

# Differential Geometry in Mathlib

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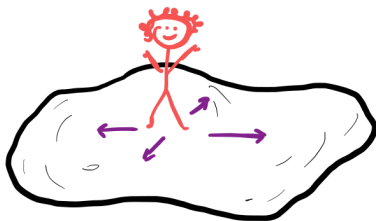
# Plan for today

- 1 An introduction to differential geometry
- 2 Manifolds for mathlib
- 3 Lean overview
- 4 Formalisation challenges

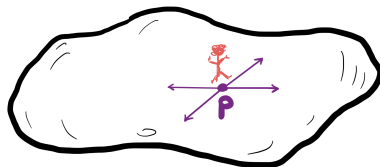
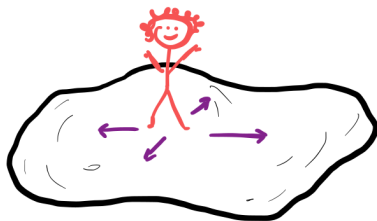
# Differential geometry...

... is the study of smooth manifolds and their Lie group, Riemannian, symplectic, foliations, vector bundle, ... structures

# What is a manifold?



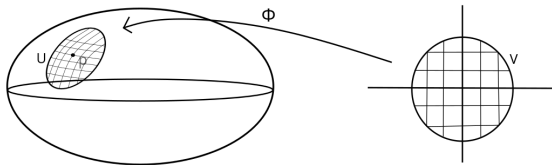
# What is a manifold?



surface of a potato is a manifold: locally looks like a disk

# Smooth manifolds

- topological **manifold**: second countable Hausdorff topological space  $M$  locally homeomorphic to open ball in  $\mathbb{R}^n$
- every  $p \in M$  has a coordinate chart:  $p \in U \subset M$  open, homeomorphism  $\phi: V \rightarrow U$  for  $V \subset \mathbb{R}^n$  open ball
- **smooth manifold**: all coordinate transformations from overlapping charts are smooth



Picture courtesy of Dominik Gutwein.

# Examples of smooth manifolds

- empty set (of any dimension)
- 0-dimensional: isolated points
- 1-dimensional:  $\mathbb{R}$ ,  $S^1$
- $n$ -dimensional: open disc  $\mathbb{D} \subset \mathbb{R}^n$
- $n = 2$ :  $\mathbb{R}^2$ ,  $S^2$ ,  $T^2$ ,  $\Sigma_g$  for  $g \geq 1$



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- $n \geq 3$ : complicated; classification for  $n \geq 4$  impossible
- $\mathbb{R}^n$ ,  $S^n$ ,  $T^n$ ,  $\mathbb{RP}^n$ ,  $\mathbb{CP}^n$ ,  
 $\{[z_0 : z_1 : z_2 : z_3 : z_4] \in \mathbb{CP}^4 \mid z_0^5 + \dots + z_4^5 = 0\}$   
 configuration spaces in physics and engineering
- **not** a manifold: letter “X”



# Manifolds with boundary or corners

- $\overline{D} \subset \mathbb{R}^n$  is a manifold with **boundary**
- interior points locally look like open ball in  $\mathbb{R}^n$ ,  
boundary points look like open ball in upper half of  $\mathbb{R}^n$
- manifolds with **corners**: local model is Euclidean quadrant  
 $[0, 1]^n \subset \mathbb{R}^n$  has corners

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⇒ abstraction to allow re-use

# Constraints for defining manifolds

- allow different smoothness
- allow boundary and corners
- allow different base field:  $\mathbb{R}$ ,  $\mathbb{C}$  or  $p$ -adic numbers  $\mathbb{Q}_p$
- infinite-dimensional manifolds (e.g.  $C^k(M, N)$ )

# Formalising manifolds with boundary

A smooth manifold includes several data:

- $M$ : the manifold (e.g.  $\overline{\mathbb{D}}$ )
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- charts on  $M$  (one preferred chart at each point)
- compatibility condition: transition maps lie in structure groupoid



# Questions so far?

If you're fine with the mathematics, let's look at the formalisation in Lean.

# A tour of differential geometry in mathlib

# Overview: differential geometry in mathlib

- smooth manifolds, smooth maps, (continuous) differentiability
- (manifold) Fréchet derivative, chain rule
- diffeomorphisms, local diffeomorphisms; smooth immersions
- products and disjoint unions of manifolds
- classification of 0-dimensional manifolds
- examples:  $\mathbb{R}^n$ , half-space, quadrants; intervals  
unit sphere; units in Lie groups

# Overview: differential geometry in mathlib (cont.)

- (topological and smooth) vector bundles
- basic constructions: trivial bundle, direct sum, product bundle, hom bundle, (co)tangent bundle
- (continuous) differentiability of sections, smooth bundle maps
- Lie bracket of vector fields; Lie groups and their Lie algebra
- smooth bundle metrics; (basic) Riemannian manifolds
- existence of integral curves and local flows
- smoothness of local flows

# What's missing?

- special maps: immersions, embeddings, submersions
- smooth submanifolds; sub-bundles
- quotients of manifolds; gluing
- implicit and inverse function theorems
- constant rank theorem; regular value theorem
- existence of a Riemannian metric
- differential topology: Sard's theorem
- classification of 1-manifolds and 2-manifolds
- smooth fibre bundles

# In the making/in progress

- smooth immersions and embeddings, submanifolds
- covariant derivatives/connections  
very close: Ehresmann connections, pullback connection; geodesic flow, exponential map
- existence and uniqueness of the Levi-Civita connection
- **Quotient manifolds**

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- **Quotient manifolds**
- unoriented bordism groups
- oriented manifolds — almost done, help welcome
- inverse function theorem — help welcome
- Moreira's version of Morse–Sard's theorem
- orbifolds, diffeological spaces — reviews welcome
- differential forms — help welcome

# High-level challenges

## ① boilerplate: typeclasses

“let  $E$  be a smooth vector bundle over a smooth manifold  $M$ ”

```

variable (F : Type*) [NormedAddCommGroup F] [NormedSpace ℝ F]
| (E : M → Type*) [TopologicalSpace (TotalSpace F E)]
| [∀ x, AddCommGroup (E x)] [∀ x, Module ℝ (E x)] [∀ x : M, TopologicalSpace (E x)]
| [FiberBundle F E] [VectorBundle ℝ F E] [ContMDiffVectorBundle n F E I]

```

## ② verbosity: “let $s : M \rightarrow E$ be a $C^n$ section at $x$ ”

```

variable {s : (x : M) → V x} {x : M}
| {hs : ContMDiffAt I (I.prod J(ℝ, F)) n (fun x ↦ TotalSpace.mk' F x (s x)) x}

```

## ③ invisible mathematics (cf. Andrej Bauer)

use subtypes, or junk value pattern:

lots of trivial proofs “this point lies in this open set”



# High-level challenges

- ④ Can we find better abstractions?  
ContinuousWithinAt, ContMDiffWithinAt are a good abstraction,  
but very low-level
- ⑤ Better abstractions: can we abstract “this is just a local argument”?  
Make a tactic for this?

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Make a tactic for this?
- ⑥ API consistency vs. combinatorial explosion
  - often 4 variants of each lemma `ContMDiff{,On,At,WithinAt}`
  - mirror for `MDifferentiable*`, `ContDiff*`, `Differentiable*` (and sometimes `Continuous*`)  $\Rightarrow$  **20 versions**
  - applied vs non-applied: `contMDiffAt_smul` vs `contMDiffAt_fun_smul`  $\Rightarrow$  up to **40 versions**
  - real-life example: one PR (50 lines) became 5 (250 lines)
  - real-life example: 1000 lines of mathlib code, just copy-pasting `ContMDiff` lemmas to `MDifferentiable`

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`fun_prop` can be supported using similar code

# Some solutions (cont.)

Use tactics to auto-generate and keep APIs in sync

idea: `to_mdifferentiable` attribute

- replace `ContMDiff*` (hypotheses and goals) by the analogous `MDifferentiable` statement
- implementation very similar to `to_additive`



## Some solutions (cont.)

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`to_fun` attribute

given a lemma, automatically generate the applied form  
(e.g. `contMDiff_smul` to `contMDiff_fun_smul`)

# Summary

- ① Finding the right definitions is hard (mathematical) work.
- ② Invisible mathematics matters, and becomes visible when formalising.
- ③ Tooling matters for making formalisation ergonomic.

Thanks for listening! Any questions?

# Bonus slides

▶ The right definition of models with corners

▶ More about infinite-dimensional manifolds

# The right definition of models with corners

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- partial equivalence from the full space
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- avoid using just Euclidean quadrants (abstraction!)
- partial equivalence from the full space
- initial requirement: range is a set of unique differentiability (to do calculus, cf. last week)  
issue: complex manifolds are not real manifolds
- added: interior of range is dense (for symmetry of the second derivative)
- final addition: require a convex range (for  $\mathbb{R}$  or  $\mathbb{C}$ )  
for Riemannian manifolds (length using curves matches existing metric)
- open question: complex manifolds with *complex* boundary  
(real boundary is already fine)

# Infinite-dimensional manifolds

Many different definitions, trade-off between generality and ease of use.

- Hilbert manifolds
- Inverse Limit Hilbert manifolds  
e.g.  $C^\infty(M, N)$  is the inverse limit of the sequence  $W^{k,2}(M, N)$
- Banach manifolds
- Fréchet manifolds
- convenient calculus, Bastiani calculus, ...  
("Diff( $M$ ) is an infinite-dimensional Lie group")

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- Hilbert manifolds: smooth partitions of unity, calculus; very convenient to work with (but restricted setting)
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- Hilbert manifolds: smooth partitions of unity, calculus; very convenient to work with (but restricted setting)
- Banach manifolds: have calculus (but no smooth partitions of unity)
- Fréchet manifolds: lose the implicit and inverse function theorem
- convenient calculus, Bastiani calculus: non-intuitive; not mainstream

Mathlib: Banach manifolds (with completeness optional)