

Poincaré Lemma

January 6, 2009

There are several proofs of the Poincaré lemma. This note is an exposition of a proof that appears in [1]. It is more than a proof. It is an algorithm for finding a form μ so that $\omega = d\mu$ when $d\omega = 0$ on a rectangular parallelepiped in \mathbf{R}^n .

We need a little information about differential forms. This discussion is brief, but should be enough to define notation. If x_1, x_2, \dots, x_n are coordinates in \mathbf{R}^n , differential forms are (ordered) objects such as $adx_2dx_3dx_5$ which satisfy such rules as

$$adx_2dx_3dx_5 = -adx_2dx_5dx_3.$$

In other words interchanging adjacent terms changes signs, so

$$adx_2dx_3dx_5 = adx_5dx_2dx_3, \quad dx_2dx_2 = 0$$

In this notation, a is a differentiable function. The crucial operator is the *exterior derivative*. First it is defined for functions:

$$df = f_{x_1}dx_1 + f_{x_2}dx_2 + \dots + f_{x_n}dx_n,$$

then individual terms:

$$d(adx_I) = dadx_I,$$

where I is a multi-index,

$$I = (i_1, i_2, \dots, i_k), \quad dx_I = dx_{i_1}dx_{i_2}\dots dx_{i_k},$$

and extended linearly. A form ω is *closed* if $d\omega = 0$ and *exact* if $\omega = d\mu$. Then since $d^2 = 0$, all closed forms are exact. The Poincaré Lemma is

Lemma 1. *On a rectangular parallelepiped, Π , all exact forms are closed.*

Proof. This note will present the proof for a somewhat complicated special case. The general proof goes by induction. It should be clear from the steps in the proof that the proof is constructive. The proof will be given for a closed 2-form, ω , in 4-space. Let

$$\omega = \alpha_1 + Pdx_1dw + Qdy_1dw + Rdz_1dw,$$

where α_1 does not involve dw . On Π we can find functions p, q, r so that $p_w = P, q_w = Q, r_w = R$ (what's the reason for this?). Now let $\beta_1 = pdx_1 + qdy_1 + rdz_1$, and let $\omega_1 = \omega + d\beta_1$. Then $\omega + d\beta_1$ does not have any terms involving dw and $d\omega_1 = d\omega + d^2\beta_1 = 0$. Let $\omega_1 = Adx_1dy_1 + Bdx_1dz_1 + Cdy_1dz_1$. Since $d\omega_1 = 0$ it follows that $B_w = 0, C_w = 0$. Now since we are on a convex domain, B and C do not depend on w (homework exercise 2.4, # 2). Let $B = b_z, C = c_z$ and $\beta_2 = bdx_1 + cdy_1$. Then $\omega_2 = \omega_1 + d\beta_2 = Fdx_1dy_1$ has no terms involving dw or dz . Also $d\omega_2 = 0$. This last equation implies that $F_z = 0, F_w = 0$. Let $f_y = F$, where f, F depend only on x, y . Let $\beta_3 = fdx_1$ and notice that $\omega_2 + d\beta_3 = 0$. Writing this out we see

$$\omega + d\beta_1 + d\beta_2 + d\beta_3 = 0.$$

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Hence

$$\omega = d(-\beta_1 - \beta_2 - \beta_3).$$

□

References

1. Rudin, Walter, *Principles of Mathematical Analysis*, McGraw-Hill, 1976.