

Geometry of Differentiable Manifolds

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Conventions and Notations

A **flat** (known as **affine**) **space** is a non-empty set \mathcal{E} endowed with structure by the prescription of

- (i) a commutative subgroup \mathcal{V} of the permutation group $\text{Perm } \mathcal{E}$ whose action $\tau : \mathcal{V} \rightarrow \text{Perm } \mathcal{E}$ on \mathcal{E} is transitive,
- (ii) a mapping $\text{sm} : \times \mathcal{V} \rightarrow \mathcal{V}$ which makes \mathcal{V} a linear space when composition is taken as the addition and sm as the scalar multiplication in \mathcal{V} .

The linear space \mathcal{V} is called the **translation space** of \mathcal{E} . It is often happens that a set \mathcal{E} , a linear space \mathcal{V} , and an action of the additive group of \mathcal{V} on \mathcal{E} are given. If this action is transitive and injective, then \mathcal{E} acquires the structure of a flat space whose translation space is the isomorphic image of \mathcal{V} in $\text{Perm } \mathcal{E}$ under the given action. Under such circumstances, we identify \mathcal{V} with its isomorphic image and call \mathcal{V} an **external translation space** of \mathcal{E} .

In this book, we assume that all flat spaces, all manifolds and all linear-space bundles are real and of finite dimension. The notation and terminology of “Finite-Dimensional Spaces; Algebra, Geometry, and Analysis” [FDS] are used throughout.

Given any mappings f and g , we define the **universal composite** $g \square f$ by

$$g \square f := \left(g \Big|_{\text{Cod}f \cap \text{Dom}g} \right) \circ \left(f \Big|_{\text{Cod}f \cap \text{Dom}g} \right)$$

(see FDS, Sec. 03). Note that

$$\text{Dom}(g \square f) = f^<(\text{Cod}f \cap \text{Dom}g).$$

If $\text{Cod}f = \text{Dom}g$, then the universal composite reduces to the ordinary composite.

Let f be a mapping whose domain and codomain are open subsets of flat spaces. Given $r \in \mathbb{N}$, we say that f is **of class** C^r if it has gradients up to order r and if the gradient of order r is continuous. We say that f is **of class** C^∞ if it has gradients of all orders and we say that f is **of class** C^ω if it is analytic. We use the notation $\tilde{\cdot} := \cup \{\infty, \omega\}$ and consider $\tilde{\cdot}$ totally ordered in such a way that $n < \infty < \omega$ for all $n \in \mathbb{N}$. Given $m, r \in \tilde{\cdot}$ with $m \leq r$, we define

$$m \cdot \cdot r := \{ s \in \tilde{\cdot} \mid m \leq s \leq r \}.$$

Chapter 1

Preliminaries

11. Multilinearity

Let $(\mathcal{V}_i \mid i \in I)$ be a family of linear spaces, we define (see (04.24) of [FDS]), for each $j \in I$ and each $\mathbf{v} \in \times_{i \in I} \mathcal{V}_i$, the mapping $(\mathbf{v}.j) : \mathcal{V}_j \rightarrow \times_{i \in I} \mathcal{V}_i$ by the rule

$$((\mathbf{v}.j)(\mathbf{u}))_i := \left\{ \begin{array}{ll} \mathbf{v}_i & \text{if } i \in I \setminus \{j\} \\ \mathbf{u} & \text{if } i = j \end{array} \right\} \quad \text{for all } \mathbf{u} \in \mathcal{V}_j. \quad (11.1)$$

Definition : Let the family $(\mathcal{V}_i \mid i \in I)$ and \mathcal{W} be linear spaces. We say that the mapping $\mathbf{M} : \times_{i \in I} \mathcal{V}_i \rightarrow \mathcal{W}$ is **multilinear** if, for every $\mathbf{v} \in \times_{i \in I} \mathcal{V}_i$ and every $j \in I$ the mapping $\mathbf{M} \circ (\mathbf{v}.j) : \mathcal{V}_j \rightarrow \mathcal{W}$ is linear, so that $\mathbf{M} \circ (\mathbf{v}.j) \in \text{Lin}(\mathcal{V}_j, \mathcal{W})$. The set of all multilinear mappings from $\times_{i \in I} \mathcal{V}_i$ to \mathcal{W} is denoted by

$$\text{Lin}_I(\times_{i \in I} \mathcal{V}_i, \mathcal{W}). \quad (11.2)$$

Let linear spaces \mathcal{V} and \mathcal{W} and a set I be given.

Let $\text{Perm } I$ be the permutation group, which consists of all invertible mappings from I to itself. For every permutation $\sigma \in \text{Perm } I$ we define a mapping $\text{T}_\sigma : \mathcal{V}^I \rightarrow \mathcal{V}^I$ by

$$\text{T}_\sigma(\mathbf{v}) = \mathbf{v} \circ \sigma \quad \text{for all } \mathbf{v} \in \mathcal{V}^I, \quad (11.3)$$

that is $(\text{T}_\sigma(\mathbf{v}))_i := \mathbf{v}_{\sigma(i)}$ for all $i \in I$. In view of $\mathbf{v} \circ (\sigma \circ \rho) = (\mathbf{v} \circ \sigma) \circ \rho$, we have $\text{T}_{\sigma \circ \rho} = \text{T}_\rho \circ \text{T}_\sigma$ for all $\sigma, \rho \in \text{Perm } I$. It is not hard to see that, for every multilinear mapping $\mathbf{M} : \mathcal{V}^I \rightarrow \mathcal{W}$ and every permutation σ , the composition $\mathbf{M} \circ \text{T}_\sigma$ is again a multilinear mapping from \mathcal{V}^I to \mathcal{W} , i.e. $\mathbf{M} \circ \text{T}_\sigma \in \text{Lin}_I(\mathcal{V}^I, \mathcal{W})$.

Definition : A multilinear mapping $\mathbf{M} : \mathcal{V}^I \rightarrow \mathcal{W}$ is said to be (completely) **symmetric** if

$$\mathbf{M} \circ \text{T}_\sigma = \mathbf{M} \quad \text{for all } \sigma \in \text{Perm } I,$$

and is said to be (completely) **skew** if

$$\mathbf{M} \circ \text{T}_\sigma = \text{sgn}(\sigma) \mathbf{M} \quad \text{for all } \sigma \in \text{Perm } I.$$

The set of all (completely) symmetric multilinear mappings and the set of all (completely) skew multilinear mappings from \mathcal{V}^I to \mathcal{W} will be denoted by $\text{Sym}_I(\mathcal{V}^I, \mathcal{W})$ and by $\text{Skew}_I(\mathcal{V}^I, \mathcal{W})$; respectively.

Both $\text{Sym}_I(\mathcal{V}^I, \mathcal{W})$ and $\text{Skew}_I(\mathcal{V}^I, \mathcal{W})$ are subspaces of the linear space $\text{Lin}_I(\mathcal{V}^I, \mathcal{W})$ with dimensions

$$\dim \text{Sym}_I(\mathcal{V}^I, \mathcal{W}) = \binom{\dim \mathcal{V} + \#I - 1}{\#I} \dim \mathcal{W} \quad (11.4)$$

and

$$\dim \text{Skew}_I(\mathcal{V}^I, \mathcal{W}) = \binom{\dim \mathcal{V}}{\#I} \dim \mathcal{W}. \quad (11.5)$$

For every $k \in \mathbb{N}$, we write $\text{Lin}_k(\mathcal{V}^k, \mathcal{W})$, $\text{Sym}_k(\mathcal{V}^k, \mathcal{W})$ and $\text{Skew}_k(\mathcal{V}^k, \mathcal{W})$ for $\text{Lin}_{k!}(\mathcal{V}^{k!}, \mathcal{W})$, $\text{Sym}_{k!}(\mathcal{V}^{k!}, \mathcal{W})$ and $\text{Skew}_{k!}(\mathcal{V}^{k!}, \mathcal{W})$; respectively.

In applicatins, we often use the following identifications

$$\begin{aligned} \text{Lin}_k(\mathcal{V}^k, \mathcal{W}) &\cong \text{Lin}_{k-1}(\mathcal{V}^{k-1}, \text{Lin}(\mathcal{V}, \mathcal{W})) \\ &\cong \text{Lin}(\mathcal{V}, \text{Lin}_{k-1}(\mathcal{V}^{k-1}, \mathcal{W})) \end{aligned}$$

and inclusions

$$\begin{aligned} \text{Sym}_k(\mathcal{V}^k, \mathcal{W}) &\subset \text{Sym}_{k-1}(\mathcal{V}^{k-1}, \text{Lin}(\mathcal{V}, \mathcal{W})), \\ \text{Skew}_k(\mathcal{V}^k, \mathcal{W}) &\subset \text{Skew}_{k-1}(\mathcal{V}^{k-1}, \text{Lin}(\mathcal{V}, \mathcal{W})). \end{aligned}$$

In particular, we shall use $\text{Sym}_2(\mathcal{V}^2, \mathcal{W}) \cong \text{Sym}(\mathcal{V}, \mathcal{V}^*) := \text{Sym}(\mathcal{V}, \text{Lin}(\mathcal{V}, \mathcal{W}))$ and $\text{Skew}_2(\mathcal{V}^2, \mathcal{W}) \cong \text{Skew}(\mathcal{V}, \mathcal{V}^*) := \text{Skew}(\mathcal{V}, \text{Lin}(\mathcal{V}, \mathcal{W}))$. It can be shown that $\text{Skew}(\mathcal{V}, \mathcal{V}^*)$ has invertible mapping if and only if $\dim \mathcal{V}$ is even. (See Prop.3 of Sect.87, [FDS]. However, this property does not require an inner product.)

Given a number $k \in \mathbb{N}$ and a multilinear mapping $\mathbf{A} \in \text{Lin}_k(\mathcal{V}^k, \mathcal{W})$, the mapping $\sum_{\sigma \in \text{Perm } k!} (\text{sgn } \sigma) \mathbf{A} \circ \text{T}_\sigma : \mathcal{V}^k \rightarrow \mathcal{W}$ is a completely skew multilinear mapping. Moreover, it can be easily shown that

$$\frac{1}{k!} \sum_{\sigma \in \text{Perm } k!} (\text{sgn } \sigma) \mathbf{A} \circ \text{T}_\sigma = \mathbf{A}$$

for all skew multilinear mapping $\mathbf{A} \in \text{Skew}_k(\mathcal{V}^k, \mathcal{W})$.

Definition : Given a number $k \in \mathbb{N}$, we define the **alternating assignment** $\text{Alt} : \text{Lin}_k(\mathcal{V}^k, \mathcal{W}) \rightarrow \text{Skew}_k(\mathcal{V}^k, \mathcal{W})$ by

$$\text{Alt } \mathbf{A} := \frac{1}{k!} \sum_{\sigma \in \text{Perm } k!} (\text{sgn } \sigma) \mathbf{A} \circ \text{T}_\sigma \quad (11.6)$$

for all linear spaces \mathcal{V} and \mathcal{W} and all $\mathbf{A} \in \text{Lin}_k(\mathcal{V}^k, \mathcal{W})$.

Given $p \in \mathbb{N}$. We define, for each $i \in (p+1)!$, a mapping $\text{del}_i : \mathcal{V}^{p+1} \rightarrow \mathcal{V}^p$ by

$$(\text{del}_i(\mathbf{v}))_j := \begin{cases} \mathbf{v}_j & \text{if } 1 \leq i \leq j-1 \\ \mathbf{v}_{i+1} & \text{if } j \leq i \leq p \end{cases} \quad \text{for all } \mathbf{v} \in \mathcal{V}^{p+1}. \quad (11.7)$$

Intuitively, $\text{del}_i(\mathbf{v})$ is obtained from \mathbf{v} by deleting the i -th term.

When the alternating assignment Alt restricted to the subspace $\text{Lin}(\mathcal{V}, \text{Skew}_p(\mathcal{V}^p, \mathcal{W}))$ of $\text{Lin}(\mathcal{V}, \text{Lin}_p(\mathcal{V}^p, \mathcal{W})) \cong \text{Lin}_{p+1}(\mathcal{V}^{p+1}, \mathcal{W})$, we have

$$(p+1)(\text{Alt } \mathbf{A})\mathbf{v} = \sum_{i \in (p+1)^{\downarrow}} (-1)^{i-1} \mathbf{A}(\mathbf{v}_i, \text{del}_i \mathbf{v}) \quad (11.8)$$

for all $\mathbf{v} \in \mathcal{V}^{p+1}$ and all $\mathbf{A} \in \text{Lin}(\mathcal{V}, \text{Skew}_p(\mathcal{V}^p, \mathcal{W}))$. Similarly, when the alternating assignment Alt restricted to the subspace $\text{Skew}_p(\mathcal{V}^p, \text{Lin}(\mathcal{V}, \mathcal{W}))$ of $\text{Lin}(\mathcal{V}, \text{Lin}_p(\mathcal{V}^p, \mathcal{W})) \cong \text{Lin}_{p+1}(\mathcal{V}^{p+1}, \mathcal{W})$, we have

$$(p+1)(\text{Alt } \mathbf{B})\mathbf{v} = \sum_{i \in (p+1)^{\downarrow}} (-1)^{p+1-i} \mathbf{B}(\text{del}_i \mathbf{v}, \mathbf{v}_i) \quad (11.9)$$

for all $\mathbf{v} \in \mathcal{V}^{p+1}$ and all $\mathbf{B} \in \text{Skew}_p(\mathcal{V}^p, \text{Lin}(\mathcal{V}, \mathcal{W}))$.

Definition: An algebra is a linear space \mathcal{V} together with a bilinear mapping $\mathbf{B} \in \text{Lin}_2(\mathcal{V}^2, \mathcal{V})$. An algebra \mathcal{V} is called a **Lie Algebra** if the bilinear mapping \mathbf{B} is skew-symmetric, i.e. $\mathbf{B} \in \text{Skew}_2(\mathcal{V}^2, \mathcal{V})$, and satisfies **Jacobi indetity**

$$\mathbf{B}(\mathbf{B}(\mathbf{v}_1, \mathbf{v}_2), \mathbf{v}_3) + \mathbf{B}(\mathbf{B}(\mathbf{v}_2, \mathbf{v}_3), \mathbf{v}_1) + \mathbf{B}(\mathbf{B}(\mathbf{v}_3, \mathbf{v}_1), \mathbf{v}_2) = \mathbf{0} \quad (11.10)$$

for all $\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3 \in \mathcal{V}$.

By using the inclusion $\text{Skew}_2(\mathcal{V}^2, \mathcal{V}) \subset \text{Lin}(\mathcal{V}, \text{Lin}(\mathcal{V}, \mathcal{V}))$ and (11.9), we see taht (11.10) can rewritten as

$$\text{Alt}(\mathbf{B} \circ \mathbf{B}) = \mathbf{0} \quad (11.11)$$

where $(\mathbf{B} \circ \mathbf{B})(\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3) := \mathbf{B}(\mathbf{B}(\mathbf{v}_1, \mathbf{v}_2), \mathbf{v}_3)$ for all $\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3 \in \mathcal{V}$.

Remark 1: In the literature the **alternating assignment** given in (11.6) is often called “*skew-symmetric operator*” ([B-W]), “*complete antisymmetrization*” ([F-C]). The **symmetric assignment**, “*symmetric operator*” or “*complete symmetrization*” $\text{Sym} : \text{Lin}_k(\mathcal{V}^k, \mathcal{W}) \rightarrow \text{Sym}_k(\mathcal{V}^k, \mathcal{W})$ is given by

$$\text{Sym } \mathbf{M} := \frac{1}{k!} \sum_{\sigma \in \text{Perm } k^{\downarrow}} \mathbf{M} \circ \text{T}_{\sigma} \quad (11.12)$$

for all linear spaces \mathcal{V} and \mathcal{W} and all $\mathbf{M} \in \text{Lin}_k(\mathcal{V}^k, \mathcal{W})$. ■

Remark 2: Both assignments given in (11.6) and (11.12) are “*natural linear assignments*” from a functor to another functor (see (13.16) of Sect.13). More precisely, the alternating assignment is a natural linear assgnment from the functor Ln_k to the functor Sk_k and the symmetric assignment is a natural linear assgnment from the functor Ln_k to the functor Sm_k (see Sect. 13). ■

12. Isocategories, isofunctors and Natural Assignments

An **isocategory***[‡] is given by the specification of a class OBJ whose members are called **objects**, a class ISO whose members are called **ISOMorphisms**,

- (i) a rule that associates with each $\phi \in ISO$ a pair $(\text{Dom } \phi, \text{Cod } \phi)$ of objects, called the **domain** and **codomain** of ϕ ,
- (ii) a rule that associates with each $\mathcal{A} \in OBJ$ a member of ISO denoted by $1_{\mathcal{A}}$ and called the **identity** of \mathcal{A} ,
- (iii) a rule that associates with each pair (ϕ, ψ) in ISO such that $\text{Cod } \phi = \text{Dom } \psi$ a member of ISO denoted by $\psi \circ \phi$ and called the **composite** of ϕ and ψ , with $\text{Dom } (\psi \circ \phi) = \text{Dom } \phi$ and $\text{Cod } (\psi \circ \phi) = \text{Cod } \psi$.
- (iv) a rule that associates with each $\phi \in ISO$ a member of ISO denoted by ϕ^{\leftarrow} and called the **inverse** of ϕ .

subject to the following three axioms:

- (I1) $\phi \circ 1_{\text{Dom } \phi} = \phi = 1_{\text{Cod } \phi} \circ \phi$ for all $\phi \in ISO$,
- (I2) $\chi \circ (\psi \circ \phi) = (\chi \circ \psi) \circ \phi$ for all $\phi, \psi, \chi \in ISO$ such that $\text{Cod } \phi = \text{Dom } \psi$ and $\text{Cod } \psi = \text{Dom } \chi$.
- (I3) $\phi^{\leftarrow} \circ \phi = 1_{\text{Dom } \phi}$ and $\phi \circ \phi^{\leftarrow} = 1_{\text{Cod } \phi}$ for all $\phi \in ISO$.

Given $\phi \in ISO$, one writes $\phi : \mathcal{A} \longrightarrow \mathcal{B}$ or $\mathcal{A} \xrightarrow{\phi} \mathcal{B}$ to indicate that $\text{Dom } \phi = \mathcal{A}$ and $\text{Cod } \phi = \mathcal{B}$.

There is one to one correspondence between an object $\mathcal{A} \in OBJ$ and the corresponding identity $1_{\mathcal{A}} \in ISO$. For this reason, we will usually name an isocategory by giving the name of its class of ISOMorphisms.

Let isocategories ISO and ISO' with object-classes OBJ and OBJ' be given. We can then form the **product-isocategory** $ISO \times ISO'$ whose object-class $OBJ \times OBJ'$ consists of pairs $(\mathcal{A}, \mathcal{A}')$ with $\mathcal{A} \in OBJ$, $\mathcal{A}' \in OBJ'$ and ISOMorphism-class $ISO \times ISO'$ consists of pairs (ϕ, ϕ') with $\phi \in ISO$, $\phi' \in ISO'$ and the following

- (a) For every $(\phi, \phi') \in ISO \times ISO'$, $\text{Dom } (\phi, \phi') := (\text{Dom } \phi, \text{Dom } \phi')$
and $\text{Cod } (\phi, \phi') := (\text{Cod } \phi, \text{Cod } \phi')$.

* A category, introduced by Eilenberg and MacLane, is defined by (i), (ii) and (iii) with the axioms (I1) and (I2). Roughly speaking, an isocategory is a special category whose “morphisms” are called ISO-morphisms.

‡ Since isocategories are widely used in differential geometry, we introduced them directly instead of making them as a special category.

- (b) Composition in $\text{ISO} \times \text{ISO}'$ is defined by termwise composition, i.e. by $(\psi, \psi') \circ (\phi, \phi') := (\psi \circ \phi, \psi' \circ \phi')$ for all $\phi, \psi \in \text{ISO}$ and $\phi', \psi' \in \text{ISO}'$ such that $\text{Dom}(\psi, \psi') = \text{Cod}(\phi, \phi')$.
- (c) The identity of a given pair $(\mathcal{A}, \mathcal{A}') \in \text{OBJ} \times \text{OBJ}'$ is defined to be $1_{(\mathcal{A}, \mathcal{A}')} = (1_{\mathcal{A}}, 1_{\mathcal{A}'})$.

The product of an arbitrary family of isocategories can be defined in a similar manner. In particular, if a isocategory ISO and an index set I are given, one can form the I -**power-isocategory** ISO^I of ISO ; its ISOMorphism-class consists of all families in ISO indexed on I . In the case when I is of the form $I := n^{\downarrow}$, we write $\text{ISO}^n := \text{ISO}^{n^{\downarrow}}$ for short. For example, we write $\text{ISO}^2 := \text{ISO} \times \text{ISO}$. We identify ISO^1 with ISO and ISO^{m+n} with $\text{ISO}^m \times \text{ISO}^n$ for all $m, n \in \mathbb{N}$ in the obvious manner. The isocategory ISO^0 is the trival one whose only object is \emptyset and whose only ISOMorphism is 1_{\emptyset} .

A **functor** Φ is given by the specification of:

- (i) a pair $(\text{Dom } \Phi, \text{Cod } \Phi)$ of categories, called the **domain-category** and **codomain-category** of Φ ,
- (ii) a rule that associates with every $\phi \in \text{Dom } \Phi$ a member of $\text{Cod } \Phi$ denoted by $\Phi(\phi)$,

subject to the following conditions:

- (F1) We have $\text{Cod } \Phi(\phi) = \text{Dom } \Phi(\psi)$ and $\Phi(\psi \circ \phi) = \Phi(\psi) \circ \Phi(\phi)$ for all $\phi, \psi \in \text{Dom } \Phi$ such that $\text{Cod } \phi = \text{Dom } \psi$.
- (F2) For every identity $1_{\mathcal{A}}$ in $\text{Dom } \Phi$, where \mathcal{A} belongs to the object-class of $\text{Dom } \Phi$, $\Phi(1_{\mathcal{A}})$ is an identity in $\text{Cod } \Phi$.

An **isofunctor** is a functor whose domain-category and codomain-category are isocategories. In this book we only deal with isofunctors.

Let isocategories ISO and ISO' with object-classes OBJ and OBJ' be given. We say that Φ is an **isofunctor from ISO to ISO'** and we write $\text{ISO} \xrightarrow{\Phi} \text{ISO}'$ or $\Phi : \text{ISO} \longrightarrow \text{ISO}'$ to indicate that $\text{ISO} = \text{Dom } \Phi$ and $\text{ISO}' = \text{Cod } \Phi$. By (F2), we can associate with each $\mathcal{A} \in \text{OBJ}$ exactly one object in OBJ' , denoted by $\Phi(\mathcal{A})$, such that

$$\Phi(1_{\mathcal{A}}) = 1_{\Phi(\mathcal{A})}. \quad (12.1)$$

It easily follows from (I3), (F1) and (F2) that every isofunctor Φ satisfies

$$\Phi(\phi^{\leftarrow}) = (\Phi(\phi))^{\leftarrow} \quad \text{for all } \phi \in \text{Dom } \Phi. \quad (12.2)$$

One can construct new isofunctors from given isofunctors in the same way as new mappings are constructed from given mappings. (See, for example, Sect. 03

and 04, [FDS].) Thus, if Φ and Ψ are isofunctors such that $\text{Cod } \Phi = \text{Dom } \Psi$, one can define the **composite isofunctor** $\Psi \circ \Phi : \text{Dom } \Phi \rightarrow \text{Cod } \Psi$ by

$$(\Psi \circ \Phi)(\phi) := \Psi(\Phi(\phi)) \quad \text{for all } \phi \in \text{Dom } \Phi \quad (12.3)$$

Also, given isofunctors Φ and Ψ , one can define the **product-isofunctor**

$$\Phi \times \Psi : \text{Dom } \Phi \times \text{Dom } \Psi \longrightarrow \text{Cod } \Phi \times \text{Cod } \Psi$$

of Φ and Ψ by

$$(\Phi \times \Psi)(\phi, \psi) := (\Phi(\phi), \Psi(\psi)) \quad (12.4)$$

for all $\phi \in \text{Dom } \Phi$ and all $\psi \in \text{Dom } \Psi$.

Product-isofunctors of arbitrary families of isofunctors are defined in a similar way. In particular, if a isofunctor Φ and an index set I are given, we define the **I -power-isofunctor** $\Phi^{\times I} : (\text{Dom } \Phi)^I \rightarrow (\text{Cod } \Phi)^I$ of Φ by

$$\Phi^{\times I}(\phi_i \mid i \in I) = (\Phi(\phi_i) \mid i \in I) \quad (12.5)$$

for all families $(\phi_i \mid i \in I)$ in $\text{Dom } \Phi$. We write $\Phi^{\times n} := \Phi^{\times n^1}$ when $n \in \mathbb{N}$.

We now assume that an isocategory ISO with object-class OBJ is given. The **identity-isofunctor** $\text{Id} : \text{ISO} \rightarrow \text{ISO}$ of ISO is defined by

$$\text{Id}(\phi) = \phi \quad \text{for all } \phi \in \text{ISO}. \quad (12.6)$$

We then have

$$\text{Id}(\mathcal{A}) = \mathcal{A} \quad \text{for all } \mathcal{A} \in \text{OBJ}. \quad (12.7)$$

If I is an index set, then the identity-isofunctor of ISO^I is $\text{Id}^{\times I}$. In particular, the identity-isofunctor of $\text{ISO} \times \text{ISO}$ is $\text{Id} \times \text{Id}$.

Given an object $\mathcal{C} \in \text{OBJ}$. The **trivial-isofunctor** $\text{Tr}_{\mathcal{C}} : \text{ISO} \rightarrow \text{ISO}$ for \mathcal{C} is defined by

$$\text{Tr}_{\mathcal{C}}(\phi) = 1_{\mathcal{C}} \quad \text{for all } \phi \in \text{ISO}. \quad (12.8)$$

We then have

$$\text{Tr}_{\mathcal{C}}(\mathcal{A}) = \mathcal{C} \quad \text{for all } \mathcal{A} \in \text{OBJ}. \quad (12.9)$$

One often needs to consider a variety of “accounting isofunctors” whose domain and codomain isocategories are obtained from ISO by product formation. For example, the **switch-isofunctor** $\text{Sw} : \text{ISO}^2 \rightarrow \text{ISO}^2$ is defined by

$$\text{Sw}(\phi, \psi) := (\psi, \phi) \quad \text{for all } \phi, \psi \in \text{ISO}. \quad (12.10)$$

Given any index set I , the **equalization-isofunctor** $\text{Eq}_I : \text{ISO} \rightarrow \text{ISO}^I$ is defined by

$$\text{Eq}_I(\phi) := (\phi \mid i \in I) \quad \text{for all } \phi \in \text{ISO}. \quad (12.11)$$

We write $\text{Eq}_n := \text{Eq}_{[n]}$ when $n \in \mathbb{N}$.

Let a index set I and a family $(\Phi_i \mid i \in I)$ of isofunctors, with $\text{Dom } \Phi_i = \text{ISO}$ for all $i \in I$, be given. We then identify the family $(\Phi_i \mid i \in I)$ with the **termwise-formation isofunctor**

$$(\Phi_i \mid i \in I) : \text{ISO} \rightarrow \prod_{i \in I} \text{Cod } \Phi_i$$

defined by

$$(\Phi_i \mid i \in I) := \prod_{i \in I} \Phi_i \circ \text{Eq}_I,$$

so that

$$(\Phi_i \mid i \in I)(\phi) = \prod_{i \in I} \Phi_i(\phi), \quad \text{for all } \phi \in \text{ISO}. \quad (12.12)$$

In particular, if $I = 2^1$, we then identify the pair (Φ_1, Φ_2) with the **pair-formation isofunctor** $(\Phi_1, \Phi_2) : \text{ISO} \rightarrow \text{Cod } \Phi_1 \times \text{Cod } \Phi_2$.

Let isofunctors Φ and Ψ , both from ISO to ISO' , be given. A **natural assignment** α **form** Φ **to** Ψ is a rule that associates with each object \mathcal{F} of ISO a mapping

$$\alpha_{\mathcal{F}} : \Phi(\mathcal{F}) \rightarrow \Psi(\mathcal{F}),$$

such that

$$\Psi(\chi) \circ \alpha_{\text{Dom } \chi} = \alpha_{\text{Cod } \chi} \circ \Phi(\chi) \quad \text{for all } \chi \in \text{ISO}; \quad (12.13)$$

i.e. the diagram

$$\begin{array}{ccc} \Phi(\text{Dom } \chi) & \xrightarrow{\alpha_{\text{Dom } \chi}} & \Psi(\text{Dom } \chi) \\ \Phi(\chi) \downarrow & & \downarrow \Psi(\chi) \\ \Phi(\text{Cod } \chi) & \xrightarrow{\alpha_{\text{Cod } \chi}} & \Psi(\text{Cod } \chi) \end{array}$$

is commutative. We write $\alpha : \Phi \rightarrow \Psi$ to indicate that Φ is the **domain isofunctor**, denoted by Dmf_α , and Ψ is the **codomain isofunctor**, denoted by Cdf_α .

One can construct new natural assignments from given ones in the same way as new mappings from given ones. Let natural assignments $\alpha : \Phi \rightarrow \Psi$ and $\beta : \Psi \rightarrow \Theta$ be given. We can define the **composite assignment** $\beta \circ \alpha : \Phi \rightarrow \Theta$, by assigning to each object \mathcal{F} of $\text{Dom } \Phi = \text{Dom } \Psi$ the mapping $(\beta \circ \alpha)_{\mathcal{F}} := \beta_{\mathcal{F}} \circ \alpha_{\mathcal{F}}$. If α, β are natural assignment, one can define the **product-assignment** $\alpha \times \beta$ by assigning to each pair $(\mathcal{F}, \mathcal{G})$ of objects the mapping $(\alpha \times \beta)_{(\mathcal{F}, \mathcal{G})} := \alpha_{\mathcal{F}} \times \beta_{\mathcal{G}}$.

Given a natural assignment $\alpha : \Phi \rightarrow \Psi$ and a isofunctor Θ such that $\text{Cod } \Theta = \text{Dom } \Phi = \text{Dom } \Psi$, one can define the **composite assignment**

$\alpha \circ \Theta : \Phi \circ \Theta \rightarrow \Psi \circ \Theta$ by assigning to each object \mathcal{F} of $\text{Dom } \Phi = \text{Dom } \Psi$ the mapping $(\alpha \circ \Theta)_{\mathcal{F}} := \alpha_{\Theta(\mathcal{F})}$.

12. Isocategories, isofunctors and Natural Assignments

An **isocategory***[‡] is given by the specification of a class *OBJ* whose members are called **objects**, a class *ISO* whose members are called **ISOmorphisms**,

- (i) a rule that associates with each $\phi \in \text{ISO}$ a pair $(\text{Dom } \phi, \text{Cod } \phi)$ of objects, called the **domain** and **codomain** of ϕ ,
- (ii) a rule that associates with each $\mathcal{A} \in \text{OBJ}$ a member of *ISO* denoted by $1_{\mathcal{A}}$ and called the **identity** of \mathcal{A} ,
- (iii) a rule that associates with each pair (ϕ, ψ) in *ISO* such that $\text{Cod } \phi = \text{Dom } \psi$ a member of *ISO* denoted by $\psi \circ \phi$ and called the **composite** of ϕ and ψ , with $\text{Dom } (\psi \circ \phi) = \text{Dom } \phi$ and $\text{Cod } (\psi \circ \phi) = \text{Cod } \psi$.
- (iv) a rule that associates with each $\phi \in \text{ISO}$ a member of *ISO* denoted by ϕ^{\leftarrow} and called the **inverse** of ϕ .

subject to the following three axioms:

- (I1) $\phi \circ 1_{\text{Dom } \phi} = \phi = 1_{\text{Cod } \phi} \circ \phi$ for all $\phi \in \text{ISO}$,
- (I2) $\chi \circ (\psi \circ \phi) = (\chi \circ \psi) \circ \phi$ for all $\phi, \psi, \chi \in \text{ISO}$ such that $\text{Cod } \phi = \text{Dom } \psi$ and $\text{Cod } \psi = \text{Dom } \chi$.
- (I3) $\phi^{\leftarrow} \circ \phi = 1_{\text{Dom } \phi}$ and $\phi \circ \phi^{\leftarrow} = 1_{\text{Cod } \phi}$ for all $\phi \in \text{ISO}$.

Given $\phi \in \text{ISO}$, one writes $\phi : \mathcal{A} \longrightarrow \mathcal{B}$ or $\mathcal{A} \xrightarrow{\phi} \mathcal{B}$ to indicate that $\text{Dom } \phi = \mathcal{A}$ and $\text{Cod } \phi = \mathcal{B}$.

There is one to one correspondence between an object $\mathcal{A} \in \text{OBJ}$ and the corresponding identity $1_{\mathcal{A}} \in \text{ISO}$. For this reason, we will usually name an isocategory by giving the name of its class of *ISOmorphisms*.

Let isocategories *ISO* and *ISO'* with object-classes *OBJ* and *OBJ'* be given. We can then form the **product-isocategory** $\text{ISO} \times \text{ISO}'$ whose object-class $\text{OBJ} \times \text{OBJ}'$ consists of pairs $(\mathcal{A}, \mathcal{A}')$ with $\mathcal{A} \in \text{OBJ}$, $\mathcal{A}' \in \text{OBJ}'$ and

* A category, introduced by Eilenberg and MacLane, is defined by (i), (ii) and (iii) with the axioms (I1) and (I2). Roughly speaking, an isocategory is a special category whose “morphisms” are called ISO-morphisms.

‡ Since isocategories are widely used in differential geometry, we introduced them directly instead of making them as a special category.

ISomorphism-class $\text{ISO} \times \text{ISO}'$ consists of pairs (ϕ, ϕ') with $\phi \in \text{ISO}$, $\phi' \in \text{ISO}'$ and the following

- (a) For every $(\phi, \phi') \in \text{ISO} \times \text{ISO}'$, $\text{Dom}(\phi, \phi') := (\text{Dom } \phi, \text{Dom } \phi')$ and $\text{Cod}(\phi, \phi') := (\text{Cod } \phi, \text{Cod } \phi')$.
- (b) Composition in $\text{ISO} \times \text{ISO}'$ is defined by termwise composition, i.e. by $(\psi, \psi') \circ (\phi, \phi') := (\psi \circ \phi, \psi' \circ \phi')$ for all $\phi, \psi \in \text{ISO}$ and $\phi', \psi' \in \text{ISO}'$ such that $\text{Dom}(\psi, \psi') = \text{Cod}(\phi, \phi')$.
- (c) The identity of a given pair $(\mathcal{A}, \mathcal{A}') \in \text{OBJ} \times \text{OBJ}'$ is defined to be $1_{(\mathcal{A}, \mathcal{A}')} = (1_{\mathcal{A}}, 1_{\mathcal{A}'})$.

The product of an arbitrary family of isocategories can be defined in a similar manner. In particular, if a isocategory ISO and an index set I are given, one can form the I -**power-isocategory** ISO^I of ISO ; its ISomorphism-class consists of all families in ISO indexed on I . In the case when I is of the form $I := n^{\downarrow}$, we write $\text{ISO}^n := \text{ISO}^{n^{\downarrow}}$ for short. For example, we write $\text{ISO}^2 := \text{ISO} \times \text{ISO}$. We identify ISO^1 with ISO and ISO^{m+n} with $\text{ISO}^m \times \text{ISO}^n$ for all $m, n \in \mathbb{N}$ in the obvious manner. The isocategory ISO^0 is the trival one whose only object is \emptyset and whose only ISomorphism is 1_{\emptyset} .

A **functor** Φ is given by the specification of:

- (i) a pair $(\text{Dom } \Phi, \text{Cod } \Phi)$ of categories, called the **domain-category** and **codomain-category** of Φ ,
- (ii) a rule that associates with every $\phi \in \text{Dom } \Phi$ a member of $\text{Cod } \Phi$ denoted by $\Phi(\phi)$,

subject to the following conditions:

- (F1) We have $\text{Cod } \Phi(\phi) = \text{Dom } \Phi(\psi)$ and $\Phi(\psi \circ \phi) = \Phi(\psi) \circ \Phi(\phi)$ for all $\phi, \psi \in \text{Dom } \Phi$ such that $\text{Cod } \phi = \text{Dom } \psi$.
- (F2) For every identity $1_{\mathcal{A}}$ in $\text{Dom } \Phi$, where \mathcal{A} belongs to the object-class of $\text{Dom } \Phi$, $\Phi(1_{\mathcal{A}})$ is an identity in $\text{Cod } \Phi$.

An **isofunctor** is a functor whose domain-category and codomain-category are isocategories. In this book we only deal with isofunctors.

Let isocategories ISO and ISO' with object-classes OBJ and OBJ' be given. We say that Φ is an **isofunctor from ISO to ISO'** and we write $\text{ISO} \xrightarrow{\Phi} \text{ISO}'$ or $\Phi : \text{ISO} \longrightarrow \text{ISO}'$ to indicate that $\text{ISO} = \text{Dom } \Phi$ and $\text{ISO}' = \text{Cod } \Phi$. By (F2), we can associate with each $\mathcal{A} \in \text{OBJ}$ exactly one object in OBJ' , denoted by $\Phi(\mathcal{A})$, such that

$$\Phi(1_{\mathcal{A}}) = 1_{\Phi(\mathcal{A})}. \quad (12.1)$$

It easily follows from (I3), (F1) and (F2) that every isofunctor Φ satisfies

$$\Phi(\phi^{\leftarrow}) = (\Phi(\phi))^{\leftarrow} \quad \text{for all } \phi \in \text{Dom } \Phi. \quad (12.2)$$

One can construct new isofunctors from given isofunctors in the same way as new mappings are constructed from given mappings. (See, for example, Sect. 03 and 04, [FDS].) Thus, if Φ and Ψ are isofunctors such that $\text{Cod } \Phi = \text{Dom } \Psi$, one can define the **composite isofunctor** $\Psi \circ \Phi : \text{Dom } \Phi \rightarrow \text{Cod } \Psi$ by

$$(\Psi \circ \Phi)(\phi) := \Psi(\Phi(\phi)) \quad \text{for all } \phi \in \text{Dom } \Phi \quad (12.3)$$

Also, given isofunctors Φ and Ψ , one can define the **product-isofunctor**

$$\Phi \times \Psi : \text{Dom } \Phi \times \text{Dom } \Psi \longrightarrow \text{Cod } \Phi \times \text{Cod } \Psi$$

of Φ and Ψ by

$$(\Phi \times \Psi)(\phi, \psi) := (\Phi(\phi), \Psi(\psi)) \quad (12.4)$$

for all $\phi \in \text{Dom } \Phi$ and all $\psi \in \text{Dom } \Psi$.

Product-isofunctors of arbitrary families of isofunctors are defined in a similar way. In particular, if a isofunctor Φ and an index set I are given, we define the **I -power-isofunctor** $\Phi^{\times I} : (\text{Dom } \Phi)^I \rightarrow (\text{Cod } \Phi)^I$ of Φ by

$$\Phi^{\times I}(\phi_i \mid i \in I) = (\Phi(\phi_i) \mid i \in I) \quad (12.5)$$

for all families $(\phi_i \mid i \in I)$ in $\text{Dom } \Phi$. We write $\Phi^{\times n} := \Phi^{\times n^1}$ when $n \in \mathbb{N}$.

We now assume that an isocategory ISO with object-class OBJ is given. The **identity-isofunctor** $\text{Id} : \text{ISO} \rightarrow \text{ISO}$ of ISO is defined by

$$\text{Id}(\phi) = \phi \quad \text{for all } \phi \in \text{ISO}. \quad (12.6)$$

We then have

$$\text{Id}(\mathcal{A}) = \mathcal{A} \quad \text{for all } \mathcal{A} \in \text{OBJ}. \quad (12.7)$$

If I is an index set, then the identity-isofunctor of ISO^I is $\text{Id}^{\times I}$. In particular, the identity-isofunctor of $\text{ISO} \times \text{ISO}$ is $\text{Id} \times \text{Id}$.

Given an object $\mathcal{C} \in \text{OBJ}$. The **trivial-isofunctor** $\text{Tr}_{\mathcal{C}} : \text{ISO} \rightarrow \text{ISO}$ for \mathcal{C} is defined by

$$\text{Tr}_{\mathcal{C}}(\phi) = 1_{\mathcal{C}} \quad \text{for all } \phi \in \text{ISO}. \quad (12.8)$$

We then have

$$\text{Tr}_{\mathcal{C}}(\mathcal{A}) = \mathcal{C} \quad \text{for all } \mathcal{A} \in \text{OBJ}. \quad (12.9)$$

One often needs to consider a variety of “accounting isofunctors” whose domain and codomain isocategories are obtained from ISO by product formation. For example, the **switch-isofunctor** $\text{Sw} : \text{ISO}^2 \rightarrow \text{ISO}^2$ is defined by

$$\text{Sw}(\phi, \psi) := (\psi, \phi) \quad \text{for all } \phi, \psi \in \text{ISO}. \quad (12.10)$$

Given any index set I , the **equalization-isofunctor** $\text{Eq}_I : \text{ISO} \rightarrow \text{ISO}^I$ is defined by

$$\text{Eq}_I(\phi) := (\phi \mid i \in I) \quad \text{for all } \phi \in \text{ISO}. \quad (12.11)$$

We write $\text{Eq}_n := \text{Eq}_{n\downarrow}$ when $n \in \mathbb{N}$.

Let a index set I and a family $(\Phi_i \mid i \in I)$ of isofunctors, with $\text{Dom } \Phi_i = \text{ISO}$ for all $i \in I$, be given. We then identify the family $(\Phi_i \mid i \in I)$ with the **termwise-formation isofunctor**

$$(\Phi_i \mid i \in I) : \text{ISO} \rightarrow \prod_{i \in I} \text{Cod } \Phi_i$$

defined by

$$(\Phi_i \mid i \in I) := \prod_{i \in I} \Phi_i \circ \text{Eq}_I,$$

so that

$$(\Phi_i \mid i \in I)(\phi) = \prod_{i \in I} \Phi_i(\phi), \quad \text{for all } \phi \in \text{ISO}. \quad (12.12)$$

In particular, if $I = 2^{\downarrow}$, we then identify the pair (Φ_1, Φ_2) with the **pair-formation isofunctor** $(\Phi_1, \Phi_2) : \text{ISO} \rightarrow \text{Cod } \Phi_1 \times \text{Cod } \Phi_2$.

Let isofunctors Φ and Ψ , both from ISO to ISO' , be given. A **natural assignment α form Φ to Ψ** is a rule that associates with each object \mathcal{F} of ISO a mapping

$$\alpha_{\mathcal{F}} : \Phi(\mathcal{F}) \rightarrow \Psi(\mathcal{F}),$$

such that

$$\Psi(\chi) \circ \alpha_{\text{Dom } \chi} = \alpha_{\text{Cod } \chi} \circ \Phi(\chi) \quad \text{for all } \chi \in \text{ISO}; \quad (12.13)$$

i.e. the diagram

$$\begin{array}{ccc} \Phi(\text{Dom } \chi) & \xrightarrow{\alpha_{\text{Dom } \chi}} & \Psi(\text{Dom } \chi) \\ \Phi(\chi) \downarrow & & \downarrow \Psi(\chi) \\ \Phi(\text{Cod } \chi) & \xrightarrow{\alpha_{\text{Cod } \chi}} & \Psi(\text{Cod } \chi) \end{array}$$

is commutative. We write $\alpha : \Phi \rightarrow \Psi$ to indicate that Φ is the **domain isofunctor**, denoted by Dmf_α , and Ψ is the **codomain isofunctor**, denoted by Cdf_α .

One can construct new natural assignments from given ones in the same way as new mappings from given ones. Let natural assignments $\alpha : \Phi \rightarrow \Psi$ and $\beta : \Psi \rightarrow \Theta$ be given. We can define the **composite assignment** $\beta \circ \alpha : \Phi \rightarrow \Theta$, by assigning to each object \mathcal{F} of $\text{Dom } \Phi = \text{Dom } \Psi$ the mapping $(\beta \circ \alpha)_{\mathcal{F}} := \beta_{\mathcal{F}} \circ \alpha_{\mathcal{F}}$. If α, β are natural assignment, one can define the

product-assignment $\alpha \times \beta$ by assigning to each pair $(\mathcal{F}, \mathcal{G})$ of objects the mapping $(\alpha \times \beta)_{(\mathcal{F}, \mathcal{G})} := \alpha_{\mathcal{F}} \times \beta_{\mathcal{G}}$.

Given a natural assignment $\alpha : \Phi \rightarrow \Psi$ and a isofunctor Θ such that $\text{Cod } \Theta = \text{Dom } \Phi = \text{Dom } \Psi$, one can define the **composite assignment** $\alpha \circ \Theta : \Phi \circ \Theta \rightarrow \Psi \circ \Theta$ by assigning to each object \mathcal{F} of $\text{Dom } \Phi = \text{Dom } \Psi$ the mapping $(\alpha \circ \Theta)_{\mathcal{F}} := \alpha_{\Theta(\mathcal{F})}$.

13. Tensor Functors

We say that an isocategory ISO is **concrete** if ISO consists of mappings, the object-class *OBJ* consists of sets, and if domain and codomain, composition, identity and inverse have the meaning they are usually given for sets and mappings. (See, e.g. Sect. 01 – 04 of [FDS]).

Examples of concrete isocategory

The following are some concrete isocategories to be used in this book:

(A) The category FIS whose object-class *FS* consists of all finite dimensional flat spaces over \mathbb{R} and whose ISOMorphism-class FIS consists of all flat isomorphism from one such space onto another or itself.

(B) Fix a field \mathbb{K} and we consider the concrete isocategory whose object-class *LS* consists of all finite dimensional linear spaces over \mathbb{K} and whose ISOMorphism-class LIS consists of all linear isomorphism from one such space onto another or itself.

(C) Given $s \in \mathbb{R}$, the category DIF^s whose object-class *DF* consists of all \mathbb{C}^s manifolds and whose ISOMorphism-class DIF^s consists of all diffeomorphism from one such manifold onto another or itself.

From now on, *in this section*, we will deal only with LIS and the categories obtained from it by product formation, such as $\text{LIS}^m \times \text{LIS}^n$ when $m, n \in \mathbb{R}$. We use the term **tensor functor of degree** $n \in \mathbb{R}$ for functor from LIS^n to LIS. (Under this definition, composition of tensor functors is somewhat strange: the second one of those functors must be of degree 1!!!!!!!!!!!!!!)

Examples of tensor functor

Here is a list of important tensor functors used in linear algebra and differential geometry:

(1) The **product-space functor** $\text{Pr} : \text{LIS}^2 \rightarrow \text{LIS}$. It is defined by

$$\text{Pr}(\mathbf{A}, \mathbf{B}) := \mathbf{A} \times \mathbf{B} \quad \text{for all } (\mathbf{A}, \mathbf{B}) \in \text{LIS}^2. \quad (13.1)$$

We have $\text{Pr}(\mathcal{V}, \mathcal{W}) := \mathcal{V} \times \mathcal{W}$ (the *product-space* of \mathcal{V} and \mathcal{W}) for all $\mathcal{V}, \mathcal{W} \in \text{LS}$.

(2) Given $k \in \mathbb{N}$, the **k -lin-map-functor** $\text{Lin}_k : \text{LIS}^k \times \text{LIS} \rightarrow \text{LIS}$. It assigns to each list $(\mathcal{V}_i \mid i \in k^{\downarrow})$ in LS and each $\mathcal{W} \in \text{LS}$ the linear space

$$\text{Lin}_k((\mathcal{V}_i \mid i \in k^{\downarrow}), \mathcal{W}) := \text{Lin}_k\left(\prod_{i \in k^{\downarrow}} \mathcal{V}_i, \mathcal{W}\right) \quad (13.2)$$

of all k -multilinear mappings from $\prod_{i \in k^{\downarrow}} \mathcal{V}_i$ to \mathcal{W} , and it assigns to every list $(\mathbf{A}_i \mid i \in k^{\downarrow})$ in LIS and each $\mathbf{B} \in \text{LIS}$ the linear mapping

$$\text{Lin}_k((\mathbf{A}_i \mid i \in k^{\downarrow}), \mathbf{B}) \quad (13.3)$$

from $\text{Lin}_k\left(\prod_{i \in k^{\downarrow}} \text{Dom } \mathbf{A}_i, \text{Dom } \mathbf{B}\right)$ to $\text{Lin}_k\left(\prod_{i \in k^{\downarrow}} \text{Cod } \mathbf{A}_i, \text{Cod } \mathbf{B}\right)$ defined by

$$\text{Lin}_k((\mathbf{A}_i \mid i \in k^{\downarrow}), \mathbf{B})\mathbf{T} := \mathbf{B}\mathbf{T} \circ \prod_{i \in k^{\downarrow}} \mathbf{A}_i^{-1} \quad (13.4)$$

for all $\mathbf{T} \in \text{Lin}\left(\prod_{i \in k^{\downarrow}} \text{Dom } \mathbf{A}_i, \text{Dom } \mathbf{B}\right)$.

When $k = 1$, $\text{Lin}_1 : \text{LIS} \times \text{LIS} \rightarrow \text{LIS}$ is called the **lin-map-functor** and abbreviated by $\text{Lin} := \text{Lin}_1$.

(3) Given $k \in \mathbb{N}$, the **k -multilin-functor** $\text{Ln}_k : \text{LIS}^2 \rightarrow \text{LIS}$. It is defined by

$$\text{Ln}_k := \text{Lin}_k \circ (\text{Eq}_k \times \text{Id}). \quad (13.5)$$

We have

$$\text{Ln}_k(\mathbf{A}, \mathbf{B})\mathbf{T} := \mathbf{B}\mathbf{T} \circ (\mathbf{A}^{-1})^{\times k} \quad (13.6)$$

for all $\mathbf{A}, \mathbf{B} \in \text{LIS}$ and all $\mathbf{T} \in \text{Lin}_k((\text{Dom } \mathbf{A})^k, \text{Dom } \mathbf{B})$. and

$$\text{Ln}_k(\mathcal{V}, \mathcal{W}) := \text{Lin}_k(\mathcal{V}^k, \mathcal{W}) \quad (13.7)$$

for all $\mathcal{V}, \mathcal{W} \in \text{LS}$

There are two very important “*subfunctors*” (see [E-M]), Sm_k and Sk_k , given in following. The **symmetric- k -multilin-functor** $\text{Sm}_k : \text{LIS}^2 \rightarrow \text{LIS}$ assigns to every pair of linear spaces $(\mathcal{V}, \mathcal{W}) \in \text{LS}^2$ the linear sapce

$$\text{Sm}_k(\mathcal{V}, \mathcal{W}) := \text{Sym}_k(\mathcal{V}^k, \mathcal{W}) \quad (13.8)$$

of all *symmetric* k -multilinear mappings from \mathcal{V}^k to \mathcal{W} . It is clear that

$$\text{Sm}_k(\mathbf{A}, \mathbf{B})\mathbf{T} := \mathbf{B}\mathbf{T} \circ (\mathbf{A}^{-1})^{\times k} \quad (13.9)$$

for all $\mathbf{A}, \mathbf{B} \in \text{LIS}$ and all $\mathbf{T} \in \text{Sym}_k((\text{Dom } \mathbf{A})^k, \text{Dom } \mathbf{B})$. The **skew- k -multilinear functor** $\text{Sk}_k : \text{LIS}^2 \rightarrow \text{LIS}$ is defined in the same manner as Sm_k , except that $\text{Sym}_k(\mathcal{V}^k, \mathcal{W})$ in (13.8) is replaced by the linear space $\text{Skew}_k(\mathcal{V}^k, \mathcal{W})$ of all *skew* k -multilinear mappings from \mathcal{V}^k to \mathcal{W} .

(4) Given $n \in \mathbb{N}$, the **k -linform-functor** Lnf_k , the **k -symform-functor** Smf_k , the **k -skewform-functor** Skf_k , all from LIS to LIS . They are defined by

$$\text{Lnf}_k := \text{Ln}_k \circ (\text{Id}, \text{Tr}), \quad \text{Smf}_k := \text{Sm}_k \circ (\text{Id}, \text{Tr}), \quad \text{Skf}_k := \text{Sk}_k \circ (\text{Id}, \text{Tr}). \quad (13.10)$$

Given $\mathcal{V} \in \text{LS}$, we have

$$\text{Lnf}_k(\mathcal{V}) := \text{Lin}_k(\mathcal{V}^k, \mathbb{K}), \quad (13.11)$$

the space of all k -multilinear forms on \mathcal{V}^k . We have

$$\text{Lnf}_k(\mathbf{A})\omega := \omega \circ (\mathbf{A}^{-1})^{\times k} \quad \text{for all } \omega \in \text{Lin}_k((\text{Dom } \mathbf{A})^k, \mathbb{K}) \quad (13.12)$$

and all $\mathbf{A} \in \text{LIS}$. The formulas (13.11) and (13.12) remain valid if Lin is replaced by Sym or Skew and Lnf by Smf or Skf correspondingly.

When $k = 1$, we have $\text{Lnf}_1 = \text{Smf}_1 = \text{Skf}_1$ which is called the **duality-functor** and denoted by $\text{Dl} : \text{LIS} \rightarrow \text{LIS}$.

(5) The **lineon-functor** $\text{Ln} : \text{LIS} \rightarrow \text{LIS}$. It is defined by

$$\text{Ln} := \text{Lin} \circ \text{Eq}_2. \quad (13.13)$$

We have

$$\text{Ln}(\mathcal{V}) := \text{Lin}(\mathcal{V}, \mathcal{V}) \quad \text{for all } \mathcal{V} \in \text{LS} \quad (13.14)$$

and

$$\text{Ln}(\mathbf{A})\mathbf{T} := \mathbf{A}\mathbf{T}\mathbf{A}^{-1} \quad \text{for all } \mathbf{A} \in \text{LIS} \text{ and } \mathbf{T} \in \text{Ln}(\text{Dom } \mathbf{A}). \quad (13.15)$$

It is clear that $\text{Lin}_1 = \text{Ln}_1$, however, $\text{Ln}_1 \neq \text{Ln}$! Notation?

Remark : In much of the literature (see [K-N], Sect. 2 of Ch.I or [M-T-W], §3.2) the use of the term “tensor” is limited to tensor functors of the form $\mathbf{T}_s^r := \text{Lin} \circ (\text{Lnf}_s, \text{Lnf}_r) : \text{LIS} \rightarrow \text{LIS}$ with $r, s \in \mathbb{N}$, or to tensor functors that are naturally equivalent to one of this form. Given $\mathcal{V} \in \text{LS}$ a member of the linear space $\mathbf{T}_s^r(\mathcal{V})$ is called a “tensor of contravariant order r and covariant order s .”

Let a family of tensor functors $(\Phi_i \mid i \in k^l)$ and a tensor functor Ψ with $\text{Dom } \times_{i \in k^l} \Phi_k = \text{LIS}^k = \text{Dom } \Psi$ be given. We say that a natural assignment $\beta : \times_{i \in k^l} \Phi_k \rightarrow \Psi$ is a **k -linear assignment** if, for every $\mathcal{F} \in \text{LS}^k$, the mapping

$$\beta_{\mathcal{F}} : \times_{i \in k^l} \Phi_i(\mathcal{F}_i) \rightarrow \Psi(\mathcal{F}) \quad (13.16)$$

is k -linear.

The following are examples for bilinear natural assignments.

(6) Given $k \in \mathcal{K}$, the **alternating assignment** $\text{Alt} : \text{Ln}_k \rightarrow \text{Sk}_k$ it assigns each pair $(\mathcal{V}, \mathcal{W}) \in LS^2$ the mapping

$$\text{Alt}_{(\mathcal{V}, \mathcal{W})} \mathbf{A} := \sum_{\sigma \in \text{Perm } k^{\downarrow}} (\text{sgn } \sigma) \mathbf{A} \circ T_{\sigma} \quad (13.17)$$

where $\text{Perm } k^{\downarrow}$ is the permutation group of k^{\downarrow} and T_{σ} is defined as in (11.3), for all $\mathbf{A} \in \text{Lin}_k(\mathcal{V}^k, \mathcal{W})$.

(7) The **tensor product** $\text{tpr} : \text{Id} \times \text{Id} \rightarrow \text{Lin} \circ (\text{Dl} \times \text{Id}) \circ \text{Sw}$ assigns each pair $(\mathcal{V}, \mathcal{W}) \in LS^2$ the mapping

$$\text{tpr}_{(\mathcal{V}, \mathcal{W})} : \mathcal{V} \times \mathcal{W} \rightarrow \text{Lin}(\mathcal{W}^*, \mathcal{V}) \quad (13.18)$$

defined by

$$\text{tpr}_{(\mathcal{V}, \mathcal{W})}(\mathbf{v}, \mathbf{w}) := \mathbf{v} \otimes \mathbf{w} \quad \text{for all } \mathbf{v} \in \mathcal{V} \text{ and } \mathbf{w} \in \mathcal{W}, \quad (13.19)$$

where $\mathbf{v} \otimes \mathbf{w}$ is the tensor product defined according to Def. 1 of Sect. 25, [FDS], with the identification $\mathcal{W} \cong \mathcal{W}^{**}$.

We use $\mathbf{v} \otimes \mathbf{w} \in \text{Lin}(\mathcal{W}^*, \mathcal{V})$ but others use $\mathbf{v} \otimes \mathbf{w} \in \text{Lin}(\mathcal{V}^*, \mathcal{W})$ (see e.g. [B-W]). Our definition of \otimes bring up the switch functor Sw here!!!!!!!!!!!!!!!!!!!!!!

The **wedge product** $\text{wpr} : \text{Id} \times \text{Id} \rightarrow \text{Lin} \circ (\text{Dl} \times \text{Id}) \circ \text{Sw}$ is defined by

$$\text{wpr}_{(\mathcal{V}, \mathcal{W})}(\mathbf{v}, \mathbf{w}) := \mathbf{v} \wedge \mathbf{w} \quad \text{for all } \mathbf{v} \in \mathcal{V} \text{ and } \mathbf{w} \in \mathcal{W}, \quad (13.20)$$

where $\mathbf{v} \wedge \mathbf{w}$ is the wedge product defined according to (12.9) of Sect. 12, [FDS], Vol.2, with the identification $\mathcal{W} \cong \mathcal{W}^{**}$.

We have $\text{wpr} = \frac{1}{2} \text{Alt} \circ \text{tpr}$. Need more development!!!!!!!!!!!!!!!!!!!!!!

We now assume that the field relative to which LS and LIS are defined in above is the field of real number. Given $\mathcal{V}, \mathcal{W} \in LS$, the set

$$\text{Lis}(\mathcal{V}, \mathcal{W}) := \{ \mathbf{A} \in \text{LIS} \mid \text{Dom } \mathbf{A} = \mathcal{V}, \text{Cod } \mathbf{A} = \mathcal{W} \} \quad (13.21)$$

is then an open subset of the linear space $\text{Lin}(\mathcal{V}, \mathcal{W})$. (See, for example, the Differentiation Theorem for Inversion Mappings in Sect.68 of [FDS].).

Let a tensor functor Φ be given. For every pair of objects $(\mathcal{V}, \mathcal{W})$ of $\text{Dom } \Phi$, we define the mapping

$$\Phi_{(\mathcal{V}, \mathcal{W})} : \text{Lis}(\mathcal{V}, \mathcal{W}) \rightarrow \text{Lis}(\Phi(\mathcal{V}), \Phi(\mathcal{W})) \quad (13.22)$$

by

$$\Phi_{(\mathcal{V}, \mathcal{W})}(\mathbf{A}) := \Phi(\mathbf{A}) \quad \text{for all } \mathbf{A} \in \text{Lis}(\mathcal{V}, \mathcal{W}). \quad (13.23)$$

Indeed, we can view (13.22) as a bilinear assignment from $\text{Lin} = \text{Ln}_1$ to $\text{Lin} \circ (\Phi \times \Phi)$. The one to be used in (13.27)

$$\Phi_{(\mathcal{V}, \mathcal{V})} : \text{Lis}(\mathcal{V}) \rightarrow \text{Lis}(\Phi(\mathcal{V}))$$

is a linear assignment from Ln to $\text{Ln} \circ \Phi$ and hence whose gradient is also a linear assignment from Ln to $\text{Ln} \circ \Phi$!!!!!!

We say that the tensor functor Φ is **analytic** if $\Phi_{(\mathcal{V}, \mathcal{W})}$ is an analytic mapping for every pair of objects $(\mathcal{V}, \mathcal{W})$ of $\text{Dom } \Phi$. We say that a natural assignment $\alpha : \Phi \rightarrow \Psi$ is an **analytic** assignment if the mapping $\alpha_{\mathcal{F}} : \Phi(\mathcal{F}) \rightarrow \Psi(\mathcal{F})$ is an analytic mapping for every object \mathcal{F} of $\text{Dom } \Phi$. All the tensor functors listed in above are in fact analytic. (The fact that they are of class C^∞ can easily be inferred from the results of Ch.6 of [FDS]. Proofs that they are analytic can be inferred, for example, from the results that will be presented in Ch.2 of Vol.2 of [FDS].)

Theorem : *Let an analytic tensor functor Φ be given and associate with each $\mathcal{V} \in \text{Dom } \Phi$ the mapping*

$$\Phi_{\mathcal{V}}^{\bullet} : \text{Ln}(\mathcal{V}) \rightarrow \text{Ln}(\Phi(\mathcal{V})) \quad (13.24)$$

defined by

$$\Phi_{\mathcal{V}}^{\bullet} := \nabla_{\mathbf{1}_{\mathcal{V}}} \Phi_{(\mathcal{V}, \mathcal{V})}. \quad (13.25)$$

(The gradient-notation used here is explained in [FDS], Sect.63.) *Then Φ^{\bullet} is a linear assignment from Ln to $\text{Ln} \circ \Phi$. We call Φ^{\bullet} the **derivative** of Φ .*

Proof: Let a pair of objects $(\mathcal{V}, \mathcal{W})$ of $\text{Dom } \Phi$ and $\mathbf{A} \in \text{Lis}(\mathcal{V}, \mathcal{W})$ be given. It follows from (13.23), from axiom (F1), and from (12.2) that

$$\Phi_{(\mathcal{W}, \mathcal{W})}(\mathbf{A}\mathbf{L}\mathbf{A}^{-1}) = \Phi(\mathbf{A})\Phi_{(\mathcal{V}, \mathcal{V})}(\mathbf{L})\Phi(\mathbf{A})^{-1} \quad (13.26)$$

for all $\mathbf{L} \in \text{Lis}(\mathcal{V}, \mathcal{V})$. By (13.15) we may write (13.26) as

$$(\Phi_{(\mathcal{W}, \mathcal{W})} \circ \text{Ln}(\mathbf{A}))(\mathbf{L}) = (\text{Ln}(\Phi(\mathbf{A})) \circ \Phi_{(\mathcal{V}, \mathcal{V})})(\mathbf{L}) \quad (13.27)$$

for all $\mathbf{L} \in \text{Lis}(\mathcal{V}, \mathcal{V})$. Taking the gradient of (13.27) with respect to \mathbf{L} at $\mathbf{L} := \mathbf{1}_{\mathcal{V}}$ yields

$$\Phi_{\mathcal{W}}^{\bullet} \circ \text{Ln}(\mathbf{A}) = (\text{Ln} \circ \Phi)(\mathbf{A}) \circ \Phi_{\mathcal{V}}^{\bullet}. \quad (13.28)$$

In view of (12.13) it follows that Φ^{\bullet} is a natural assignment from Ln to $\text{Ln} \circ \Phi$. The linearity of Φ^{\bullet} follows from the definition of gradient. ■

We now list the derivatives of a few analytic tensor functors. The formulas given are valid for every $\mathcal{V} \in \text{LS}$.

(6) $\text{Ln}_{\mathcal{V}}^{\bullet} : \text{Ln}(\mathcal{V}) \rightarrow \text{Ln}(\text{Ln}(\mathcal{V}))$ is given by

$$(\text{Ln}_{\mathcal{V}}^{\bullet} \mathbf{L})\mathbf{M} = \mathbf{LM} - \mathbf{ML} \quad \text{for all } \mathbf{L}, \mathbf{M} \in \text{Ln}(\mathcal{V}) \quad (13.29)$$

(This formula is an easy consequence of (13.15) and, [FDS] (68.9).)

(7) Let $k \in \mathbb{N}$ be given. In order to describe

$$(\text{Ln}f_k)_{\mathcal{V}}^{\bullet} : \text{Ln}(\mathcal{V}) \rightarrow \text{Ln}(\text{Lin}_k(\mathcal{V}^k,)), \quad (13.30)$$

we define, for every $\mathbf{L} \in \text{Ln}(\mathcal{V})$ and every $j \in k^{\downarrow}$, $D_j(\mathbf{L}) \in (\text{Ln}(\mathcal{V}))^k$ by

$$(D_j(\mathbf{L}))_i := \begin{cases} \mathbf{L} & \text{if } i = j \\ \mathbf{1}_{\mathcal{V}} & \text{if } i \neq j \end{cases} \quad \text{for all } i \in k^{\downarrow}. \quad (13.31)$$

We then have

$$((\text{Ln}f_k)_{\mathcal{V}}^{\bullet} \mathbf{L})\boldsymbol{\omega} = - \sum_{j \in k^{\downarrow}} \boldsymbol{\omega} \circ D_j(\mathbf{L}) \quad \text{for all } \boldsymbol{\omega} \in \text{Lin}_k(\mathcal{V}^k,) \quad (13.32)$$

and all $\mathbf{L} \in \text{Ln}(\mathcal{V})$. The formula (13.32) remains valid if $\text{Ln}f$ is replaced by $\text{Sm}f$ or $\text{Sk}f$ and Lin by Sym or Skew , correspondingly.

The General Chain Rule for gradients (see [FDS], Sect.63) and the definition (13.25) immediately lead to the following

Chain Rule for Analytic Tensor Functors

Let Φ and Ψ be analytic tensor functors. Then the composite functor $\Psi \circ \Phi$ is also an analytic tensor functor and we have

$$(\Psi \circ \Phi)^{\bullet} = (\Psi^{\bullet} \circ \Phi) \circ \Phi^{\bullet}, \quad (13.33)$$

where the composite assignments on the right are explained in the end of Sect.12.

For example, (13.33) shows that, for each $\mathcal{V} \in LS$,

$$(\text{Ln} \circ \text{Ln})_{\mathcal{V}}^{\bullet} : \text{Ln}(\mathcal{V}) \rightarrow \text{Ln}(\text{Ln}(\text{Ln}(\mathcal{V})))$$

is given by

$$(\text{Ln} \circ \text{Ln})_{\mathcal{V}}^{\bullet} = \text{Ln}_{\text{Ln}(\mathcal{V})}^{\bullet} \text{Ln}_{\mathcal{V}}^{\bullet}. \quad (13.34)$$

In view of (13.29.) above, (13.34) gives

$$\begin{aligned} (((\text{Ln} \circ \text{Ln})_{\mathcal{V}}^{\bullet} \mathbf{L})\mathbf{K})\mathbf{M} &= ((\text{Ln}_{\mathcal{V}}^{\bullet} \mathbf{L})\mathbf{K} - \mathbf{K}(\text{Ln}_{\mathcal{V}}^{\bullet} \mathbf{L}))\mathbf{M} \\ &= \mathbf{L}(\mathbf{KM}) - (\mathbf{KM})\mathbf{L} - \mathbf{K}(\mathbf{LM} - \mathbf{ML}) \end{aligned} \quad (13.35)$$

for all $\mathcal{V} \in LS$, all $\mathbf{K} \in \text{Ln}(\text{Ln}(\mathcal{V}))$, and all $\mathbf{L}, \mathbf{M} \in \text{Ln}(\mathcal{V})$.

If Φ and Ψ are analytic tensor functors so is $\text{Pr} \circ (\Phi, \Psi)$ and we have

$$(\text{Pr} \circ (\Phi, \Psi))_{\mathcal{V}}^{\bullet} = (\Phi_{\mathcal{V}}^{\bullet} \mathbf{L}) \times \mathbf{1}_{\Psi(\mathcal{V})} + \mathbf{1}_{\Psi(\mathcal{V})} \times (\Phi_{\mathcal{V}}^{\bullet} \mathbf{L}) \quad (13.36)$$

for all $\mathcal{V} \in LS$ and all $\mathbf{L} \in \text{Ln}(\mathcal{V})$.

Let α be an analytic assignment of degree $n \in \mathbb{N}$. If we associate with each $\mathcal{V} \in LS$ the mapping $(\nabla\alpha)_{\mathcal{V}} := \nabla(\alpha_{\mathcal{V}})$, the gradient of the mapping $\alpha_{\mathcal{V}}$, then $\nabla\alpha$ is again an analytic assignment of degree n and we have $\text{Dmf}_{\nabla\alpha} = \text{Dmf}_{\alpha}$ and $\text{Cdf}_{\nabla\alpha} = \text{Lin} \circ (\text{Dmf}_{\alpha}, \text{Cdf}_{\alpha})$. We call $\nabla\alpha$ the **gradient** of α .

Let tensor functors Φ_1, Φ_2, Ψ , all of degree $n \in \mathbb{N}$ but not necessarily analytic, be given. Each bilinear assignment $\beta : \text{Pr} \circ (\Phi_1, \Phi_2) \rightarrow \Psi$ is then analytic and its gradient $\nabla\beta : \text{Pr} \circ (\Phi_1, \Phi_2) \rightarrow \text{Lin} \circ (\text{Pr} \circ (\Phi_1, \Phi_2), \Psi)$ is given by

$$((\nabla\beta)_{\mathcal{V}}(\mathbf{v}_1, \mathbf{v}_2))(\mathbf{u}_1, \mathbf{u}_2) = \beta_{\mathcal{V}}(\mathbf{v}_1, \mathbf{u}_2) + \beta_{\mathcal{V}}(\mathbf{u}_1, \mathbf{v}_2) \quad (13.37)$$

for all $\mathcal{V} \in LS$, all $\mathbf{v}_1, \mathbf{u}_1 \in \Phi_1(\mathcal{V})$, and all $\mathbf{v}_2, \mathbf{u}_2 \in \Phi_2(\mathcal{V})$.

If α is an analytic assignment of degree $n \in \mathbb{N}$ and if Φ is any isofunctor from LIS^k to LIS^n with $k \in \mathbb{N}$, then $\alpha \circ \Phi$ is an analytic assignment of degree k and we have $\nabla(\alpha \circ \Phi) = (\nabla\alpha) \circ \Phi$.

15. Brackets and Twists

We assume now that linear spaces \mathcal{V} , \mathcal{W} and \mathcal{Z} and a short exact sequence

$$\text{Lin}(\mathcal{W}, \mathcal{Z}) \xrightarrow{\mathbf{I}} \mathcal{V} \xrightarrow{\mathbf{P}} \mathcal{W} \quad (15.1)$$

are given. Recall from Prop. 1 of Sec. 14 that to every linear right-inverse \mathbf{K} of \mathbf{P} there corresponds exactly one linear left-inverse $\mathbf{\Lambda}(\mathbf{K})$ of \mathbf{I} such that

$$\text{Lin}(\mathcal{W}, \mathcal{Z}) \xleftarrow{\mathbf{\Lambda}(\mathbf{K})} \mathcal{V} \xleftarrow{\mathbf{K}} \mathcal{W} \quad (15.2)$$

is again a short exact sequence. In view of the identification

$$\text{Lin}(\mathcal{W}, \text{Lin}(\mathcal{W}, \mathcal{Z})) \cong \text{Lin}_2(\mathcal{W}^2, \mathcal{Z}) \quad (15.3)$$

we may identify the external translation space $\text{Lin}(\mathcal{W}, \text{Lin}(\mathcal{W}, \mathcal{Z}))$ of $\text{Riv}(\mathbf{P})$ with $\text{Lin}_2(\mathcal{W}^2, \mathcal{Z})$.

Assumption : From now on, we assume that in this section, a flat \mathcal{F} in $\text{Riv}(\mathbf{P})$ with direction space $\{\mathbf{I}\}\text{Sym}_2(\mathcal{W}^2, \mathcal{Z})$ is given. Here $\text{Sym}_2(\mathcal{W}^2, \mathcal{Z})$ is regarded as a subspace of $\text{Lin}_2(\mathcal{W}^2, \mathcal{Z}) \cong \text{Lin}(\mathcal{W}, \text{Lin}(\mathcal{W}, \mathcal{Z}))$.

Proposition 1: For every $\mathbf{K}_1, \mathbf{K}_2 \in \mathcal{F}$,

$$(\mathbf{\Lambda}(\mathbf{K}_1)\mathbf{v})(\mathbf{P}\mathbf{v}') - (\mathbf{\Lambda}(\mathbf{K}_1)\mathbf{v}')(\mathbf{P}\mathbf{v}) = (\mathbf{\Lambda}(\mathbf{K}_2)\mathbf{v})(\mathbf{P}\mathbf{v}') - (\mathbf{\Lambda}(\mathbf{K}_2)\mathbf{v}')(\mathbf{P}\mathbf{v}) \quad (15.4)$$

holds for all $\mathbf{v}, \mathbf{v}' \in \mathcal{V}$.

Proof: Let $\mathbf{K}_1, \mathbf{K}_2 \in \mathcal{F}$ be given. Then we determine $\mathbf{L} \in \text{Sym}_2(\mathcal{W}^2, \mathcal{Z})$ such that $\mathbf{K}_1 - \mathbf{K}_2 = \mathbf{I}\mathbf{L}$. It follows from Prop.3 of Sect.14 that

$$(\mathbf{\Lambda}(\mathbf{K}_1)\mathbf{v})(\mathbf{P}\mathbf{v}') - (\mathbf{\Lambda}(\mathbf{K}_2)\mathbf{v})(\mathbf{P}\mathbf{v}') = -\mathbf{L}(\mathbf{P}\mathbf{v}, \mathbf{P}\mathbf{v}')$$

holds for all $\mathbf{v}, \mathbf{v}' \in \mathcal{V}$. By interchanging \mathbf{v} and \mathbf{v}' and observing that \mathbf{L} is symmetric, we conclude that (15.4) follows. \blacksquare

Definition: In view of Prop. 1, the \mathcal{F} -bracket $\mathbf{B}_{\mathcal{F}} \in \text{Skw}_2(\mathcal{V}^2, \mathcal{Z})$ can be defined such that

$$\mathbf{B}_{\mathcal{F}}(\mathbf{v}, \mathbf{v}') := (\mathbf{\Lambda}(\mathbf{K})\mathbf{v})(\mathbf{P}\mathbf{v}') - (\mathbf{\Lambda}(\mathbf{K})\mathbf{v}')(\mathbf{P}\mathbf{v}) \quad \text{for all } \mathbf{v}, \mathbf{v}' \in \mathcal{V} \quad (15.5)$$

is valid for all $\mathbf{K} \in \mathcal{F}$. Using the identification (15.3) we also have

$$\mathbf{B}_{\mathcal{F}} \in \text{Lin}(\mathcal{V}, \text{Lin}(\mathcal{V}, \mathcal{Z})).$$

Proposition 2: *The \mathcal{F} -bracket $\mathbf{B}_{\mathcal{F}} \in \text{Lin}(\mathcal{V}, \text{Lin}(\mathcal{W}, \mathcal{Z}))$ satisfies*

$$\begin{aligned} \mathbf{B}_{\mathcal{F}}(\mathbf{I}\mathbf{M}) &= \mathbf{M}\mathbf{P} & \text{for all } \mathbf{M} \in \text{Lin}(\mathcal{W}, \mathcal{Z}), \\ (\mathbf{B}_{\mathcal{F}}\mathbf{v})\mathbf{K} &= \mathbf{\Lambda}(\mathbf{K})\mathbf{v} & \text{for all } \mathbf{K} \in \mathcal{F} \text{ and all } \mathbf{v} \in \mathcal{V}. \end{aligned} \quad (15.6)$$

If $\dim \mathcal{Z} \neq 0$, then $\mathbf{B}_{\mathcal{F}}$ is injective; i.e. $\text{Null } \mathbf{B}_{\mathcal{F}} = \{\mathbf{0}\}$.

Proof: The equations (15.6)₁ and (15.6)₂ follow from Definition (15.5) together with $\mathbf{\Lambda}(\mathbf{K})\mathbf{I} = \mathbf{1}_{\text{Lin}(\mathcal{W}, \mathcal{Z})}$ and $\mathbf{P}\mathbf{K} = \mathbf{1}_{\mathcal{W}}$, respectively.

Let $\mathbf{v} \in \text{Null } \mathbf{B}_{\mathcal{F}}$ be given, so that $\mathbf{B}_{\mathcal{F}}\mathbf{v} = \mathbf{0}$ and hence

$$\mathbf{0} = (\mathbf{B}_{\mathcal{F}}\mathbf{v})\mathbf{I}\mathbf{M} = \mathbf{B}_{\mathcal{F}}(\mathbf{v}, \mathbf{I}\mathbf{M}) = -(\mathbf{B}_{\mathcal{F}}(\mathbf{I}\mathbf{M}))\mathbf{v}$$

for all $\mathbf{M} \in \text{Lin}(\mathcal{W}, \mathcal{Z})$. Using (15.6)₁, it follows that $-\mathbf{M}\mathbf{P}\mathbf{v} = \mathbf{0}$ for all $\mathbf{M} \in \text{Lin}(\mathcal{W}, \mathcal{Z})$, which can happen, when $\dim \mathcal{Z} \neq 0$, only if $\mathbf{P}\mathbf{v} = \mathbf{0}$ and hence $\mathbf{v} \in \text{Null } \mathbf{P} = \text{Rng } \mathbf{I}$. Thus we may choose $\mathbf{M}' \in \text{Lin}(\mathcal{W}, \mathcal{Z})$ such that $\mathbf{v} = \mathbf{I}\mathbf{M}'$ and hence $\mathbf{B}_{\mathcal{F}}(\mathbf{I}\mathbf{M}') = \mathbf{0}$. Using (15.6)₁ again, it follows that $\mathbf{M}'\mathbf{P} = \mathbf{0}$. Since \mathbf{P} is surjective, we conclude that $\mathbf{M}' = \mathbf{0}$ and hence $\mathbf{v} = \mathbf{0}$. Since $\mathbf{v} \in \text{Null } \mathbf{B}_{\mathcal{F}}$ was arbitrary, it follows that $\text{Null } \mathbf{B}_{\mathcal{F}} = \{\mathbf{0}\}$. ■

Definition: *The \mathcal{F} -twist*

$$\mathbf{T}_{\mathcal{F}} : \text{Riv}(\mathbf{P}) \rightarrow \text{Skw}_2(\mathcal{W}^2, \mathcal{Z}) \quad (15.7)$$

is defined by

$$\mathbf{T}_{\mathcal{F}}(\mathbf{K}) := -\mathbf{B}_{\mathcal{F}} \circ (\mathbf{K} \times \mathbf{K}) \quad \text{for all } \mathbf{K} \in \text{Riv}(\mathbf{P}), \quad (15.8)$$

where $\mathbf{B}_{\mathcal{F}}$ is the \mathcal{F} -bracket defined by (15.5).

Proposition 3: *For every $\mathbf{H} \in \mathcal{F}$, we have*

$$\mathbf{T}_{\mathcal{F}} = \mathbf{\Gamma}^{\mathbf{H}} - \mathbf{\Gamma}^{\mathbf{H}\sim} \quad (15.9)$$

where \sim denotes the value-wise switch, so that $\mathbf{\Gamma}^{\mathbf{H}\sim}(\mathbf{K})(\mathbf{s}, \mathbf{t}) = \mathbf{\Gamma}^{\mathbf{H}}(\mathbf{K})(\mathbf{t}, \mathbf{s})$ for all $\mathbf{K} \in \text{Riv}(\mathbf{P})$ and all $\mathbf{s}, \mathbf{t} \in \mathcal{W}$.

Proof: Let $\mathbf{K} \in \text{Riv}(\mathbf{P})$ and $\mathbf{s}, \mathbf{t} \in \mathcal{W}$ be given. By (15.8) and (15.5), we see that for every $\mathbf{H} \in \mathcal{F}$ we have

$$\begin{aligned} \mathbf{T}_{\mathcal{F}}(\mathbf{K})(\mathbf{s}, \mathbf{t}) &= -\mathbf{B}_{\mathcal{F}}(\mathbf{K}\mathbf{s}, \mathbf{K}\mathbf{t}) \\ &= -\mathbf{\Lambda}(\mathbf{H})(\mathbf{K}\mathbf{s})\mathbf{P}(\mathbf{K}\mathbf{t}) + \mathbf{\Lambda}(\mathbf{H})(\mathbf{K}\mathbf{t})\mathbf{P}(\mathbf{K}\mathbf{s}). \end{aligned} \quad (15.10)$$

We conclude from $\mathbf{P}\mathbf{K} = \mathbf{1}_{\mathcal{W}}$, (15.10) and (14.10) that

$$\mathbf{T}_{\mathcal{F}}(\mathbf{K})(\mathbf{s}, \mathbf{t}) = \mathbf{\Gamma}^{\mathbf{H}}(\mathbf{K})(\mathbf{s}, \mathbf{t}) - \mathbf{\Gamma}^{\mathbf{H}}(\mathbf{K})\sim(\mathbf{s}, \mathbf{t}).$$

Since $\mathbf{s}, \mathbf{t} \in \mathcal{W}$ and $\mathbf{K} \in \text{Riv}(\mathbf{P})$ were arbitrary, (15.9) follows. \blacksquare

Proposition 4: *The \mathcal{F} -torsion $\mathbf{T}_{\mathcal{F}}$ is a surjective flat mapping whose gradient*

$$\nabla \mathbf{T}_{\mathcal{F}} \in \text{Lin}(\text{Lin}_2(\mathcal{W}^2, \mathcal{Z}), \text{Skw}_2(\mathcal{W}^2, \mathcal{Z}))$$

is given by

$$(\nabla \mathbf{T}_{\mathcal{F}})\mathbf{L} = \mathbf{L}^{\sim} - \mathbf{L} \quad (15.11)$$

for all $\mathbf{L} \in \text{Lin}_2(\mathcal{W}^2, \mathcal{Z})$.

Proof: Let $\mathbf{H} \in \mathcal{F}$ be given. It follows from (15.8) and (15.5)

$$\mathbf{T}_{\mathcal{F}}(\mathbf{H} - \frac{1}{2}\mathbf{I}\mathbf{L}) = \mathbf{L} \quad \text{for all } \mathbf{L} \in \text{Skw}_2(\mathcal{W}^2, \mathcal{Z})$$

and hence $\mathbf{T}_{\mathcal{F}}$ is surjective.

Prop. 3 together with Prop. 4 in Sec. 14 shows that the \mathcal{F} -torsion $\mathbf{T}_{\mathcal{F}}$ is a flat mapping whose gradient is given by (15.11). \blacksquare

In view of definitions (15.8), (15.5) and (15.11), we have $\mathbf{T}_{\mathcal{F}}^{\prec}(\{\mathbf{0}\}) = \mathcal{F}$.

Definition: *We say that $\mathbf{K} \in \text{Riv}(\mathbf{P})$ is \mathcal{F} -twist-free (or \mathcal{F} -symmetric) if $\mathbf{T}_{\mathcal{F}}(\mathbf{K}) = \mathbf{0}$, i.e. if $\mathbf{K} \in \mathcal{F}$.*

\mathcal{F} is a flat in $\text{Riv}(\mathbf{P})$ with the (external) direction space $\text{Sym}_2(\mathcal{W}^2, \mathcal{Z})$ and hence

$$\dim \mathbf{T}_{\mathcal{F}}^{\prec}(\{\mathbf{0}\}) = \dim \text{Sym}_2(\mathcal{W}^2, \mathcal{Z}) = \frac{n(n+1)}{2}m, \quad (15.12)$$

where $n := \dim \mathcal{W}$ and $m := \dim \mathcal{Z}$. The mapping

$$\mathbf{S}_{\mathcal{F}} := \left(\mathbf{1}_{\text{Riv}(\mathbf{P})} + \frac{1}{2}\mathbf{I}\mathbf{T}_{\mathcal{F}} \right) \Big|_{\mathbf{T}_{\mathcal{F}}^{\prec}(\{\mathbf{0}\})} \quad (15.13)$$

is the projection of $\text{Riv}(\mathbf{P})$ onto $\mathbf{T}_{\mathcal{F}}^{\prec}(\{\mathbf{0}\})$ with $\text{Null } \nabla \mathbf{S}_{\mathcal{F}} = \text{Skw}_2(\mathcal{W}^2, \mathcal{Z})$. If $\mathbf{K} \in \text{Riv}(\mathbf{P})$, we call

$$\mathbf{S}_{\mathcal{F}}(\mathbf{K}) = \mathbf{K} + \frac{1}{2}\mathbf{I}(\mathbf{T}_{\mathcal{F}}(\mathbf{K}))$$

the \mathcal{F} -symmetric part of \mathbf{K} .

Remark 1: It is clear from (15.9) and (11.6) that

$$\mathbf{T}_{\mathcal{F}} = 2 \text{Alt} \circ \mathbf{\Gamma}^{\mathbf{H}} \quad \text{for all } \mathbf{H} \in \mathcal{F}$$

The numerical factor 2 is conventional which reduces some numerical factors in calculations. \blacksquare

Chapter 2

Manifolds and Bundles

21. Charts, Atlases and Manifolds

Let a set \mathcal{M} and $r \in \tilde{}$ be given. A **chart** χ for \mathcal{M} is defined to be a bijection whose domain is included in \mathcal{M} and whose codomain is an open subset of a specified flat space, denote by $\text{Pag } \chi$ and called the **page** of χ . The translation space of $\text{Pag } \chi$ is denoted by

$$\mathcal{V}_\chi := \text{Pag } \chi - \text{Pag } \chi. \quad (21.1)$$

Let f be a mapping whose domain is a subset of \mathcal{M} and whose codomain is an open subset \mathcal{D} of a specified flat space. We say that f is **C^r -related** to a given chart χ for \mathcal{M} if

- (R1) $\chi_{>}(\text{Dom } \chi \cap \text{Dom } f)$ is an open subset of $\text{Pag } \chi$,
- (R2) $f \circ \chi^{\leftarrow} : \chi_{>}(\text{Dom } \chi \cap \text{Dom } f) \rightarrow \mathcal{D}$ is of class C^r .

We say that two charts χ and γ for \mathcal{M} are **C^r -compatible** if γ is C^r -related to χ and χ is C^r -related to γ .

Pitfall: In general, C^r -compatibility is not an equivalence relation. ■

A class \mathfrak{A} of charts for \mathcal{M} is called a **C^r -atlas** of \mathcal{M} if

- (A1) Any two charts in \mathfrak{A} are C^r -compatible,
- (A2) The domain of the charts in \mathfrak{A} cover \mathcal{M} , i.e.

$$\mathcal{M} = \bigcup \{\text{Dom } \chi \mid \chi \in \mathfrak{A}\}. \quad (21.2)$$

It is clear that a C^r -atlas is also a C^s -atlas for every $s \in 0..r$.

Proposition 1: *Let \mathfrak{A} be a C^r -atlas for \mathcal{M} and let χ be a chart that is C^r -compatible with all charts in \mathfrak{A} . If f is a mapping that is C^r -related to every chart in \mathfrak{A} then it is also C^r -related to χ .*

Proof: Let $x \in \text{Dom } \chi \cap \text{Dom } f$ be given. By (A2) we may choose $\alpha \in \mathfrak{A}$ such that $x \in \text{Dom } \alpha$. We put

$$\mathcal{G} := \text{Dom } \chi \cap \text{Dom } \alpha \cap \text{Dom } f. \quad (21.3)$$

Since α is injective we have

$$\alpha_{>}(\mathcal{G}) = \alpha_{>}(\text{Dom } \chi \cap \text{Dom } \alpha) \cap \alpha_{>}(\text{Dom } f \cap \text{Dom } \alpha).$$

Since χ and f are both C^r -related to α , it follows from (R1) that both $\alpha_{>}(\text{Dom } \chi \cap \text{Dom } \alpha)$ and $\alpha_{>}(\text{Dom } f \cap \text{Dom } \alpha)$ are open subsets of $\text{Pag } \alpha$ and hence that $\alpha_{>}(\mathcal{G})$ is also open in $\text{Pag } \alpha$. Since $\alpha \square \chi^{\leftarrow}$ is continuous by (R2), it follows that $\chi_{>}(\mathcal{G}) = (\alpha \square \chi^{\leftarrow})^{\leftarrow}(\alpha_{>}(\mathcal{G}))$ is an open neighborhood of $\chi(x)$ in $\text{Pag } \chi$. Using (0.1) and (0.2) it is easily seen that

$$(f \square \chi^{\leftarrow})\Big|_{\chi_{>}(\mathcal{G})} = (f \square \alpha^{\leftarrow})\Big|_{\alpha_{>}(\mathcal{G})} \circ (\alpha \square \chi^{\leftarrow})\Big|_{\chi_{>}(\mathcal{G})}^{\alpha_{>}(\mathcal{G})}.$$

Since both $f \square \alpha^{\leftarrow}$ and $\alpha \square \chi^{\leftarrow}$ are of class C^r by (R2), it follows from the chain rule that the restriction of $f \square \alpha^{\leftarrow}$ to a neighborhood $\chi_{>}(\mathcal{G})$ of $\chi(x)$ in $\text{Pag } \chi$ is of class C^r . Since $x \in \text{Dom } \chi \cap \text{Dom } f$ was arbitrary, it follows that the domain $\chi_{>}(\text{Dom } \chi \cap \text{Dom } f)$ of $f \square \chi^{\leftarrow}$ is open in $\text{Pag } \chi$ and that $f \square \chi^{\leftarrow}$ is of class C^r , i.e. that f is C^r -related to χ . ■

We say that a C^r -atlas \mathfrak{A} for \mathcal{M} is **C^r -saturated** if every chart for \mathcal{M} that is C^r -compatible with all charts in \mathfrak{A} already belongs to \mathfrak{A} . The following is an immediate consequence of Prop. 1.

Proposition 2: *Let \mathfrak{A} be a C^r -atlas for \mathcal{M} . Then there is exactly one saturated C^r -atlas $\overline{\mathfrak{A}}$ that includes \mathfrak{A} . In fact, $\overline{\mathfrak{A}}$ consists of all charts that are C^r -compatible with all charts in \mathfrak{A} .*

Definition: *Let $r \in \sim$ be given. A C^r -manifold is a set \mathcal{M} endowed with structure by the prescription of a saturated C^r -atlas for \mathcal{M} , which is called the **chart-class** of \mathcal{M} and is denoted by $\text{Ch}^r \mathcal{M}$, or if no confusion is likely, simply by $\text{Ch} \mathcal{M}$.*

In view of Prop. 2, the structure of a C^r -manifold on \mathcal{M} is uniquely determined by specifying a C^r -atlas included in $\text{Ch} \mathcal{M}$. Of course, two different such atlases may determine one and the same C^r -structure.

Let \mathcal{M} be a C^r -manifold with chart-class $\text{Ch}^r \mathcal{M}$. Then, for every $s \in 0..r$, \mathcal{M} has also the natural structure of a C^s -manifold, determined by $\text{Ch}^r \mathcal{M}$ regarded as a C^s -atlas. Of course, the chart-class $\text{Ch}^s \mathcal{M}$ of the C^s -manifold structure includes $\text{Ch}^r \mathcal{M}$, but we have $\text{Ch}^r \mathcal{M} \subset \text{Ch}^s \mathcal{M}$ if $s < r$.

Examples of manifold

Example 1: Let \mathcal{D} be an open subset of a flat space. Then the singleton $\{\mathbf{1}_{\mathcal{D}}\}$ is a C^ω -atlas of \mathcal{D} . It determines on \mathcal{D} a natural C^ω -structure and hence a natural C^r -structure for every $r \in \cdot$.

Example 2: (Product manifold) Let \mathcal{M} and \mathcal{N} be manifolds of class C^r , then the product $\mathcal{M} \times \mathcal{N}$ has the natural structure of a C^r manifold. ■

We now assume that a C^r -manifold \mathcal{M} with chart-class $\text{Ch}\mathcal{M}$ is given. We use the notation

$$\text{Ch}_x\mathcal{M} := \{ \chi \in \text{Ch}\mathcal{M} \mid x \in \text{Dom } \chi \} . \quad (21.4)$$

It is easily seen that the spaces $\text{Pag } \chi$ and \mathcal{V}_χ , $\chi \in \text{Ch}_x\mathcal{M}$, all have the same dimension. This dimension is called the **dimension of \mathcal{M} at x** , and is denoted by $\dim_x\mathcal{M}$.

The C^r -manifold \mathcal{M} is endowed with a natural topology, namely the coarsest topology that renders all $\chi \in \text{Ch}\mathcal{M}$ continuous. A subset \mathcal{P} of \mathcal{M} is open if and only if, for each $\chi \in \text{Ch}\mathcal{M}$, the image $\chi_{>}(\mathcal{P} \cap \text{Dom } \chi)$ is an open subset of $\text{Pag } \chi$. Given $x \in \mathcal{M}$, one can construct a neighborhood-basis \mathfrak{B}_x of x in \mathcal{M} in the following manner: Choose a chart $\chi \in \text{Ch}_x\mathcal{M}$ and a neighborhood-basis $\mathfrak{N}_{\chi(x)}$ of $\chi(x)$ in $\text{Pag } \chi$. Then put

$$\mathfrak{B}_x := \{ \chi^{\prec}(\mathcal{N} \cap \text{Cod } \chi) \mid \mathcal{N} \in \mathfrak{N}_{\chi(x)} \} . \quad (21.5)$$

Pitfall: The natural topology of \mathcal{M} need not be separating.

Let \mathcal{P} be an open subset of \mathcal{M} . Then \mathcal{P} has the natural structure of a C^r -manifold whose chart-class $\text{Ch } \mathcal{P}$ is

$$\text{Ch } \mathcal{P} := \{ \chi \in \text{Ch}\mathcal{M} \mid \text{Dom } \chi \subset \mathcal{P} \} . \quad (21.6)$$

The natural topology of \mathcal{P} as a C^r -manifold coincides with the topology of \mathcal{P} induced by the topology of \mathcal{M} .

Let f be a mapping whose domain is an open subset of \mathcal{M} and whose codomain is an open subset \mathcal{D} of a specified flat space \mathcal{E} with translation space $\mathcal{V} := \mathcal{E} - \mathcal{E}$. We say that f is **of class C^s** , with $s \in 0..r$, if it is C^s -related to every chart $\chi \in \text{Ch}\mathcal{M}$, i.e. if $f \circ \chi^{\leftarrow}$ is of class C^s for all charts $\chi \in \text{Ch}\mathcal{M}$. (Since $\text{Dom } f$ is open, $\text{Dom } f \circ \chi^{\leftarrow} = \chi_{>}(\text{Dom } \chi \cap \text{Dom } f)$ is automatically open in $\text{Pag } \chi$ when $\chi \in \text{Ch}\mathcal{M}$.) It follows from Prop. 1 that f is of class C^s if $f \circ \chi^{\leftarrow}$ is of class C^s for every chart χ in some C^r -atlas included in $\text{Ch}\mathcal{M}$. If f is of class C^s with $s \geq 1$ and if $\chi \in \text{Ch}\mathcal{M}$, we define the **gradient**

$$\nabla_\chi f : \text{Dom } \chi \cap \text{Dom } f \rightarrow \text{Lin}(\mathcal{V}_\chi, \mathcal{V})$$

of f in the chart χ by

$$(\nabla_\chi f)(x) := \nabla_{\chi(x)}(f \circ \chi^{\leftarrow}) \quad \text{for all } x \in \text{Dom } \chi \cap \text{Dom } f . \quad (21.7)$$

More generally, for every $s \in 1..r$, the **gradient of order s**

$$\nabla_\chi^{(s)} f : \text{Dom } \chi \cap \text{Dom } f \rightarrow \text{Sym}_s((\mathcal{V}_\chi)^s, \mathcal{V})$$

of f in the chart χ defined by

$$(\nabla_{\chi}^{(s)} f)(x) := \nabla_{\chi(x)}^{(s)} (f \circ \chi^{\leftarrow}) \quad \text{for all } x \in \text{Dom } \chi \cap \text{Dom } f. \quad (21.8)$$

The following transformation rules are easy consequences of the rules of calculus.

Proposition 3: *Let f be a mapping of class C^1 , $x \in \text{Dom } f$ and $\chi, \gamma \in \text{Ch}_x \mathcal{M}$. Then*

$$(\nabla_{\gamma} f)(x) = (\nabla_{\chi} f)(x) (\nabla_{\gamma} \chi)(x). \quad (21.9)$$

If f is also of class C^2 , then

$$(\nabla_{\gamma}^{(2)} f)(x) = (\nabla_{\chi}^{(2)} f)(x) \circ (\nabla_{\gamma} \chi(x) \times \nabla_{\gamma} \chi(x)) + (\nabla_{\chi} f)(x) \nabla_{\gamma}^{(2)} \chi(x). \quad (21.10)$$

In the case when $f := \gamma$ the formulas (21.7) and (21.8) reduce to

$$(\nabla_{\gamma} \gamma)(x) = \mathbf{1}_{\mathcal{V}_{\gamma}} \quad \text{and} \quad (\nabla_{\gamma}^{(2)} \gamma)(x) = \mathbf{0}.$$

Hence Prop. 3 has the following consequence:

Proposition 4: *Let $x \in \mathcal{M}$ and $\chi, \gamma \in \text{Ch}_x \mathcal{M}$ be given. If $r \geq 1$, then $(\nabla_{\chi} \gamma)(x) \in \text{Lin}(\mathcal{V}_{\chi}, \mathcal{V}_{\gamma})$ is invertible and*

$$(\nabla_{\chi} \gamma)(x)^{-1} = (\nabla_{\gamma} \chi)(x). \quad (21.11)$$

If $r \geq 2$, we also have

$$(\nabla_{\gamma}^{(2)} \chi)(x) = -(\nabla_{\gamma} \chi)(x) ((\nabla_{\chi}^{(2)} \gamma)(x) \circ (\nabla_{\gamma} \chi(x) \times \nabla_{\gamma} \chi(x))). \quad (21.12)$$

If the manifold \mathcal{M} is itself the underlying manifold of an open subset of a flat space (see Example 1 above), then a mapping f is of class C^s as described above if and only if it is of class C^s in the ordinary sense (see Notations).

Let f be a mapping whose domain is a neighborhood of a given point $x \in \mathcal{M}$ and whose codomain is an open subset of a specified flat space. We say that f is **differentiable at x** if $f \circ \chi^{\leftarrow}$ is differentiable at $\chi(x)$ for some, and hence all, $\chi \in \text{Ch}_x \mathcal{M}$. If this is the case, (21.7) remains meaningful for the given $x \in \mathcal{M}$ and the transformation formula (21.9) remains valid. The concept of “ s times differentiable at x ” when $s \in 0..r$ is defined in a similar way.

Definition: *Let \mathcal{M} be a C^r -manifold and let \mathcal{P} be a subset of \mathcal{M} . We say that \mathcal{P} is a **submanifold** of \mathcal{M} if for each point $x \in \mathcal{P}$ there is a chart $\chi \in \text{Ch}_x \mathcal{M}$ such that $\chi_{>}(\mathcal{P} \cap \text{Dom } \chi)$ is an open subset of a flat \mathcal{F}_{χ} of $\text{Pag } \chi$.*

Let \mathcal{P} be a C^r submanifold of the manifold \mathcal{M} . We left it the readers to show that \mathcal{P} has the natural structure of a C^r manifold. The natural topology of \mathcal{P} as a C^r -manifold coincides with the topology of \mathcal{P} induced by the topology of \mathcal{M} , i.e. \mathcal{P} a topological subspace of \mathcal{M} .

Let $f : \mathcal{S} \rightarrow \mathcal{M}$ be a C^s mapping from a manifold \mathcal{S} to another manifold \mathcal{M} . We say that f is a C^s **immersion at** $x \in \mathcal{S}$ if f is injective and there exists an open neighborhood \mathcal{N}_x of x (in \mathcal{S}) such that $f_{>}(\mathcal{N}_x)$ is a submanifold of \mathcal{M} . We say that f is an **immersion** if it is an immersion at every $y \in \mathcal{S}$. If f is an immersion, the domain \mathcal{S} called an **immersed manifold** of \mathcal{M} . However, being an immersion is a “local property” and hence the range $\text{Rng } f := f_{>}(\mathcal{S})$ of f may not be a submanifold of \mathcal{M} . For example (see [L]):

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Figure 11.1

An **imbedding** is an immersion f such that $\text{Rng } f$ is a submanifold. The domain of an imbedding is called an **imbedded manifold** of its codomain manifold. It is clear that for every submanifold \mathcal{P} of a given manifold \mathcal{M} the inclusion $\mathbf{1}_{\mathcal{P} \subset \mathcal{M}}$ is an imbedding.

Still need more details on

submanifolds

22. Bundles

We assume that $r \in \mathbb{N}$ with $r \geq 2$ and a C^r -manifold \mathcal{M} are given. Let a number $s \in [0, r]$ be given and let $\tau : \mathcal{B} \rightarrow \mathcal{M}$ be a surjective mapping from a given set \mathcal{B} to the manifold \mathcal{M} .

Let a concrete isocategory ISO with object class OBJ be given with the following properties:

- (i) Each set in OBJ has the natural structure of a C^s -manifold.
- (ii) Every isomorphism in ISO is a C^s -diffeomorphism.

The most important special cases are (1) the isocategory of LIS consisting of all linear isomorphisms, whose object class LS consist of all (finite dimensional) linear spaces and (2) the isocategory of FIS consisting of all flat isomorphisms, whose object class FS consist of all flat spaces. The object sets in LS and FS have the natural structure of C^ω -manifolds and the isomorphisms in LIS and FIS are C^ω -diffeomorphisms.

Definition: An ISO-bundle chart for \mathcal{B} (for τ) is a bijection

$$\phi : \tau^{-1}(\mathcal{O}_\phi) \rightarrow \mathcal{O}_\phi \times \mathcal{V}_\phi,$$

where \mathcal{O}_ϕ is an open subset of \mathcal{M} and \mathcal{V}_ϕ is a set in OBJ such that the diagram

$$\begin{array}{ccc} \tau^{-1}(\mathcal{O}_\phi) & \xrightarrow{\phi} & \mathcal{O}_\phi \times \mathcal{V}_\phi \\ & & \downarrow \text{ev}_1 \\ & & \mathcal{O}_\phi \end{array} \quad . \quad (22.1)$$

is commutative, i.e. $\text{ev}_1 \circ \phi = \tau|_{\tau^{-1}(\mathcal{O}_\phi)}$.

Notation: For every $y \in \mathcal{M}$, we denote $\mathcal{B}_y := \tau^{-1}(\{y\})$ and for every ISO-bundle chart ϕ we use the following notations

$$\phi|_y := \text{ev}_2 \circ \phi \circ (\mathbf{1}_{\mathcal{B}_y} \times \tau|_{\tau^{-1}(\mathcal{O}_\phi)}) : \mathcal{B}_y \rightarrow \mathcal{V}_\phi \quad (22.2)$$

for all $y \in \mathcal{O}_\phi$, i.e. we have the following commutative diagram

$$\begin{array}{ccc} & & \mathcal{V}_\phi \\ & & \uparrow \text{ev}_2 \\ \mathcal{B}_y & \xrightarrow{\phi} & \mathcal{O}_\phi \times \mathcal{V}_\phi \\ & & \downarrow \text{ev}_1 \\ & & \mathcal{O}_\phi \end{array} \quad .$$

Put (22.1) and (22.2) together, we have the following commutative diagram

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$$\mathcal{B}_y \longleftarrow \tau^{\leftarrow}(\mathcal{O}_\phi)$$

$$\xrightarrow{\phi}$$

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$$\begin{array}{c} \mathcal{V}_\phi \\ \uparrow \text{ev}_\phi \\ \mathcal{O}_\phi \times \mathcal{V}_\phi \\ \downarrow \text{ev}_\psi \\ \mathcal{O}_\phi \end{array}$$

Let ϕ and ψ be ISO-bundle charts for \mathcal{B} . We say that ϕ and ψ are C^s -compatible if

$$\psi \square \phi^{\leftarrow} : (\mathcal{O}_\phi \cap \mathcal{O}_\psi) \times \mathcal{V}_\phi \rightarrow (\mathcal{O}_\phi \cap \mathcal{O}_\psi) \times \mathcal{V}_\psi \quad (22.3)$$

is a C^s -diffeomorphism such that, for every $y \in \mathcal{O}_\phi \cap \mathcal{O}_\psi$, the mapping

$$\psi \rfloor_y \circ \phi \rfloor_y^{\leftarrow} : \mathcal{V}_\phi \rightarrow \mathcal{V}_\psi \quad (22.4)$$

belongs to ISO.

A class \mathfrak{A} of ISO-bundle charts for \mathcal{B} is called a C^s ISO-bundle atlas for \mathcal{B} if

(BA1) every two ISO-bundle charts in \mathfrak{A} are C^s -compatible,

(BA2) for every $x \in \mathcal{M}$ there is a bundle chart $\phi \in \mathfrak{A}$ with $x \in \mathcal{O}_\phi$; i.e. we have

$$\mathcal{M} = \bigcup_{\phi \in \mathfrak{A}} \mathcal{O}_\phi .$$

Proposition 1: Let \mathfrak{A} be a ISO-bundle atlas for \mathcal{B} and let ϕ be a ISO-bundle chart that is C^s -compatible with all ISO-bundle charts in \mathfrak{A} . If ψ is a ISO-bundle chart that is C^s -compatible with every ISO-bundle chart in \mathfrak{A} then it is also C^s -compatible with ϕ .

Proof: Let $x \in \mathcal{O}_\phi \cap \mathcal{O}_\psi$ be given. By (BA2), we may choose a ISO-bundle chart $\theta \in \mathfrak{A}$ such that $x \in \mathcal{O}_\theta$. Put $\mathcal{O} := \mathcal{O}_\phi \cap \mathcal{O}_\psi \cap \mathcal{O}_\theta$. Since both ϕ and ψ are C^s -compatible with θ , we see that the restriction

$$\psi \square \phi^{\leftarrow} \Big|_{\phi(\tau^{\leftarrow}\{\mathcal{O}\})} = (\psi \square \theta^{\leftarrow}) \Big|_{\theta(\tau^{\leftarrow}\{\mathcal{O}\})} \circ (\theta \square \phi^{\leftarrow}) \Big|_{\phi(\tau^{\leftarrow}\{\mathcal{O}\})}$$

on $\phi(\tau^{\leftarrow}\{\mathcal{O}\})$ is a C^s -diffeomorphism and the induced mapping

$$\psi \rfloor_x \circ \phi \rfloor_x^{\leftarrow} = (\psi \rfloor_x \circ \theta \rfloor_x^{\leftarrow}) \circ (\theta \rfloor_x \circ \phi \rfloor_x^{\leftarrow})$$

is a ISO-isomorphism. Since $x \in \mathcal{O}_\phi \cap \mathcal{O}_\psi$ was arbitrary, we conclude that ψ and ϕ are C^s -compatible. ■

We say that a ISO-bundle atlas \mathfrak{A} of \mathcal{B} is **C^s -saturated** if every ISO-bundle chart for \mathcal{B} that is C^s -compatible with all ISO-bundle charts in \mathfrak{A} already belongs to \mathfrak{A} . The following is an immediate consequence of Prop. 1.

Proposition 2: *Let \mathfrak{A} be a C^s ISO-bundle atlas for \mathcal{B} . Then there is exactly one C^s -saturated ISO-bundle atlas $\overline{\mathfrak{A}}$ that includes \mathfrak{A} . In fact, $\overline{\mathfrak{A}}$ consists of all ISO-bundle charts that are C^s -compatible with all ISO-bundle charts in \mathfrak{B} .*

Let \mathfrak{A} be a saturated ISO-atlas for \mathcal{B} and let ϕ be a ISO-bundle chart in \mathfrak{A} . On each fibre \mathcal{B}_x , $x \in \mathcal{O}_\phi$, we can transport the ISO-structure of \mathcal{V}_ϕ by means of $\phi|_x : \mathcal{B}_x \rightarrow \mathcal{V}_\phi$. The result is independent of the choice of ϕ , since every pair of bundle charts ϕ and ψ in \mathfrak{A} are compatible and hence $\psi|_x \circ \phi|_x^{-1} : \mathcal{V}_\phi \rightarrow \mathcal{V}_\psi$ is a ISO-isomorphism.

Definition: *A C^s ISO-bundle over \mathcal{M} is a set \mathcal{B} and a mapping $\tau : \mathcal{B} \rightarrow \mathcal{M}$ endowed with structure by the prescription of a saturated C^s ISO-bundle atlas for \mathcal{B} , which is called the **bundle structure** for \mathcal{B} and is denoted by $\text{Ch}^s(\mathcal{B}, \mathcal{M})$, or if no confusion is likely, simply by $\text{Ch}(\mathcal{B}, \mathcal{M})$. We denote the ISO-bundle by $(\mathcal{B}, \tau, \mathcal{M})$ or simply by \mathcal{B} .*

The mapping τ is called the **bundle-projection**. For every $x \in \mathcal{M}$, $\mathcal{B}_x := \tau^{-1}(\{x\})$ is called the **fiber over x** and the inclusion mapping of \mathcal{B}_x in \mathcal{B} is called the **bundle inclusion at x** . Right inverses of τ are called **cross sections of \mathcal{B}** . We also use the following notation

$$\text{Ch}_x(\mathcal{B}, \mathcal{M}) := \{ \phi \in \text{Ch}(\mathcal{B}, \mathcal{M}) \mid x \in \mathcal{O}_\phi \}. \quad (22.5)$$

As explained above, for every $x \in \mathcal{M}$, the fiber \mathcal{B}_x is naturally endowed with the structure of a ISO-set in such a way that $\phi|_x : \mathcal{B}_x \rightarrow \mathcal{V}_\phi$ is in ISO (is an isomorphism) for all $\phi \in \text{Ch}_x(\mathcal{B}, \mathcal{M})$. Thus the dimension of \mathcal{B}_x can be obtained from all $\phi \in \text{Ch}_x(\mathcal{B}, \mathcal{M})$.

Locally (relative to \mathcal{M}), the manifold structure of the **bundle manifold** \mathcal{B} is completely determined by the manifold structure of the **base manifold** \mathcal{M} and the manifold structures of \mathcal{V}_ϕ for a single $\phi \in \text{Ch}(\mathcal{B}, \mathcal{M})$. Every bundle chart ϕ in $\text{Ch}(\mathcal{B}, \mathcal{M})$ transports the manifold structure from $\mathcal{O}_\phi \times \mathcal{V}_\phi$ to $\tau^{-1}(\mathcal{O}_\phi)$, and hence a manifold chart can be easily obtained from ϕ .

Let $\mathbf{b} \in \mathcal{B}$ be given and put $x := \tau(\mathbf{b})$. The dimension of \mathcal{B} at \mathbf{b} can be obtained from the codomain of each bundle chart $\phi \in \text{Ch}_x(\mathcal{B}, \mathcal{M})$. We have

$$\dim_{\mathbf{b}} \mathcal{B} = m + n,$$

where $\dim_x \mathcal{M} = m$ and $\dim_{\mathfrak{b}} \mathcal{B}_x = n$.

Let ISO-bundles $(\mathcal{B}', \tau', \mathcal{M}')$ and $(\mathcal{B}, \tau, \mathcal{M})$ be given. We say that $(\mathcal{B}', \tau', \mathcal{M}')$ is a ISO-subbundle of $(\mathcal{B}, \tau, \mathcal{M})$ provided \mathcal{B}' is a submanifold of \mathcal{B} , \mathcal{M}' is a submanifold of \mathcal{M} and $\tau' = \tau|_{\mathcal{M}'}$

33. Torsion

Let $r \in \tilde{\mathbb{N}}$, with $r \geq 2$, and a C^r -manifold \mathcal{M} be given. For every $x \in \mathcal{M}$, we have; as described in Sect. 32 with $\mathcal{B} := \mathbb{T}\mathcal{M}$,

$$\text{Tlis}_x \mathbb{T}\mathcal{M} := \bigcup_{y \in \mathcal{M}} \text{Lis}(\mathbb{T}_x \mathcal{M}, \mathbb{T}_y \mathcal{M}). \quad (33.1)$$

We also have the following short exact sequence

$$\text{Lin } \mathbb{T}_x \mathcal{M} \xrightarrow{\mathbf{I}_x} \text{S}_x \mathbb{T}\mathcal{M} \xrightarrow{\mathbf{P}_x} \mathbb{T}_x \mathcal{M}. \quad (33.2)$$

The short exact sequence (33.2) is of the form (15.1) and hence all of the results in Sect.15 can be used here.

For every manifold chart $\chi \in \text{Ch}\mathcal{M}$, the tangent mapping tgt_χ ; as defined in (22.13), is a bundle chart of the tangent bundle $\mathbb{T}\mathcal{M}$ such that $\text{ev}_2 \circ \text{tgt}_\chi = \nabla \chi$. Note that not every tangent bundle chart $\phi \in \text{Ch}(\mathbb{T}\mathcal{M}, \mathcal{M})$ can be obtained from the gradient of a manifold chart. To avoid complicated notations, we replace all the superscript of $\phi = \text{tgt}_\chi$ by superscript of χ ; i.e. we use the following notation

$$\mathbf{A}_x^\chi := \mathbf{A}_x^{\text{tgt}_\chi}, \quad \mathbf{\Gamma}_x^\chi := \mathbf{\Gamma}_x^{\text{tgt}_\chi} \quad \text{and} \quad \mathbf{\Gamma}_x^{\chi, \gamma} := \mathbf{\Gamma}_x^{\text{tgt}_\chi, \text{tgt}_\gamma} \quad (33.3)$$

for all manifold charts $\chi, \gamma \in \text{Ch}\mathcal{M}$. Given $\chi, \gamma \in \text{Ch}\mathcal{M}$. It is easily seen from (32.25) and (23.16) that

$$\mathbf{\Gamma}_x^{\chi, \gamma} := ((\nabla_x \gamma)^{-1} \nabla_\chi^{(2)} \gamma(x)) \circ (\nabla_x \chi \times \nabla_x \chi). \quad (33.4)$$

It follows from the Theorem on Symmetry of Second Gradients (see Sect.612, [FDS]) that $\mathbf{\Gamma}_x^{\chi, \gamma}$ belongs to the subspace $\text{Sym}_2(\mathbb{T}_x \mathcal{M}^2, \mathbb{T}_x \mathcal{M})$ of $\text{Lin}_2(\mathbb{T}_x \mathcal{M}^2, \mathbb{T}_x \mathcal{M}) \cong \text{Lin}(\mathbb{T}_x \mathcal{M}, \text{Lin} \mathbb{T}_x \mathcal{M})$.

Proposition 1: *There is exactly one flat \mathcal{F} in $\text{Con}_x \mathbb{T}\mathcal{M}$ with direction space $\{\mathbf{I}_x\} \text{Sym}_2(\mathbb{T}_x \mathcal{M}^2, \mathbb{T}_x \mathcal{M})$ which contains \mathbf{A}_x^χ for every manifold chart $\chi \in \text{Ch}_x \mathcal{M}$, so that*

$$\mathcal{F} = \mathbf{A}_x^\chi + \{\mathbf{I}_x\} \text{Sym}_2(\mathbb{T}_x \mathcal{M}^2, \mathbb{T}_x \mathcal{M}) \quad \text{for all } \chi \in \text{Ch}_x \mathcal{M}. \quad (33.5)$$

Definition: The shift-bracket $\mathbf{B}_x \in \text{Skw}_2(S_x \mathcal{T}\mathcal{M}^2, \mathcal{T}_x \mathcal{M})$ of $S_x \mathcal{T}\mathcal{M}$ is defined by

$$\mathbf{B}_x := \mathbf{B}_{\mathcal{F}} \quad (33.6)$$

where $\mathbf{B}_{\mathcal{F}}$ is defined as in (15.5).

Definition: The torsion-mapping $\mathbf{T}_x : \text{Con}_x \mathcal{T}\mathcal{M} \rightarrow \text{Skw}_2(\mathcal{T}_x \mathcal{M}^2, \mathcal{T}_x \mathcal{M})$ of $\text{Con}_x \mathcal{T}\mathcal{M}$ is defined by

$$\mathbf{T}_x := \mathbf{T}_{\mathcal{F}} \quad (33.7)$$

where $\mathbf{T}_{\mathcal{F}}$ is defined as in (15.8).

It follows from Prop.3 of Sect.15 that, for every manifold chart $\chi \in \text{Ch}_x \mathcal{M}$, we have

$$\mathbf{T}_x = \mathbf{\Gamma}_x^\chi - \mathbf{\Gamma}_x^{\chi\sim} \quad (33.8)$$

where \sim denotes the value-wise switch, so that $\mathbf{\Gamma}_x^{\chi\sim}(\mathbf{K})(\mathbf{s}, \mathbf{t}) = \mathbf{\Gamma}_x^\chi(\mathbf{K})(\mathbf{t}, \mathbf{s})$ for all $\mathbf{K} \in \text{Con}_x \mathcal{M}$ and all $\mathbf{s}, \mathbf{t} \in \mathcal{T}_x \mathcal{M}$.

The torsion-mapping \mathbf{T}_x is a surjective flat mapping with $\mathbf{T}_x^<(\{\mathbf{0}\}) = \mathcal{F}$ whose gradient

$$\nabla \mathbf{T}_x \in \text{Lin}(\text{Lin}_2(\mathcal{T}_x \mathcal{M}^2, \mathcal{T}_x \mathcal{M}), \text{Skw}_2(\mathcal{T}_x \mathcal{M}^2, \mathcal{T}_x \mathcal{M})) \quad (33.9)$$

is given by

$$(\nabla \mathbf{T}_x)\mathbf{L} = \mathbf{L}^\sim - \mathbf{L} \quad (33.10)$$

for all $\mathbf{L} \in \text{Lin}_2(\mathcal{T}_x \mathcal{M}^2, \mathcal{T}_x \mathcal{M})$.

Definition: We say that a connector $\mathbf{K} \in \text{Con}_x \mathcal{T}\mathcal{M}$ is torsion-free (or $(\mathcal{A} \times_{\mathcal{M}} \mathcal{B}, \phi \times_{\mathcal{M}} \psi, \mathcal{M})$). ■

23. The tangent bundle

Let $r \in \mathbb{N}$, a C^r -manifold \mathcal{M} , and a point $x \in \mathcal{M}$ be given.

Definition: The tangent space of \mathcal{M} at x is defined to be

$$T_x\mathcal{M} := \left\{ \mathbf{t} \in \prod_{\alpha \in \text{Ch}_x\mathcal{M}} \mathcal{V}_\alpha \mid (23.2) \text{ holds} \right\}, \quad (23.1)$$

where the condition (23.2) is given by

$$\mathbf{t}_\gamma = \nabla_\chi \gamma(x) \mathbf{t}_\chi \quad \text{for all } \chi, \gamma \in \text{Ch}_x\mathcal{M}. \quad (23.2)$$

$T_x\mathcal{M}$ is endowed with the natural structure of a linear space as shown below and $\dim T_x\mathcal{M} = \dim_x\mathcal{M}$.

For every $\chi \in \text{Ch}_x\mathcal{M}$, define the evaluation mapping $\text{ev}_\chi : T_x\mathcal{M} \rightarrow \mathcal{V}_\chi$ by

$$\text{ev}_\chi(\mathbf{t}) := \mathbf{t}_\chi \quad \text{for all } \mathbf{t} \in T_x\mathcal{M}.$$

It follows from (21.10) that the evaluation mapping ev_χ is invertible and that its inverse $\text{ev}_\chi^\leftarrow : \mathcal{V}_\chi \rightarrow T_x\mathcal{M}$ is given by

$$(\text{ev}_\chi^\leftarrow)(\mathbf{u}) = \left(\nabla_\alpha \alpha(x) \mathbf{u} \mid \alpha \in \text{Ch}_x\mathcal{M} \right) \quad \text{for all } \mathbf{u} \in \mathcal{V}_\chi.$$

Hence we have

$$\text{ev}_\chi \circ \text{ev}_\gamma^\leftarrow = \nabla_\gamma \chi(x) \in \text{Lis}(\mathcal{V}_\gamma, \mathcal{V}_\chi) \quad (23.3)$$

for all $\gamma, \chi \in \text{Ch}_x\mathcal{M}$. It follows from that the linear-space structure on $T_x\mathcal{M}$ obtained from that of \mathcal{V}_χ by ev_χ does not depend on the choice of $\chi \in \text{Ch}_x\mathcal{M}$ and hence is intrinsic to $T_x\mathcal{M}$. We consider $T_x\mathcal{M}$ to be endowed with this structure.

Let f be a mapping whose domain \mathcal{D} is a neighborhood of x in \mathcal{M} and whose codomain is an open subset of a flat space with translation space \mathcal{V} . It follows from (23.3) and (21.7) that

$$\nabla_\chi f(x) \circ \text{ev}_\chi \in \text{Lin}(T_x\mathcal{M}, \mathcal{V})$$

is the same for all $\chi \in \text{Ch}_x\mathcal{M}$. Hence we may define the gradient of f at x by

$$\nabla_x f := \nabla_\chi f(x) \circ \text{ev}_\chi \in \text{Lin}(T_x\mathcal{M}, \mathcal{V}) \quad (23.4)$$

for all $\chi \in \text{Ch}_x\mathcal{M}$. In particular, if we put $f := \chi$ we get $\nabla_x \chi = \text{ev}_\chi$ and hence

$$(\nabla_x$$

34. Connections, Curvature

From now on, in this chapter, we assume a linear-space bundle $(\mathcal{B}, \tau, \mathcal{M})$ of class C^s , $s \geq 2$, is given. We also assume that both \mathcal{M} and \mathcal{B} have constant dimensions, and put $n := \dim \mathcal{M}$ and $m := \dim \mathcal{B} - \dim \mathcal{M}$. Then we have, as in (32.1),

$$m = \dim \mathcal{B}_x \quad \text{for all } x \in \mathcal{M}. \quad (34.1)$$

Definition: The connector bundle $\text{Con} \mathcal{B}$ of \mathcal{B} is defined to be the union of all the right-connector spaces

$$\text{Con} \mathcal{B} := \bigcup_{x \in \mathcal{M}} \text{Con}_x \mathcal{B}. \quad (34.2)$$

It is endowed with the structure of a C^{s-1} -flat space bundle over \mathcal{M} as shown below.

If \mathcal{P} is an open subset of \mathcal{M} and $x \in \mathcal{P}$, we can identify $\text{Con}_x \mathcal{A} \cong \text{Con}_x \mathcal{B}$, where $\mathcal{A} := \tau^{\leftarrow}(\mathcal{P})$, in the same way as was done for the tangent space. Hence we may regard $\text{Con} \mathcal{A}$ as a subset of $\text{Con} \mathcal{B}$.

Note that the family $(\text{Con}_x \mathcal{B} \mid x \in \mathcal{M})$ is disjoint. The bundle projection $\rho : \text{Con} \mathcal{B} \rightarrow \mathcal{M}$ is given by

$$\rho(\mathbf{K}) := \{ y \in \mathcal{M} \mid \mathbf{K} \in \text{Con}_y \mathcal{B} \}, \quad (34.3)$$

and, for every $x \in \mathcal{M}$, the bundle inclusion $\text{in}_x : \text{Con}_x \mathcal{B} \rightarrow \text{Con} \mathcal{B}$ at x is

$$\text{in}_x := \mathbf{1}_{\text{Con}_x \mathcal{B} \subset \text{Con} \mathcal{B}}. \quad (34.4)$$

For every $(\chi, \phi) \in \text{Ch} \mathcal{M} \times \text{Ch}(\mathcal{B}, \mathcal{M})$ we define

$$\text{con}^{(\chi, \phi)} : \text{Con}(\text{Dom} \phi) \rightarrow (\text{Dom} \chi \cap \mathcal{O}_\phi) \times \text{Lin}(\mathcal{V}_\chi, \text{Lin} \mathcal{V}_\phi) \quad (34.5)$$

by

$$\text{con}^{(\chi, \phi)}(\mathbf{H}) := \left(z, \phi \Big|_z \mathbf{A}(\mathbf{A}_z^\phi)(\mathbf{H}) (\nabla_z \chi^{-1} \times \phi \Big|_z^{-1}) \right) \quad (34.6)$$

where $z := \rho(\mathbf{H})$

for all $\mathbf{H} \in \text{Con}(\text{Dom} \phi)$. It is easily seen that $\text{con}^{(\chi, \phi)}$ is invertible and

$$\text{con}^{(\chi, \phi)\leftarrow}(z, \mathbf{L}) = \mathbf{A}_z^\phi + \mathbf{I}_z \phi \Big|_z^{-1} \mathbf{L} (\nabla_z \chi \times \phi \Big|_z) \quad (34.7)$$

for all $z \in (\text{Dom}\chi \cap \mathcal{O}_\phi)$ and all $\mathbf{L} \in \text{Lin}(\mathcal{V}_\chi, \text{Lin}\mathcal{V}_\phi)$. Let $(\chi, \phi), (\gamma, \psi) \in \text{Ch}\mathcal{M} \times \text{Ch}(\mathcal{B}, \mathcal{M})$ be given. We easily deduce from (34.7) and (34.6), with (χ, ϕ) replaced by (γ, ψ) and $\Lambda(\mathbf{A}_z^\psi)(\mathbf{A}_z^\phi) = -\Gamma_z^{\psi, \phi} = \Gamma_z^{\phi, \psi}$, that

$$\begin{aligned} & (\text{con}^{(\gamma, \psi)} \square \text{con}^{(\chi, \phi)^{\leftarrow}})(z, \mathbf{L}) \\ &= \left(z, \psi \Big|_z \Gamma_z^{\phi, \psi} (\nabla_z \gamma^{-1} \times \psi \Big|_z^{-1}) + \kappa(z) \mathbf{L} (\nabla_z \lambda \times \kappa(z)^{-1}) \right) \quad (34.8) \\ & \text{where } \lambda := \gamma \square \chi^{\leftarrow} \text{ and } \kappa := \psi \diamond \phi \text{ (see (22.7))} \end{aligned}$$

for all $z \in (\text{Dom}\chi \cap \mathcal{O}_\phi) \cap (\text{Dom}\gamma \cap \mathcal{O}_\psi)$ and $\mathbf{L} \in \text{Lin}(\mathcal{V}_\chi, \text{Lin}\mathcal{V}_\phi)$. It is clear that $\text{con}^{(\gamma, \psi)} \square \text{con}^{(\chi, \phi)^{\leftarrow}}$ is of class \mathbf{C}^{s-1} . Since $(\gamma, \psi), (\chi, \phi) \in \text{Ch}\mathcal{M} \times \text{Ch}(\mathcal{B}, \mathcal{M})$ were arbitrary, it follows that $\{ \text{con}^{(\alpha, \phi)} \mid (\alpha, \phi) \in \text{Ch}\mathcal{M} \times \text{Ch}(\mathcal{B}, \mathcal{M}) \}$ is a \mathbf{C}^{s-1} -bundle atlas of $\text{Con}\mathcal{B}$; it determines the natural structure of a \mathbf{C}^{s-1} flat-space bundle over \mathcal{M} .

The mappings ρ and in_x defined by (34.3) and (34.4) are easily seen to be of class \mathbf{C}^{s-1} .

Definition: Let \mathcal{O} be an open subset of \mathcal{M} . A cross section on \mathcal{O} of the connector bundle $\text{Con}\mathcal{B}$

$$\mathbf{A} : \mathcal{O} \rightarrow \text{Con}\mathcal{B} \quad (34.9)$$

is called a **connection on \mathcal{O} for the bundle \mathcal{B}** . A connection on \mathcal{M} for the bundle \mathcal{B} is simply called a **connection for the bundle \mathcal{B}** . For every bundle chart ϕ in $\text{Ch}(\mathcal{B}, \mathcal{M})$, the connection \mathbf{A}^ϕ on \mathcal{O}_ϕ is defined by

$$\mathbf{A}^\phi(x) := \mathbf{A}_x^\phi \quad \text{for all } x \in \mathcal{O}_\phi, \quad (34.10)$$

where \mathbf{A}_x^ϕ is given by (32.21).

Definition: The tangent-space of $\text{Con}\mathcal{B}$ at \mathbf{K} is denoted by

$$\mathbf{T}_{\mathbf{K}}\text{Con}\mathcal{B}. \quad (34.11)$$

We define the **projection mapping** of $\mathbf{T}_{\mathbf{K}}\text{Con}\mathcal{B}$ by

$$\mathbf{P}_{\mathbf{K}} := \nabla_{\mathbf{K}}\rho \in \text{Lin}(\mathbf{T}_{\mathbf{K}}\text{Con}\mathcal{B}, \mathbf{T}_x\mathcal{M}) \quad (34.12)$$

and the **injection mapping** of $\mathbf{T}_{\mathbf{K}}\text{Con}\mathcal{B}$ by

$$\mathbf{I}_{\mathbf{K}} := \nabla_{\mathbf{K}}\text{in}_x \in \text{Lin}(\text{Lin}(\mathbf{T}_x\mathcal{M}, \text{Lin}\mathcal{B}_x), \mathbf{T}_{\mathbf{K}}\text{Con}\mathcal{B}) \quad (34.13)$$

where ρ and in_x are defined by (34.3) and (34.4).

It is clear from (34.5) that

$$\dim(\text{Con}\mathcal{B}) = \dim(\mathbf{T}_{\mathbf{K}}\text{Con}\mathcal{B}) = n + nm^2. \quad (34.14)$$

Proposition 1: *The projection mapping $\mathbf{P}_\mathbf{K}$ is surjective, the injection mapping $\mathbf{I}_\mathbf{K}$ is injective, and we have*

$$\text{Null } \mathbf{P}_\mathbf{K} = \text{Rng } \mathbf{I}_\mathbf{K} \quad (34.15)$$

i.e.

$$\text{Lin}(\mathbb{T}_x \mathcal{M}, \text{Lin} \mathcal{B}_x) \xrightarrow{\mathbf{I}_\mathbf{K}} \mathbb{T}_\mathbf{K} \text{Con } \mathcal{B} \xrightarrow{\mathbf{P}_\mathbf{K}} \mathbb{T}_x \mathcal{M} \quad (34.16)$$

is a short exact sequence.

The short exact sequence (34.16) is of the form (15.1) and hence all of the results in Sect.15 can be used here.

Proposition 2: *For each $(\chi, \phi) \in \text{Ch}_x \mathcal{M} \times \text{Ch}_x(\mathcal{B}, \mathcal{M})$, let*

$$\mathbf{A}_\mathbf{K}^{(\chi, \phi)} \in \text{Lin}(\mathbb{T}_x \mathcal{M}, \mathbb{T}_\mathbf{K} \text{Con } \mathcal{B})$$

be defined by $\mathbf{A}_\mathbf{K}^{(\chi, \phi)} := \mathbf{A}_\mathbf{K}^{\text{con}(\chi, \phi)}$ in terms of the notation (32.21); i.e.

$$\mathbf{A}_\mathbf{K}^{(\chi, \phi)} := (\nabla_\mathbf{K} \text{con}(\chi, \phi))^{-1} \circ \text{ins}_1. \quad (34.17)$$

Then $\mathbf{A}_\mathbf{K}^{(\chi, \phi)}$ is a linear right-inverse of $\mathbf{P}_\mathbf{K}$; i.e. $\mathbf{P}_\mathbf{K} \mathbf{A}_\mathbf{K}^{(\chi, \phi)} = \mathbf{1}_{\mathbb{T}_x \mathcal{M}}$.

Proposition 3: *If $(\gamma, \psi), (\chi, \phi) \in \text{Ch}_x \mathcal{M} \times \text{Ch}_x(\mathcal{B}, \mathcal{M})$, with $\mathbf{A}_x^\phi = \mathbf{K} = \mathbf{A}_x^\psi$, then*

$$\begin{aligned} \mathbf{A}_\mathbf{K}^{(\chi, \phi)} - \mathbf{A}_\mathbf{K}^{(\gamma, \psi)} &= \mathbf{I}_\mathbf{K} \mathbf{\Gamma}_\mathbf{K}^{(\chi, \phi), (\gamma, \psi)} \\ \mathbf{\Lambda}(\mathbf{A}_\mathbf{K}^{(\chi, \phi)}) - \mathbf{\Lambda}(\mathbf{A}_\mathbf{K}^{(\gamma, \psi)}) &= -\mathbf{\Gamma}_\mathbf{K}^{(\chi, \phi), (\gamma, \psi)} \mathbf{P}_\mathbf{K} \end{aligned} \quad (34.18)$$

where $\mathbf{\Gamma}_\mathbf{K}^{(\chi, \phi), (\gamma, \psi)} := \mathbf{\Gamma}_\mathbf{K}^{\text{con}(\chi, \phi), \text{con}(\gamma, \psi)}$ in terms of the notation (32.25) is given by

$$\mathbf{\Gamma}_\mathbf{K}^{(\chi, \phi), (\gamma, \psi)}(\mathbf{t}, \mathbf{t}') = (\psi \rfloor_x)^{-1} (\nabla_{\gamma(x)}^{(2)} (\psi \diamond \phi) (\nabla_x \gamma \mathbf{t}, \nabla_x \gamma \mathbf{t}')) \phi \rfloor_x \quad (34.19)$$

for all $\mathbf{t}, \mathbf{t}' \in \mathbb{T}_x \mathcal{M}$. We have $\mathbf{\Gamma}_\mathbf{K}^{(\chi, \phi), (\gamma, \psi)} \in \text{Sym}_2(\mathbb{T}_x \mathcal{M}^2, \text{Lin} \mathcal{B}_x)$. Here, the notation (22.7) is used.

Proof: Let $(\gamma, \psi), (\chi, \phi) \in \text{Ch}_x \mathcal{M} \times \text{Ch}_x(\mathcal{B}, \mathcal{M})$, with $\mathbf{A}_x^\phi = \mathbf{K} = \mathbf{A}_x^\psi$, be given. Then, we have $\nabla_x (\psi \diamond \phi) = \mathbf{\Lambda}(\mathbf{A}_x^\phi)(\mathbf{K}) = \mathbf{0}$. It follows from (34.6) that

$$\text{con}^{(\chi, \phi)} \rfloor_x (\mathbf{K}) = \mathbf{0}. \quad (34.20)$$

Using (34.8), (34.20) and (33.25), we obtain

24. Tensor Bundles

We now assume that a number $s \in \tilde{}$ and a C^s linear-space bundle $(\mathcal{B}, \tau, \mathcal{M})$ are given.

With each analytic tensor functor Φ one can construct what is called the associated Φ -bundle of \mathcal{B}

$$\Phi(\mathcal{B}) := \bigcup_{y \in \mathcal{M}} \Phi(\mathcal{B}_y). \quad (24.1)$$

It has the natural structure of a C^s linear-space bundle over \mathcal{M} . For every open subset \mathcal{P} of \mathcal{M} , we also use the following notation

$$\Phi(\tau^<(\mathcal{P})) := \bigcup_{y \in \mathcal{P}} \Phi(\mathcal{B}_y). \quad (24.2)$$

We define the bundle projection $\tau^\Phi : \Phi(\mathcal{B}) \rightarrow \mathcal{M}$ of the bundle $\Phi(\mathcal{B})$ by

$$\tau^\Phi(\mathbf{v}) := \{ y \in \mathcal{M} \mid \mathbf{v} \in \Phi(\mathcal{B}_y) \}. \quad (24.3)$$

For every bundle chart $\phi : \tau^<(\mathcal{O}_\phi) \rightarrow \mathcal{O}_\phi \times \mathcal{V}_\phi$, we have

$$\phi(\mathbf{v}) = (y, \phi|_y(\mathbf{t})) \quad \text{where } y := \tau(\mathbf{t})$$

We define the mapping

$$\Phi(\phi) : \Phi(\tau^<(\mathcal{O}_\phi)) \rightarrow \mathcal{O}_\phi \times \Phi(\mathcal{V}_\phi) \quad (24.4)$$

by

$$(\Phi(\phi))(\mathbf{v}) := (y, \Phi(\phi)|_y \mathbf{v}) \quad \text{when } y := \tau^\Phi(\mathbf{v}). \quad (24.5)$$

It follows from the analyticity of the mapping $(\mathbf{L} \mapsto \Phi(\mathbf{L}))$ that

$$\{ \Phi(\phi) \mid \phi \in \text{Ch}(\mathcal{B}, \mathcal{M}) \}$$

is a C^s -bundle-atlas of $\Phi(\mathcal{B})$. It determines the C^s linear-space bundle structure of $(\Phi(\mathcal{B}), \tau^\Phi, \mathcal{M})$.

The bundle projection $\tau^\Phi : \Phi(\mathcal{B}) \rightarrow \mathcal{M}$ defined by (24.3) is easily seen to be of class C^s .

Notation: For every $p \in 0..s$, we denote the collection of all C^p cross sections of $\Phi(\mathcal{B})$ by $\mathfrak{X}^p(\Phi(\mathcal{B}))$. The collection of all differentiable cross sections of $\Phi(\mathcal{B})$ is denoted by $\mathfrak{X}(\Phi(\mathcal{B}))$.

In the special case $\mathcal{B} = \text{T}\mathcal{M}$, we call $\Phi(\text{T}\mathcal{M})$ the tensor bundle of \mathcal{M} of type Φ . A cross section of the tensor bundle $\Phi(\text{T}\mathcal{M})$ is called a tensor-field of type Φ . When $\Phi := \text{Dl}$ is the duality functor (see

Sect.13), we call $\text{Dl}(\text{T}\mathcal{M})$ the cotangent bundle of \mathcal{M} which will be denoted by $\text{T}^*\mathcal{M}$.

Remark: Let \mathcal{M} be a C^∞ -manifold. With every $\mathbf{h} \in \mathfrak{X}^\infty(\text{T}\mathcal{M})$ we can then associate a mapping $\mathbf{h}^\nabla : \text{C}^\infty(\mathcal{M}) \rightarrow \text{C}^\infty(\mathcal{M})$ defined by

$$\mathbf{h}^\nabla(f) := (\nabla f)\mathbf{h} \quad \text{for all } f \in \text{C}^\infty(\mathcal{M}) \quad (24.6)$$

where the gradient ∇f of f is the covector field of class C^∞ given by $\nabla f(x) := \nabla_x f$ for all $x \in \text{Dom } f$. It is clear that \mathbf{h}^∇ is \mathbb{R} -linear. By using the product rule $\nabla f g = f \nabla g + g \nabla f$, we have

$$\mathbf{h}^\nabla(fg) = f \mathbf{h}^\nabla(g) + g \mathbf{h}^\nabla(f) \quad \text{for all } f, g \in \text{C}^\infty(\mathcal{M}). \quad (24.7)$$

This shows that \mathbf{h}^∇ is a derivation of the module $\text{C}^\infty(\mathcal{M})$. One can prove that every derivation of $\text{C}^\infty(\mathcal{M})$ can be obtained in this manner. (The proof is fairly difficult.) ■

Let a cross section $\mathbf{H} : \mathcal{M} \rightarrow \Phi(\mathcal{B})$ be given. For every bundle chart $\phi \in \text{Ch}_x(\mathcal{B}, \mathcal{M})$ we define the mapping

$$\mathbf{H}^\phi : \mathcal{O}_\phi \rightarrow \Phi(\mathcal{V}_\phi)$$

by

$$\mathbf{H}^\phi(y) := \Phi(\phi|_y)\mathbf{H}(y), \quad \text{for all } y \in \mathcal{O}_\phi. \quad (24.8)$$

Given $x \in \mathcal{O}_\phi$, we define

$$\nabla_x^\phi \mathbf{H} := \Phi(\phi|_x)^{-1} \nabla_x \mathbf{H}^\phi \in \text{Lin}(\text{T}_x \mathcal{M}, \Phi(\mathcal{B}_x)). \quad (24.9)$$

When $\Phi = \text{Id}$ and $\mathcal{B} = \text{T}\mathcal{M}$, we have $\nabla_x^{\text{tgt}_\chi} \mathbf{h} = \nabla_x^\chi \mathbf{h}$ for all $\chi \in \text{Ch}\mathcal{M}$ and all $x \in \text{Dom } \chi$.

One defines value-wise addition of cross sections of $\Phi(\mathcal{B})$ and value-wise scalar multiplication of a real function on \mathcal{M} and a cross section of $\Phi(\mathcal{B})$ in the obvious manner. $\mathfrak{X}^p \Phi(\mathcal{B})$ has the natural structure of a $\text{C}^p(\mathcal{M})$ -module, where $\text{C}^p(\mathcal{M})$ is the ring of all real-valued functions of class C^p on \mathcal{M} .

Let $(\mathcal{L}_1, \tau_1, \mathcal{M})$ and $(\mathcal{L}_2, \tau_2, \mathcal{M})$ be linear-space bundles over \mathcal{M} and let $\mathcal{L}_1 \times_{\mathcal{M}} \mathcal{L}_2$ be the fiber product bundle of \mathcal{L}_1 and \mathcal{L}_2 . For every tensor bifunctor Υ , it follows from (24.5) that for each bundle chart $\phi_1 \in \text{Ch}(\mathcal{L}_1, \mathcal{M})$ and each bundle chart $\phi_2 \in \text{Ch}(\mathcal{L}_2, \mathcal{M})$

$$\Upsilon(\phi_1 \times_{\mathcal{M}} \phi_2)(\mathbf{v}) = (y, \Upsilon(\phi|_y \times \phi|_y)\mathbf{v}) \quad (24.10)$$

where $y := (\tau_1 \times_{\mathcal{M}} \tau_2) \Upsilon(\mathbf{v})$ (see 24.3).

Let a cross section $\mathbf{H} : \mathcal{M} \rightarrow \Upsilon(\mathcal{L}_1 \times_{\mathcal{M}} \mathcal{L}_2)$ be given. For each bundle chart $\phi_1 \in \text{Ch}(\mathcal{L}_1, \mathcal{M})$ and each bundle chart $\phi_2 \in \text{Ch}(\mathcal{L}_2, \mathcal{M})$, we define the mapping

$$\mathbf{H}^{\phi_1, \phi_2} : \mathcal{O}_{\phi} \rightarrow \Upsilon(\mathcal{V}_{\phi_1} \times \mathcal{V}_{\phi_2})$$

by

$$\mathbf{H}^{\phi_1, \phi_2}(y) := \Phi(\phi \rfloor_y) \mathbf{H}(y), \quad \text{for all } y \in \mathcal{O}_{\phi_1} \cap \mathcal{O}_{\phi_2}. \quad (24.11)$$

Given $x \in \mathcal{O}_{\phi_1} \cap \mathcal{O}_{\phi_2}$, we define

$$\nabla_x^{\phi_1, \phi_2} \mathbf{H} := \Upsilon(\phi_1 \rfloor_x^{-1} \times \phi_2 \rfloor_x^{-1}) \nabla_x \mathbf{H}^{\phi_1, \phi_2} \quad (24.12)$$

which is in $\text{Lin}(\mathbb{T}_x \mathcal{M}, \Upsilon(\mathcal{L}_{1x} \times \mathcal{L}_{2x}))$.

32. Transfer Isomorphisms, Shift Spaces

We assume that $r \in \mathbb{N}$ with $r \geq 2$ and a C^r -manifold \mathcal{M} are given. Let a number $s \in \mathbb{N}$ be given and let \mathcal{B} be a C^s linear-space bundle over \mathcal{M} . We assume that both \mathcal{M} and \mathcal{B} have constant dimensions, and put $n := \dim \mathcal{M}$ and $m := \dim \mathcal{B} - \dim \mathcal{M}$. Then

$$m = \dim \mathcal{B}_x \quad \text{for all } x \in \mathcal{M}. \quad (32.1)$$

Now let $x \in \mathcal{M}$ be fixed. We define the bundle of transfer isomorphisms of \mathcal{B} from x by

$$\text{Tris}_x \mathcal{B} := \bigcup_{y \in \mathcal{M}} \text{Lis}(\mathcal{B}_x, \mathcal{B}_y). \quad (32.2)$$

It is endowed with the natural structure of a C^s -fiber bundle as shown below. The corresponding bundle projection $\pi_x : \text{Tris}_x \mathcal{B} \rightarrow \mathcal{M}$ is given by

$$\pi_x(\mathbf{T}) := \{ y \in \mathcal{M} \mid \mathbf{T} \in \text{Lis}(\mathcal{B}_x, \mathcal{B}_y) \} \quad (32.3)$$

and the bundle inclusion $\iota_x : \text{Lis} \mathcal{B}_x \rightarrow \text{Tris}_x \mathcal{B}$ at x is

$$\iota_x := \mathbf{1}_{\text{Lis} \mathcal{B}_x \subset \text{Tris}_x \mathcal{B}}. \quad (32.4)$$

For every bundle chart $\phi \in \text{Ch}_x(\mathcal{B}, \mathcal{M})$, we define

$$\text{tlis}_x^\phi : \text{Tris}_x(\mathcal{O}_\phi) \rightarrow \mathcal{O}_\phi \times \text{Lis}(\mathcal{B}_x, \mathcal{V}_\phi) \quad (32.5)$$

by

$$\text{tlis}_x^\phi(\mathbf{T}) := (z, \phi|_z \mathbf{T}), \quad \text{where } z := \pi_x(\mathbf{T}). \quad (32.6)$$

It is easily seen that tlis_x^ϕ is invertible and that

$$\text{tlis}_x^{\phi \leftarrow} (z, \mathbf{L}) = (\phi|_z)^{-1} \mathbf{L} \quad (32.7)$$

for all $z \in \mathcal{O}_\phi$ and all $\mathbf{L} \in \text{Lis}(\mathcal{B}_x, \mathcal{V}_\phi)$. Moreover, if $\psi, \phi \in \text{Ch}_x(\mathcal{B}, \mathcal{M})$, it follows easily from (32.7) and (32.6) with ϕ replaced by ψ that

$$\left(\text{tlis}_x^\psi \circ \text{tlis}_x^{\phi \leftarrow} \right) (z, \mathbf{L}) = (z, (\psi \diamond \phi)(z) \mathbf{L}) \quad (32.8)$$

for all $z \in \mathcal{O}_\psi \cap \mathcal{O}_\phi$ and all $\mathbf{L} \in \text{Lis}(\mathcal{B}_x, \mathcal{V}_\phi)$ (See (22.7) for the definition of $\psi \diamond \phi$). It is clear that $\text{tlis}_x^\psi \circ \text{tlis}_x^{\phi \leftarrow}$ is of class C^s . Since $\psi, \phi \in \text{Ch}_x(\mathcal{B}, \mathcal{M})$ were arbitrary, it follows that $\{ \text{tlis}_x^\alpha \mid \alpha \in \text{Ch}_x(\mathcal{B}, \mathcal{M}) \}$ is a C^s -bundle atlas of $\text{Tris}_x \mathcal{B}$. We consider $(\text{Tris}_x \mathcal{B}, \pi_x, \mathcal{M})$ as being endowed with the C^s fiber bundle structure over \mathcal{M} determined by this atlas.

Remark : We may view $\text{Tris}_x\mathcal{B}$ as a Tran_x -bundle, where Tran_x is the isocategory whose objects are of the form $\text{Lis}(\mathcal{B}_x, \mathcal{V})$ with $\mathcal{V} \in LS$ and whose isomorphisms are of the form

$$(\mathbf{T} \mapsto \mathbf{LT}) : \text{Lis}(\mathcal{B}_x, \text{Dom}\mathbf{L}) \rightarrow \text{Lis}(\mathcal{B}_x, \text{Cod}\mathbf{L})$$

with $\mathbf{L} \in \text{LIS}$. ■

It is easily seen that the mappings π_x and ι_x defined by (32.3) and (32.4) are of class C^s .

We now apply the results of Sect.31 by replacing the ISO-bundle \mathcal{B} there by the bundle $\text{Tris}_x\mathcal{B}$ and $\mathbf{b} \in \mathcal{B}$ there by $\mathbf{1}_{\mathcal{B}_x} \in \text{Tris}_x\mathcal{B}$.

Definition: The shift-space $S_x\mathcal{B}$ of \mathcal{B} at $x \in \mathcal{M}$ is defined to be

$$S_x\mathcal{B} := T_{\mathbf{1}_{\mathcal{B}_x}} \text{Tris}_x\mathcal{B}. \quad (32.9)$$

We define the projection mapping of $S_x\mathcal{B}$ by

$$\mathbf{P}_x := \mathbf{P}_{\mathbf{1}_{\mathcal{B}_x}} = \nabla_{\mathbf{1}_{\mathcal{B}_x}} \pi_x \in \text{Lin}(S_x\mathcal{B}, T_x\mathcal{M}) \quad (32.10)$$

and the injection mapping of $S_x\mathcal{B}$ by

$$\mathbf{I}_x := \mathbf{I}_{\mathbf{1}_{\mathcal{B}_x}} = \nabla_{\mathbf{1}_{\mathcal{B}_x}} \iota_x \in \text{Lin}(\text{Lin}\mathcal{B}_x, S_x\mathcal{B}) \quad (32.11)$$

in terms of (31.5) and (31.6); respectively, where π_x and ι_x are defined by (32.3) and (32.4).

It is clear from (32.5) that

$$\dim(\text{Tris}_x\mathcal{B}) = \dim(S_x\mathcal{B}) = n + m^2. \quad (32.12)$$

Proposition 1: The projection mapping \mathbf{P}_x is surjective, the injection mapping \mathbf{I}_x is injective, and we have

$$\text{Null } \mathbf{P}_x = \text{Rng } \mathbf{I}_x \quad (32.13)$$

i.e.

$$\text{Lin } \mathcal{B}_x \xrightarrow{\mathbf{I}_x} S_x\mathcal{B} \xrightarrow{\mathbf{P}_x} T_x\mathcal{M} \quad (32.14)$$

is a short exact sequence.

Definition: A linear right-inverse of the projection-mapping \mathbf{P}_x will be called a **right shift-connector** (or simply **right connector**) at x , a linear left-inverse

of the injection-mapping \mathbf{I}_x will be called a **left shift-connector** (or simply **left connector**) at x . The sets

$$\begin{aligned} \text{Rcon}_x \mathcal{B} &:= \text{Rcon}_{\mathbf{1}_{\mathcal{B}_x}} \text{Ths}_x \mathcal{B} \\ \text{Lcon}_x \mathcal{B} &:= \text{Lcon}_{\mathbf{1}_{\mathcal{B}_x}} \text{Ths}_x \mathcal{B} \end{aligned} \quad (32.15)$$

of all right connectors at x and all left connector at x will be called the **right connector space** at x and the **left connector space** at x , respectively.

The **right connector space** $\text{Rcon}_x \mathcal{B}$ is a flat in $\text{Lin}(\text{T}_x \mathcal{M}, \mathcal{S}_x \mathcal{B})$ with direction space

$$\{ \mathbf{I}_x \mathbf{L} \mid \mathbf{L} \in \text{Lin}(\text{T}_x \mathcal{M}, \text{Lin} \mathcal{B}_x) \}, \quad (32.16)$$

and the **left connector space** $\text{Lcon}_x \mathcal{B}$ is a flat in $\text{Lin}(\mathcal{S}_x \mathcal{B}, \text{Lin} \mathcal{B}_x)$ with direction space

$$\{ -\mathbf{L} \mathbf{P}_x \mid \mathbf{L} \in \text{Lin}(\text{T}_x \mathcal{M}, \text{Lin} \mathcal{B}_x) \}. \quad (32.17)$$

Using the identifications

$$\text{Lin}(\text{T}_x \mathcal{M}, \text{Lin} \mathcal{B}_x) \{ \mathbf{P}_x \} \cong \text{Lin}(\text{T}_x \mathcal{M}, \text{Lin} \mathcal{B}_x) \cong \{ \mathbf{I}_x \} \text{Lin}(\text{T}_x \mathcal{M}, \text{Lin} \mathcal{B}_x),$$

we consider $\text{Lin}(\text{T}_x \mathcal{M}, \text{Lin} \mathcal{B}_x)$ as the external translation space of both $\text{Rcon}_x \mathcal{B}$ and $\text{Lcon}_x \mathcal{B}$. Since $\dim \text{Lin}(\text{T}_x \mathcal{M}, \text{Lin} \mathcal{B}_x) = nm^2$, we have

$$\dim \text{Rcon}_x \mathcal{B} = nm^2 = \dim \text{Lcon}_x \mathcal{B}. \quad (32.18)$$

The flat isomorphism

$$\mathbf{\Lambda} : \text{Rcon}_x \mathcal{B} \rightarrow \text{Lcon}_x \mathcal{B}$$

assigns to every $\mathbf{K} \in \text{Rcon}_x \mathcal{B}$ an element $\mathbf{\Lambda}(\mathbf{K}) \in \text{Lcon}_x \mathcal{B}$ such that

$$\text{Lin} \mathcal{B}_x \xleftarrow{\mathbf{\Lambda}(\mathbf{K})} \mathcal{S}_x \mathcal{B} \xleftarrow{\mathbf{K}} \text{T}_x \mathcal{M} \quad (32.19)$$

is again a short exact sequence. We have

$$\mathbf{K} \mathbf{P}_x + \mathbf{I}_x \mathbf{\Lambda}(\mathbf{K}) = \mathbf{1}_{\mathcal{S}_x \mathcal{B}} \quad \text{for all } \mathbf{K} \in \text{Rcon}_x \mathcal{B}. \quad (32.20)$$

Convention : Since there is one-to-one correspondence between right connectors and left connectors, we shall only deal with one kind of connectors, say right connectors. If we say ‘‘connector’’, we mean a right connector. The notation

$$\text{Con}_x \mathcal{B} := \text{Rcon}_x \mathcal{B}$$

is also used.

Proposition 2: For each $\phi \in \text{Ch}_x(\mathcal{B}, \mathcal{M})$, let $\mathbf{A}_x^\phi \in \text{Lin}(\mathbb{T}_x\mathcal{M}, \mathcal{S}_x\mathcal{B})$ be defined by $\mathbf{A}_x^\phi := \mathbf{C}_{\mathbf{1}_{\mathcal{B}_x}}^{\text{tlis}_x^\phi}$ in terms of (31.19); i.e.

$$\mathbf{A}_x^\phi \mathbf{t} := (\nabla_{\mathbf{1}_{\mathcal{B}_x}} \text{tlis}_x^\phi)^{-1}(\mathbf{t}, \mathbf{0}) \quad \text{for all } \mathbf{t} \in \mathbb{T}_x\mathcal{M}. \quad (32.21)$$

Then \mathbf{A}_x^ϕ is a linear right-inverse of \mathbf{P}_x , i.e. $\mathbf{A}_x^\phi \in \text{Con}_x\mathcal{B}$.

Let $\phi \in \text{Ch}_x(\mathcal{B}, \mathcal{M})$ be given. We have the following short exact sequence

$$\text{Lin } \mathcal{B}_x \quad \xleftarrow{\Lambda(\mathbf{A}_x^\phi)} \quad \mathcal{S}_x\mathcal{B} \quad \xleftarrow{\mathbf{A}_x^\phi} \quad \mathbb{T}_x\mathcal{M} \quad (32.22)$$

and

$$\mathbf{A}_x^\phi \mathbf{P}_x + \mathbf{I}_x \Lambda(\mathbf{A}_x^\phi) = \mathbf{1}_{\mathcal{S}_x\mathcal{B}}. \quad (32.23)$$

Proposition 3: If $\psi, \phi \in \text{Ch}_x(\mathcal{B}, \mathcal{M})$ are given, then

$$\begin{aligned} \mathbf{A}_x^\phi - \mathbf{A}_x^\psi &= \mathbf{I}_x \Gamma_x^{\phi, \psi} \\ \Lambda(\mathbf{A}_x^\phi) - \Lambda(\mathbf{A}_x^\psi) &= -\Gamma_x^{\phi, \psi} \mathbf{P}_x \end{aligned} \quad (32.24)$$

where $\Gamma_x^{\phi, \psi} := \Gamma_{\mathbf{1}_{\mathcal{B}_x}}^{\text{tlis}_x^\phi, \text{tlis}_x^\psi}$ in terms of (31.21) is of the form

$$\Gamma_x^{\phi, \psi} := (\psi \rfloor_x)^{-1} (\nabla_x(\psi \diamond \phi)) \circ (\mathbf{1}_{\mathbb{T}_x\mathcal{B}} \times \phi \rfloor_x) \quad (32.25)$$

which belongs to $\text{Lin}(\mathbb{T}_x, \text{Lin } \mathcal{B}_x)$. Here, the notation (22.7) is used.

Proof : Applying Prop. 3 in Sect. 32 with ϕ replaced by tlis_x^ϕ and ψ replaced by tlis_x^ψ together with (32.6) and (32.8), we obtain the desired result (32.25). ■

Notation: Let $\phi \in \text{Ch}_x(\mathcal{B}, \mathcal{M})$ be given. We define the mapping

$$\Gamma_x^\phi : \text{Con}_x\mathcal{B} \rightarrow \text{Lin}(\mathbb{T}_x\mathcal{M}, \text{Lin } \mathcal{B}_x)$$

by $\Gamma_x^\phi := \Gamma^{\mathbf{A}_x^\phi} = \Gamma_{\mathbf{1}_{\mathcal{B}_x}}^{\text{tlis}_x^\phi}$ in terms of (14.10) and (31.24); i.e.

$$\Gamma_x^\phi(\mathbf{K}) = -\Lambda(\mathbf{A}_x^\phi)\mathbf{K} \quad \text{for all } \mathbf{K} \in \text{Con}_x\mathcal{B}. \quad (32.26)$$

If $\phi \in \text{Ch}_x(\mathcal{B}, \mathcal{M})$, then (31.25) reduces to

$$\begin{aligned} \mathbf{A}_x^\phi - \mathbf{K} &= \mathbf{I}_x \Gamma_x^\phi(\mathbf{K}) \\ \Lambda(\mathbf{A}_x^\phi) - \Lambda(\mathbf{K}) &= -\Gamma_x^\phi(\mathbf{K})\mathbf{P}_x \end{aligned} \quad (32.27)$$

for all $\mathbf{K} \in \text{Con}_x\mathcal{B}$. Moreover; if $\psi, \phi \in \text{Ch}_x(\mathcal{B}, \mathcal{M})$, then

$$\Gamma_x^\phi(\mathbf{K}) - \Gamma_x^\psi(\mathbf{K}) = \Gamma_x^{\phi, \psi} \quad \text{for all } \mathbf{K} \in \text{Con}_x\mathcal{B}, \quad (32.28)$$

where $\Gamma_x^{\phi, \psi}$ is defined by (32.25). It follows from (32.28) that $\Gamma_x^{\psi, \phi} = -\Gamma_x^{\phi, \psi}$ and from $\Gamma_x^\psi(\mathbf{A}_x^\psi) = \mathbf{0}$ that $\Gamma_x^\phi(\mathbf{A}_x^\psi) = \Gamma_x^{\phi, \psi}$ for all bundle charts $\psi, \phi \in \text{Ch}_x(\mathcal{B}, \mathcal{M})$.

For every cross section $\mathbf{H} : \mathcal{O} \rightarrow \text{Tlis}_x\mathcal{B}$ of the bundle $\text{Tlis}_x\mathcal{B}$, the mapping $\mathbf{T} : \mathcal{M} \rightarrow \text{Tlis}_x\mathcal{B}$ defined by

$$\mathbf{T}(y) := \mathbf{H}(y)\mathbf{H}^{-1}(x) \quad \text{for all } y \in \mathcal{M} \quad (32.29)$$

is a cross section of the bundle $\text{Tlis}_x\mathcal{B}$ with $\mathbf{T}(x) = \mathbf{1}_{\mathcal{B}_x}$.

Definition: A cross section $\mathbf{T} : \mathcal{O} \rightarrow \text{Tlis}_x\mathcal{B}$ of the bundle $\text{Tlis}_x\mathcal{B}$ such that $\mathbf{T}(x) = \mathbf{1}_{\mathcal{B}_x}$ is called a transport from x .

For every bundle chart $\phi \in \text{Ch}(\mathcal{B}, \mathcal{M})$, we see that

$$(y \mapsto (\phi|_y)^{-1}\phi|_x) : \mathcal{O}_\phi \rightarrow \text{Tlis}_x\mathcal{B}$$

is a transport from x which is of class \mathbf{C}^s .

Remark 1: For every $\mathbf{K} \in \text{Con}_x\mathcal{B}$, there is a bundle chart $\phi \in \text{Ch}_x(\mathcal{B}, \mathcal{M})$ with $\phi|_x = \mathbf{1}_{\mathcal{B}_x}$ such that

$$\mathbf{K} = \nabla_x(\phi|)^{-1} = \mathbf{A}_x^\phi. \quad (32.30)$$

Proof: Let $\mathbf{K} \in \text{Con}_x\mathcal{B}$ be given. It is not hard to construct a transport $\mathbf{T} : \mathcal{O} \rightarrow \text{Tlis}_x\mathcal{B}$ from x such that (Ask Prof. Noll!!!!!!!!!!!!!!!!!!!!!!!!!!!!)

$$\mathbf{K} = \nabla_x\mathbf{T}. \quad (32.31)$$

There is a bundle chart $\phi : \tau^<(\mathcal{O}) \rightarrow \mathcal{O} \times \mathcal{B}_x$ induced from \mathbf{T} by

$$\phi(\mathbf{v}) := (y, \mathbf{T}^{-1}(y)\mathbf{v}) \quad \text{where } y := \tau(\mathbf{v}) \quad (32.32)$$

for all $\mathbf{v} \in \tau^<(\mathcal{O})$. It is easily seen that $(\phi|)^{-1} = \mathbf{T}$. The first part of (32.30) follows from (32.31). In view of (31.29) we have

$$\begin{aligned} \Lambda(\mathbf{A}_x^\phi)(\nabla_x(\phi|)^{-1}) &= (\text{ev}_2 \circ \nabla_{\mathbf{1}_{\mathcal{B}_x}} \text{tlis}_x^\phi) \nabla_x(\phi|)^{-1} \\ &= \text{ev}_2 \circ \nabla_x(y \mapsto \text{tlis}_x^\phi((\phi|_y)^{-1})). \end{aligned} \quad (32.33)$$

Using (32.6) and observing $\phi|_y \in \text{Lin}(\mathcal{B}_y, \mathcal{B}_x)$, we have

$$\text{tlis}_x^\phi((\phi|_y)^{-1}) = (y, \phi|_y(\phi|_y)^{-1}) = (y, \mathbf{1}_{\mathcal{B}_x}). \quad (32.34)$$

Taking the gradient of (32.34) at x , we observe that

$$\nabla_x(y \mapsto \text{tlis}_x^\phi((\phi|_y)^{-1})) = (\mathbf{1}_{T_x\mathcal{M}}, \mathbf{0}). \quad (32.35)$$

It follows from (32.33) and (32.35) that

$$\Lambda(\mathbf{A}_x^\phi)(\nabla_x(\phi|_y)^{-1}) = \mathbf{0}.$$

This can happen only when $\nabla_x(\phi|_y)^{-1} = \mathbf{A}_x^\phi$. ■

33. Torsion

Let $r \in \tilde{}$, with $r \geq 2$, and a C^r -manifold \mathcal{M} be given. For every $x \in \mathcal{M}$, we have; as described in Sect. 32 with $\mathcal{B} := T\mathcal{M}$,

$$\text{Tlis}_x T\mathcal{M} := \bigcup_{y \in \mathcal{M}} \text{Lis}(T_x\mathcal{M}, T_y\mathcal{M}). \quad (33.1)$$

We also have the following short exact sequence

$$\text{Lin } T_x\mathcal{M} \xrightarrow{\mathbf{I}_x} S_x T\mathcal{M} \xrightarrow{\mathbf{P}_x} T_x\mathcal{M}. \quad (33.2)$$

The short exact sequence (33.2) is of the form (15.1) and hence all of the results in Sect.15 can be used here.

For every manifold chart $\chi \in \text{Ch}\mathcal{M}$, the tangent mapping tgt_χ ; as defined in (22.13), is a bundle chart of the tangent bundle $T\mathcal{M}$ such that $\text{ev}_2 \circ \text{tgt}_\chi = \nabla\chi$. Note that not every tangent bundle chart $\phi \in \text{Ch}(T\mathcal{M}, \mathcal{M})$ can be obtained from the gradient of a manifold chart. To avoid complicated notations, we replace all the superscript of $\phi = \text{tgt}_\chi$ by superscript of χ ; i.e. we use the following notation

$$\mathbf{A}_x^\chi := \mathbf{A}_x^{\text{tgt}_\chi}, \quad \Gamma_x^\chi := \Gamma_x^{\text{tgt}_\chi} \quad \text{and} \quad \Gamma_x^{\chi, \gamma} := \Gamma_x^{\text{tgt}_\chi, \text{tgt}_\gamma} \quad (33.3)$$

for all manifold charts $\chi, \gamma \in \text{Ch}\mathcal{M}$. Given $\chi, \gamma \in \text{Ch}\mathcal{M}$. It is easily seen from (32.25) and (23.16) that

$$\Gamma_x^{\chi, \gamma} := ((\nabla_x\gamma)^{-1}\nabla_\chi^{(2)}\gamma(x)) \circ (\nabla_x\chi \times \nabla_x\chi). \quad (33.4)$$

It follows from the **Theorem on Symmetry of Second Gradients** (see Sect.612, [FDS]) that $\Gamma_x^{\chi,\gamma}$ belongs to the subspace $\text{Sym}_2(\mathbb{T}_x\mathcal{M}^2, \mathbb{T}_x\mathcal{M})$ of $\text{Lin}_2(\mathbb{T}_x\mathcal{M}^2, \mathbb{T}_x\mathcal{M}) \cong \text{Lin}(\mathbb{T}_x\mathcal{M}, \text{Lin}\mathbb{T}_x\mathcal{M})$.

Proposition 1: *There is exactly one flat \mathcal{F} in Con_xTM with direction space $\{\mathbf{I}_x\}\text{Sym}_2(\mathbb{T}_x\mathcal{M}^2, \mathbb{T}_x\mathcal{M})$ which contains \mathbf{A}_x^χ for every manifold chart $\chi \in \text{Ch}_x\mathcal{M}$, so that*

$$\mathcal{F} = \mathbf{A}_x^\chi + \{\mathbf{I}_x\}\text{Sym}_2(\mathbb{T}_x\mathcal{M}^2, \mathbb{T}_x\mathcal{M}) \quad \text{for all } \chi \in \text{Ch}_x\mathcal{M}. \quad (33.5)$$

Definition: *The shift-bracket $\mathbf{B}_x \in \text{Skw}_2(\mathbb{S}_x\text{TM}^2, \mathbb{T}_x\mathcal{M})$ of $\mathbb{S}_x\text{TM}$ is defined by*

$$\mathbf{B}_x := \mathbf{B}_{\mathcal{F}} \quad (33.6)$$

where $\mathbf{B}_{\mathcal{F}}$ is defined as in (15.5).

Definition: *The torsion-mapping $\mathbf{T}_x : \text{Con}_x\text{TM} \rightarrow \text{Skw}_2(\mathbb{T}_x\mathcal{M}^2, \mathbb{T}_x\mathcal{M})$ of Con_xTM is defined by*

$$\mathbf{T}_x := \mathbf{T}_{\mathcal{F}} \quad (33.7)$$

where $\mathbf{T}_{\mathcal{F}}$ is defined as in (15.8).

It follows from Prop.3 of Sect.15 that, for every manifold chart $\chi \in \text{Ch}_x\mathcal{M}$, we have

$$\mathbf{T}_x = \Gamma_x^\chi - \Gamma_x^{\chi\sim} \quad (33.8)$$

where \sim denotes the value-wise switch, so that $\Gamma_x^{\chi\sim}(\mathbf{K})(\mathbf{s}, \mathbf{t}) = \Gamma_x^\chi(\mathbf{K})(\mathbf{t}, \mathbf{s})$ for all $\mathbf{K} \in \text{Con}_x\mathcal{M}$ and all $\mathbf{s}, \mathbf{t} \in \mathbb{T}_x\mathcal{M}$.

The torsion-mapping \mathbf{T}_x is a surjective flat mapping with $\mathbf{T}_x^<(\{0\}) = \mathcal{F}$ whose gradient

$$\nabla\mathbf{T}_x \in \text{Lin}(\text{Lin}_2(\mathbb{T}_x\mathcal{M}^2, \mathbb{T}_x\mathcal{M}), \text{Skw}_2(\mathbb{T}_x\mathcal{M}^2, \mathbb{T}_x\mathcal{M})) \quad (33.9)$$

is given by

$$(\nabla\mathbf{T}_x)\mathbf{L} = \mathbf{L}^\sim - \mathbf{L} \quad (33.10)$$

for all $\mathbf{L} \in \text{Lin}_2(\mathbb{T}_x\mathcal{M}^2, \mathbb{T}_x\mathcal{M})$.

Definition: *We say that a connector $\mathbf{K} \in \text{Con}_x\text{TM}$ is torsion-free (or $(\mathcal{A} \times_{\mathcal{M}} \mathcal{B}, \phi \times_{\mathcal{M}} \psi, \mathcal{M})$).* ■

$\text{Skw}_2(\mathbb{T}_x\mathcal{M}^2, \mathbb{T}_x\mathcal{M})$. If $\mathbf{K} \in \text{Con}_x\text{TM}$, we call $\mathbf{S}_x(\mathbf{K}) = \mathbf{K} + \frac{1}{2}\mathbf{I}_x(\mathbf{T}_x(\mathbf{K}))$ the symmetric part of \mathbf{K} .

Theorem : A connector $\mathbf{K} \in \text{Con}_x \mathcal{M}$ is symmetric if and only if $\mathbf{K} = \mathbf{A}_x^\chi$ for some $\chi \in \text{Ch}_x \mathcal{M}$. Thus $\text{Scon}_x \mathcal{M} = \{ \mathbf{A}_x^\chi \mid \chi \in \text{Ch}_x \mathcal{M} \}$.

Proof: Let $\mathbf{K} \in \text{Con}_x \mathcal{M}$ be given. If $\mathbf{K} = \mathbf{A}_x^\chi$ for some $\chi \in \text{Ch}_x \mathcal{M}$, then $\Gamma_x^\chi(\mathbf{K}) = \mathbf{0}$ and hence $\mathbf{T}_x(\mathbf{K}) = \mathbf{0}$ by (33.8).

Assume now that $\mathbf{T}_x(\mathbf{K}) = \mathbf{0}$. We choose $\gamma \in \text{Ch}_x \mathcal{M}$ and put

$$\mathbf{L} := \nabla_x \gamma \Gamma_x^\gamma(\mathbf{K}) \circ ((\nabla_x \gamma)^{-1} \times (\nabla_x \gamma)^{-1}) . \quad (33.11)$$

It follows from (33.8) that \mathbf{L} is symmetric, i.e. that $\mathbf{L} \in \text{Sym}_2(\mathcal{V}_\gamma^2, \mathcal{V}_\gamma)$. We now define the mapping $\alpha : \text{Dom } \gamma \rightarrow \mathcal{V}_\gamma$ by

$$\alpha(z) := \gamma(z) + \frac{1}{2} \mathbf{L}(\gamma(z) - \gamma(x), \gamma(z) - \gamma(x)) \quad \text{for all } z \in \text{Dom } \gamma .$$

Take the gradient at x , we have $\nabla_x \alpha = \nabla_x \gamma$ i.e. that is $(\nabla_x \alpha)(\nabla_x \gamma)^{-1} = \mathbf{1}_{\mathcal{V}_\gamma}$. It follows from the Local Inversion Theorem that there exist an open subset \mathcal{N} of $\text{Dom } \alpha$ such that $\chi := \alpha|_{\mathcal{N}}^{\alpha > (\mathcal{N})}$ is a bijection of class C^r . It is easily seen that $\chi \in \text{Ch}_x \mathcal{M}$ and that

$$\nabla_\gamma^{(2)} \chi(x) = \mathbf{L}$$

Using (33.12), (32.25) and $\nabla_x \chi = \nabla_x \gamma$, we conclude that

$$\Gamma_x^\gamma(\mathbf{K}) = (\nabla_x \chi)^{-1} \nabla_\gamma^{(2)} \chi \circ (\nabla_x \gamma \times \nabla_x \gamma) = \Gamma_x^{\gamma, \chi} .$$

Hence, by (32.24) and (32.27), we have

$$\mathbf{A}_x^\gamma - \mathbf{A}_x^\chi = \mathbf{I}_x \Gamma_x^{\gamma, \chi} = \mathbf{I}_x \Gamma_x^\gamma(\mathbf{K}) = \mathbf{A}_x^\gamma - \mathbf{K} ,$$

which gives $\mathbf{K} = \mathbf{A}_x^\chi$. ■

34. Connections, Curvature

From now on, in this chapter, we assume a linear-space bundle $(\mathcal{B}, \tau, \mathcal{M})$ of class C^s , $s \geq 2$, is given. We also assume that both \mathcal{M} and \mathcal{B} have constant dimensions, and put $n := \dim \mathcal{M}$ and $m := \dim \mathcal{B} - \dim \mathcal{M}$. Then we have, as in (32.1),

$$m = \dim \mathcal{B}_x \quad \text{for all } x \in \mathcal{M}. \quad (34.1)$$

Definition: The connector bundle $\text{Con} \mathcal{B}$ of \mathcal{B} is defined to be the union of all the right-connector spaces

$$\text{Con} \mathcal{B} := \bigcup_{x \in \mathcal{M}} \text{Con}_x \mathcal{B}. \quad (34.2)$$

It is endowed with the structure of a C^{s-1} -flat space bundle over \mathcal{M} as shown below.

If \mathcal{P} is an open subset of \mathcal{M} and $x \in \mathcal{P}$, we can identify $\text{Con}_x \mathcal{A} \cong \text{Con}_x \mathcal{B}$, where $\mathcal{A} := \tau^{\leftarrow}(\mathcal{P})$, in the same way as was done for the tangent space. Hence we may regard $\text{Con} \mathcal{A}$ as a subset of $\text{Con} \mathcal{B}$.

Note that the family $(\text{Con}_x \mathcal{B} \mid x \in \mathcal{M})$ is disjoint. The bundle projection $\rho : \text{Con} \mathcal{B} \rightarrow \mathcal{M}$ is given by

$$\rho(\mathbf{K}) := \{ y \in \mathcal{M} \mid \mathbf{K} \in \text{Con}_y \mathcal{B} \}, \quad (34.3)$$

and, for every $x \in \mathcal{M}$, the bundle inclusion $\text{in}_x : \text{Con}_x \mathcal{B} \rightarrow \text{Con} \mathcal{B}$ at x is

$$\text{in}_x := \mathbf{1}_{\text{Con}_x \mathcal{B} \subset \text{Con} \mathcal{B}}. \quad (34.4)$$

For every $(\chi, \phi) \in \text{Ch} \mathcal{M} \times \text{Ch}(\mathcal{B}, \mathcal{M})$ we define

$$\text{con}^{(\chi, \phi)} : \text{Con}(\text{Dom} \phi) \rightarrow (\text{Dom} \chi \cap \mathcal{O}_\phi) \times \text{Lin}(\mathcal{V}_\chi, \text{Lin} \mathcal{V}_\phi) \quad (34.5)$$

by

$$\text{con}^{(\chi, \phi)}(\mathbf{H}) := \left(z, \phi \Big|_z \Lambda(\mathbf{A}_z^\phi)(\mathbf{H}) (\nabla_z \chi^{-1} \times \phi \Big|_z^{-1}) \right) \quad (34.6)$$

where $z := \rho(\mathbf{H})$

for all $\mathbf{H} \in \text{Con}(\text{Dom} \phi)$. It is easily seen that $\text{con}^{(\chi, \phi)}$ is invertible and

$$\text{con}^{(\chi, \phi)\leftarrow}(z, \mathbf{L}) = \mathbf{A}_z^\phi + \mathbf{I}_z \phi \Big|_z^{-1} \mathbf{L} (\nabla_z \chi \times \phi \Big|_z) \quad (34.7)$$

for all $z \in (\text{Dom}\chi \cap \mathcal{O}_\phi)$ and all $\mathbf{L} \in \text{Lin}(\mathcal{V}_\chi, \text{Lin}\mathcal{V}_\phi)$. Let $(\chi, \phi), (\gamma, \psi) \in \text{Ch}\mathcal{M} \times \text{Ch}(\mathcal{B}, \mathcal{M})$ be given. We easily deduce from (34.7) and (34.6), with (χ, ϕ) replaced by (γ, ψ) and $\Lambda(\mathbf{A}_z^\psi)(\mathbf{A}_z^\phi) = -\Gamma_z^{\psi, \phi} = \Gamma_z^{\phi, \psi}$, that

$$\begin{aligned} & (\text{con}^{(\gamma, \psi)} \square \text{con}^{(\chi, \phi)^{\leftarrow}})(z, \mathbf{L}) \\ &= \left(z, \psi \Big|_z \Gamma_z^{\phi, \psi} (\nabla_z \gamma^{-1} \times \psi \Big|_z^{-1}) + \kappa(z) \mathbf{L} (\nabla_z \lambda \times \kappa(z)^{-1}) \right) \quad (34.8) \\ & \text{where } \lambda := \gamma \square \chi^{\leftarrow} \text{ and } \kappa := \psi \diamond \phi \text{ (see (22.7))} \end{aligned}$$

for all $z \in (\text{Dom}\chi \cap \mathcal{O}_\phi) \cap (\text{Dom}\gamma \cap \mathcal{O}_\psi)$ and $\mathbf{L} \in \text{Lin}(\mathcal{V}_\chi, \text{Lin}\mathcal{V}_\phi)$. It is clear that $\text{con}^{(\gamma, \psi)} \square \text{con}^{(\chi, \phi)^{\leftarrow}}$ is of class \mathbf{C}^{s-1} . Since $(\gamma, \psi), (\chi, \phi) \in \text{Ch}\mathcal{M} \times \text{Ch}(\mathcal{B}, \mathcal{M})$ were arbitrary, it follows that $\{ \text{con}^{(\alpha, \phi)} \mid (\alpha, \phi) \in \text{Ch}\mathcal{M} \times \text{Ch}(\mathcal{B}, \mathcal{M}) \}$ is a \mathbf{C}^{s-1} -bundle atlas of $\text{Con}\mathcal{B}$; it determines the natural structure of a \mathbf{C}^{s-1} flat-space bundle over \mathcal{M} .

The mappings ρ and in_x defined by (34.3) and (34.4) are easily seen to be of class \mathbf{C}^{s-1} .

Definition: Let \mathcal{O} be an open subset of \mathcal{M} . A cross section on \mathcal{O} of the connector bundle $\text{Con}\mathcal{B}$

$$\mathbf{A} : \mathcal{O} \rightarrow \text{Con}\mathcal{B} \quad (34.9)$$

is called a **connection on \mathcal{O} for the bundle \mathcal{B}** . A connection on \mathcal{M} for the bundle \mathcal{B} is simply called a **connection for the bundle \mathcal{B}** . For every bundle chart ϕ in $\text{Ch}(\mathcal{B}, \mathcal{M})$, the connection \mathbf{A}^ϕ on \mathcal{O}_ϕ is defined by

$$\mathbf{A}^\phi(x) := \mathbf{A}_x^\phi \quad \text{for all } x \in \mathcal{O}_\phi, \quad (34.10)$$

where \mathbf{A}_x^ϕ is given by (32.21).

Definition: The tangent-space of $\text{Con}\mathcal{B}$ at \mathbf{K} is denoted by

$$\mathbf{T}_{\mathbf{K}}\text{Con}\mathcal{B}. \quad (34.11)$$

We define the **projection mapping** of $\mathbf{T}_{\mathbf{K}}\text{Con}\mathcal{B}$ by

$$\mathbf{P}_{\mathbf{K}} := \nabla_{\mathbf{K}}\rho \in \text{Lin}(\mathbf{T}_{\mathbf{K}}\text{Con}\mathcal{B}, \mathbf{T}_x\mathcal{M}) \quad (34.12)$$

and the **injection mapping** of $\mathbf{T}_{\mathbf{K}}\text{Con}\mathcal{B}$ by

$$\mathbf{I}_{\mathbf{K}} := \nabla_{\mathbf{K}}\text{in}_x \in \text{Lin}(\text{Lin}(\mathbf{T}_x\mathcal{M}, \text{Lin}\mathcal{B}_x), \mathbf{T}_{\mathbf{K}}\text{Con}\mathcal{B}) \quad (34.13)$$

where ρ and in_x are defined by (34.3) and (34.4).

It is clear from (34.5) that

$$\dim(\text{Con}\mathcal{B}) = \dim(\mathbf{T}_{\mathbf{K}}\text{Con}\mathcal{B}) = n + nm^2. \quad (34.14)$$

Proposition 1: *The projection mapping $\mathbf{P}_{\mathbf{K}}$ is surjective, the injection mapping $\mathbf{I}_{\mathbf{K}}$ is injective, and we have*

$$\text{Null } \mathbf{P}_{\mathbf{K}} = \text{Rng } \mathbf{I}_{\mathbf{K}} \quad (34.15)$$

i.e.

$$\text{Lin}(\mathbb{T}_x \mathcal{M}, \text{Lin} \mathcal{B}_x) \xrightarrow{\mathbf{I}_{\mathbf{K}}} \mathbb{T}_{\mathbf{K}} \text{Con } \mathcal{B} \xrightarrow{\mathbf{P}_{\mathbf{K}}} \mathbb{T}_x \mathcal{M} \quad (34.16)$$

is a short exact sequence.

The short exact sequence (34.16) is of the form (15.1) and hence all of the results in Sect.15 can be used here.

Proposition 2: *For each $(\chi, \phi) \in \text{Ch}_x \mathcal{M} \times \text{Ch}_x(\mathcal{B}, \mathcal{M})$, let*

$$\mathbf{A}_{\mathbf{K}}^{(\chi, \phi)} \in \text{Lin}(\mathbb{T}_x \mathcal{M}, \mathbb{T}_{\mathbf{K}} \text{Con } \mathcal{B})$$

be defined by $\mathbf{A}_{\mathbf{K}}^{(\chi, \phi)} := \mathbf{A}_{\mathbf{K}}^{\text{con}(\chi, \phi)}$ in terms of the notation (32.21); i.e.

$$\mathbf{A}_{\mathbf{K}}^{(\chi, \phi)} := (\nabla_{\mathbf{K}} \text{con}(\chi, \phi))^{-1} \circ \text{ins}_1. \quad (34.17)$$

Then $\mathbf{A}_{\mathbf{K}}^{(\chi, \phi)}$ is a linear right-inverse of $\mathbf{P}_{\mathbf{K}}$; i.e. $\mathbf{P}_{\mathbf{K}} \mathbf{A}_{\mathbf{K}}^{(\chi, \phi)} = \mathbf{1}_{\mathbb{T}_x \mathcal{M}}$.

Proposition 3: *If $(\gamma, \psi), (\chi, \phi) \in \text{Ch}_x \mathcal{M} \times \text{Ch}_x(\mathcal{B}, \mathcal{M})$, with $\mathbf{A}_x^\phi = \mathbf{K} = \mathbf{A}_x^\psi$, then*

$$\begin{aligned} \mathbf{A}_{\mathbf{K}}^{(\chi, \phi)} - \mathbf{A}_{\mathbf{K}}^{(\gamma, \psi)} &= \mathbf{I}_{\mathbf{K}} \mathbf{\Gamma}_{\mathbf{K}}^{(\chi, \phi), (\gamma, \psi)} \\ \mathbf{\Lambda}(\mathbf{A}_{\mathbf{K}}^{(\chi, \phi)}) - \mathbf{\Lambda}(\mathbf{A}_{\mathbf{K}}^{(\gamma, \psi)}) &= -\mathbf{\Gamma}_{\mathbf{K}}^{(\chi, \phi), (\gamma, \psi)} \mathbf{P}_{\mathbf{K}} \end{aligned} \quad (34.18)$$

where $\mathbf{\Gamma}_{\mathbf{K}}^{(\chi, \phi), (\gamma, \psi)} := \mathbf{\Gamma}_{\mathbf{K}}^{\text{con}(\chi, \phi), \text{con}(\gamma, \psi)}$ in terms of the notation (32.25) is given by

$$\mathbf{\Gamma}_{\mathbf{K}}^{(\chi, \phi), (\gamma, \psi)}(\mathbf{t}, \mathbf{t}') = (\psi \rfloor_x)^{-1} (\nabla_{\gamma(x)}^{(2)} (\psi \diamond \phi) (\nabla_x \gamma \mathbf{t}, \nabla_x \gamma \mathbf{t}')) \phi \rfloor_x \quad (34.19)$$

for all $\mathbf{t}, \mathbf{t}' \in \mathbb{T}_x \mathcal{M}$. We have $\mathbf{\Gamma}_{\mathbf{K}}^{(\chi, \phi), (\gamma, \psi)} \in \text{Sym}_2(\mathbb{T}_x \mathcal{M}^2, \text{Lin} \mathcal{B}_x)$. Here, the notation (22.7) is used.

Proof: Let $(\gamma, \psi), (\chi, \phi) \in \text{Ch}_x \mathcal{M} \times \text{Ch}_x(\mathcal{B}, \mathcal{M})$, with $\mathbf{A}_x^\phi = \mathbf{K} = \mathbf{A}_x^\psi$, be given. Then, we have $\nabla_x (\psi \diamond \phi) = \mathbf{\Lambda}(\mathbf{A}_x^\phi)(\mathbf{K}) = \mathbf{0}$. It follows from (34.6) that

$$\text{con}^{(\chi, \phi)} \rfloor_x (\mathbf{K}) = \mathbf{0}. \quad (34.20)$$

Using (34.8), (34.20) and (33.25), we obtain

$\square \text{con}^{(\chi, \phi) \leftarrow}(\cdot, \text{con}^{(\chi, \phi)} \rfloor_x(\mathbf{K}))\mathbf{t}) = ((\nabla_{\gamma(x)}^{(2)}(\psi \diamond \phi))\nabla_x \gamma \mathbf{t})(\mathbf{1}_{\mathcal{V}_\gamma} \times (\phi \rfloor_x \circ \psi \rfloor_x^{-1}))$ (34.21) for all $\mathbf{t} \in T_x \mathcal{M}$. Using (34.22), (34.6) with (χ, ϕ) replaced by (γ, ψ) and applying Prop. 3 in Sect. 32 with ϕ replaced by $\text{con}^{(\chi, \phi)}$ and ψ replaced by $\text{con}^{(\gamma, \psi)}$, we obtain the desired result (34.19). \blacksquare

If $\phi, \psi \in \text{Ch}_x(\mathcal{B}, \mathcal{M})$, with $\mathbf{A}_x^\phi = \mathbf{K} = \mathbf{A}_x^\psi$, we have $\Gamma_x^{\phi, \psi} = \mathbf{0}$ by (33.25). It follows from (21.9) that the right hand side of (34.19) does not depend on the manifold charts $\chi, \gamma \in \text{Ch}_x \mathcal{M}$. In particular, when $\psi = \phi$ we have $\mathbf{A}_\mathbf{K}^{(\chi, \phi)} = \mathbf{A}_\mathbf{K}^{(\gamma, \phi)}$ for all manifold charts $\chi, \gamma \in \text{Ch}_x \mathcal{M}$.

By using the definition of the gradient

$$\nabla_x \mathbf{A}^\phi = (\nabla_\mathbf{K} \text{con}^{\chi, \phi})^{-1} \nabla_{\chi(x)} (\text{con}^{\chi, \phi} \square \mathbf{A}^\phi \square \chi^\leftarrow) \nabla_x \chi$$

and (34.6), we can easily see that for every bundle chart $\phi \in \text{Ch}_x(\mathcal{B}, \mathcal{M})$ with $\mathbf{A}_x^\phi = \mathbf{K}$

$$\nabla_x \mathbf{A}^\phi = \mathbf{A}_\mathbf{K}^{(\chi, \phi)} \quad \text{for all } \chi \in \text{Ch}_x \mathcal{M}. \quad (34.21)$$

for all bundle charts $\phi \in \text{Ch}_x(\mathcal{B}, \mathcal{M})$ with $\mathbf{A}_x^\phi = \mathbf{K}$.

Proof: The assertion follows from (34.23) together with (34.18) and (34.19). \blacksquare

Definition: The bracket $\mathbf{B}_\mathbf{K} \in \text{Skw}_2(T_\mathbf{K} \text{Con } \mathcal{B}^2, T_x \mathcal{M})$ of $T_\mathbf{K} \text{Con } \mathcal{B}$ is defined by

$$\mathbf{B}_\mathbf{K} := \mathbf{B}_{\mathcal{F}_\mathbf{K}} \quad (0.1)$$

where $\mathbf{B}_{\mathcal{F}_\mathbf{K}}$ is defined as in (15.5).

Definition: Let $\mathbf{A} : \mathcal{M} \rightarrow \text{Con } \mathcal{B}$ be a connection which is differentiable at x . The curvature of \mathbf{A} at x , denoted by

$$\mathbf{R}_x(\mathbf{A}) \in \text{Skw}_2(T_x \mathcal{M}^2, \text{Lin } \mathcal{B}_x), \quad (0.2)$$

is defined by

$$\mathbf{R}_x(\mathbf{A}) := \mathbf{T}_{\mathcal{F}_{\mathbf{A}(x)}}(\nabla_x \mathbf{A}) \quad (0.3)$$

where $\mathbf{T}_{\mathcal{F}_{\mathbf{A}(x)}}$ is defined as in (15.8).

If \mathbf{A} is differentiable, then the mapping $\mathbf{R}(\mathbf{A}) : \mathcal{M} \rightarrow \text{Skw}_2(\text{Tan } \mathcal{M}^2, \text{Lin } \mathcal{B})$ defined by

$$\mathbf{R}(\mathbf{A})(x) := \mathbf{R}_x(\mathbf{A}) \quad \text{for all } x \in \mathcal{M}$$

is called the curvature field of the connection \mathbf{A} .

A fomula for the curvature field $\mathbf{R}(\mathbf{A})$ in terms of covariant gradients will be given in Prop. 5. If the connection \mathbf{A} is of class \mathbf{C}^p , with $p \in 1..s-1$, then $\nabla \mathbf{A}$ is of class \mathbf{C}^{p-1} , and so is the curvature field $\mathbf{R}(\mathbf{A})$.

More generally, if $\phi, \psi \in \text{Ch}_x(\mathcal{B}, \mathcal{M})$, without assuming that $\mathbf{A}_x^\phi = \mathbf{K} = \mathbf{A}_x^\psi$, then Eq. (34.19) must be replaced by

$$\begin{aligned} \Gamma_{\mathbf{K}}^{(\chi, \phi), (\gamma, \psi)}(\mathbf{t}, \mathbf{t}') &= -\Gamma_x^{\phi, \psi}(\mathbf{t})\Gamma_x^\phi(\mathbf{K})(\mathbf{t}') + \Gamma_x^\phi(\mathbf{K})(\mathbf{t}')\Gamma_x^{\phi, \psi}(\mathbf{t}) + \Gamma_x^\phi(\mathbf{K})\Gamma_x^{\chi, \gamma}(\mathbf{t}, \mathbf{t}') \\ &\quad - \Gamma_x^{\phi, \psi}(\mathbf{t}')\Gamma_x^{\phi, \psi}(\mathbf{t}) + (\psi]_x)^{-1}(\nabla_\gamma^{(2)}(\psi \diamond \phi))(x)(\nabla_x \gamma \mathbf{t}, \nabla_x \gamma \mathbf{t}')\phi]_x \end{aligned} \quad (0.4)$$

for all $\mathbf{t}, \mathbf{t}' \in \mathbb{T}_x \mathcal{M}$. If one of those two bundle charts, say ϕ , satisfies $\mathbf{A}_x^\phi = \mathbf{K}$, then it follows from (34.28), $\Gamma_x^\phi(\mathbf{K}) = \mathbf{0}$ and $-\Gamma_x^{\phi, \psi} = \Gamma_x^\psi(\mathbf{K})$ that

$$\begin{aligned} \Gamma_{\mathbf{K}}^{(\chi, \phi), (\gamma, \psi)}(\mathbf{t}, \mathbf{t}') &= -\Gamma_x^\psi(\mathbf{K})\mathbf{t}'\Gamma_x^\psi(\mathbf{K})\mathbf{t} + (\psi]_x)^{-1}(\nabla_\gamma^{(2)}(\psi \diamond \phi))(x)(\nabla_x \gamma \mathbf{t}, \nabla_x \gamma \mathbf{t}')\phi]_x \end{aligned} \quad (0.5)$$

for all $\mathbf{t}, \mathbf{t}' \in \mathbb{T}_x \mathcal{M}$.

Proposition 5: Let $\mathbf{A} : \mathcal{M} \rightarrow \text{Con} \mathcal{B}$ be a connection that is differentiable at $x \in \mathcal{M}$. The curvature of \mathbf{A} at x is given by

$$\begin{aligned} (\mathbf{R}_x(\mathbf{A}))(\mathbf{s}, \mathbf{t}) &= (\nabla_x^{\gamma, \psi} \Gamma^\psi(\mathbf{A}))(\mathbf{s}, \mathbf{t}) - (\nabla_x^{\gamma, \psi} \Gamma^\psi(\mathbf{A}))(\mathbf{t}, \mathbf{s}) \\ &\quad + \left(\Gamma_x^\psi(\mathbf{A}(x))\mathbf{s}\Gamma_x^\psi(\mathbf{A}(x))\mathbf{t} - \Gamma_x^\psi(\mathbf{A}(x))\mathbf{t}\Gamma_x^\psi(\mathbf{A}(x))\mathbf{s} \right) \end{aligned} \quad (0.6)$$

for all $(\gamma, \psi) \in \text{Ch}_x \mathcal{M} \times \text{Ch}_x(\mathcal{B}, \mathcal{M})$ and all $\mathbf{s}, \mathbf{t} \in \mathbb{T}_x \mathcal{M}$.

Proof: Let a bundle chart $(\gamma, \psi) \in \text{Ch}_x \mathcal{M} \times \text{Ch}_x(\mathcal{B}, \mathcal{M})$ be given. It follows from (42.6) and $\Lambda(\mathbf{A}_z^\psi)(\mathbf{A}(z)) = -\Gamma_z^\psi(\mathbf{A}(z))$ that

$$\text{con}^{(\gamma, \psi)} \circ \mathbf{A}(z) = \left(z, -\psi]_z \Gamma_z^\psi(\mathbf{A}(z)) (\nabla_z \gamma^{-1} \times \psi]_z^{-1}) \right) \quad (0.7)$$

In view of (32.29), we have

$$\begin{aligned} \Lambda(\mathbf{A}_{\mathbf{A}(x)}^{(\gamma, \psi)})(\nabla_x \mathbf{A}) &= \text{con}^{(\gamma, \psi)}]_x^{-1}(\text{ev}_2 \circ \nabla_{\mathbf{A}(x)}(\text{con}^{(\gamma, \psi)}))(\nabla_x \mathbf{A}) \\ &= \text{con}^{(\gamma, \psi)}]_x^{-1} \text{ev}_2 \circ (\nabla_x(\text{con}^{(\gamma, \psi)} \circ \mathbf{A})) \\ &= \nabla_x \left(z \mapsto -\psi]_x^{-1} \psi]_z \Gamma_z^\psi(\mathbf{A}(z)) (\nabla_z \gamma^{-1} \nabla_x \gamma \times \psi]_z^{-1} \psi]_x) \right) \end{aligned} \quad (0.8)$$

By using

$$\mathbf{A}_x^\gamma = \nabla_x(z \mapsto \nabla_z \gamma^{-1} \nabla_x \gamma) \quad , \quad \mathbf{A}_x^\psi = \nabla_x(z \mapsto \psi]_z^{-1} \psi]_x)$$

and (42.38), we observe that

$$\begin{aligned}
\Lambda(\mathbf{A}_{\mathbf{A}(x)}^{(\gamma,\psi)})(\nabla_x \mathbf{A}) &= \nabla_x \left(z \mapsto -\psi \Big|_x^{-1} \psi \Big|_z \Gamma_z^\psi(\mathbf{A}(z)) (\nabla_z \gamma^{-1} \nabla_x \gamma \times \psi \Big|_z^{-1} \psi \Big|_x) \right) \\
&= -(\square_x \Gamma^\psi(\mathbf{A}))(\mathbf{A}_x^\gamma, \mathbf{A}_x^\psi) \\
&= -\nabla_x^{\gamma,\psi} \Gamma^\psi(\mathbf{A}).
\end{aligned}$$

Together with (42.27) and (42.29), we prove (34.12). ■

Remark : When the linear-space bundle \mathcal{B} is the tangent bundle $\mathbb{T}\mathcal{M}$, we have

$$\begin{aligned}
(\mathbf{R}_x(\mathbf{A}))(\mathbf{s}, \mathbf{t}) &= (\nabla_x^\chi \Gamma^\chi(\mathbf{A}))(\mathbf{s}, \mathbf{t}) - (\nabla_x^\chi \Gamma^\chi(\mathbf{A}))(\mathbf{t}, \mathbf{s}) \\
&\quad + \left(\Gamma_x^\chi(\mathbf{A}(x)) \mathbf{s} \Gamma_x^\chi(\mathbf{A}(x)) \mathbf{t} - \Gamma_x^\chi(\mathbf{A}(x)) \mathbf{t} \Gamma_x^\chi(\mathbf{A}(x)) \mathbf{s} \right) \quad (0.9)
\end{aligned}$$

for all manifold chart $\chi \in \text{Ch}_x \mathcal{M}$ and all $\mathbf{s}, \mathbf{t} \in \mathbb{T}_x \mathcal{M}$.

If a transport $\mathbf{T} : \mathcal{M} \rightarrow \text{Tlis}_x \mathcal{M}$ from x is differentiable at y , we define the connector-gradient, $\nabla_y \mathbf{T} \in \text{Lin}(\mathcal{T}_y, \mathcal{S}_y)$, of \mathbf{T} at y by

$$\nabla_y \mathbf{T} := \nabla_y (z \mapsto \mathbf{T}(z) \mathbf{T}(y)^{-1}). \quad (0.10)$$

Theorem : A connection $\mathbf{A} : \mathcal{M} \rightarrow \text{Con}\mathcal{B}$ is curvature-free if and only if, locally \mathbf{A} agrees with \mathbf{A}^ϕ for some bundle chart $\phi \in \text{Ch}(\mathcal{B}, \mathcal{M})$. In other word, for every $x \in \mathcal{M}$, there is an open neighbourhood \mathcal{N}_x of x and a transport $\mathbf{T} : \mathcal{N}_x \rightarrow \text{Tlis}_x \mathcal{M}$ from x such that $\nabla \mathbf{T} = \mathbf{A} \Big|_{\mathcal{N}_x}$

Proof: Ask Prof. Noll!!!!!!!!!!!!!!!!!!!!!!

36. Holonomy

Let a continuous connection $\mathbf{C} : \mathcal{M} \rightarrow \text{Con}\mathcal{B}$ be given. For every \mathbf{C}^1 process $p : [0, d_p] \rightarrow \mathcal{M}$ there is exactly one parallelism $\mathbf{T}_p : [0, d_p] \rightarrow \text{Tlis}_x\mathcal{B}$ from $x := p(0)$ along p for the connection \mathbf{C} . The reverse process $p^- : [0, d_p] \rightarrow \mathcal{M}$ of $p : [0, d_p] \rightarrow \mathcal{M}$ is given by

$$p^-(t) := p(d_p - t) \quad \text{for all } t \in [0, d_p].$$

Proposition 1: Let $p^- : [0, d_p] \rightarrow \mathcal{M}$ be the reverse process of a \mathbf{C}^1 process $p : [0, d_p] \rightarrow \mathcal{M}$. We have

$$\mathbf{T}_{p^-}(t) = \mathbf{T}_p(d_p - t)\mathbf{T}_p^{-1}(d_p) \quad \text{for all } t \in [0, d_p]. \quad (36.1)$$

Let \mathbf{C}^1 processes $p : [0, d_p] \rightarrow \mathcal{M}$ and $q : [0, d_q] \rightarrow \mathcal{M}$ with $q(0) = p(d_p)$ be given. We define the continuation process $q * p : [0, d_p + d_q] \rightarrow \mathcal{M}$ of p with q by

$$(q * p)(t) := \begin{cases} p(t) & t \in [0, d_p], \\ q(t - d_p) & t \in [d_p, d_p + d_q]. \end{cases} \quad (36.2)$$

If in addition that $q^\bullet(0) = p^\bullet(d_p)$, then the continuation process $q * p$ is of class \mathbf{C}^1 and

$$\mathbf{T}_{q*p}(t) = \begin{cases} \mathbf{T}_p(t) & t \in [0, d_p], \\ \mathbf{T}_q(t - d_p)\mathbf{T}_p(d_p) & t \in [d_p, d_p + d_q]. \end{cases} \quad (36.3)$$

Definition: For every pair of \mathbf{C}^1 processes $p : [0, d_p] \rightarrow \mathcal{M}$ and $q : [0, d_q] \rightarrow \mathcal{M}$ with $q(0) = p(d_p)$ be given. We define the piecewise parallelism (along $q * p$)

$$\mathbf{T}_{q*p} : [0, d_p + d_q] \rightarrow \text{Tlis}_x\mathcal{B} \quad \text{where } x := p(0)$$

by

$$\mathbf{T}_{q*p}(t) := \begin{cases} \mathbf{T}_p(t) & t \in [0, d_p], \\ \mathbf{T}_q(t - d_p)\mathbf{T}_p(d_p) & t \in [d_p, d_p + d_q]. \end{cases} \quad (36.4)$$

In view of (36.1), if $q := p^-$ we have $\mathbf{T}_{p^-}(t - d_p)\mathbf{T}_p(d_p) = \mathbf{T}_p(2d_p - t)$ and hence

$$\mathbf{T}_{-p*p}(t) := \begin{cases} \mathbf{T}_p(t) & t \in [0, d_p], \\ \mathbf{T}_p(2d_p - t) & t \in [d_p, 2d_p]. \end{cases} \quad (36.5)$$

In particular, $\mathbf{T}_{p^{-*}p}(2d_p) = \mathbf{T}_{-p^*p}(0) = \mathbf{1}_{\mathcal{B}_x}$.

Let \mathcal{O} be an open neighborhood of $x \in \mathcal{M}$ and let $\mathcal{L}(\mathcal{O}, x)$ be the set of all piecewise \mathbf{C}^1 loops $p : [0, d_p] \rightarrow \mathcal{M}$ at x with $\text{Rng} p \subset \mathcal{O}$. It is easily seen that $(\mathcal{L}(\mathcal{O}, x), *)$ is a group. We also use the following notation

$$\mathcal{H}(\mathcal{O}, x) := \{\mathbf{T}_p(d_p) \mid p \in \mathcal{L}(\mathcal{O}, x)\}. \quad (36.6)$$

Proposition 3: For every $q, p \in \mathcal{L}(\mathcal{O}, x)$, we have

$$\mathbf{T}_{q^*p}(d_p + d_q) = \mathbf{T}_q(d_q)\mathbf{T}_p(d_p). \quad (36.7)$$

Hence $\mathcal{H}(\mathcal{O}, x)$ is a subgroup of $\text{Lis}\mathcal{B}_x$, which is called the **holonomy group** on \mathcal{O} of the connection \mathbf{C} at x .

Let $\mathbf{T} : \mathcal{M} \rightarrow \text{Tris}_x\mathcal{M}$ be a transport from $x \in \mathcal{M}$ of class \mathbf{C}^1 . For every differentiable process $\lambda : [0, 1] \rightarrow \mathcal{M}$, we see that $\mathbf{T} \circ \lambda : [0, 1] \rightarrow \text{Tris}_x\mathcal{M}$ is a transfer process from x and

$$\text{sd}\mathbf{T} = ((\nabla\mathbf{T}) \circ \lambda)\lambda^\bullet.$$

Hence $\mathbf{T} \circ \lambda$ is the parallelism along λ for the connection $\nabla\mathbf{T}$. For every $t \in [0, 1]$, $(\mathbf{T} \circ \lambda)(t) = \mathbf{T}(\lambda(t))$ depends on, of course, only on the point $y := \lambda(t)$, not on the process λ . When λ is closed, beginning and ending at $\lambda(0) = x = \lambda(1)$, then

$$(\mathbf{T} \circ \lambda)(1) = \mathbf{T}(x) = \mathbf{1}_{\mathcal{B}_x}.$$

The following theorem is an immediated consequence of the above discussion and the Theorem of Sect.34.

Theorem : A continuous connection $\mathbf{C} : \mathcal{M} \rightarrow \text{Con}\mathcal{B}$ is curvature-free; i.e. $\mathbf{R}(\mathbf{C}) = \mathbf{0}$ if and only if locally the holonomy groups are $\mathcal{H}(\mathcal{O}, x) = \{\mathbf{1}_{\mathcal{B}_x}\}$ for some open subset set \mathcal{O} of \mathcal{M} and all $x \in \mathcal{M}$.

Question ?: Does there exist a connection \mathbf{C} such that $\mathcal{H}(\mathcal{O}, x) = \text{Lis}\mathcal{B}_x$ for some x ?

Chapter 4

Gradients.

In this chapter, we assume a linear-space bundle $(\mathcal{B}, \tau, \mathcal{M})$ of class \mathbf{C}^s , $s \geq 2$, is given. We also assume that both \mathcal{M} and \mathcal{B} have constant dimensions, and put $n := \dim \mathcal{M}$ and $m := \dim \mathcal{B} - \dim \mathcal{M}$. Then we have, as in (32.1), $m = \dim \mathcal{B}_x$ for all $x \in \mathcal{M}$.

41. Shift Gradients

Let $x \in \mathcal{M}$ be fixed.

Let Φ be an analytic tensor functor and let $\mathbf{H} : \mathcal{M} \rightarrow \Phi(\mathcal{B})$ be a cross section of $\Phi(\mathcal{B})$ that is differentiable at x . We define the mapping

$$\widehat{\mathbf{H}} : \text{Tris}_x \mathcal{B} \rightarrow \Phi(\mathcal{B}_x) \quad (41.1)$$

by

$$\widehat{\mathbf{H}}(\mathbf{T}) := \Phi(\mathbf{T})^{-1} \mathbf{H}(\pi_x(\mathbf{T})) \quad \text{for all } \mathbf{T} \in \text{Tris}_x \mathcal{B}, \quad (41.2)$$

where π_x is defined by (32.3). Since Φ is analytic, it is clear that $\widehat{\mathbf{H}}$ is differentiable at $\mathbf{1}_{\mathcal{B}_x}$.

Definition: *The shift-gradient of \mathbf{H} at x is the linear mapping*

$$\square_x \mathbf{H} \in \text{Lin}(\mathbf{S}_x \mathcal{B}, \Phi(\mathcal{B}_x))$$

defined by

$$\square_x \mathbf{H} := \nabla_{\mathbf{1}_{\mathcal{B}_x}} \widehat{\mathbf{H}}, \quad (41.3)$$

where $\widehat{\mathbf{H}}$ is given by (41.2).

For every bundle chart $\phi \in \text{Ch}_x(\mathcal{B}, \mathcal{M})$, the spaces $\text{Rng } \mathbf{I}_x$ and $\text{Rng } \mathbf{A}_x^\phi$ are supplementary in $\mathbf{S}_x \mathcal{B}$. Hence, for every $\mathbf{s} \in \mathbf{S}_x \mathcal{B}$ there is exactly one pair $(\mathbf{M}, \mathbf{t}) \in \text{Lin } \mathcal{B}_x \times \mathbf{T}_x \mathcal{M}$ such that $\mathbf{s} = \mathbf{I}_x \mathbf{M} + \mathbf{A}_x^\phi \mathbf{t}$ and thus

$$(\square_x \mathbf{H})\mathbf{s} = (\square_x \mathbf{H})\mathbf{I}_x \mathbf{M} + (\square_x \mathbf{H})\mathbf{A}_x^\phi \mathbf{t}.$$

Proposition 1: *We have*

$$(\square_x \mathbf{H})\mathbf{I}_x \mathbf{M} = -(\Phi_x^\bullet \mathbf{M})\mathbf{H}(x) \quad \text{for all } \mathbf{M} \in \text{Lin } \mathcal{B}_x, \quad (41.4)$$

where $\Phi_x^\bullet \in \text{Lin}(\text{Lin } \mathcal{B}_x, \text{Lin } \Phi(\mathcal{B}_x))$ is defined to be the gradient of the mapping $(\mathbf{L} \mapsto \Phi(\mathbf{L})) : \text{Lis } \mathcal{B}_x \rightarrow \text{Lis } (\Phi(\mathcal{B}_x))$ at $\mathbf{1}_{\mathcal{B}_x}$.

Proof: In view of (32.4) and (41.2) we have $\widehat{\mathbf{H}} \circ \iota_x : \text{Lis } \mathcal{B}_x \rightarrow \Phi(\mathcal{B}_x)$ and

$$(\widehat{\mathbf{H}} \circ \iota_x)(\mathbf{L}) = \Phi(\mathbf{L})^{-1} \mathbf{H}(x) \quad \text{for all } \mathbf{L} \in \text{Lis } \mathcal{B}_x.$$

Taking the gradient of $(\widehat{\mathbf{H}}_x \circ \iota_x)$ at $\mathbf{1}_{\mathcal{B}_x}$ and using (32.11) and (41.3), we obtain the desired result (41.4). \blacksquare

Example 1: Let $\mathcal{B}^* := \text{Dl}(\mathcal{B})$, where Dl is the duality functor.

Let \mathbf{h} be a cross section of \mathcal{B} , let ω be a cross section of \mathcal{B}^* , let \mathbf{L} be a cross section of $\text{Lin } \mathcal{B}$, let \mathbf{G} be a cross section of $\text{Lin}(\mathcal{B}, \mathcal{B}^*) \cong \text{Lin}_2(\mathcal{B}^2, \cdot)$ and

let \mathbf{T} be a cross section of $\text{Lin}(\mathcal{B}, \text{Lin } \mathcal{B}) \cong \text{Lin}_2(\mathcal{B}^2, \mathcal{B})$. Assume that all of these cross sections are differentiable at x . Then

$$(\square_x \mathbf{h}) \mathbf{I}_x \mathbf{M} = -\mathbf{M} \mathbf{h}(x); \quad (41.5)$$

$$(\square_x \omega) \mathbf{I}_x \mathbf{M} = \omega(x) \mathbf{M}; \quad (41.6)$$

$$(\square_x \mathbf{L}) \mathbf{I}_x \mathbf{M} = \mathbf{L}(x) \mathbf{M} - \mathbf{M} \mathbf{L}(x); \quad (41.7)$$

$$(\square_x \mathbf{G}) \mathbf{I}_x \mathbf{M} = \mathbf{G}(x) \circ (\mathbf{M} \times \mathbf{1}_{\mathcal{B}_x}) + \mathbf{G}(x) \circ (\mathbf{1}_{\mathcal{B}_x} \times \mathbf{M}) \quad (41.8)$$

and

$$(\square_x \mathbf{T}) \mathbf{I}_x \mathbf{M} = \mathbf{T}(x) \circ (\mathbf{M} \times \mathbf{1}_{\mathcal{B}_x}) + \mathbf{T}(x) \circ (\mathbf{1}_{\mathcal{B}_x} \times \mathbf{M}) - \mathbf{M} \mathbf{T}(x) \quad (41.9)$$

for all $\mathbf{M} \in \text{Lin } \mathcal{B}_x$.

Let a bundle chart $\phi \in \text{Ch}_x(\mathcal{B}, \mathcal{M})$ be given. We define the mapping

$$\mathbf{H}^\phi : \mathcal{O}_\phi \rightarrow \Phi(\mathcal{V}_\phi)$$

by

$$\mathbf{H}^\phi(y) := \Phi(\phi]_y) \mathbf{H}(y), \quad \text{for all } y \in \mathcal{O}_\phi. \quad (41.10)$$

Proposition 2: *We have*

$$(\square_x \mathbf{H}) \mathbf{A}_x^\phi = \nabla_x^\phi \mathbf{H} = \Lambda(\mathbf{A}_{\mathbf{H}(x)}^{\Phi(\phi)}) \nabla_x \mathbf{H} \quad (41.11)$$

where $\Phi(\phi)$ is defined by (24.5), $\nabla_x^\phi \mathbf{H}$ is described in (24.9) and $\mathbf{A}_{\mathbf{H}(x)}^{\Phi(\phi)}$ is defined in terms of (31.19).

Proof: Let $y \in \mathcal{O}_\phi$ be given. Substituting $\mathbf{T} := (\phi]_y)^{-1} \phi]_x$ in (41.2) gives

$$\begin{aligned} \widehat{\mathbf{H}}((\phi]_y)^{-1} \phi]_x) &= \Phi((\phi]_y)^{-1} \phi]_x)^{-1} \mathbf{H}(y) \\ &= \Phi(\phi]_x)^{-1} \Phi(\phi]_y) \mathbf{H}(y) = \Phi(\phi]_x)^{-1} \mathbf{H}^\phi(y). \end{aligned}$$

Since $\text{tlis}_x^{\phi \leftarrow}(y, \phi]_x) = (\phi]_y)^{-1} \phi]_x$ by (32.7), we obtain

$$(\widehat{\mathbf{H}} \circ \text{tlis}_x^{\phi \leftarrow})(y, \phi]_x) = \mathbf{\Phi}(\phi]_x)^{-1} \mathbf{H}^\phi(y) \quad \text{for all } y \in \mathcal{O}_\phi.$$

Taking the gradient with respect to y at x and observing (51.2) gives

$$(\nabla_{\mathbf{1}_{\mathcal{B}_x}} \widehat{\mathbf{H}})(\nabla_{\mathbf{1}_{\mathcal{B}_x}} \text{tlis}_x^{\phi \leftarrow})^{-1}(\mathbf{t}, \mathbf{0}) = \mathbf{\Phi}(\phi]_x)^{-1}(\nabla_x \mathbf{H}^\phi) \mathbf{t}$$

for all $\mathbf{t} \in T_x \mathcal{M}$. In view of definition (32.19) and (24.9) we obtain the first equality of the desired result (41.11).

It follows from (41.2), (41.3) and (31.29) with ϕ replaced by $\mathbf{\Phi}(\phi)$ that

$$\begin{aligned} (\square_x \mathbf{H}) \mathbf{A}_x^\phi &= (\nabla_{\mathbf{1}_{\mathcal{B}_x}} \widehat{\mathbf{H}}) \nabla_x (\phi]^{-1} \phi]_x) \\ &= \nabla_x (y \mapsto \mathbf{\Phi}(\phi]_x^{-1} \phi]_y) \mathbf{H}(y)) \\ &= (\mathbf{\Phi}(\phi)]_x^{-1} (\text{ev}_2 \circ \nabla_{\mathbf{H}(x)} \mathbf{\Phi}(\phi)) \nabla_x \mathbf{H} \\ &= \Lambda(\mathbf{A}_{\mathbf{H}(x)}^{\mathbf{\Phi}(\phi)}) \nabla_x \mathbf{H}. \end{aligned}$$

Since $\phi \in \text{Ch}_x(\mathcal{B}, \mathcal{M})$ was arbitrary, the second part of (41.11) follows. \blacksquare

The results of Props. 1 and 2 give the following commutative diagram

$$\begin{array}{ccccc} \text{Lin } \mathcal{B}_x & \xrightarrow{\mathbf{I}_x} & S_x \mathcal{B} & \xleftarrow{\mathbf{A}_x^\phi} & T_x \mathcal{M} \\ \downarrow -(\mathbf{\Phi}_x^\bullet) \sim_{\mathbf{H}(x)} & (1) < 3pt > [25, 1.5] \text{ from 1515 to } -15 & \square_x \mathbf{H} & (2) & \parallel \\ \mathbf{\Phi}(\mathcal{B}_x) & \xleftarrow{\Lambda(\mathbf{A}_{\mathbf{H}(x)}^{\mathbf{\Phi}(\phi)})} & T_{\mathbf{H}(x)} \mathbf{\Phi}(\mathcal{B}) & \xleftarrow{\nabla_x \mathbf{H}} & T_x \mathcal{M} \\ & & & & (41.12) \end{array} \cdot$$

Prop. 1 and Prop. 2 are illustrated by (1) and (2) in the diagram, respectively.

Let tensor functors $\mathbf{\Phi}_1, \mathbf{\Phi}_2$ and $\mathbf{\Psi}$ and a natural bilinear assignment $B : (\mathbf{\Phi}_1, \mathbf{\Phi}_2) \rightarrow \mathbf{\Psi}$ be given. Also, let $\mathbf{H}_1 : \mathcal{M} \rightarrow \mathbf{\Phi}_1(\mathcal{B})$ be a cross section of $\mathbf{\Phi}_1(\mathcal{B})$ and let $\mathbf{H}_2 : \mathcal{M} \rightarrow \mathbf{\Phi}_2(\mathcal{B})$ be a cross section of $\mathbf{\Phi}_2(\mathcal{B})$. Then the mapping $B(\mathbf{H}_1, \mathbf{H}_2) : \mathcal{M} \rightarrow \mathbf{\Psi}$ defined by

$$B(\mathbf{H}_1, \mathbf{H}_2)(x) := B_{\mathcal{B}_x}(\mathbf{H}_1(x), \mathbf{H}_2(x)) \quad \text{for all } x \in \mathcal{M} \quad (41.13)$$

is a cross section of $\mathbf{\Psi}(\mathcal{B})$.

General Product Rule

If \mathbf{H}_1 and \mathbf{H}_2 are differentiable at x , then $B(\mathbf{H}_1, \mathbf{H}_2)$ is also differentiable at x and we have

$$(\square_x B(\mathbf{H}_1, \mathbf{H}_2))\mathbf{s} = B_{\mathcal{B}_x}((\square_x \mathbf{H}_1)\mathbf{s}, \mathbf{H}_2(x)) + B_{\mathcal{B}_x}(\mathbf{H}_1(x), (\square_x \mathbf{H}_2)\mathbf{s}) \quad (41.14)$$

for all $\mathbf{s} \in S_x \mathcal{B}$.

Proof: Put $\mathbf{H} := B(\mathbf{H}_1, \mathbf{H}_2)$ in (41.2), we have

$$\begin{aligned} \widehat{\mathbf{H}}(\mathbf{T}) &= B_{\mathcal{B}_x}(\Phi_1(\mathbf{T}^{-1})\mathbf{H}_1(\pi_x(\mathbf{T})), \Phi_2(\mathbf{T}^{-1})\mathbf{H}_2(\pi_x(\mathbf{T}))) \\ &= B_{\mathcal{B}_x}(\widehat{\mathbf{H}}_1(\mathbf{T}), \widehat{\mathbf{H}}_2(\mathbf{T})) \end{aligned}$$

for all $\mathbf{T} \in \text{Tris}_x \mathcal{B}$. Since B is bilinear, the desired result (41.14) follows from (41.3) together with the General Product Rule in flat spaces [FDS]. ■

Example 2:

Let f be a scalar field, and let $\mathbf{h} : \mathcal{M} \rightarrow \mathcal{B}$ be a cross section of \mathcal{B} and $\mathbf{H} : \mathcal{M} \rightarrow \text{Lin} \mathcal{B}$ be a cross section of $\text{Lin} \mathcal{B}$ that are differentiable at x . Then $f\mathbf{H}$ and $\mathbf{H}\mathbf{h}$ defined value-wise are also differentiable at x , and we have

$$(\square_x f\mathbf{H})\mathbf{s} = ((\square_x f)\mathbf{s})\mathbf{H}(x) + f(x) (\square_x \mathbf{H})\mathbf{s} \quad (41.15)$$

and

$$\square_x (\mathbf{H}\mathbf{h})\mathbf{s} = ((\square_x \mathbf{H})\mathbf{s})\mathbf{h}(x) + \mathbf{H}(x)(\square_x \mathbf{h})\mathbf{s} \quad (41.16)$$

for all $\mathbf{s} \in S_x \mathcal{B}$. ■

Example 3:

Let $\omega : \mathcal{M} \rightarrow \text{Skw}_p(\mathcal{B}^p, \cdot)$ be a skew- p -form field and $\tau : \mathcal{M} \rightarrow \text{Skw}_q(\mathcal{B}^q, \cdot)$ a skew- q -form field that are differentiable at x . Then $\omega \wedge \tau$ is a skew- $(p+q)$ -form field which is also differentiable at x and we have

$$(\square_x (\omega \wedge \tau))\mathbf{s} = (\square_x \omega)\mathbf{s} \wedge \tau + \omega \wedge (\square_x \tau)\mathbf{s} \quad (41.17)$$

for all $\mathbf{s} \in S_x \mathcal{B}$. ■

Let \mathcal{L} , and \mathcal{L}' be linear-space bundles over \mathcal{M} . For every $x \in \mathcal{M}$, we denote the fiber product bundle (see Sect.22) of $(\text{Tris}_x \mathcal{L}, \pi_x, \mathcal{M})$ and $(\text{Tris}_x \mathcal{L}', \pi'_x, \mathcal{M})$ by

$$\left(\text{Tris}_x \mathcal{L} \times_{\mathcal{M}} \text{Tris}_x \mathcal{L}', \pi_x \times_{\mathcal{M}} \pi'_x, \mathcal{M} \right). \quad (41.18)$$

Taking the gradient of the mapping

$$\pi_x \times_{\mathcal{M}} \pi'_x : \text{Tris}_x \mathcal{L} \times_{\mathcal{M}} \text{Tris}_x \mathcal{L}' \longrightarrow \mathcal{M} \quad (41.19)$$

at $\mathbf{1}_{\mathcal{L}_x} \times \mathbf{1}_{\mathcal{L}'_x}$, we have

$$\mathbf{P}_x \times_{\text{T}_{x\mathcal{M}}} \mathbf{P}'_x : \text{S}_x \mathcal{L} \times_{\text{T}_{x\mathcal{M}}} \text{S}_x \mathcal{L}' \longrightarrow \text{T}_{x\mathcal{M}} \quad (41.20)$$

where $\mathbf{P}_x = \nabla_{\mathbf{1}_{\mathcal{L}_x}} \pi_x$ and $\mathbf{P}'_x = \nabla_{\mathbf{1}_{\mathcal{L}'_x}} \pi'_x$. It follows from

$$\pi_x \times_{\mathcal{M}} \pi'_x = \pi_x \circ \text{ev}_1 = \pi'_x \circ \text{ev}_2$$

that

$$(\mathbf{P}_x \times_{\text{T}_{x\mathcal{M}}} \mathbf{P}'_x)(\mathbf{s}, \mathbf{s}') = \mathbf{P}_x \mathbf{s} = \mathbf{P}'_x(\mathbf{s}') \quad (41.21)$$

for all $(\mathbf{s}, \mathbf{s}') \in \text{S}_x \mathcal{L} \times_{\text{T}_{x\mathcal{M}}} \text{S}_x \mathcal{L}'$.

Let Υ be a tensor bifunctor and let \mathbf{H} be a cross section of $\Upsilon(\mathcal{L} \times_{\mathcal{M}} \mathcal{L}')$ which is differentiable at x . We define a mapping

$$\widehat{\mathbf{H}} : \text{Tris}_x \mathcal{L} \times_{\mathcal{M}} \text{Tris}_x \mathcal{L}' \rightarrow \Upsilon(\mathcal{L}_x \times \mathcal{L}'_x) \quad (41.22)$$

by

$$\widehat{\mathbf{H}}(\mathbf{T} \times \mathbf{T}') := \Upsilon(\mathbf{T} \times \mathbf{T}')^{-1} \mathbf{H}(y) \quad (41.23)$$

$$\text{where } y := \pi_x(\mathbf{T}) = \pi'_x(\mathbf{T}')$$

for all $\mathbf{T} \times \mathbf{T}' \in \text{Tris}_x \mathcal{L} \times_{\mathcal{M}} \text{Tris}_x \mathcal{L}'$. The shift-gradient of \mathbf{H} at x is the linear mapping

$$\square_x \mathbf{H} : \text{S}_x \mathcal{L} \times_{\text{T}_{x\mathcal{M}}} \text{S}_x \mathcal{L}' \rightarrow \Upsilon(\mathcal{L}_x \times \mathcal{L}'_x) \quad (41.24)$$

defined in (41.3); i.e.

$$\square_x \mathbf{H} = \nabla_{\mathbf{1}_{\mathcal{P}_x}} \widehat{\mathbf{H}}, \quad (41.25)$$

where $\mathbf{1}_{\mathcal{P}_x} := \mathbf{1}_{\mathcal{L}_x} \times \mathbf{1}_{\mathcal{L}'_x}$. We also use the following notations

$$\mathbf{I}_x := \nabla_{\mathbf{1}_{\mathcal{L}_x}} \text{in}_x \quad \text{and} \quad \mathbf{I}'_x := \nabla_{\mathbf{1}_{\mathcal{L}'_x}} \text{in}'_x$$

where $\text{in}_x := \mathbf{1}_{\mathcal{L}_x \subset \mathcal{L}}$ and $\text{in}'_x := \mathbf{1}_{\mathcal{L}'_x \subset \mathcal{L}'}$ are inclusion mappings.

Proposition 3: *We have*

$$(\square_x \mathbf{H})(\mathbf{I}_x \mathbf{M}, \mathbf{I}'_x \mathbf{M}') = -\Upsilon_x^\bullet(\mathbf{M} \times \mathbf{M}') \mathbf{H}(x) \quad (41.26)$$

for all $\mathbf{M} \in \text{Lin } \mathcal{L}_x$ and all $\mathbf{M}' \in \text{Lin } \mathcal{L}'_x$, where Υ_x^\bullet is the gradient of the mapping $(\mathbf{L} \times \mathbf{L}' \mapsto \Upsilon(\mathbf{L} \times \mathbf{L}'))$ at $\mathbf{1}_{\mathcal{L}_x} \times \mathbf{1}_{\mathcal{L}'_x}$.

Example 4:

Let Φ be a analytic tensor functor and let $\mathcal{L} := \mathbb{T}\mathcal{M}$ and $\mathcal{L}' := \mathcal{B}$. If $\mathbf{L} : \mathcal{M} \rightarrow \text{Lin}(\mathbb{T}\mathcal{M}, \Phi(\mathcal{B}))$ and $\mathbf{T} : \mathcal{M} \rightarrow \text{Lin}_2(\mathbb{T}\mathcal{M}^2, \Phi(\mathcal{B}))$ are cross sections that are differentiable at x , we have

$$\begin{aligned}\square_x \mathbf{L} &: S_x \mathbb{T}\mathcal{M} \times_{\mathbb{T}_x \mathcal{M}} S_x \mathcal{B} \rightarrow \text{Lin}(\mathbb{T}_x \mathcal{M}, \Phi(\mathcal{B}_x)) \\ \square_x \mathbf{T} &: S_x \mathbb{T}\mathcal{M} \times_{\mathbb{T}_x \mathcal{M}} S_x \mathcal{B} \rightarrow \text{Lin}_2(\mathbb{T}_x \mathcal{M}^2, \Phi(\mathcal{B}_x))\end{aligned}$$

and

$$\begin{aligned}(\square_x \mathbf{L})(\mathbf{I}_x \mathbf{M}, \mathbf{I}'_x \mathbf{M}') &= \mathbf{L}(x) \mathbf{M} - \Phi_x^\bullet(\mathbf{M}') \mathbf{L}(x) \\ (\square_x \mathbf{T})(\mathbf{I}_x \mathbf{M}, \mathbf{I}'_x \mathbf{M}') &= \mathbf{T}(x) \mathbf{M} + \mathbf{T}(x) \sim \mathbf{M} - \Phi_x^\bullet(\mathbf{M}') \mathbf{T}(x)\end{aligned}\tag{41.27}$$

for all $\mathbf{M} \in \text{Lin } \mathbb{T}_x \mathcal{M}$ and $\mathbf{M}' \in \text{Lin } \mathcal{B}_x$.

Proposition 4: *We have*

$$(\square_x \mathbf{H})(\mathbf{A}_x^\theta, \mathbf{A}_x^\phi) = \nabla_x^{\phi_1, \phi_2} \mathbf{H},\tag{41.28}$$

where $\nabla_x^{\phi_1, \phi_2} \mathbf{H}$ is described in (24.12), for all bundle charts $\theta \in \text{Ch}_x(\mathcal{L}, \mathcal{M})$ and $\phi \in \text{Ch}_x(\mathcal{L}', \mathcal{M})$.

42. Covariant Gradients

Let $x \in \mathcal{M}$ and a connector $\mathbf{K} \in \text{Con}_x \mathcal{B}$ be given.

Let Φ be a tensor functor and $\mathbf{H} : \mathcal{M} \rightarrow \Phi(\mathcal{B})$ be a cross section of $\Phi(\mathcal{B})$ that is differentiable at x .

Definition : *We define the covariant gradient of \mathbf{H} relative to \mathbf{K} by*

$$\nabla_{\mathbf{K}} \mathbf{H} := (\square_x \mathbf{H}) \mathbf{K} \in \text{Lin}(\mathbb{T}_x \mathcal{M}, \Phi(\mathcal{B}_x)),\tag{42.1}$$

where $\square_x \mathbf{H}$ is the shift-gradient of \mathbf{H} at x as defined by (41.3).

Given a bundle chart $\phi \in \text{Ch}_x(\mathcal{B}, \mathcal{M})$. It follows from (41.11) and (42.1) that

$$\nabla_{\mathbf{A}_x^\phi} \mathbf{H} = \nabla_x^\phi \mathbf{H}.$$

If $f : \mathcal{M} \rightarrow \mathbb{R}$ is a scalar field differentiable at x , then we have $\square_x f = \nabla_x f \mathbf{P}_x$ and hence

$$\nabla_{\mathbf{K}} f = \nabla_x f \quad \text{for all } \mathbf{K} \in \text{Con}_x \mathcal{B}.\tag{42.2}$$

Proposition 1: For every bundle chart $\phi \in \text{Ch}_x(\mathcal{B}, \mathcal{M})$ we have

$$(\nabla_{\mathbf{K}}\mathbf{H})\mathbf{t} = (\nabla_x^\phi \mathbf{H})\mathbf{t} + \Phi_x^\bullet(\Gamma_x^\phi(\mathbf{K})\mathbf{t})\mathbf{H}(x) \quad \text{for all } \mathbf{t} \in T_x\mathcal{M}, \quad (42.3)$$

where $\Phi_x^\bullet \in \text{Lin}(\text{Lin } \mathcal{B}_x, \text{Lin } \Phi(\mathcal{B}_x))$ is defined as in Prop. 1 of Sect.41.

Proof: By (32.27), we have

$$\begin{aligned} (\square_x \mathbf{H})\mathbf{K}\mathbf{t} &= (\square_x \mathbf{H})\mathbf{A}_x^\phi \mathbf{t} + \square_x \mathbf{H}(\mathbf{K} - \mathbf{A}_x^\phi)\mathbf{t} \\ &= (\square_x \mathbf{H})\mathbf{A}_x^\phi \mathbf{t} - \square_x \mathbf{H}(\mathbf{I}_x \Gamma_x^\phi(\mathbf{K})\mathbf{t}) \end{aligned}$$

for all $\mathbf{t} \in T_x\mathcal{M}$. Using (32.4), we obtain

$$(\square_x \mathbf{H})\mathbf{K}\mathbf{t} = (\square_x \mathbf{H})\mathbf{A}_x^\phi \mathbf{t} + \Phi_x^\bullet(\Gamma_x^\phi(\mathbf{K})\mathbf{t})\mathbf{H}(x).$$

The result (42.3) follows from the definition (42.1). ■

Example 1:

Let \mathbf{h} be a cross section of \mathcal{B} , let ω be a cross section of \mathcal{B}^* , let \mathbf{L} be a cross section of $\text{Lin } \mathcal{B}$, let \mathbf{G} be a cross section of $\text{Lin}(\mathcal{B}, \mathcal{B}^*) \cong \text{Lin}_2(\mathcal{B}^2,)$, and

let \mathbf{T} be a cross section of $\text{Lin}(\mathcal{B}, \text{Lin } \mathcal{B}) \cong \text{Lin}_2(\mathcal{B}^2, \mathcal{B})$. If these cross sections are differentiable at x , we have

$$(\nabla_{\mathbf{K}}\mathbf{h})\mathbf{t} = (\nabla_x^\phi \mathbf{h})\mathbf{t} + \Gamma_x^\phi(\mathbf{K})(\mathbf{t}, \mathbf{h}(x)); \quad (42.4)$$

$$(\nabla_{\mathbf{K}}\omega)\mathbf{t} = (\nabla_x^\phi \omega)\mathbf{t} - \omega(x)\Gamma_x^\phi(\mathbf{K})\mathbf{t}; \quad (42.5)$$

$$(\nabla_{\mathbf{K}}\mathbf{L})\mathbf{t} = (\nabla_x^\phi \mathbf{L})\mathbf{t} - \mathbf{L}(x)(\Gamma_x^\phi(\mathbf{K})\mathbf{t}) + (\Gamma_x^\phi(\mathbf{K})\mathbf{t})\mathbf{L}(x); \quad (42.6)$$

$$\nabla_{\mathbf{K}}\mathbf{G}(\mathbf{t}, \mathbf{b}) = (\nabla_x^\phi \mathbf{G})(\mathbf{t}, \mathbf{b}) - (\mathbf{G}(x)\mathbf{b})(\Gamma_x^\phi(\mathbf{K})\mathbf{t}) - \mathbf{G}(x)(\Gamma_x^\phi(\mathbf{K})(\mathbf{t}, \mathbf{b})) \quad (42.7)$$

and

$$\begin{aligned} \nabla_{\mathbf{K}}\mathbf{T}(\mathbf{t}, \mathbf{b}) &= (\nabla_x^\phi \mathbf{T})(\mathbf{t}, \mathbf{b}) - (\mathbf{T}(x)\mathbf{b})(\Gamma_x^\phi(\mathbf{K})\mathbf{t}) - \mathbf{T}(x)(\Gamma_x^\phi(\mathbf{K})(\mathbf{t}, \mathbf{b})) \\ &\quad + (\Gamma_x^\phi(\mathbf{K})\mathbf{t})(\mathbf{T}(x)\mathbf{b}) \end{aligned} \quad (42.8)$$

for all $\mathbf{t} \in T_x\mathcal{M}$ and all $\mathbf{b} \in \mathcal{B}_x$.

General Product Rule

Let $\mathbf{H}_1, \mathbf{H}_2$ be cross sections as given in the General Product Rule of Sect. 41, then we have

$$\nabla_{\mathbf{K}}B(\mathbf{H}_1, \mathbf{H}_2)\mathbf{t} = B_{\mathcal{B}_x}((\nabla_{\mathbf{K}}\mathbf{H}_1)\mathbf{t}, \mathbf{H}_2(x)) + B_{\mathcal{B}_x}(\mathbf{H}_1(x), (\nabla_{\mathbf{K}}\mathbf{H}_2)\mathbf{t}) \quad (42.9)$$

for all $\mathbf{t} \in T_x\mathcal{M}$.

Proof: Substituting $s := \mathbf{K}t$ in (41.14) and observing (42.1), we obtain (42.9).

The formulas (41.15), (41.16) and (41.17) remain valid if the shift gradient \square_x there is replaced by the covariant gradient $\nabla_{\mathbf{K}}$ and $s \in \mathcal{S}_x\mathcal{B}$ by $t \in T_x\mathcal{M}$.

Let \mathcal{L} and \mathcal{L}' be linear-space bundles over \mathcal{M} . Let Υ be a tensor bifunctor and let $\mathbf{H} : \mathcal{M} \rightarrow \Upsilon(\mathcal{L} \times_{\mathcal{M}} \mathcal{L}')$ be a cross section of $\Upsilon(\mathcal{L} \times_{\mathcal{M}} \mathcal{L}')$ which is differentiable at x . Let a pair of connectors $(\mathbf{K}, \mathbf{K}') \in \text{Con}_x\mathcal{L} \times \text{Con}_x\mathcal{L}'$ be given.

Definition: The covariant-gradient of \mathbf{H} at x relative to $(\mathbf{K}, \mathbf{K}')$ is defined by

$$\nabla_{(\mathbf{K}, \mathbf{K}')} \mathbf{H} := (\square_x \mathbf{H})(\mathbf{K}, \mathbf{K}') \quad (42.10)$$

which is in $\text{Lin}(T_x\mathcal{M}, \Upsilon(\mathcal{L}_x \times \mathcal{L}'_x))$.

Proposition 2: For every $(\mathbf{K}, \mathbf{K}') \in \text{Con}_x\mathcal{L} \times \text{Con}_x\mathcal{L}'$ and all bundle charts $\phi \in \text{Ch}_x(\mathcal{L}, \mathcal{M})$ and $\phi' \in \text{Ch}_x(\mathcal{L}', \mathcal{M})$ we have

$$(\nabla_{(\mathbf{K}, \mathbf{K}')} \mathbf{H})t = (\nabla_x^{\phi, \phi'} \mathbf{H})t + \Upsilon_x^\bullet(\Gamma_x^\phi(\mathbf{K})t \times \Gamma_x^{\phi'}(\mathbf{K}')t)\mathbf{H}(x) \quad (42.11)$$

for all $t \in T_x\mathcal{M}$, where Υ_x^\bullet is described in Prop. 3 of Sect. 41.

Proof: Equation (42.11) follows from $\mathbf{K} = \mathbf{A}_x^\phi - \mathbf{I}_x\Gamma_x^\phi(\mathbf{K})$, $\mathbf{K}' = \mathbf{A}_x^{\phi'} - \mathbf{I}_x\Gamma_x^{\phi'}(\mathbf{K}')$, (42.10) and (41.28). ■

43. Lie gradients, Lie brackets

In this section, we only deal with the tangent bundle of a given C^s -manifold \mathcal{M} , where $2 \leq s \in \tilde{\infty}$.

We assume that a vector-field \mathbf{h} is given and that \mathbf{h} is differentiable at x .

Proposition 1: *There is exactly one shift, which is called the **shift** of \mathbf{h} at x and is denoted by $\triangleright_x \mathbf{h} \in S_x \mathcal{T}\mathcal{M}$, such that*

$$\mathbf{B}_x (\triangleright_x \mathbf{h}) = \square_x \mathbf{h}, \quad (43.1)$$

where \mathbf{B}_x is given in (33.6) and $\square_x \mathbf{h} \in \text{Lin}(S_x \mathcal{T}\mathcal{M}, T_x \mathcal{M})$ is the shift-gradient of \mathbf{h} as defined by (41.3). We have

$$\mathbf{P}_x (\triangleright_x \mathbf{h}) = \mathbf{h}(x) \quad (43.2)$$

Proof: The injectivity of \mathbf{B}_x (see Prop. 2 of Sect.15) shows that there is at most one $\triangleright_x \mathbf{h} \in S_x \mathcal{T}\mathcal{M}$ with the property (43.1).

We now choose $\chi \in \text{Ch}_x \mathcal{M}$ and define

$$\triangleright_x \mathbf{h} := \mathbf{I}_x ((\square_x \mathbf{h}) \mathbf{A}_x^\chi) + \mathbf{A}_x^\chi \mathbf{h}(x). \quad (43.3)$$

By (15.6)₁ and (32.23) we have

$$\begin{aligned} \mathbf{B}_x (\triangleright_x \mathbf{h}) &= (\square_x \mathbf{h})(\mathbf{A}_x^\chi \mathbf{P}_x) + \mathbf{B}_x (\mathbf{A}_x^\chi \mathbf{h}(x)) \\ &= \square_x \mathbf{h} (\mathbf{1}_{S_x \mathcal{T}\mathcal{M}} - \mathbf{I}_x \Lambda(\mathbf{A}_x^\chi)) + \mathbf{B}_x (\mathbf{A}_x^\chi \mathbf{h}(x)). \end{aligned} \quad (43.4)$$

It follows from (41.4) and (15.6)₂ that

$$\begin{aligned} \square_x \mathbf{h} \left(\mathbf{I}_x (\Lambda(\mathbf{A}_x^\chi)(\mathbf{s})) \right) &= -\Lambda(\mathbf{A}_x^\chi)(\mathbf{s}) \mathbf{h}(x) \\ &= -\mathbf{B}_x (\mathbf{s})(\mathbf{A}_x^\chi \mathbf{h}(x)) = \left(\mathbf{B}_x (\mathbf{A}_x^\chi \mathbf{h}(x)) \right) (\mathbf{s}) \end{aligned}$$

holds for all $\mathbf{s} \in S_x \mathcal{T}\mathcal{M}$. Hence (43.4) reduces to (43.1). Applying \mathbf{P}_x to (43.3) and observing $\mathbf{P}_x \mathbf{I}_x = \mathbf{0}$ and $\mathbf{P}_x \mathbf{A}_x^\chi = \mathbf{1}_{T_x \mathcal{M}}$ yields (43.2). ■

Proposition 2: *Let $\chi \in \text{Ch}_x \mathcal{M}$ be given. The shift $\triangleright_x \mathbf{h}$ of \mathbf{h} at x satisfies*

$$\Lambda(\mathbf{A}_x^\chi)(\triangleright_x \mathbf{h}) = \nabla_x^\chi \mathbf{h} \quad (43.5)$$

Proof: The equality follows by operating on (44.3) with $\Lambda(\mathbf{A}_x^\chi)$ and observing $\Lambda(\mathbf{A}_x^\chi)\mathbf{I}_x = \mathbf{1}_{\text{LinT}_x\mathcal{M}}$ and $\Lambda(\mathbf{A}_x^\chi)\mathbf{A}_x^\chi = \mathbf{0}$. ■

For every manifold chart $\chi \in \text{Ch}_x\mathcal{M}$, we have

$$\mathbf{A}_x^\chi \mathbf{h}(x) + \mathbf{I}_x \square_x \mathbf{h} \mathbf{A}_x^\chi = (\nabla_{\mathbf{1}_{\text{T}_x\mathcal{M}}} \text{tlis}_x^\chi)^{-1}(\mathbf{h}^\chi(x), \nabla_x \mathbf{h}^\chi). \quad (43.6)$$

In view of (43.3), we have

$$\triangleright_x \mathbf{h} = (\nabla_{\mathbf{1}_{\text{T}_x\mathcal{M}}} \text{tlis}_x^\chi)^{-1}(\mathbf{h}^\chi(x), \nabla_x \mathbf{h}^\chi)$$

for every manifold chart $\chi \in \text{Ch}_x\mathcal{M}$.

Remark: By (43.1) and the injectivity of \mathbf{B}_x , we have

$$\triangleright_x \mathbf{k} = \mathbf{0} \quad \text{if and only if} \quad \square_x \mathbf{k} = \mathbf{0} \quad (43.7)$$

Proposition 3: *If $f : \mathcal{M} \rightarrow \mathbb{R}$ is differentiable at x , so is the vector-field $f\mathbf{h}$ and we have*

$$\triangleright_x(f\mathbf{h}) = f(x)\triangleright_x \mathbf{h} + \mathbf{I}_x(\mathbf{h}(x) \otimes \nabla_x f). \quad (43.8)$$

Proof: It follows from (15.6)₁ with $\mathbf{M} := \mathbf{h}(x) \otimes \nabla_x f$ that

$$\mathbf{B}_x(\mathbf{I}_x(\mathbf{h}(x) \otimes \nabla_x f)) = (\mathbf{h}(x) \otimes \nabla_x f) \mathbf{P}_x = \mathbf{h}(x) \otimes \mathbf{P}_x^\top \nabla_x f.$$

In view of (43.4) and (41.15), it follows that

$$\begin{aligned} \mathbf{B}_x(\triangleright_x(f\mathbf{h})) &= \square_x(f\mathbf{h}) = f(x)\square_x \mathbf{h} + \mathbf{h}(x) \otimes \mathbf{P}_x^\top \nabla_x f \\ &= \mathbf{B}_x(f(x)\triangleright_x \mathbf{h} + \mathbf{I}_x(\mathbf{h}(x) \otimes \nabla_x f)) \end{aligned}$$

Since \mathbf{B}_x is injective, (43.8) follows. ■

Let Φ be a functor as described in Sect.13 and let $\mathbf{H} : \mathcal{M} \rightarrow \Phi(\text{T}\mathcal{M})$ be a tensor-field that is differentiable at x . Also, let \mathbf{k} be a vector-field that is differentiable at x .

Definition: *The Lie-gradient of \mathbf{H} with respect to \mathbf{k} at x is defined by*

$$(\text{Lie}_{\mathbf{k}}\mathbf{H})_x := \square_x \mathbf{H}(\triangleright_x \mathbf{k}), \quad (43.9)$$

where $\square_x \mathbf{H}$ is the shift-gradient of \mathbf{H} at x as defined by (41.3) and where $\triangleright_x \mathbf{k}$ is the shift of \mathbf{k} at x as determined by (43.1).

Proposition 4: Let $f : \mathcal{M} \rightarrow \mathbb{R}$ and \mathbf{H} be differentiable at x . We have

$$\begin{aligned} (\text{Lie}_{\mathbf{k}} f \mathbf{H})_x &= f(x) (\text{Lie}_{\mathbf{k}} \mathbf{H})_x + ((\nabla_x f) \mathbf{k}(x)) \mathbf{H}(x); \\ (\text{Lie}_{f \mathbf{k}} \mathbf{H})_x &= f(x) (\text{Lie}_{\mathbf{k}} \mathbf{H})_x + \left(\Phi_x^\bullet(\mathbf{k}(x) \otimes \nabla_x f) \right) \mathbf{H}(x), \end{aligned} \quad (43.9)$$

where $\Phi_x^\bullet \in \text{Lin}(\text{Lin} T_x, \text{Lin} \Phi(T_x))$ is defined as in Prop.1 of Sect.41.

General Product Rule

Let $\mathbf{H}_1, \mathbf{H}_2$ be cross sections as given in the General Product Rule of Sect.41, then we have

$$(\text{Lie}_{\mathbf{k}} B(\mathbf{H}_1, \mathbf{H}_2))_x = B_{\mathcal{B}_x}((\text{Lie}_{\mathbf{k}} \mathbf{H}_1)_x, \mathbf{H}_2(x)) + B_{\mathcal{B}_x}(\mathbf{H}_1(x), (\text{Lie}_{\mathbf{k}} \mathbf{H}_2)_x). \quad (43.10)$$

Remark: We have

$$(\text{Lie}_{\mathbf{k}} \mathbf{H})_x = (\nabla_{\mathbf{K}} \mathbf{H}) \mathbf{k}(x) + \Phi^\bullet(T_x(\mathbf{K}) \mathbf{k}(x) + \nabla_{\mathbf{K}} \mathbf{k}) \mathbf{H}(x)$$

for all $\mathbf{K} \in \text{Com}_x(\text{TM})$. ■

We now assume that two vector-fields \mathbf{h} and \mathbf{k} , both are differentiable at x , are given.

Definition: The Lie-bracket of \mathbf{h} with \mathbf{k} at x is defined by

$$\llbracket \mathbf{k}, \mathbf{h} \rrbracket_x := \mathbf{B}_x(\triangleright_x \mathbf{h}, \triangleright_x \mathbf{k}). \quad (43.11)$$

It follows from (43.1), (43.9) and (43.11) that

$$\llbracket \mathbf{k}, \mathbf{h} \rrbracket_x = (\text{Lie}_{\mathbf{k}} \mathbf{h})_x \quad (43.12)$$

Proposition 5: We have

$$\llbracket \mathbf{k}, \mathbf{h} \rrbracket_x = -\llbracket \mathbf{h}, \mathbf{k} \rrbracket_x. \quad (43.13)$$

If $f : \mathcal{M} \rightarrow \mathbb{R}$ is differentiable at x , then

$$\llbracket f \mathbf{h}, \mathbf{k} \rrbracket_x = f(x) \llbracket \mathbf{h}, \mathbf{k} \rrbracket_x - ((\nabla_x f) \mathbf{k}(x)) \mathbf{h}(x). \quad (43.14)$$

Proof: (43.13) follows from the skewness of B_x . Substitution of fh for h in (43.11) and use of (43.8) gives

$$\llbracket fh, k \rrbracket_x = f(x) \llbracket h, k \rrbracket_x - B_x (\mathbf{I}_x (h(x) \otimes \nabla_x f), \triangleright_x k)$$

and hence, by (15.6)₁,

$$\llbracket fh, k \rrbracket_x = f(x) \llbracket h, k \rrbracket_x - (h(x) \otimes \nabla_x f)(P_x \triangleright_x k)$$

The desired result (43.14) now follows from (43.2). ■

Remark: Let $r = \infty$, let $h, k \in \mathfrak{X}^\infty \mathcal{M}$ and let h^∇ and k^∇ be the mappings from $C^\infty(\mathcal{M})$ to $C^\infty(\mathcal{M})$ defined by (24.6). One can easily show that the mapping $\llbracket h, k \rrbracket^\nabla : C^\infty(\mathcal{M}) \rightarrow C^\infty(\mathcal{M})$ corresponding to $\llbracket h, k \rrbracket$ is given by

$$\llbracket h, k \rrbracket^\nabla = h^\nabla \circ k^\nabla - k^\nabla \circ h^\nabla \quad (43.15)$$

If $f \in C^\infty(\mathcal{M})$, we then have

$$\llbracket fh, k \rrbracket^\nabla = f \llbracket h^\nabla, k^\nabla \rrbracket - k^\nabla (f) h^\nabla, \quad (43.16)$$

which can be derived from (43.14) or directly from (43.15). ■

Proposition 6: *If both h and k are vector-fields that are differentiable at x , then have*

$$\llbracket h, k \rrbracket_x = (\nabla_x^X k) h(x) - (\nabla_x^X h) k(x). \quad (43.17)$$

for every manifold chart $\chi \in \mathbf{Ch}_x \mathcal{M}$ where $\nabla_x^X k$ and $\nabla_x^X h$ be defined according to (23.26). Moreover, we have

$$(\nabla_{\mathbf{K}} k) h(x) - (\nabla_{\mathbf{K}} h) k(x) = \llbracket h, k \rrbracket_x + \mathbf{T}_x(\mathbf{K})(h, k) \quad (43.18)$$

for all $\mathbf{K} \in \text{Con}_x \text{TM}$.

Proof: If we substitute $s := \triangleright_x h$ and $s' := \triangleright_x k$ in (33.6) and (12.5) we obtain from (43.11) that

$$\llbracket h, k \rrbracket_x = -D_x^X (\triangleright_x h) P_x (\triangleright_x k) + D_x^X (\triangleright_x k) P_x (\triangleright_x h)$$

The desired result (43.17) follows now from (43.5) and (43.2).

By (42.3) we have

$$(\nabla_{\mathbf{K}} h) k(x) = (\nabla_x^X h) k(x) + \Gamma_x^X(\mathbf{K})(k(x), h(x)).$$

Interchanging h and k and taking the difference, we obtain (43.18) from (43.17) and (33.8). ■

Let $s \in 1..(r-1)$ and $\mathbf{h}, \mathbf{k} \in \mathfrak{X}^s \text{TM}$ be given. Then the vector-field $[[\mathbf{h}, \mathbf{k}]]$ is defined by

$$[[\mathbf{h}, \mathbf{k}]](x) := [[\mathbf{h}, \mathbf{k}]]_x \quad \text{for all } x \in \mathcal{M} \quad (43.19)$$

It is clear from Proposition 5 that $[[\mathbf{h}, \mathbf{k}]] \in \mathfrak{X}^{s-1} \text{TM}$. Using (23.6), it follows from (43.17) and the definition (23.35) that

$$[[\mathbf{h}, \mathbf{k}]]^x = (\nabla_x \mathbf{k}^x) \mathbf{h}^x - (\nabla_x \mathbf{h}^x) \mathbf{k}^x. \quad (43.20)$$

Proposition 7: (Jacobi identity): *Let $s \in 2..(r-1)$ and $\mathbf{h}_1, \mathbf{h}_2, \mathbf{h}_3 \in \mathfrak{X}^s \text{TM}$ be given, then*

$$[[[\mathbf{h}_1, \mathbf{h}_2], \mathbf{h}_3]] + [[[\mathbf{h}_2, \mathbf{h}_3], \mathbf{h}_1]] + [[[\mathbf{h}_3, \mathbf{h}_1], \mathbf{h}_2]] = \mathbf{0} \quad (43.21)$$

Proof: A straightforward but somewhat tedious calculation, using (43.20) and the Symmetry Theorem for Second Gradients, yields the desired result (43.21). ■

If \mathcal{M} is a C^∞ manifold, then $\mathfrak{X}^\infty \text{TM}$ together with the bilinear mapping

$$[[\ , \]]: \mathfrak{X}^\infty \text{TM} \times \mathfrak{X}^\infty \text{TM} \longrightarrow \mathfrak{X}^\infty \text{TM}$$

given in (43.21) is a Lie algebra, as defined in Sect.11.

44. Transport Systems and Lie Group

We assume that $r \in \mathbb{N}$ with $r \geq 2$ and a C^r -manifold \mathcal{M} are given. Let $(\mathcal{B}, \tau, \mathcal{M})$ be a C^s linear-space bundle, $s \in \mathbb{N}$.

We define the bundle of transfer isomorphisms of \mathcal{B} by

$$\text{Tris } \mathcal{B} := \bigcup_{x \in \mathcal{M}} \text{Tris}_x \mathcal{B} = \bigcup_{x, y \in \mathcal{M}} \text{Lis}(\mathcal{B}_x, \mathcal{B}_y). \quad (44.1)$$

It is endowed with the natural structure of a C^s -fiber bundle over $\mathcal{M} \times \mathcal{M}$ whose bundle projection $\pi : \text{Tris } \mathcal{B} \rightarrow \mathcal{M} \times \mathcal{M}$ is

$$\pi(\mathbf{T}) := \{ (x, y) \in \mathcal{M} \times \mathcal{M} \mid \mathbf{T} \in \text{Lis}(\mathcal{B}_x, \mathcal{B}_y) \}. \quad (44.2)$$

Definition: A subset \mathfrak{T} of $\text{Tris } \mathcal{B}$ is called a C^s transport structure for \mathcal{B} if \mathfrak{T} is a C^s -submanifold of $\text{Tris } \mathcal{B}$ such that

- (T1) for all $\mathbf{A} \in \mathfrak{T}$, $\mathbf{A}^{-1} \in \mathfrak{T}$,
- (T2) for all $\mathbf{A}, \mathbf{B} \in \mathfrak{T}$ such that $\text{Cod } \mathbf{A} = \text{Dom } \mathbf{B}$, $\mathbf{B}\mathbf{A} \in \mathfrak{T}$,
- (T3) for all $x, y \in \mathcal{M}$, $\mathfrak{T} \cap \text{Lis}(\mathcal{B}_x, \mathcal{B}_y) \neq \{ \}$.

It can be shown that $\mathfrak{T}_x := \mathfrak{T} \cap \text{Tris}_x \mathcal{B}$ is a C^s -submanifold of $\text{Tris}_x \mathcal{B}$.

Theorem on Transport Structure and Parallelisms

Let $\mathbf{C} : \mathcal{M} \rightarrow \text{Con } \mathcal{B}$ be a connection of class C^s . Define

$$\mathfrak{F} := \{ \mathbf{A} \in \text{Tris } \mathcal{B} \mid \dots \dots \dots \}.$$

Then \mathfrak{F} is a transport structure for \mathcal{B} .

Proof:

A cross section $\mathbf{F} : \mathcal{M} \times \mathcal{M} \rightarrow \mathfrak{F}$ is called a (global) transport system for \mathcal{B} if

$$\mathbf{F}(x, z) = \mathbf{F}(y, z)\mathbf{F}(x, y) \quad \text{for all } x, y, z \in \mathcal{M} \quad (44.3)$$

and

$$\mathbf{F}(x, x) = \mathbf{1}_{\mathcal{B}_x} \quad \text{for all } x \in \mathcal{M}. \quad (44.4)$$

Recall that a cross section $\mathbf{T} : \mathcal{M} \rightarrow \text{Tris}_x \mathcal{B}$ of the bundle $\text{Tris}_x \mathcal{B}$, $x \in \mathcal{M}$, with

$$\mathbf{T}(x) = \mathbf{1}_{\mathcal{B}_x} \quad (44.5)$$

is called a transport from x . It follows from (44.3), (44.4) and (44.5) that, for each $x \in \mathcal{M}$, the mapping $\mathbf{F}(x, \cdot) : \mathcal{M} \rightarrow \text{Tris}_x \mathcal{B}$ is a transport from x . Moreover, we have

$$\mathbf{F}(y, \cdot) = \mathbf{F}(x, \cdot) \mathbf{F}(y, x) \quad \text{for all } x, y \in \mathcal{M}. \quad (44.6)$$

Conversely, let $x \in \mathcal{M}$ and a transport $\mathbf{F}_x : \mathcal{M} \rightarrow \text{Tris}_x \mathcal{B}$ from x be given. For each $y \in \mathcal{M}$, we obtain a transport $\mathbf{F}_y : \mathcal{M} \rightarrow \text{Tris}_y \mathcal{B}$ from y by

$$\mathbf{F}_y(z) := \mathbf{F}_x(z) \mathbf{F}_x(y)^{-1} \quad \text{for all } z \in \mathcal{M}. \quad (44.7)$$

and, a transport system $\mathbf{F} : \mathcal{M} \times \mathcal{M} \rightarrow \text{Tris } \mathcal{B}$ by

$$\mathbf{F}(y, z) := \mathbf{F}_x(z) \mathbf{F}_x(y)^{-1} \quad \text{for all } y, z \in \mathcal{M}. \quad (44.8)$$

We conclude that, for each $x \in \mathcal{M}$, there is one to one correspondent between the set of all transports from x for \mathcal{B} and the set of all transport systems for \mathcal{B} .

Every transport system $\mathbf{F} : \mathcal{M} \times \mathcal{M} \rightarrow \text{Tris } \mathcal{B}$ induces a connection $\mathbf{C} : \mathcal{M} \rightarrow \text{Con } \mathcal{B}$ by

$$\mathbf{C}(y) := \nabla_{\mathbf{1}_{\mathcal{B}_y}} \mathbf{F}(y, \cdot) \quad \text{for all } y \in \mathcal{M}. \quad (44.9)$$

Let a transport system $\mathbf{F} : \mathcal{M} \times \mathcal{M} \rightarrow \text{Tris } \mathcal{B}$ for \mathcal{B} , a tensor functor Φ and a cross section $\mathbf{H} : \mathcal{M} \rightarrow \Phi(\mathcal{B})$ be given. We say that \mathbf{H} is parallel with respect to \mathbf{F} if

$$\mathbf{H}(y) = \Phi(\mathbf{F}(x, y)) \mathbf{H}(x) \quad \text{for all } x, y \in \mathcal{M}. \quad (44.10)$$

Proposition 1: *Let \mathbf{C} be the connection induced by a transport system \mathbf{F} , as given in (44.9). Let $\mathbf{H} : \mathcal{O} \rightarrow \Phi(\mathcal{B})$ be a cross section of class C^1 . If \mathbf{H} is parallel with respect to \mathbf{F} , then $\nabla_{\mathbf{C}} \mathbf{H} = \mathbf{0}$. Conversely, if $\nabla_{\mathbf{C}} \mathbf{H} = \mathbf{0}$ and if \mathcal{M} is connected then \mathbf{H} is parallel with respect to \mathbf{F} .*

Proof: Fix $x \in \mathcal{M}$ and let $\mathbf{T} := \mathbf{F}(x, \cdot)$. Let $y \in \mathcal{M}$ be given and define $\hat{\mathbf{H}}_y : \text{Tris}_y \mathcal{B} \rightarrow \mathcal{B}_y$ in accord with (41.2). Then

$$\hat{\mathbf{H}}_y(\mathbf{T}(z) \mathbf{T}(y)^{-1}) = \Phi(\mathbf{T}(y) \mathbf{T}(z)^{-1}) \mathbf{H}(z) \quad \text{for all } z \in \mathcal{M}.$$

Differentiation with respect to z at y gives, using (42.1), (41.3), (44.9), and the chain rule,

$$(\nabla_{\mathbf{C}} \mathbf{H})(y) = (\square_y \mathbf{H}) \mathbf{C}(y) = \Phi(\mathbf{T}(y)) \nabla_y \tilde{\mathbf{H}}, \quad (44.11)$$

where $\tilde{\mathbf{H}} : \mathcal{M} \rightarrow \Phi(\mathcal{B}_x)$ is defined by $\tilde{\mathbf{H}}(z) := \Phi(\mathbf{T}(z)^{-1}) \mathbf{H}(z)$ for all $z \in \mathcal{M}$. Since $y \in \mathcal{M}$ was arbitrary and since $\Phi(\mathbf{T}(y))$ is invertible, we

conclude from (44.11) that $\nabla_{\mathbf{C}}\mathbf{H} = \mathbf{0}$, if and only if $\nabla\tilde{\mathbf{H}} = \mathbf{0}$. Now if $\mathbf{H} = \Phi(\mathbf{T})\mathbf{v}$ for some $\mathbf{v} \in \Phi(\mathcal{B}_x)$, then $\tilde{\mathbf{H}}$ is a constant and hence $\nabla\tilde{\mathbf{H}} = \mathbf{0}$. Conversely if \mathcal{M} is connected and $\nabla\tilde{\mathbf{H}} = \mathbf{0}$, then $\tilde{\mathbf{H}}$ is a constant and hence $\mathbf{H} = \Phi(\mathbf{T})\mathbf{v}$ for some $\mathbf{v} \in \Phi(\mathcal{B}_x)$. \blacksquare

Remark : Let a connection \mathbf{C} , not necessarily induced by a transport system, be given. Then the condition $\nabla_{\mathbf{C}}\mathbf{H} = \mathbf{0}$ does not equivalent to to the condition that \mathbf{H} is parallel with respect to a transport system. \blacksquare

Proposition 2: Let $\mathbf{T} : [0, d] \rightarrow \text{Tris}_x\mathcal{B}$ be a differentiable transfer process from x , and put $p := \pi_x \circ \mathbf{T} : [0, d] \rightarrow \mathcal{M}$. For every differentiable cross section $\mathbf{H} : \mathcal{M} \rightarrow \Phi(\mathcal{B})$, we have

$$(\square_{p(t)}\mathbf{H})(\text{sd}_t\mathbf{T}) = \partial_t(s \mapsto \Phi(\mathbf{T}(t)\mathbf{T}^{-1}(s))\mathbf{H}(p(s))) \quad (44.12)$$

for all $t \in [0, d]$, the derivative (44.12) may be interpreted, roughly, as the **rate of change of \mathbf{H} at $p(t)$ relative to the transfer process \mathbf{T}** .

Let $\mathbf{C} : \mathcal{M} \rightarrow \text{Con}\mathcal{B}$ be a continuous connection and $p : [0, d] \rightarrow \mathcal{M}$ be a process of class \mathbf{C}^1 , with $x = p(0)$. Let \mathbf{T} be the parallelism along p for the connection \mathbf{C} . It follows from (35.23), $\text{sd}\mathbf{T} = (\mathbf{C} \circ p)p^\bullet$, that

$$(\nabla_{\mathbf{C}(p(t))}\mathbf{H})p^\bullet(t) = (\square_{p(t)}\mathbf{H})(\text{sd}_t\mathbf{T}). \quad (44.13)$$

This result does not depend on the choice of the process p , and hence does not depend on the parallelism \mathbf{T} along p .

Proposition 3: Let $\mathbf{C} : \mathcal{M} \rightarrow \text{Con}\mathcal{B}$ be a continuous connection and let the cross section $\mathbf{H} : \mathcal{M} \rightarrow \Phi(\mathcal{B})$ be differentiable. Then $\nabla_{\mathbf{C}}\mathbf{H} = \mathbf{0}$ if and only if, for every differentiable process $p : [0, d] \rightarrow \mathcal{M}$,

$$((\square\mathbf{H}) \circ p)(\text{sd}\mathbf{T}) = \mathbf{0} \quad (44.14)$$

where \mathbf{T} is the parallelism along p for \mathbf{C} .

Let $x \in \mathcal{M}$ and a continuous vector field $\mathbf{k} : \mathcal{M} \rightarrow \text{TM}$ be given. By the maximum local flow for \mathbf{k} at x we mean a mapping

$$\alpha : I \times \mathcal{D} \rightarrow \mathcal{M}$$

where I is an open interval containing 0, and \mathcal{D} containing x , and \mathcal{D} is an open subset of \mathcal{M} containing x , such that for every $y \in \mathcal{D}$ the mapping $\alpha(\cdot, y) : I \rightarrow \mathcal{M}$ is the maximum integral process (integral curve) of \mathbf{k} with the initial condition y ; i.e. $\alpha(0, y) = y$ and $\mathbf{k}(\alpha(t, y)) = (\alpha^\bullet(\cdot, y))(t)$.

Let $x \in \mathcal{M}$ and a continuous vector field $\mathbf{k} : \mathcal{M} \rightarrow \mathbb{T}\mathcal{M}$ be given. It is a well known theorem in O.D.E. (see Sect.1 of Ch.4, [L]) that there is a maximum local flow

$$\alpha : I \times \mathcal{D} \rightarrow \mathcal{M}$$

for \mathbf{k} at x . We may define a mapping $\mathbf{L}_{\mathbf{k}} : I \rightarrow \text{Tris}_x \mathcal{M}$ by

$$\mathbf{L}_{\mathbf{k}}(t) := \nabla_x \alpha(t, \cdot) \quad \text{for all } t \in I.$$

It is clear that

$$\mathbf{L}_{\mathbf{k}}(I) = \bigcup_{y \in \alpha(\cdot, x)_>(I)} \text{Lis}(\mathbb{T}_x, \mathbb{T}_y).$$

Since $\mathbf{L}_{\mathbf{k}}(0) = \mathbf{1}_{\mathbb{T}_x}$, $\mathbf{L}_{\mathbf{k}}$ is a transfer process from x . We shall call $\mathbf{L}_{\mathbf{k}}$ the Lie transfer process from x of the vector-field \mathbf{k} .

Proposition 4: Let $x \in \mathcal{M}$ and a vector field $\mathbf{k} : \mathcal{M} \rightarrow \mathbb{T}\mathcal{M}$ be given. Let $\mathbf{L}_{\mathbf{k}}$ be the Lie transfer process from x of \mathbf{k} . We have $\text{sd}_0 \mathbf{L}_{\mathbf{k}} = \triangleright_x \mathbf{k}$ and

$$(\text{Lie}_{\mathbf{k}} \mathbf{H})(x) = \partial_0(t \mapsto \Phi(\mathbf{L}_{\mathbf{k}}(t)^{-1}) \mathbf{H}(p(t))). \quad (44.15)$$

Proof: Define the processes $\mathbf{H} : I \rightarrow \text{Lis}\mathcal{V}_\chi$ and $\mathbf{V} : I \rightarrow \text{Lis}\mathcal{V}_\chi$ by

$$\begin{aligned} \mathbf{H}(t) &:= \nabla_{\alpha_x(t)} \chi \nabla_x \alpha_t (\nabla_x \chi)^{-1} = \nabla_{\alpha_x(t)} \chi \mathbf{L}_{\mathbf{k}}(t) (\nabla_x \chi)^{-1} \\ \mathbf{V}(t) &:= \nabla_{\alpha_x(t)} \chi (\mathbf{D}_{\alpha_x(t)}^\chi \triangleright_{\alpha_x(t)} \mathbf{k}) (\nabla_{\alpha_x(t)} \chi)^{-1} \end{aligned}$$

Taking the gradient of \mathbf{H} at 0 and observing $\mathbf{D}_{\alpha_x(t)}^\chi \triangleright_{\alpha_x(t)} \mathbf{k} = (\nabla_{\alpha_x(t)} \chi)^{-1} \nabla_{\alpha_x(t)} \mathbf{k}^\chi$, we have

$$\begin{aligned} \mathbf{H}'(t) &= \partial_t (s \mapsto \nabla_{\alpha_x(s)} \chi \nabla_x \alpha_s (\nabla_x \chi)^{-1}) \\ &= \partial_t (s \mapsto (\nabla_x \alpha_s)^\chi (\nabla_x \chi)^{-1}) \\ &= \nabla_x (\partial_t (s \mapsto \alpha_s)^\chi (\nabla_x \chi)^{-1}) \\ &= \nabla_x (\mathbf{k}^\chi \circ \alpha_t) (\nabla_x \chi)^{-1} \\ &= \nabla_{\alpha_x(t)} \mathbf{k}^\chi \nabla_x \alpha_t (\nabla_x \chi)^{-1} \\ &= (\nabla_{\alpha_x(t)} \chi ((\nabla_{\alpha_x(t)} \chi)^{-1} \nabla_{\alpha_x(t)} \mathbf{k}^\chi) (\nabla_{\alpha_x(t)} \chi)^{-1}) (\nabla_{\alpha_x(t)} \chi \nabla_x \alpha_t (\nabla_x \chi)^{-1}) \\ &= (\nabla_{\alpha_x(t)} \chi (\mathbf{D}_{\alpha_x(t)}^\chi \triangleright_{\alpha_x(t)} \mathbf{k}) (\nabla_{\alpha_x(t)} \chi)^{-1}) (\nabla_{\alpha_x(t)} \chi \nabla_x \alpha_t (\nabla_x \chi)^{-1}) \\ &= (\mathbf{VH})(t). \end{aligned}$$

This shows that $\mathbf{L}_{\mathbf{k}}$ is the only transfer process from x such that $\text{sd} \mathbf{L}_{\mathbf{k}} = (\triangleright \mathbf{k}) \circ \alpha_x$. Since $\alpha_x(0) = x$, we have $\text{sd}_0 \mathbf{L}_{\mathbf{k}} = \triangleright_x \mathbf{k}$. The assertion follows by applying Prop.2. ■

Definition: A **Lie group** is a set \mathcal{G} endowed both with the structure of a group and with the structure of a C^ω -manifold in such a way that the group-operation and the group-inversion are analytic mappings.

We use multiplicative notation and terminology for the group \mathcal{G} and denote its unity by u .

For every $x \in \mathcal{G}$, we define the left-multiplication $\text{le}_x : \mathcal{G} \rightarrow \mathcal{G}$ by

$$\text{le}_x(y) := xy \quad \text{for all } y \in \mathcal{G}. \quad (44.16)$$

$\text{le}_x : \mathcal{G} \rightarrow \mathcal{G}$, is invertible for all $x \in \mathcal{G}$; in fact,

$$(x \mapsto \text{le}_x) : \mathcal{G} \rightarrow \text{Perm } \mathcal{G} \quad (44.17)$$

is an injective group-homomorphism, i.e. we have

$$\text{le}_u = \mathbf{1}_{\mathcal{G}} \quad , \quad \text{le}_{xy} = \text{le}_x \circ \text{le}_y \quad , \quad \text{le}_{x^{-1}} = \text{le}_x^{-1} \quad (44.18)$$

for all $x, y \in \mathcal{G}$. Also, when $x \in \mathcal{G}$ is given, le_x is analytic and we have

$$\nabla_y \text{le}_x \in \text{Lis}(T_x \mathcal{M}, T_{xy} \mathcal{M}) \subset \text{Tlis}_y \mathcal{G} \quad (44.19)$$

for all $y \in \mathcal{G}$. We define the analytic mapping

$$\mathbf{G} : \mathcal{G} \rightarrow \text{Tlis}_u \mathcal{G} \quad (44.20)$$

by

$$\mathbf{G}(x) := \nabla_u \text{le}_x \quad \text{for all } x \in \mathcal{G}. \quad (44.21)$$

Taking the gradient of (44.18)₂ at u gives

$$\mathbf{G}(xy) := (\nabla_y \text{le}_x) \mathbf{G}(y) \quad \text{for all } x, y \in \mathcal{G}. \quad (44.22)$$

For every $\mathbf{t} \in T_u \mathcal{M}$, we define the analytic vector field $\mathbf{Gt} : \mathcal{G} \rightarrow T \mathcal{G}$ by

$$(\mathbf{Gt})(y) = \mathbf{G}(y) \mathbf{t} \quad \text{for all } y \in \mathcal{G}. \quad (44.23)$$

We have

$$\mathbf{G}(u) = \mathbf{1}_{T_u \mathcal{M}} \quad \text{and} \quad (\mathbf{Gt})(u) = \mathbf{t} \quad \text{for all } \mathbf{t} \in T_u \mathcal{M}. \quad (44.24)$$

Proposition 5: For all $\mathbf{t}, \mathbf{s} \in T_u \mathcal{M}$ we have

$$\llbracket \mathbf{Gt}, \mathbf{Gs} \rrbracket = \mathbf{G} \llbracket \mathbf{Gt}, \mathbf{Gs} \rrbracket_u \quad (44.25)$$

Proof: Let $\mathbf{t} \in T_u\mathcal{M}$ and $x \in \mathcal{G}$ be given and choose $\chi \in \text{Ch}_x\mathcal{G}$. Since le_x is analytic and invertible and $\text{le}_x(u) = x$, we have $\chi \circ \text{le}_x \in \text{Ch}_u\mathcal{G}$. Using the chain rule and (44.22), we obtain

$$\nabla_y(\chi \circ \text{le}_x) = (\nabla_{xy}\chi)\nabla_y\text{le}_x = (\nabla_{xy}\chi)\mathbf{G}(xy)\mathbf{G}(y)^{-1} \quad \text{for all } y \in \mathcal{G}. \quad (44.26)$$

Using the definitions (44.23) and (23.25), we see that

$$(\mathbf{Gt})^{\chi \circ \text{le}_x}(y) = \nabla_y(\chi \circ \text{le}_x)\mathbf{G}(y)\mathbf{t} = (\nabla_{xy}\chi)\mathbf{G}(xy)\mathbf{t}$$

for all $y \in \mathcal{G}$ and hence

$$(\mathbf{Gt})^{\chi \circ \text{le}_x} = (\mathbf{Gt})^{\chi \circ \text{le}_x}. \quad (44.27)$$

Using the chain rule again, we find

$$\nabla_u(\mathbf{Gt})^{\chi \circ \text{le}_x} = \nabla_x(\mathbf{Gt})^{\chi \circ \text{le}_x}\mathbf{G}(x) \quad \text{for all } \mathbf{t} \in T_u \quad (44.28)$$

Now let $\mathbf{s}, \mathbf{t} \in T_u\mathcal{M}$ be given and put $\mathbf{h} := \mathbf{Gt}$, $\mathbf{k} := \mathbf{Gs}$. Using (43.17) with x replaced by u and χ by $\chi \circ \text{le}_x$ we conclude from (44.28) that

$$\llbracket \mathbf{h}, \mathbf{k} \rrbracket_u = \nabla_u(\chi \circ \text{le}_x)^{-1}((\nabla_x\mathbf{k}^{\chi})\mathbf{h}(x) - (\nabla_x\mathbf{h}^{\chi})\mathbf{k}(x)).$$

Using (44.26) with $y := u$ and observing (44.23), we obtain

$$\llbracket \mathbf{h}, \mathbf{k} \rrbracket_u = \mathbf{G}(x)^{-1}\nabla_x\chi^{-1}((\nabla_x\mathbf{k}^{\chi})\mathbf{h}(x) - (\nabla_x\mathbf{h}^{\chi})\mathbf{k}(x)).$$

Since $x \in \mathcal{G}$ was arbitrary, we obtain (44.25) by applying (43.17) again.

■

Proposition 6: *Define*

$$((\mathbf{t}, \mathbf{s}) \mapsto [\mathbf{t}, \mathbf{s}]) : T_u\mathcal{M}^2 \rightarrow T_u\mathcal{M} \quad (44.29)$$

by

$$[\mathbf{t}, \mathbf{s}] := \llbracket \mathbf{Gt}, \mathbf{Gs} \rrbracket_u, \quad (44.30)$$

where \mathbf{G} is defined by (44.21). Then (44.21) endows $T_u\mathcal{M}$ with the structure of a Lie-algebra, i.e. it is bilinear, skew, and satisfies the ‘‘Jacobi-identity’’

$$[[\mathbf{t}_1, \mathbf{t}_2], \mathbf{t}_3] + [[\mathbf{t}_2, \mathbf{t}_3], \mathbf{t}_1] + [[\mathbf{t}_3, \mathbf{t}_1], \mathbf{t}_2] = \mathbf{0} \quad (44.31)$$

for all $\mathbf{t}_1, \mathbf{t}_2, \mathbf{t}_3 \in T_u\mathcal{M}$. We use the notation $\text{La}\mathcal{G} := T_u\mathcal{M}$ for this Lie-algebra and call it the **Lie-algebra** of \mathcal{G} .

Proof: It is clear from the definition (44.30) and from (43.13) that $(\mathbf{t}, \mathbf{s}) \mapsto [\mathbf{t}, \mathbf{s}]$ is bilinear and skew. The Jacobi-identity (44.31) follows from Prop. 7 of Sect. 43, applied to $\mathbf{h}_i := \mathbf{G}\mathbf{t}_i$, $i \in \mathbb{3}$, and Prop. 5. ■

For each $y \in \mathcal{G}$, define $\mathbf{C}(y) \in \text{Lin}(T_y\mathcal{M}, S_y T\mathcal{G})$ by

$$\mathbf{C}(y) := \nabla_y(z \mapsto \mathbf{G}(z)\mathbf{G}(y)^{-1}). \quad (44.32)$$

Then (44.32) defines, as described in (44.9), a natural connection $\mathbf{C} : \mathcal{G} \rightarrow \text{Con}\mathcal{G}$ on \mathcal{G} . This connection is analytic.

Let a vector field $\mathbf{h} \in \mathfrak{X}^1(T\mathcal{G})$ be given and let the lineon-field $\nabla_{\mathbf{C}}\mathbf{h}$ be defined according to (41.3). Then it follows from Prop.2 that $\nabla_{\mathbf{C}}\mathbf{h} = \mathbf{0}$ if $\mathbf{h} = \mathbf{G}\mathbf{t}$ for some $\mathbf{t} \in T_u\mathcal{M}$, where \mathbf{G} is defined by (44.21). Conversely, if $\nabla_{\mathbf{C}}\mathbf{h} = \mathbf{0}$ and if \mathcal{G} is connected, then $\mathbf{h} = \mathbf{G}\mathbf{t}$ for some $\mathbf{t} \in T_u\mathcal{M}$.

Proposition 7: *The Lie-algebra-operation of $T_u\mathcal{M}$ is the opposite of the torsion $\mathbf{T}_u(\mathbf{C}(u))$, i.e.*

$$[\mathbf{t}, \mathbf{s}] = \mathbf{T}_u(\mathbf{C}(u))(\mathbf{t}, \mathbf{s}) \quad \text{for all} \quad \mathbf{t}, \mathbf{s} \in T_u. \quad (44.33)$$

Proof: Let $\mathbf{t}, \mathbf{s} \in T_u$ be given. Application of (43.18) to $\mathbf{h} := \mathbf{G}\mathbf{t}$, $\mathbf{k} := \mathbf{G}\mathbf{s}$, $x := u$ gives (44.33) if (44.30) is observed and $\nabla_{\mathbf{C}}\mathbf{h} = \mathbf{0} = \nabla_{\mathbf{C}}\mathbf{k}$, as described in above, is applied. ■

Remark : The curvature field $\mathbf{R}(\mathbf{C}) = 0$???

Proposition 8: *Let $d \in \mathbb{R}$ and $p \in [0, d] \rightarrow \mathcal{G}$, of class C^1 and with $p(0) = u$, be given. Then $\mathbf{G} \circ p : [0, d] \rightarrow T\text{is}_u\mathcal{G}$ is the parallelism along p for \mathbf{C} .*

Proof: Put $\mathbf{T} := \mathbf{G} \circ p$. Then $\mathbf{T}(s)\mathbf{T}(t)^{-1} = \mathbf{G}(p(s))\mathbf{G}(p(t))^{-1}$ for all $s, t \in [0, d]$. Hence, by (44.32), (35.10), and the chain rule,

$$\text{sd}_t\mathbf{T} = \mathbf{C}(p(t))p'(t) \quad \text{for all} \quad t \in [0, d],$$

i.e. $\text{sd}\mathbf{T} = (\mathbf{C} \circ p)p'$. In view of (35.23) the assertion follows. ■

An non-constant homomorphism $q : \mathbb{R} \rightarrow \mathcal{G}$ from the additive group of \mathbb{R} to \mathcal{G} is called a one-parameter subgroup of \mathcal{G} if it is of class C^1 .

Proposition 9: *Let $d \in \mathbb{R}$ and $p \in [0, d] \rightarrow \mathcal{G}$, of class C^1 and with $p(0) = u$, be given. Then p is geodesic if and only if $p = q|_{[0, d]}$ for some one-parameter subgroup q of \mathcal{G} .*

Proof: By Prop. 6 and (35.28), p is geodesic if and only if $p'(0) \neq 0$ and

$$\mathbf{G}(p(t))p'(0) = p'(t) \quad \text{for all } t \in [0, d]. \quad (44.34)$$

Let q be a one-parameter subgroup of \mathcal{G} and $p = q|_{[0, d]}$. Let $t \in [0, d[$ be given. Then

$$\begin{aligned} \text{le}_{p(t)}p(s) &= q(t)q(s) = q(t+s) = p(t+s) \\ &\text{for all } s \in [0, d] \cap ([0, d] - t) = [0, d-t]. \end{aligned}$$

Differentiating with respect to s at 0 and using (44.21), we get

$$\mathbf{G}(p(t))p'(0) = p'(t).$$

Since $t \in [0, d[$ was arbitrary and since p' is continuous at d , (44.34) follows.

Assume now that p is geodesic, *i.e.* that (44.34) holds. Let $q : I \rightarrow \mathcal{G}$ be the (unique) solution of the differential equation

$$? \quad q \in C^1(I, \mathcal{G}) \quad , \quad (\mathbf{G} \circ q)p'(0) = q' \quad (44.35)$$

whose domain I is the maximal interval that contains $0 \in \cdot$. Then I is an open interval, $[0, d] \subset I$, and $p = q|_{[0, d]}$ by the standard uniqueness theorem for differential equations. Let $t \in I$ be given and define $u : I \rightarrow \mathcal{G}$ and $v : (I - t) \rightarrow \mathcal{G}$ by

$$u(s) := q(t)q(s) = \text{le}_{q(t)}(q(s)) \quad \text{for all } s \in I \quad (44.36)$$

and

$$v(s) := q(t+s) \quad \text{for all } s \in I - t \quad (44.37)$$

Using the chain rule and (44.24), it follows from (44.36) that

$$u'(s) = (\nabla_{q(s)}\text{le}_{q(t)})q'(s) = \mathbf{G}(q(t)q(s))\mathbf{G}(q(s))^{-1}q'(s)$$

for all $s \in I$ and hence, by (71.23) and (71.24), that

$$u' = (\mathbf{G} \circ u)p'(0) \quad , \quad u(0) = q(t). \quad (44.38)$$

On the other hand, it follows (44.35) and (44.36) that

$$v'(s) = q'(t+s) = \mathbf{G}(q(t+s))p'(0)$$

for all $s \in I - t$ and hence that

$$v' = (\mathbf{G} \circ v)p'(0) \quad , \quad v(0) = q(t). \quad (44.39)$$

Comparing (44.38) and (44.39), we see that u and v satisfy the same differential equation and initial condition. Since the domain of q is the maximal interval containing 0, it is clear that the domains of u and v must both be the maximal interval containing 0. It follows that $I - t = I$, which can be valid for all $t \in I$ only if $I = \cdot$. The standard uniqueness theorem for differential equations shows that $u = v$ and hence, by (44.36) and (44.37), that $q(t+s) = q(t)q(s)$ for all $s \in \cdot$. Since $t \in \cdot$ was arbitrary, it follows that q must be a one-parameter subgroup of \mathcal{G} . ■

45. Alternating Covariant Gradients

Let a number $p \in \mathbb{N}$, with $p \geq 1$, connections $\mathbf{C} : \mathcal{M} \rightarrow \text{Con } T\mathcal{M}$ and $\mathbf{D} : \mathcal{M} \rightarrow \text{Con } \mathcal{B}$ of class \mathbf{C}^1 be given.

Let Φ be an analytic tensor functor. For every differentiable $\Phi(\mathcal{B})$ -valued skew- p -linear field $\mathbf{S} : \mathcal{M} \rightarrow \text{Skw}_p(T\mathcal{M}^p, \Phi(\mathcal{B}))$, the covariant gradient of \mathbf{S} at $x \in \mathcal{M}$ relative to (\mathbf{C}, \mathbf{D}) is the mapping

$$\bar{\nabla}_{(\mathbf{C}(x), \mathbf{D}(x))} \mathbf{S} : \mathcal{M} \rightarrow \text{Lin}(T_x \mathcal{M}, \text{Skw}_p(T_x \mathcal{M}^p, \Phi(\mathcal{B}_x))).$$

Taking the alternating part of $\bar{\nabla}_{(\mathbf{C}(x), \mathbf{D}(x))} \mathbf{S}$, we obtain the skew $(p+1)$ -linear mapping

$$\text{Alt}(\bar{\nabla}_{(\mathbf{C}(x), \mathbf{D}(x))} \mathbf{S}) \in \text{Skw}_{p+1}(T_x \mathcal{M}^{p+1}, \Phi(\mathcal{B}_x)). \quad (45.1)$$

Proposition 1: *Let $x \in \mathcal{M}$ be given. For every manifold chart $\chi \in \text{Ch}_x \mathcal{M}$ and every bundle chart $\phi \in \text{Ch}_x(\mathcal{M}, \mathcal{B})$, we have*

$$\begin{aligned} & (p+1) \text{Alt}(\bar{\nabla}_{(\mathbf{C}(x), \mathbf{D}(x))} \mathbf{S})(\mathbf{v}) \\ &= (p+1) \text{Alt} \left(\bar{\nabla}_x^{\chi, \phi} \mathbf{S} + (\Phi_x^\bullet(\Gamma_x^\phi(\mathbf{D}(x))) \sim \mathbf{S}(x)) \right)(\mathbf{v}) \\ & \quad - \sum_{1 < i < j < p+1} (-1)^{i+j-1} \mathbf{S}(x)(\mathbf{T}_x(\mathbf{C}(x))(\mathbf{v}_i, \mathbf{v}_j), \text{del}_{(i,j)} \mathbf{v}) \end{aligned} \quad (45.2)$$

where $\text{del}_{(i,j)} : \mathcal{V}^{p+1} \rightarrow \mathcal{V}^{p-1}$ is defined by $\text{del}_{(i,j)} := \text{del}_j \circ \text{del}_i$, $i < j$, for all $\mathbf{v} \in T_x \mathcal{M}^{p+1}$.

Proof: Let $\chi \in \text{Ch}_x \mathcal{M}$ and $\phi \in \text{Ch}_x(\mathcal{B}, \mathcal{M})$ be given. We have

$$\mathbf{C}(x) = \mathbf{A}_x^\chi - \mathbf{I}_x \Gamma_x^\chi(\mathbf{C}(x)) \quad \text{and} \quad \mathbf{D}(x) = \mathbf{A}_x^\phi - \mathbf{I}_x \Gamma_x^\phi(\mathbf{D}(x)).$$

For every $i \in (p+1)^1$, (42.11) gives

$$\begin{aligned} \bar{\nabla}_{(\mathbf{C}(x), \mathbf{D}(x))} \mathbf{S}(\mathbf{v}_i, \text{del}_i \mathbf{v}) &= \bar{\nabla}_x^{\chi, \phi} \mathbf{S}(\mathbf{v}_i, \text{del}_i \mathbf{v}) + \Phi_x^\bullet(\Gamma_x^\phi(\mathbf{D}(x) \mathbf{v}_i)) \mathbf{S}(x)(\text{del}_i \mathbf{v}) \\ & \quad - \sum_{j \in (p+1)^1 \setminus \{i\}} \mathbf{S}(x)(\text{del}_{(i,j)} \mathbf{v}, j) \Gamma_x^\chi(\mathbf{C}(x))(\mathbf{v}_i, \mathbf{v}_j) \end{aligned} \quad (45.2)$$

for all $\mathbf{v} \in (T_x \mathcal{M})^{\times(p+1)}$. Sum up and rearrange all the terms, we obtain the desired formula by observing that $\mathbf{T}_x = \Gamma_x^\chi - \Gamma_x^\chi \sim$. \blacksquare

Prop.1 has several applications. The first application is given in the following Prop.2. The second kind of applications are Bianchi identities in Sect.46 and the third application leads to the definition of exterior differential in Sect.47.

For every cross section $\mathbf{H} : \mathcal{M} \rightarrow \Phi(\mathcal{B})$ of class C^p , $p \geq 2$, we define the covariant gradient-mapping of \mathbf{H} relative to \mathbf{D}

$$\nabla_{\mathbf{D}}\mathbf{H} : \mathcal{M} \rightarrow \text{Lin}(\text{T}\mathcal{M}, \Phi(\mathcal{B}))$$

by

$$\nabla_{\mathbf{D}}\mathbf{H}(y) := \nabla_{\mathbf{D}(y)}\mathbf{H} \quad \text{for all } y \in \mathcal{M}. \quad (45.3)$$

The second covariant gradient-mapping of \mathbf{H} relative to (\mathbf{C}, \mathbf{D}) is defined by

$$\nabla_{(\mathbf{C}, \mathbf{D})}^{(2)}\mathbf{H} := \nabla_{(\mathbf{C}, \mathbf{D})}(\nabla_{\mathbf{D}}\mathbf{H}) : \mathcal{M} \rightarrow \text{Lin}_2(\text{T}\mathcal{M}^2, \Phi(\mathcal{B})). \quad (45.4)$$

The second covariant gradient-mapping $\nabla_{(\mathbf{C}, \mathbf{D})}^{(2)}\mathbf{H}$ is not necessarily symmetric. Indeed, we have the following:

Proposition 2: *We have*

$$\nabla_{(\mathbf{C}, \mathbf{D})}^{(2)}\mathbf{H} - (\nabla_{(\mathbf{C}, \mathbf{D})}^{(2)}\mathbf{H})^\sim = \Phi^\bullet(\mathbf{R}(\mathbf{D})(\cdot, \cdot))\mathbf{H} - (\nabla_{\mathbf{D}}\mathbf{H})\mathbf{T}(\mathbf{C}) \quad (45.5)$$

where, for each $x \in \mathcal{M}$, $\Phi^\bullet(x) := \Phi_x^\bullet \in \text{Lin}(\text{Lin } \mathcal{B}_x, \text{Lin } \Phi(\mathcal{B}_x))$ is defined as in Prop. 1 of Sect. 42.

Proof: Let $x \in \mathcal{M}$ be given. Choose $\chi \in \text{Ch}_x\mathcal{M}$ and $\phi \in \text{Ch}_x(\mathcal{B}, \mathcal{M})$. Applying Prop. 1 with \mathbf{H} replaced by $\nabla_{\mathbf{D}(x)}\mathbf{H}$ and Φ replaced by $\text{Lin} \circ (\text{Id}, \Phi)$ (see [N2]), we have

$$\begin{aligned} & \nabla_{(\mathbf{C}(x), \mathbf{D}(x))}^{(2)}\mathbf{H}(\mathbf{u}, \mathbf{v}) - \nabla_{(\mathbf{C}(x), \mathbf{D}(x))}^{(2)}\mathbf{H}(\mathbf{v}, \mathbf{u}) + (\nabla_{\mathbf{D}(x)}\mathbf{H})\mathbf{T}_x(\mathbf{C}(x))(\mathbf{u}, \mathbf{v}) \\ &= (\nabla_{(\mathbf{A}_x^\chi, \mathbf{A}_x^\phi)}\nabla_{\mathbf{D}}\mathbf{H})(\mathbf{u}, \mathbf{v}) - (\nabla_{(\mathbf{A}_x^\chi, \mathbf{A}_x^\phi)}\nabla_{\mathbf{D}}\mathbf{H})(\mathbf{v}, \mathbf{u}) \\ & \quad + \Phi_x^\bullet(\Gamma_x^\phi(\mathbf{D}(x))\mathbf{u})(\nabla_{\mathbf{D}(x)}\mathbf{H})\mathbf{v} - \Phi_x^\bullet(\Gamma_x^\phi(\mathbf{D}(x))\mathbf{v})(\nabla_{\mathbf{D}(x)}\mathbf{H})\mathbf{u} \end{aligned} \quad (45.6)$$

for all $\mathbf{u}, \mathbf{v} \in \text{T}_x\mathcal{M}$. Observing $\nabla_{\mathbf{D}}\mathbf{H} = \nabla_{\mathbf{C}\phi}\mathbf{H} + \Phi_x^\bullet(\Gamma_x^\phi(\mathbf{D}))$, we have

$$\nabla_{(\mathbf{A}_x^\chi, \mathbf{A}_x^\phi)}\nabla_{\mathbf{D}(x)}\mathbf{H}(\mathbf{u}, \mathbf{v}) = \nabla_{(\mathbf{A}_x^\chi, \mathbf{A}_x^\phi)}^{(2)}\mathbf{H}(\mathbf{u}, \mathbf{v}) + \nabla_{(\mathbf{A}_x^\chi, \mathbf{A}_x^\phi)}\Phi_x^\bullet(\Gamma_x^\phi(\mathbf{D}))^\sim\mathbf{H}(\mathbf{u}, \mathbf{v}). \quad (45.7)$$

for all $\mathbf{u}, \mathbf{v} \in \text{T}_x\mathcal{M}$. Since Φ_x^\bullet is a natural linear assignment, the second term on the right handside of the equality in (45.7) is

$$\begin{aligned} & (\nabla_{(\mathbf{A}_x^\chi, \mathbf{A}_x^\phi)}\Phi_x^\bullet(\Gamma_x^\phi(\mathbf{D}))^\sim\mathbf{H})(\mathbf{u}, \mathbf{v}) \\ &= \Phi_x^\bullet(\nabla_{(\mathbf{A}_x^\chi, \mathbf{A}_x^\phi)}\Gamma_x^\phi(\mathbf{D})(\mathbf{u}, \mathbf{v}))\mathbf{H}(x) + \Phi_x^\bullet(\Gamma_x^\phi(\mathbf{D}(x))\mathbf{v})(\nabla_{\mathbf{A}_x^\phi}\mathbf{H})\mathbf{u}. \end{aligned} \quad (45.8)$$

We also have, the third term on the right hand side of the equality (45.6) satisfies

$$\begin{aligned} & \Phi_x^\bullet(\Gamma_x^\phi(\mathbf{D}(x))\mathbf{u})(\nabla_{\mathbf{D}(x)}\mathbf{H})\mathbf{v} \\ &= \Phi_x^\bullet(\Gamma_x^\phi(\mathbf{D}(x))\mathbf{u})(\nabla_{\mathbf{A}_x^\phi}\mathbf{H} + \Phi_x^\bullet(\Gamma_x^\phi(\mathbf{D}(x))))\mathbf{v} \\ &= \Phi_x^\bullet(\Gamma_x^\phi(\mathbf{D}(x))\mathbf{u})\nabla_{\mathbf{C}\phi}\mathbf{H}\mathbf{v} + \Phi_x^\bullet(\Gamma_x^\phi(\mathbf{D}(x))\mathbf{u})\Phi_x^\bullet(\Gamma_x^\phi(\mathbf{D}(x))\mathbf{v}) \\ &= \Phi_x^\bullet(\Gamma_x^\phi(\mathbf{D}(x))\mathbf{u})\nabla_{\mathbf{C}\phi}\mathbf{H}\mathbf{v} + \Phi_x^\bullet(\Gamma_x^\phi(\mathbf{D}(x))\mathbf{u})\Gamma_x^\phi(\mathbf{D}(x))\mathbf{v}. \end{aligned} \quad (45.9)$$

Combining (45.6) to (45.9) with (45.2) and observing that

$$\nabla_{(\mathbf{A}_x^x, \mathbf{A}_x^\phi)}^{(2)} \mathbf{H} = \Phi(\phi|_x)^{-1} (\nabla_\chi^{(2)} \mathbf{H}^\phi) (\nabla_x \chi \times \nabla_x \chi) \quad (45.10)$$

is symmetric and $x \in \mathcal{M}$ was arbitrary, we obtain (45.5). ■

46. Bianchi Identities

Let connections $\mathbf{C} : \mathcal{M} \rightarrow \text{Con } \mathcal{T}\mathcal{M}$ and $\mathbf{D} : \mathcal{M} \rightarrow \text{Con } \mathcal{B}$ of class \mathbf{C}^1 be given. Both of the torsion field $\mathbf{T}(\mathbf{C}) : \mathcal{M} \rightarrow \text{Skw}_2(\mathcal{T}\mathcal{M}^2, \mathcal{T}\mathcal{M})$ of the connection \mathbf{C} and the curvature field $\mathbf{R}(\mathbf{D}) : \mathcal{M} \rightarrow \text{Skw}_2(\mathcal{T}\mathcal{M}^2, \text{Lin } \mathcal{B})$ of the connection \mathbf{D} are skew-2-linear fields. Applying Prop.1 of Sect.46, the alternating part of $\nabla_{\mathbf{C}}\mathbf{T}(\mathbf{C})$ gives the first Bianchi identity and the alternating part of $\nabla_{(\mathbf{C},\mathbf{D})}\mathbf{R}(\mathbf{D})$ gives the second Bianchi identity.

Proposition 1: (First Bianchi identity) *We have*

$$\text{Alt}(\nabla_{\mathbf{C}}\mathbf{T}(\mathbf{C}) + \mathbf{T}(\mathbf{C})\mathbf{T}(\mathbf{C})) = \text{Alt}(\mathbf{R}(\mathbf{C})) \quad (46.1)$$

where $\mathbf{T}(\mathbf{C})\mathbf{T}(\mathbf{C})$ is regarded as a cross section of $\text{Skw}_2(\mathcal{T}\mathcal{M}^2, \text{Lin } \mathcal{T}\mathcal{M})$.

Proof: Applying Prop.1 of Sect.45, we have

$$\text{Alt}(\nabla_{\mathbf{C}}\mathbf{T}(\mathbf{C}) + \mathbf{T}(\mathbf{C})\mathbf{T}(\mathbf{C})) = \text{Alt}(\nabla_{\mathbf{C}^x}\mathbf{T}(\mathbf{C}) + \mathbf{\Gamma}^x(\mathbf{C})\sim\mathbf{T}(\mathbf{C})). \quad (46.2)$$

Using (33.8) and (34.30), we see that

$$\text{Alt}(\nabla_{\mathbf{C}^x}\mathbf{T}(\mathbf{C}) + \mathbf{\Gamma}^x(\mathbf{C})\sim\mathbf{T}(\mathbf{C})) = \text{Alt}(\mathbf{R}(\mathbf{C})). \quad (46.3)$$

The desired result (46.1) follows from (46.2) and (46.3). ■

Remark 1: When \mathbf{C} is curvature-free (but not necessarily torsion free), Eq. (46.1) reduces to

$$\text{Alt}(\nabla_{\mathbf{C}}\mathbf{T}(\mathbf{C}) + \mathbf{T}(\mathbf{C})\mathbf{T}(\mathbf{C})) = \mathbf{0}. \quad (46.4)$$

If in addition that $\text{Alt}(\nabla_{\mathbf{C}}\mathbf{T}(\mathbf{C})) = \mathbf{0}$, then

$$\text{Alt}(\mathbf{T}(\mathbf{C})\mathbf{T}(\mathbf{C})) = \mathbf{0}; \quad (46.5)$$

that is $\mathbf{T}(\mathbf{C})$ satisfies Jacobi identity (cf. Lie Group, Prop.7 of Sect.44).

Proposition 2: (Second Bianchi identity) *We have*

$$\text{Alt}(\nabla_{(\mathbf{C},\mathbf{D})}\mathbf{R}(\mathbf{D}) + \mathbf{R}(\mathbf{D})\mathbf{T}(\mathbf{C})) = \mathbf{0}. \quad (46.6)$$

where $\mathbf{R}(\mathbf{D})\mathbf{T}(\mathbf{C})$ is regarded as a cross section of $\text{Skw}_2(\mathcal{T}\mathcal{M}^2, \text{Lin}(\mathcal{T}\mathcal{M}, \text{Lin } \mathcal{B}))$.

Proof: Applying Prop.1 of Sect.45, we have

$$\begin{aligned} & \text{Alt}(\nabla_{(\mathbf{C},\mathbf{D})}\mathbf{R} + \mathbf{R}_x(\mathbf{C})(\mathbf{T}_x(\mathbf{C}))) \\ &= \text{Alt}(\nabla_{(\mathbf{A}_x^x, \mathbf{A}_x^\phi)}\mathbf{R} + \mathbf{\Gamma}_x^\phi(\mathbf{D})\sim\mathbf{R}_x(\mathbf{C}) - \mathbf{R}_x(\mathbf{C})(\cdot, \cdot)\mathbf{\Gamma}_x^\phi(\mathbf{D})). \end{aligned} \quad (46.7)$$

Applying Prop.5 of Sect.34, we obtain

$$\begin{aligned} & \text{Alt}(\bar{\nabla}_{(\mathbf{A}_x^\chi, \mathbf{A}_x^\phi)} \mathbf{R} + \Gamma_x^\phi(\mathbf{D}) \sim \mathbf{R}_x(\mathbf{C}) - \mathbf{R}_x(\mathbf{C})(\cdot, \cdot) \Gamma_x^\phi(\mathbf{D})) \\ & = \text{Alt}\left(\bar{\nabla}_{(\mathbf{A}_x^\chi, \mathbf{A}_x^\phi)}^{(2)} \Gamma^\phi(\mathbf{D}) - (\bar{\nabla}_{(\mathbf{A}_x^\chi, \mathbf{A}_x^\phi)}^{(2)} \Gamma^\phi(\mathbf{D})) \sim\right). \end{aligned} \quad (46.8)$$

In view of (44.5), we observe that

$$\bar{\nabla}_{(\mathbf{A}_x^\chi, \mathbf{A}_x^\phi)}^{(2)} \Gamma^\phi(\mathbf{D}) - (\bar{\nabla}_{(\mathbf{A}_x^\chi, \mathbf{A}_x^\phi)}^{(2)} \Gamma^\phi(\mathbf{D})) \sim = \mathbf{0}. \quad (46.9)$$

The desired result follows from (46.7), (46.8) and (46.9). ■

Remark 2: When the given linear-space bundle is the tangent bundle $\mathcal{B} := \text{T}\mathcal{M}$ of \mathcal{M} , the Bianchi identities can be found in literatures (see [P]) as

$$\begin{aligned} & (\bar{\nabla}_{\mathbf{C}} \mathbf{T}(\mathbf{C}))(\mathbf{U}, \mathbf{V}, \mathbf{W}) + (\bar{\nabla}_{\mathbf{C}} \mathbf{T}(\mathbf{C}))(\mathbf{V}, \mathbf{W}, \mathbf{U}) + (\bar{\nabla}_{\mathbf{C}} \mathbf{T}(\mathbf{C}))(\mathbf{W}, \mathbf{U}, \mathbf{V}) \\ & + \mathbf{T}(\mathbf{C})(\mathbf{T}(\mathbf{C})(\mathbf{U}, \mathbf{V}), \mathbf{W}) + \mathbf{T}(\mathbf{C})(\mathbf{T}(\mathbf{C})(\mathbf{V}, \mathbf{W}), \mathbf{U}) + \mathbf{T}(\mathbf{C})(\mathbf{T}(\mathbf{C})(\mathbf{W}, \mathbf{U}), \mathbf{V}) \\ & = \mathbf{R}(\mathbf{C})(\mathbf{U}, \mathbf{V}, \mathbf{W}) + \mathbf{R}(\mathbf{C})(\mathbf{V}, \mathbf{W}, \mathbf{U}) + \mathbf{R}(\mathbf{C})(\mathbf{W}, \mathbf{U}, \mathbf{V}) \end{aligned} \quad (46.10)$$

and

$$\begin{aligned} & (\bar{\nabla}_{\mathbf{C}} \mathbf{R}(\mathbf{C}))(\mathbf{U}, \mathbf{V}, \mathbf{W}) + (\bar{\nabla}_{\mathbf{C}} \mathbf{R}(\mathbf{C}))(\mathbf{V}, \mathbf{W}, \mathbf{U}) + (\bar{\nabla}_{\mathbf{C}} \mathbf{R}(\mathbf{C}))(\mathbf{W}, \mathbf{U}, \mathbf{V}) \\ & + \mathbf{R}(\mathbf{C})(\mathbf{T}(\mathbf{C})(\mathbf{U}, \mathbf{V}), \mathbf{W}) + \mathbf{R}(\mathbf{C})(\mathbf{T}(\mathbf{C})(\mathbf{V}, \mathbf{W}), \mathbf{U}) + \mathbf{R}(\mathbf{C})(\mathbf{T}(\mathbf{C})(\mathbf{W}, \mathbf{U}), \mathbf{V}) \\ & = \mathbf{0} \end{aligned} \quad (46.11)$$

for all vector fields $\mathbf{U}, \mathbf{V}, \mathbf{W} \in \mathfrak{X}\text{T}\mathcal{M}$. ■

Remark 3: Most of the literatures, especially in physics, only deal with the special case : in the absence of torsion. Under this assumption, the Bianchi identities becomes

$$\text{Alt}(\mathbf{R}(\mathbf{C})) = \mathbf{0} \quad (46.12)$$

and

$$\text{Alt}(\bar{\nabla}_{\mathbf{C}} \mathbf{R}(\mathbf{C})) = \mathbf{0}. \quad (46.13)$$

47. Differential Forms

Let $p \in \mathbb{N}$ and a differentiable \mathcal{W} -valued skew p -linear field ω be given.

In this section, we apply Prop.1 of Sect.45 with the tensor functor $\Phi := \text{Tr}_{\mathcal{W}}$, the trival functor for a linear space \mathcal{W} (see Sect.13).

Proposition 1: *For every $x \in \mathcal{M}$, we have*

$$\text{Alt}(\nabla_x^\chi \omega) = \text{Alt}(\nabla_x^\gamma \omega) \quad (47.1)$$

for all manifold charts $\chi, \gamma \in \text{Ch}_x \mathcal{M}$.

Proof: The desired result (47.1) follows from Prop.1 of Sect.45 with $(\text{Tr}_{\mathcal{W}})_x = 0$ and $\mathbf{T}_x(\mathbf{A}_x^\chi) = 0 = \mathbf{T}_x(\mathbf{A}_x^\gamma)$ (see Theorem in Sect.33) for all manifold charts $\chi, \gamma \in \text{Ch}_x \mathcal{M}$.

Definition : *The p^{th} -exterior differential at $x \in \mathcal{M}$*

$$\mathbf{d}_x^p : \mathfrak{X}(\text{Skw}_p(\text{T}\mathcal{M}^p,)) \rightarrow \text{Skw}_{p+1}(\text{T}_x \mathcal{M}^{p+1},) \quad (47.2)$$

is defined by

$$\mathbf{d}_x^p \omega := \frac{1}{p!} \text{Alt}(\nabla_x^\chi \omega) \quad \text{for all } \omega \in \mathfrak{X}(\text{Skw}_p(\text{T}\mathcal{M}^p,)) \quad (47.3)$$

which is valid for all manifold chart $\chi \in \text{Ch}_x \mathcal{M}$.

The p^{th} -exterior differential

$$\mathbf{d}^p : \mathfrak{X}^s(\text{Skw}_p(\text{T}\mathcal{M}^p,)) \rightarrow \mathfrak{X}^{s-1}(\text{Skw}_{p+1}(\text{T}\mathcal{M}^{p+1},)) \quad (47.4)$$

is defined by

$$\mathbf{d}^p(x) := \mathbf{d}_x^p \quad \text{for all } x \in \mathcal{M}. \quad (47.5)$$

Remark : If \mathcal{M} be the underline manifold of a flat space \mathcal{E} , then $\nabla \omega = \nabla^\chi \omega$ for all manifold chart χ . The definition (47.3) of exterior differential at x becomes

$$\mathbf{d}^p \omega = \frac{1}{p!} \text{Alt}(\nabla \omega). \quad (47.6)$$

Equation (47.4) can be found in Sect.2.3 of [CH] and in Sect.51 of [B-W]. ■

Proposition 2: Let \mathcal{W} be a linear space and let $\omega : \mathcal{M} \rightarrow \text{Skw}_p(\text{T}\mathcal{M}^p, \mathcal{W})$ be a differentiable \mathcal{W} -valued skew p -linear field. For every $x \in \mathcal{M}$, we have

$$\begin{aligned} d_x^p \omega(\mathbf{v}) &= \left(\frac{1}{p!} \text{Alt}(\nabla_{\mathbf{C}(x)} \omega) \right) \mathbf{v} \\ &+ \sum_{1 \leq i < j \leq p+1} (-1)^{i+j-1} \omega(x) (\mathbf{T}_x(\mathbf{C}(x))(\mathbf{v}_i, \mathbf{v}_j), \text{del}_{(i,j)} \mathbf{v}) \end{aligned} \quad (47.7)$$

for all connection \mathbf{C} and all $\mathbf{v} \in \text{T}_x \mathcal{M}^{p+1}$.

Proposition 3: We have

$$d^{p+1} \circ d^p = \mathbf{0}. \quad (47.7)$$

Chapter 5

Geometric Structures.

We assume in this chapter that numbers $r, s \in \tilde{}$, with $r \geq 3$ and $s \in 0..r$, a C^r manifold \mathcal{M} and a C^s linear-space bundle \mathcal{B} over the manifold \mathcal{M} are given. We also assume that both \mathcal{M} and \mathcal{B} have constant dimensions, and put $n := \dim \mathcal{M}$ and $m := \dim \mathcal{B} - \dim \mathcal{M}$. Then we have $n = \dim T_x \mathcal{M}$ and $m = \dim \mathcal{B}_x$ for all $x \in \mathcal{M}$.

51. Compatible Connections

Let $x \in \mathcal{M}$ be fixed. Let Φ be an analytic tensor functor and let $\mathbf{E} \in \Phi(\mathcal{B}_x)$ be given.

Notation: We define the mapping

$$\mathbf{E}^\diamond : \text{Tlis}_x \mathcal{B} \rightarrow \Phi(\mathcal{B}) \quad (51.1)$$

by

$$\mathbf{E}^\diamond(\mathbf{T}) := \Phi(\mathbf{T})\mathbf{E} \quad \text{for all } \mathbf{T} \in \text{Tlis}_x \mathcal{B}. \quad (51.2)$$

Since Φ is analytic, it is clear that \mathbf{E}^\diamond is differentiable at $\mathbf{1}_{\mathcal{B}_x}$.

Proposition 1: We have $\nabla_{\mathbf{1}_{\mathcal{B}_x}} \mathbf{E}^\diamond \in \text{Lin}(S_x \mathcal{B}, T_{\mathbf{E}} \Phi(\mathcal{B}))$ and, for every bundle chart $\phi \in \text{Ch}_x(\mathcal{B}, \mathcal{M})$,

$$(\nabla_{\mathbf{1}_{\mathcal{B}_x}} \mathbf{E}^\diamond)\mathbf{s} = \mathbf{A}_{\mathbf{E}}^{\Phi(\phi)} \mathbf{P}_x \mathbf{s} + \mathbf{I}_{\mathbf{E}} \Phi_x^\bullet(\Lambda(\mathbf{A}_x^\phi)\mathbf{s})\mathbf{E} \quad (51.3)$$

for all $\mathbf{s} \in S_x \mathcal{B}$.

Proof: By using (51.2) and the definition (23.21) of gradient, we obtain the desired result. ▀

Taking the gradient of $\mathbf{E}^\diamond|_{\text{Lis} \mathcal{B}_x}^{\Phi(\mathcal{B}_x)}$ at $\mathbf{1}_{\mathcal{B}_x}$, we have

$$\left(\nabla_{\mathbf{1}_{\mathcal{B}_x}} \mathbf{E}^\diamond|_{\text{Lis} \mathcal{B}_x}^{\Phi(\mathcal{B}_x)} \right) \mathbf{L} = (\Phi_x^\bullet(\mathbf{L}))\mathbf{E} \quad (51.4)$$

for all $\mathbf{L} \in \text{Lin} \mathcal{B}_x$. For the sake of simplicity, we use the following notation

$$\mathbf{E}^\circ := \nabla_{\mathbf{1}_{\mathcal{B}_x}} \left(\mathbf{E}^\diamond|_{\text{Lis} \mathcal{B}_x}^{\Phi(\mathcal{B}_x)} \right). \quad (51.5)$$

Given $r \in \setminus\{0\}$, we observe from (51.5) that $(r\mathbf{E})^\circ = r\mathbf{E}^\circ$ and hence

$$\text{Null } \mathbf{E}^\circ = \text{Null } (r\mathbf{E})^\circ. \quad (51.6)$$

It follows from (51.3) and (51.4) that

$$\mathbf{P}_x = \mathbf{P}_E(\nabla_{1_{\mathcal{B}_x}} \mathbf{E}^\circ) \quad \text{and} \quad (\nabla_{1_{\mathcal{B}_x}} \mathbf{E}^\circ)\mathbf{I}_x = \mathbf{I}_E \mathbf{E}^\circ,$$

i.e. the diagram

$$\begin{array}{ccccc} \text{Lin } \mathcal{B}_x & \xrightarrow{\mathbf{I}_x} & \mathcal{S}_x \mathcal{B} & \xrightarrow{\mathbf{P}_x} & \mathbb{T}_x \mathcal{M} \\ \mathbf{E}^\circ \downarrow & & \nabla_{1_{\mathcal{B}_x}} \mathbf{E}^\circ \downarrow & & \parallel \\ \Phi(\mathcal{B}_x) & \xrightarrow{\mathbf{I}_E} & \mathbb{T}_E \Phi(\mathcal{B}) & \xrightarrow{\mathbf{P}_E} & \mathbb{T}_x \mathcal{M} \end{array} \quad (51.7)$$

commutes. And it also clear from (51.3) that

$$\mathbf{A}_E^{\Phi(\phi)} = (\nabla_{1_{\mathcal{B}_x}} \mathbf{E}^\circ) \mathbf{A}_x^\phi \in \text{Rcon}_E \Phi(\mathcal{B}) \quad (51.8)$$

for all bundle chart $\phi \in \text{Ch}_x(\mathcal{B}, \mathcal{M})$. More generally, we have

$$(\nabla_{1_{\mathcal{B}_x}} \mathbf{E}^\circ) \mathbf{K} \in \text{Rcon}_E \Phi(\mathcal{B}) \quad \text{for all } \mathbf{K} \in \text{Con}_x \mathcal{B}. \quad (51.9)$$

In view of (51.9), the mapping $\nabla_{1_{\mathcal{B}_x}} \mathbf{E}^\circ$ induces the following mapping.

Definition: We define the mapping

$$\mathbf{J}_E : \text{Con}_x \mathcal{B} \rightarrow \text{Rcon}_E \Phi(\mathcal{B})$$

by

$$\mathbf{J}_E(\mathbf{K}) := (\nabla_{1_{\mathcal{B}_x}} \mathbf{E}^\circ) \mathbf{K} \quad \text{for all } \mathbf{K} \in \text{Con}_x \mathcal{B}. \quad (51.10)$$

Proposition 2: The mapping \mathbf{J}_E , defined in (51.10), is flat. Hence, for every $\mathbf{D} \in \text{Rng } \mathbf{J}_E$, $\mathbf{J}_E^<(\{\mathbf{D}\})$ is a flat in $\text{Con}_x \mathcal{B}$ with

$$\dim \mathbf{J}_E^<(\{\mathbf{D}\}) = \text{????}.$$

Let a cross section $\mathbf{H} : \mathcal{M} \rightarrow \Phi(\mathcal{B})$, that is differentiable at $x \in \mathcal{M}$, be given. The gradient of \mathbf{H} at x is a tangent connector of $\Phi(\mathcal{B})$; i.e. $\nabla_x \mathbf{H} \in \text{Rcon}_{\mathbf{H}(x)} \Phi(\mathcal{B})$.

Proposition 3: *We have*

$$\nabla_{\mathbf{K}}\mathbf{H} = \Lambda((\nabla_{1_{\mathcal{B}_x}}\mathbf{H}(x)^\diamond)\mathbf{K})\nabla_x\mathbf{H} \quad (51.11)$$

for all $\mathbf{K} \in \text{Con}_x\mathcal{B}$ and hence $\nabla_{\mathbf{K}}\mathbf{H} = \mathbf{0}$ if and only if $\mathbf{J}_{\mathbf{H}(x)}(\mathbf{K}) = \nabla_x\mathbf{H}$, i.e. $\mathbf{K} \in \mathbf{J}_{\mathbf{H}(x)}^<(\{\nabla_x\mathbf{H}\})$.

Proof: The desired result (51.11) follows from (51.8), (41.11), (42.1) and Remark 1 of Sect. 32.

If $\mathbf{K} \in \text{Con}_x\mathcal{B}$ be such that $\nabla_{\mathbf{K}}\mathbf{H} = \mathbf{0}$, then it follows from (51.11) that $\Lambda((\nabla_{1_{\mathcal{B}_x}}\mathbf{H}(x)^\diamond)\mathbf{K})\nabla_x\mathbf{H} = \mathbf{0}$. Applying Prop.1 of Sect.14, we see that this can happen if and only if $(\nabla_{1_{\mathcal{B}_x}}\mathbf{H}(x)^\diamond)\mathbf{K} = \nabla_x\mathbf{H}$. Since $\mathbf{K} \in \text{Con}_x\mathcal{B}$ was arbitrary, the assertion follows. \blacksquare

Now, let a differentiable cross section $\mathbf{H} : \mathcal{M} \rightarrow \Phi(\mathcal{B})$ be given.

Definition: A connection $\mathbf{C}\mathcal{M} \rightarrow \text{Con}\mathcal{B}$ is called a **H-compatible connection** if $\nabla_{\mathbf{C}(x)}\mathbf{H} = \mathbf{0}$ for all $x \in \mathcal{M}$, i.e.

$$\nabla_{\mathbf{C}}\mathbf{H} = \mathbf{0}. \quad (51.12)$$

It clear from Prop.3 that a connection \mathbf{C} is **H-compatible** if and only if

$$\mathbf{J}_{\mathbf{H}(x)}(\mathbf{C}(x)) = \nabla_x\mathbf{H} \quad \text{for all } x \in \mathcal{M}. \quad (51.13)$$

Proposition 4: Let connectors $\mathbf{K}_1, \mathbf{K}_2 \in \mathbf{J}_{\mathbf{H}(x)}^<(\{\nabla_x\mathbf{H}\})$ be given and determine $\mathbf{L} \in \text{Lin}(\mathbb{T}_x\mathcal{M}, \text{Lin}\mathcal{B}_x)$ such that $\mathbf{K}_1 - \mathbf{K}_2 = \mathbf{I}_x\mathbf{L}$; then we have

$$\mathbf{H}(x)^\circ(\mathbf{L}\mathbf{t}) = \mathbf{0} \quad \text{for all } \mathbf{t} \in \mathbb{T}_x\mathcal{M}. \quad (51.14)$$

52. Riemannian and Symplectic Bundles

We apply Sect.51 to the case when $\Phi = \text{Smf}_2$ or Skf_2 (see example (4) of Sect.13).

Let $x \in \mathcal{M}$ be fixed and $\mathbf{E} \in \Phi(\mathcal{B}_x)$, $\Phi = \text{Smf}_2$ or Skf_2 , be given. We have

$$\mathbf{E}^\circ(\mathbf{M}) = \mathbf{E} \circ (\mathbf{M} \times \mathbf{1}_{\mathcal{B}_x}) + \mathbf{E} \circ (\mathbf{1}_{\mathcal{B}_x} \times \mathbf{M}), \quad (52.1)$$

where \mathbf{E}° is given in (51.5), for every $\mathbf{M} \in \text{Lin}\mathcal{B}_x$.

Proposition 1: *If \mathbf{E} is invertible, then \mathbf{E}° is surjective; i.e.*

$$\text{Rng } \mathbf{E}^\circ = \text{Sym}_2(\mathcal{B}_x^2) \quad \text{when } \Phi = \text{Smf}_2 \quad (52.2)$$

i.e., $\mathbf{E} \in \text{Sym}_2(\mathcal{B}_x^2)$ and

$$\text{Rng } \mathbf{E}^\circ = \text{Skw}_2(\mathcal{B}_x^2) \quad \text{when } \Phi = \text{Skf}_2 \quad (52.3)$$

i.e., $\mathbf{E} \in \text{Skw}_2(\mathcal{B}_x^2)$.

Proof: By using (52.1). ■

Proposition 2: *If \mathbf{E} is invertible, then the flat mapping $\mathbf{J}_\mathbf{E}$ defined in (51.10) is surjective.*

Proof: The surjectivity follows directly from (51.3), (51.4), (51.5) and the surjectivity of \mathbf{E}° . ■

In view of Prop.2 we see that, for every $\mathbf{D} \in \text{Rcon}_\mathbf{E}\Phi(\mathcal{B})$, the preimage $\mathbf{J}_\mathbf{E}^{\leq}(\{\mathbf{D}\})$ is a flat in $\text{Con}_x\mathcal{B}$. Let $\mathbf{K}_1, \mathbf{K}_2 \in \mathbf{J}_\mathbf{E}^{\leq}(\{\mathbf{D}\})$ be given and determine $\mathbf{L} \in \text{Lin}(\text{T}_x\mathcal{M}, \text{Lin}\mathcal{B}_x)$ such that $\mathbf{K}_2 - \mathbf{K}_1 = \mathbf{I}_x\mathbf{L}$. Applying (51.3), we have $\mathbf{0} = \mathbf{J}_\mathbf{E}(\mathbf{K}_2) - \mathbf{J}_\mathbf{E}(\mathbf{K}_1) = \mathbf{E}^\circ(\mathbf{L})$, that is $\mathbf{L} \in \text{Lin}(\text{T}_x\mathcal{M}, \text{Null } \mathbf{E}^\circ)$. Since $\mathbf{K}_1, \mathbf{K}_2 \in \mathbf{J}_\mathbf{E}^{\leq}(\{\mathbf{D}\})$ were arbitrary, we conclude that

$$\dim \mathbf{J}_\mathbf{E}^{\leq}(\{\mathbf{D}\}) = \dim \text{Lin}(\text{T}_x\mathcal{M}, \text{Null } \mathbf{E}^\circ). \quad (52.4)$$

Definition: A cross section $\mathbf{G} : \mathcal{M} \rightarrow \text{Smf}_2(\mathcal{B})$ is called a **Riemannian field** if, for every $x \in \mathcal{M}$, $\mathbf{G}(x)$ is invertible when regard as element of $\text{Sym}(\mathcal{B}_x, \mathcal{B}_x^*)$.

A cross section $\mathbf{S} : \mathcal{M} \rightarrow \text{Skf}_2(\mathcal{B})$ is called a **symplectic field of \mathcal{B}** if, for every $x \in \mathcal{M}$, $\mathbf{S}(x)$ is invertible when regard as element of $\text{Skw}(\mathcal{B}_x, \mathcal{B}_x^*)$.

We say that \mathcal{B} is a C^s **Riemannian linear space bundle** if it is endowed with additional structure by the prescription of a C^s Riemannian field.

We say that \mathcal{B} is a C^s **symplectic linear space bundle** if it is endowed with additional structure by the prescription of a C^s symplectic field.

Remark 1: A symplectic field of \mathcal{B} exist if and only if, for every $x \in \mathcal{M}$, $m := \dim \mathcal{B}_x$ is even (see Sect.11). If m is odd, then

$$\text{Skw}(\mathcal{B}_x, \mathcal{B}_x^*) \cap \text{Lis}(\mathcal{B}_x, \mathcal{B}_x^*) = \emptyset. \quad \blacksquare$$

Proposition 3: If $\mathbf{G} : \mathcal{M} \rightarrow \text{Smf}_2(\mathcal{B})$ is a Riemannian field, then

$$\dim \mathbf{J}_{\mathbf{G}(x)}^<(\{\nabla_x \mathbf{G}\}) = n \binom{m}{2} \quad \text{for all } x \in \mathcal{M}. \quad (52.5)$$

If $\mathbf{S} : \mathcal{M} \rightarrow \text{Skf}_2(\mathcal{B})$ is a symplectic field, then

$$\dim \mathbf{J}_{\mathbf{S}(x)}^<(\{\nabla_x \mathbf{S}\}) = n \binom{m+1}{2} \quad \text{for all } x \in \mathcal{M}. \quad (52.6)$$

Proof: It following easily from (52.4), (52.2) and (52.3). \blacksquare

Remark 2: Let \mathbf{G} be a Riemannian field and $\mathbf{C} : \mathcal{M} \rightarrow \text{Con}\mathcal{B}$ be a \mathbf{G} -compatible connection. Let $\mathbf{L} : \mathcal{M} \rightarrow \text{Lis}\mathcal{B}$ be a cross section with $\nabla_{\mathbf{C}}\mathbf{L} = \mathbf{0}$ be given. Then, it follows from $\nabla_{\mathbf{C}}\mathbf{G} = \mathbf{0}$ and $\nabla_{\mathbf{C}}\mathbf{L} = \mathbf{0}$ that $\nabla_{\mathbf{C}}(\mathbf{G} \circ (\mathbf{L} \times \mathbf{L})) = \mathbf{0}$. Hence, the Riemannian field $\mathbf{H} := \mathbf{G} \circ (\mathbf{L} \times \mathbf{L})$ satisfies $\nabla_{\mathbf{C}}\mathbf{H} = \mathbf{0}$. \blacksquare

53. Riemannian and Symplectic Manifolds.

Definition: We say that \mathcal{M} is a **Riemannian manifold** if the tangent bundle $\mathcal{T}\mathcal{M}$ is endowed with additional structure by the prescription of a C^{r-1} Riemannian field.

We say that \mathcal{M} is a **symplectic manifold** if the tangent bundle $\mathcal{T}\mathcal{M}$ is endowed with additional structure by the prescription of a C^{r-1} symplectic field.

Let a Riemannian field $\mathbf{G} : \mathcal{M} \rightarrow \text{Sym}^{\text{inv}}(\mathcal{T}\mathcal{M}, \mathcal{T}\mathcal{M}^*)$ of class C^{r-1} be given.

Proposition 1: For every $x \in \mathcal{M}$, the restriction

$$\mathbf{T}_x \big|_{\mathbf{J}_{\mathbf{G}(x)}^<(\{\nabla_x \mathbf{G}\})} : \mathbf{J}_{\mathbf{G}(x)}^<(\{\nabla_x \mathbf{G}\}) \rightarrow \text{Skw}_2(\mathcal{T}_x \mathcal{M}^2, \mathcal{T}_x \mathcal{M}) \quad (53.1)$$

of the torsion mapping \mathbf{T}_x is bijective.

Proof: Given $x \in \mathcal{M}$. If $\mathbf{K}_1, \mathbf{K}_2 \in \text{Con}_x(\mathcal{T}\mathcal{M}, \mathcal{M})$, then we have $\mathbf{T}_x(\mathbf{K}_1) = \mathbf{T}_x(\mathbf{K}_2)$ if and only if $\mathbf{K}_1 - \mathbf{K}_2 = \mathbf{I}_x \mathbf{L}$ for some $\mathbf{L} \in \text{Sym}_2((\mathcal{T}_x \mathcal{M})^2, \mathcal{T}_x \mathcal{M})$ and hence

$$(\mathbf{G}(x)\mathbf{L})(\mathbf{t}, \mathbf{b}, \mathbf{d}) = (\mathbf{G}(x)\mathbf{L})(\mathbf{b}, \mathbf{t}, \mathbf{d}) \quad (53.2)$$

for all $\mathbf{t}, \mathbf{b}, \mathbf{d} \in \mathcal{T}_x \mathcal{M}$.

Let $\mathbf{K}_1, \mathbf{K}_2 \in \mathbf{J}_{\mathbf{G}(x)}^<(\{\nabla_x \mathbf{G}\})$ with $\mathbf{T}_x(\mathbf{K}_1) = \mathbf{T}_x(\mathbf{K}_2)$ be given and determining $\mathbf{L} \in \text{Lin}_2((\mathcal{T}_x \mathcal{M})^2, \mathcal{T}_x \mathcal{M})$ such that $\mathbf{K}_1 - \mathbf{K}_2 = \mathbf{I}_x \mathbf{L}$. Applying (52.1), (51.14) and (53.2), we have

$$\begin{aligned} (\mathbf{G}(x)\mathbf{L})(\mathbf{t}, \mathbf{b}, \mathbf{d}) &= -(\mathbf{G}(x)\mathbf{L})(\mathbf{t}, \mathbf{d}, \mathbf{b}) = -(\mathbf{G}(x)\mathbf{L})(\mathbf{d}, \mathbf{t}, \mathbf{b}) = \\ &= (\mathbf{G}(x)\mathbf{L})(\mathbf{d}, \mathbf{b}, \mathbf{t}) = (\mathbf{G}(x)\mathbf{L})(\mathbf{b}, \mathbf{d}, \mathbf{t}) = \\ &= -(\mathbf{G}(x)\mathbf{L})(\mathbf{b}, \mathbf{t}, \mathbf{d}) = -(\mathbf{G}(x)\mathbf{L})(\mathbf{t}, \mathbf{b}, \mathbf{d}) \end{aligned}$$

for all $\mathbf{t}, \mathbf{b}, \mathbf{d} \in \mathcal{T}_x \mathcal{M}$. This shown that $\mathbf{G}(x)\mathbf{L} = \mathbf{0}$. Since $\mathbf{G}(x)$ is invertible, we observe that $\mathbf{L} = \mathbf{0}$ and hence $\mathbf{K}_1 = \mathbf{K}_2$. In other words, the restriction

$$\mathbf{T}_x \big|_{\mathbf{J}_{\mathbf{G}(x)}^<(\{\nabla_x \mathbf{G}\})} : \mathbf{J}_{\mathbf{G}(x)}^<(\{\nabla_x \mathbf{G}\}) \rightarrow \text{Skw}_2(\mathcal{T}_x \mathcal{M}^2, \mathcal{T}_x \mathcal{M}) \quad (53.3)$$

of the flat mapping \mathbf{T}_x is injective and hence bijective. Since $x \in \mathcal{M}$ was arbitrary, the assertion follows. ■

Proposition 2: For every $x \in \mathcal{M}$, we have

$$\mathbf{J}_{\mathbf{G}(x)}^{\leq}(\{\nabla_x \mathbf{G}\}) = \left\{ \mathbf{K} - \frac{1}{2} \mathbf{I}_x \mathbf{G}(x)^{-1} (\mathbf{S}(\nabla_{\mathbf{K}} \mathbf{G})) \mid \mathbf{K} \in \text{Con}_x(\mathcal{T}\mathcal{M}, \mathcal{M}) \right\} \quad (53.4)$$

where

$$(\mathbf{S}(\nabla_{\mathbf{K}} \mathbf{G})) = \nabla_{\mathbf{K}} \mathbf{G} + \nabla_{\mathbf{K}} \mathbf{G}^{\sim(1,2)} - \nabla_{\mathbf{K}} \mathbf{G}^{\sim(1,3)}.$$

Moreover, if $\mathbf{K}_1, \mathbf{K}_2 \in \text{Con}_x(\mathcal{T}\mathcal{M}, \mathcal{M})$ with $\mathbf{T}_x(\mathbf{K}_1) = \mathbf{T}_x(\mathbf{K}_2)$, i.e.

$$\mathbf{K}_1 - \mathbf{K}_2 \in \{\mathbf{I}_x\} \text{Sym}_2(\mathcal{T}_x \mathcal{M}^2, \mathcal{T}_x \mathcal{M}),$$

then we have

$$\begin{aligned} \mathbf{K}_1 - \frac{1}{2} \mathbf{I}_x \mathbf{G}(x)^{-1} (\nabla_{\mathbf{K}_1} \mathbf{G} + \nabla_{\mathbf{K}_1} \mathbf{G}^{\sim(1,2)} - \nabla_{\mathbf{K}_1} \mathbf{G}^{\sim(1,3)}) \\ = \mathbf{K}_2 - \frac{1}{2} \mathbf{I}_x \mathbf{G}(x)^{-1} (\nabla_{\mathbf{K}_2} \mathbf{G} + \nabla_{\mathbf{K}_2} \mathbf{G}^{\sim(1,2)} - \nabla_{\mathbf{K}_2} \mathbf{G}^{\sim(1,3)}). \end{aligned} \quad (53.5)$$

Proof: By (41.8), we have

$$\begin{aligned} ((\square_x \mathbf{G}) \mathbf{I}_x \mathbf{G}(x)^{-1} \nabla_{\mathbf{K}} \mathbf{G})(\mathbf{s}, \mathbf{t}, \mathbf{u}) &= \nabla_{\mathbf{K}} \mathbf{G}(\mathbf{s}, \mathbf{t}, \mathbf{u}) + \nabla_{\mathbf{K}} \mathbf{G}(\mathbf{s}, \mathbf{u}, \mathbf{t}), \\ ((\square_x \mathbf{G}) \mathbf{I}_x \mathbf{G}(x)^{-1} \nabla_{\mathbf{K}} \mathbf{G}^{\sim(1,2)})(\mathbf{s}, \mathbf{t}, \mathbf{u}) &= \nabla_{\mathbf{K}} \mathbf{G}(\mathbf{t}, \mathbf{s}, \mathbf{u}) + \nabla_{\mathbf{K}} \mathbf{G}(\mathbf{u}, \mathbf{s}, \mathbf{t}), \\ ((\square_x \mathbf{G}) \mathbf{I}_x \mathbf{G}(x)^{-1} \nabla_{\mathbf{K}} \mathbf{G}^{\sim(1,3)})(\mathbf{s}, \mathbf{t}, \mathbf{u}) &= \nabla_{\mathbf{K}} \mathbf{G}(\mathbf{t}, \mathbf{u}, \mathbf{s}) + \nabla_{\mathbf{K}} \mathbf{G}(\mathbf{u}, \mathbf{t}, \mathbf{s}); \end{aligned} \quad (53.6)$$

for all $\mathbf{s}, \mathbf{t}, \mathbf{u} \in \mathcal{T}_x \mathcal{M}$. Observing $\nabla_{\mathbf{K}} \mathbf{G} \in \text{Lin}(\mathcal{T}_x \mathcal{M}, \text{Sym}_2(\mathcal{T}_x \mathcal{M}^2, \cdot))$, we see that (53.4) follows easily from (53.6). \blacksquare

The more general version of “the fundamental theorem of Riemannian geometry” follows immediately from Prop. 1:

Fundamental Theorem of Riemannian Geometry (with torsion):

For every prescribed torsion field $\mathbf{L} : \mathcal{M} \rightarrow \text{Skw}_2(\mathcal{T}\mathcal{M}^2, \mathcal{T}\mathcal{M})$ of class \mathbf{C}^s , $s \in 0..r-2$, there is exactly one \mathbf{G} -compatible connection \mathbf{C} , i.e. one satisfying $\nabla_{\mathbf{C}} \mathbf{G} = \mathbf{0}$, such that $\mathbf{T}(\mathbf{C}) = \mathbf{L}$. \mathbf{C} is of class \mathbf{C}^s .

Remark 1: When $\mathbf{L} = \mathbf{0}$, the corresponding connection is called the Levi-Civita connection. \blacksquare

Remark 2: It follows from Theorem 3 that for every connection $\mathbf{C}' : \mathcal{M} \rightarrow \text{Con } \mathcal{T}\mathcal{M}$ of class \mathbf{C}^s , $s \in 0..r-2$, there is exactly one connection $\mathbf{C} : \mathcal{M} \rightarrow \text{Con } \mathcal{T}\mathcal{M}$ such that $\mathbf{T}(\mathbf{C}) = \mathbf{T}(\mathbf{C}')$ and $\nabla_{\mathbf{C}} \mathbf{G} = \mathbf{0}$. Moreover, in view of Prop. 2, we have

$$\mathbf{C} = \mathbf{C}' - \frac{1}{2} \mathbf{I} \mathbf{G}^{-1} (\nabla_{\mathbf{C}'} \mathbf{G} - \nabla_{\mathbf{C}'} \mathbf{G}^{\sim(1,2)} + \nabla_{\mathbf{C}'} \mathbf{G}^{\sim(1,3)}). \quad (53.7)$$

Now let a connection $\mathbf{C} : \rightarrow \text{ConTM}$ be given. We may define, for each $x \in \mathcal{M}$, a mapping

$$\mathbf{A}_x^{\mathbf{C}} : \text{Con}_x \text{TM} \rightarrow \text{Sym}_2(\text{T}_x \mathcal{M}^2, \text{T}_x \mathcal{M}) \quad (53.8)$$

by

$$\mathbf{A}_x^{\mathbf{C}}(\mathbf{K}) := \Lambda(\mathbf{C}(x))\mathbf{K} + (\Lambda(\mathbf{C}(x))\mathbf{K})^\sim \quad \text{for all } \mathbf{K} \in \text{Con}_x \text{TM}. \quad (53.9)$$

Let a symplectic field $\mathbf{S} : \mathcal{M} \rightarrow \text{Skw}^{\text{inv}}(\text{TM}, \text{T}^* \mathcal{M})$ of class \mathbf{C}^{r-1} be given.

Proposition 3: *For every $x \in \mathcal{M}$, the restriction*

$$\mathbf{A}_x^{\mathbf{C}} \Big|_{\mathbf{J}_{\mathbf{S}(x)}^{\leq}(\{\nabla_x \mathbf{S}\})} : \mathbf{J}_{\mathbf{S}(x)}^{\leq}(\{\nabla_x \mathbf{S}\}) \rightarrow \text{Sym}_2(\text{T}_x \mathcal{M}^2, \text{T}_x \mathcal{M}) \quad (53.10)$$

of the mapping $\mathbf{A}_x^{\mathbf{C}}$ is bijective.

Proof: Similar to the proof of Prop. 1. ■

Proposition 4: *For every connection \mathbf{C} and each prescribed symmetric field $\mathbf{L} : \mathcal{M} \rightarrow \text{Sym}_2(\text{TM}^2, \text{TM})$ of class \mathbf{C}^s , $s \in 0..r-2$, there is exactly one \mathbf{S} -compatible connection \mathbf{K} , i.e. one satisfying $\nabla_{\mathbf{K}} \mathbf{S} = \mathbf{0}$, such that $\mathbf{A}^{\mathbf{C}}(\mathbf{K}) = \mathbf{L}$. \mathbf{K} is of class \mathbf{C}^s .*

Proof: It follows immediately from Prop.3. ■

Notes 53

(1) The proof of the Fundamental Theorem of Riemannian Geometry given here is modelled on the proof given by Noll in [N1].

(2) In [Sp], Spivak, M. stated: “Perhaps its only defect [of the fundamental theorem of Riemannian geometry] is the restriction to symmetric connections.” We show that this restriction is not needed.

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