



Some geometric aspects of the calculus of variations in several independent variables

D. J. Saunders

Banach Center
Warszawa

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Abstract

In this talk I shall describe some recent research on parametric problems in the calculus of variations (of which the minimal surfaces problem is perhaps the most basic example).

I shall also explain the relationship between these problems and the type of problem more usual in physics, where there is a given space of independent variables.

Aspects to be covered will include an interpretation of the first variation formula in terms of cohomology.



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Compare two problems:

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Lagrangians:

1. $\frac{1}{2} ((\dot{u}^1)^2 + (\dot{u}^2)^2 + (\dot{u}^3)^2)$
2. $\sqrt{(\dot{y}^1)^2 + (\dot{y}^2)^2 + (\dot{y}^3)^2}$ **positively homogeneous**



What are ‘parametric’ variational systems? (2)

In physics, variational problems are commonly defined on fibred manifolds $\pi : E \rightarrow M$.

(For the free particle, this is $\mathbb{R} \times \mathbb{R}^3 \rightarrow \mathbb{R}$.)

Extremals are local sections of π , and the Lagrangian is defined on a jet bundle $J^1\pi$ (or $J^k\pi$) of jets of local sections of π .



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So where is the Lagrangian defined?



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The set $P = (V - \{0\}) / (\mathbb{R} - \{0\})$ is an n -dimensional projective space. **There is a natural injection $A \rightarrow P$.**



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The bundle $\mathring{TE} \rightarrow J^1(E, 1)$ is a principal bundle with structure group $\mathbb{R} - \{0\}$.



An example

Finsler geometry (special case: Riemannian geometry)

Manifold E , coordinates y^a ($0 \leq a \leq n$)

Lagrangian L defined on $\overset{\circ}{T}E$

Positive homogeneity:
$$\dot{y}^a \frac{\partial L}{\partial \dot{y}^a} = L$$

Variational problem: find extremals γ of
$$\int j^1 \gamma^*(L) dt$$



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Variational problem: find extremals γ of $\int j^1 \gamma^*(L) dt$

If γ is an extremal then so is $\gamma \circ \phi$ where

$$\phi : \mathbb{R} \rightarrow \mathbb{R} \text{ diffeomorphism, } \phi' > 0$$

The problem may also be formulated on $PTE^+ = \overset{\circ}{T}E/\mathbb{R}^+$
(double cover of PTE).



Regular velocities on a manifold

Finsler geometry is defined on the slit tangent bundle $T^\circ E$.

First-order multiple integral problems are defined on a sub-bundle of the Whitney sum $\bigoplus^m TE$.

The bundle of regular velocities on E is

$$\overset{\circ}{T}_{(m)}E = \{(\xi_1, \dots, \xi_m) \in \bigoplus^m TE : (\xi_i) \text{ linearly independent}\} .$$

Equivalently:

$\overset{\circ}{T}_{(m)}E$ is the bundle of non-degenerate velocities —
1-jets (at the origin) of non-singular maps $\mathbb{R}^m \rightarrow E$.

Coordinates: (y^a) on E , (y^a, y_i^a) on $\overset{\circ}{T}_{(m)}E$ ($1 \leq i \leq m$).



Regular velocities on a manifold (2)

Contact forms on $\overset{\circ}{T}_{(m)}E$:

$\omega \in \Omega(\overset{\circ}{T}_{(m)}E)$ where the pull-back $(j^1\sigma)^*\omega$ by a prolongation of $\sigma : \mathbb{R}^m \rightarrow E$ always vanishes.

In coordinates, contact 1-forms are sums of $(m+1) \times (m+1)$ determinants:

$$\begin{vmatrix} y_1^{a_1} & y_1^{a_2} & \cdots & y_1^{a_{m+1}} \\ y_2^{a_1} & y_2^{a_2} & \cdots & y_2^{a_{m+1}} \\ \vdots & \vdots & & \vdots \\ y_m^{a_1} & y_m^{a_2} & \cdots & y_m^{a_{m+1}} \\ dy^{a_1} & dy^{a_2} & \cdots & dy^{a_{m+1}} \end{vmatrix}$$

(Compare the contact 1-forms $du^\alpha - u_i^\alpha dx^i$ on a jet bundle.)



Regular velocities on a manifold (3)

For each function $f : E \rightarrow \mathbb{R}$, define the functions

$d_i f : \overset{\circ}{T}_{(m)}E \rightarrow \mathbb{R}$ by

$$d_i f(j_0^1 \sigma) = \frac{\partial (f \circ \sigma)}{\partial t^i} \quad \text{where } \sigma : \mathbb{R}^m \rightarrow E.$$

d_i is a vector field along $\tau_m : \overset{\circ}{T}_{(m)}E \rightarrow E$, called a

total derivative

A 1-form $\theta \in \Omega^1 \overset{\circ}{T}_{(m)}E$ is a contact form exactly when

$$\langle d_i, \theta \rangle = 0, \quad 1 \leq i \leq m.$$

In coordinates

$$d_i = y_i^a \frac{\partial}{\partial y^a}.$$



Regular velocities on a manifold (4)

The Whitney sum $\bigoplus^m TE \rightarrow E$ is a vector bundle. Denote its vertical lift operator to (η_i) by

$$\bigoplus^m T_{\tau_m(\eta_i)} E \rightarrow T_{(\eta_i)} (\bigoplus^m TE), \quad (\xi_i) \mapsto (\xi_i)^{\uparrow(\eta_i)}.$$

For each vector $\zeta \in T_{(\eta_i)} \overset{\circ}{T}_{(m)} E$ define the vector $S^i \zeta \in T_{(\eta_i)} \overset{\circ}{T}_{(m)} E$ by

$$S^i \zeta = (0, \dots, 0, T\tau_m(\zeta), 0, \dots, 0)^{\uparrow(\eta_i)}.$$

S^i is a type $(1, 1)$ tensor field on $\overset{\circ}{T}_{(m)} E$, called a

vertical endomorphism

In coordinates

$$S^i = dy^a \otimes \frac{\partial}{\partial y_i^a}.$$



Grassmannians

Regular velocities $\overset{\circ}{T}_{(m)}E$: equivalence classes of maps $\mathbb{R}^m \rightarrow E$

Grassmannian bundle $J^1(E, m)$: equivalence classes of images of maps $\mathbb{R}^m \rightarrow E$ (m -dimensional subspaces of TE)

Two regular velocities $j_0^1\sigma$, $j_0^1\hat{\sigma}$ represent the same subspace when

$$j_0^1\hat{\sigma} = j_0^1(\sigma \circ \phi)$$

for some diffeomorphism $\phi : \mathbb{R}^m \rightarrow \mathbb{R}^m$ with $\phi(0) = 0$.

Oriented Grassmannians $J^1(E, m)^+$: diffeomorphism ϕ preserves orientation on \mathbb{R}^m .



Grassmannians (2)

The projections give principal bundles

$$\rho : \overset{\circ}{T}_{(m)}E \rightarrow J^1(E, m) \quad (\text{group } GL(m, \mathbb{R}))$$

$$\rho^+ : \overset{\circ}{T}_{(m)}E \rightarrow J^1(E, m)^+ \quad (\text{group } GL(m, \mathbb{R})^+)$$

Fundamental vector fields are $\Delta_j^i = S^i(d_j)$

In coordinates

$$\Delta_j^i = y_j^a \frac{\partial}{\partial y_i^a}$$

Any fibration $\pi : E \rightarrow M$ defines open submanifolds $J^1\pi \subset J^1(E, M)$ and $J^1\pi \subset J^1(E, M)^+$.

Special case: $J^1(E, 1) = PTE$ and $J^1(E, 1)^+ = PTE^+$.



Higher-order regular velocities

k -th order regular velocities $\overset{\circ}{T}_{(m)}^k E$:

k -jets (at the origin) of non-singular maps $\mathbb{R}^m \rightarrow E$

Coordinates y_I^a on $\overset{\circ}{T}_{(m)}^k E$ (I multi-index, $0 \leq |I| \leq k$)

Total derivatives d_i and vertical endomorphisms S^i :

$$d_i = \sum_{|I|=0}^{k-1} y_{I+1_i}^a \frac{\partial}{\partial y_I^a}, \quad S^i = \sum_{|I|=0}^{k-1} (I(i) + 1) dy_I^a \otimes \frac{\partial}{\partial y_{I+1_i}^a}.$$



Higher-order regular velocities (2)

Principal bundles:

$$\rho^k : \overset{\circ}{T}_{(m)}^k E \rightarrow J^k(E, m), \quad \rho^{k+} : \overset{\circ}{T}_{(m)}^k E \rightarrow J^k(E, m)^+.$$

Groups are the jet groups L_m^k, L_m^{k+} :

$$L_m^k = \{j_0^k \phi : \phi : \mathbb{R}^m \rightarrow \mathbb{R}^m \text{ diffeomorphism}\}$$

$$L_m^{k+} = \{j_0^k \phi \in L_m^k : |\mathcal{J}(\phi)| > 0\}$$

Fundamental vector fields $\Delta_j^I = S^I(d_j)$ ($0 \leq |I| \leq k$).

Put i_j^I for contraction with Δ_j^I and d_j^I for Lie derivative by Δ_j^I .



Vector forms

We often use **vectors** of operators, tensors, forms, ...

$d_i, S^i, \mathcal{G}^i, \dots$

These fit into a framework of **vector forms**.

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$d_i, S^i, \mathfrak{g}^i, \dots$

These fit into a framework of **vector forms**.

We consider forms on $\overset{\circ}{T}_{(m)}^k E$ taking values in the vector space \mathbb{R}^{m*} and its exterior powers.

Put

$$\Omega_k^{r,s} = \left(\Omega^r \overset{\circ}{T}_{(m)}^k E \right) \otimes (\wedge^s \mathbb{R}^{m*}).$$

Let the standard basis for \mathbb{R}^{m*} be denoted by (dt^i) . Then

$$\Phi = \phi_{i_1 \dots i_s} \otimes dt^{i_1} \wedge \dots \wedge dt^{i_s} \in \Omega_k^{r,s};$$

the scalar forms $\phi_{i_1 \dots i_s}$ are skew-symmetric in their indices.



Vector forms (2)

Operators on vector forms:

$$d : \Omega_k^{r,s} \rightarrow \Omega_k^{r+1,s}, \quad d_T : \Omega_k^{r,s} \rightarrow \Omega_{k+1}^{r,s+1}$$

$$d(\phi \otimes \omega) = d\phi \otimes \omega,$$

$$d_T(\phi \otimes \omega) = d_i \phi \otimes dt^i \wedge \omega.$$

Properties: $dd_T = d_T d$, $d_T^2 = 0$.



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$$d_T(\phi \otimes \omega) = d_i \phi \otimes dt^i \wedge \omega.$$

Properties: $dd_T = d_T d$, $d_T^2 = 0$.

Also

$$i_T : \Omega_k^{r,s} \rightarrow \Omega_{k+1}^{r-1,s+1}, \quad i_T(\phi \otimes \omega) = (d_i \lrcorner \phi) \otimes dt^i \wedge \omega$$

where

$$d_T = di_T + i_T d.$$



The bicomplex

$$\begin{array}{ccccccccccc}
 & & 0 & & 0 & & 0 & & 0 & & \\
 & & \downarrow & & \downarrow & & \downarrow & & \downarrow & & \\
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The homotopy operators for d_T

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The homotopy operators are $P, \tilde{P} : \Omega_k^{r,s} \rightarrow \Omega_{(r+1)k-1}^{r,s-1}$:

$$P(\Phi) = P_{(s)}^j(\phi_{i_1 \dots i_s}) \otimes \left\{ \frac{\partial}{\partial t^j} \lrcorner (dt^{i_1} \wedge \dots \wedge dt^{i_s}) \right\}$$

$$\tilde{P}(\Phi) = \tilde{P}_{(s)}^j(\phi_{i_1 \dots i_s}) \otimes \left\{ \frac{\partial}{\partial t^j} \lrcorner (dt^{i_1} \wedge \dots \wedge dt^{i_s}) \right\}$$

where $P = \tilde{P}$ when acting on vector 1-forms, or on first-order forms.



The homotopy operators for d_T (2)

The scalar operators $P_{(s)}^j$ and $\tilde{P}_{(s)}^j$ are given by

$$P_{(s)}^j = \sum_{|J|=0}^{rk-1} \frac{(-1)^{|J|} (m-s)! |J|!}{r^{|J|+1} (m-s+|J|+1)! J!} d_J S^{J+1j},$$

$$\tilde{P}_{(s)}^j = \sum_{|J|=0}^{rk-1} \frac{(-1)^{|J|} (m-s)! |J|!}{r (m-s+|J|+1)! J!} d_J \tilde{S}^{J+1j}$$

where, for a scalar form θ ,

$$S^{1j_1 1j_2 \cdots 1j_r} \theta = i_{Sj_1} i_{Sj_2} \cdots i_{Sj_r} \theta$$

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Note that $P^2 = 0$ but $\tilde{P}^2 \neq 0$.



Variational problems on fibred manifolds

Let $\pi : E \rightarrow M$ be a fibred manifold, with $\dim M = m$ and $\dim E = m + n$, where M is orientable.

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The fixed-boundary variational problem defined by λ is the search for submanifolds $\sigma(C) \subset E$ satisfying

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for every variation field X on E satisfying $X|_{\sigma(\partial C)} = 0$.



Lepage equivalents

Let $\lambda = L d^m x$ be a Lagrangian m -form on $J^k \pi$.

Another m -form θ on $J^l \pi$ (where $l \geq k$) is a *Lepage form* if:

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Every Lagrangian m -form has a Lepage equivalent, defined on $J^{2k-1} \pi$.



Examples of Lepage equivalents

For the case $m = 1$ (single integral variational problems):

For a first-order Lagrangian $\lambda = L dx$ on $J^1\pi$:

$$\theta = L dx + \frac{\partial L}{\partial \dot{y}^\alpha} (dy^\alpha - \dot{y}^\alpha dx)$$

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For a higher-order Lagrangian $\lambda = L dx$ on $J^k\pi$:

$$\theta = L dx + \sum_{p=0}^{k-1} \left(\sum_{q=0}^{k-p-1} (-1)^q \frac{d^q}{dx^q} \frac{\partial L}{\partial y_{(p+q+1)}^\alpha} \right) (dy_{(p)}^\alpha - y_{(p+1)}^\alpha dx)$$

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Examples of Lepage equivalents (2)

For the case $m \geq 2$ (multiple integral variational problems) and a first-order Lagrangian $\lambda = L d^m x$ on $J^1\pi$:

$$\theta_1 = L d^m x + \frac{\partial L}{\partial y_i^\alpha} \omega^\alpha \wedge d^{m-1} x_i$$

$$\theta_2 = \frac{1}{L^{m-1}} \bigwedge_{i=1}^m \left(L dx^i + \frac{\partial L}{\partial y_i^\alpha} \omega^\alpha \right)$$

$$\theta_3 = \sum_{r=0}^{\min\{m,n\}} \frac{1}{(r!)^2} \frac{\partial^r L}{\partial y_{i_1}^{\alpha_1} \cdots \partial y_{i_r}^{\alpha_r}} \omega^{\alpha_1} \wedge \cdots \wedge \omega^{\alpha_r} \wedge d^{m-r} x_{i_1 \cdots i_r}$$

(where $\omega^\alpha = dy^\alpha - y_j^\alpha dx^j$) are globally-defined Lepage equivalents.



Homogeneous variational problems

We now consider m -dimensional variational problems on E , with fixed boundary conditions.

It is sufficient to consider submanifolds of the form $\sigma(C)$ where $\sigma : \mathbb{R}^m \rightarrow E$ and $C \subset \mathbb{R}^m$ is a compact m -dimensional submanifold.



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This is because variational problems are local.

‘An m -dimensional submanifold of E is extremal with fixed boundary conditions if, and only if, every small piece of it is extremal with fixed boundary conditions.’



Homogeneous Lagrangians

A vector function $\Lambda = L d^m t \in \Omega^{0,m}$ is called a *Lagrangian* for a parametric variational problem. It is called *homogeneous* if it is equivariant with respect to the action of the jet group L_m^{k+} , where k is the order of the Lagrangian.

If Λ is homogeneous then the scalar function L satisfies

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Equivalents of Lagrangians

Let $\Lambda \in \Omega^{0,m}$ be a homogeneous Lagrangian.

Any scalar m -form $\Theta_m \in \Omega^{m,0}$ is called an *integral equivalent* of Λ if

$$\Lambda = \left(\frac{(-1)^{m(m-1)/2}}{m!} \right) i_{\mathbb{T}}^m \Theta_m .$$



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If Θ_{r+1} is an equivalent of Λ then

$$\Theta_r = \frac{(-1)^r}{m-r} i_T \Theta_{r+1}$$

is also an equivalent.



Integral equivalents

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If $\sigma : \mathbb{R}^m \rightarrow E$ then $(j\sigma)^* \Lambda = (j\sigma)^* \Theta_m$

so that

$$\int_C (j\sigma)^* \Lambda = \int_C (j\sigma)^* \Theta_m .$$

Thus $\Lambda = \Theta_0$ and Θ_m have the same extremals.



Euler forms

Let Θ_m be an integral equivalent of Λ .

Define the scalar $(m + 1)$ -form $\mathcal{E}_m \in \Omega^{m+1,0}$ by

$$\mathcal{E}_m = d\Theta_m$$

and the vector forms $\mathcal{E}_r \in \Omega^{r+1, m-r}$ by

$$\mathcal{E}_r = d\Theta_r - (-1)^r d_{\mathbb{T}}\Theta_{r+1} \quad 0 \leq r \leq m - 1.$$

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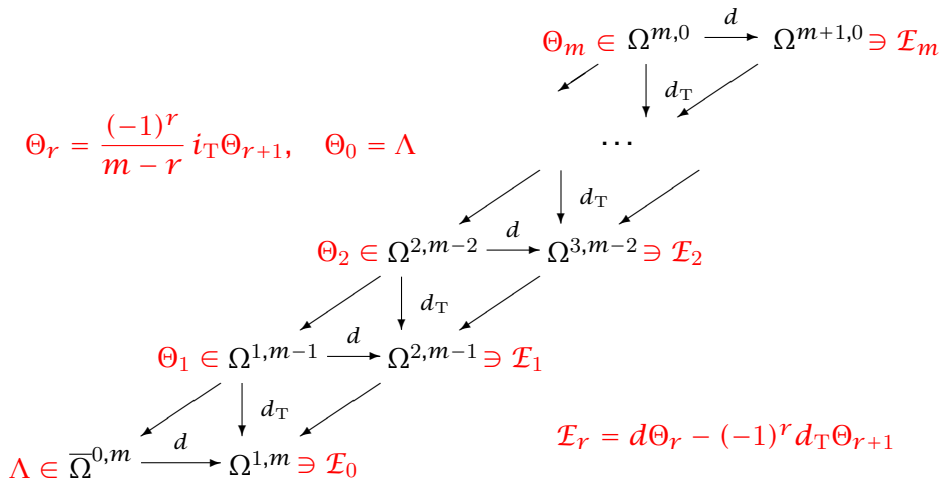
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By a straightforward calculation

$$\mathcal{E}_r = \frac{(-1)^{r+1}}{m-r} i_{\mathbb{T}}\mathcal{E}_{r+1} \quad 0 \leq r \leq m - 1.$$

Equivalents and Euler forms

$$\Theta_r = \frac{(-1)^r}{m-r} i_T \Theta_{r+1}, \quad \Theta_0 = \Lambda$$





Lepagian forms

Let Λ be a homogeneous Lagrangian.

Let Θ_r be an equivalent of Λ ($1 \leq r \leq m$).

Say that Θ_r is *Lepagian* if the corresponding Euler form $\mathcal{E}_0 \in \Omega^{1,m}$ satisfies

$$S\mathcal{E}_0 = 0,$$

so that \mathcal{E}_0 is horizontal over E .

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Theorem The vector 1-form

$$\Theta_1 = Pd\Lambda$$

is an integral equivalent of Λ ($m = 1$) or an intermediate equivalent ($m \geq 2$), and is Lepagian. It is called the *Hilbert equivalent* of Λ .



The Hilbert equivalent

$\Theta_1 = Pd\Lambda$ is a Lepagean equivalent of $\Lambda = L d^m t$.

Outline of proof: if $\Phi = \phi \otimes d^m t \in \Omega^{1,m}$ use

$$P\Phi = P^j \phi \otimes d^{m-1} t_j, \quad P^j = \sum_J \frac{(-1)^{|J|}}{(|J| + 1)J!} d_J S^{J+1j}.$$

To show $i_T Pd\Lambda = \Lambda$, use:

commutators $[i_k, d_j] = 0$, $[i_k^I, S^j] = i_k^{I+1j}$,

homogeneity $i_k^I dL = d_k^I L = 0$ ($|I| \geq 1$),

vanishing of S^i on functions $i_k dL$ and $i_k^j dL$,

homogeneity again $i_k^j dL = d_k^j dL = \delta_k^j dL$.



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To show $S\mathcal{E}_0 = S(d\Lambda - d_{\mathbb{T}}Pd\Lambda) = 0$ use:

commutators $[S^j, d_i] = \delta_i^j$ to give a collapsing sum
so that $Sd_{\mathbb{T}}P(d\Lambda) = S(d\Lambda)$.

If $\tilde{\Theta}_1$ is another Lepagean vector 1-form equivalent to Λ , with corresponding Euler form $\tilde{\mathcal{E}}_0$, then

$$\tilde{\mathcal{E}}_0 = \mathcal{E}_0, \quad \tilde{\Theta}_1 - \Theta_1 = d_{\mathbb{T}}\Phi \quad (\Phi \in \Omega^{r,m-2})$$



The First Variation Formula

Given a variation field X on E with $X|_C = 0$, and its prolongation \hat{X} ,

$$\begin{aligned} \int_C (j\sigma)^* d_{\hat{X}}\Lambda &= \int_C (j\sigma)^* di_{\hat{X}}\Lambda + \int_C (j\sigma)^* i_{\hat{X}}d\Lambda \\ &= \int_{\partial C} (j\sigma)^* i_{\hat{X}}\Lambda + \int_C (j\sigma)^* i_{\hat{X}}d\Lambda \\ &= \int_C (j\sigma)^* i_{\hat{X}}\mathcal{E}_0 + \int_C (j\sigma)^* i_{\hat{X}}d_T\Theta_1 \end{aligned}$$

But

$$\int_C (j\sigma)^* i_{\hat{X}}d_T\Theta_1 = \int_C (j\sigma)^* d_T i_{\hat{X}}\Theta_1 = \int_C d(j\sigma)^* i_{\hat{X}}\Theta_1 = 0$$

because prolongations commute with total derivatives. Thus

$$\int_C (j\sigma)^* d_{\hat{X}}\Lambda = \int_C (j\sigma)^* i_{\hat{X}}\mathcal{E}_0 = \int_C (j\sigma)^* i_X\mathcal{E}_0$$

because \mathcal{E}_0 is horizontal over E .



Integral equivalents for $m \geq 2$

Let $\Lambda = L d^m t$ be a homogeneous Lagrangian with $m \geq 2$, and write its Hilbert equivalent Θ_1 as

$$\Theta_1 = \mathfrak{g}^i \otimes d^{m-1} t_i;$$

the scalar 1-forms \mathfrak{g}_i are called the *Hilbert forms* of Λ .

If Λ never vanishes, define the *Carathéodory equivalent* $\tilde{\Theta}_m \in \Omega^{m,0}$ by

$$\tilde{\Theta}_m = \frac{1}{L^{m-1}} \bigwedge_{i=1}^m \mathfrak{g}^i.$$

Theorem The Carathéodory equivalent $\tilde{\Theta}_m$ is an integral equivalent of Λ .



The Carathéodory equivalent

Given $\tilde{\Theta}_m = (1/L^{m-1})\mathfrak{g}^1 \wedge \dots \wedge \mathfrak{g}^m$, we must show that

$$i_T^m \tilde{\Theta}_m = (-1)^{m(m-1)/2} m! \Lambda.$$

Outline of proof, using $i_k \mathfrak{g}^i = \delta_k^i L$: suppose

$$i_T^s \tilde{\Theta}_m = \frac{(-1)^{s(2m-s-1)/2}}{(m-s)! L^{m-s-1}} \left\{ \sum_{\sigma \in S_m} (-1)^\sigma \mathfrak{g}^{\sigma(1)} \wedge \dots \wedge \mathfrak{g}^{\sigma(m-s)} \otimes \otimes dt^{\sigma(m-s+1)} \wedge \dots \wedge dt^{\sigma(m)} \right\}$$

(where S_m is the permutation group) and use induction.



The variation formula for $\tilde{\Theta}_m$

From the induction formula

$$i_T^{m-1} \tilde{\Theta}_m = (-1)^{m(m-1)/2} (m-1)! \Theta_1$$

where Θ_1 is the Hilbert equivalent.

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Then, as $d\Theta_m = \mathcal{E}_m$,

$$\begin{aligned} \int_C (j\sigma)^* d_Y \Theta_m &= \int_C (j\sigma)^* i_Y \mathcal{E}_m \\ &= \int_C (j\sigma)^* i_Y \mathcal{E}_0 \end{aligned}$$

for any vector field Y on $\overset{\circ}{T}_{(m)}^k E$ vanishing on $j\sigma(\partial C)$, because contractions by vector fields anticommute, so that $i_T^m i_Y \mathcal{E}_m = (-1)^m i_Y i_T^m \mathcal{E}_m$.



Another integral equivalent

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Using commutator relations, we obtain

$$\Theta_r = \frac{(-1)^r}{m-r} i_T \Theta_{r+1}$$

so that Θ_m is a Legendrian integral equivalent of Λ , the *fundamental equivalent* of Λ .



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Using commutator relations, we obtain

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so that Θ_m is a Lepagian integral equivalent of Λ , the *fundamental equivalent* of Λ .

Thus $d\Theta_m = \mathcal{E}_m = 0$ if, and only if, $\mathcal{E}_0 = 0$.



Other matters

- Regularity
- Symmetry
- Helmholtz equations