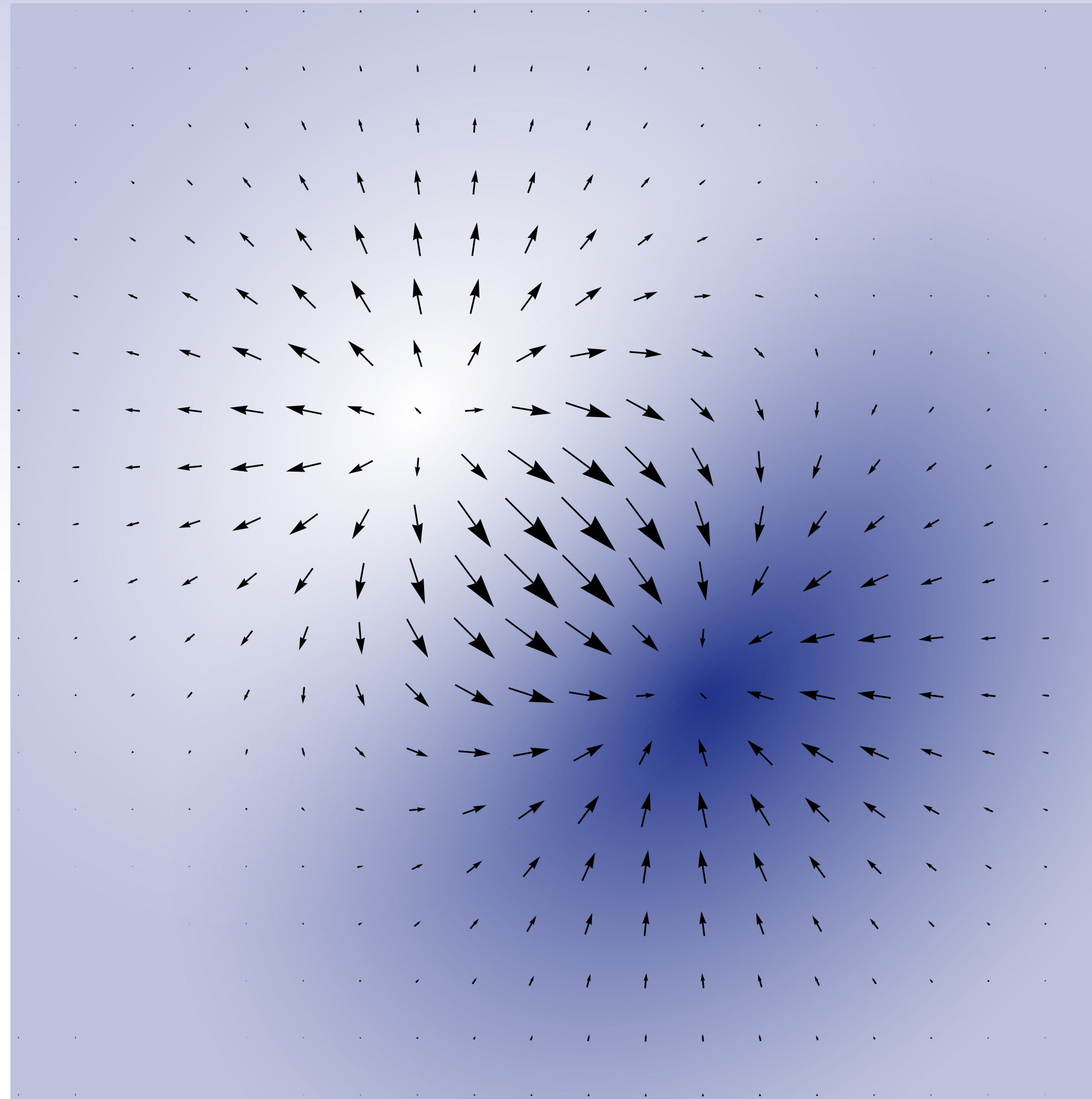
Especially if we then apply the *Hodge star*.



$$\nabla \cdot X \iff \star d \star \alpha$$
$$\nabla \cdot X = \star d \star X^{\flat}$$



# *Exterior Derivative - Divergence*

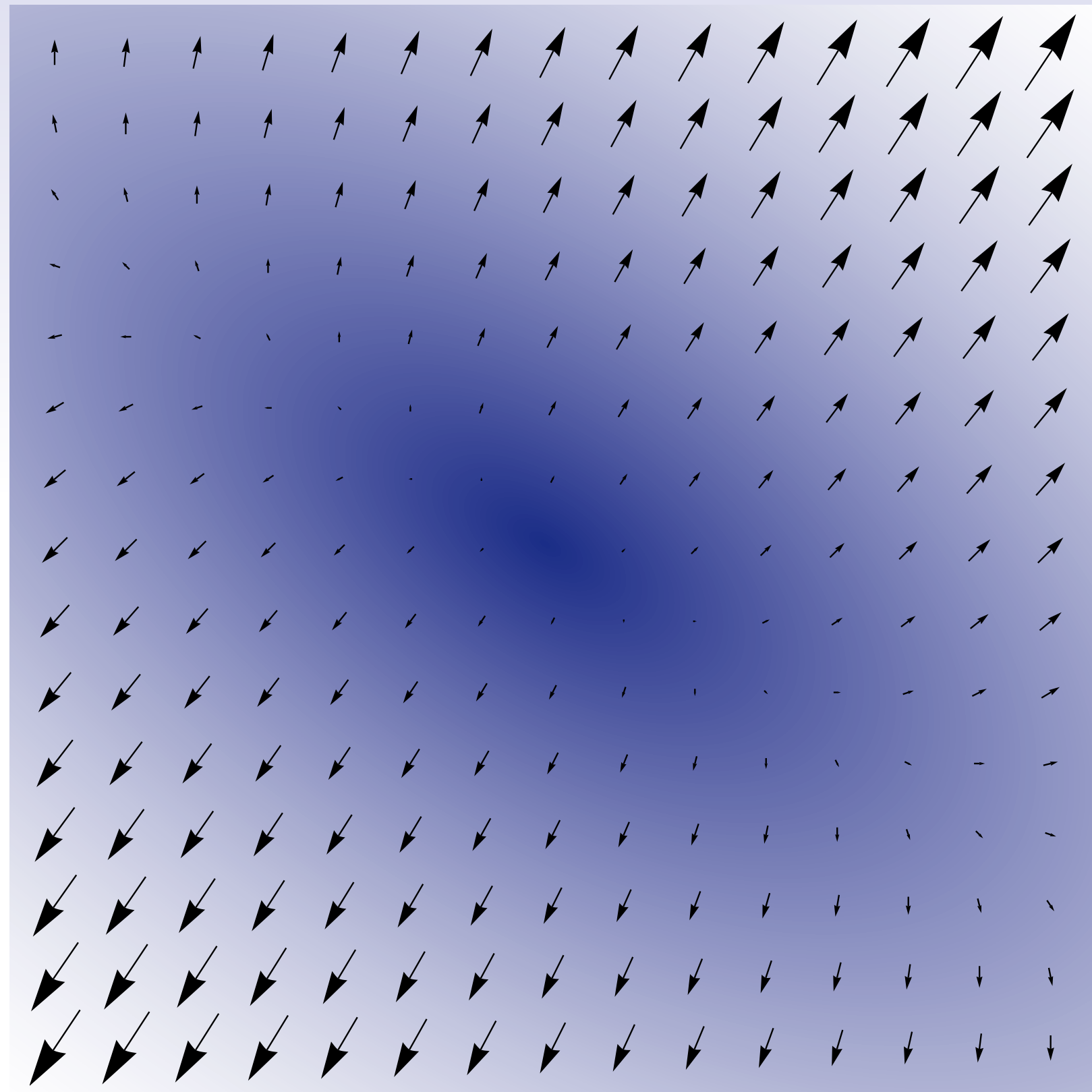


$$\nabla \cdot X = \star d(\star X^b)$$

( codifferential:  $\delta := \star d \star$  )

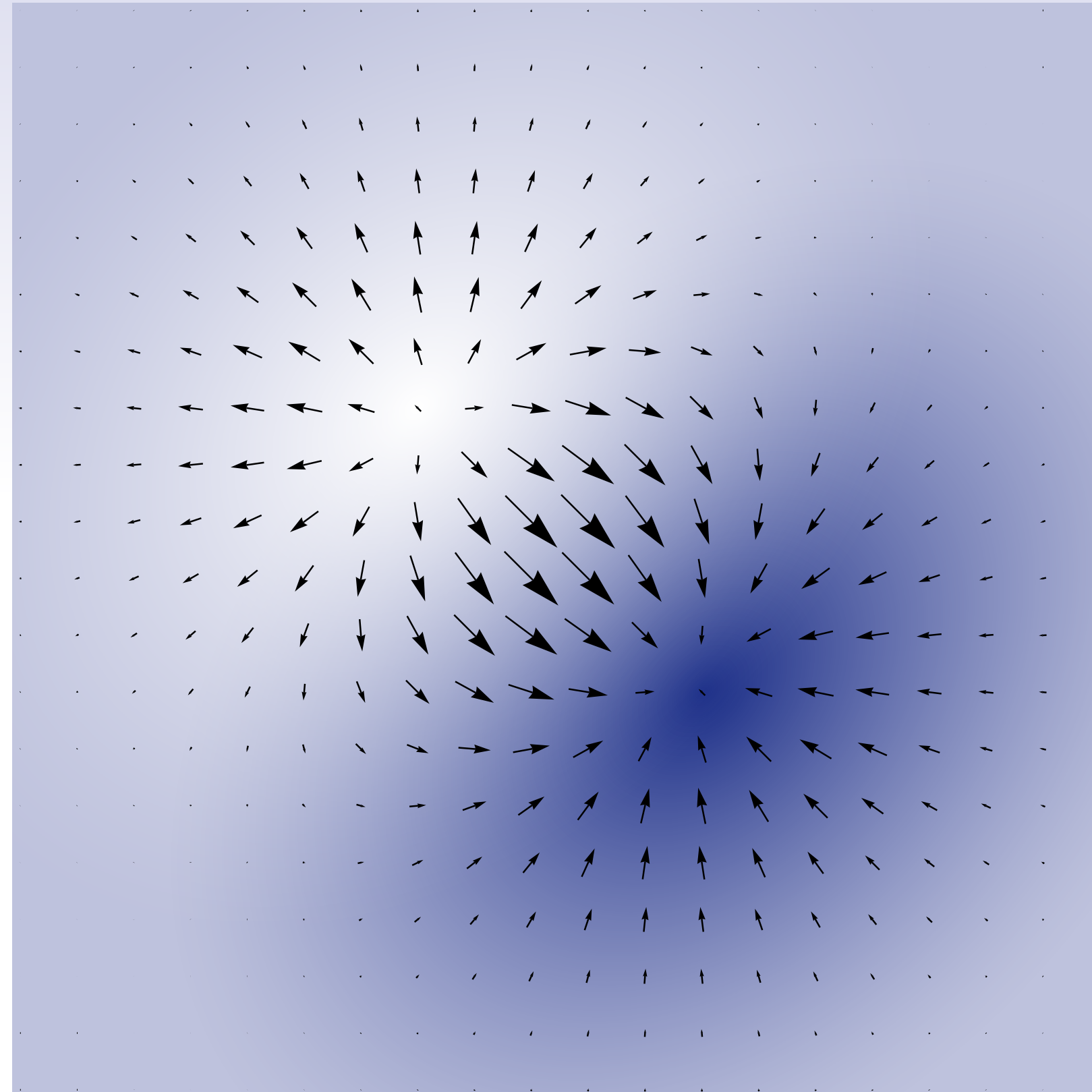
# *Exterior vs. Vector Derivatives—Summary*

$\phi$



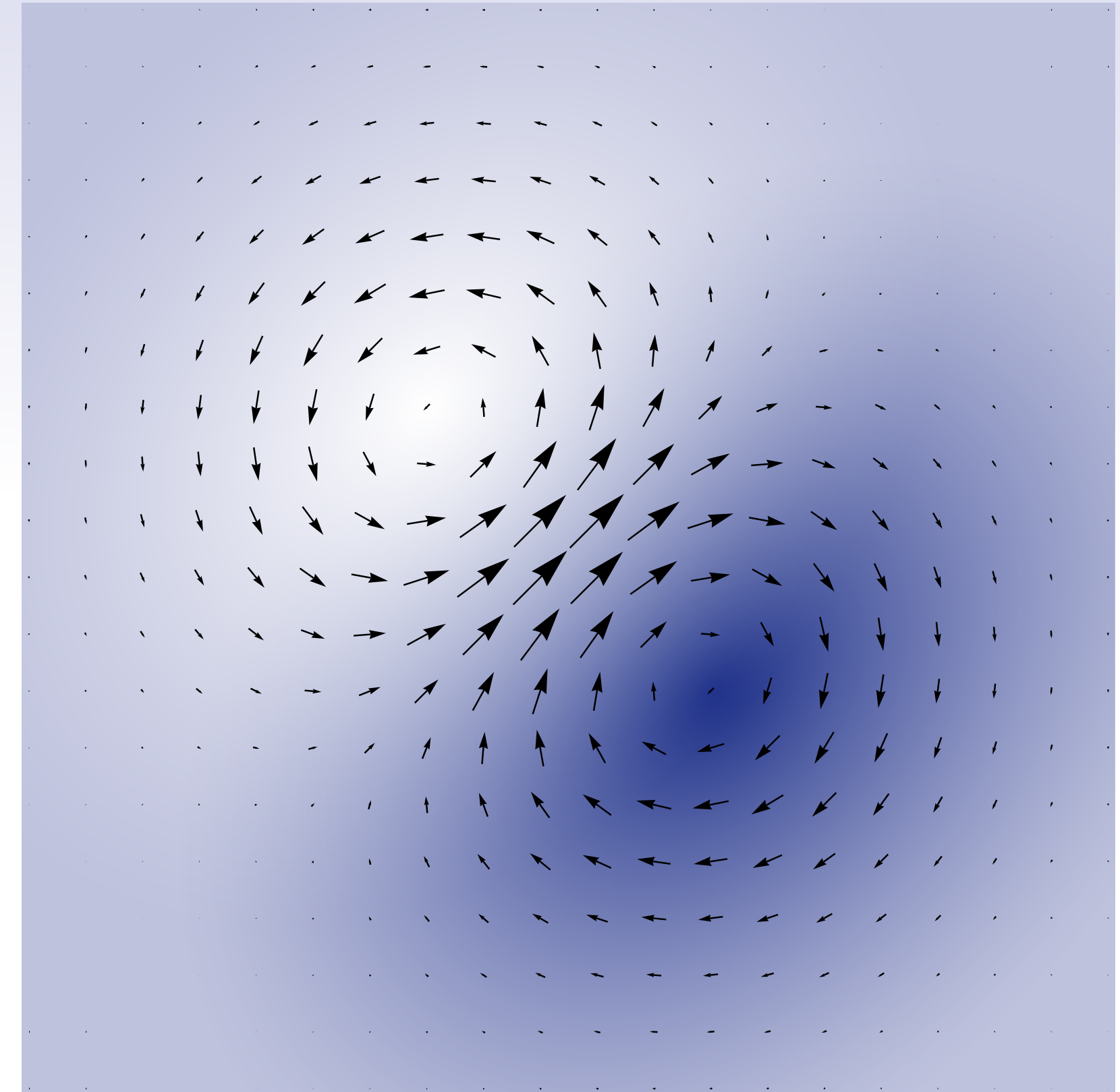
grad  $\phi$   
 $(d\phi)^\sharp$

$X$



div  $X$   
 $\star d(\star X^\flat)$

$Y$



curl  $Y$   
 $(\star(dX^\flat))^\sharp$

# *Exterior Derivative*

Unique *linear* map  $d : \Omega^k \rightarrow \Omega^{k+1}$  such that

**differential**      for  $k = 0$ ,  $d\phi(X) = D_X\phi$

**product rule**       $d(\alpha \wedge \beta) = d\alpha \wedge \beta + (-1)^k \alpha \wedge d\beta$

**exactness**       $d \circ d = 0$



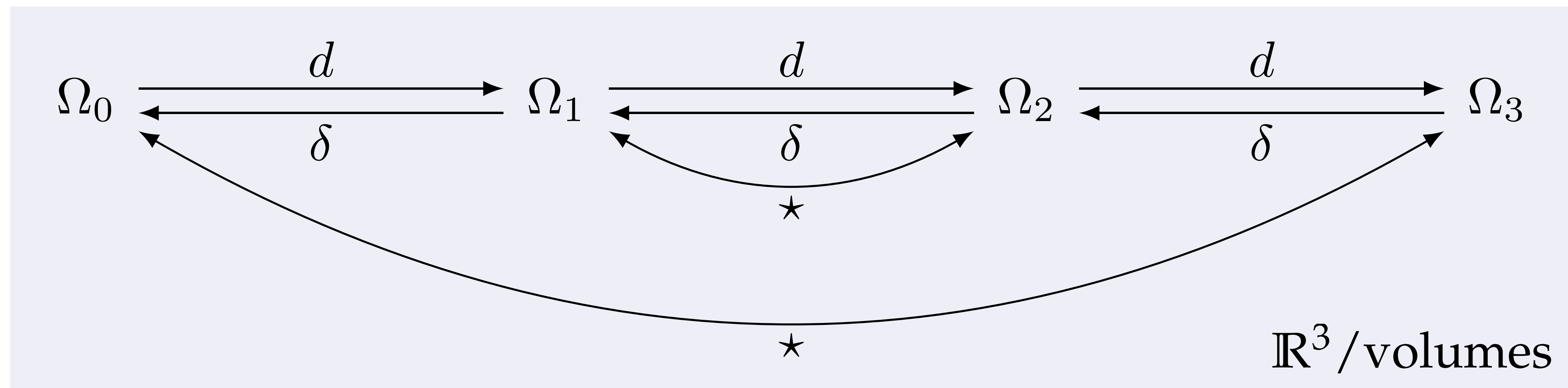
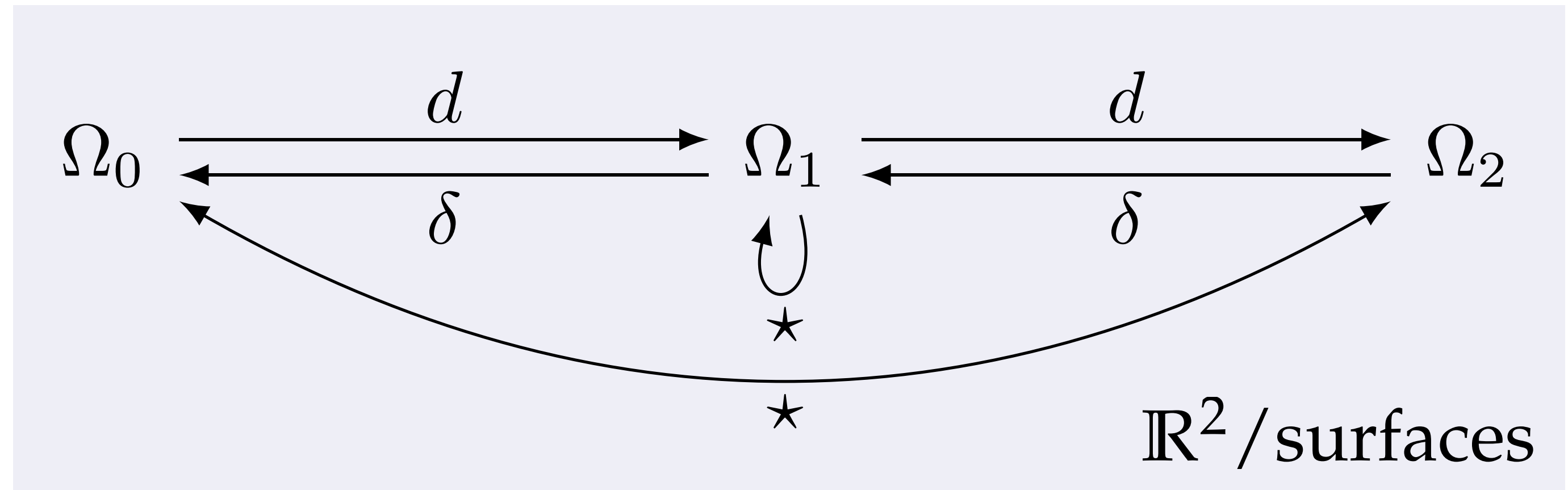
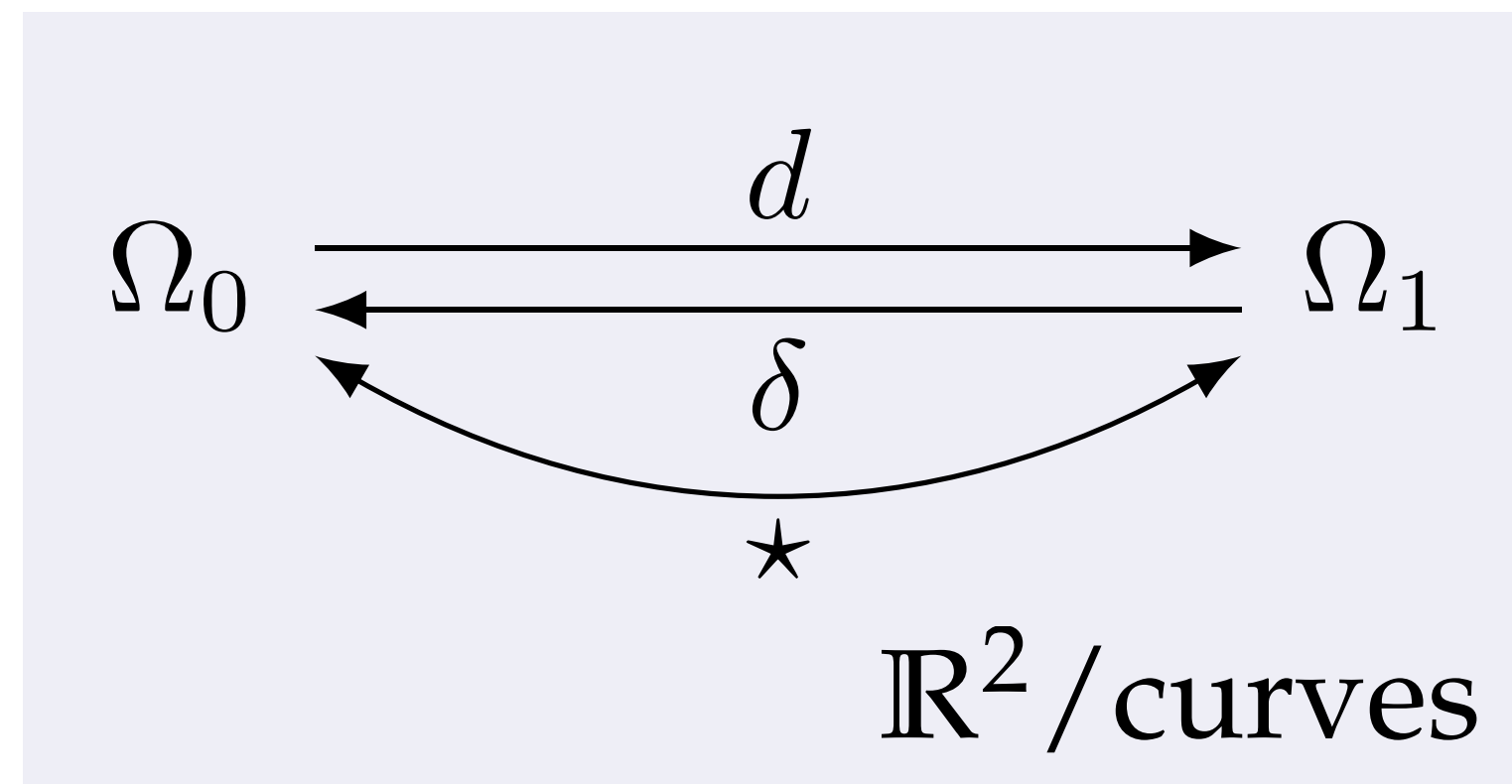


# *Exterior Calculus*



# Exterior Calculus—Diagram View

- Taking a step back, we can draw many of the operators seen so far as diagrams:



$\Omega_k$ —differential  $k$ -forms

# Laplacian

- Can now compose operators to get other operators
- E.g., *Laplacian* from vector calculus:

$$\Delta := \text{div} \circ \text{grad}$$

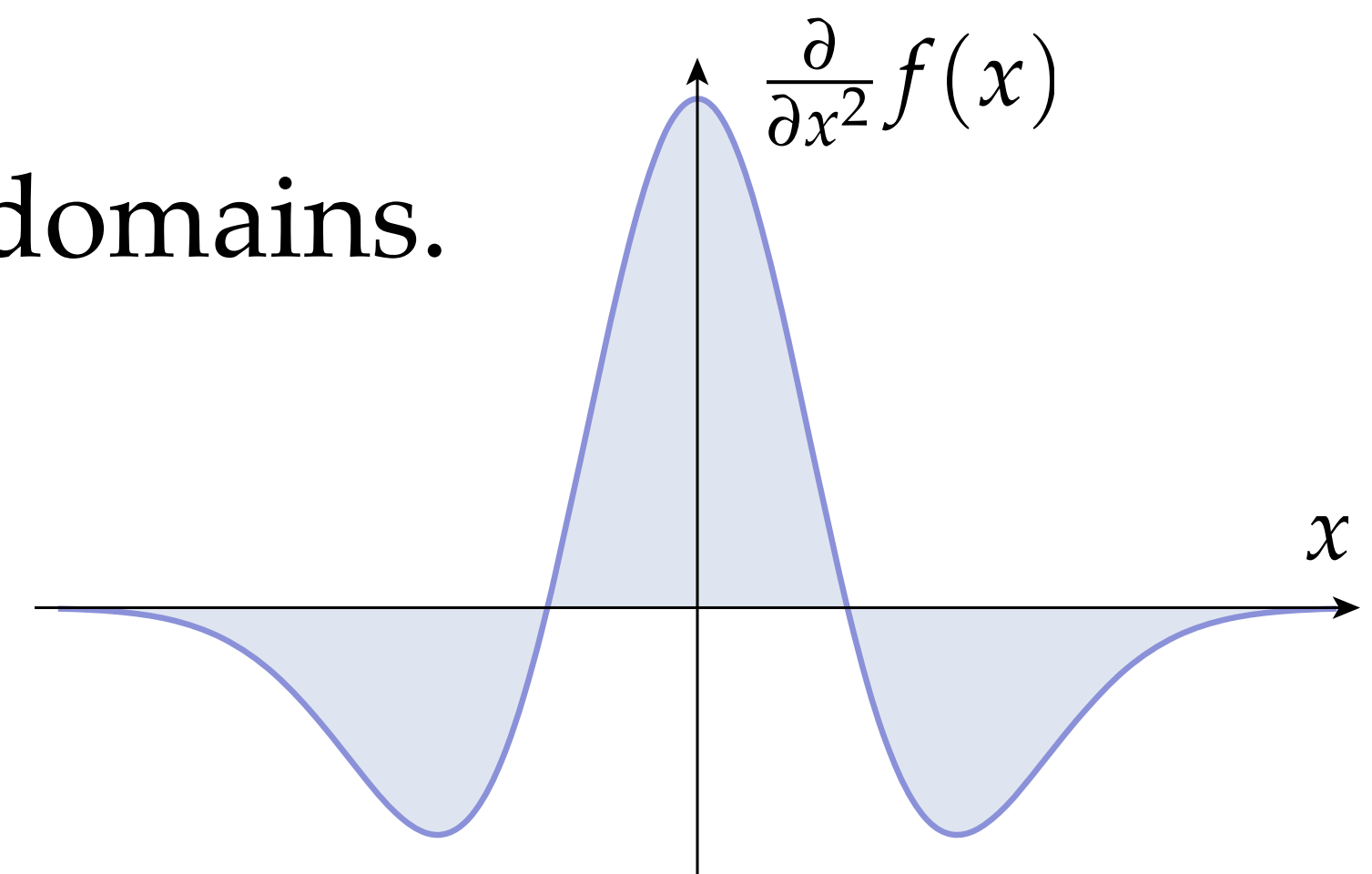
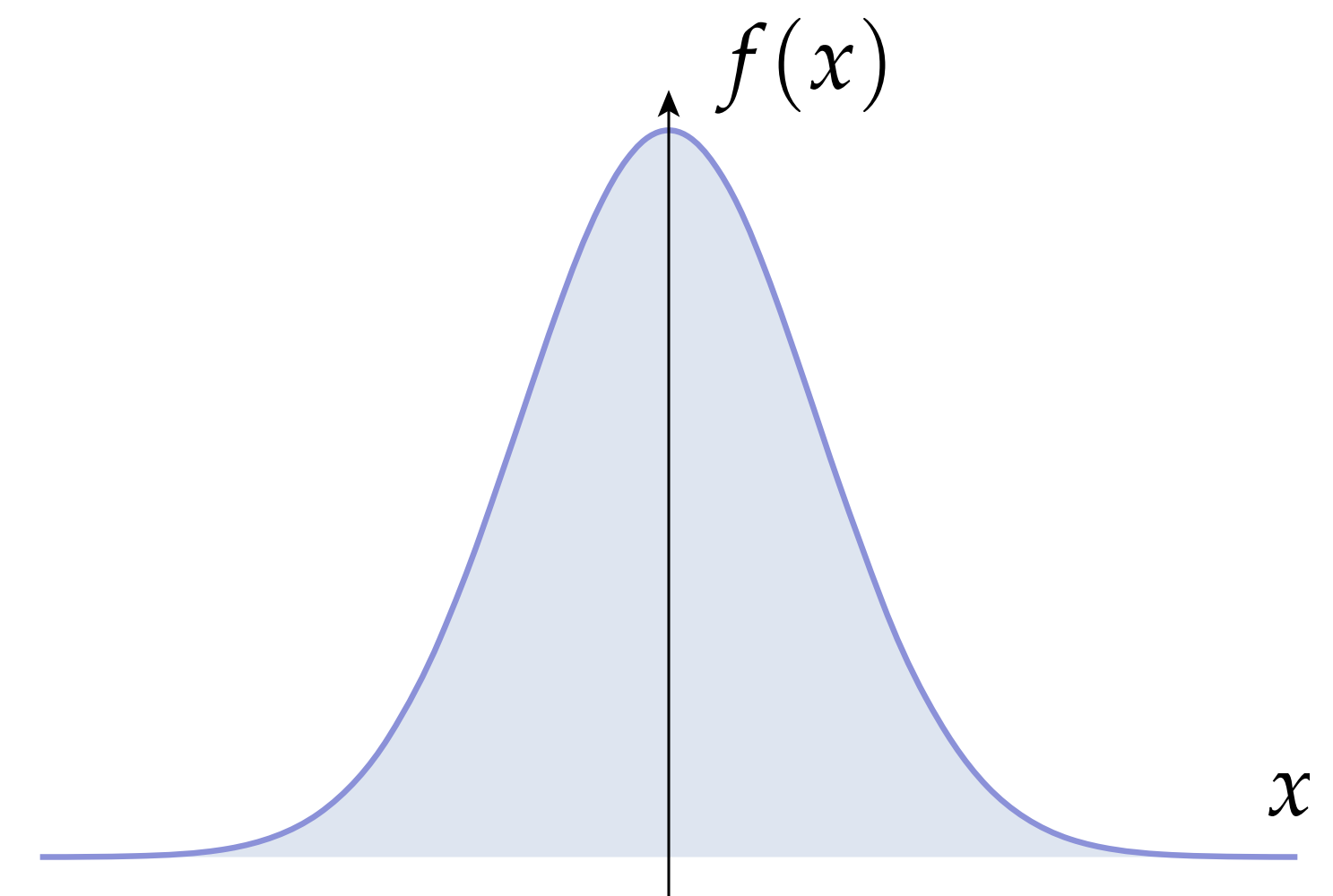
- Can express exact same operator via exterior calculus:

$$\Delta = \star d \star d$$

- ...except that this expression easily generalizes to curved domains.
- Can also generalize to  $k$ -forms:

$$\Delta := \star d \star d + d \star d \star$$

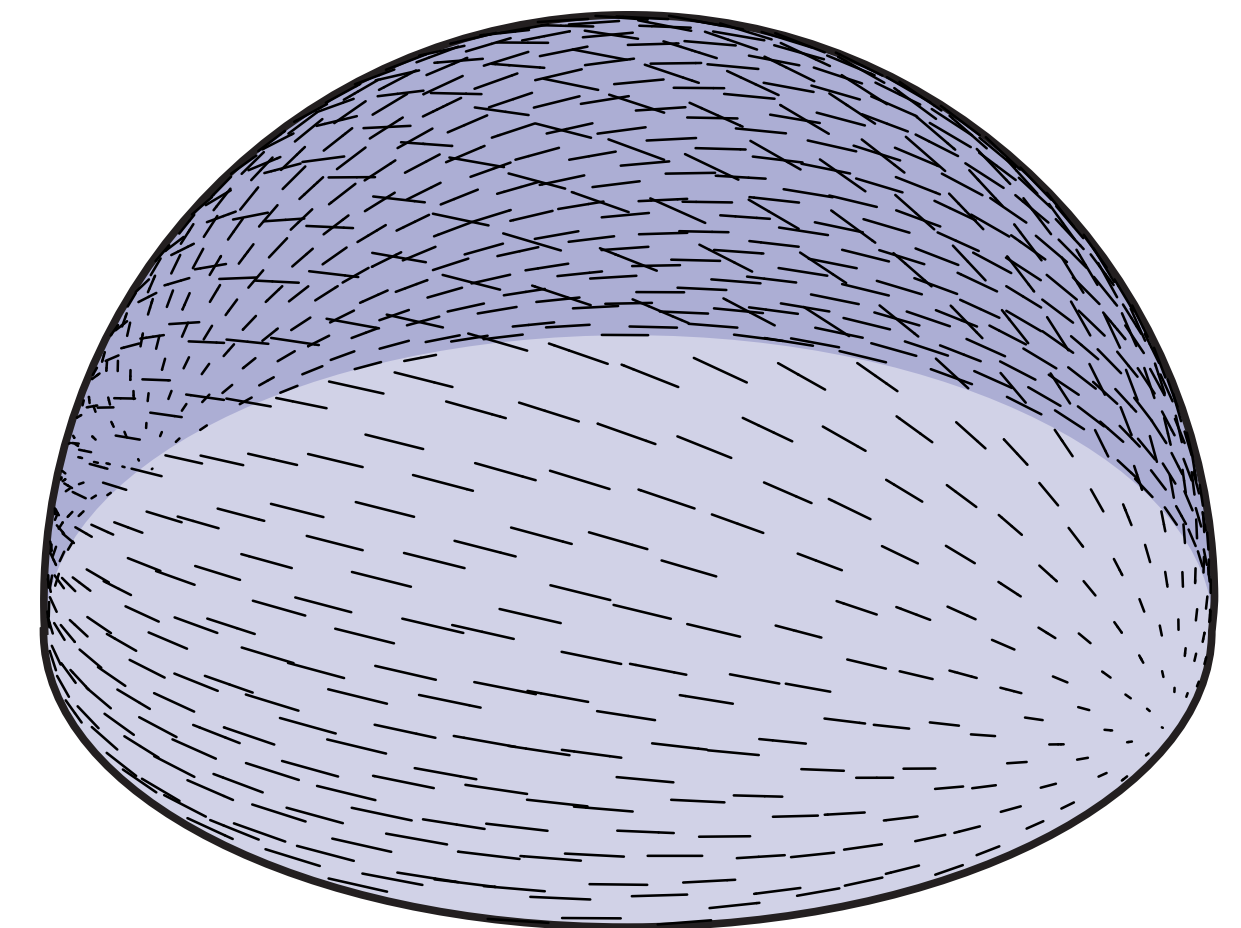
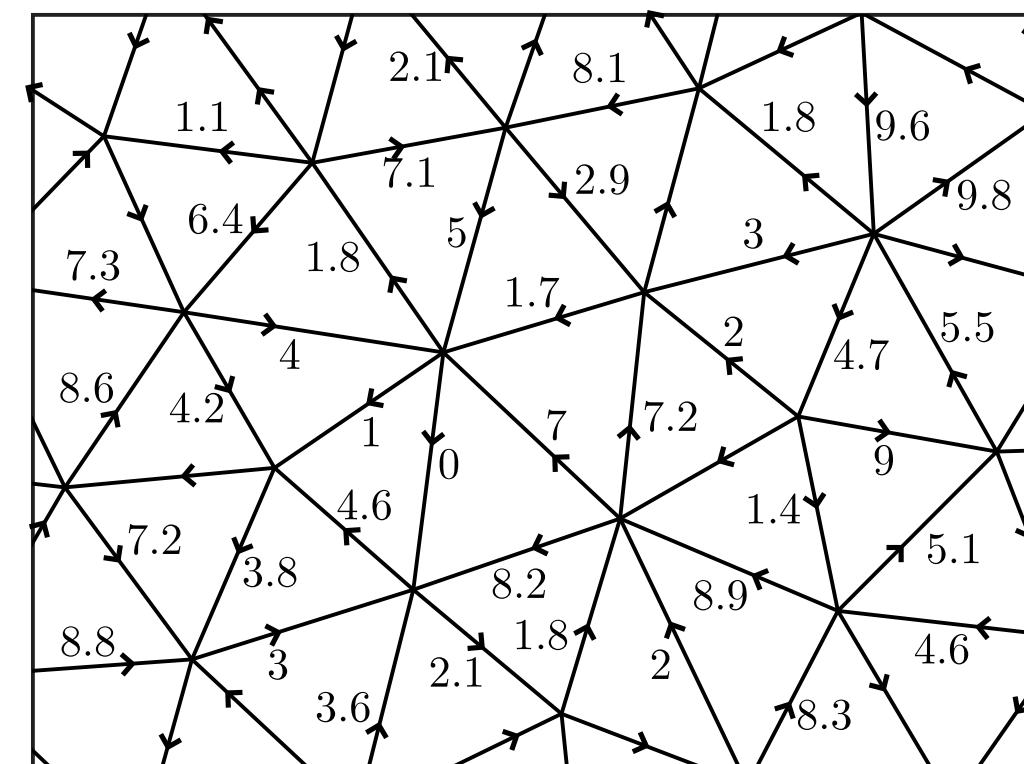
- Will have **much** more to say about the Laplacian later on!



# Preview: Exterior Calculus Beyond $R^n$

- Why study these two very similar viewpoints? (*I.e.*, **vector** vs. **exterior** calculus)
  - Hard to measure change in *volumes* using basic vector calculus
  - Duality clarifies the distinction between different concepts / quantities
  - **Topology**: notion of differentiation that does not require metric (e.g., *cohomology*)
  - **Geometry**: clear language for calculus on *curved* domains (Riemannian manifolds)
  - **Physics**: clear distinction between physical quantities (e.g., *velocity* vs. *momentum*)
  - **Computer Science**: *Leads directly to discretization/computation!*

[DEMO]



# *Exterior Derivative - Summary*

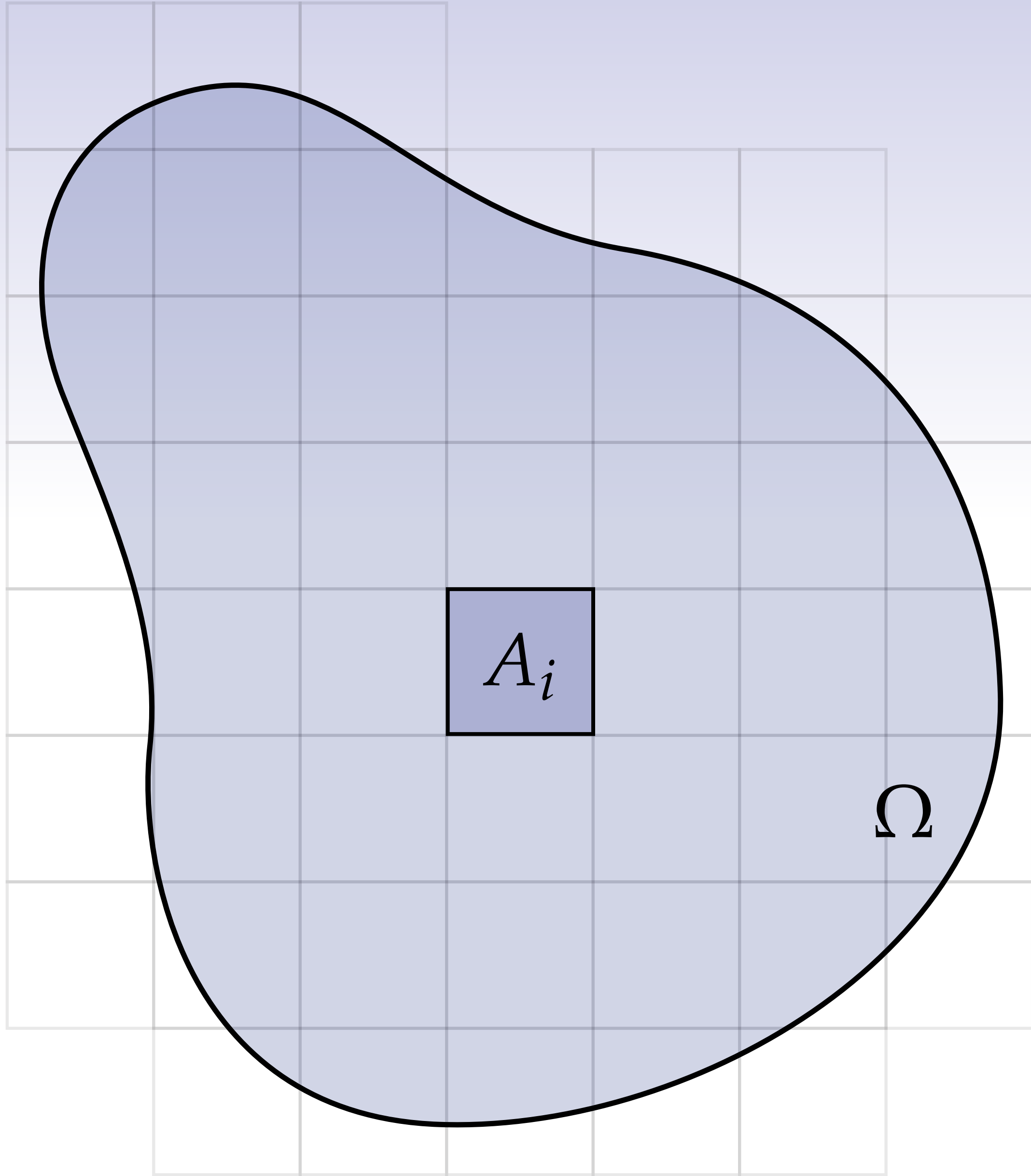
- Exterior derivative  $d$  used to differentiate  $k$ -forms
  - 0-form: “gradient”
  - 1-form: “curl”
  - 2-form: “divergence” (codifferential  $\delta$ )
  - and more...
- Natural product rule
- **$d$  of  $d$  is zero**
  - Analogy: curl of gradient
  - More general picture (soon!) via *Stokes' theorem*



The background features a light blue gradient with a large, faint, semi-transparent diamond shape centered on the page. Overlaid on this diamond are several curved, intersecting lines in a slightly darker shade of blue, creating a complex geometric pattern. A horizontal white band runs across the middle of the image, serving as a backdrop for the title text.

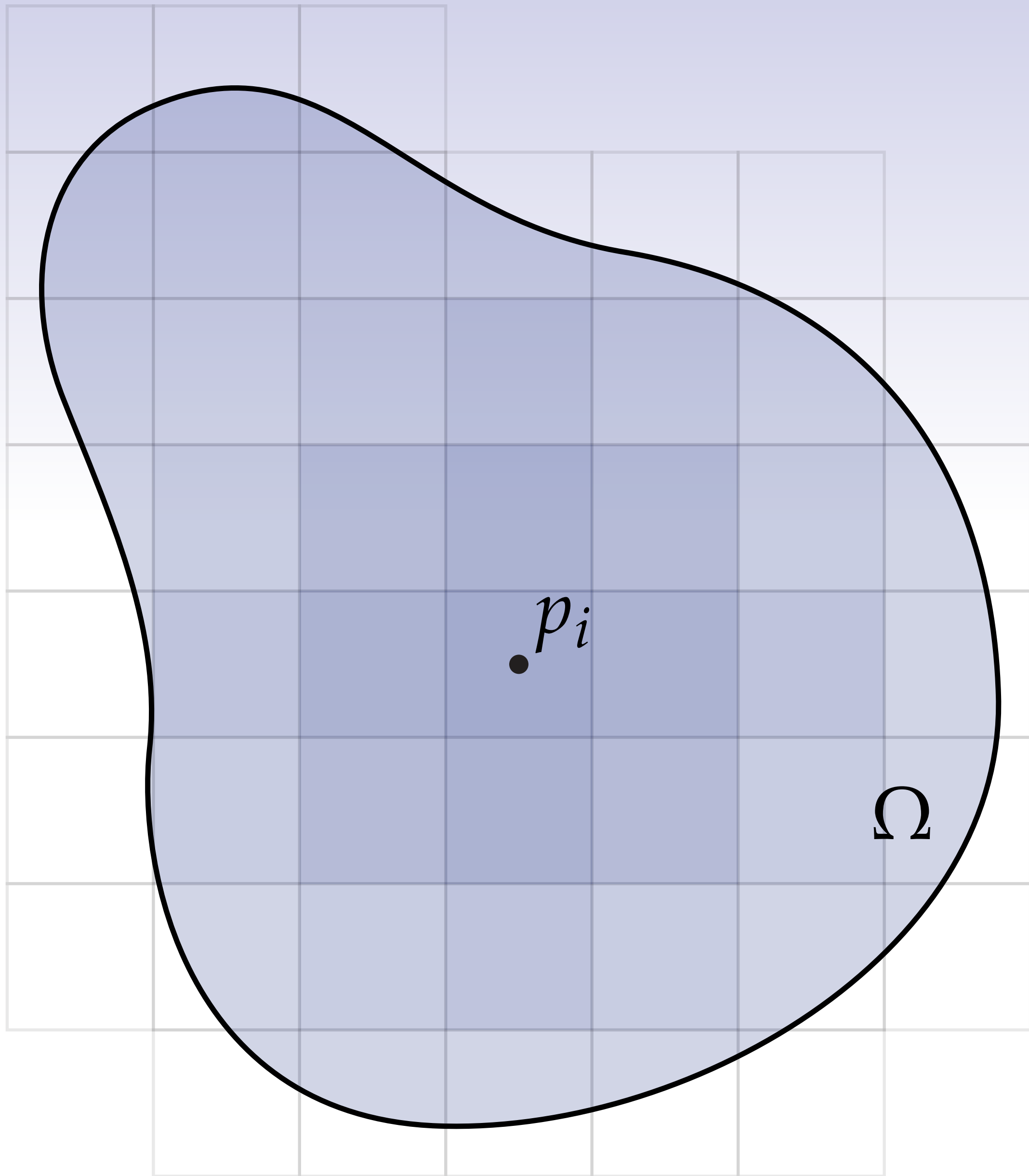
# *Integration of Differential $k$ -Forms*

# *Review—Integration of Area*



$$\sum_i A_i \implies \int_{\Omega} dA$$

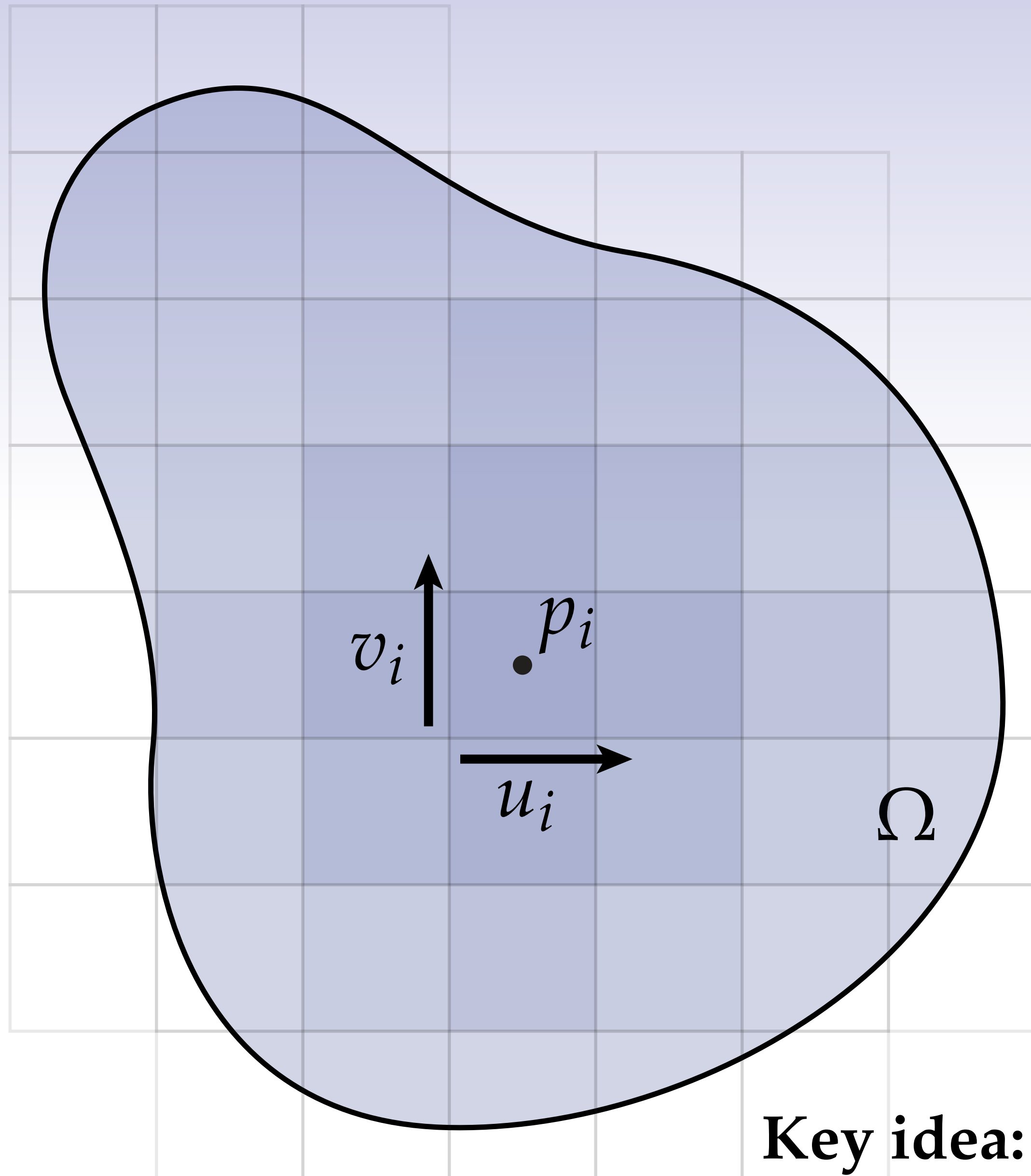
# *Review—Integration of Scalar Functions*



$$\phi : \Omega \rightarrow \mathbb{R}$$

$$\sum_i A_i \phi(p_i) \implies \int_{\Omega} \phi \, dA$$

# Integration of a 2-Form



$\omega$  — differential 2-form on  $\Omega$

$$\sum_i \omega_{p_i}(u_i, v_i) \implies \int_{\Omega} \omega$$

**Key idea:** integration *always* involves differential forms!



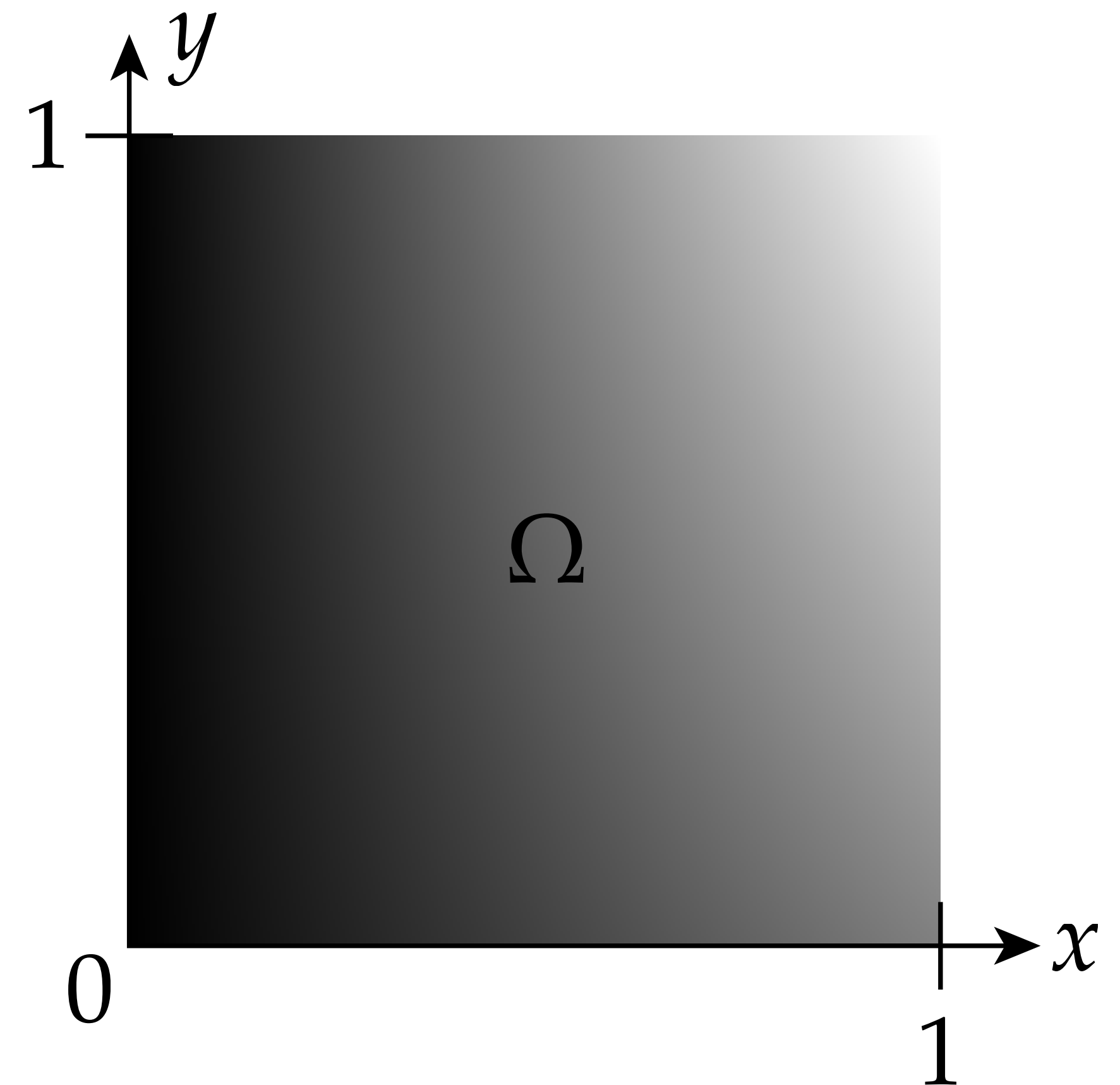
# Integration of Differential 2-forms—Example

- Consider a differential 2-form on the unit square in the plane:

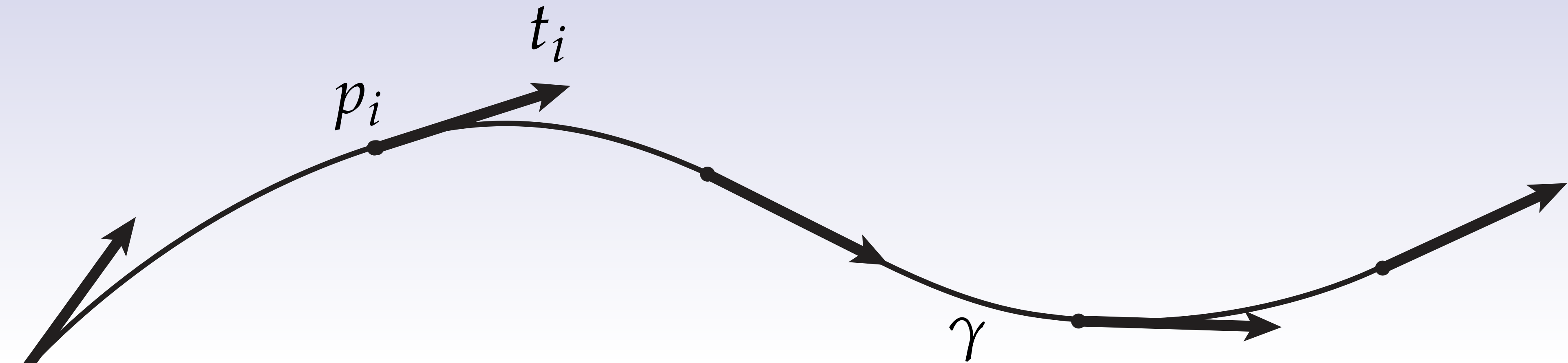
$$\begin{aligned}\int_{\Omega} \omega &= \int_{\Omega} (x + xy) dx \wedge dy \\ &= \int_0^1 \int_0^1 (x + xy) dx \wedge dy \\ &= \dots = \frac{3}{4}\end{aligned}$$

- In this case, no different from usual “double integration” of a scalar function.

$$\omega := (x + xy) dx \wedge dy$$

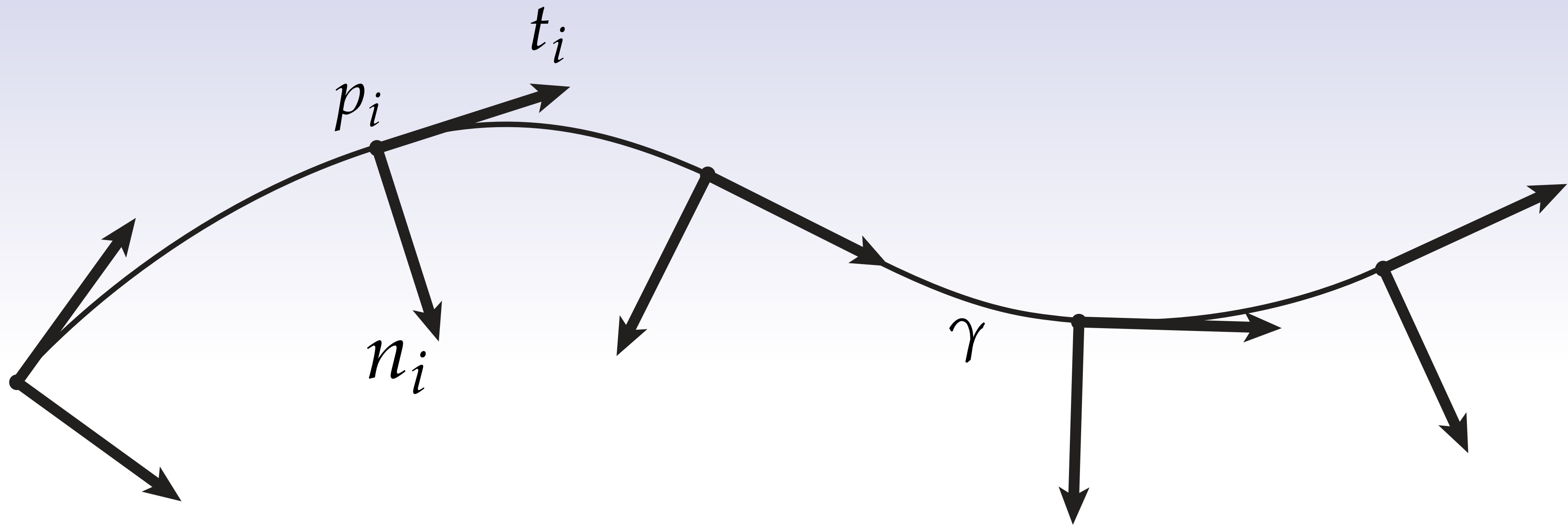


# *Integration on Curves*



$$\int_{\gamma} \alpha \approx \sum_i \alpha_{p_i}(t_i)$$

# *Integration on Curves*



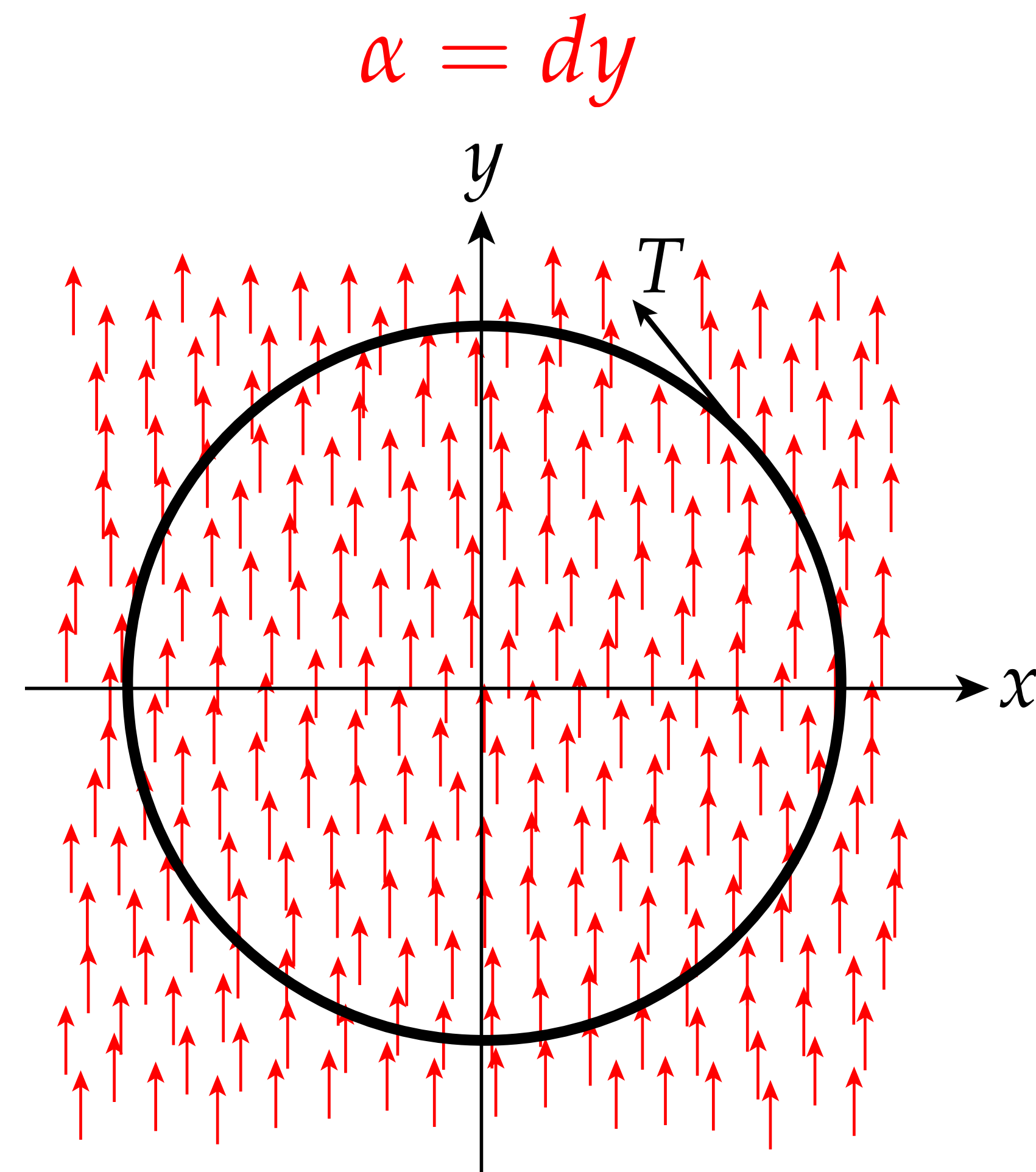
$$\int_{\gamma} \star \alpha \approx \sum_i \star \alpha_{p_i}(t_i) = \sum_i \alpha_{p_i}(n_i)$$

# Integration on Curves—Example

- Now consider a 1-form in the plane, which we will integrate over the unit circle:

$$\begin{aligned}\int_{S^1} \alpha &= \int_0^{2\pi} \alpha_{\gamma(s)}(T(s)) \, ds = \\ &= \int_0^{2\pi} \alpha_{\gamma(s)}\left(\cos(s) \frac{\partial}{\partial x} + \sin(s) \frac{\partial}{\partial y}\right) \, ds = \\ &= \int_0^{2\pi} dy\left(\cos(s) \frac{\partial}{\partial x} + \sin(s) \frac{\partial}{\partial y}\right) \, ds = \\ &= \int_0^{2\pi} \sin(s) \, ds = 0\end{aligned}$$

(Why does this result make sense geometrically?)



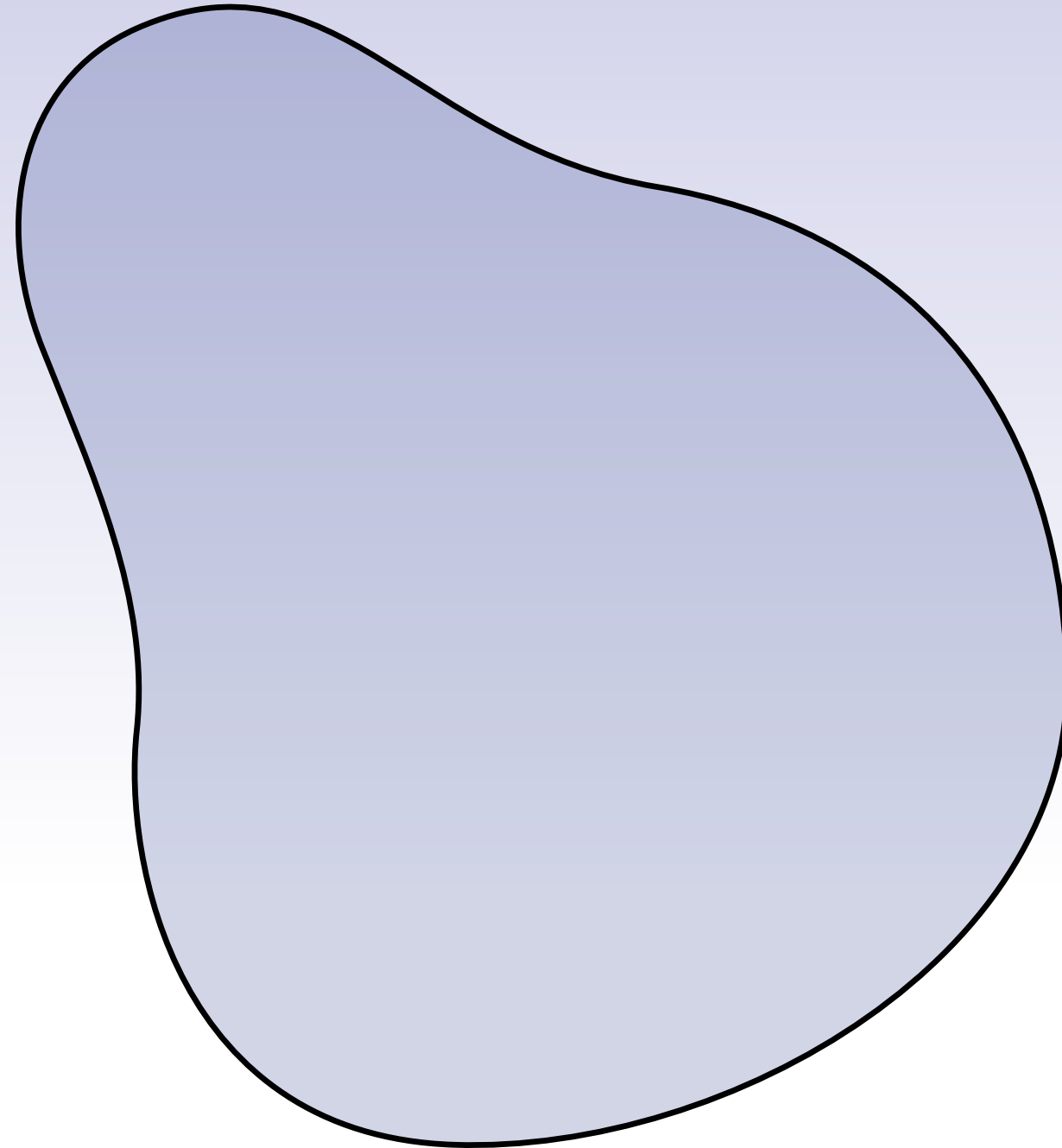
$$\gamma : [0, 2\pi) \rightarrow \mathbb{R}^2; s \mapsto (\cos(s), \sin(s))$$



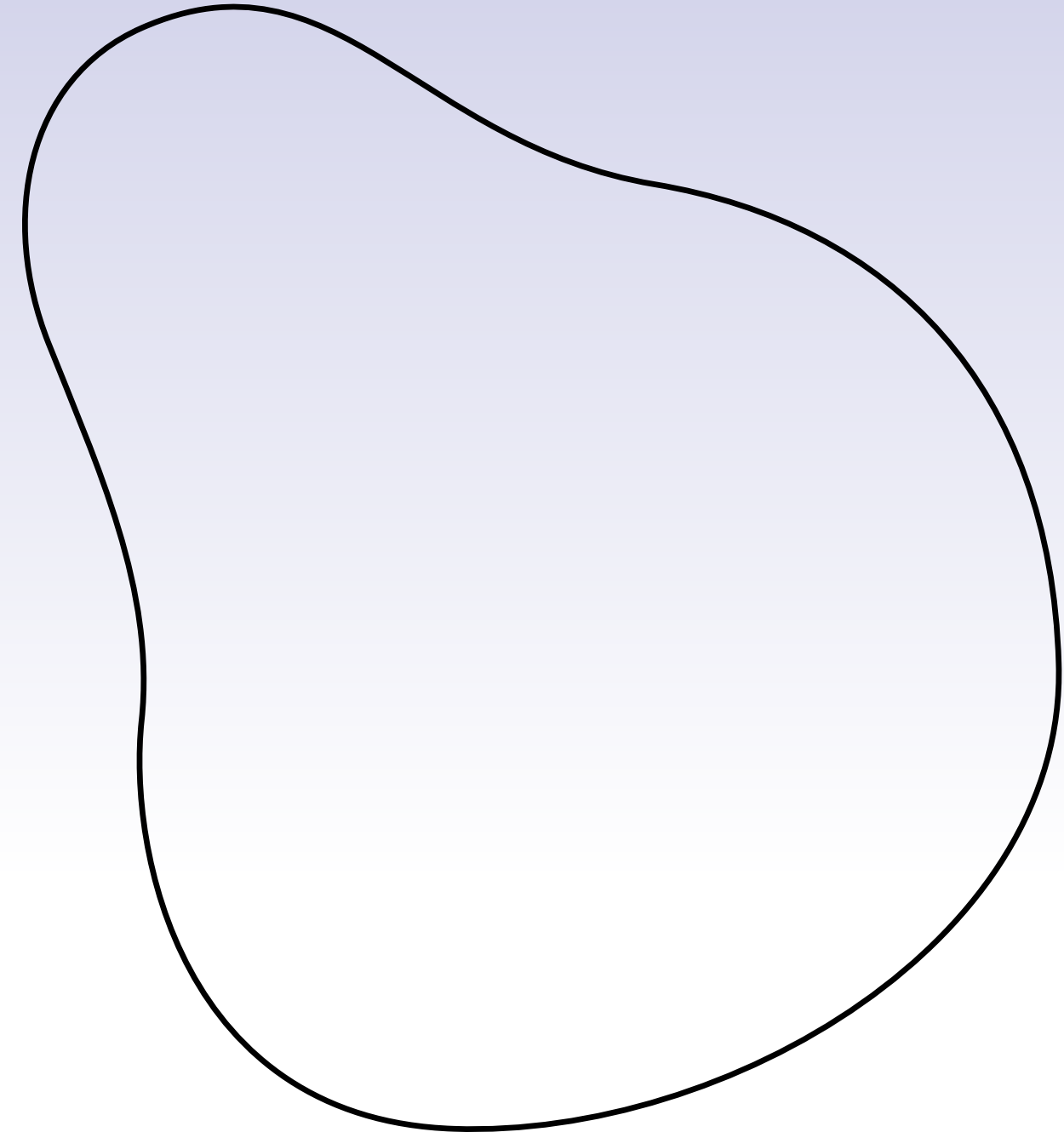
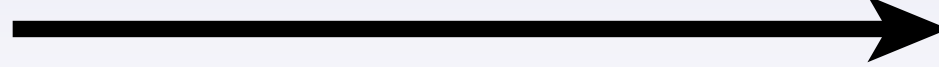


# *Stokes' Theorem*

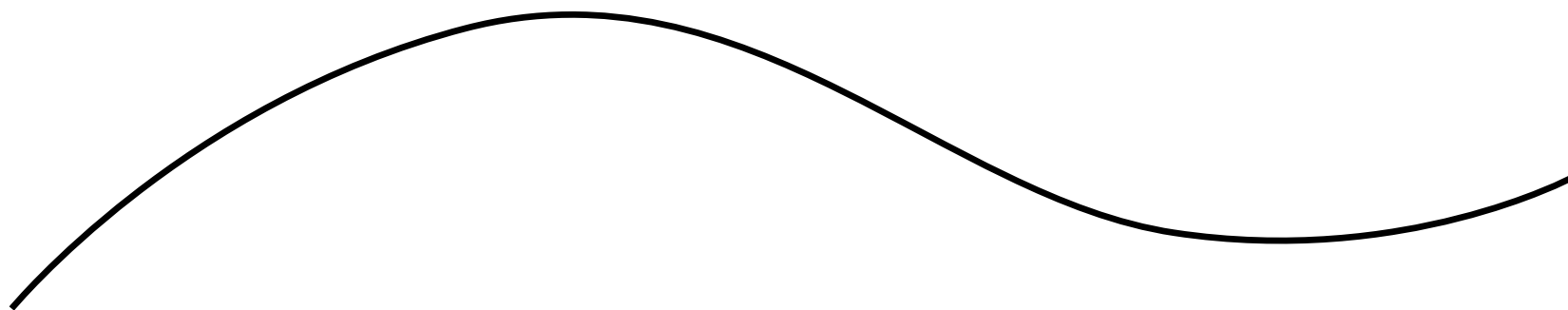
*Boundary*



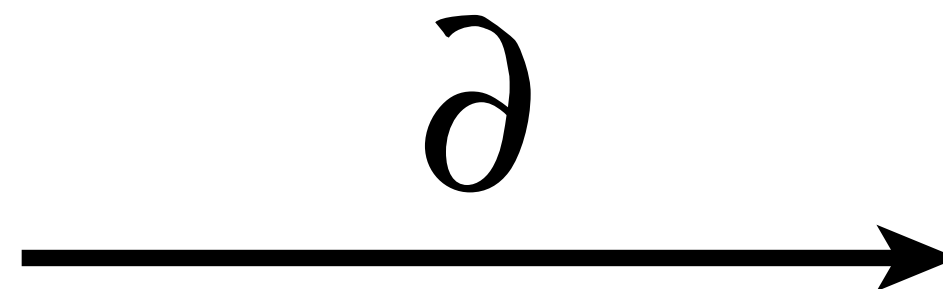
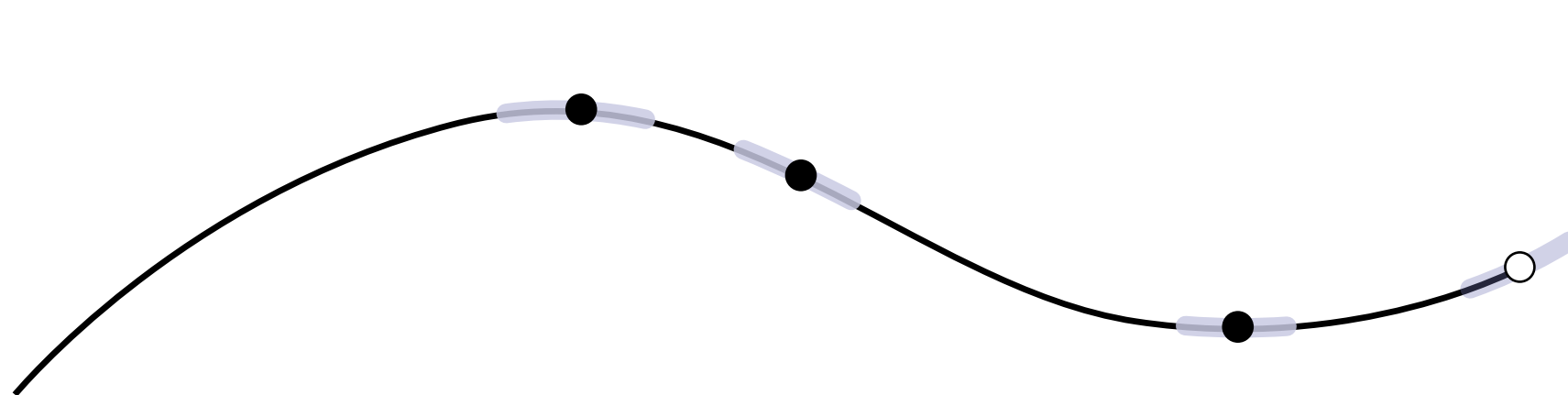
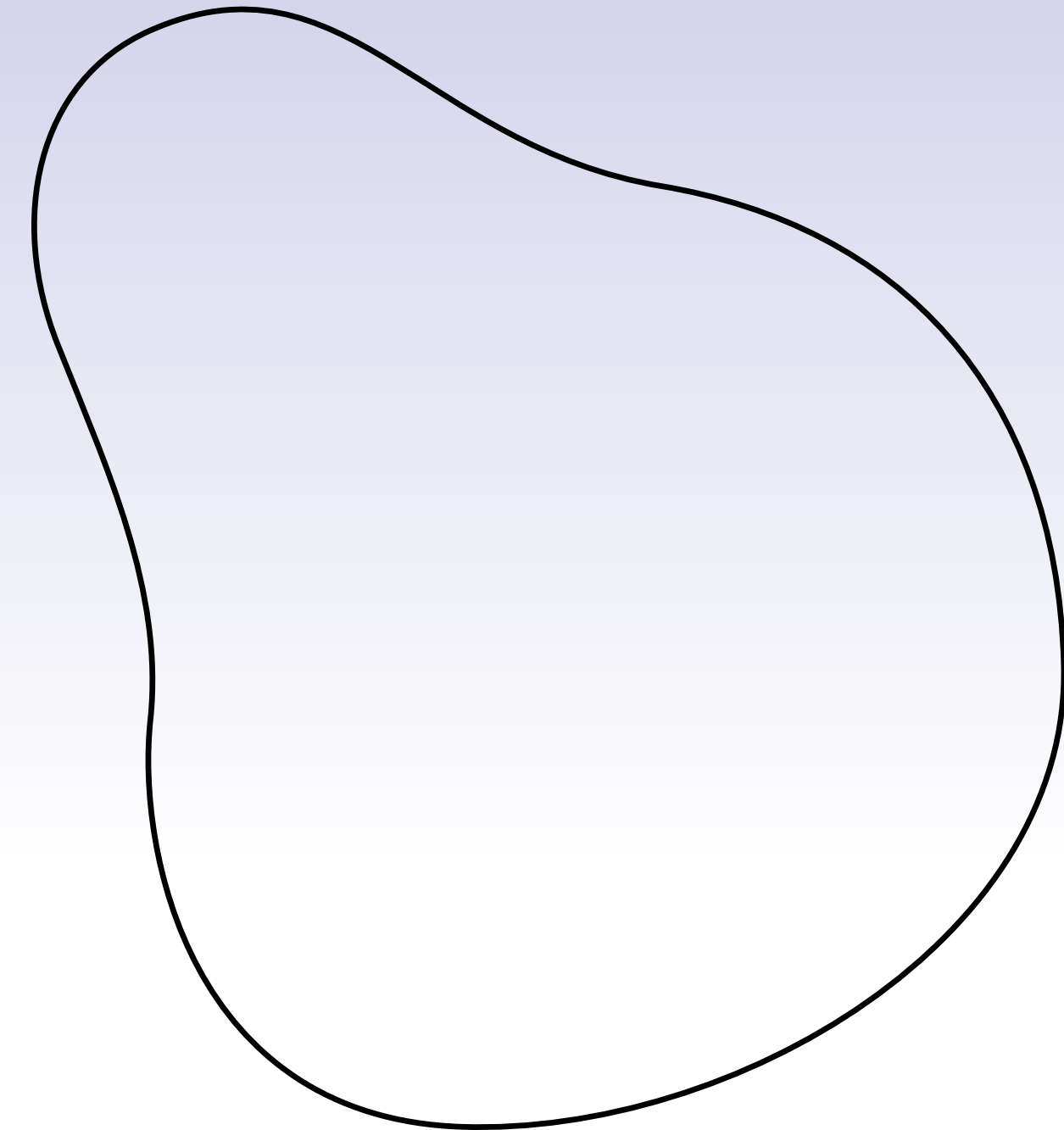
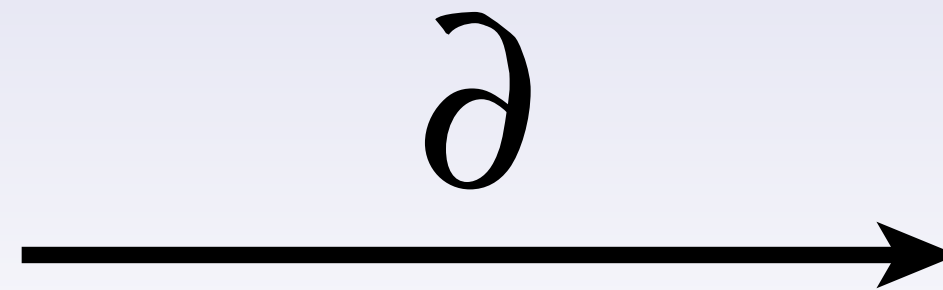
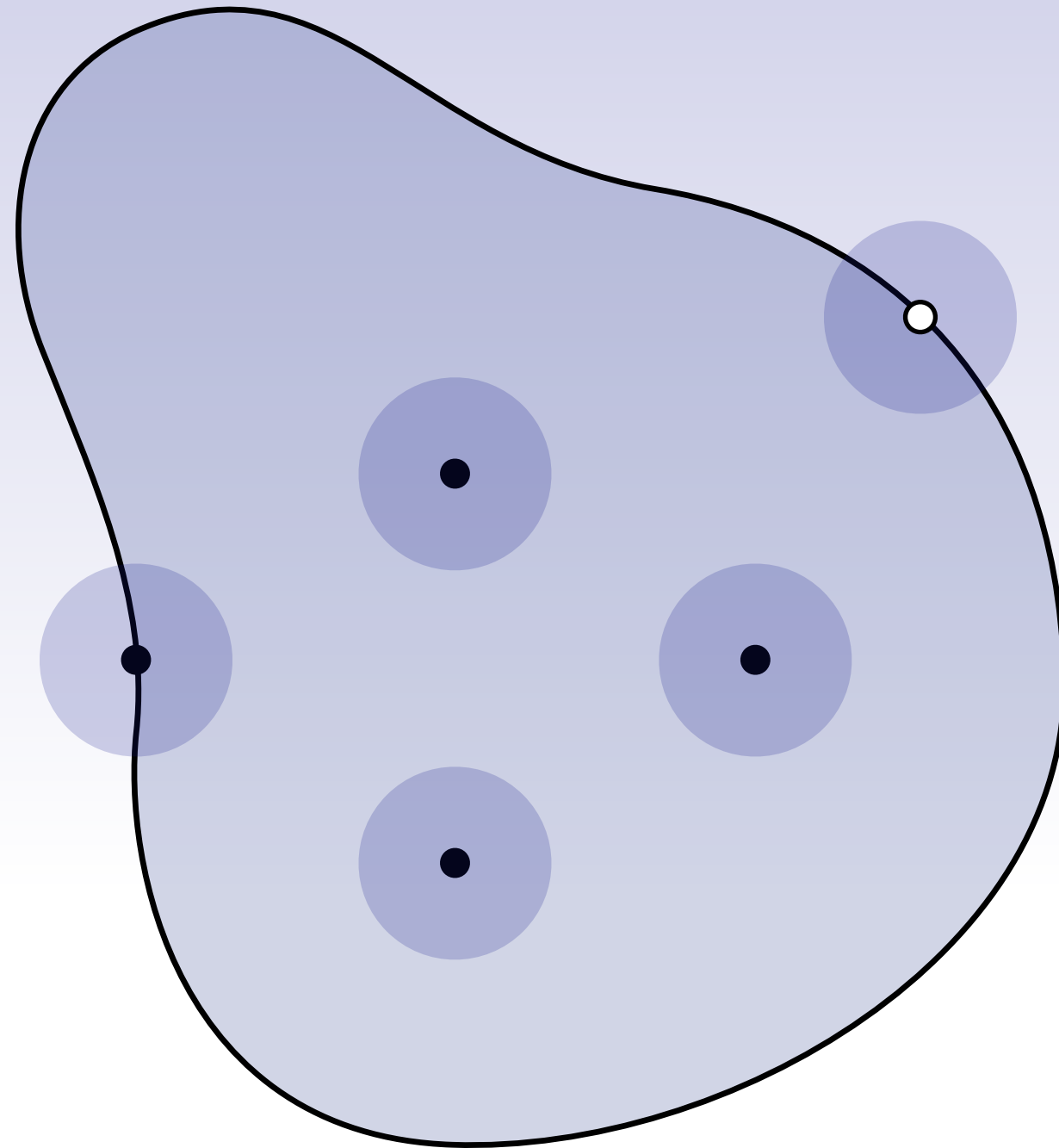
$\partial$



$\partial$



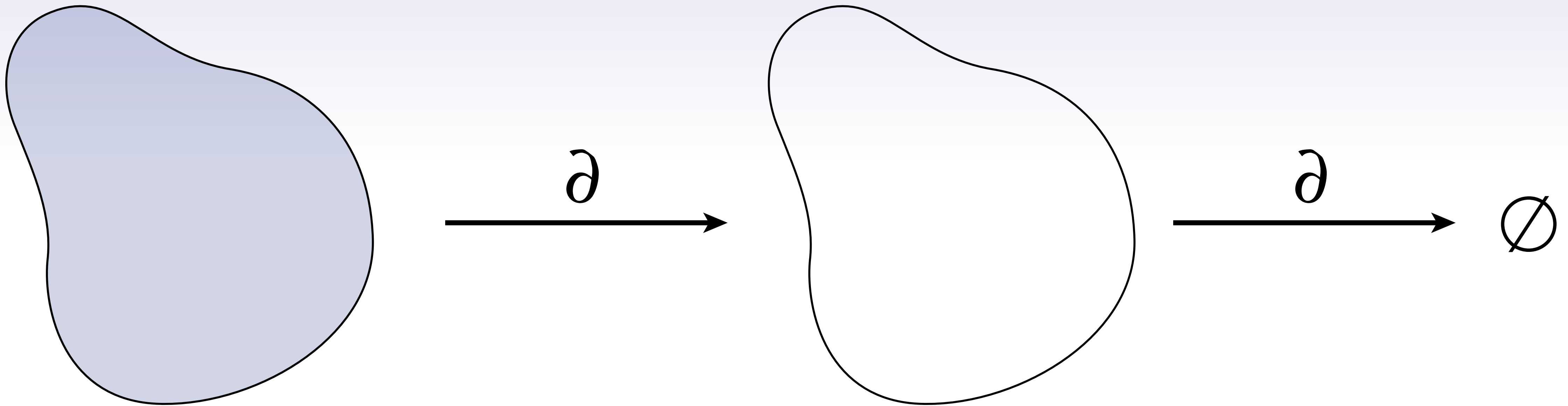
# *Boundary*



**Basic idea:** for an  $n$ -dimensional set, the boundary points are those not contained in any  $n$ -ball strictly inside the domain.

# *Boundary of a Boundary*

**Q:** Which points are in the boundary of the boundary?

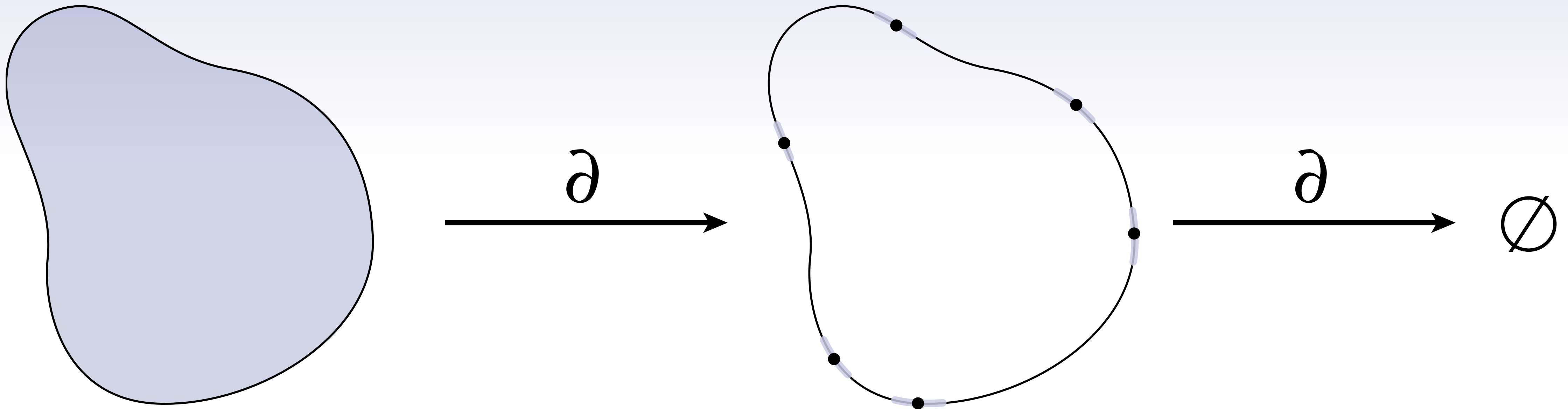


**A:** No points! Boundary of a boundary is always *empty*.



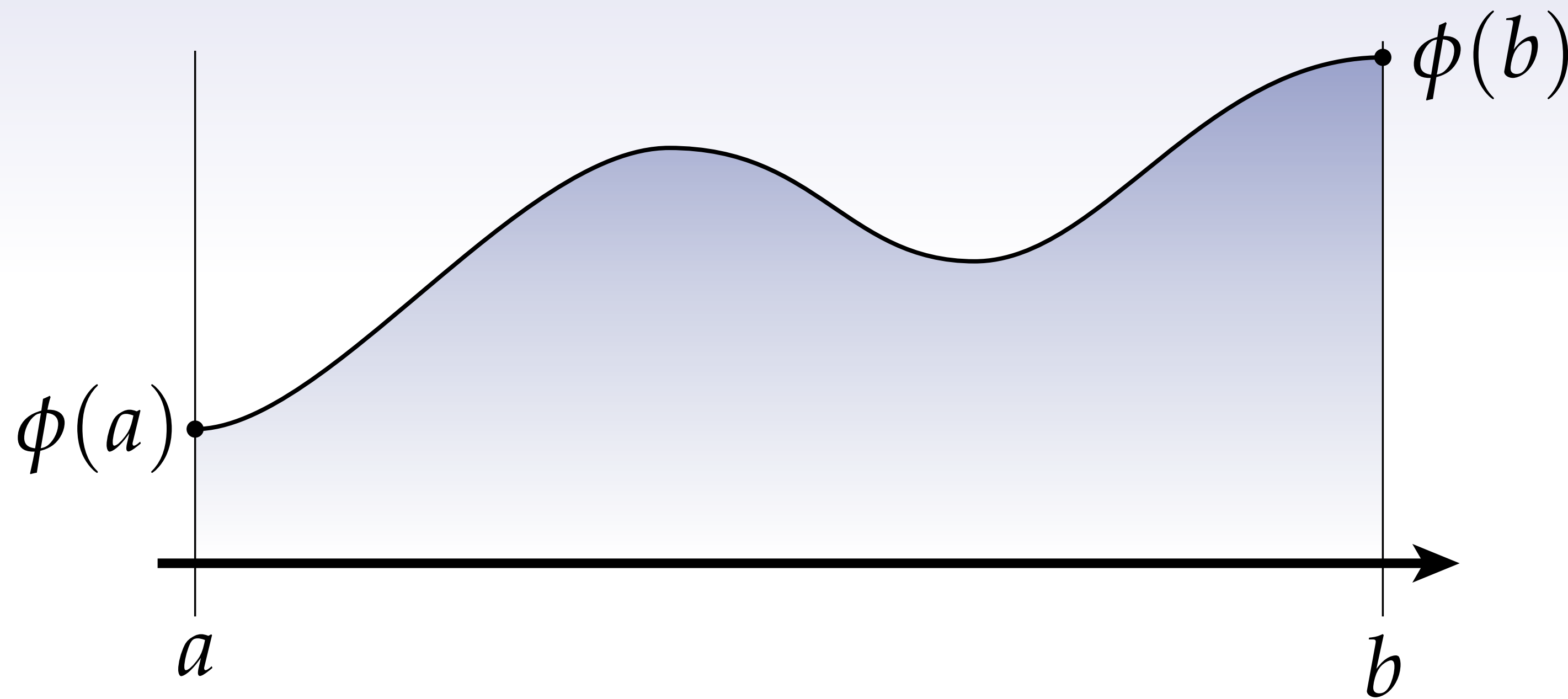
# *Boundary of a Boundary*

**Q:** Which points are in the boundary of the boundary?



**A:** No points! Boundary of a boundary is always *empty*.

# *Review: Fundamental Theorem of Calculus*



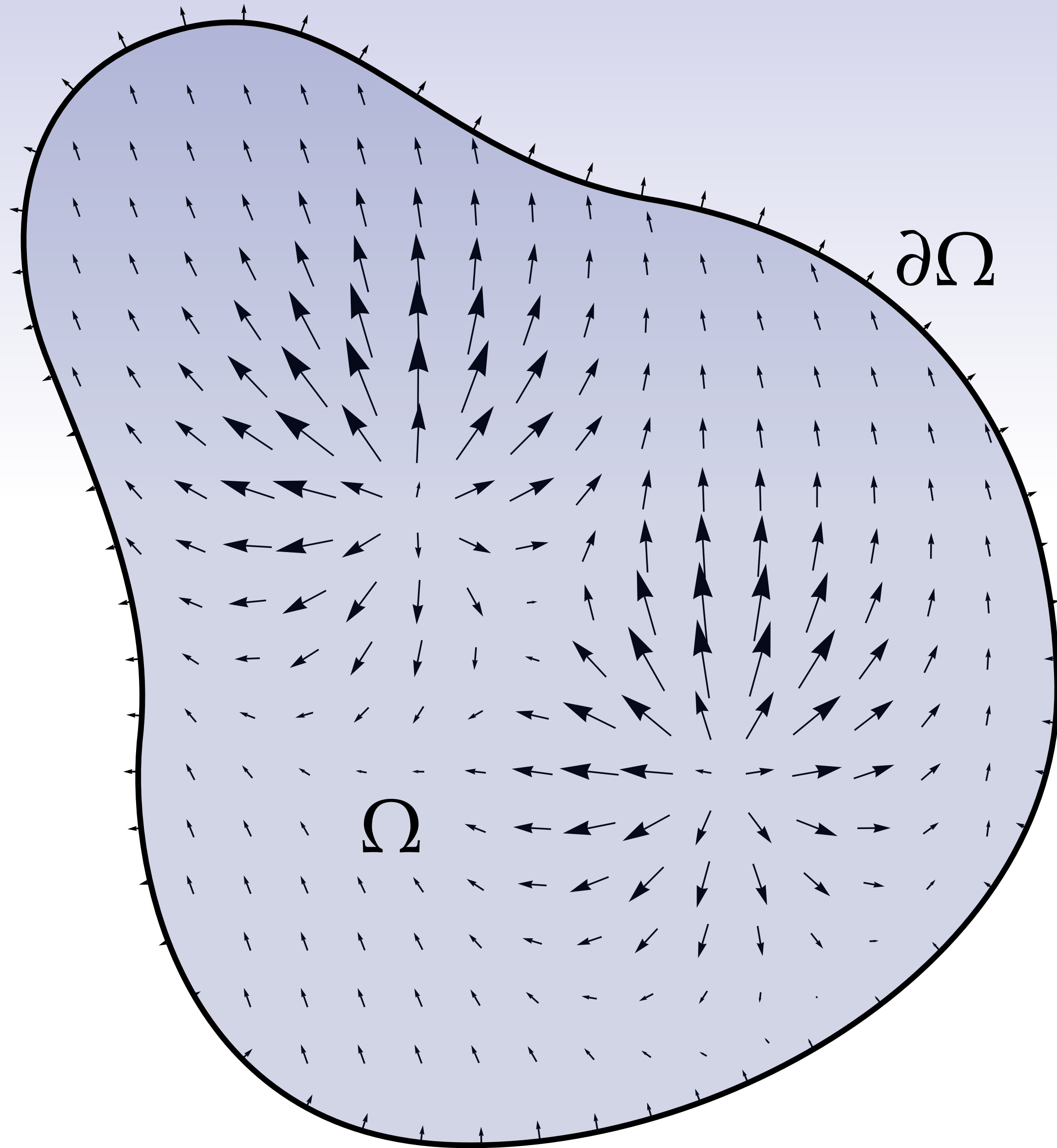
$$\int_a^b \frac{\partial \phi}{\partial x} dx = \phi(b) - \phi(a)$$

# *Stokes' Theorem*

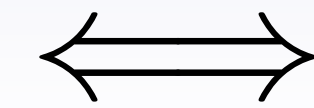
$$\int_{\Omega} d\alpha = \int_{\partial\Omega} \alpha$$

**Analogy:** fundamental theorem of calculus

# *Example: Divergence Theorem*



$$\int_{\Omega} \nabla \cdot X \, dA = \int_{\partial\Omega} n \cdot X \, d\ell$$

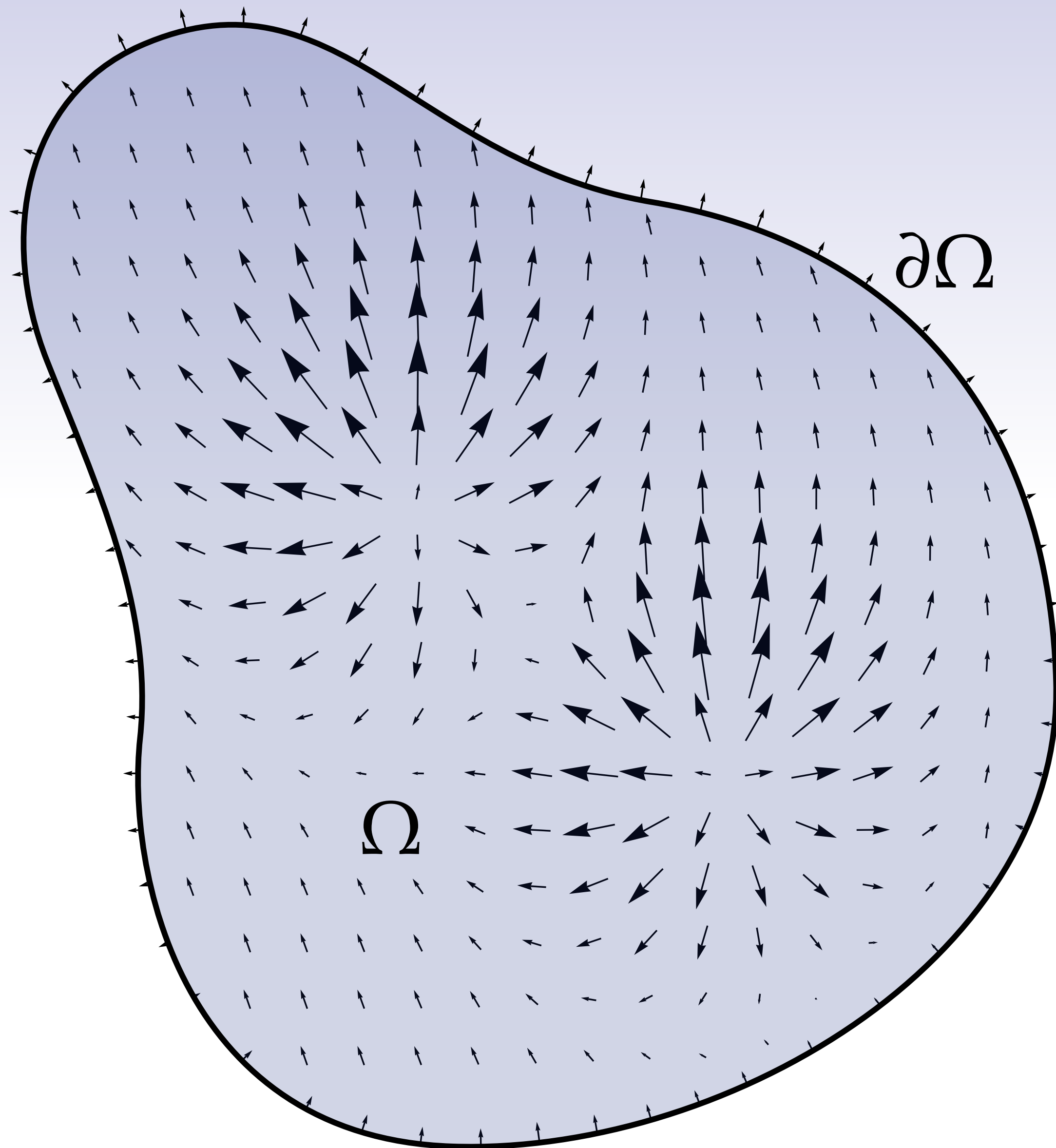


$$\int_{\Omega} d \star \alpha = \int_{\partial\Omega} \star \alpha$$

*What goes in, must come out!*



# *Stokes' Theorem*

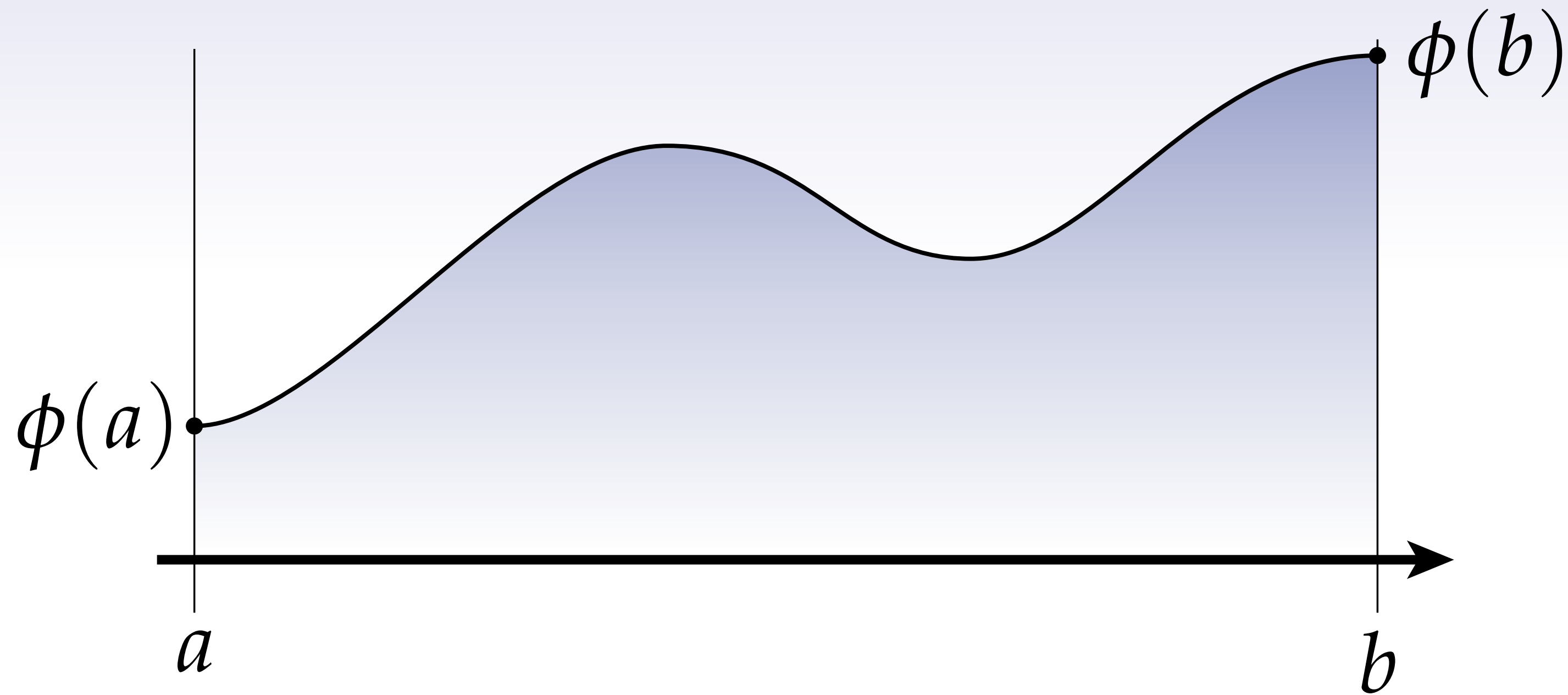


$$\int_{\Omega} d\alpha = \int_{\partial\Omega} \alpha$$

*“The change we see on the outside is  
purely a function of the change within.”*

*—Zen koan*

# *Fundamental Theorem of Calculus & Stokes'*

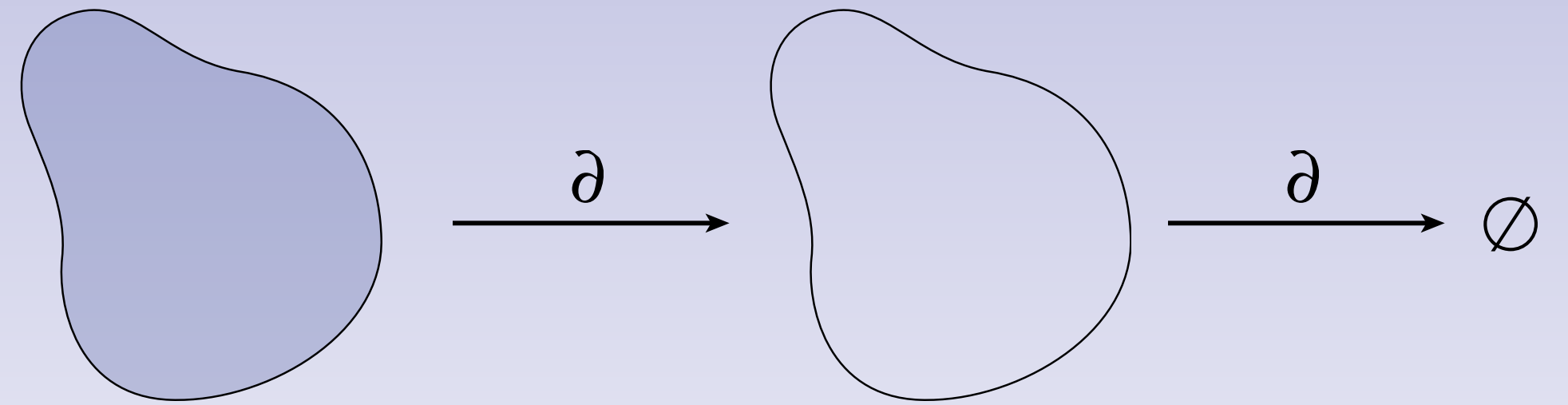


$$\int_a^b \frac{\partial \phi}{\partial x} dx = \phi(b) - \phi(a)$$

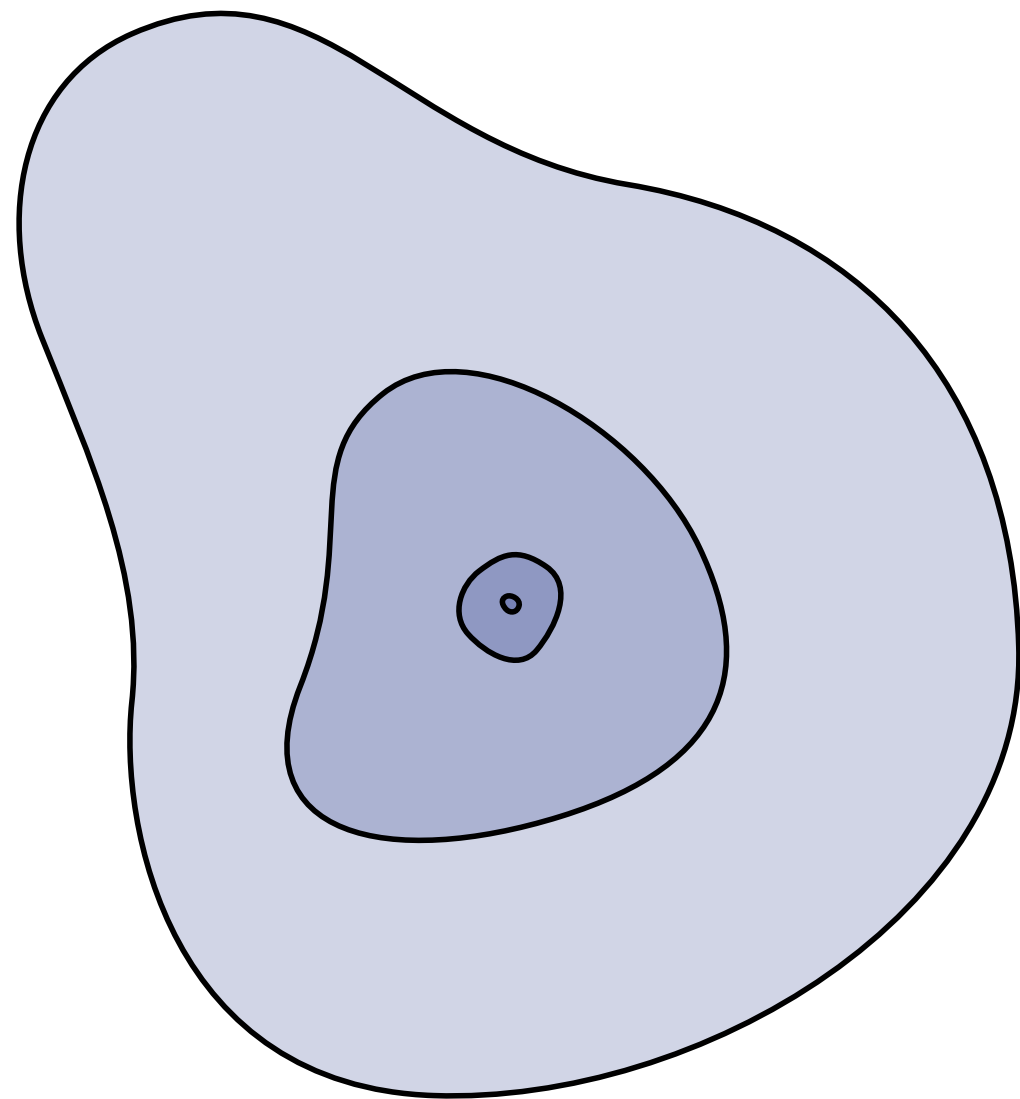
$\Leftrightarrow$

$$\int_{[a,b]} d\phi = \int_{\partial[a,b]} \phi$$

Why is  $d \circ d = 0$ ?



$$\int_{\Omega} dd\phi = \int_{\partial\Omega} d\phi = \underbrace{\int_{\partial\partial\Omega}}_{\emptyset} \phi = 0$$



...for *any*  $\Omega$  (no matter how small!)

# Why is $d \circ d = 0$ ?

Unique *linear* map  $d : \Omega^k \rightarrow \Omega^{k+1}$  such that

“behaves like gradient for functions”

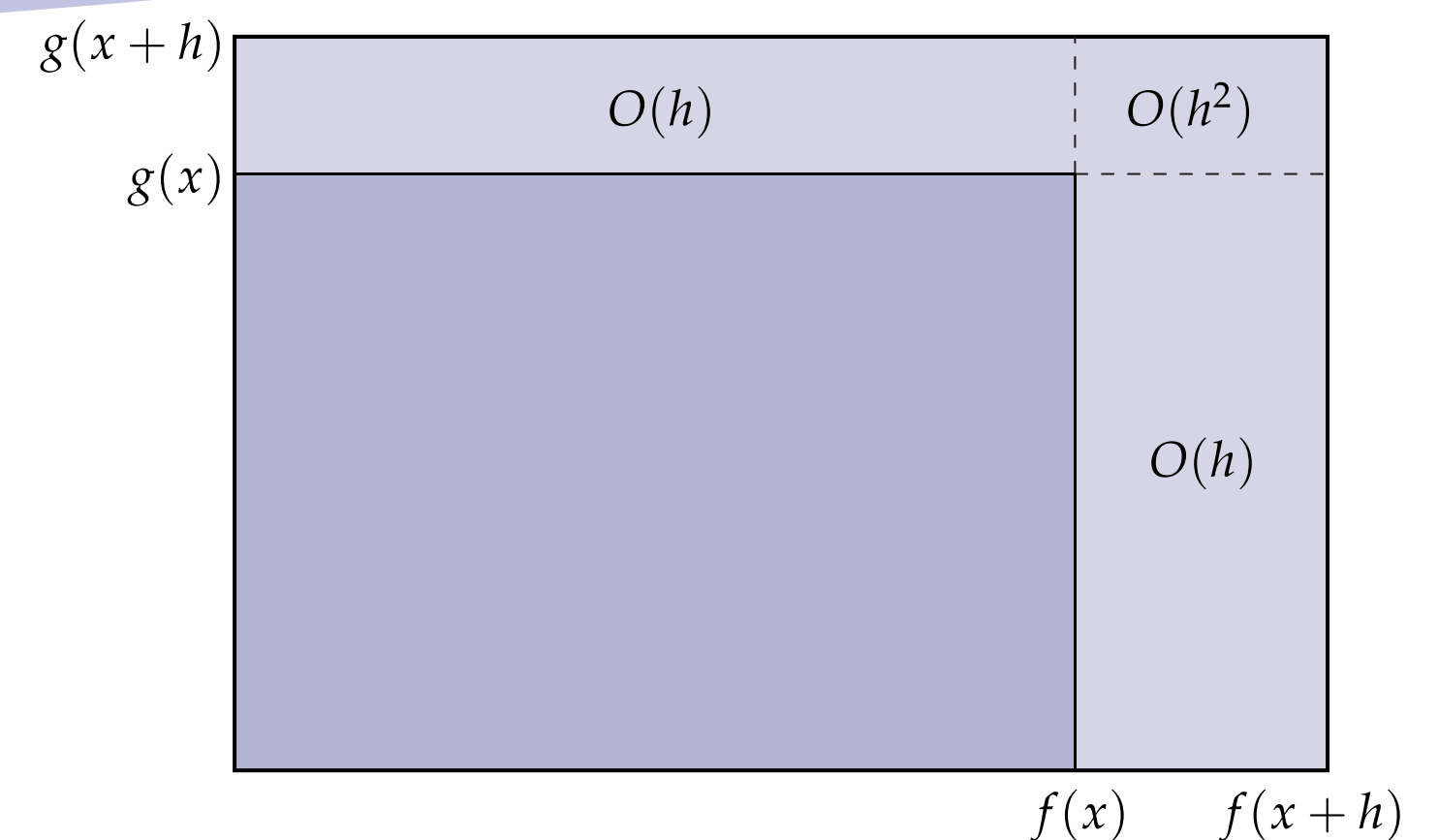
**differential**  $d\phi = \frac{\partial\phi}{\partial x^1} dx^1 + \cdots + \frac{\partial\phi}{\partial x^n} dx^n$

**product rule**  $d(\alpha \wedge \beta) = d\alpha \wedge \beta + (-1)^k \alpha \wedge d\beta$

~~exactness~~  ~~$d \circ d = 0$~~

**Stokes' theorem**  $\int_{\Omega} d\alpha = \int_{\partial\Omega} \alpha$

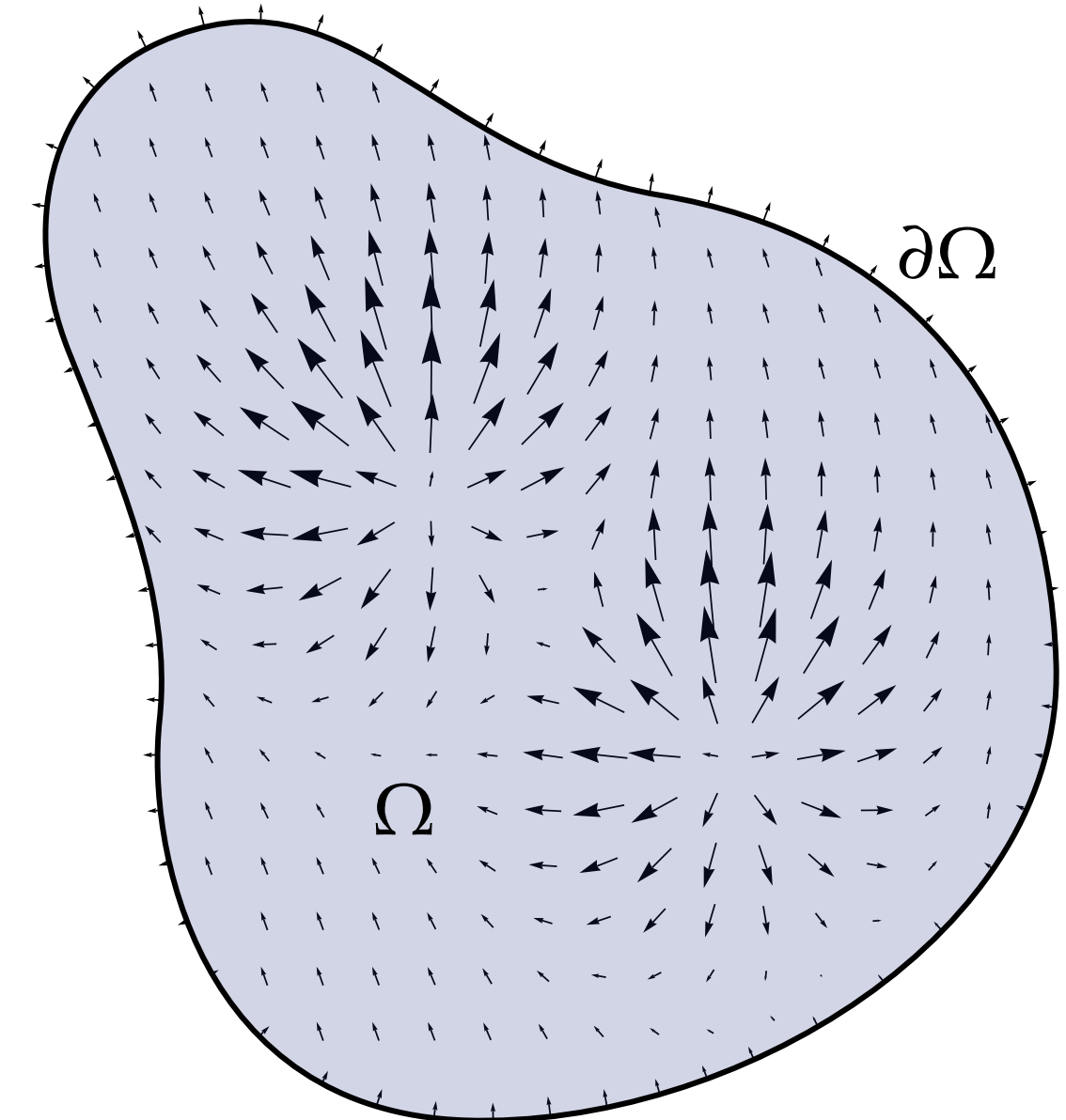
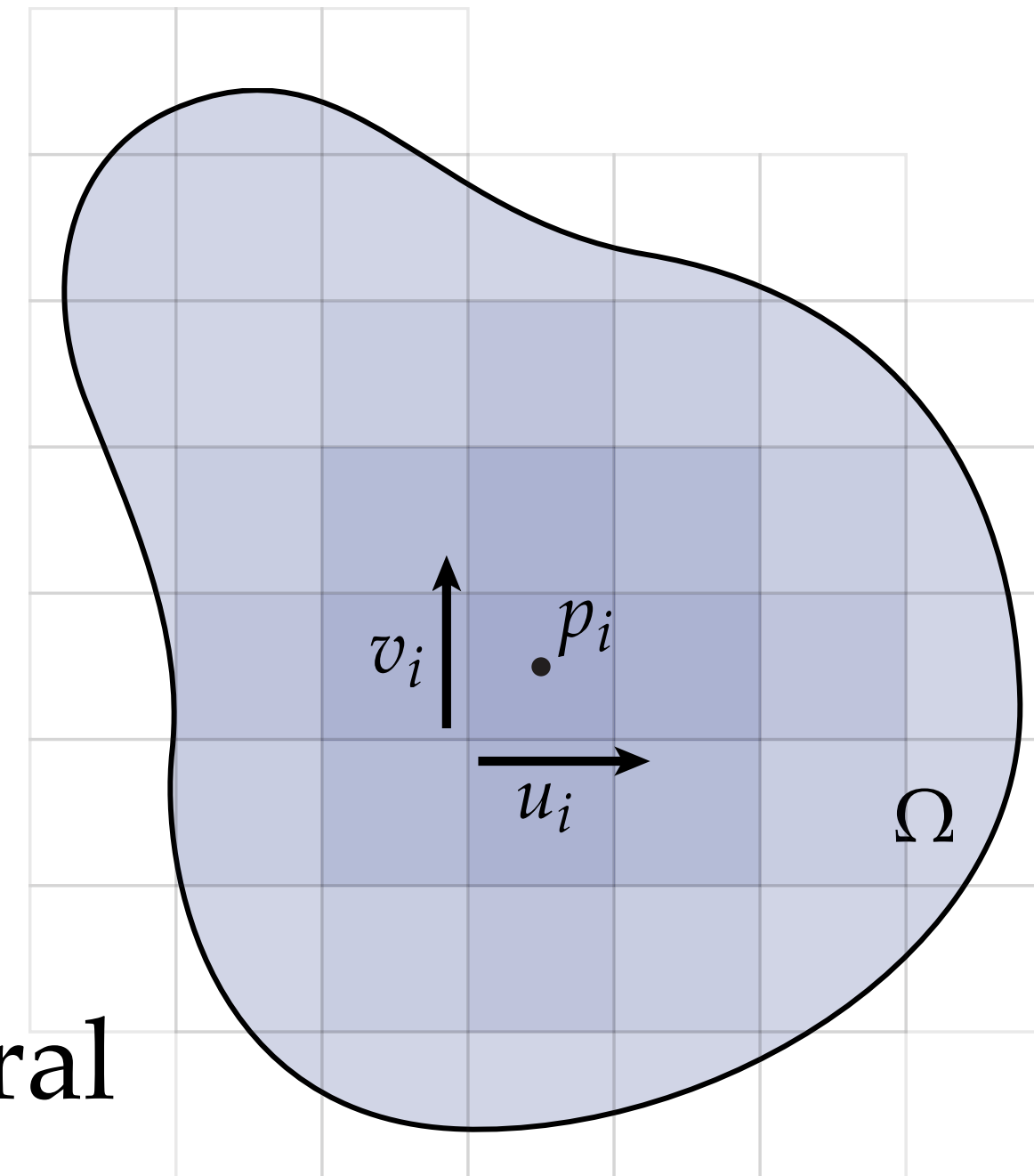
what goes in, must come out!





# Integration & Stokes' Theorem - Summary

- Integration
  - break domain into small pieces
  - measure each piece with  $k$ -form
- Stokes' theorem
  - convert region integral to boundary integral
  - super useful—lets us “skip” a derivative
  - special cases: divergence theorem, F.T.C., *many more!*
  - will use *over and over* again in DEC / geometry processing



$$\int_M d\alpha = \int_{\partial M} \alpha$$



# *Inner Product on Differential $k$ -Forms*

# Inner Product—Review

- Recall that a *vector space*  $V$  is any collection of “arrows” that can be added, scaled, ...
- **Q:** What’s an *inner product* on a vector space?
- **A:** Loosely speaking, a way to talk about lengths, angles, etc., in a vector space
- More formally, a symmetric positive-definite bilinear map:

$$\langle \cdot, \cdot \rangle : V \times V \rightarrow \mathbb{R}$$

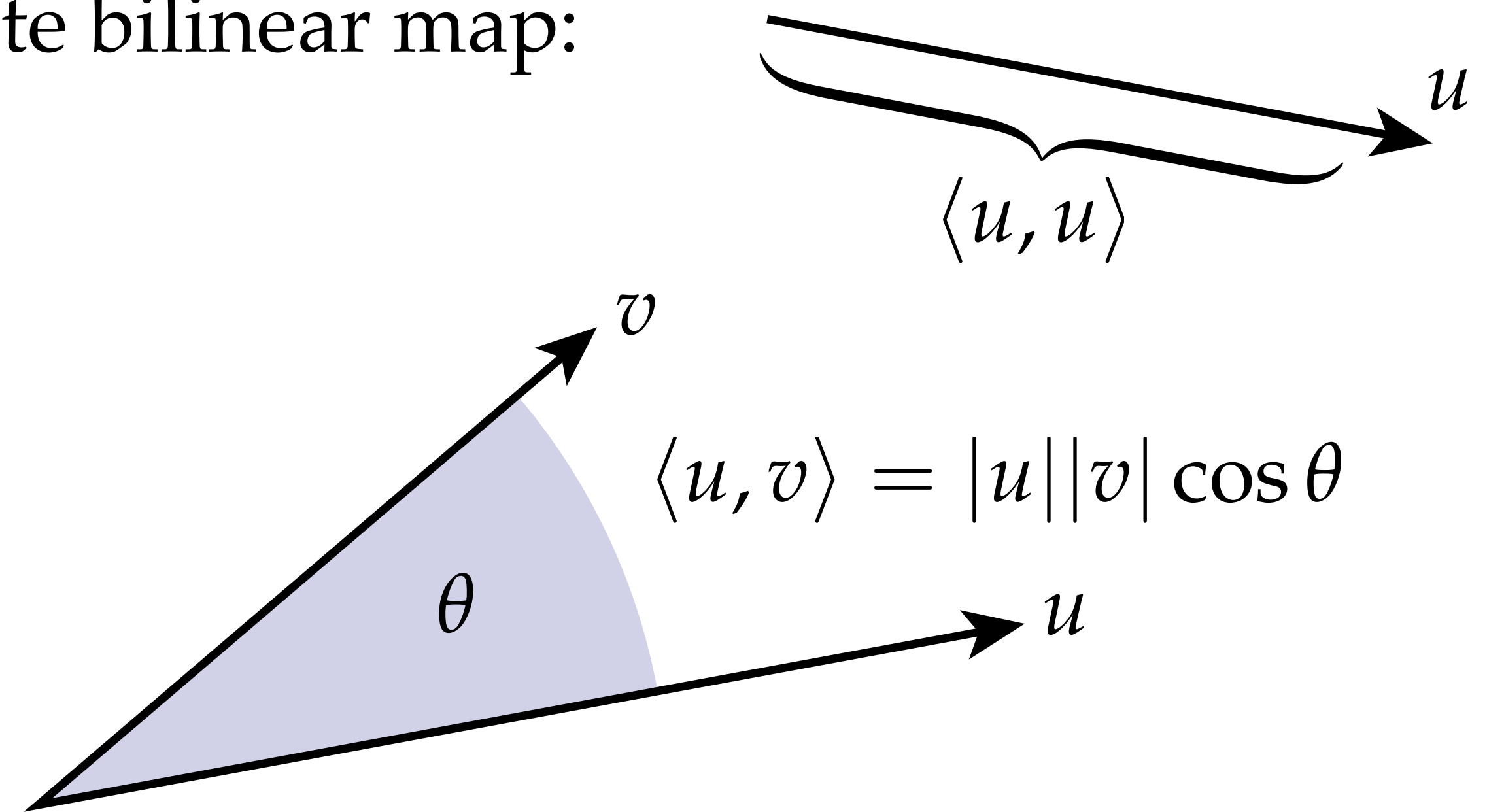
$$\langle u, v \rangle = \langle v, u \rangle$$

$$\langle u + v, w \rangle = \langle u, w \rangle + \langle v, w \rangle$$

$$\langle au, v \rangle = a \langle u, v \rangle$$

$$\langle u, u \rangle \geq 0; \quad \langle u, u \rangle = 0 \iff u = 0$$

for all vectors  $u, v, w$  in  $V$  and scalars  $a$ .



(Geometric interpretation of these rules?)

# Euclidean Inner Product—Review

- Most basic inner product: inner product of two vectors in Euclidean  $R^n$
- Just sum up the product of components:

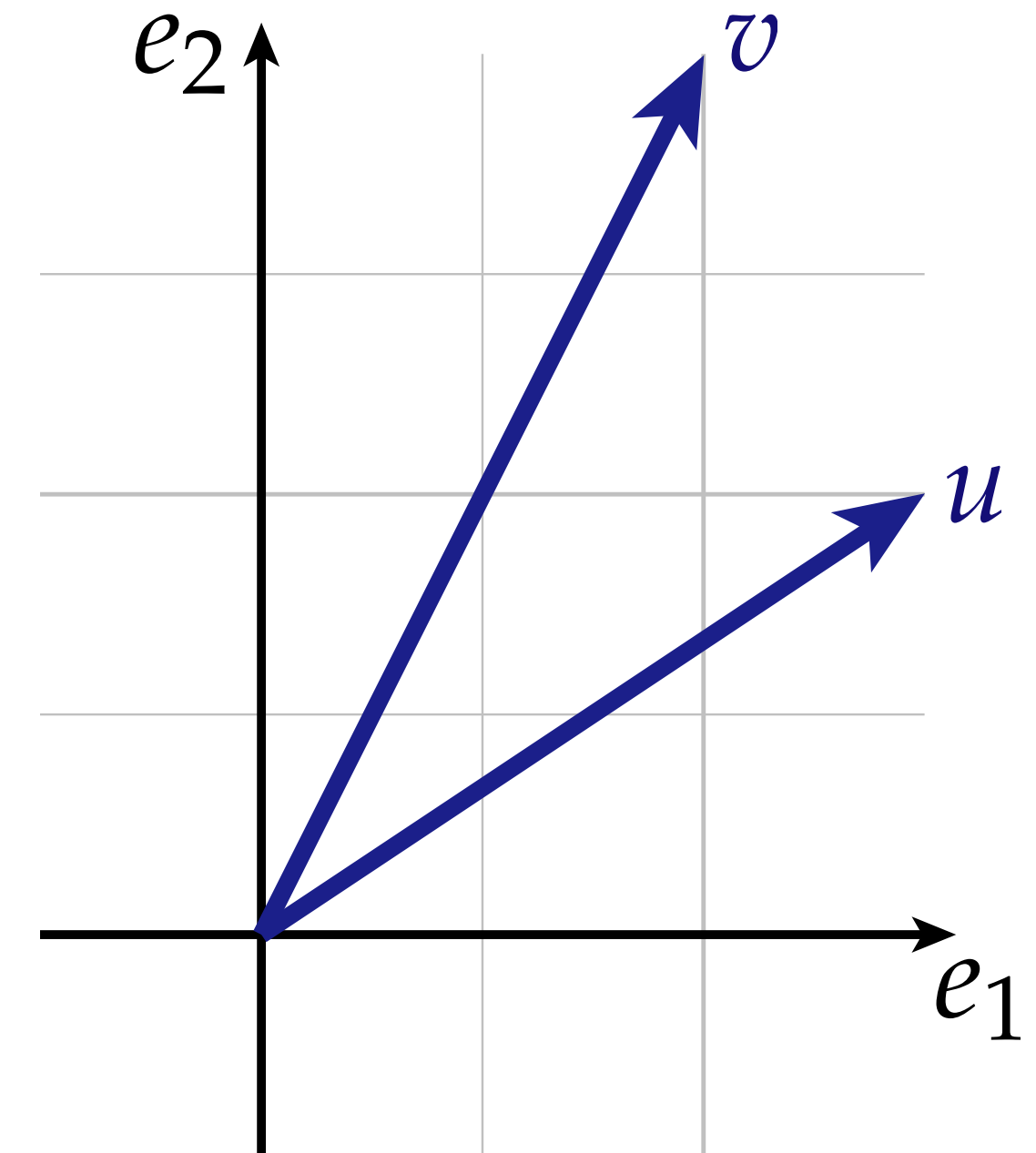
$$\begin{aligned} u &= u^1 e_1 + \cdots + u^n e_n \\ v &= v^1 e_1 + \cdots + v^n e_n \end{aligned} \quad \langle u, v \rangle := \sum_{i=1}^n u^i v^i$$

## Example.

$$u = 3e_1 + 2e_2$$

$$v = 2e_1 + 4e_2$$

$$\langle u, v \rangle = 3 \cdot 2 + 2 \cdot 4 = 14$$



(Does this operation satisfy all the requirements of an inner product?)



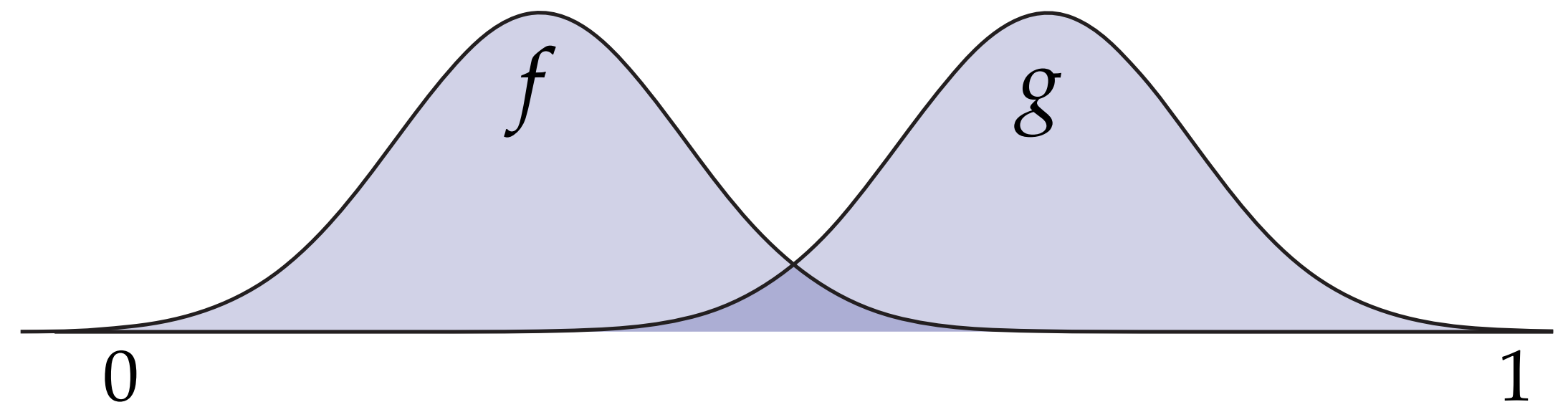
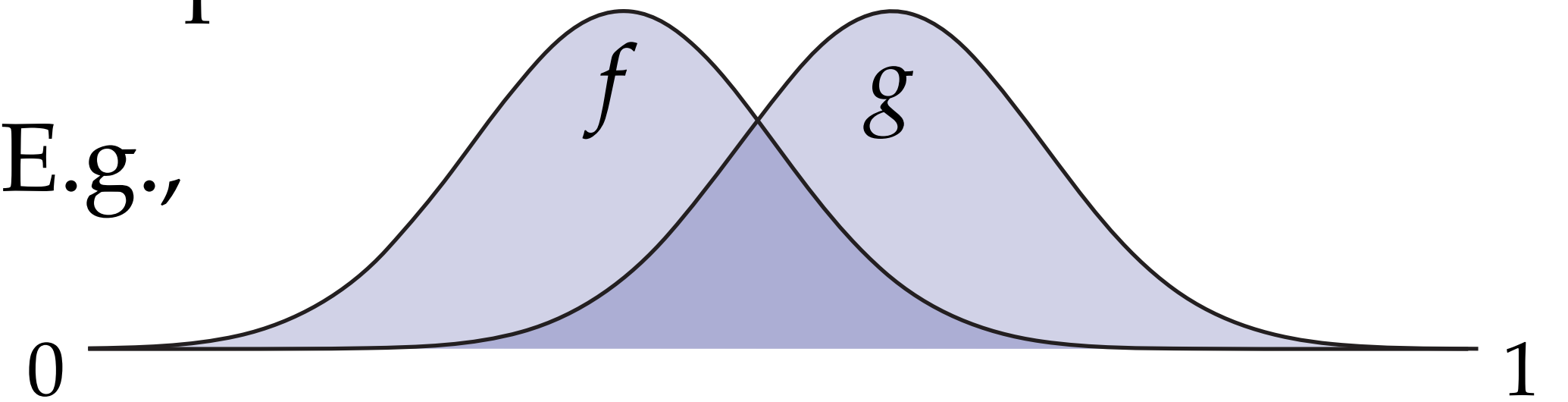
# $L^2$ Inner Product of Functions / 0-forms

- Remember that in many situations, *functions* are also vectors
- What does it mean to measure the inner product between functions?
- Want some notion of how well two functions “line up”
- One idea: mimic what we did for vectors in  $\mathbb{R}^n$ . E.g.,

$$f : [0, 1] \rightarrow \mathbb{R}$$

$$g : [0, 1] \rightarrow \mathbb{R}$$

$$\langle\langle f, g \rangle\rangle := \int_0^1 f(x)g(x)dx$$



- Called the  $L^2$  inner product. (**Note:**  $f$  and  $g$  must each be square-integrable!)
- Does this capture notion of “lining up”? Does it obey rules of inner product?

# *Inner Product on $k$ -Forms*

**Definition.** Let  $\alpha, \beta \in \Omega^k$  be any two differential  $k$ -forms. Their  $(L^2)$  inner product is defined as\*

$$\langle\langle \alpha, \beta \rangle\rangle := \int_{\Omega} \star \alpha \wedge \beta$$

**Q:** What happens when  $k=0$ ?

**A:** We just get the usual  $L^2$  inner product on functions.

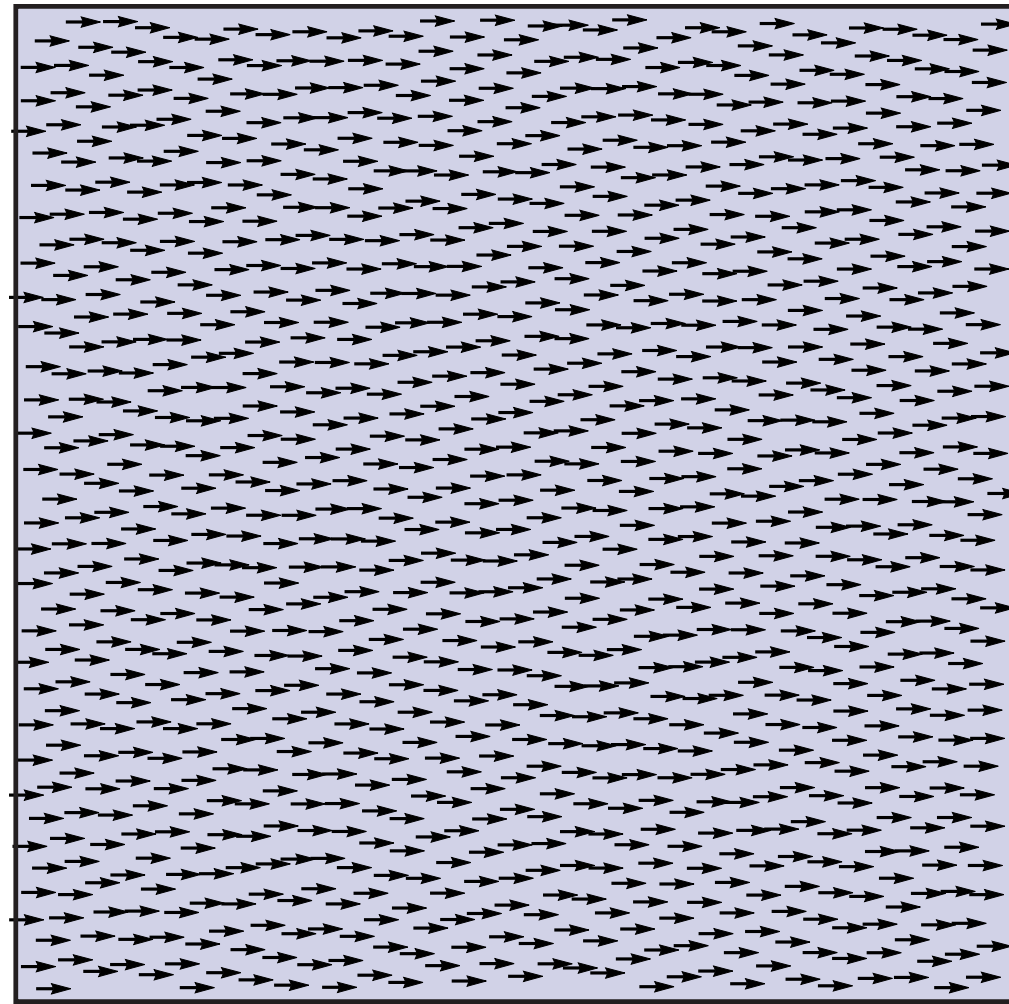
**Q:** What's the degree ( $k$ ) of the integrand? Why is that important?

**A:** Integrand is always an  $n$ -form, which is the only thing we can integrate in  $n$ -D!

\*Some authors define the integrand as  $\alpha \wedge \star \beta$ ; our convention is consistent with the convention that in 2D the 1-form Hodge star is a *counter*-clockwise rotation.

# Inner Product of 1-Forms—Example

$\alpha$

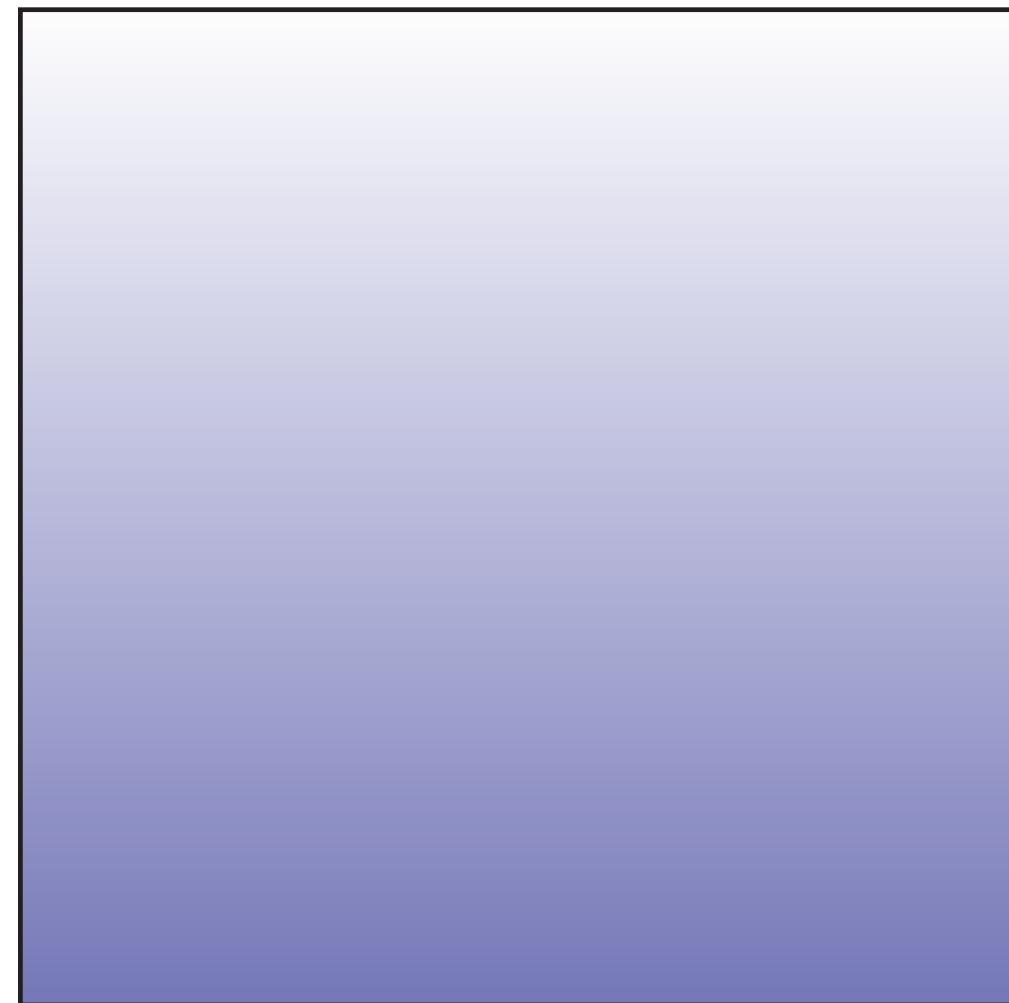


**Example.** Consider two 1-forms on the unit square  $[0, 1] \times [0, 1]$  given by

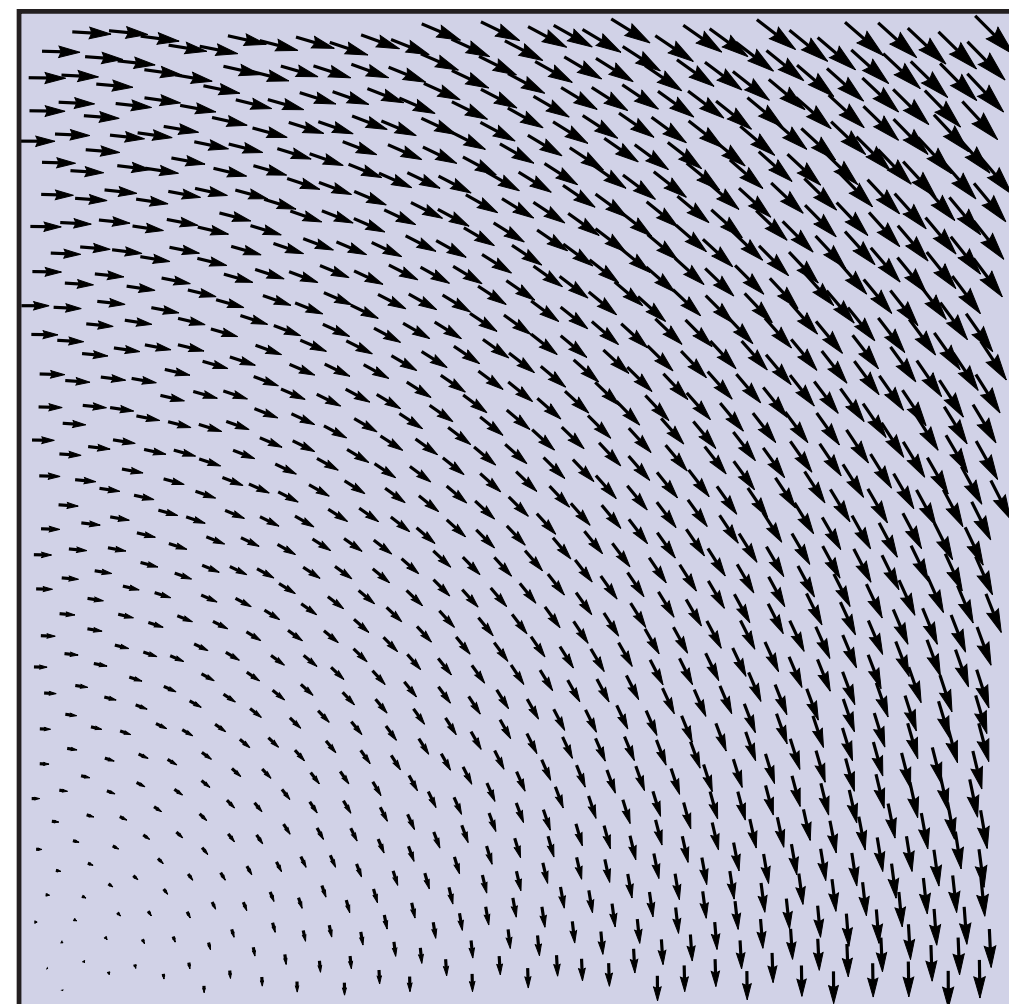
$$\begin{aligned}\alpha &:= du, \\ \beta &:= v du - u dv.\end{aligned}$$

Their inner product is

$$\begin{aligned}\langle\langle \alpha, \beta \rangle\rangle &= \int_0^1 \int_0^1 (\star \alpha) \wedge \beta = \\ &= \int_0^1 \int_0^1 dv \wedge (v du - u dv) = \\ &= - \int_0^1 \int_0^1 v du \wedge dv = \frac{1}{2}.\end{aligned}$$



$\star \alpha \wedge \beta$



$\beta$

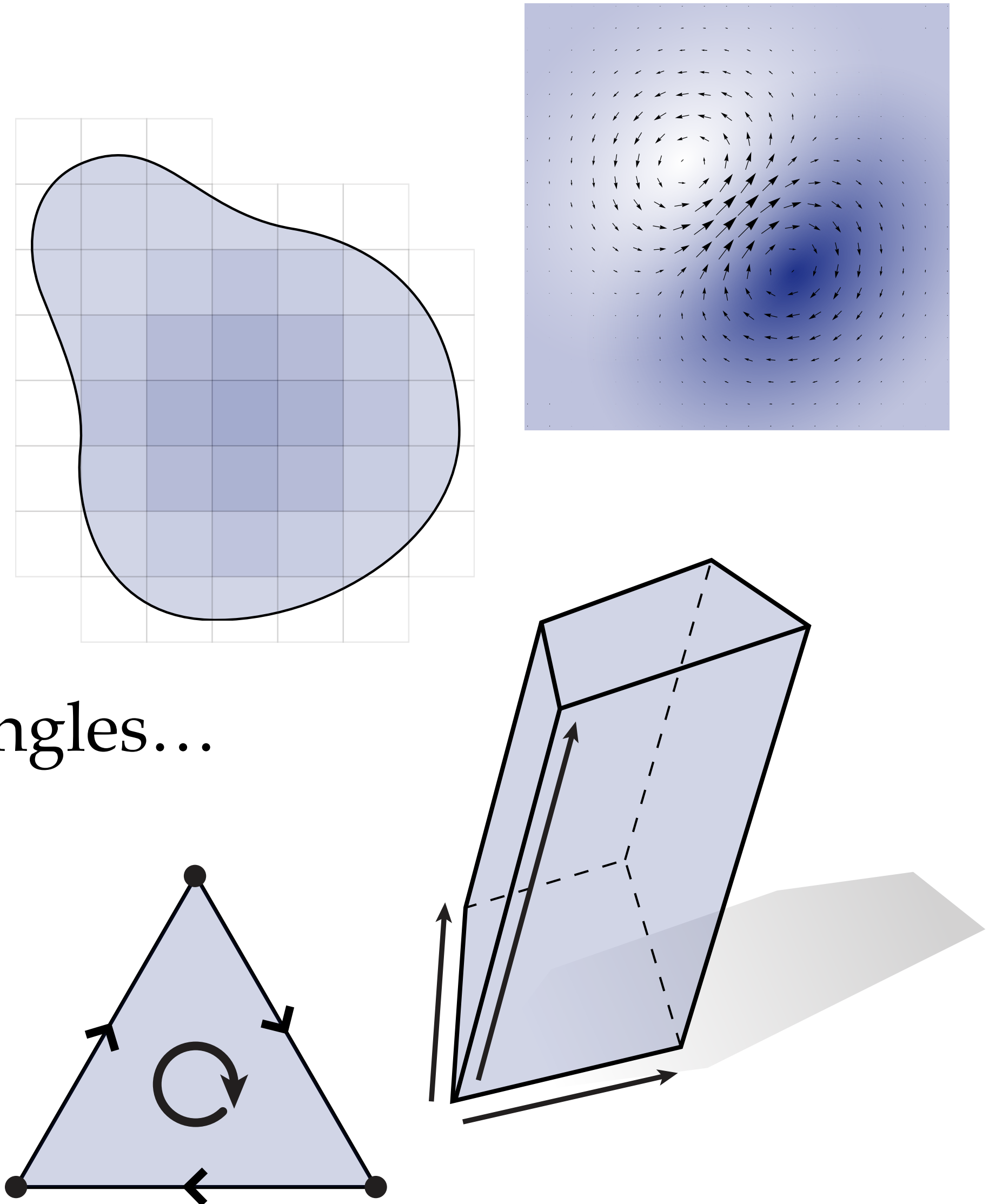


*Summary*



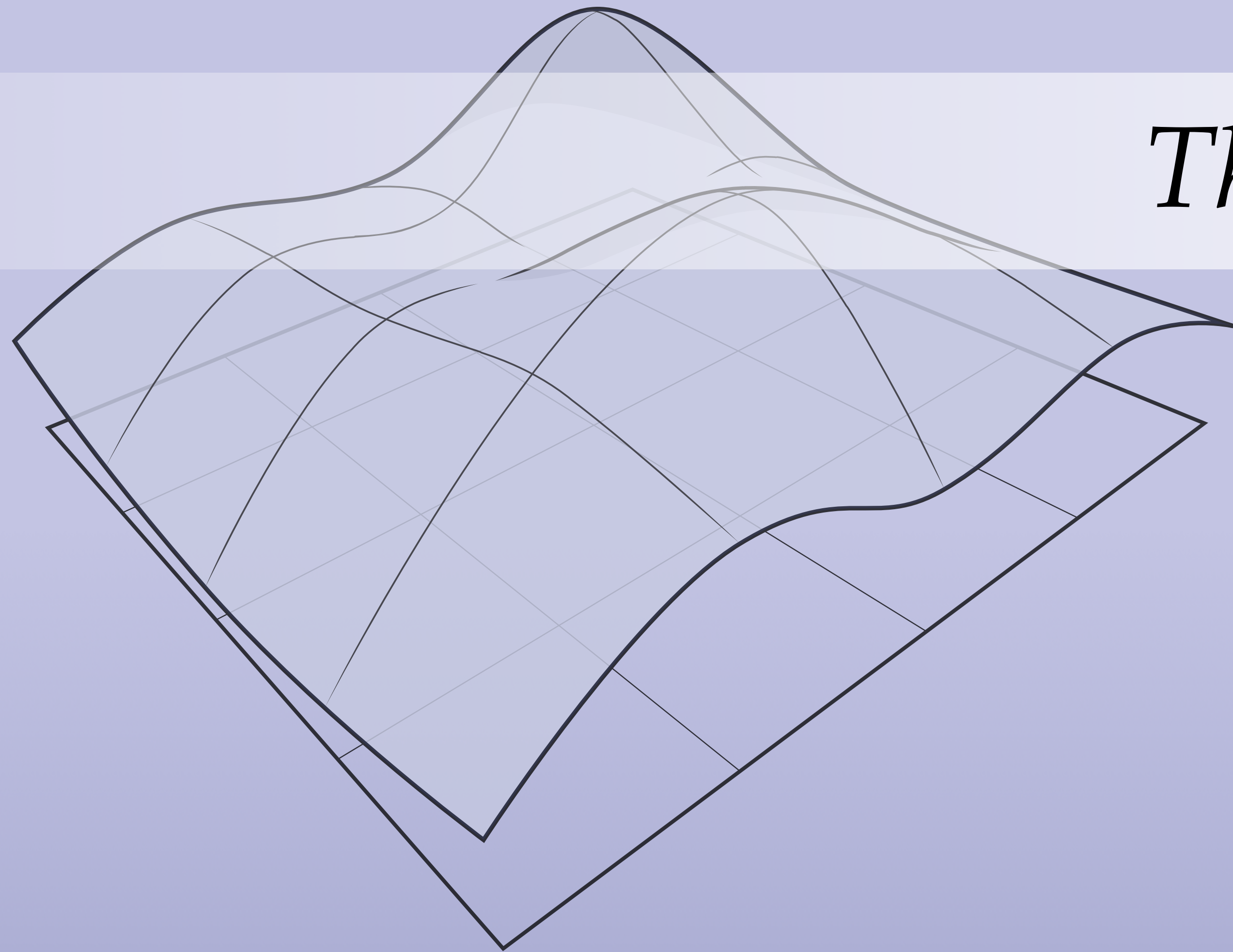
# Exterior Calculus—Summary

- **What we've seen so far:**
- *Exterior algebra*: language of volumes ( $k$ -vectors)
- $k$ -form: measures a  $k$ -dimensional volume
- *Differential forms*:  $k$ -form at each point of space
- *Exterior calculus*: differentiate / integrate forms
- *Simplicial complex*: mesh made of vertices, edges, triangles...
- **Next up:**
  - Put all this machinery together
  - *Integrate* to get discrete exterior calculus (DEC)





*Thanks!*



# DISCRETE DIFFERENTIAL GEOMETRY

## AN APPLIED INTRODUCTION