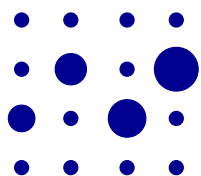


Differential Equations & Conformal Structures

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Motivation

Numerous examples of relations between differential equations and conformal geometry:

- Most recent and intriguing (in particular in General Relativity theory) see:

Frittelli S, Kozameh C, Newman E T,
(2001) "Differential geometry from differential
equations" *Comm. Math. Phys.* **223** 383-408

Further references:

- **Cartan E** (1941) "La geometria de las ecuaciones diferenciales de tercer orden" *Rev. Mat. Hispano-Amer.* **4** 1-31
- **Cartan E** (1910) "Les systemes de Pfaff a cinq variables et les equations aux derivees partielles du second ordre" *Ann. Sc. Norm. Sup.* **27** 109-192
- **Chern S S** (1940) "The geometry of the differential equations $y''' = F(x, y, y', y'')$ " *Sci. Rep. Nat. Tsing Hua Univ.* **4** 97-111
- **Hilbert D** (1912) "Ueber den Begriff der Klasse von Differentialgleichungen" *Mathem. Annalen* *Bd.* **73**, 95-108
- **Nurowski P, Sparling G A J** (2003) "Three dimensional Cauchy-Riemann structures and second order ordinary differential equations" *Class. Q. Grav.* **20**, 4995-5016
- **Wuenschmann K**, (1905) "Ueber Berührungsbedingungen bei Differentialgleichungen", Dissertation, Greifswald

- For a review including
 - FKN's system of two PDEs corresponding to 4-dimensional conformal Lorentzian geometries
 - K Wuenschmann's relations between 3rd order ODEs considered modulo contact transformations and 3-dimensional Lorentzian geometries
 - E Cartan's relations between 3rd order ODEs considered modulo point transformations and 3-dimensional Einstein-Weyl geometries
 - relations between 2nd order ODEs considered modulo point transformations and 4-dimensional Feffermann-like geometries of signature $(++--)$

relations between equations $z' = F(x, y, y', y'', z)$ and 5-dimensional conformal geometry of signature $(++++--)$

see: Nurowski P, (2004) "Differential equations and conformal structures" math.DG/0406400

Equations with integral-free solutions

Equation $z' = F(x, y, y', y'', z)$ is a special case of an equation

$$G(x, y, y', \dots, y^{(m)}, z, z', \dots, z^{(k)}) = 0 \quad (\text{H})$$

for two real functions $y = y(x)$ and $z = z(x)$ of one variable x .

Definition

Equation (H) has integral-free solutions iff its general solution can be written as

$$\begin{aligned} x &= x(t, w(t), w'(t), \dots, w^{(r)}(t)) \\ y &= y(t, w(t), w'(t), \dots, w^{(r)}(t)) \\ z &= z(t, w(t), w'(t), \dots, w^{(r)}(t)) \end{aligned}$$

where $w = w(t)$ is an arbitrary sufficiently smooth function of one variable.

Example

$$y - z' = 0 \quad \implies \quad x = t, \quad y = w'(t), \quad z = w(t).$$

Equations (H) of the first order

$$z' = F(x, y, y', z) \quad (M)$$

Cartan's treatment:

Let $p = y'$. Then on the space J parametrized by (x, y, p, z) consider two 1-forms

$$\begin{aligned}\omega^1 &= dz - F(x, y, p, z)dx \\ \omega^2 &= dy - pdx.\end{aligned}$$

Clearly, every solution of (M) is a curve

$$c(t) = (x(t), y(t), p(t), z(t))$$

in J on which ω^1 and ω^2 vanish.

Suppose that there exists a (local) diffeomorphism $\phi : (x, y, p, z) \rightarrow (\bar{x}, \bar{y}, \bar{p}, \bar{z})$ such that

$$\begin{aligned} d\bar{y} - \bar{p}d\bar{x} &= \alpha\omega^1 + \beta\omega^2 \\ d\bar{p} - \bar{z}d\bar{x} &= \gamma\omega^1 + \delta\omega^2 \end{aligned}$$

with $\alpha, \beta, \gamma, \delta$ functions on J satisfying $\Delta = \alpha\delta - \beta\gamma \neq 0$. In such case

$$\begin{aligned} \omega^1 &= \Delta^{-1} [\delta(d\bar{y} - \bar{p}d\bar{x}) - \beta(d\bar{p} - \bar{z}d\bar{x})] \\ \omega^2 &= \Delta^{-1} [-\gamma(d\bar{y} - \bar{p}d\bar{x}) + \alpha(d\bar{p} - \bar{z}d\bar{x})], \end{aligned}$$

Thus, taking

$$\bar{x} = t, \quad \bar{y} = w(t), \quad \bar{p} = w'(t), \quad \bar{z} = w''(t)$$

we construct a curve in J on which the forms ω^1 and ω^2 identically vanish. Now, the inverse of ϕ which gives $x = x(\bar{x}, \bar{y}, \bar{p}, \bar{z})$, etc., provides

$$\begin{aligned} x &= x(t, w(t), w'(t), w''(t)) \\ y &= y(t, w(t), w'(t), w''(t)) \\ z &= z(t, w(t), w'(t), w''(t)), \end{aligned}$$

which is an integral-free solution of equation (M) .

Consider equation

$$z' = (y')^2$$

Its corresponding forms are

$$\begin{aligned}\omega^1 &= dz - p^2 dx \\ \omega^2 &= dy - p dx\end{aligned}$$

The change of variables

$$\begin{aligned}x &= \frac{1}{2}\bar{z}, \\ y &= \frac{1}{2}(\bar{z}\bar{x} - \bar{p}), \\ z &= \frac{1}{2}\bar{z}\bar{x}^2 - \bar{p}\bar{x} + \bar{y}, \\ p &= \bar{x}\end{aligned}$$

brings them to the form

$$\begin{aligned}\omega^1 &= d\bar{y} - \bar{p}d\bar{x} - \bar{x}(d\bar{p} - \bar{z}d\bar{x}), \\ \omega^2 &= -\frac{1}{2}(d\bar{p} - \bar{z}d\bar{x}).\end{aligned}$$

The integral-free solution:

$$\begin{aligned}x &= \frac{1}{2}w''(t) \\ y &= \frac{1}{2}tw''(t) - \frac{1}{2}w'(t) \\ z &= \frac{1}{2}t^2w''(t) - tw'(t) + w(t)\end{aligned}$$

Equivalence of equations (M)

Definition

Two equations

$$z' = F(x, y, y', z) \quad \text{and} \quad \bar{z}' = \bar{F}(\bar{x}, \bar{y}, \bar{y}', \bar{z})$$

represented by the respective forms

$$\begin{aligned} \omega^1 &= dz - F(x, y, p, z)dx \\ \omega^2 &= dy - pdx. \end{aligned}$$

$$\begin{aligned} \bar{\omega}^1 &= d\bar{z} - \bar{F}(\bar{x}, \bar{y}, \bar{p}, \bar{z})d\bar{x} \\ \bar{\omega}^2 &= d\bar{y} - \bar{p}d\bar{x}. \end{aligned}$$

are (locally) equivalent iff there exists a (local) diffeomorphism $\phi : (x, y, p, z) \rightarrow (\bar{x}, \bar{y}, \bar{p}, \bar{z})$ such that

$$\begin{aligned} \phi^* \bar{\omega}^1 &= \alpha \omega^1 + \beta \omega^2 \\ \phi^* \bar{\omega}^2 &= \gamma \omega^1 + \delta \omega^2. \end{aligned}$$

Theorem (Monge)

All equations $z' = F(x, y, y', z)$ split onto two nonequivalent classes. All the equations within each of the two classes are locally equivalent. In the first class their forms ω^1 and ω^2 can be always brought to the form

$$\bar{\omega}^1 = d\bar{z}, \quad \bar{\omega}^2 = d\bar{y} - \bar{p}d\bar{x}$$

in the second class one can always achieve

$$\bar{\omega}^1 = d\bar{y} - \bar{p}d\bar{x}, \quad \bar{\omega}^2 = d\bar{p} - \bar{z}d\bar{x}$$

Corollary (Monge)

All equations $z' = F(x, y, y', z)$ have integral-free solutions.

In the first case take:

$$\bar{z} = \text{const}, \quad \bar{x} = t, \quad \bar{y} = w(t), \quad \bar{p} = w'(t).$$

This brings the general solution to the form

$$x = x(t, w, w'), \quad y = y(t, w, w'), \quad z = z(t, w, w').$$

In the second case the solution depends also on w'' .

Hilbert equation

In 1912 Hilbert observed that equation

$$z' = (y'')^2$$

is not in the class of equations (H) which have integral-free solutions. A bit earlier Cartan in his famous '5-variables' paper implicitly solved the equivalence problem for more general equations

$$z' = F(x, y, y', y'', z) \quad (2M)$$

Each equation $(2M)$ may be represented by forms

$$\begin{aligned} \omega^1 &= dz - F(x, y, p, q, z)dx \\ \omega^2 &= dy - p dx \\ \omega^3 &= dp - q dx \end{aligned}$$

on a 5-dimensional manifold parametrized by $(x, y, p = y', q = y'', z)$.

Equivalence of equations ($2M$)

Definition

Two equations

$$z' = F(x, y, y', y'', z) \quad \text{and} \quad \bar{z}' = \bar{F}(\bar{x}, \bar{y}, \bar{y}', \bar{y}'', \bar{z})$$

represented by the respective forms

$$\begin{aligned} \omega^1 &= dz - F(x, y, p, q, z)dx \\ \omega^2 &= dy - pdx \\ \omega^3 &= dp - qdx \end{aligned}$$

$$\begin{aligned} \bar{\omega}^1 &= d\bar{z} - \bar{F}(\bar{x}, \bar{y}, \bar{p}, \bar{q}, \bar{z})d\bar{x} \\ \bar{\omega}^2 &= d\bar{y} - \bar{p}d\bar{x} \\ \bar{\omega}^3 &= d\bar{p} - \bar{q}d\bar{x} \end{aligned}$$

are (locally) equivalent iff there exists a (local) diffeomorphism $\phi : (x, y, p, q, z) \rightarrow (\bar{x}, \bar{y}, \bar{p}, \bar{q}, \bar{z})$ such that

$$\phi^* \begin{pmatrix} \bar{\omega}^1 \\ \bar{\omega}^2 \\ \bar{\omega}^3 \end{pmatrix} = \begin{pmatrix} \alpha & \beta & \gamma \\ \delta & \epsilon & \lambda \\ \kappa & \mu & \nu \end{pmatrix} \begin{pmatrix} \omega^1 \\ \omega^2 \\ \omega^3 \end{pmatrix}$$

Solution for equivalence problem for eqs. $z' = F(x, y, y', y'', z)$

Theorem (Cartan)

- There are two main branches of nonequivalent equations $z' = F(x, y, y', y'', z)$. They are distinguished by vanishing or not of the relative invariant F_{qq} , $q = y''$.
- If $F_{qq} \equiv 0$ then such equations have integral-free solutions.
- There are nonequivalent equations among the equations having $F_{qq} \neq 0$. All these equations are beyond the class of equations with integral-free solutions.

Equations $z' = F(x, y, y', y'', z)$ with $F_{y''y''} \neq 0$

Theorem (Cartan)

An equivalence class of equations $z' = F(x, y, y', y'', z)$ with $F_{y''y''} \neq 0$ uniquely defines a 14-dimensional manifold P and a preferred coframe $(\theta^1, \theta^2, \theta^3, \theta^4, \theta^5, \Omega_1, \Omega_2, \Omega_3, \Omega_4, \Omega_5, \Omega_6, \Omega_7, \Omega_8, \Omega_9)$ on it such that

$$\begin{aligned} d\theta^1 &= \theta^1 \wedge (2\Omega_1 + \Omega_4) + \theta^2 \wedge \Omega_2 + \theta^3 \wedge \theta^4 \\ d\theta^2 &= \theta^1 \wedge \Omega_3 + \theta^2 \wedge (\Omega_1 + 2\Omega_4) + \theta^3 \wedge \theta^5 \\ d\theta^3 &= \theta^1 \wedge \Omega_5 + \theta^2 \wedge \Omega_6 + \theta^3 \wedge (\Omega_1 + \Omega_4) + \theta^4 \wedge \theta^5 \\ d\theta^4 &= \theta^1 \wedge \Omega_7 + \frac{4}{3}\theta^3 \wedge \Omega_6 + \theta^4 \wedge \Omega_1 + \theta^5 \wedge \Omega_2 \\ d\theta^5 &= \theta^2 \wedge \Omega_7 - \frac{4}{3}\theta^3 \wedge \Omega_5 + \theta^4 \wedge \Omega_3 + \theta^5 \wedge \Omega_4. \end{aligned}$$

The system provides all the local invariants for the equivalence class of equations satisfying $F_{qq} \neq 0$.

Note that the above theorem implies formulae for the differentials of the forms Ω_μ , $\mu = 1, 2, \dots, 9$.

For example, we have

$$\begin{aligned} d\Omega_1 = & \Omega_3 \wedge \Omega_2 + \frac{1}{3}\theta^3 \wedge \Omega_7 - \frac{2}{3}\theta^4 \wedge \Omega_5 + \\ & \frac{1}{3}\theta^5 \wedge \Omega_6 + \theta^1 \wedge \Omega_8 + \frac{3}{8}c_2\theta^1 \wedge \theta^2 + \\ & b_2\theta^1 \wedge \theta^3 + b_3\theta^2 \wedge \theta^3 + \\ & a_2\theta^1 \wedge \theta^4 + a_3\theta^1 \wedge \theta^5 + a_3\theta^2 \wedge \theta^4 + a_4\theta^2 \wedge \theta^5. \end{aligned}$$

where $a_2, a_3, a_4, b_2, b_3, c_2$ are functions on P uniquely defined by the equivalence class of equations $(2M)$. The other differentials, when decomposed on the basis θ^i, Ω_μ , define more functions, which Cartan denoted by $a_1, a_2, a_3, a_4, a_5, b_1, b_2, b_3, b_4, c_1, c_2, c_3, \delta_1, \delta_2, e, h_1, h_2, h_3, h_4, h_5, h_6, k_1, k_2, k_3$.

If one is given two equations $z' = F(x, y, y', y'', z)$ and $\bar{z}' = \bar{F}(\bar{x}, \bar{y}, \bar{y}', \bar{y}'', \bar{z})$ then there exists a local diffeomorphism $\phi : (x, y, p, q, z) \rightarrow (\bar{x}, \bar{y}, \bar{p}, \bar{q}, \bar{z})$ realizing

$$\begin{aligned}\phi^*(\bar{\omega}^1) &= \alpha\omega^1 + \beta\omega^2 + \gamma\omega^3 \\ \phi^*(\bar{\omega}^2) &= \delta\omega^1 + \epsilon\omega^2 + \lambda\omega^3 \\ \phi^*(\bar{\omega}^3) &= \kappa\omega^1 + \mu\omega^2 + \nu\omega^3\end{aligned}$$

iff there exists a diffeomorphism $\Phi : P \rightarrow \bar{P}$ between the associated 14-dimensional manifolds P and \bar{P} such that

$$\Phi^*(\bar{\theta}^i) = \theta^i, \quad \Phi^*(\bar{\Omega}_\mu) = \Omega_\mu$$

for all $i = 1, 2, 3, 4, 5$ and $\mu = 1, 2, 3, \dots, 9$. This, in particular means that to realize the equivalence between the equations, the diffeomorphism Φ must also satisfy

$$\Phi^*(\bar{a}_1) = a_1, \quad \Phi^*(\bar{b}_1) = b_1, \quad \Phi^*(\bar{c}_1) = c_1, \quad \text{etc.}$$

This gives severe algebraic (i.e. non-differential) constraints on Φ and, in generic cases, quickly leads to the answer if the two equations are equivalent.

We ask for those equivalence classes of equations $z' = F(x, y, y', y'', z)$ which correspond to systems with all the scalar invariants $a_1, a_2, a_3, a_4, a_5, b_1, b_2, b_3, b_4, c_1, c_2, c_3, \delta_1, \delta_2, e, h_1, h_2, h_3, h_4, h_5, h_6, k_1, k_2, k_3$ being constants.

It follows that it is possible if and only if all of them are identically equal to zero.

In this well defined case the system of the Theorem can be understood as a system consisting of right invariants forms (θ^i, Ω_μ) on a 14-dimensional Lie group. This group is simple and has indefinite Killing form.

This identifies this group as a noncompact real form \tilde{G}_2 of the exceptional group G_2 .

It follows that there is only one equivalence class of equations corresponding to the system with all the scalar invariants vanishing. It can be defined by the function $F = q^2$ associated with the Hilbert equation

$$z' = (y'')^2.$$

The system defines a curvature of a certain Cartan $\tilde{\mathfrak{g}}_2$ -valued connection.

P is a principal fibre bundle over J with the 9-dimensional parabolic subgroup H of \tilde{G}_2 as its structure group.

On this fibre bundle the following matrix of 1-forms:

$$\begin{pmatrix} -\Omega_1 - \Omega_4 & -\Omega_8 & -\Omega_9 & -\frac{1}{\sqrt{3}}\Omega_7 & \frac{1}{3}\Omega_5 & \frac{1}{3}\Omega_6 & 0 \\ \theta^1 & \Omega_1 & \Omega_2 & \frac{1}{\sqrt{3}}\theta^4 & -\frac{1}{3}\theta^3 & 0 & \frac{1}{3}\Omega_6 \\ \theta^2 & \Omega_3 & \Omega_4 & \frac{1}{\sqrt{3}}\theta^5 & 0 & -\frac{1}{3}\theta^3 & -\frac{1}{3}\Omega_5 \\ \frac{2}{\sqrt{3}}\theta^3 & \frac{2}{\sqrt{3}}\Omega_5 & \frac{2}{\sqrt{3}}\Omega_6 & 0 & \frac{1}{\sqrt{3}}\theta^5 & -\frac{1}{\sqrt{3}}\theta^4 & -\frac{1}{\sqrt{3}}\Omega_7 \\ \theta^4 & \Omega_7 & 0 & \frac{2}{\sqrt{3}}\Omega_6 & -\Omega_4 & \Omega_2 & \Omega_9 \\ \theta^5 & 0 & \Omega_7 & -\frac{2}{\sqrt{3}}\Omega_5 & \Omega_3 & -\Omega_1 & -\Omega_8 \\ 0 & \theta^5 & -\theta^4 & \frac{2}{\sqrt{3}}\theta^3 & -\theta^2 & \theta^1 & \Omega_1 + \Omega_4 \end{pmatrix},$$

becomes a Cartan connection ω with values in the Lie algebra of \tilde{G}_2 .

The curvature of this connection $R = d\omega + \omega \wedge \omega$ 'measures' how much the equivalence class of equations (2M) is 'distorted' from the flat Hilbert case corresponding to $F = q^2$.

(3, 2)-signature conformal metric

Given equivalence class of equation $z' = F(x, y, y', y'', z)$ consider its corresponding bundle P with the coframe

$$(\theta^1, \theta^2, \theta^3, \theta^4, \theta^5, \Omega_1, \Omega_2, \Omega_3, \Omega_4, \Omega_5, \Omega_6, \Omega_7, \Omega_8, \Omega_9).$$

Define a bilinear form

$$\tilde{g} = 2\theta^1\theta^5 - 2\theta^2\theta^4 + \frac{4}{3}\theta^3\theta^3$$

This form is degenerate on P and has signature $(3, 2, 0, 0, 0, 0, 0, 0, 0)$.

The 9 degenerate directions generate the vertical space of P .

Theorem

- The bilinear forms \tilde{g} transforms conformally when Lie transported along any of the vertical directions.
- It descends to a well defined conformal $(3, 2)$ -signature metric on the 5-dimensional space J on which the equation $z' = F(x, y, y', y'', z)$ is defined
- The Cartan normal conformal connection associated with this conformal metric yields all the invariant information about the equivalence class of the equation
- This $\mathfrak{so}(4, 3)$ -valued connection is reducible and, after reduction, can be identified with the $\tilde{\mathfrak{g}}_2$ Cartan connection ω on P .

It follows that the Hilbert equation has \tilde{G}_2 as its symmetry group.

Cartan knew that $z' = F(x, y, y', y'', z)$ is either equivalent to the Hilbert equation or its group

of transitive symmetries is at most 7-dimensional.

The equations with 7-dimensional group of transitive symmetries are among those equivalent to

$$z' = F(y''), \quad \text{with} \quad F_{y''y''} \neq 0.$$

For such F 's the (3, 2)-signature conformal metric reads

$$\begin{aligned} g = & 30(F'')^4 [dqdy - pdqdx] + [4F^{(3)2} - 3F''F^{(4)}] dz^2 + \\ & 2 [-5(F'')^2 F^{(3)} - 4F'F^{(3)2} + 3F'F''F^{(4)}] dpdz + \\ & 2 [15(F'')^3 + 5q(F'')^2 F^{(3)} - 4FF^{(3)2} + 4qF'F^{(3)2} + \\ & 3FF''F^{(4)} - 3qF'F''F^{(4)}] dx dz + \\ & [-20(F'')^4 + 10F'(F'')^2 F^{(3)} + 4(F')^2 F^{(3)2} - 3(F')^2 F''F^{(4)}] dp^2 + \\ & 2 [-15F'(F'')^3 + 20q(F'')^4 + 5F(F'')^2 F^{(3)} - 10qF'(F'')^2 F^{(3)} + \\ & 4FF'F^{(3)2} - 4q(F')^2 F^{(3)2} - 3FF'F''F^{(4)} + 3q(F')^2 F''F^{(4)}] dp dx + \\ & [-30F(F'')^3 + 30qF'(F'')^3 - 20q^2(F'')^4 - 10qF(F'')^2 F^{(3)} + \\ & 10q^2 F'(F'')^2 F^{(3)} + 4F^2 F^{(3)2} - 8qFF'F^{(3)2} + 4q^2(F')^2 F^{(3)2} - \\ & 3F^2 F''F^{(4)} + 6qFF'F''F^{(4)} - 3q^2(F')^2 F''F^{(4)}] dx^2. \end{aligned}$$

It is always conformal to an Einstein metric $\hat{g} = e^{2\Upsilon} g$ with the conformal factor $\Upsilon = \Upsilon(q)$ satisfying

$$10(F'')^2 [\Upsilon'' - (\Upsilon')^2] - 40F''F^{(3)}\Upsilon' + 17F''F^{(4)} - 56F^{(3)2} = 0.$$

Cartan classified various types of nonequivalent equations $(2M)$ according to the **roots** of

$$\Psi(z) = a_1 z^4 + 4a_2 z^3 + 6a_3 z^2 + 4a_4 z + a_5,$$

where $(a_1, a_2, a_3, a_4, a_5)$ are the scalar invariants of the equation. This polynomial encodes partial information of the **Weyl tensor** of the associated conformal metric. In particular, the well known invariant $I_\Psi = 6a_3^2 - 8a_2 a_4 + 2a_1 a_5$ of this polynomial is, modulo a numerical factor, proportional to the **square of the Weyl tensor**

$C^2 = C^{\mu\nu\rho\sigma} C_{\mu\nu\rho\sigma}$ of the conformal metric.

Vanishing of I_Ψ means that $\Psi = \Psi(z)$ has a root with **multiplicity no smaller than 3**. Our example above

corresponds to the situation when this multiplicity is equal to 4. According to **Cartan**, all nonequivalent equations for which Ψ has quartic root are covered by this example. In this example nonequivalent equations are distinguished by the only nonvanishing scalar invariant a_5 to which the Weyl tensor of the metric g is proportional. If $a_5 = \text{const}$ the equation has 7-dimensional group of symmetries.