

X -vector field on M

φ_t - 1-parameter group of transformations associated with it.

It is a) local ~~at~~ in U around p

b) local in time t around 0.

Explicitly:

$$\boxed{X(f) \circ \varphi_t = \frac{d}{dt} f \circ \varphi_t}$$

Taking $f = x^\mu: U \rightarrow \mathbb{R}^1$ μ -th component:

$$X^\mu(x^\rho(\varphi_t(p))) = \frac{d}{dt} x^\mu(\varphi_t(p))$$

$x^\rho(\varphi_t(p)) = x_t^\rho$ - coordinates of the map φ_t

$$U \xrightarrow{\varphi_t} U \xrightarrow{x} \mathbb{R}^n$$

$$x \circ \varphi_t = x_t$$

$$\boxed{\frac{d}{dt} x_t^\mu = X^\mu(x_t^\rho)}$$

Examples

1) $Z = x \frac{\partial}{\partial y} - y \frac{\partial}{\partial x}$ in \mathbb{R}^3 .

What is its 1-par. group of transformations?

$$\begin{cases} \frac{d}{dt} x_t = -y_t \\ \frac{d}{dt} y_t = x_t \end{cases} \quad | i$$

$$\frac{d}{dt} z_t = 0 \Rightarrow z_t = z_0$$

$$\frac{d}{dt} (x_t + iy_t) = i (x_t + iy_t) \Rightarrow x_t + iy_t = e^{it} (x_0 + iy_0)$$

$$x_t + iy_t = \cos t x_0 - \sin t y_0 + i(\sin t x_0 + \cos t y_0)$$

$$\begin{cases} x_t = \cos t x_0 - \sin t y_0 \\ y_t = \sin t x_0 + \cos t y_0 \\ z_t = z_0 \end{cases}$$

$$\varphi_t(p) = (\cos t x_0 - \sin t y_0, \sin t x_0 + \cos t y_0, z_0)$$

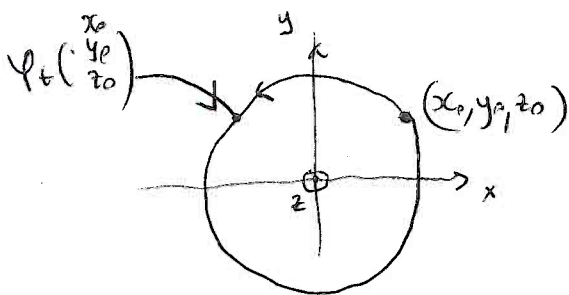
$$\varphi_0(p) = (x_0, y_0, z_0) = p$$

$$\varphi_t \begin{pmatrix} x_0 \\ y_0 \\ z_0 \end{pmatrix} = \begin{pmatrix} \cos t & -\sin t & 0 \\ \sin t & \cos t & 0 \\ 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} x_0 \\ y_0 \\ z_0 \end{pmatrix}$$

$$\Rightarrow \varphi_t = \begin{pmatrix} \cos t & -\sin t & 0 \\ \sin t & \cos t & 0 \\ 0 & 0 & 1 \end{pmatrix} : \mathbb{R}^3 \xrightarrow{\text{diff}} \mathbb{R}^3$$

$\gamma(t) = \varphi_t(p)$ - curve!

integral curve of a vector field X passing through p .



$$2) \quad X = \partial_x - \frac{1}{x^2} \partial_y \quad \text{on} \quad \mathbb{R}_+ \setminus \{0\} \times \mathbb{R}$$

$$\frac{d}{dt} x_t = 1 \quad \Rightarrow \quad x_t = t + x_0$$

$$\frac{d}{dt} y_t = -\frac{1}{x_t^2} \quad \frac{d}{dt} y_t = -\frac{1}{(t+x_0)^2}$$

$$y_t = \frac{1}{t+x_0} + c \quad y_0 = \frac{1}{x_0} + c$$

$$\varphi_t(x_0, y_0) = (t+x_0, \frac{1}{t+x_0} + y_0 - \frac{1}{x_0})$$

we now see that $\varphi_t: \mathbb{R}^2 \rightarrow \mathbb{R}^2$ is not linear.

also: it is only defined for t small enough; otherwise

$$\frac{1}{t+x_0} \text{ blows up.}$$

Observe that everywhere where φ_t is defined we have:

$$\varphi_{t+t'} = \varphi_t \circ \varphi_{t'} \quad \text{as it should be!}$$

9) Local 1-parameter groups of transformations of M

$$\forall p \in M \quad \exists \mathcal{U}_p, \varepsilon > 0:$$

$$\begin{array}{ccc} \mathbb{R} \times \mathcal{U}_p & \xrightarrow{\varphi_t} & \mathcal{U}_p \\ \uparrow & \text{diff} & \\ (t, p) & \longmapsto & \varphi_t(p) \end{array}$$

$$\varphi_{t+t'} = \varphi_t \circ \varphi_{t'} \quad \forall t, t' \text{ s.t. } |t|, |t'|, |t+t'| < \varepsilon.$$

10) Integral curve of X passing through p

φ_t - local 1-par. group of transf associated with X

$$t \rightarrow \gamma(t) = \varphi_t(p) \text{ - curve passing through } p$$

↑
Integral curve of X passing through p

It is a solution of the equation

$$\frac{d\gamma}{dt} = X_{\gamma(t)} \quad \text{s.t. } \gamma(0) = p.$$

Fact

Given X - a smooth vector field on M there exists $\varepsilon > 0$ and a unique curve $\gamma(t) = \varphi_t(p)$ s.t. $\frac{d\gamma}{dt} = X_{\gamma(t)}$, $\gamma(0) = p$.

Sometimes φ_t is called a **FLOW** of X .

Example

1) Check that commutator of 2 vector fields is a vector field

$$[X, Y](\alpha f_1 + \beta f_2) \stackrel{\text{obviously}}{=} \alpha [X, Y](f_1) + \beta [X, Y](f_2) \quad \forall \alpha, \beta \in \mathbb{R}$$

$$\begin{aligned} [X, Y](f \cdot g) &= X(Y(f \cdot g)) - Y(X(f \cdot g)) = \\ &= X(Y(f) \cdot g + f \cdot Y(g)) - Y(X(f) \cdot g + f \cdot X(g)) = \\ &= X(Y(f))g + \cancel{Y(f) \cdot X(g)} + \cancel{X(f) \cdot Y(g)} + f \cdot X(Y(g)) + \\ &\quad - Y(X(f))g - \cancel{X(f) \cdot Y(g)} - \cancel{Y(f) \cdot X(g)} - f \cdot Y(X(g)) \\ &= [X, Y](f) \cdot g + f \cdot [X, Y](g) \quad \text{ok.} \end{aligned}$$

2) In local coordinates:

$$X = X^\mu \partial_\mu, \quad Y = Y^\nu \partial_\nu$$

$$\begin{aligned} [X, Y](f) &= [X^\mu \partial_\mu, Y^\nu \partial_\nu](f) = \\ &= X^\mu \partial_\mu (Y^\nu f_\nu) - Y^\nu \partial_\nu (X^\mu f_\mu) = \\ &= X^\mu Y^\nu_{,\mu} f_\nu + \cancel{X^\mu Y^\nu f_{,\mu}} - Y^\nu X^\mu_{,\nu} f_\mu - \cancel{Y^\nu X^\mu f_{,\nu}} = \\ &= X^\mu Y^\nu_{,\mu} \frac{\partial f}{\partial x^\nu} - Y^\nu X^\mu_{,\nu} \frac{\partial f}{\partial x^\mu} = \\ &= (X^\mu Y^\nu_{,\mu} - Y^\nu X^\mu_{,\nu}) \partial_\nu(f) \end{aligned}$$

$$\Rightarrow [X, Y] = \boxed{(X^\mu Y^\nu_{,\mu} - Y^\nu X^\mu_{,\nu}) \partial_\nu}$$

↑
 components
 coordinates of $[X, Y]$ if
 components
 coordinates of X and Y are
 respectively X^μ, Y^ν .

11) Properties of the Commutator:

1° $[\cdot, \cdot]$ - bilinearity

2° $[X, Y] = -[Y, X]$ - antisymmetry

3° $[X, [Y, Z]] + [Z, [X, Y]] + [Y, [Z, X]] = 0$ Jacobi identity

$(\mathfrak{X}(M), [\cdot, \cdot])$ Lie algebra of smooth vector fields on M .

\downarrow
 $[\cdot, \cdot]: \mathfrak{X}(M) \times \mathfrak{X}(M) \rightarrow \mathfrak{X}(M)$
is considered as a multiplication

Lie algebra over \mathbb{R} - INFINITE dimensional.

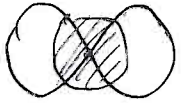
np. $\partial_x, x\partial_x, x^2\partial_x, \dots$ are linearly indep. over \mathbb{R} .

4° $[fX, gY] = f \cdot g[X, Y] + f \cdot X(g)Y - gY(f)X$

Usefulness of commutator: Fröbenius theorem.

Recall: N is a submanifold of M ^{of dim n} iff

- $\forall p \in N \exists (U, \alpha) \in \mathcal{A}_n$ s.t.
- 1) $p \in U$
- 2) $\alpha(N \cap U) \subset \mathbb{R}^m \times \underbrace{\{0, \dots, 0\}}_{n-m}$
- 3) $\text{pr}_{\mathbb{R}^m} \alpha(N \cap U)$ is open in $\mathbb{R}^m \times \{0, \dots, 0\}$

e.g.  is NOT a submanifold of \mathbb{R}^2

$\times \notin \mathbb{R}^1 \times \{0\}$

12) Distribution S of dimension m on M

$$M \ni p \xrightarrow{S} S_p \subset T_p(M)$$

↑
vector subspace of dim m .

if

$\forall p \in M \exists U$ open of $p \exists \{X_i\}_{i=1, \dots, m}$ smooth v. fields on U s.t.

$\forall q \in U (X_i|_q)_{i=1, \dots, m}$ is a basis for S_q

then S is a smooth distribution of dim m on M

13) Def X belongs to S iff $\forall p X_p \in S_p$

14) Def S is involutive $\Leftrightarrow (X, Y \in S \Rightarrow [X, Y] \in S)$

15) Integral manifold N_S of distribution S .

$$N_S \subset M \quad \text{s.t.} \quad \forall p \in N_S \quad T_p(N_S) = S_p$$

↑
submanifold

Do they exist?

Ex 1) X -vector field. Defines a distribution $S = \{f \cdot X, \text{ s.t. } f \in \mathcal{F}(M)\}$

i.e. $S_p = \mathbb{R} \cdot X_p$. Distribution of dim 1.

Integral manifolds? \Rightarrow integral curves of X .

$$\frac{dx}{dt} = X_x.$$

Ex 2)

$$M = \mathbb{R}^3$$

$$Y = z \frac{\partial}{\partial x} - x \frac{\partial}{\partial z}$$

$$X = y \frac{\partial}{\partial z} - z \frac{\partial}{\partial y}$$

$$S = \text{Span}_{\mathcal{F}(M)} \{Y, X\}.$$

Note that

 $\mathbb{R}^3 \supset \mathcal{S}_r^2 = \{(x, y, z) : x^2 + y^2 + z^2 = r^2\}$ are integral manifolds of S .

Indeed:

normal vector to \mathcal{S}_r^2 : $\text{grad}(x^2 + y^2 + z^2 - r^2) = (2x, 2y, 2z)$

$N = x \partial_x + y \partial_y + z \partial_z$ and

$$(N|X) = (N|Y) = 0$$

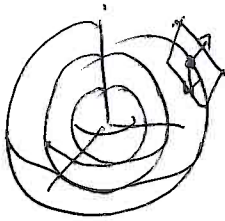
$$\begin{array}{cc} \text{"} & \text{"} \\ z x - x z & y z - z y \end{array}$$

$$\Rightarrow X_p \text{ and } Y_p \text{ are tangent to } \mathcal{S}_r^2 \text{ at } p \text{ st. } x^2 + y^2 + z^2 = r^2$$

$$\dim(T_p(\mathcal{S}_r^2)) = 2, X_p, Y_p \text{ linearly indep.}$$

 \Rightarrow

$N_S = \mathcal{S}_r^2 \Rightarrow$ foliation of \mathbb{R}^3 by 2-dimensional concentric spheres, which are integral manifolds of S .



Note that $X, Y, Z = x \frac{\partial}{\partial y} - y \frac{\partial}{\partial x}$ are:

1) such that $Z \in S$ because:

$$zZ + yY + xX = 0.$$

2) X, Y, Z are linearly indep at each point over \mathbb{R} .

16) Frobenius theorem

$$(S \text{ involutive}) \iff \left(\forall p \in M \text{ we have a unique maximal integral manifold of } S \right)$$

Proof is difficult in one direction, (\Rightarrow)

In direction \Leftarrow it is obvious.

Corollary

if S is involutive of dim m one can introduce a coordinate system (x^A) around each $p \in M$ s.t.

$(x^i) = (x^1, \dots, x^m)$ - coordinates on integral manifolds

$(x^\alpha) = (x^{m+1}, \dots, x^n)$ - coordinates enumerating integral manifolds.

$A = 1, \dots, m, \dots, n$

$i = 1, \dots, m$

$\alpha = m+1, \dots, n$

\Rightarrow every vector field X belonging to S is of the form

$$X_i = A_i^j(x^A) \frac{\partial}{\partial x^j} \quad (*)$$

In other words in this coordinate system a local frame for S can be written in the form $(*)$ with $A_i^j(x^A)$ certain smooth functions.

17) Corollary $\{X_i\}$ m linearly independent vector fields in U (i.e. at each point $p \in U$ $\{X_i|_p\}$ are linearly indep)

$$[X_i, X_j] = 0 \iff \exists (x^A) \text{ coordinate system in } U \text{ s.t. } X_i = \frac{\partial}{\partial x^i}$$

Proof

\Leftarrow obvious.