

# Conformal geometry of differential equations

Paweł Nurowski

Instytut Fizyki Teoretycznej  
Uniwersytet Warszawski

University of Adelaide  
12 February, 2010

The problem

# The problem

Given two differential equations,

## The problem

Given two differential equations, e.g. two ODEs, say

$$y''' = F(x, y, y', y'')$$

## The problem

Given two differential equations, e.g. two ODEs, say

$$y''' = F(x, y, y', y'') \quad \& \quad \bar{y}''' = \bar{F}(\bar{x}, \bar{y}, \bar{y}', \bar{y}''),$$

## The problem

Given two differential equations, e.g. two ODEs, say

$$y''' = F(x, y, y', y'') \quad \& \quad \bar{y}''' = \bar{F}(\bar{x}, \bar{y}, \bar{y}', \bar{y}''),$$

determine if there exists a change of variables, e.g.

$$x \rightarrow \bar{x} = \bar{x}(x, y)$$

$$y \rightarrow \bar{y} = \bar{y}(x, y),$$

## The problem

Given two differential equations, e.g. two ODEs, say

$$y''' = F(x, y, y', y'') \quad \& \quad \bar{y}''' = \bar{F}(\bar{x}, \bar{y}, \bar{y}', \bar{y}''),$$

determine if there exists a change of variables, e.g.

$$x \rightarrow \bar{x} = \bar{x}(x, y)$$

$$y \rightarrow \bar{y} = \bar{y}(x, y),$$

which transforms one equation into the other.

## The problem

Given two differential equations, e.g. two ODEs, say

$$y''' = F(x, y, y', y'') \quad \& \quad \bar{y}''' = \bar{F}(\bar{x}, \bar{y}, \bar{y}', \bar{y}''),$$

determine if there exists a change of variables, e.g.

$$\begin{aligned}x &\rightarrow \bar{x} = \bar{x}(x, y) \\y &\rightarrow \bar{y} = \bar{y}(x, y),\end{aligned}$$

which transforms one equation into the other.

Transformations mixing independent and dependent variables, as above are called *point transformations*.



We will be also interested in this problem for *contact transformations* of variables. These are more general than the point ones. They can mix  $x$ s,  $y$ s, and  $y'$ s, provided that  $\bar{y}'$  transforms as the first derivative.

We will be also interested in this problem for *contact transformations* of variables. These are more general than the point ones. They can mix  $x$ s,  $y$ s, and  $y'$ s, provided that  $\bar{y}'$  transforms as the first derivative. Explicitly:

$$x \rightarrow \bar{x} = \bar{x}(x, y, y')$$

$$y \rightarrow \bar{y} = \bar{y}(x, y, y')$$

$$y' \rightarrow \bar{y}' = \bar{y}'(x, y, y')$$

with

$$\bar{y}_{y'} - \bar{y}' \bar{x}_{y'} = 0$$

$$\bar{y}' \bar{x}_x - \bar{y}_x = y'(\bar{y}_y - \bar{y}' \bar{x}_y).$$

We will be also interested in this problem for *contact transformations* of variables. These are more general than the point ones. They can mix  $x$ s,  $y$ s, and  $y'$ s, provided that  $\bar{y}'$  transforms as the first derivative. Explicitly:

$$x \rightarrow \bar{x} = \bar{x}(x, y, y')$$

$$y \rightarrow \bar{y} = \bar{y}(x, y, y')$$

$$y' \rightarrow \bar{y}' = \bar{y}'(x, y, y')$$

with

$$\bar{y}_{y'} - \bar{y}' \bar{x}_{y'} = 0$$

$$\bar{y}' \bar{x}_x - \bar{y}_x = y'(\bar{y}_y - \bar{y}' \bar{x}_y).$$

# The key question: HOW TO CONSTRUCT INVARIANTS?

- classical subject: Lie, Tresse,..., ... Engel, Wünschmann, ..., Cartan, Chern,..., Tanaka,... Bryant, ...

# The key question: HOW TO CONSTRUCT INVARIANTS?

- classical subject: Lie, Tresse, ..., Engel, Wünschmann, ..., Cartan, Chern, ..., Tanaka, ... Bryant, ...
- nowadays: solution is achieved in terms of a Cartan connection with a Cartan geometry appropriate for a given problem

# The key question: HOW TO CONSTRUCT INVARIANTS?

- classical subject: Lie, Tresse, ..., Engel, Wünschmann, ..., Cartan, Chern, ..., Tanaka, ... Bryant, ...
- nowadays: solution is achieved in terms of a Cartan connection with a Cartan geometry appropriate for a given problem
- motivated by the works of Newman, Fritelli and Kozameh, and my experience with CR geometry, especially in its Fefferman aspect,

# The key question: HOW TO CONSTRUCT INVARIANTS?

- classical subject: Lie, Tresse, ..., Engel, Wünschmann, ..., Cartan, Chern, ..., Tanaka, ... Bryant, ...
- nowadays: solution is achieved in terms of a Cartan connection with a Cartan geometry appropriate for a given problem
- motivated by the works of Newman, Fritelli and Kozameh, and my experience with CR geometry, especially in its Fefferman aspect, I was asking if there are classes of (systems) of ODEs/PDEs considered modulo point/contact transformations whose differential geometry is equivalent to some less exotic geometries, such as (pseudo)Riemannian?

# The key question: HOW TO CONSTRUCT INVARIANTS?

- classical subject: Lie, Tresse, ..., Engel, Wünschmann, ..., Cartan, Chern, ..., Tanaka, ... Bryant, ...
- nowadays: solution is achieved in terms of a Cartan connection with a Cartan geometry appropriate for a given problem
- motivated by the works of Newman, Fritelli and Kozameh, and my experience with CR geometry, especially in its Fefferman aspect, I was asking if there are classes of (systems) of ODEs/PDEs considered modulo point/contact transformations whose differential geometry is equivalent to some less exotic geometries, such as (pseudo)Riemannian? ... perhaps conformal (pseudo)Riemannian?



# The key question: HOW TO CONSTRUCT INVARIANTS?

- classical subject: Lie, Tresse, ..., Engel, Wünschmann, ..., Cartan, Chern, ..., Tanaka, ... Bryant, ...
- nowadays: solution is achieved in terms of a Cartan connection with a Cartan geometry appropriate for a given problem
- motivated by the works of Newman, Fritelli and Kozameh, and my experience with CR geometry, especially in its Fefferman aspect, I was asking if there are classes of (systems) of ODEs/PDEs considered modulo point/contact transformations whose differential geometry is equivalent to some less exotic geometries, such as (pseudo)Riemannian? ... perhaps conformal (pseudo)Riemannian? ... perhaps special conformal, e.g. Weyl?

The first example

## The first example

- Wünschmann K, (1905) "*Über Berührungsbedingungen bei Differentialgleichungen*", Dissertation, Greifswald:

## The first example

- Wünschmann K, (1905) "*Über Berührungsbedingungen bei Differentialgleichungen*", Dissertation, Greifswald:
  - ★ Consider third order ODE:  $y''' = 0$ , with the solution space  $\mathbb{R}^3$  parametrized by  $(a_0, a_1, a_2)$ , and the general solution

$$y = a_0 + 2a_1x + a_2x^2.$$

## The first example

- Wünschmann K, (1905) "*Über Berührungsbedingungen bei Differentialgleichungen*", Dissertation, Greifswald:
  - ★ Consider third order ODE:  $y''' = 0$ , with the solution space  $\mathbb{R}^3$  parametrized by  $(a_0, a_1, a_2)$ , and the general solution

$$y = a_0 + 2a_1x + a_2x^2.$$

- ★ Take a neighbouring point  $(a_0, a_1, a_2) + (da_0, da_1, da_2)$  in  $\mathbb{R}^3$ ,

## The first example

- Wünschmann K, (1905) “Über Berührungsbedingungen bei Differentialgleichungen”, Dissertation, Greifswald:
  - ★ Consider third order ODE:  $y''' = 0$ , with the solution space  $\mathbb{R}^3$  parametrized by  $(a_0, a_1, a_2)$ , and the general solution

$$y = a_0 + 2a_1x + a_2x^2.$$

- ★ Take a neighbouring point  $(a_0, a_1, a_2) + (da_0, da_1, da_2)$  in  $\mathbb{R}^3$ ,

$$y + dy = a_0 + da_0 + 2(a_1 + da_1)x + (a_2 + da_2)x^2$$

## The first example

- Wünschmann K, (1905) “Über Berührungsbedingungen bei Differentialgleichungen”, Dissertation, Greifswald:

- ★ Consider third order ODE:  $y''' = 0$ , with the solution space  $\mathbb{R}^3$  parametrized by  $(a_0, a_1, a_2)$ , and the general solution

$$y = a_0 + 2a_1x + a_2x^2.$$

- ★ Take a neighbouring point  $(a_0, a_1, a_2) + (da_0, da_1, da_2)$  in  $\mathbb{R}^3$ ,

$$y + dy = a_0 + da_0 + 2(a_1 + da_1)x + (a_2 + da_2)x^2$$

- ★ When the graphs of these two solutions are *tangent to each other at some point*  $(x, y(x))$  in the  $xy$  plane?

## The first example

- Wünschmann K, (1905) “Über Berührungsbedingungen bei Differentialgleichungen”, Dissertation, Greifswald:

- ★ Consider third order ODE:  $y''' = 0$ , with the solution space  $\mathbb{R}^3$  parametrized by  $(a_0, a_1, a_2)$ , and the general solution

$$y = a_0 + 2a_1x + a_2x^2.$$

- ★ Take a neighbouring point  $(a_0, a_1, a_2) + (da_0, da_1, da_2)$  in  $\mathbb{R}^3$ ,

$$y + dy = a_0 + da_0 + 2(a_1 + da_1)x + (a_2 + da_2)x^2$$

- ★ When the graphs of these two solutions are *tangent to each other at some point*  $(x, y(x))$  in the  $xy$  plane?
- ★ The answer: if and only if the displacement vector  $(da_0, da_1, da_2)$  satisfies



## The first example

- Wünschmann K, (1905) “Über Berührungsbedingungen bei Differentialgleichungen”, Dissertation, Greifswald:

- ★ Consider third order ODE:  $y''' = 0$ , with the solution space  $\mathbb{R}^3$  parametrized by  $(a_0, a_1, a_2)$ , and the general solution

$$y = a_0 + 2a_1x + a_2x^2.$$

- ★ Take a neighbouring point  $(a_0, a_1, a_2) + (da_0, da_1, da_2)$  in  $\mathbb{R}^3$ ,

$$y + dy = a_0 + da_0 + 2(a_1 + da_1)x + (a_2 + da_2)x^2$$

- ★ When the graphs of these two solutions are *tangent to each other at some point*  $(x, y(x))$  in the  $xy$  plane?
- ★ The answer: if and only if the displacement vector  $(da_0, da_1, da_2)$  satisfies

$$da_0da_2 - (da_1)^2 = 0.$$

★ Indeed the tangency of the two graphs at  $x$  means that

$$dy(x) = da_0 + 2da_1x + da_2x^2 = 0$$

$$dy'(x) = 2da_1 + 2da_2x = 0$$

simultaneously,

★ Indeed the tangency of the two graphs at  $x$  means that

$$dy(x) = da_0 + 2da_1x + da_2x^2 = 0$$

$$dy'(x) = 2da_1 + 2da_2x = 0$$

simultaneously, and this has a solution for  $x$  if and only if

$$da_0da_2 - (da_1)^2 = 0.$$

- ★ Indeed the tangency of the two graphs at  $x$  means that

$$dy(x) = da_0 + 2da_1x + da_2x^2 = 0$$

$$dy'(x) = 2da_1 + 2da_2x = 0$$

simultaneously, and this has a solution for  $x$  if and only if

$$da_0da_2 - (da_1)^2 = 0.$$

- ★ Thus the solution space  $\mathbb{R}^3$  of the equation  $y''' = 0$ , with the solutions parametrized by  $(a_0, a_1, a_2)$ , is naturally equipped with a *conformal Lorentzian* metric

$$g = da_0da_2 - (da_1)^2.$$

- ★ Indeed the tangency of the two graphs at  $x$  means that

$$dy(x) = da_0 + 2da_1x + da_2x^2 = 0$$

$$dy'(x) = 2da_1 + 2da_2x = 0$$

simultaneously, and this has a solution for  $x$  if and only if

$$da_0da_2 - (da_1)^2 = 0.$$

- ★ Thus the solution space  $\mathbb{R}^3$  of the equation  $y''' = 0$ , with the solutions parametrized by  $(a_0, a_1, a_2)$ , is naturally equipped with a *conformal Lorentzian* metric

$$g = da_0da_2 - (da_1)^2.$$

- ★ In this metric two neighbouring solutions are *null separated* iff they are *tangent* at some point.

- ★ Indeed the tangency of the two graphs at  $x$  means that

$$dy(x) = da_0 + 2da_1x + da_2x^2 = 0$$

$$dy'(x) = 2da_1 + 2da_2x = 0$$

simultaneously, and this has a solution for  $x$  if and only if

$$da_0da_2 - (da_1)^2 = 0.$$

- ★ Thus the solution space  $\mathbb{R}^3$  of the equation  $y''' = 0$ , with the solutions parametrized by  $(a_0, a_1, a_2)$ , is naturally equipped with a *conformal Lorentzian* metric

$$g = da_0da_2 - (da_1)^2.$$

- ★ In this metric two neighbouring solutions are *null separated* iff they are *tangent* at some point.
- ★ What shall one assume about a third order ODE to have a natural conformal Lorentzian metric on its (3-dimensional) solution space?

★ Writing a general 3rd order ODE as

$$y''' = F(x, y, y', y''), \quad (*)$$

★ Writing a general 3rd order ODE as

$$y''' = F(x, y, y', y''), \quad (*)$$

and denoting by  $\mathcal{D}$  the total differential,  $\mathcal{D} = \partial_x + p\partial_y + q\partial_p + F\partial_q$ ,  
where  $p = y'$ ,  $q = y''$ ,



★ Writing a general 3rd order ODE as

$$y''' = F(x, y, y', y''), \quad (*)$$

and denoting by  $\mathcal{D}$  the total differential,  $\mathcal{D} = \partial_x + p\partial_y + q\partial_p + F\partial_q$ , where  $p = y'$ ,  $q = y''$ , Wünschmann found that the solution space of (\*) is naturally equipped with a *conformal Lorentzian* metric iff

$$F_y + (\mathcal{D} - \frac{2}{3}F_q) \underbrace{\left( \frac{1}{6}\mathcal{D}F_q - \frac{1}{9}F_q^2 - \frac{1}{2}F_p \right)}_K \equiv 0. \quad (W)$$

★ Writing a general 3rd order ODE as

$$y''' = F(x, y, y', y''), \quad (*)$$

and denoting by  $\mathcal{D}$  the total differential,  $\mathcal{D} = \partial_x + p\partial_y + q\partial_p + F\partial_q$ , where  $p = y'$ ,  $q = y''$ , Wünschmann found that the solution space of  $(*)$  is naturally equipped with a *conformal Lorentzian* metric iff

$$F_y + (\mathcal{D} - \frac{2}{3}F_q) \underbrace{(\frac{1}{6}\mathcal{D}F_q - \frac{1}{9}F_q^2 - \frac{1}{2}F_p)}_K \equiv 0. \quad (W)$$

★ The metric reads:

$$g = [dy - p dx][dq - \frac{1}{3}F_q dp + K dy + (\frac{1}{3}qF_q - F - pK) dx] - [dp - q dx]^2.$$

★ Writing a general 3rd order ODE as

$$y''' = F(x, y, y', y''), \quad (*)$$

and denoting by  $\mathcal{D}$  the total differential,  $\mathcal{D} = \partial_x + p\partial_y + q\partial_p + F\partial_q$ , where  $p = y'$ ,  $q = y''$ , Wünschmann found that the solution space of (\*) is naturally equipped with a *conformal Lorentzian* metric iff

$$F_y + (\mathcal{D} - \frac{2}{3}F_q) \underbrace{(\frac{1}{6}\mathcal{D}F_q - \frac{1}{9}F_q^2 - \frac{1}{2}F_p)}_K \equiv 0. \quad (W)$$

★ The metric reads:

$$g = [dy - p dx][dq - \frac{1}{3}F_q dp + K dy + (\frac{1}{3}qF_q - F - pK) dx] - [dp - q dx]^2.$$

- ★ Condition  $(W)$  is *invariant* with respect to *contact* transformations of variables and contact transformations of the variables result in a conformal change of the metric.

- ★ Condition  $(W)$  is *invariant* with respect to *contact* transformations of variables and contact transformations of the variables result in a conformal change of the metric.
- ★ **Wünschman**: There is a *one-to-one correspondence* between *equivalence classes of 3rd order ODEs satisfying  $(W)$*  considered modulo contact transformations of variables and *3-dimensional Lorentzian conformal geometries*.

- ★ Condition  $(W)$  is *invariant* with respect to *contact* transformations of variables and contact transformations of the variables result in a conformal change of the metric.
- ★ **Wünschman**: There is a *one-to-one correspondence* between *equivalence classes of 3rd order ODEs satisfying  $(W)$  considered modulo contact transformations of variables* and *3-dimensional Lorentzian conformal geometries*.
- ★ In particular: all contact invariants of such classes of equations are expressible in terms of the conformal invariants of the associated conformal Lorentzian metrics.

- 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:

- 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:
  - ★ Solved the equivalence problem for third order ODEs considered modulo point transformation of variables.



- 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:
  - ★ Solved the equivalence problem for third order ODEs considered modulo point transformation of variables.
  - ★ In case when the ODE  $y''' = F(x, y, y', y'')$  satisfies Wünschmann condition, he constructed a natural principal fiber bundle  $P \rightarrow S$  over its solution space  $S$ , with a certain  $\mathfrak{so}(2, 3)$ -valued Cartan connection  $\omega$ .

- 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:
  - ★ Solved the equivalence problem for third order ODEs considered modulo point transformation of variables.
  - ★ In case when the ODE  $y''' = F(x, y, y', y'')$  satisfies Wünschmann condition, he constructed a natural principal fiber bundle  $P \rightarrow S$  over its solution space  $S$ , with a certain  $\mathfrak{so}(2, 3)$ -valued Cartan connection  $\omega$ .
  - ★ He showed that the curvature  $R = d\omega + \omega \wedge \omega$  of  $\omega$  encodes all the contact invariants of the ODE.

- 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:
  - ★ Solved the equivalence problem for third order ODEs considered modulo point transformation of variables.
  - ★ In case when the ODE  $y''' = F(x, y, y', y'')$  satisfies Wünschmann condition, he constructed a natural principal fiber bundle  $P \rightarrow S$  over its solution space  $S$ , with a certain  $\mathfrak{so}(2, 3)$ -valued Cartan connection  $\omega$ .
  - ★ He showed that the curvature  $R = d\omega + \omega \wedge \omega$  of  $\omega$  encodes all the contact invariants of the ODE.
  - ★ Since  $\mathbf{SO}(2, 3)$  is a conformal group for the 3-dimensional Lorentzian metrics,  $\omega$  may be identified with the *Cartan normal conformal connection* associated with the conformal class  $[g]$ .

Second example

## Second example

- Lie S (1924) "Klassifikation und Integration von gewöhnlichen Differentialgleichungen zwischen  $x, y$ , die eine Gruppe von Transformationen gestatten III" *Gesammelte Abhandlungen* **vol 5** (Leipzig: Teubner):

## Second example

- Lie S (1924) “Klassifikation und Integration von gewöhnlichen Differentialgleichungen zwischen  $x, y$ , die eine Gruppe von Transformationen gestatten III” *Gesammelte Abhandlungen vol 5* (Leipzig: Teubner):
  - ★ Considered second order ODE  $y'' = Q(x, y, y')$  modulo point transformations of variables:  $x \rightarrow \bar{x} = \bar{x}(x, y)$ ,  $y \rightarrow \bar{y} = \bar{y}(x, y)$ .

## Second example

- Lie S (1924) "Klassifikation und Integration von gewöhnlichen Differentialgleichungen zwischen  $x, y$ , die eine Gruppe von Transformationen gestatten III" *Gesammelte Abhandlungen vol 5* (Leipzig: Teubner):
  - ★ Considered second order ODE  $y'' = Q(x, y, y')$  modulo point transformations of variables:  $x \rightarrow \bar{x} = \bar{x}(x, y)$ ,  $y \rightarrow \bar{y} = \bar{y}(x, y)$ .
  - ★ He knew that *vanishing or not* of each of:

$$w_1 = D^2Q_{pp} - 4DQ_{py} - DQ_{pp}Q_p + 4Q_pQ_{py} - 3Q_{pp}Q_y + 6Q_{yy}$$

or

$$w_2 = Q_{pppp},$$

where  $p = y'$  and  $D = \partial_x + p\partial_y + Q\partial_p$ , is a *point invariant property* of the ODE.

- Cartan E (1924) "Varietes a connexion projective" *Bull. Soc. Math.* **LII**  
205-41:



- Cartan E (1924) "Varietes a connexion projective" *Bull. Soc. Math.* **LII** 205-41:
  - ★ Solved the equivalence problem for ODEs  $y'' = Q(x, y, y')$  considered modulo point transformation of variables,

- Cartan E (1924) "Varietes a connexion projective" *Bull. Soc. Math.* **LII** 205-41:
  - ★ Solved the equivalence problem for ODEs  $y'' = Q(x, y, y')$  considered modulo point transformation of variables, building a principal fiber bundle  $P \rightarrow J$  over the space parametrized by  $(x, y, p = y')$ .

- Cartan E (1924) “Varietes a connexion projective” *Bull. Soc. Math.* **LII** 205-41:
  - ★ Solved the equivalence problem for ODEs  $y'' = Q(x, y, y')$  considered modulo point transformation of variables, building a principal fiber bundle  $P \rightarrow J$  over the space parametrized by  $(x, y, p = y')$ . He also built a Cartan connection  $\omega$ , with values in the Lie algebra  $\mathfrak{sl}(3, \mathbb{R})$ , whose curvature  $R = d\omega + \omega \wedge \omega$  was:

- Cartan E (1924) “Varietes a connexion projective” *Bull. Soc. Math.* **LII** 205-41:

★ Solved the equivalence problem for ODEs  $y'' = Q(x, y, y')$  considered modulo point transformation of variables, building a principal fiber bundle  $P \rightarrow J$  over the space parametrized by  $(x, y, p = y')$ . He also built a Cartan connection  $\omega$ , with values in the Lie algebra  $\mathfrak{sl}(3, \mathbb{R})$ , whose curvature  $R = d\omega + \omega \wedge \omega$  was:

$$R = \begin{pmatrix} 0 & w_2 & * \\ 0 & 0 & w_1 \\ 0 & 0 & 0 \end{pmatrix} \in \mathfrak{sl}(3, \mathbb{R}).$$

- Cartan E (1924) “Varietes a connexion projective” *Bull. Soc. Math.* **LII** 205-41:

- ★ Solved the equivalence problem for ODEs  $y'' = Q(x, y, y')$  considered modulo point transformation of variables, building a principal fiber bundle  $P \rightarrow J$  over the space parametrized by  $(x, y, p = y')$ . He also built a Cartan connection  $\omega$ , with values in the Lie algebra  $\mathfrak{sl}(3, \mathbb{R})$ , whose curvature  $R = d\omega + \omega \wedge \omega$  was:

$$R = \begin{pmatrix} 0 & w_2 & * \\ 0 & 0 & w_1 \\ 0 & 0 & 0 \end{pmatrix} \in \mathfrak{sl}(3, \mathbb{R}).$$

- ★ Since  $\mathfrak{sl}(3, \mathbb{R})$  is naturally included in  $\mathfrak{sl}(4, \mathbb{R})$ , and this in turn is isomorphic to  $\mathfrak{so}(3, 3)$ ,  $\mathfrak{sl}(4, \mathbb{R}) = \mathfrak{so}(3, 3)$ ,

- **Cartan E** (1924) “Varietes a connexion projective” *Bull. Soc. Math.* **LII** 205-41:

- ★ Solved the equivalence problem for ODEs  $y'' = Q(x, y, y')$  considered modulo point transformation of variables, building a principal fiber bundle  $P \rightarrow J$  over the space parametrized by  $(x, y, p = y')$ . He also built a Cartan connection  $\omega$ , with values in the Lie algebra  $\mathfrak{sl}(3, \mathbb{R})$ , whose curvature  $R = d\omega + \omega \wedge \omega$  was:

$$R = \begin{pmatrix} 0 & w_2 & * \\ 0 & 0 & w_1 \\ 0 & 0 & 0 \end{pmatrix} \in \mathfrak{sl}(3, \mathbb{R}).$$

- ★ Since  $\mathfrak{sl}(3, \mathbb{R})$  is naturally included in  $\mathfrak{sl}(4, \mathbb{R})$ , and this in turn is isomorphic to  $\mathfrak{so}(3, 3)$ ,  $\mathfrak{sl}(4, \mathbb{R}) = \mathfrak{so}(3, 3)$ , i.e. a *conformal algebra* for metrics of signature  $(2, 2)$  in *four* dimensions, we ask the following question:

- Is it possible to describe the Lie/Cartan *point invariants*  $w_1, w_2$ , of a second order ODE  $y'' = Q(x, y, y')$  in terms of the *conformal invariants* of a *split signature conformal metric in four dimensions*?

- Is it possible to describe the Lie/Cartan *point invariants*  $w_1, w_2$ , of a second order ODE  $y'' = Q(x, y, y')$  in terms of the *conformal invariants* of a *split signature conformal metric in four dimensions*? (PN + Sparling GAJ: (2003) “Three-dimensional Cauchy-Riemann structures and second-order ordinary differential equations” *C. Q. Grav.* **20** 4995-5016)



- Is it possible to describe the Lie/Cartan *point invariants*  $w_1, w_2$ , of a second order ODE  $y'' = Q(x, y, y')$  in terms of the *conformal invariants* of a *split signature conformal metric in four dimensions*? (PN + Sparling GAJ: (2003) “Three-dimensional Cauchy-Riemann structures and second-order ordinary differential equations” C. Q. Grav. **20** 4995-5016)
- ★ Given 2nd order ODE:  $y'' = Q(x, y, y')$  consider a parametrization of the first jet space  $J^1$  by  $(x, y, p = y')$ .

- Is it possible to describe the Lie/Cartan *point invariants*  $w_1, w_2$ , of a second order ODE  $y'' = Q(x, y, y')$  in terms of the *conformal invariants* of a *split signature conformal metric in four dimensions*? (PN + Sparling GAJ: (2003) “Three-dimensional Cauchy-Riemann structures and second-order ordinary differential equations” C. Q. Grav. **20** 4995-5016)
- ★ Given 2nd order ODE:  $y'' = Q(x, y, y')$  consider a parametrization of the first jet space  $J^1$  by  $(x, y, p = y')$ .
- ★ on  $J^1 \times \mathbb{R}$  consider a metric

$$g = 2[(dp - Qdx)dx - (dy - pdx)(dr + \frac{2}{3}Q_p dx + \frac{1}{6}Q_{pp}(dy - pdx))], \quad (F)$$

where  $r$  is a coordinate along  $\mathbb{R}$  in  $J^1 \times \mathbb{R}$ .

Theorem (PN+Sparling GAJ):

- ★ If ODE  $y'' = Q(x, y, y')$  undergoes a point transformation of variables then the metric ( $F$ ) transforms conformally.

Theorem (PN+Sparling GAJ):

- ★ If ODE  $y'' = Q(x, y, y')$  undergoes a point transformation of variables then the metric  $(F)$  transforms conformally.
- ★ All the point invariants of a point equivalence class of ODEs  $y'' = Q(x, y, y')$  are expressible in terms of the conformal invariants of the associated conformal class of metrics  $(F)$ .

Theorem (PN+Sparling GAJ):

- ★ If ODE  $y'' = Q(x, y, y')$  undergoes a point transformation of variables then the metric  $(F)$  transforms conformally.
- ★ All the point invariants of a point equivalence class of ODEs  $y'' = Q(x, y, y')$  are expressible in terms of the conformal invariants of the associated conformal class of metrics  $(F)$ .
- ★ The metrics  $(F)$  are very special among all the split signature metrics on 4-manifolds. Their Weyl tensor  $C$  has algebraic type  $(N, N)$  in the Cartan-Petrov-Penrose classification. Both, the selfdual  $C^+$  and the antiselfdual  $C^-$ , parts of  $C$  are expressible in terms of only one component.

★  $C^+$  is proportional to

$$w_1 = D^2 Q_{pp} - 4DQ_{py} - DQ_{pp}Q_p + 4Q_pQ_{py} - 3Q_{pp}Q_y + 6Q_{yy},$$

★  $C^+$  is proportional to

$$w_1 = D^2Q_{pp} - 4DQ_{py} - DQ_{pp}Q_p + 4Q_pQ_{py} - 3Q_{pp}Q_y + 6Q_{yy},$$

and  $C^-$  is proportional to

$$w_2 = Q_{pppp}.$$

★  $C^+$  is proportional to

$$w_1 = D^2Q_{pp} - 4DQ_{py} - DQ_{pp}Q_p + 4Q_pQ_{py} - 3Q_{pp}Q_y + 6Q_{yy},$$

and  $C^-$  is proportional to

$$w_2 = Q_{pppp}.$$

★ Cartan normal conformal connection associated with any conformal class  $[g]$  of metrics  $(F)$  is reduced to to the Cartan  $\mathfrak{sl}(3, \mathbb{R})$  connection naturally defined on the Cartan bundle  $P \rightarrow J^1$ .



What's interesting in  $z' = (y'')^2$ ?

What's interesting in  $z' = (y'')^2$ ?

- Hilbert D (1912) "Über den Begriff der Klasse von Differentialgleichungen"  
*Mathem. Annalen Bd. 73*, 95-108:

## What's interesting in $z' = (y'')^2$ ?

- Hilbert D (1912) "Über den Begriff der Klasse von Differentialgleichungen"  
*Mathem. Annalen Bd. 73*, 95-108:
  - ★ considered equations of the form  $z' = F(x, y, y', y'', z)$  for two real functions  $y = y(x)$  and  $z = z(x)$ .

## What's interesting in $z' = (y'')^2$ ?

- Hilbert D (1912) "Über den Begriff der Klasse von Differentialgleichungen"  
*Mathem. Annalen Bd. 73*, 95-108:
  - ★ considered equations of the form  $z' = F(x, y, y', y'', z)$  for two real functions  $y = y(x)$  and  $z = z(x)$ .
  - ★ He observed that, the general solution to the equation  $z' = y''^2$  can *not* be written in an *integral free* form

$$x = x(t, w(t), w'(t), \dots, w^{(k)}(t)),$$

$$y = y(t, w(t), w'(t), \dots, w^{(k)}(t)),$$

$$z = z(t, w(t), w'(t), \dots, w^{(k)}(t)).$$

Aside: the situation in one order lower

**Aside: the situation in one order lower**

Hilbert's example deals with  $z' = (y'')^2$ .

## Aside: the situation in one order lower

Hilbert's example deals with  $z' = (y'')^2$ .

Consider an equation  $z' = (y')^2$ , where  $y = y(x)$  and  $z = z(x)$ .

## Aside: the situation in one order lower

Hilbert's example deals with  $z' = (y'')^2$ .

Consider an equation  $z' = (y')^2$ , where  $y = y(x)$  and  $z = z(x)$ .

Check, that its general solution may be written in the *integral-free form*:

$$x = \frac{1}{2}w''(t)$$

$$y = \frac{1}{2}tw''(t) - \frac{1}{2}w'(t)$$

$$z = \frac{1}{2}t^2w''(t) - tw'(t) + w(t),$$

where  $w = w(t)$  is an *arbitrary* sufficiently smooth real function.



## Aside: the situation in one order lower

Hilbert's example deals with  $z' = (y'')^2$ .

Consider an equation  $z' = (y')^2$ , where  $y = y(x)$  and  $z = z(x)$ .

Check, that its general solution may be written in the *integral-free form*:

$$x = \frac{1}{2}w''(t)$$

$$y = \frac{1}{2}tw''(t) - \frac{1}{2}w'(t)$$

$$z = \frac{1}{2}t^2w''(t) - tw'(t) + w(t),$$

where  $w = w(t)$  is an *arbitrary* sufficiently smooth real function.

**G. Monge** knew that every equation of the form  $z' = F(x, y, y', z)$  has this property.

## Aside: the situation in one order lower

Hilbert's example deals with  $z' = (y'')^2$ .

Consider an equation  $z' = (y')^2$ , where  $y = y(x)$  and  $z = z(x)$ .

Check, that its general solution may be written in the *integral-free form*:

$$x = \frac{1}{2}w''(t)$$

$$y = \frac{1}{2}tw''(t) - \frac{1}{2}w'(t)$$

$$z = \frac{1}{2}t^2w''(t) - tw'(t) + w(t),$$

where  $w = w(t)$  is an *arbitrary* sufficiently smooth real function.

**G. Monge** knew that every equation of the form  $z' = F(x, y, y', z)$  has this property.

The situation is quite *different* for  $z' = F(x, y, y', y'', z)$ , as it was shown by Hilbert on the example of  $z' = (y'')^2$ .

- **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:

- **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:

★ solved an equivalence problem for equations

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

considered modulo contact transformation of variables, by constructing a 14-dimensional Cartan bundle  $P \rightarrow J$  over the 5-dimensional space  $J$  parametrized by  $(x, y, y', y'', z)$ .

- **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:

★ solved an equivalence problem for equations

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

considered modulo contact transformation of variables, by constructing a 14-dimensional Cartan bundle  $P \rightarrow J$  over the 5-dimensional space  $J$  parametrized by  $(x, y, y', y'', z)$ . This bundle is equipped with a Cartan connection whose curvature gives all the local invariants of the equation.

- **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:

★ solved an equivalence problem for equations

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

considered modulo contact transformation of variables, by constructing a 14-dimensional Cartan bundle  $P \rightarrow J$  over the 5-dimensional space  $J$  parametrized by  $(x, y, y', y'', z)$ . This bundle is equipped with a Cartan connection whose curvature gives all the local invariants of the equation. The connection has values in the Lie algebra of the noncompact form of the exceptional group  $G_2$  and is flat iff the equation is equivalent to the Hilbert's equation  $z' = y''^2$ ;

- **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:

★ solved an equivalence problem for equations

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

considered modulo contact transformation of variables, by constructing a 14-dimensional Cartan bundle  $P \rightarrow J$  over the 5-dimensional space  $J$  parametrized by  $(x, y, y', y'', z)$ . This bundle is equipped with a Cartan connection whose curvature gives all the local invariants of the equation. The connection has values in the Lie algebra of the noncompact form of the exceptional group  $G_2$  and is flat iff the equation is equivalent to the Hilbert's equation  $z' = y''^2$ ; in such case the equation has a symmetry group  $G_2$ .

- PN (2003) “Differential equations and conformal structures” *J. Geom. Phys*  
55 19-49:



- PN (2003) “Differential equations and conformal structures” *J. Geom. Phys* 55 19-49:
  - ★ Since  $G_2$  naturally seats in  $\mathbf{SO}(3,4)$ , which is a conformal group for signature  $(+, +, +, -, -)$  conformal metrics in dimension 5, is it possible to understand Cartan’s invariants in terms of invariants of some 5-dimensional conformal metrics?

- PN (2003) “Differential equations and conformal structures” *J. Geom. Phys* 55 19-49:
  - ★ Since  $G_2$  naturally seats in  $\mathbf{SO}(3,4)$ , which is a conformal group for signature  $(+, +, +, -, -)$  conformal metrics in dimension 5, is it possible to understand Cartan’s invariants in terms of inavraints of some 5-dimensional conformal metrics?

This leads to:

- PN (2003) “Differential equations and conformal structures” *J. Geom. Phys* 55 19-49:
  - ★ Since  $G_2$  naturally seats in  $\mathbf{SO}(3,4)$ , which is a conformal group for signature  $(+, +, +, -, -)$  conformal metrics in dimension 5, is it possible to understand Cartan’s invariants in terms of inavraints of some 5-dimensional conformal metrics?

This leads to:

The third example

# Cartan's construction

## Cartan's construction

- Each equation ( $H$ ) may be represented by forms

$$\omega^1 = dz - F(x, y, p, q, z)dx$$

$$\omega^2 = dy - p dx$$

$$\omega^3 = dp - q dx$$

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

## Cartan's construction

- Each equation ( $H$ ) may be represented by forms

$$\omega^1 = dz - F(x, y, p, q, z)dx$$

$$\omega^2 = dy - p dx$$

$$\omega^3 = dp - q dx$$

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

- every solution to the equation is a curve  $\gamma(t) = (x(t), y(t), p(t), q(t), z(t))$  in  $J$  on which the forms  $(\omega^1, \omega^2, \omega^3)$  simultaneously vanish.

## Cartan's construction

- Each equation ( $H$ ) may be represented by forms

$$\omega^1 = dz - F(x, y, p, q, z)dx$$

$$\omega^2 = dy - p dx$$

$$\omega^3 = dp - q dx$$

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

- every solution to the equation is a curve  $\gamma(t) = (x(t), y(t), p(t), q(t), z(t))$  in  $J$  on which the forms  $(\omega^1, \omega^2, \omega^3)$  simultaneously vanish.
- Transformation that transforms solutions to solution may mix the forms  $(\omega^1, \omega^2, \omega^3)$  among themselves, thus:

Definition

Two equations  $z' = F(x, y, y', y'', z)$  and  $\bar{z}' = \bar{F}(\bar{x}, \bar{y}, \bar{y}', \bar{y}'', \bar{z})$  represented by the respective forms

$$\omega^1 = dz - F(x, y, p, q, z)dx, \quad \omega^2 = dy - p dx, \quad \omega^3 = dp - q dx;$$



Definition

Two equations  $z' = F(x, y, y', y'', z)$  and  $\bar{z}' = \bar{F}(\bar{x}, \bar{y}, \bar{y}', \bar{y}'', \bar{z})$  represented by the respective forms

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

## Definition

Two equations  $z' = F(x, y, y', y'', z)$  and  $\bar{z}' = \bar{F}(\bar{x}, \bar{y}, \bar{y}', \bar{y}'', \bar{z})$  represented by the respective forms

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

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

## Definition

Two equations  $z' = F(x, y, y', y'', z)$  and  $\bar{z}' = \bar{F}(\bar{x}, \bar{y}, \bar{y}', \bar{y}'', \bar{z})$  represented by the respective forms

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

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 the equivalence problem for eqs.

$$z' = F(x, y, y', y'', z)$$

Theorem

## Solution for the equivalence problem for eqs.

$$z' = F(x, y, y', y'', z)$$

### Theorem

- 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  $F_{qq}$ ,  $q = y''$ .

## Solution for the equivalence problem for eqs.

$$z' = F(x, y, y', y'', z)$$

### Theorem

- 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.

## Solution for the equivalence problem for eqs.

$$z' = F(x, y, y', y'', z)$$

### Theorem

- 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  $F_{y''y''} \neq 0$

Given  $z' = F(x, y, y', y'', z)$  take its corresponding forms

$$\omega^1 = dz - F(x, y, p, q, z)dx, \quad \omega^2 = dy - p dx, \quad \omega^3 = dp - q dx;$$

and supplement them with  $\omega^4 = dq$  and  $\omega^5 = dx$ .



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

Given  $z' = F(x, y, y', y'', z)$  take its corresponding forms

$$\omega^1 = dz - F(x, y, p, q, z)dx, \quad \omega^2 = dy - p dx, \quad \omega^3 = dp - q dx;$$

and supplement them with  $\omega^4 = dq$  and  $\omega^5 = dx$ . Define

$$\begin{pmatrix} \theta^1 \\ \theta^2 \\ \theta^3 \\ \theta^4 \\ \theta^5 \end{pmatrix} = \begin{pmatrix} s_1 & s_2 & s_3 & 0 & 0 \\ s_4 & s_5 & s_6 & 0 & 0 \\ s_7 & s_8 & s_9 & 0 & 0 \\ s_{10} & s_{11} & s_{12} & s_{13} & s_{14} \\ s_{15} & s_{16} & s_{17} & s_{18} & s_{19} \end{pmatrix} \begin{pmatrix} \omega^1 \\ \omega^2 \\ \omega^3 \\ \omega^4 \\ \omega^5 \end{pmatrix}.$$



## Theorem

An equivalence class of equations  $z' = F(x, y, y', y'', z)$  with  $F_{y''y''} \neq 0$  *uniquely* defines a 14-dimensional manifold  $P \rightarrow J$  and

## Theorem

An equivalence class of equations  $z' = F(x, y, y', y'', z)$  with  $F_{y''y''} \neq 0$  *uniquely* defines a 14-dimensional manifold  $P \rightarrow J$  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

## Theorem

An equivalence class of equations  $z' = F(x, y, y', y'', z)$  with  $F_{y''y''} \neq 0$  *uniquely* defines a 14-dimensional manifold  $P \rightarrow J$  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

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

## Theorem

An equivalence class of equations  $z' = F(x, y, y', y'', z)$  with  $F_{y''y''} \neq 0$  *uniquely* defines a 14-dimensional manifold  $P \rightarrow J$  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

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

We also have formulae for the differentials of the forms  $\Omega_\mu$ ,  $\mu = 1, 2, \dots, 9$ .

## Theorem

An equivalence class of equations  $z' = F(x, y, y', y'', z)$  with  $F_{y''y''} \neq 0$  uniquely defines a 14-dimensional manifold  $P \rightarrow J$  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

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

We also have formulae for the differentials of the forms  $\Omega_\mu$ ,  $\mu = 1, 2, \dots, 9$ .

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

## Theorem

An equivalence class of equations  $z' = F(x, y, y', y'', z)$  with  $F_{y''y''} \neq 0$  uniquely defines a 14-dimensional manifold  $P \rightarrow J$  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

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

We also have formulae for the differentials of the forms  $\Omega_\mu$ ,  $\mu = 1, 2, \dots, 9$ .

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

We pass to the interpretation in terms of Cartan connection:



$P$  is a principal fibre bundle over  $J$  with the 9-dimensional parabolic subgroup  $H$  of  $G_2$  as its structure group.

$P$  is a principal fibre bundle over  $J$  with the 9-dimensional parabolic subgroup  $H$  of  $G_2$  as its structure group.

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

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

is a Cartan connection with values in the Lie algebra of  $G_2$ .

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

## $(3, 2)$ -signature conformal metric

- PN (2003) "Differential equations and conformal structures" *J. Geom. Phys*  
55 19-49:

## (3, 2)-signature conformal metric

- PN (2003) “Differential equations and conformal structures” *J. Geom. Phys* 55 19-49:

Given an equivalence class of equation  $z' = F(x, y, y', y'', z)$  consider its corresponding bundle  $P$  with the coframe  $(\theta^1, \theta^2, \theta^3, \theta^4, \theta^5, \Omega_1, \Omega_2, \Omega_3, \Omega_4, \Omega_5, \Omega_6, \Omega_7, \Omega_8, \Omega_9)$ .

## (3, 2)-signature conformal metric

- PN (2003) “Differential equations and conformal structures” *J. Geom. Phys* 55 19-49:

Given an 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*

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

## (3, 2)-signature conformal metric

- PN (2003) “Differential equations and conformal structures” *J. Geom. Phys* 55 19-49:

Given an 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  $(3, 2, 0, 0, 0, 0, 0, 0, 0, 0)$ .

## (3, 2)-signature conformal metric

- PN (2003) “Differential equations and conformal structures” *J. Geom. Phys* 55 19-49:

Given an 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  $(3, 2, 0, 0, 0, 0, 0, 0, 0, 0, 0)$ .

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.

## Theorem

- The bilinear forms  $\tilde{g}$  transforms conformally when Lie transported along any of the vertical directions.
- It descends to a well defined *conformal* class  $[g_F]$  of  $(3, 2)$ -signature *metrics*  $g_F$  on the 5-dimensional space  $J$  on which the equation  $z' = F(x, y, y', y'', z)$  is defined.

## Theorem

- The bilinear forms  $\tilde{g}$  transforms conformally when Lie transported along any of the vertical directions.
- It descends to a well defined conformal class  $[g_F]$  of  $(3, 2)$ -signature metrics  $g_F$  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 the conformal class  $[g_F]$  yields invariant information about the equivalence class of the equation.

## Theorem

- The bilinear forms  $\tilde{g}$  transforms conformally when Lie transported along any of the vertical directions.
- It descends to a well defined conformal class  $[g_F]$  of  $(3, 2)$ -signature metrics  $g_F$  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 the conformal class  $[g_F]$  yields invariant information about the equivalence class of the equation.
- This  $\mathfrak{so}(4, 3)$ -valued connection is reduced to a subalgebra  $\mathfrak{g}_2 \subset \mathfrak{so}(4, 3)$  and may be identified with the Cartan  $\mathfrak{g}_2$  connection  $\omega$  on  $P$ .



Corollary

*Conformal* holonomy of metrics  $[g_F]$  is included in the exceptional group  $G_{2(2)}$ .

Corollary

*Conformal* holonomy of metrics  $[g_F]$  is included in the exceptional group  $G_{2(2)}$ .

Theorem (M. Hammerl, K. Sagarschnig)

All metrics with conformal  $G_2$  holonomy are given by the described construction.



Corollary

*Conformal* holonomy of metrics  $[g_F]$  is included in the exceptional group  $G_{2(2)}$ .

Theorem (M. Hammerl, K. Sagarschnig)

All metrics with conformal  $G_2$  holonomy are given by the described construction.

If  $[g_F]$  includes an Einstein metric then this holonomy is a proper subgroup of  $G_{2(2)}$ .



Questions:

- are there conformal classes  $[g_F]$  which do not include Einstein metric?

Questions:

- are there conformal classes  $[g_F]$  which do not include Einstein metric?
- given  $F$  can one explicitly calculate the *Fefferman-Graham ambient metric*  $\hat{g}$  for the conformal class  $[g_F]$ ?

Questions:

- are there conformal classes  $[g_F]$  which do not include Einstein metric?
- given  $F$  can one explicitly calculate the *Fefferman-Graham ambient metric*  $\hat{g}$  for the conformal class  $[g_F]$ ?
- how the conformal holonomy of  $[g_F]$  is related to the (pseudo)Riemannian holonomy of  $\hat{g}$ ?

Questions:

- are there conformal classes  $[g_F]$  which do not include Einstein metric?
- given  $F$  can one explicitly calculate the *Fefferman-Graham ambient metric*  $\hat{g}$  for the conformal class  $[g_F]$ ?
- how the conformal holonomy of  $[g_F]$  is related to the (pseudo)Riemannian holonomy of  $\hat{g}$ ?

## Fefferman-Graham ambient metrics

Given a conformal class of metrics  $[g]$  on  $M$  and given a representative  $g \in [g]$ , Fefferman and Graham define a metric  $\hat{g}$  on  $\mathbb{R}_+ \times I \times M$ , which encodes the conformal properties of  $[g]$ , and which is *Ricci flat*.

## Fefferman-Graham ambient metrics

Given a conformal class of metrics  $[g]$  on  $M$  and given a representative  $g \in [g]$ , Fefferman and Graham define a metric  $\hat{g}$  on  $\mathbb{R}_+ \times I \times M$ , which encodes the conformal properties of  $[g]$ , and which is *Ricci flat*. It is locally given by:

$$\hat{g} = 2d(\rho t)dt + t^2 \left( g + 2\rho P + \rho^2 \mu_2 + \rho^3 \mu_3 + \rho^4 \mu_4 + \dots \right)$$

where  $t \in \mathbb{R}_+$ ,  $\rho \in I = ] - \epsilon, \epsilon [$ ,  $P$  is the Schouten tensor for  $g$ , and  $\mu_i$  are symmetric 2-tensors on  $M$ , with leading terms of order  $2i$ ,  $i = 2, 3, \dots$ , in the derivatives of  $g$ .



## Fefferman-Graham ambient metrics

Given a conformal class of metrics  $[g]$  on  $M$  and given a representative  $g \in [g]$ , Fefferman and Graham define a metric  $\hat{g}$  on  $\mathbb{R}_+ \times I \times M$ , which encodes the conformal properties of  $[g]$ , and which is *Ricci flat*. It is locally given by:

$$\hat{g} = 2d(\rho t)dt + t^2 \left( g + 2\rho P + \rho^2 \mu_2 + \rho^3 \mu_3 + \rho^4 \mu_4 + \dots \right)$$

where  $t \in \mathbb{R}_+$ ,  $\rho \in I = ] - \epsilon, \epsilon[$ ,  $P$  is the Schouten tensor for  $g$ , and  $\mu_i$  are symmetric 2-tensors on  $M$ , with leading terms of order  $2i$ ,  $i = 2, 3, \dots$ , in the derivatives of  $g$ .

If the dimension of  $M$  is odd and  $g$  is real analytic,  $\hat{g}$  is *real analytic* in  $\rho$  and is *uniquely* determined by the condition  $\text{Ric}(\hat{g}) \equiv 0$ . It is then called *Fefferman-Graham ambient metric* for  $[g]$ .

## Fefferman-Graham ambient metrics

Given a conformal class of metrics  $[g]$  on  $M$  and given a representative  $g \in [g]$ , Fefferman and Graham define a metric  $\hat{g}$  on  $\mathbb{R}_+ \times I \times M$ , which encodes the conformal properties of  $[g]$ , and which is *Ricci flat*. It is locally given by:

$$\hat{g} = 2d(\rho t)dt + t^2 \left( g + 2\rho P + \rho^2 \mu_2 + \rho^3 \mu_3 + \rho^4 \mu_4 + \dots \right)$$

where  $t \in \mathbb{R}_+$ ,  $\rho \in I = ] - \epsilon, \epsilon[$ ,  $P$  is the Schouten tensor for  $g$ , and  $\mu_i$  are symmetric 2-tensors on  $M$ , with leading terms of order  $2i$ ,  $i = 2, 3, \dots$ , in the derivatives of  $g$ .

If the dimension of  $M$  is odd and  $g$  is real analytic,  $\hat{g}$  is *real analytic* in  $\rho$  and is *uniquely* determined by the condition  $\text{Ric}(\hat{g}) \equiv 0$ . It is then called *Fefferman-Graham ambient metric* for  $[g]$ . Sad thing: Ambient metrics are very hard to be computed if  $[g]$  does not contain an Einstein metric in the class.

PN (2008) *Conformal structures with explicit ambient metrics and conformal  $G_2$  holonomy*, IMA Volumes in Mathematics and its Applications, **144** 515-526  
(2008):

Theorem

PN (2008) *Conformal structures with explicit ambient metrics and conformal G2 holonomy*, IMA Volumes in Mathematics and its Applications, **144** 515-526 (2008):

Theorem There exist equations  $z' = F(x, y, y', y'', z)$  for which (1) the (3, 2)-signature conformal classes  $[g_F]$  does not contain any Einstein metric  $g_F$ , and (2) for which there are representatives  $g_F$  such that the ambient metric defined by  $[g_F]$  truncates at the second order, i.e.

$$\hat{g}_F = 2dt d(\rho t) + t^2 (g_F + 2\rho P + \rho^2 \mu_2).$$

PN (2008) *Conformal structures with explicit ambient metrics and conformal G2 holonomy*, IMA Volumes in Mathematics and its Applications, **144** 515-526 (2008):

Theorem There exist equations  $z' = F(x, y, y', y'', z)$  for which (1) the (3, 2)-signature conformal classes  $[g_F]$  does not contain any Einstein metric  $g_F$ , and (2) for which there are representatives  $g_F$  such that the ambient metric defined by  $[g_F]$  truncates at the second order, i.e.

$$\hat{g}_F = 2dt d(\rho t) + t^2 \left( g_F + 2\rho P + \rho^2 \mu_2 \right).$$

An example of such equation is given by

$$F = (y'')^2 + s_1 y' + s_2 (y')^2 + s_3 (y')^3 + s_4 (y')^4 + s_5 (y')^5 + s_6 (y')^6,$$

where  $s_4 + 5s_5 y' + 15s_6 (y')^2 \neq 0$ .

PN (2008) *Conformal structures with explicit ambient metrics and conformal G2 holonomy*, IMA Volumes in Mathematics and its Applications, **144** 515-526 (2008):

Theorem There exist equations  $z' = F(x, y, y', y'', z)$  for which (1) the (3, 2)-signature conformal classes  $[g_F]$  does not contain any Einstein metric  $g_F$ , and (2) for which there are representatives  $g_F$  such that the ambient metric defined by  $[g_F]$  truncates at the second order, i.e.

$$\hat{g}_F = 2dt d(\rho t) + t^2 \left( g_F + 2\rho P + \rho^2 \mu_2 \right).$$

An example of such equation is given by

$$F = (y'')^2 + s_1 y' + s_2 (y')^2 + s_3 (y')^3 + s_4 (y')^4 + s_5 (y')^5 + s_6 (y')^6,$$

where  $s_4 + 5s_5 y' + 15s_6 (y')^2 \neq 0$ .

For such  $F$  one can compute  $\hat{g}_F$  explicitly

PN (2008) *Conformal structures with explicit ambient metrics and conformal G2 holonomy*, IMA Volumes in Mathematics and its Applications, **144** 515-526 (2008):

Theorem There exist equations  $z' = F(x, y, y', y'', z)$  for which (1) the (3, 2)-signature conformal classes  $[g_F]$  does not contain any Einstein metric  $g_F$ , and (2) for which there are representatives  $g_F$  such that the ambient metric defined by  $[g_F]$  truncates at the second order, i.e.

$$\hat{g}_F = 2dt d(\rho t) + t^2 \left( g_F + 2\rho P + \rho^2 \mu_2 \right).$$

An example of such equation is given by

$$F = (y'')^2 + s_1 y' + s_2 (y')^2 + s_3 (y')^3 + s_4 (y')^4 + s_5 (y')^5 + s_6 (y')^6,$$

where  $s_4 + 5s_5 y' + 15s_6 (y')^2 \neq 0$ .

For such  $F$  one can compute  $\hat{g}_F$  explicitly (but the explicit formula is not very enlightening).





Conjecture (Th. Leistner + PN)

Let

$$F = (y'')^2 + s_1 y' + s_2 (y')^2 + s_3 (y')^3 + s_4 (y')^4 + s_5 (y')^5 + s_6 (y')^6,$$

with at least one of  $s_4$ ,  $s_5$ , or  $s_6$  non zero, and let  $[g_F]$  be the conformal class defined by the metric  $g_F$  as on the previous slide. Then the holonomy of the ambient metric for  $[g_F]$  is equal to  $G_{2(2)} \subset SO(4, 3)$ .

Conjecture (Th. Leistner + PN)

Let

$$F = (y'')^2 + s_1 y' + s_2 (y')^2 + s_3 (y')^3 + s_4 (y')^4 + s_5 (y')^5 + s_6 (y')^6,$$

with at least one of  $s_4$ ,  $s_5$ , or  $s_6$  non zero, and let  $[g_F]$  be the conformal class defined by the metric  $g_F$  as on the previous slide. Then the holonomy of the ambient metric for  $[g_F]$  is equal to  $G_{2(2)} \subset SO(4, 3)$ .

In particular this metric is Ricci flat and admits a covariantly constant spinor.

Next example (if time permits)

## Next example (if time permits)

- A 5-dimensional Riemannian manifold  $M^5$  equipped with a metric  $g$  and a tensor field  $\Upsilon$  such that :

## Next example (if time permits)

- A 5-dimensional Riemannian manifold  $M^5$  equipped with a metric  $g$  and a tensor field  $\Upsilon$  such that :
  - i)  $\Upsilon_{ijk} = \Upsilon_{(ijk)}$ , (symmetry)

## Next example (if time permits)

- A 5-dimensional Riemannian manifold  $M^5$  equipped with a metric  $g$  and a tensor field  $\Upsilon$  such that :
  - i)  $\Upsilon_{ijk} = \Upsilon_{(ijk)}$ , (symmetry)
  - ii)  $\Upsilon_{ijj} = 0$ , (trace-free)

## Next example (if time permits)

- A 5-dimensional Riemannian manifold  $M^5$  equipped with a metric  $g$  and a tensor field  $\Upsilon$  such that :
  - i)  $\Upsilon_{ijk} = \Upsilon_{(ijk)}$ , (symmetry)
  - ii)  $\Upsilon_{ijj} = 0$ , (trace-free)
  - iii)  $\Upsilon_{jki}\Upsilon_{lmi} + \Upsilon_{lji}\Upsilon_{kmi} + \Upsilon_{kli}\Upsilon_{jmi} = g_{jk}g_{lm} + g_{lj}g_{km} + g_{kl}g_{jm}$ ,

## Next example (if time permits)

- A 5-dimensional Riemannian manifold  $M^5$  equipped with a metric  $g$  and a tensor field  $\Upsilon$  such that :
  - i)  $\Upsilon_{ijk} = \Upsilon_{(ijk)}$ , (symmetry)
  - ii)  $\Upsilon_{ijj} = 0$ , (trace-free)
  - iii)  $\Upsilon_{jki}\Upsilon_{lmi} + \Upsilon_{lji}\Upsilon_{kmi} + \Upsilon_{kli}\Upsilon_{jmi} = g_{jk}g_{lm} + g_{lj}g_{km} + g_{kl}g_{jm}$ ,is called an *irreducible  $\mathbf{SO}(3)$  structure* in dimension five.



## Next example (if time permits)

- A 5-dimensional Riemannian manifold  $M^5$  equipped with a metric  $g$  and a tensor field  $\Upsilon$  such that :
  - i)  $\Upsilon_{ijk} = \Upsilon_{(ijk)}$ , (symmetry)
  - ii)  $\Upsilon_{ijj} = 0$ , (trace-free)
  - iii)  $\Upsilon_{jki}\Upsilon_{lmi} + \Upsilon_{lji}\Upsilon_{kmi} + \Upsilon_{kli}\Upsilon_{jmi} = g_{jk}g_{lm} + g_{lj}g_{km} + g_{kl}g_{jm}$ ,is called an *irreducible  $\mathbf{SO}(3)$  structure* in dimension five.
- An irreducible  $\mathbf{SO}(3)$  structure  $(M^5, g, \Upsilon)$  is called *nearly integrable* if  $\Upsilon$  is a *Killing tensor* for  $g$ :

$$\overset{LC}{\nabla}_X \Upsilon(X, X, X) = 0, \quad \forall X \in TM^5.$$

- Nearly integrable **SO(3)** structures have a property that their Levi-Civita connection  $\overset{LC}{\Gamma}$  *uniquely* decomposes onto

- Nearly integrable **SO(3)** structures have a property that their Levi-Civita connection  $\overset{LC}{\Gamma}$  *uniquely* decomposes onto

$$\overset{LC}{\Gamma} = \Gamma + \frac{1}{2}T,$$

where  $\Gamma$  is an **so(3)**-valued 1-form on  $M^5$  and  $T$  is a 3-form on  $M^5$ .

- Nearly integrable **SO(3)** structures have a property that their Levi-Civita connection  $\overset{LC}{\Gamma}$  *uniquely* decomposes onto

$$\overset{LC}{\Gamma} = \Gamma + \frac{1}{2}T,$$

where  $\Gamma$  is an **so(3)**-valued 1-form on  $M^5$  and  $T$  is a 3-form on  $M^5$ .

- We interpret  $\Gamma$  as an **so(3)**-valued *metric* connection on  $M^5$  and  $T$  as its *totally skew symmetric torsion*.

- Nearly integrable **SO(3)** structures have a property that their Levi-Civita connection  $\overset{LC}{\Gamma}$  *uniquely* decomposes onto

$$\overset{LC}{\Gamma} = \Gamma + \frac{1}{2}T,$$

where  $\Gamma$  is an **so(3)**-valued 1-form on  $M^5$  and  $T$  is a 3-form on  $M^5$ .

- We interpret  $\Gamma$  as an **so(3)**-valued *metric* connection on  $M^5$  and  $T$  as its *totally skew symmetric torsion*.
- Thus, nearly integrable **SO(3)** structures provide *low-dimensional examples* of *Riemannian* geometries which can be described in terms of a *unique metric* connection ( $\Gamma$ ) with *totally skew symmetric* torsion ( $T$ ).

- Nearly integrable **SO(3)** structures have a property that their Levi-Civita connection  $\overset{LC}{\Gamma}$  *uniquely* decomposes onto

$$\overset{LC}{\Gamma} = \Gamma + \frac{1}{2}T,$$

where  $\Gamma$  is an **so(3)**-valued 1-form on  $M^5$  and  $T$  is a 3-form on  $M^5$ .

- We interpret  $\Gamma$  as an **so(3)**-valued *metric* connection on  $M^5$  and  $T$  as its *totally skew symmetric torsion*.
- Thus, nearly integrable **SO(3)** structures provide *low-dimensional examples* of *Riemannian* geometries which can be described in terms of a *unique metric* connection ( $\Gamma$ ) with *totally skew symmetric* torsion ( $T$ ).
- This sort of geometries are studied extensively by the string theorists.

- We have examples of such geometries. All our examples admit transitive symmetry group (which may be of dimension 8, 6 and 5)

- We have examples of such geometries. All our examples admit transitive symmetry group (which may be of dimension 8, 6 and 5)
- We do not know if *nonhomogeneous* examples exist.



- We have examples of such geometries. All our examples admit transitive symmetry group (which may be of dimension 8, 6 and 5)
- We do not know if *nonhomogeneous* examples exist.
- Perhaps these structures are so rigid that they must be homogeneous.

Does  $\gamma$  with properties (i)-(ii) exists in other signatures of the metric?

Does  $\Upsilon$  with properties (i)-(ii) exists in other signatures of the metric?

- Coefficients  $a_i$  of a 4th order polynomial

$$w_4(x, y) = a_0x^4 + 4a_1x^3y + 6a_2x^2y^2 + 4a_3xy^3 + a_4y^4$$

Does  $\Upsilon$  with properties (i)-(ii) exists in other signatures of the metric?

- Coefficients  $a_i$  of a 4th order polynomial

$$w_4(x, y) = a_0x^4 + 4a_1x^3y + 6a_2x^2y^2 + 4a_3xy^3 + a_4y^4$$

form a carrier space for the 5-dimensional irreducible representation of the  $\mathbf{GL}(2, \mathbb{R})$  group;

Does  $\Upsilon$  with properties (i)-(ii) exist in other signatures of the metric?

- Coefficients  $a_i$  of a 4th order polynomial

$$w_4(x, y) = a_0x^4 + 4a_1x^3y + 6a_2x^2y^2 + 4a_3xy^3 + a_4y^4$$

form a carrier space for the 5-dimensional irreducible representation of the  $\mathbf{GL}(2, \mathbb{R})$  group; this is induced on  $\mathbb{R}^5$  by the defining action of  $\mathbf{GL}(2, \mathbb{R})$  on  $(x, y) \in \mathbb{R}^2$ .

Does  $\Upsilon$  with properties (i)-(ii) exist in other signatures of the metric?

- Coefficients  $a_i$  of a 4th order polynomial

$$w_4(x, y) = a_0x^4 + 4a_1x^3y + 6a_2x^2y^2 + 4a_3xy^3 + a_4y^4$$

form a carrier space for the 5-dimensional irreducible representation of the  $\mathbf{GL}(2, \mathbb{R})$  group; this is induced on  $\mathbb{R}^5$  by the defining action of  $\mathbf{GL}(2, \mathbb{R})$  on  $(x, y) \in \mathbb{R}^2$ .

- A polynomial  $I$ , in variables  $a_i$ , is called an *algebraic invariant* of  $w_4(x, y)$  if it changes according to

$$I \rightarrow I' = (\det b)^p I, \quad b \in \mathbf{GL}(2, \mathbb{R})$$

under the action of this 5-dimensional representation on  $a_i$ s.

- The lowest order invariants of  $w_4(x, y)$  are:

$$I_2 = 3a_2^2 - 4a_1a_3 + a_0a_4$$

$$I_3 = a_2^3 - 2a_1a_2a_3 + a_0a_3^2 - a_0a_2a_4 + a_1^2a_4.$$

- The lowest order invariants of  $w_4(x, y)$  are:

$$I_2 = 3a_2^2 - 4a_1a_3 + a_0a_4$$

$$I_3 = a_2^3 - 2a_1a_2a_3 + a_0a_3^2 - a_0a_2a_4 + a_1^2a_4.$$

- Defining  $\Upsilon_{ijk}$  and  $g_{ij}$  via

$$\Upsilon_{ijk}a_ia_ja_k = 3\sqrt{3}I_3$$

$$g_{ij}a_ia_j = I_2,$$

one can check that the so defined  $g_{ij}$  and  $\Upsilon_{ijk}$  satisfy the desired relations i)-iii).



- Now the metric  $g_{ij}$  has signature  $(2, 3)$ .

- Now the metric  $g_{ij}$  has signature  $(2, 3)$ .
- A simultaneous stabilizer of  $\Upsilon$  and  $g$  is
$$\mathbf{SL}(2, \mathbb{R}) \subset \mathbf{SO}(3, 2) \subset \mathbf{GL}(5, \mathbb{R}).$$

- Now the metric  $g_{ij}$  has signature  $(2, 3)$ .
- A simultaneous stabilizer of  $\Upsilon$  and  $g$  is
$$\mathbf{SL}(2, \mathbb{R}) \subset \mathbf{SO}(3, 2) \subset \mathbf{GL}(5, \mathbb{R}).$$
- Since the notion of an invariant is *conformal*, it is reasonable to consider a *conformal* geometry in  $\mathbb{R}^5$  associated with a class of pairs  $[(g, \Upsilon)]$  such that:

- Now the metric  $g_{ij}$  has signature  $(2, 3)$ .
- A simultaneous stabilizer of  $\Upsilon$  and  $g$  is
 
$$\mathbf{SL}(2, \mathbb{R}) \subset \mathbf{SO}(3, 2) \subset \mathbf{GL}(5, \mathbb{R}).$$
- Since the notion of an invariant is *conformal*, it is reasonable to consider a *conformal* geometry in  $\mathbb{R}^5$  associated with a class of pairs  $[(g, \Upsilon)]$  such that:
  - ★  $g$  is a  $(3, 2)$  signature metric;  $\Upsilon$  is a rank three totally symmetric tensor

- Now the metric  $g_{ij}$  has signature  $(2, 3)$ .
- A simultaneous stabilizer of  $\Upsilon$  and  $g$  is
 
$$\mathbf{SL}(2, \mathbb{R}) \subset \mathbf{SO}(3, 2) \subset \mathbf{GL}(5, \mathbb{R}).$$
- Since the notion of an invariant is *conformal*, it is reasonable to consider a *conformal* geometry in  $\mathbb{R}^5$  associated with a class of pairs  $[(g, \Upsilon)]$  such that:
  - ★  $g$  is a  $(3, 2)$  signature metric;  $\Upsilon$  is a rank three totally symmetric tensor
  - ★  $g^{ij}\Upsilon_{ijk} = 0$ ,

- Now the metric  $g_{ij}$  has signature  $(2, 3)$ .
- A simultaneous stabilizer of  $\Upsilon$  and  $g$  is
 
$$\mathbf{SL}(2, \mathbb{R}) \subset \mathbf{SO}(3, 2) \subset \mathbf{GL}(5, \mathbb{R}).$$
- Since the notion of an invariant is *conformal*, it is reasonable to consider a *conformal* geometry in  $\mathbb{R}^5$  associated with a class of pairs  $[(g, \Upsilon)]$  such that:
  - ★  $g$  is a  $(3, 2)$  signature metric;  $\Upsilon$  is a rank three totally symmetric tensor
  - ★  $g^{ij}\Upsilon_{ijk} = 0$ ,
  - ★  $g^{ab}(\Upsilon_{jka}\Upsilon_{lmb} + \Upsilon_{lja}\Upsilon_{kmb} + \Upsilon_{kla}\Upsilon_{jmb}) = g_{jk}g_{lm} + g_{lj}g_{km} + g_{kl}g_{jm}$ ,

- Now the metric  $g_{ij}$  has signature  $(2, 3)$ .
- A simultaneous stabilizer of  $\Upsilon$  and  $g$  is
 
$$\mathbf{SL}(2, \mathbb{R}) \subset \mathbf{SO}(3, 2) \subset \mathbf{GL}(5, \mathbb{R}).$$
- Since the notion of an invariant is *conformal*, it is reasonable to consider a *conformal* geometry in  $\mathbb{R}^5$  associated with a class of pairs  $[(g, \Upsilon)]$  such that:
  - ★  $g$  is a  $(3, 2)$  signature metric;  $\Upsilon$  is a rank three totally symmetric tensor
  - ★  $g^{ij}\Upsilon_{ijk} = 0$ ,
  - ★  $g^{ab}(\Upsilon_{jka}\Upsilon_{lmb} + \Upsilon_{lja}\Upsilon_{kmb} + \Upsilon_{kla}\Upsilon_{jmb}) = g_{jk}g_{lm} + g_{lj}g_{km} + g_{kl}g_{jm}$ ,
  - ★  $(g, \Upsilon) \sim (g', \Upsilon') \Leftrightarrow g' = e^{2\phi}g, \quad \Upsilon' = e^{3\phi}\Upsilon.$

- Now the metric  $g_{ij}$  has signature  $(2, 3)$ .
- A simultaneous stabilizer of  $\Upsilon$  and  $g$  is
 
$$\mathbf{SL}(2, \mathbb{R}) \subset \mathbf{SO}(3, 2) \subset \mathbf{GL}(5, \mathbb{R}).$$
- Since the notion of an invariant is *conformal*, it is reasonable to consider a *conformal* geometry in  $\mathbb{R}^5$  associated with a class of pairs  $[(g, \Upsilon)]$  such that:
  - ★  $g$  is a  $(3, 2)$  signature metric;  $\Upsilon$  is a rank three totally symmetric tensor
  - ★  $g^{ij}\Upsilon_{ijk} = 0$ ,
  - ★  $g^{ab}(\Upsilon_{jka}\Upsilon_{lmb} + \Upsilon_{lja}\Upsilon_{kmb} + \Upsilon_{kla}\Upsilon_{jmb}) = g_{jk}g_{lm} + g_{lj}g_{km} + g_{kl}g_{jm}$ ,
  - ★  $(g, \Upsilon) \sim (g', \Upsilon') \Leftrightarrow g' = e^{2\phi}g, \quad \Upsilon' = e^{3\phi}\Upsilon.$
- The stabilizer of the conformal class  $[(g, \Upsilon)]$  is the irreducible  $\mathbf{GL}(2, \mathbb{R})$  in dimension five.



Irreducible  $\mathbf{GL}(2, \mathbb{R})$  geometry in dimension 5

## Irreducible $\mathbf{GL}(2, \mathbb{R})$ geometry in dimension 5

A 5-dimensional manifold  $M^5$  equipped with a class of triples  $[(g, \Upsilon, A)]$  such that:

## Irreducible $\mathbf{GL}(2, \mathbb{R})$ geometry in dimension 5

A 5-dimensional manifold  $M^5$  equipped with a class of triples  $[(g, \Upsilon, A)]$  such that:

- $g$  is a  $(3, 2)$  signature metric;  $\Upsilon$  is a rank three totally symmetric traceless tensor field;  $A$  is a 1-form on  $M^5$

## Irreducible $\mathbf{GL}(2, \mathbb{R})$ geometry in dimension 5

A 5-dimensional manifold  $M^5$  equipped with a class of triples  $[(g, \Upsilon, A)]$  such that:

- $g$  is a  $(3, 2)$  signature metric;  $\Upsilon$  is a rank three totally symmetric traceless tensor field;  $A$  is a 1-form on  $M^5$
- $g^{ab}(\Upsilon_{jka}\Upsilon_{lmb} + \Upsilon_{lja}\Upsilon_{kmb} + \Upsilon_{kla}\Upsilon_{jmb}) = g_{jk}g_{lm} + g_{lj}g_{km} + g_{kl}g_{jm},$

## Irreducible $\mathbf{GL}(2, \mathbb{R})$ geometry in dimension 5

A 5-dimensional manifold  $M^5$  equipped with a class of triples  $[(g, \Upsilon, A)]$  such that:

- $g$  is a  $(3, 2)$  signature metric;  $\Upsilon$  is a rank three totally symmetric traceless tensor field;  $A$  is a 1-form on  $M^5$
- $g^{ab}(\Upsilon_{jka} \Upsilon_{lmb} + \Upsilon_{lja} \Upsilon_{kmb} + \Upsilon_{kla} \Upsilon_{jmb}) = g_{jk}g_{lm} + g_{lj}g_{km} + g_{kl}g_{jm}$ ,
- $(g, \Upsilon, A) \sim (g', \Upsilon', A') \Leftrightarrow (g' = e^{2\phi}g, \Upsilon' = e^{3\phi}\Upsilon, A' = A - 2d\phi)$ ,

is called an *irreducible*  $\mathbf{GL}(2, \mathbb{R})$  structure in dimension five.

Nearly integrable  $\mathbf{GL}(2, \mathbb{R})$  structures in dimension 5

## Nearly integrable $\mathbf{GL}(2, \mathbb{R})$ structures in dimension 5

- Given  $(M^5, [(g, \Upsilon, A)])$  and forgetting about  $\Upsilon$  we have a *Weyl geometry*  $[(g, A)]$  on  $M^5$ .

## Nearly integrable $\mathbf{GL}(2, \mathbb{R})$ structures in dimension 5

- Given  $(M^5, [(g, \Upsilon, A)])$  and forgetting about  $\Upsilon$  we have a *Weyl geometry*  $[(g, A)]$  on  $M^5$ . This defines a unique Weyl connection  $\overset{W}{\nabla}$  which is *torsionless* and satisfies

$$\overset{W}{\nabla}_X g + A(X)g = 0.$$



## Nearly integrable $\mathbf{GL}(2, \mathbb{R})$ structures in dimension 5

- Given  $(M^5, [(g, \Upsilon, A)])$  and forgetting about  $\Upsilon$  we have a *Weyl geometry*  $[(g, A)]$  on  $M^5$ . This defines a unique Weyl connection  $\overset{W}{\nabla}$  which is *torsionless* and satisfies

$$\overset{W}{\nabla}_X g + A(X)g = 0.$$

- An irreducible  $\mathbf{GL}(2, \mathbb{R})$  structure  $(M^5, [(g, \Upsilon, A)])$  is called *nearly integrable* iff tensor  $\Upsilon$  is a *conformal Killing tensor* for  $\overset{W}{\nabla}$ :

$$\overset{W}{\nabla}_X \Upsilon(X, X, X) + \frac{1}{2}A(X)\Upsilon(X, X, X) = 0, \quad \forall X \in TM^5.$$



# Characteristic connection

## Characteristic connection

- Every nearly integrable  $\mathbf{GL}(2, \mathbb{R})$  structure in dimension five uniquely defines a  $\mathfrak{gl}(2, \mathbb{R})$ -valued connection, called *characteristic connection*, which has totally skew symmetric torsion.

## Characteristic connection

- Every nearly integrable  $\mathbf{GL}(2, \mathbb{R})$  structure in dimension five uniquely defines a  $\mathfrak{gl}(2, \mathbb{R})$ -valued connection, called *characteristic connection*, which has totally skew symmetric torsion.
- This connection is partially characterized by:

$$\nabla_X g + A(X)g = 0, \quad \nabla_X \Upsilon + \frac{3}{2}A(X)\Upsilon = 0.$$

## Characteristic connection

- Every nearly integrable  $\mathbf{GL}(2, \mathbb{R})$  structure in dimension five uniquely defines a  $\mathfrak{gl}(2, \mathbb{R})$ -valued connection, called *characteristic connection*, which has totally skew symmetric torsion.
- This connection is partially characterized by:

$$\nabla_X g + A(X)g = 0, \quad \nabla_X \Upsilon + \frac{3}{2}A(X)\Upsilon = 0.$$

- To achieve the uniqueness one requires that the torsion  $T$  of  $\nabla$ , considered as an element of  $\otimes^3 T^*M^5$ , seats in a 10-dimensional subspace  $\wedge^3 T^*M^5$ .

- In terms of the connection 1-forms of the Weyl connection  $\overset{W}{\Gamma}$ , and the characteristic connection  $\Gamma$ , we have

$$\overset{W}{\Gamma} = \Gamma + \frac{1}{2}T,$$

where  $\overset{W}{\Gamma} \in \mathfrak{co}(3, 2) \otimes T^*M^5$ ,  $\Gamma \in \mathfrak{gl}(2, \mathbb{R}) \otimes T^*M^5$  and  $T \in \wedge^3 T^*M^5$ .

- In terms of the connection 1-forms of the Weyl connection  $\overset{W}{\Gamma}$ , and the characteristic connection  $\Gamma$ , we have

$$\overset{W}{\Gamma} = \Gamma + \frac{1}{2}T,$$

where  $\overset{W}{\Gamma} \in \mathfrak{co}(3, 2) \otimes T^*M^5$ ,  $\Gamma \in \mathfrak{gl}(2, \mathbb{R}) \otimes T^*M^5$  and  $T \in \wedge^3 T^*M^5$ .

- The converse is also true: if an irreducible  $\mathbf{GL}(2, \mathbb{R})$  structure in dimension five admits a connection  $\nabla$  satisfying

$$\nabla_X g + A(X)g = 0, \quad \nabla_X \Upsilon + \frac{3}{2}A(X)\Upsilon = 0,$$

and having totally skew symmetric torsion  $T \in \wedge^3 T^*M^5$  then it is nearly integrable.



# Classification of torsion

## Classification of torsion

- Group  $\mathbf{GL}(2, \mathbb{R})$  acts reducibly on the 10-dimensional space of  $\mathbf{3}$ -forms  $\wedge^3 \mathbb{R}^5$ .

## Classification of torsion

- Group  $\mathbf{GL}(2, \mathbb{R})$  acts reducibly on the 10-dimensional space of **3**-forms  $\Lambda^3 \mathbb{R}^5$ .
- The  $\mathbf{GL}(2, \mathbb{R})$  irreducible components are:

$$\Lambda^3 \mathbb{R}^5 = \Lambda_3 \oplus \Lambda_7$$

and have respective dimensions *three* ( $\Lambda_3$ ) and *seven* ( $\Lambda_7$ ).

## Classification of torsion

- Group  $\mathbf{GL}(2, \mathbb{R})$  acts reducibly on the 10-dimensional space of **3**-forms  $\Lambda^3 \mathbb{R}^5$ .
- The  $\mathbf{GL}(2, \mathbb{R})$  irreducible components are:

$$\Lambda^3 \mathbb{R}^5 = \Lambda_3 \oplus \Lambda_7$$

and have respective dimensions *three* ( $\Lambda_3$ ) and *seven* ( $\Lambda_7$ ).

- Can we produce examples of the nearly integrable  $\mathbf{GL}(2, \mathbb{R})$  geometries in dimension five?

## Classification of torsion

- Group  $\mathbf{GL}(2, \mathbb{R})$  acts reducibly on the 10-dimensional space of **3**-forms  $\Lambda^3 \mathbb{R}^5$ .
- The  $\mathbf{GL}(2, \mathbb{R})$  irreducible components are:

$$\Lambda^3 \mathbb{R}^5 = \Lambda_3 \oplus \Lambda_7$$

and have respective dimensions *three* ( $\Lambda_3$ ) and *seven* ( $\Lambda_7$ ).

- Can we produce examples of the nearly integrable  $\mathbf{GL}(2, \mathbb{R})$  geometries in dimension five? Can we produce examples with 'pure' torsion in  $\Lambda_3$  or  $\Lambda_7$ ?

## Classification of torsion

- Group  $\mathbf{GL}(2, \mathbb{R})$  acts reducibly on the 10-dimensional space of 3-forms  $\Lambda^3 \mathbb{R}^5$ .
- The  $\mathbf{GL}(2, \mathbb{R})$  irreducible components are:

$$\Lambda^3 \mathbb{R}^5 = \Lambda_3 \oplus \Lambda_7$$

and have respective dimensions *three* ( $\Lambda_3$ ) and *seven* ( $\Lambda_7$ ).

- Can we produce examples of the nearly integrable  $\mathbf{GL}(2, \mathbb{R})$  geometries in dimension five? Can we produce examples with 'pure' torsion in  $\Lambda_3$  or  $\Lambda_7$ ? Can we produce nonhomogeneous examples?

A well known fact

## A well known fact

- Ordinary differential equation  $y^{(5)} = 0$  has  $\mathbf{GL}(2, \mathbb{R}) \times_{\rho} \mathbb{R}^5$  as its group of contact symmetries. Here  $\rho : \mathbf{GL}(2, \mathbb{R}) \rightarrow \mathbf{GL}(5, \mathbb{R})$  is the 5-dimensional irreducible representation of  $\mathbf{GL}(2, \mathbb{R})$ .



## A well known fact

- Ordinary differential equation  $y^{(5)} = 0$  has  $\mathbf{GL}(2, \mathbb{R}) \times_{\rho} \mathbb{R}^5$  as its group of contact symmetries. Here  $\rho : \mathbf{GL}(2, \mathbb{R}) \rightarrow \mathbf{GL}(5, \mathbb{R})$  is the 5-dimensional irreducible representation of  $\mathbf{GL}(2, \mathbb{R})$ .
- This, in particular, means that  $y^{(5)} = 0$  may be described in terms of a *flat*  $\mathfrak{gl}(2, \mathbb{R})$ -valued connection on the principal fibre bundle  $\mathbf{GL}(2, \mathbb{R}) \rightarrow P \rightarrow M^5$  over the solution space  $M^5$  of the ODE.

## A well known fact

- Ordinary differential equation  $y^{(5)} = 0$  has  $\mathbf{GL}(2, \mathbb{R}) \times_{\rho} \mathbb{R}^5$  as its group of contact symmetries. Here  $\rho : \mathbf{GL}(2, \mathbb{R}) \rightarrow \mathbf{GL}(5, \mathbb{R})$  is the 5-dimensional irreducible representation of  $\mathbf{GL}(2, \mathbb{R})$ .
- This, in particular, means that  $y^{(5)} = 0$  may be described in terms of a *flat*  $\mathfrak{gl}(2, \mathbb{R})$ -valued connection on the principal fibre bundle  $\mathbf{GL}(2, \mathbb{R}) \rightarrow P \rightarrow M^5$  over the solution space  $M^5$  of the ODE. As a consequence the solution space  $M^5$  is equipped with a nearly integrable  $\mathbf{GL}(2, \mathbb{R})$  structure whose characteristic connection is flat and has no torsion.

## A well known fact

- Ordinary differential equation  $y^{(5)} = 0$  has  $\mathbf{GL}(2, \mathbb{R}) \times_{\rho} \mathbb{R}^5$  as its group of contact symmetries. Here  $\rho : \mathbf{GL}(2, \mathbb{R}) \rightarrow \mathbf{GL}(5, \mathbb{R})$  is the 5-dimensional irreducible representation of  $\mathbf{GL}(2, \mathbb{R})$ .
- This, in particular, means that  $y^{(5)} = 0$  may be described in terms of a *flat*  $\mathfrak{gl}(2, \mathbb{R})$ -valued connection on the principal fibre bundle  $\mathbf{GL}(2, \mathbb{R}) \rightarrow P \rightarrow M^5$  over the solution space  $M^5$  of the ODE. As a consequence the solution space  $M^5$  is equipped with a nearly integrable  $\mathbf{GL}(2, \mathbb{R})$  structure whose characteristic connection is flat and has no torsion.
- What about more complicated 5th order ODEs?

Theorem

## Theorem

- Consider a 5th order ODE  $y^{(5)} = F(x, y, y', y'', y^{(3)}, y^{(4)})$  modulo *contact* transformation of the variables.

## Theorem

- Consider a 5th order ODE  $y^{(5)} = F(x, y, y', y'', y^{(3)}, y^{(4)})$  modulo *contact* transformation of the variables.
- Let  $D = \partial_x + y' \partial_y + y'' \partial_{y'} + y^{(3)} \partial_{y''} + y^{(4)} \partial_{y^{(3)}} + F \partial_{y^{(4)}}$ .

## Theorem

- Consider a 5th order ODE  $y^{(5)} = F(x, y, y', y'', y^{(3)}, y^{(4)})$  modulo *contact* transformation of the variables.
- Let  $D = \partial_x + y' \partial_y + y'' \partial_{y'} + y^{(3)} \partial_{y''} + y^{(4)} \partial_{y^{(3)}} + F \partial_{y^{(4)}}$ .
- Suppose that the equation satisfies three, contact invariant conditions:

## Theorem

- Consider a 5th order ODE  $y^{(5)} = F(x, y, y', y'', y^{(3)}, y^{(4)})$  modulo *contact* transformation of the variables.
- Let  $D = \partial_x + y' \partial_y + y'' \partial_{y'} + y^{(3)} \partial_{y''} + y^{(4)} \partial_{y^{(3)}} + F \partial_{y^{(4)}}$ .
- Suppose that the equation satisfies three, contact invariant conditions:

$$50D^2F_4 - 75DF_3 + 50F_2 - 60F_4DF_4 + 30F_3F_4 + 8F_4^3 = 0$$



## Theorem

- Consider a 5th order ODE  $y^{(5)} = F(x, y, y', y'', y^{(3)}, y^{(4)})$  modulo *contact* transformation of the variables.
- Let  $D = \partial_x + y' \partial_y + y'' \partial_{y'} + y^{(3)} \partial_{y''} + y^{(4)} \partial_{y^{(3)}} + F \partial_{y^{(4)}}$ .
- Suppose that the equation satisfies three, contact invariant conditions:

$$50D^2F_4 - 75DF_3 + 50F_2 - 60F_4DF_4 + 30F_3F_4 + 8F_4^3 = 0$$

$$375D^2F_3 - 1000DF_2 + 350DF_4^2 + 1250F_1 - 650F_3DF_4 + 200F_3^2 -$$

$$150F_4DF_3 + 200F_2F_4 - 140F_4^2DF_4 + 130F_3F_4^2 + 14F_4^4 = 0$$

$$\begin{aligned} &1250D^2F_2 - 6250DF_1 + 1750DF_3DF_4 - 2750F_2DF_4 - \\ &875F_3DF_3 + 1250F_2F_3 - 500F_4DF_2 + 700(DF_4)^2F_4 + \\ &1250F_1F_4 - 1050F_3F_4DF_4 + 350F_3^2F_4 - 350F_4^2DF_3 + \\ &550F_2F_4^2 - 280F_4^3DF_4 + 210F_3F_4^3 + 28F_4^5 + 18750F_y = 0, \end{aligned}$$

$$\begin{aligned}
& 1250D^2F_2 - 6250DF_1 + 1750DF_3DF_4 - 2750F_2DF_4 - \\
& 875F_3DF_3 + 1250F_2F_3 - 500F_4DF_2 + 700(DF_4)^2F_4 + \\
& 1250F_1F_4 - 1050F_3F_4DF_4 + 350F_3^2F_4 - 350F_4^2DF_3 + \\
& 550F_2F_4^2 - 280F_4^3DF_4 + 210F_3F_4^3 + 28F_4^5 + 18750F_y = 0,
\end{aligned}$$

- Then the 5-dimensional solution space of the equation is naturally equipped with a nearly integrable  $\mathbf{GL}(2, \mathbb{R})$  structure.

$$\begin{aligned}
& 1250D^2F_2 - 6250DF_1 + 1750DF_3DF_4 - 2750F_2DF_4 - \\
& 875F_3DF_3 + 1250F_2F_3 - 500F_4DF_2 + 700(DF_4)^2F_4 + \\
& 1250F_1F_4 - 1050F_3F_4DF_4 + 350F_3^2F_4 - 350F_4^2DF_3 + \\
& 550F_2F_4^2 - 280F_4^3DF_4 + 210F_3F_4^3 + 28F_4^5 + 18750F_y = 0,
\end{aligned}$$

- Then the 5-dimensional solution space of the equation is naturally equipped with a nearly integrable  $\mathbf{GL}(2, \mathbb{R})$  structure.
- Every nearly integrable  $\mathbf{GL}(2, \mathbb{R})$  structure obtained in this way has torsion of its characteristic connection of the 'pure' type  $T \in \Lambda_3$ .

$$1250D^2F_2 - 6250DF_1 + 1750DF_3DF_4 - 2750F_2DF_4 -$$

$$875F_3DF_3 + 1250F_2F_3 - 500F_4DF_2 + 700(DF_4)^2F_4 +$$

$$1250F_1F_4 - 1050F_3F_4DF_4 + 350F_3^2F_4 - 350F_4^2DF_3 +$$

$$550F_2F_4^2 - 280F_4^3DF_4 + 210F_3F_4^3 + 28F_4^5 + 18750F_y = 0,$$

- Then the 5-dimensional solution space of the equation is naturally equipped with a nearly integrable  $\mathbf{GL}(2, \mathbb{R})$  structure.
- Every nearly integrable  $\mathbf{GL}(2, \mathbb{R})$  structure obtained in this way has torsion of its characteristic connection of the 'pure' type  $T \in \Lambda_3$ .
- We call the three conditions on  $F$  the **Wünschmann**-like conditions.

## Examples of $F$ satisfying the Wünschmann-like conditions

The three differential equations

$$y^{(5)} = c \left( \frac{5y^{(3)3}(5 - 27cy''^2)}{9(1 + cy''^2)^2} + 10 \frac{y''y^{(3)}y^{(4)}}{1 + cy''^2} \right),$$

with  $c = +1, 0, -1$ , represent the only three contact nonequivalent classes of Wünschmann-like ODEs having the corresponding nearly integrable  $\mathbf{GL}(2, \mathbb{R})$  structures  $(M^5, [g, \Upsilon, A])$  with the characteristic connection with vanishing torsion.

In all three cases the holonomy of the Weyl connection  $\overset{W}{\Gamma}$  of structures  $(M^5, [g, \Upsilon, A])$  is reduced to the  $\mathbf{GL}(2, \mathbb{R})$ . For all the three cases the Maxwell 2-form  $dA \equiv 0$ . The corresponding Weyl structure is flat for  $c = 0$ . If  $c = \pm 1$ , then in the conformal class  $[g]$  there is an Einstein metric of positive ( $c = +1$ ) or negative ( $c = -1$ ) Ricci scalar. In case  $c = 1$  the manifold  $M^5$  can be identified with the homogeneous space  $\mathbf{SU}(1, 2)/\mathbf{SL}(2, \mathbb{R})$  with an Einstein  $g$  descending from the Killing form on  $\mathbf{SU}(1, 2)$ . Similarly in  $c = -1$  case the manifold  $M^5$  can be identified with the homogeneous space  $\mathbf{SL}(3, \mathbb{R})/\mathbf{SL}(2, \mathbb{R})$  with an Einstein  $g$  descending from the Killing form on  $\mathbf{SL}(3, \mathbb{R})$ . In both cases with  $c \neq 0$  the metric  $g$  is not conformally flat.

$$F = \frac{5y_4^2}{4y_3}, \quad F = \frac{5y_4^2}{3y_3}.$$

The corresponding structures have 7-dimensional symmetry group.



$$F = \frac{5y_4^2}{4y_3}, \quad F = \frac{5y_4^2}{3y_3}.$$

The corresponding structures have 7-dimensional symmetry group.

$$F = \frac{5(8y_3^3 - 12y_2y_3y_4 + 3y_1y_4^2)}{6(2y_1y_3 - 3y_2^2)},$$

$$F = \frac{5y_4^2}{3y_3} \pm y_3^{5/3},$$

represent four nonequivalent nearly integrable  $\mathbf{GL}(2, \mathbb{R})$  structures corresponding to the different signs in the second expression and to the different signs of the denominator in the first expression. These structures have 6-dimensional symmetry group.

$$F = \frac{1}{9(y_1^2 + y_2)^2} \times$$

$$\begin{aligned} & \left( 5w(y_1^6 + 3y_1^4y_2 + 9y_1^2y_2^2 - 9y_2^3 - 4y_1^3y_3 + 12y_1y_2y_3 + 4y_3^2 - 3y_4(y_1^2 + y_2)) + \right. \\ & 45y_4(y_1^2 + y_2)(2y_1y_2 + y_3) - 4y_1^9 - 18y_1^7y_2 - 54y_1^5y_2^2 - 90y_1^3y_2^3 + 270y_1y_2^4 + \\ & \left. 15y_1^6y_3 + 45y_1^4y_2y_3 - 405y_1^2y_2^2y_3 + 45y_2^3y_3 + 60y_1^3y_3^2 - 180y_1y_2y_3^2 - 40y_3^3 \right), \end{aligned}$$

where

$$w^2 = y_1^6 + 3y_1^4y_2 + 9y_1^2y_2^2 - 9y_2^3 - 4y_1^3y_3 + 12y_1y_2y_3 + 4y_3^2 - 3y_1^2y_4 - 3y_2y_4.$$

This again has 6-dimensional symmetry group.

## Nonhomogeneous example

## Nonhomogeneous example

An ansatz

$$F = (y_3)^{5/3} q\left(\frac{y_4^3}{y_3^4}\right),$$

## Nonhomogeneous example

An ansatz

$$F = (y_3)^{5/3} q\left(\frac{y_4^3}{y_3^4}\right),$$

reduces Wünschmann-like conditions to a single ODE

$$90z^{4/3}(3q - 4z^{2/3})\frac{d^2q}{dz^2} - 54z^{4/3}\left(\frac{dq}{dz}\right)^2 + 30z^{1/3}(6q - 5z^{2/3})\frac{dq}{dz} - 25q = 0,$$

in which  $z = \frac{y_4^3}{y_3^4}$ .

## Nonhomogeneous example

An ansatz

$$F = (y_3)^{5/3} q\left(\frac{y_4^3}{y_3^4}\right),$$

reduces Wünschmann-like conditions to a single ODE

$$90z^{4/3}(3q - 4z^{2/3})\frac{d^2q}{dz^2} - 54z^{4/3}\left(\frac{dq}{dz}\right)^2 + 30z^{1/3}(6q - 5z^{2/3})\frac{dq}{dz} - 25q = 0,$$

in which  $z = \frac{y_4^3}{y_3^4}$ .

This equation may be solved explicitly giving example of ODEs having its nearly integrable structure being nonhomogeneous.

What about other orders of ODEs?

## What about other orders of ODEs?

- If a 3rd order ODE  $y''' = F(x, y, y', y'')$  satisfies the Wünschmann condition

$$9D^2F_2 - 18F_2DF_2 - 27DF_1 + 4F_2^3 - 18F_1F_2 + 54F_y = 0,$$

$$D = \partial_x + y_1\partial_y + y_2\partial_{y_1} + F\partial_{y_2},$$



## What about other orders of ODEs?

- If a 3rd order ODE  $y''' = F(x, y, y', y'')$  satisfies the Wünschmann condition

$$9D^2F_2 - 18F_2DF_2 - 27DF_1 + 4F_2^3 - 18F_1F_2 + 54F_y = 0,$$

$$D = \partial_x + y_1\partial_y + y_2\partial_{y_1} + F\partial_{y_2},$$

then it defines a *Lorentzian* conformal structure on the 3-dimensional space of its solutions.

## What about other orders of ODEs?

- If a 3rd order ODE  $y''' = F(x, y, y', y'')$  satisfies the Wünschmann condition

$$9D^2F_2 - 18F_2DF_2 - 27DF_1 + 4F_2^3 - 18F_1F_2 + 54F_y = 0,$$

$$D = \partial_x + y_1\partial_y + y_2\partial_{y_1} + F\partial_{y_2},$$

then it defines a *Lorentzian* conformal structure on the 3-dimensional space of its solutions.

- This conformal structure in dimension *three* is related to the quadratic  $\mathbf{GL}(2, \mathbb{R})$  invariant  $\Delta = a_0a_2 - a_1^2$  of  $w_2(x, y) = a_0x^2 + 2a_1xy + a_2y^2$ .

- If a 4th order ODE  $y^{(4)} = F(x, y, y', y'', y''')$  satisfies the Wünschmann-like conditions

$$4D^2F_3 - 8DF_2 + 8F_1 - 6DF_3F_3 + 4F_2F_3 + F_3^3 = 0,$$

- If a 4th order ODE  $y^{(4)} = F(x, y, y', y'', y''')$  satisfies the Wünschmann-like conditions

$$4D^2F_3 - 8DF_2 + 8F_1 - 6DF_3F_3 + 4F_2F_3 + F_3^3 = 0,$$

$$160D^2F_2 - 640DF_1 + 144(DF_3)^2 - 352DF_3F_2 + 144F_2^2 -$$

$$80DF_2F_3 + 160F_1F_3 - 72DF_3F_3^2 + 88F_2F_3^2 + 9F_3^4 + 16000F_y = 0,$$

- If a 4th order ODE  $y^{(4)} = F(x, y, y', y'', y''')$  satisfies the Wünschmann-like conditions

$$4D^2F_3 - 8DF_2 + 8F_1 - 6DF_3F_3 + 4F_2F_3 + F_3^3 = 0,$$

$$160D^2F_2 - 640DF_1 + 144(DF_3)^2 - 352DF_3F_2 + 144F_2^2 -$$

$$80DF_2F_3 + 160F_1F_3 - 72DF_3F_3^2 + 88F_2F_3^2 + 9F_3^4 + 16000F_y = 0,$$

$$D = \partial_x + y_1\partial_y + y_2\partial_{y_1} + y_3\partial_{y_2} + F\partial_{y_3},$$

- If a 4th order ODE  $y^{(4)} = F(x, y, y', y'', y''')$  satisfies the Wünschmann-like conditions

$$4D^2F_3 - 8DF_2 + 8F_1 - 6DF_3F_3 + 4F_2F_3 + F_3^3 = 0,$$

$$160D^2F_2 - 640DF_1 + 144(DF_3)^2 - 352DF_3F_2 + 144F_2^2 -$$

$$80DF_2F_3 + 160F_1F_3 - 72DF_3F_3^2 + 88F_2F_3^2 + 9F_3^4 + 16000F_y = 0,$$

$$D = \partial_x + y_1\partial_y + y_2\partial_{y_1} + y_3\partial_{y_2} + F\partial_{y_3},$$

then it defines an irreducible  $\mathbf{GL}(2, \mathbb{R})$  structure on the 4-dimensional space  $M^4$  of its solutions.

- This  $\mathbf{GL}(2, \mathbb{R})$  structure in dimension *four* may be understood in terms of a *conformal* Weyl-like structure associated with the *quartic*  $\mathbf{GL}(2, \mathbb{R})$  invariant

$$I_4 = -3a_1^2 a_2^2 + 4a_0 a_2^3 + 4a_1^3 a_3 - 6a_0 a_1 a_2 a_3 + a_0^2 a_3^2,$$

of

$$w_3(x, y) = a_0 x^3 + 3a_1 x^2 y + 3a_2 x y^2 + a_3 y^3$$

and a certain 1-form  $A$  on  $M^4$ .

- In order  $n$  we have  $(n - 2)$ -Wünschmann-like conditions on  $F$ , which guarantee that the solutions space has an irreducible  $\mathbf{GL}(2, \mathbb{R})$  structure in dimension  $n$ .



- In order  $n$  we have  $(n - 2)$ -Wünschmann-like conditions on  $F$ , which guarantee that the solutions space has an irreducible  $\mathbf{GL}(2, \mathbb{R})$  structure in dimension  $n$ .
- These  $\mathbf{GL}(2, \mathbb{R})$  structures can be understood in terms of a certain Weyl-like conformal geometries  $[(\Upsilon_1, \Upsilon_2, \dots, \Upsilon_k, A)]$  of  $\mathbf{GL}(2, \mathbb{R})$ -invariant symmetric conformal tensors  $\Upsilon_\mu$  and a certain 1-form  $A$  given up to a gradient.

- In order  $n$  we have  $(n - 2)$ -Wünschmann-like conditions on  $F$ , which guarantee that the solutions space has an irreducible  $\mathbf{GL}(2, \mathbb{R})$  structure in dimension  $n$ .
- These  $\mathbf{GL}(2, \mathbb{R})$  structures can be understood in terms of a certain Weyl-like conformal geometries  $[(\Upsilon_1, \Upsilon_2, \dots, \Upsilon_k, A)]$  of  $\mathbf{GL}(2, \mathbb{R})$ -invariant symmetric conformal tensors  $\Upsilon_\mu$  and a certain 1-form  $A$  given up to a gradient.
- It seems that rich  $\mathbf{GL}(2, \mathbb{R})$  geometries, with lots of examples, are possible in orders  $3 \leq n \leq 5$  *only*!