#### On the single-leaf Frobenius Theorem and Its Applications semi-Riemannian connections Cartan–Ambrose–Hicks theorem Affine immersions

#### Paolo Piccione

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# Recenti sviluppi della geometria complessa, differenziale, simplettica

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- Distributions and integral submanifolds
- Horizontal distributions and horizontal liftings
- The Levi form
- The higher order Frobenius theorem

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#### *E* differentiable manifold $\mathcal{D} \subset TE$ a smooth distribution (constant rank) $v \in \mathcal{D}$ : *v* is *horizontal*

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Theorem (Frobenius)

 $\mathcal{D}$  is integrable  $\iff \mathcal{D}$  is involutive.

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Involutivity is a very strong condition.

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In local coordinates:  $U \subset \mathbb{R}^k \times \mathbb{R}^{n-k}$ ,  $F : U \to \text{Lin}(\mathbb{R}^k, \mathbb{R}^{n-k})$  $\pi : U \to \mathbb{R}^k$  first projection

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 $\mathcal{D} = Gr(F)$  is a  $\pi$ -horizontal distribution on U.

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A horizontal section  $s : V \subset \mathbb{R}^k \to \mathbb{R}^n$  is a map of the form s(x) = (x, f(x)), where  $f : V \to \mathbb{R}^{n-k}$  is a solution of the *total PDE*:

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 $f(x_0) = y_0$ , given a curve  $u : [0, 1] \to V$  with  $u(0) = x_0$  and  $u(1) = x_1$ , then  $g = f \circ u : [0, 1] \to \mathbb{R}^{n-k}$  is a solution of the IVP:

 $g'(t) = F(u(t), g(t))u'(t), \quad u(0) = f(y_0).$ 

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Involutivity of  $\mathcal{D}$  is the integrability condition for such PDE.

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 $\pi : E \to M$  submersion.  $\mathcal{D} \subset TE$  is  $\pi$ -horizontal if  $T_e E = \text{Ker}(\pi_e) \oplus \mathcal{D}_e$  for all  $e \in E$ .

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 $\tilde{\gamma}: I \to E$  is *horizontal* if  $\tilde{\gamma}'(t) \in \mathcal{D}$  for all *t*. Given  $\gamma: I \to M$  then a *horizontal lifting* of  $\gamma$  is a horizontal curve  $\tilde{\gamma}: I \to E$  such that  $\pi \circ \tilde{\gamma} = \gamma$ .

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A *local section* of a smooth submersion  $\pi : E \to M$  is a locally defined smooth map  $s : U \subset M \to E$  such that  $\pi \circ s = \text{Id}_U$ . A local section s is called *horizontal* if the range of ds(m) is  $\mathcal{D}_{s(m)}$ , for all  $m \in U$ .

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#### Λ-parametric family of curves

A-parametric family of curves  $\psi$  on M:  $\psi : Z \subset \mathbb{R} \times \Lambda \to M$ , Z open, such that:  $I_{\lambda} = \{t \in \mathbb{R} : (t, \lambda) \in Z\} \subset \mathbb{R}$  is an interval containing the origin, for all  $\lambda \in \Lambda$ .

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A *local right inverse* of  $\psi$ : a locally defined smooth map  $\alpha : V \subset M \rightarrow Z$  such that  $\psi(\alpha(m)) = m$ , for all  $m \in V$ .

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#### Example

*M* manifold,  $\nabla$  connection on *M*. Given  $x_0 \in M$ , set  $\Lambda = T_{x_0}M$ .  $\Lambda$ -parametric family of curves  $\psi$  on *M*:  $\psi(t, \lambda) = \exp_{x_0}(t\lambda)$ ;

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(same construction holds if one replaces the geodesic spray of a connection with an arbitrary spray).

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Definition

 $\begin{aligned} \mathfrak{L}_{p}^{\mathcal{D}} &: \mathcal{D}_{p} \times \mathcal{D}_{p} \to \mathcal{T}_{p} M / \mathcal{D}_{p} \text{ Levi form of } \mathcal{D} \text{ at } p : \\ \mathfrak{L}_{p}^{\mathcal{D}}(v,w) &= [V,W]_{p} + \mathcal{D}_{p}, \text{ where } v, w \in \mathcal{D}_{p} \text{ and } V, W \text{ are local extensions of } v \text{ and } w \text{ to horizontal fields.} \end{aligned}$ 

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 $p \in M$  is an *involutive point* for  $\mathcal{D}$  if  $\mathfrak{L}_{p}^{\mathcal{D}} = 0$ . **Obs.:** If  $\Sigma$  is an integral submanifold, then every point of  $\Sigma$  is involutive. Conversely, if:

- $\Sigma$  is *ruled* by curves tangent to  $\mathcal{D}$
- every point of Σ is involutive

then  $\Sigma$  is an integral submanifold of  $\mathcal{D}.$ 

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# The single leaf Frobenius theorem 1

**Problem:** We want to find conditions for the existence of *one* integral submanifold of  $\mathcal{D} \subset TE$  through some given  $e \in E$ .

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#### Lemma

*E* manifold,  $\mathcal{D} \subset TE$  distribution,  $\mathbb{R}^2 \supset U \ni (t, s) \longmapsto H(t, s) \in E$  smooth map.  $I \subset \mathbb{R}$  interval,  $s_0 \in \mathbb{R}$  with  $I \times \{s_0\} \subset U$ .

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Theorem (local single leaf Frobenius)

 $\pi: E \to M$  submersion,  $\mathcal{D} \subset TE$  horizontal distribution  $\psi: Z \subset \mathbb{R} \times \Lambda \to M$  be a  $\Lambda$ -parametric family of curves with a local right inverse  $\alpha: V \subset M \to Z$ . Let  $\tilde{\psi}: Z \to E$  be a  $\Lambda$ -parametric family of curves on E such that  $t \mapsto \tilde{\psi}(t, \lambda)$  is a horizontal lifting of  $t \mapsto \psi(t, \lambda)$ , for all  $\lambda \in \Lambda$ .

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**Obs.:** If  $\lambda \mapsto \widetilde{\psi}(\mathbf{0}, \lambda)$  is constant, then (b) is satisfied.

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## The higher order Frobenius theorem

 $\mathcal{D} \subset TE$  smooth distribution  $\Gamma(TE)$  Lie algebra of vector fields on E $\Gamma(\mathcal{D}) = \Gamma^{0}(\mathcal{D})$  space of horizontal vector fields

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Define recursively  $\Gamma^{r+1}(\mathcal{D}) \subset \Gamma(TE)$  as the space spanned by  $\Gamma'(\mathcal{D})$ and Lie brackets of the form [X, Y], with  $X \in \Gamma'(\mathcal{D})$  and  $Y \in \Gamma(\mathcal{D})$ .  $\Gamma^{\infty} = \bigcup_{r=0}^{\infty} \Gamma^{r}(\mathcal{D})$ : Lie subalgebra of *TE* spanned by  $\Gamma(\mathcal{D})$ .

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#### Theorem

If *E* is real analytic manifold and  $\mathcal{D}$  is a real analytic distribution, then given  $e_0 \in E$ , there exists an integral submanifold of  $\mathcal{D}$  through  $e_0$  iff  $X(e_0) \in \mathcal{D}_{e_0}$  for all  $X \in \Gamma^{\infty}(\mathcal{D})$ .

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## Outline

- - The higher order Frobenius theorem
- The global single leaf Frobenius Theorem
  - Sprays on manifolds
  - The global result
- - Constant connections in R<sup>n</sup>
- - The Cartan–Ambrose–Hicks Theorem
  - Higher order Cartan–Ambrose–Hicks theorem

Paolo Piccione (IME–USP)

On the single-leaf Frobenius Theorem...

## Sprays on manifolds

*M* manifold,  $\pi : TM \to M$  tangent bundle,  $d\pi : T(TM) \to TM$ ,  $\bar{\pi} : T(TM) \to TM$ For  $a \in \mathbb{R}, \mathfrak{m}_a : TM \to TM$  multiplication by *a*.

### Definition

A spray on *M* is a vector field  $S : TM \rightarrow T(TM)$  such that:

- $d\pi \circ S = \bar{\pi} \circ S$
- $a dm_a \circ S = S \circ m_a$  for all  $a \in \mathbb{R}$ .

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Integral curves  $\lambda : I \to TM$  of S are of the form  $\lambda = \gamma', \gamma = \pi \circ \lambda$ . Given  $\lambda = \gamma'$  integral curve, also  $t \mapsto a \cdot \gamma'(at)$  is an integral curve of S.

## Example (Geodesic spray)

 $\nabla$  connection on *M*, S(v) is the unique horizontal vector in  $T_v(TM)$  with  $d\pi_v(S(v))$ . Integral curves of *S* are  $\gamma'$ , with  $\gamma$  geodesic.

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Example (one parameter subgroup spray) G Lie group, g = Lie(G).  $TG \cong G \times g$ , hence:

 $T(TG) \cong T(G \times \mathfrak{g}) \cong (TG) \times (T\mathfrak{g}) \cong (G \times \mathfrak{g}) \times (\mathfrak{g} \times \mathfrak{g})$ 

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Local theory of solutions of sprays totally analogous to geodesics. There exist *normal neighborhoods* of every point.

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Then, there exists a unique global horizontal section s of E with  $s(x_0) = e_0$ .

### Theorem

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In particular, if  $\mathcal{D}$  satisfies the assumptions of the Higher Order Frobenius theorem at some point  $e_0 \in E$ , then  $\pi$  admits a global horizontal section.

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## Outline

- - The higher order Frobenius theorem
- - Sprays on manifolds
  - The global result
  - Levi-Civita connections
    - Levi form of the horizontal distribution of a connection
    - Connections arising from metric tensors
    - Left invariant connections in Lie groups
    - Constant connections in  $\mathbb{R}^n$
  - - The Cartan–Ambrose–Hicks Theorem
    - Higher order Cartan–Ambrose–Hicks theorem
  - Paolo Piccione (IME–USP)

On the single-leaf Frobenius Theorem...

 $\pi: E \to M$  vector bundle,  $E_m = \pi^{-1}(m)$  fiber,

 $\nabla$  connection on *E*.

 $R_m$ :  $T_mM \times T_mM \times E_m \rightarrow E_m$  curvature of  $\nabla$ :

$$R(X, Y)\xi = \nabla_X \nabla_Y \xi - \nabla_Y \nabla_X \xi - \nabla_{[X, Y]} \xi$$

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- For  $\xi \in E_m$ ,  $T_{\xi}E/\mathcal{D}_{\xi} \cong T_{\xi}(E_m) = \operatorname{Ker}(\mathrm{d}\pi_{\xi})$ .
- $T_{\xi}(E_m) \cong E_m$
- $d\pi_{\xi}: \mathcal{D}_{\xi} \xrightarrow{\cong} T_m M.$
- $\mathfrak{L}^{\mathcal{D}}_{\xi}: T_mM \times T_mM \longrightarrow E_m$

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$$d\pi_{\xi} : \mathcal{D}_{\xi} \xrightarrow{\cong} T_m M.$$
  
•  $\mathfrak{L}_{\xi}^{\mathcal{D}} : T_m M \times T_m M \longrightarrow E_m$ 

### Lemma

$$\mathfrak{L}^{\mathcal{D}}_{\xi}(\mathbf{v},\mathbf{w}) = -R_m(\mathbf{v},\mathbf{w})\xi, m \in M, \xi \in E_m.$$

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 $\alpha: \mathbf{V} \subset \mathbf{M} \rightarrow \mathbf{Z}$  local right inverse of  $\psi$ 

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- $\alpha : \mathbf{V} \subset \mathbf{M} \to \mathbf{Z}$  local right inverse of  $\psi$
- $\widehat{\psi}: \mathbf{Z} \to \mathbf{E}$  a section of  $\mathbf{E}$  along  $\psi$ . If:

• 
$$t \mapsto \psi(t, \lambda)$$
 is parallel for all  $\lambda \in \Lambda$ ;

•  $\lambda \mapsto \widetilde{\psi}(\mathbf{0}, \lambda)$  is parallel;

•  $R_{\psi(t,\lambda)}(v,w)\widetilde{\psi}(t,\lambda) = 0$  for all  $v, w \in T_{\psi(t,\lambda)}M$  and all  $(t,\lambda) \in Z$ 

then  $\widetilde{\psi} \circ \alpha$  is a (local) parallel section of E.

 $\pi : E \to M$  vector bundle with connection  $\nabla$ . S spray on M,  $x_0 \in M$ ,  $e_0 \in \pi^{-1}(x_0)$ .

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 $\pi: E \to M$  real analytic vector bundle with real analytic connection  $\nabla$ . If M is simply connected, then any local parallel section s of E, defined on a non empty connected open subset  $U \subset M$ , extends to a (unique) global parallel section.

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#### Corollary

 $\pi: E \to M$  real analytic vector bundle with real analytic connection  $\nabla$ . Given  $x \in M$  and  $e \in \pi^{-1}(x)$ , assume  $\nabla^k R(v_1, \ldots, v_{k+2})e = 0$  for all  $v_1, \ldots, v_{k+2} \in T_x M$  and all  $k \ge 0$ .

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# Levi–Civita connections

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 $\nabla$  induces connections on all vector bundle obtained by functorial constructions on *E*.

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# Levi–Civita connections

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## Example

 $E^* \otimes E^*$  vector bundle over *M* with fiber at *m* the space of all bilinear forms on  $E_m$ .  $\nabla$  induces a connection  $\nabla^{\text{bil}}$  on  $E^* \otimes E^*$ :

$$ig( 
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The curvature tensor  $R^{\text{bil}}$  of  $\nabla^{\text{bil}}$  is:

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### Definition

 $\nabla$  *symmetric* connection on *TM*, *g* semi-Riemannian metric tensor on *M*.  $\nabla$  is the *Levi–Civita* connection of *g* if  $\nabla^{\text{bil}}g = 0$ .

Paolo Piccione (IME–USP)

On the single-leaf Frobenius Theorem...

**Problem:** given a *symmetric*  $\nabla$ , when does there exist g semi-Riemannian metric with  $\nabla^{\text{bil}}g = 0$ ?

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**Idea:** Given  $m_0 \in M$  and a nondegenerate symmetric bilinear form  $g_0$ , one can *spread*  $g_0$  by *parallel transport* along the curves of a  $\Lambda$ -parametric family, or along solutions of a spray.

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**Idea:** Given  $m_0 \in M$  and a nondegenerate symmetric bilinear form  $g_0$ , one can *spread*  $g_0$  by *parallel transport* along the curves of a  $\Lambda$ -parametric family, or along solutions of a spray.

Frobenius theorem gives us that the metric g obtained in this way is a solution of the problem if and only if  $R^{\text{bil}}(\cdot, \cdot)g = 0$ . Recalling the form of  $R^{\text{bil}}$ , this is equivalent to the g-antisymmetry of R. More precisely:

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*M* manifold,  $\nabla$  symmetric connection on *TM*,  $m_0 \in M$ ,  $g_0 : T_{m_0}M \times T_{m_0}M \rightarrow \mathbb{R}$ , *S* spray on *M*.

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*M* manifold,  $\nabla$  symmetric connection on TM,  $m_0 \in M$ ,

 $g_0: T_{m_0}M \times T_{m_0}M \rightarrow \mathbb{R}$ , S spray on M. Assume:

- given a piecewise solution  $\gamma : [a, b] \to M$  of S with  $\gamma(a) = m_0$ ,  $P_{\gamma}^{-1}R_{\gamma(b)}P_{\gamma} : T_{m_0}M \to T_{m_0}M$  is  $g_0$ -antisymmetric;
- M is (connected and) simply connected.

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Then,  $g_0$  extends to a semi-Riemannian metric on M whose Levi–Civita connection is  $\nabla$ .

If M is a simply connected real analytic manifold with real analytic symmetric connection  $\nabla$ . If g is a semi–Riemannian metric defined on a non empty open connected subset of M whose Levi–Civita connection is  $\nabla$ , then g extends to a globally defined semi-Riemannian metric tensor on M whose Levi–Civita connection is  $\nabla$ .

*M* real analytic,  $\nabla$  real analytic symmetric connection on TM. Given  $x_0 \in M$  and a nondegenerate symmetric bilinear form  $g_0$  on  $T_{x_0}M$  if:

$$(\nabla^k R)(v_1,\ldots,v_{k+2}):T_{x_0}M\longrightarrow T_{x_0}M$$

is  $g_0$ -antisymmetric for all  $v_1, \ldots, v_{k+2} \in T_{x_0}M$  and all  $k \ge 0$ , then  $g_0$  extends to a locally defined semi-Riemannian metric tensor g whose Levi–Civita connection is  $\nabla$ .

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*G* Lie group,  $\nabla$  left invariant connection on *G* (i.e., zero Christoffel symbols in a left invariant referential)

Paolo Piccione (IME-USP)

On the single-leaf Frobenius Theorem...

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### Theorem

 $\nabla$  symmetric left-invariant connection on G,  $h : \mathfrak{g} \times \mathfrak{g} \to \mathbb{R}$ nondegenerate symmetric bilinear form. *G* Lie group,  $\nabla$  left invariant connection on *G* (i.e., zero Christoffel symbols in a left invariant referential)  $\nabla$  determined by a linear map  $\Gamma : \mathfrak{g} \times \mathfrak{g} \to \mathfrak{g}$ :

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### Theorem

 $\nabla$  symmetric left-invariant connection on G,  $h : \mathfrak{g} \times \mathfrak{g} \to \mathbb{R}$ nondegenerate symmetric bilinear form. Then, h extends to a local semi-Riemannian metric on G whose Levi–Civita connection is  $\nabla$  iff:

$$e^{\Gamma(Z) ig( [\Gamma(X), \Gamma(Y)] - \Gamma([X,Y]) ig) e^{-\Gamma(Z)}} \in \mathfrak{so}(h), \quad orall X, Y, Z \in \mathfrak{g}.$$

The condition in the above theorem is equivalent to:

 $\mathrm{ad}_{\Gamma(Z)}^nig([\Gamma(X),\Gamma(Y)]-\Gamma([X,Y])ig)\in\mathfrak{so}(h),\quad \forall\,X,Y,Z\in\mathfrak{g}.$ 

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Since Lie groups are real analytic, and so are left-invariant connections:

## Corollary

If G is simply connected, then in the above theorem one has the existence of a globally defined extension of h to a semi-Riemannian metric tensor on G whose Levi–Civita connection is  $\nabla$ .

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In the special case  $G = \mathbb{R}^n$ , a constant connection  $\nabla$  has curvature:  $R(v, w) = [\Gamma(v), \Gamma(w)] \in \operatorname{Lin}(\mathbb{R}^n)$ , where  $\nabla_X Y = dY(X) + \Gamma(X, Y)$ .

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Let  $\Gamma : \mathbb{R}^n \times \mathbb{R}^n \to \mathbb{R}^n$  a symmetric bilinear map, and let  $\mathcal{A}$  be the image of the map  $\mathbb{R}^n \ni \mathbf{v} \mapsto \Gamma(\mathbf{v}) \in \operatorname{Lin}(\mathbb{R}^n)$ .

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## Corollary

Denote by  $\mathfrak{g} \subset \operatorname{Lin}(\mathbb{R}^n)$  the Lie algebra generated by  $\mathcal{A}$ , and set  $\mathfrak{g}' = [\mathfrak{g}, \mathfrak{g}]$ . The conclusion of the Theorem above holds if  $\mathfrak{g}' \subset \mathfrak{so}(g_0)$ .

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## Corollary

Denote by  $\mathfrak{g} \subset \operatorname{Lin}(\mathbb{R}^n)$  the Lie algebra generated by  $\mathcal{A}$ , and set  $\mathfrak{g}' = [\mathfrak{g}, \mathfrak{g}]$ . The conclusion of the Theorem above holds if  $\mathfrak{g}' \subset \mathfrak{so}(g_0)$ . If n = 2, the condition  $\mathfrak{g}' \subset \mathfrak{so}(g_0)$  is also necessary.

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## The case n = 2

#### Lemma

Let  $A : \mathbb{R}^2 \to \mathbb{R}^2$  be a nonzero linear map. There exists a nondegenerate symmetric bilinear form  $g_0$  on  $\mathbb{R}^2$  with  $A \in \mathfrak{so}(g_0)$  if and only if tr A = 0 and det  $A \neq 0$ ; moreover,  $g_0$  is positive definite (resp., has index 1) if and only if det A > 0 (resp., det A < 0).

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### Corollary

In the case n = 2, the conclusion of the Theorem above holds if and only if either g' = 0 or if g' has dimension 1 and it is spanned by an invertible  $2 \times 2$  matrix.

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An explicit analysis of 2-dimensional and 3-dimensional Lie algebras  $\mathfrak{g}$  with 1-dimensional commutator subalgebra  $\mathfrak{g}'$  leads to the following:

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# Outline

- The single-leaf Frobenius theorem
  - Distributions and integral submanifolds
  - Horizontal distributions and horizontal liftings
  - The Levi form
  - The higher order Frobenius theorem
- 2 The global single leaf Frobenius Theorem
  - Sprays on manifolds
  - The global result
- 3 Levi–Civita connections
  - Levi form of the horizontal distribution of a connection
  - Connections arising from metric tensors
  - Left invariant connections in Lie groups
  - Constant connections in  $\mathbb{R}^n$

#### Existence of affine maps

- Affine manifolds and affine maps
- The Cartan–Ambrose–Hicks Theorem
- Higher order Cartan–Ambrose–Hicks theorem

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On the single-leaf Frobenius Theorem...

Let M, N be manifolds endowed with connections  $\nabla^M$  and  $\nabla^N$ .  $T^N, T^M, R^M, R^N$  the torsion and the curvature tensors of  $\nabla^M$  and  $\nabla^M$ .

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Equivalently, *f* is affine if for every parallel vector field *V* along a curve  $\gamma$ , d*f*  $\circ$  *V* is parallel along *f*  $\circ \gamma$ .

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#### Example

If  $M \subset N$ , then the inclusion  $i: M \to N$  is affine iff:

• *M* is totally geodesic in *N*;

•  $\nabla^M$  is the restriction of  $\nabla^N$ .

Consider the vector bundle E = Lin(TM, TN) over  $M \times N$ , with fiber  $E_{(m,n)} = \text{Lin}(T_mM, T_nN)$ .

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functoriality,  $\nabla^{M}$  and  $\nabla^{N}$  induce a connection  $\nabla$  on *E*:  $\begin{bmatrix} (\nabla_{(v,w)}\sigma)(X) = \nabla^{N}_{(v,w)}(\sigma(X)) - \sigma(\nabla^{M}_{v}X) \\ v \in TM, w \in TN, \sigma : M \times N \to E \text{ section.} \\ (\sigma(X) \text{ is seen as a section of the pull back bundle } \pi_{2}^{*}(TN) \text{ over } M \times N)$ 

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\left( (\nabla_{(v,w)}\sigma)(X) = \nabla^{N}_{(v,w)}(\sigma(X)) - \sigma(\nabla^{M}_{v}X) \right), X \text{ vector field on } M, \\
v \in TM, w \in TN, \sigma : M \times N \to E \text{ section.} \\
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\end{array}$ 

Given a smooth function  $f : M \to N$ , the differential is a section of *E* along the map  $M \ni x \mapsto (x, f(x)) \in M \times N$ , so that it makes sense  $\nabla df$ .

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functoriality,  $\nabla^{M}$  and  $\nabla^{N}$  induce a connection  $\nabla$  on E:  $\begin{array}{l}
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#### Lemma

A smooth map  $f: M \to N$  is affine iff the differential df is  $\nabla$ -parallel.

Consider the submersion  $\pi : E \to M$  given by the composition of the projection  $E \mapsto M \times N$  and  $\pi_1 : M \times N \to M$ .

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Consider the submersion  $\pi : E \to M$  given by the composition of the projection  $E \mapsto M \times N$  and  $\pi_1 : M \times N \to M$ .

Given  $\sigma \in \text{Lin}(T_xM, T_yN)$ , the tangent space  $T_{\sigma}E$  is the direct sum of:

- $T_X M \oplus T_Y N$  (the horizontal space of  $\nabla$ )
- $Lin(T_xM, T_yN)$  (the vertical space, tangent to the fiber).

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Define a distribution  $\mathcal{D} \subset TE$ :

 $\mathcal{D}_{\sigma} = \operatorname{Graph}(\sigma) \oplus \{0\} \subset (T_{x}M \oplus T_{y}N) \oplus \operatorname{Lin}(T_{x}M, T_{y}N).$ 

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Consider the submersion  $\pi : E \to M$  given by the composition of the projection  $E \mapsto M \times N$  and  $\pi_1 : M \times N \to M$ .

Given  $\sigma \in \text{Lin}(T_xM, T_yN)$ , the tangent space  $T_{\sigma}E$  is the direct sum of: •  $T_xM \oplus T_yN$  (the horizontal space of  $\nabla$ )

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#### Lemma

Let  $s : U \subset M \to E$  be a smooth local section,  $s(x) = (f(x), \sigma(x))$ , where  $f : U \to N$  and  $\sigma(x) \in \text{Lin}(T_xM, T_{f(x)}N)$ .

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•  $\sigma(x) = df(x)$  for all x and f is affine.

# The Levi form of $\mathcal{D} = \text{Graph}(\sigma) \oplus \{0\}$

#### Lemma

The curvature tensor  $R^E$  of the connection  $\nabla$  of *E* is given by:

$$R_{(x,y)}^{\mathcal{E}}((v_1,w_1),(v_2,w_2))\sigma = R_y^{\mathcal{N}}(w_1,w_2)\circ\sigma - \sigma\circ R_x^{\mathcal{M}}(v_1,v_2),$$

for all  $(x, y) \in M \times N$ ,  $v_1, v_2 \in T_x M$ ,  $w_1, w_2 \in T_y N$ ,  $\sigma \in \text{Lin}(T_x M, T_y N)$ .

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#### Lemma

Given  $x \in M$ ,  $y \in N$ ,  $\sigma \in Lin(T_xM, T_yN)$ , the Levi form of  $\mathcal{D}$  at the point  $\sigma \in E$  is given by:

$$\begin{split} \mathfrak{L}^{\mathcal{D}}_{\sigma}(\mathbf{v}_1,\mathbf{v}_2) &= \Big(\sigma\big(T^{\mathcal{M}}(\mathbf{v}_1,\mathbf{v}_2)\big) - T^{\mathcal{N}}\big(\sigma(\mathbf{v}_1),\sigma(\mathbf{v}_2)\big), \\ & \sigma \circ R^{\mathcal{M}}_x(\mathbf{v}_1,\mathbf{v}_2) - R^{\mathcal{N}}_y\big(\sigma(\mathbf{v}_1),\sigma(\mathbf{v}_2)\big) \circ \sigma\Big), \end{split}$$

for all  $v_1, v_2 \in T_x M$ .

Paolo Piccione (IME–USP)

Given  $x_0 \in M$ ,  $y_0 \in N$  and  $\sigma_0 \in \text{Lin}(T_{x_0}M, T_{y_0}N)$  and a geodesic  $\gamma : [a, b] \to M$  with  $\gamma(a) = x_0$ , one gets a geodesic  $\mu : [a, b] \to N$  with  $\mu(a) = y_0$  and  $\mu'(a) = \sigma_0(\gamma'(a))$ .

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Also, obtain a linear map  $\sigma : T_{\gamma(b)}M \to T_{\mu(b)}N$ :  $\sigma = P_{\gamma} \circ \sigma_0 \circ P_{\mu}^{-1}$  where  $P_{\gamma}$  and  $P_{\mu}$  are the parallel transport.

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Iterating, given a piecewise geodesic  $\gamma : [a, b] \to M$  starting at  $x_0$ , one gets a piecewise geodesic  $\mu : [a, b] \to N$  starting at  $y_0$ , and a linear map  $\sigma : T_{\gamma(b)}M \to T_{\mu(b)}N$ .

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**Observation:** If  $f : M \to N$  is an affine map with  $f(x_0) = y_0$ ,  $\gamma : [a, b] \to M$  is a (piecewise) geodesic with  $\gamma(a) = x_0$ , then  $f(\gamma(b)) = \mu(b)$  and  $df(\gamma(b)) = \sigma$ , where  $\mu$  and  $\sigma$  are the "objects" induced by  $df(x_0)$  and  $\gamma$ .

**Problem:** Given  $(M, \nabla^M)$  and  $(N, \nabla^N)$ ,  $x_0 \in M$ ,  $y_0 \in N$ ,  $\sigma_0 \in \text{Lin}(T_{x_0}M, T_{y_0}N)$ , want to find a (local) affine map  $f : M \to N$  with  $f(x_0) = y_0$  and  $df(x_0) = \sigma_0$ .

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#### Theorem

 $U \subset T_{x_0}M$  open and star-shaped at the origin,  $\exp_{x_0} : U \xrightarrow{\cong} V \subset N$ . assume  $\sigma(U) \subset \text{Dom}(\exp_{y_0})$ .

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# The global result

#### Theorem (Cartan-Ambrose-Hicks)

Assume that  $\nabla^N$  is geodesically complete and that M is connected and simply-connected. Let  $x_0 \in M$ ,  $y_0 \in N$  be given and let  $\sigma_0 : T_{x_0}M \to T_{y_0}N$  be a linear map. For each piecewise geodesic  $\gamma : [a, b] \to M$  with  $\gamma(a) = x_0$  denote by  $\mu_{\gamma} : [a, b] \to N$  and by  $\sigma_{\gamma} : T_{\gamma(b)}M \to T_{\mu_{\gamma}(b)}N$  respectively the piecewise geodesic and the linear map induced by the piecewise geodesic  $\gamma$  and by  $\sigma_0$ .

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**Remark.** In the statement of the Cartan–Ambrose–Hicks Theorem, if one assumes in addition that  $\sigma_0$  is an isomorphism, and that  $\nabla^M$  is geodesically complete then it follows that the affine map  $f : M \to N$  is a covering map.

# Totally geodesic immersions

#### Corollary

Let  $(M, g^M)$ ,  $(N, g^N)$  be Riemannian manifolds with  $(N, g^N)$  complete and M connected and simply-connected. Let  $x_0 \in M$ ,  $y_0 \in N$  be given and let  $\sigma_0 : T_{x_0}M \to T_{y_0}N$  be a linear isometry onto a subspace of  $T_{y_0}N$ . For each piecewise geodesic  $\gamma : [a, b] \to M$  with  $\gamma(a) = x_0$ denote by  $\mu_{\gamma} : [a, b] \to N$  and by  $\sigma_{\gamma} : T_{\gamma(b)}M \to T_{\mu_{\gamma}(b)}N$  respectively the piecewise geodesic and the linear map induced by the piecewise geodesic  $\gamma$  and by  $\sigma_0$ . Assume that for every piecewise geodesic  $\gamma$  the linear map  $\sigma_{\gamma}$  relates  $R^M$  with  $R^N$ . Then there exists a totally geodesic isometric immersion  $f : M \to N$  with  $f(x_0) = y_0$  and  $f(x_0) = \sigma_0$ .

### Higher order Cartan–Ambrose–Hicks theorem

Given a tensor field  $\tau$  on a manifold endowed with a connection  $\nabla$ , we denote by  $\nabla^{(r)}\tau$  its *r*-th covariant derivative, for  $r \ge 1$ ; we set  $\nabla^{(0)}\tau = \tau$ .

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#### Theorem

Let M, N be real-analytic manifolds endowed with real-analytic connections  $\nabla^M$  and  $\nabla^N$ .  $x_0 \in M$ ,  $y_0 \in N$ ,  $\sigma_0 \in \text{Lin}(T_{x_0}M, T_{y_0}N)$ .

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#### Theorem

Let M, N be real-analytic manifolds endowed with real-analytic connections  $\nabla^M$  and  $\nabla^N$ , respectively. Assume that  $\nabla^N$  is geodesically complete and that M is (connected and) simply-connected. Then every affine map  $f : U \to N$  defined on a nonempty connected open subset U of M extends to an affine map from M to N. In particular, if in addition  $x_0 \in M$ ,  $y_0 \in N$ ,  $\sigma_0 \in \text{Lin}(T_{x_0}M, T_{y_0}N)$  satisfy the hypotheses of Theorem above, then there exists an affine map  $f : M \to N$  with  $f(x_0) = y_0$  and  $df(x_0) = \sigma_0$ .

### Definition

An *affine symmetry* around a point  $x_0 \in M$  is an affine map  $f : U \to M$  defined in an open neighborhood U of  $x_0$  with  $f(x_0) = x_0$  and  $df(x_0) = -Id$ .

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Applying the higher order Cartan–Ambrose–Hicks theorem to  $\sigma_0 = -\text{Id} : T_{x_0}M \rightarrow T_{x_0}M$  we get the following curious result:

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### Corollary

Let M be a real-analytic manifold endowed with a real-analytic connection  $\nabla$ . Let  $x_0 \in M$  be fixed. Then there exists an affine symmetry around  $x_0$  if and only if:

$$abla^{(2r)} T_{x_0} = 0, \quad \textit{and} \quad 
abla^{(2r+1)} R_{x_0} = 0, \quad \textit{for all } r \geq 0.$$

### Definition

An *affine symmetry* around a point  $x_0 \in M$  is an affine map  $f : U \to M$  defined in an open neighborhood U of  $x_0$  with  $f(x_0) = x_0$  and  $df(x_0) = -Id$ .

Applying the higher order Cartan–Ambrose–Hicks theorem to  $\sigma_0 = -\text{Id} : T_{x_0}M \rightarrow T_{x_0}M$  we get the following curious result:

### Corollary

Let M be a real-analytic manifold endowed with a real-analytic connection  $\nabla$ . Let  $x_0 \in M$  be fixed. Then there exists an affine symmetry around  $x_0$  if and only if:

$$abla^{(2r)} T_{x_0} = 0, \quad \text{and} \quad 
abla^{(2r+1)} R_{x_0} = 0, \quad \text{for all } r \geq 0.$$

If M is simply-connected and complete, one has the existence of a globally defined affine symmetry  $f : M \to M$  around  $x_0$ .

### Outline

- The single-leaf Frobenius theorem
  - Distributions and integral submanifolds
  - Horizontal distributions and horizontal liftings
  - The Levi form
  - The higher order Frobenius theorem
- 2 The global single leaf Frobenius Theorem
  - Sprays on manifolds
  - The global result
- 3 Levi–Civita connections
  - Levi form of the horizontal distribution of a connection
  - Connections arising from metric tensors
  - Left invariant connections in Lie groups
  - Constant connections in  $\mathbb{R}^n$
- Existence of affine maps
  - Affine manifolds and affine maps
  - The Cartan–Ambrose–Hicks Theorem
  - Higher order Cartan–Ambrose–Hicks theorem

5 Affine immersions in homogeneous spaces Paolo Piccione (IME-USP) On the single-leaf Frobenius Theorem...

*M n*-dimensional differentiable manifold,  $G \subset \operatorname{GL}(\mathbb{R}^n)$  Lie subgroup

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*M n*-dimensional differentiable manifold,  $G \subset GL(\mathbb{R}^n)$  Lie subgroup Assume that *M* is endowed with a connection  $\nabla$  and a *G*-structure  $P \subset \operatorname{Ref}(TM)$ .

- For  $x \in M$ , let:
  - $G_x$  be the Lie subgroup of  $GL(T_xM)$  consisting of *G*-structure preserving endomorphisms of  $T_xM$ ,
  - $\mathfrak{g}_x \subset \mathfrak{gl}(T_x M)$  the Lie algebra of  $G_x$
  - $\delta_x : T_x M \to \mathfrak{gl}(T_x M)/\mathfrak{g}_x$  the inner torsion of the *G*-structure *P*.

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The triple  $(M, \nabla, P)$  will be called an *affine manifold with G-structure*.

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### Infinitesimally homogenous affine manifolds

Given  $x, y \in M$  and a *G*-structure preserving morphism  $\sigma : T_x M \to T_y M$  then the Lie group isomorphism  $\mathcal{I}_{\sigma} : \operatorname{GL}(T_x M) \to \operatorname{GL}(T_y M)$  defined by:

 $\mathcal{I}_{\sigma}: \mathrm{GL}(T_{x}M) \ni T \longmapsto \sigma \circ T \circ \sigma^{-1} \in \mathrm{GL}(T_{y}M)$ 

carries  $G_x$  onto  $G_y$ .

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## Infinitesimally homogenous affine manifolds

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carries  $G_x$  onto  $G_y$ . Its differential at the identity  $\operatorname{Ad}_{\sigma} : \mathfrak{gl}(T_x M) \to \mathfrak{gl}(T_y M)$  carries  $\mathfrak{g}_x$  onto  $\mathfrak{g}_y$  and therefore it induces a linear isomorphism  $\overline{\operatorname{Ad}}_{\sigma} : \mathfrak{gl}(T_x M)/\mathfrak{g}_x \longrightarrow \mathfrak{gl}(T_y M)/\mathfrak{g}_y$ .

### Definition

An affine manifold with *G*-structure *M* is said to be *infinitesimally* homogeneous if for all  $x, y \in M$  and all *G*-structure preserving morphism  $\sigma : T_x M \to T_y M$ , the following conditions hold:

• 
$$\overline{\mathrm{Ad}}_{\sigma} \circ \delta_{\mathsf{X}} = \delta_{\mathsf{Y}} \circ \sigma;$$

• 
$$T_{y}(\sigma(v), \sigma(w)) = \sigma(T_{x}(v, w))$$
, for all  $v, w \in T_{x}M$ ;

•  $R_y(\sigma(v), \sigma(w)) \circ \sigma = \sigma \circ R_x(v, w)$ , for all  $v, w \in T_x M$ .

## Affine immersions

#### Theorem (Hypotheses)

*M*,  $\overline{M}$  manifolds,  $\pi : E \to M$  be a vector bundle over *M*. Set  $\widehat{E} = TM \oplus E$  and denote by  $\iota : TM \to \widehat{E}$  the inclusion map. Let  $\widehat{\nabla}$  and  $\overline{\nabla}$  be connections on  $\widehat{E}$  and on  $T\overline{M}$  respectively. Let *G* be a Lie group and assume that  $\widehat{E}$  and  $T\overline{M}$  are endowed with *G*-structures  $\widehat{P}$  and  $\overline{P}$ , respectively. Assume that  $(\overline{M}, \overline{\nabla}, \overline{P})$  is infinitesimally homogeneous and that for all  $x \in M$ ,  $y \in \overline{M}$  and every *G*-structure preserving morphism  $\sigma : \widehat{E}_x \to T_y\overline{M}$ , the following conditions hold:

• 
$$\overline{\mathrm{Ad}}_{\sigma} \circ \hat{\delta}_{x} = \overline{\delta}_{y} \circ \sigma|_{T_{x}M};$$

• 
$$\overline{T}_{y}(\sigma(v), \sigma(w)) = \sigma(\widehat{T}_{x}(v, w)), \text{ for all } v, w \in T_{x}M;$$

• 
$$\overline{R}_{y}(\sigma(v), \sigma(w)) \circ \sigma = \sigma \circ \widehat{R}_{x}(v, w)$$
, for all  $v, w \in T_{x}M$ .

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### Affine immersions

#### Theorem (Hypotheses)

Then, for all  $x_0 \in M$ , all  $y_0 \in \overline{M}$  and every G-structure preserving morphism  $\sigma : \widehat{E}_{x_0} \to T_{y_0}\overline{M}$  there exists a smooth immersion  $f : U \to \overline{M}$ defined on an open neighborhood U of  $x_0$  in M and a G-structure preserving and connection preserving vector bundle isomorphism  $L : \widehat{E}|_U \to f^*T\overline{M}$  such that  $L|_{TM} = df$ ,  $f(x_0) = y_0$  and  $L_{x_0} = \sigma_0$ .

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