# Geodesic equivalence and integrability.

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#### Abstract

We suggest a construction that, given a trajectorial diffeomorphism between two Hamiltonian systems, produces integrals of them. As the main example we treat geodesic equivalence of metrics. We show that the existence of a non-trivially geodesically equivalent metric leads to Liouville integrability, and present explicit formulae for integrals.

### 1 Introduction

Integrals of a system are closely related to symmetries. A classical example is Noether's theorem: if a vector field X on a manifold M preserves a Lagrangian  $L: \mathcal{T}M \to R$ , then the function  $I_X \stackrel{\text{def}}{=} \frac{\partial L}{\partial \dot{x}}(x, \dot{x})X(x)$  is a first integral of the corresponding Lagrangian system.

There are many generalizations of Noether's theorem, we recall the following two. In the paper [2] it was shown that the existence of a vector field on  $\mathcal{T}^*M$  which commutes with a Hamiltonian vector field allows one to construct a (multi-valued) integral of the Hamiltonian system. In the paper [11] the result of [2] was generalized to tensor fields. It was shown that if a Hamiltonian flow preserves a tensor field on  $\mathcal{T}^*M$ , then there exists an (also multi-valued) integral of the Hamiltonian system.

In our paper we, following ideas of [11], present a construction which, given a diffeomorphism between two Hamiltonian systems that takes the trajectories and the isoenergy surfaces of the first Hamiltonian system to the trajectories and the isoenergy surfaces of the second one, produces n integrals of the first system, where n is the number of the degrees of freedom of the system.

The construction is applied to geodesically equivalent metrics. Let  $g = (g_{ij})$ and  $\bar{g} = (\bar{g}_{ij})$  be smooth metrics on the same manifold  $M^n$ .

**Definition 1.** The metrics g and  $\overline{g}$  are geodesically equivalent, if they have the same geodesics (considered as unparameterized curves).

This is rather classical material. In 1869 Dini [3] formulated the problem of local classification of geodesically equivalent metrics, and solved it for dimension two. In 1896 Levi-Civita [4] got a local description of geodesically equivalent metrics on manifolds of arbitrary dimension. In the paper [6] a family of (non-trivial) examples of geodesically equivalent metrics on closed manifolds was constructed.

For geodesically equivalent metrics, a trajectorial diffeomorphism  $\Phi$  is given by  $\Phi(x,\xi) = (x, \frac{\|\xi\|_g}{\|\xi\|_q}\xi)$ . Here  $(x,\xi) \in \mathcal{T}M^n$ , x is a point of  $M^n$  and  $\xi \in \mathcal{T}_x M^n$ .

**Theorem 1.** Let metrics g and  $\overline{g}$  on  $M^n$  be geodesically equivalent. Denote by G the linear operator  $g^{-1}\overline{g} = (g^{i\alpha}\overline{g}_{\alpha j})$ . Consider the characteristic polynomial  $det(G - \mu E) = c_0\mu^n + c_1\mu^{n-1} + \ldots + c_n$ . The coefficients  $c_1, \ldots, c_n$  are smooth functions on the manifold  $M^n$ , and  $c_0 \equiv (-1)^n$ . Then the functions  $I_k = \left(\frac{det(g)}{det(\overline{g})}\right)^{\frac{k+2}{n+1}}\overline{g}(S_k\xi,\xi), \ k = 0, \ldots, n-1$ , where  $S_k \stackrel{\text{def}}{=} \sum_{i=0}^k c_i G^{k-i}$ , are integrals of the geodesic flow of the metric g and pairwise commute.

**Remark 1.** The integral  $I_0 = \left(\frac{\det(g)}{\det(\bar{g})}\right)^{\frac{2}{n+1}} \bar{g}(\xi,\xi)$  was obtained by Painlevé, see [4]. The integral  $I_{n-1}$  is the energy integral (multiplied by minus two).

The integrals  $I_1, I_2, ..., I_{n-2}$  seem to be new, although in each Levi-Civita chart the integrals are linear combinations of Levi-Civita integrals (see Section 3 for definitions). We touch on the connection between the integrals  $I_0, ..., I_{n-1}$  and Levi-Civita integrals in Section 5.

Metrics  $g, \bar{g}$  on  $M^n$  are strictly non-proportional at a point  $x \in M^n$ , if the characteristic polynomial  $\frac{1}{det(g)}det(\bar{g}-tg))_{|x}$  has no multiple root.

**Corollary 1.** Let  $M^n$  be a closed real-analytic manifold supplied with two realanalytic metrics  $g, \bar{g}$  such that the metrics  $g, \bar{g}$  are geodesically equivalent and strictly non-proportional at least at one point. Then the fundamental group  $\pi_1(M^n)$  of the manifold  $M^n$  contains a commutative subgroup of finite index, and the dimension of the homology group  $H_1(M^n; \mathbf{Q})$  is no greater than n.

For dimension two the converse of Theorem 1 is also true, and the condition of Corollary 1 can be weakened.

**Corollary 2.** Metrics g and  $\bar{g}$  on a surface  $M^2$  are geodesically equivalent, if and only if the function  $\left(\frac{\det(g)}{\det(\bar{g})}\right)^{\frac{2}{3}} \bar{g}(\xi,\xi)$  is an integral of the geodesic flow of the metric g.

**Corollary 3.** Let metrics  $g, \overline{g}$  on a closed surface of negative Euler characteristic be geodesically equivalent. Then  $g = C\overline{g}$ , where C is a constant.

**Corollary 4.** Let metrics  $g, \overline{g}$  on the torus  $T^2$  be geodesically equivalent. If they are proportional at a point  $x \in T^2$ , then  $g = C\overline{g}$ , where C is a positive constant.

**Corollary 5.** Let metrics g,  $\bar{g}$  on the sphere  $S^2$  be geodesically equivalent. Then there are three possibilities.

- 1. The metrics are proportional at exactly two points.
- 2. The metrics are proportional at exactly four points.
- 3. The metrics are completely proportional, i.e.  $g = C\overline{g}$ , where C is a positive constant.

In the first case the metrics admit a Killing vector field.

Recall that a vector field on  $M^n$  is *Killing* (with respect to a metric), if the flow of the field preserves the metric.

**Corollary 6.** Let metrics  $g, \overline{g}$  on a surface  $M^2$  be geodesically equivalent. If the metrics are proportional at each point of an open non-empty domain  $U \subset M^2$ , then  $g = C\overline{g}$ , where C is a positive constant.

**Corollary 7.** If metrics  $g, \bar{g}$  on a manifold  $M^n$  are geodesically equivalent, and if the metric g admits a non-trivial Killing vector field, then the metric  $\bar{g}$  also admits a non-trivial Killing vector field.

One of the most famous integrable geodesic flows on closed surfaces is the geodesic flow of the metric on ellipsoid (see [7]). Consider the ellipsoid  $\sum_{i=1}^{n} \frac{(x^i)^2}{a_i} = 1$ , where  $a_i > 0$ , i = 1, ..., n.

**Theorem 2.** The restriction of the metric  $\sum_{i=1}^{n} (dx^{i})^{2}$  to the ellipsoid  $\sum_{i=1}^{n} \frac{(x^{i})^{2}}{a_{i}} = 1$  is geodesically equivalent to the restriction of the metric

$$\frac{1}{\sum_{i=1}^{n} \left(\frac{x^{i}}{a_{i}}\right)^{2}} \left(\sum_{i=1}^{n} \frac{(dx^{i})^{2}}{a_{i}}\right)$$

to the ellipsoid.

The paper is organized as follows. In Section 2 we present the announced construction. Theorem 3 there gives an explicit formula for a one-parameter family of first integrals, if a trajectorial diffeomorphism between two Hamiltonian systems is given.

In Section 3, for use in Sections 4, 5, 7 we formulate Levi-Civita and Painlevé results about a local form of geodesically equivalent metrics.

In Section 4 we apply the construction to geodesically equivalent metrics, and prove that the functions  $I_0, ..., I_{n-1}$  from Theorem 1 are integrals of the geodesic flow of the metric g.

In Section 5 we prove that the integrals  $I_0, ..., I_{n-1}$  are in involution.

In Section 6 we prove Corollaries 1, 2, 3, 4, 5, 6, 7.

In Section 7 we prove Theorem 2.

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### 2 Trajectorial diffeomorphisms and integrals

Let v and  $\bar{v}$  be Hamiltonian systems on symplectic manifolds  $(M, \omega)$  and  $(\bar{M}, \bar{\omega})$ with Hamiltonians H and  $\bar{H}$  respectively. Consider the isoenergy surfaces

$$Q \stackrel{\mathrm{def}}{=} \left\{ x \in M : H(x) = h \right\}, \quad \bar{Q} \stackrel{\mathrm{def}}{=} \left\{ x \in \bar{M} : \bar{H}(x) = \bar{h} \right\},$$

where h and  $\bar{h}$  are regular values of the functions  $H, \bar{H}$  respectively. Let  $U(Q) \subset M$  and  $U(\bar{Q}) \subset \bar{M}$  be neighborhoods of the isoenergy surfaces Q and  $\bar{Q}$ .

**Definition 2.** A diffeomorphism  $\Phi: U(Q) \longrightarrow U(\bar{Q}), \Phi(Q) = \bar{Q}$ , is said to be trajectorial on Q, if the restriction  $\Phi|_Q$  takes the trajectories of the system v to the trajectories of the system  $\bar{v}$ .

Denote the restriction  $\Phi|_Q$  by  $\phi$ . Since  $\phi$  takes the trajectories of v to the trajectories of  $\bar{v}$ , it takes the vector field v to the vector field that is proportional to  $\bar{v}$ . Denote by  $a_1: Q \to R$  the coefficient of proportionality, i.e.  $\phi_*(v) = a_1 \bar{v}$ . Since  $\Phi$  takes Q to  $\bar{Q}$ , it takes the differential dH to a form that is proportional to  $d\bar{H}$ . Denote by  $a_2: Q \to R$  the coefficient of proportionality, i.e.  $\phi_* dH = a_2 d\bar{H}$ . By a we denote the product  $a_1 a_2$ . We denote the Pfaffian of a skew-symmetric matrix X by Pf(X).

**Theorem 3.** Let a diffeomorphism  $\Phi: U(Q) \to U(\overline{Q}), \ \Phi(Q) = \overline{Q}$ , be trajectorial on Q. Then for each value of the parameter t the polynomial

$$\mathcal{P}^{n-1}(t) \stackrel{\text{def}}{=} \frac{\Pr\left(\Phi^* \bar{\omega} - t\omega\right)}{\Pr\left(\omega\right)\left(t - a\right)} \tag{1}$$

is an integral of the system v on Q. In particular, all the coefficients of the polynomial  $\mathcal{P}^{n-1}(t)$  are integrals.

**Proof.** Denote by  $\sigma$ ,  $\bar{\sigma}$  the restrictions of the forms  $\omega, \bar{\omega}$  to  $Q, \bar{Q}$  respectively. Consider the form  $\phi^* \bar{\sigma}$  on Q.

Lemma 1 (Topalov, [11]). The flow v preserves the form  $\phi^* \bar{\sigma}$ .

**Proof of Lemma 1.** The Lie derivative  $L_v$  of the form  $\phi^*\bar{\sigma}$  along the vector field v satisfies

$$L_v \phi^* \bar{\sigma} = \mathrm{d} \left[ \imath_v \phi^* \bar{\sigma} \right] + \imath_v \mathrm{d} \left[ \phi^* \bar{\sigma} \right]$$

On the right side both terms vanish. More precisely, for an arbitrary vector  $u \in \mathcal{T}_x Q$  at an arbitrary point  $x \in Q$  we have

$$i_{v}\phi^{*}\bar{\sigma}(u) = \bar{\sigma}(\phi_{*}(v), \phi_{*}(u)) = \\ = \bar{\sigma}(a_{1}\bar{v}, \phi_{*}(u)) = \\ = -a_{1}\mathrm{d}\bar{H}(\phi_{*}(u)) = 0.$$

Since the form  $\bar{\omega}$  is closed, the form  $\bar{\sigma}$  is also closed and  $d[\phi^*\bar{\sigma}] = \phi^*(d\bar{\sigma}) = 0$ , q. e. d.

It is obvious that the kernels of the forms  $\sigma$  and  $\phi^*\bar{\sigma}$  coincide (in the space  $\mathcal{T}_x Q$  at each point  $x \in Q$ ) with the linear span of the vector v. Therefore these forms induce two non-degenerate tensor fields on the quotient bundle  $\mathcal{T}Q/\langle v \rangle$ . We shall denote the corresponding forms on  $\mathcal{T}Q/\langle v \rangle$  also by the letters  $\sigma, \bar{\sigma}$ .

**Lemma 2.** The characteristic polynomial of the operator  $(\sigma)^{-1}(\phi^*\bar{\sigma})$  on  $\mathcal{T}Q/\langle v \rangle$  is preserved by the flow v.

**Proof of Lemma 2.** Since the flow v preserves the Hamiltonian H and the form  $\omega$ , the flow v preserves the form  $\sigma$ . Since the flow v preserves both forms, it preserves the characteristic polynomial of the operator  $(\sigma)^{-1}(\phi^*\bar{\sigma})$ , q. e. d.

Since both forms are skew-symmetric, each root of the characteristic polynomial of the operator  $(\sigma)^{-1}(\Phi^*\bar{\sigma})$  has an even multiplicity. Then the characteristic polynomial is the square of a polynomial  $\delta^{n-1}(t)$  of degree n-1. Hence the polynomial  $\delta^{n-1}(t)$  is also preserved by the flow v. It is obvious that

$$\delta^{n-1}(t) = (-1)^{n-1} \frac{\Pr\left(\phi^* \bar{\sigma} - t\sigma\right)}{\Pr\left(\sigma\right)}.$$
(2)

The last step of the proof is to verify that

$$(t-a)\delta^{n-1} = \frac{\Pr\left(\Phi^*\bar{\omega} - t\omega\right)}{\Pr\left(\omega\right)} \stackrel{\text{def}}{=} \Delta^n.$$

Take an arbitrary point  $x \in Q$ . Consider the form  $\Phi^* \bar{\omega} - a\omega$  on  $\mathcal{T}_x M$ . The form  $\iota_v(\Phi^* \bar{\omega} - a\omega)$  equals zero. More precisely, for any vector  $u \in \mathcal{T}_x M$  we have

$$i_v(\Phi^*\bar{\omega} - a\omega) = \bar{\omega}(\Phi_*(v), \Phi_*(u)) - a\omega(v, u) =$$
  
$$= \bar{\omega}(a_1v, \Phi_*(u)) - a\omega(v, u) =$$
  
$$= -a_1 d\bar{H}(\Phi_*(u)) + adH =$$
  
$$= -adH + adH = 0.$$

There exists a vector  $A \in \mathcal{T}_x M$  such that  $\omega(A, v) \neq 0$  and the restriction of the form  $i_A(\Phi^*\bar{\omega}-a\omega)$  to the space  $\mathcal{T}_x M$  equals zero. More precisely, since the forms  $\Phi^*\bar{\omega}$ ,  $\omega$  are skew-symmetric, then the kernel  $K_{\Phi^*\bar{\omega}-a\omega}$  of the form  $\Phi^*\bar{\omega}-a\omega$  has an even dimension, and the kernel of the restriction of the form  $\Phi^*\bar{\omega}-a\omega$  to  $\mathcal{T}_x Q$  has an odd dimension. Thus the intersection  $K_{\Phi^*\bar{\omega}-a\omega} \cap (\mathcal{T}_x M \setminus \mathcal{T}_x Q)$  is not empty. For each vector A from the intersection we obviously have  $\omega(A, v) \neq 0$  and  $i_A(\Phi^*\bar{\omega}-a\omega) = 0$ . Without loss of generality we can assume  $\omega(A, v) = 1$ .

Consider a basis  $(v, e_1, ..., e_{2n-2})$  for the space  $\mathcal{T}_x Q$ . The set  $(A, v, e_1, ..., e_{2n-2})$  is a basis for the space  $\mathcal{T}_x M$ . In this basis we have

$$det(\Phi^*\bar{\omega} - t\omega) = det \begin{vmatrix} 0 & a - t & (*) \\ -(a - t) & 0 & 0 \\ \hline -(*) & 0 & (\Phi^*\bar{\omega} - t\omega)_{\langle e_1, \dots, e_{2n-2} \rangle} \end{vmatrix}$$
$$= (a - t)^2 det((\Phi^*\bar{\omega} - t\omega)_{\langle e_1, \dots, e_{2n-2} \rangle})$$
$$= (a - t)^2 det(\phi^*\bar{\sigma} - t\sigma),$$

where  $(\Phi^*\bar{\omega} - t\omega)_{\langle e_1,...,e_{2n-2}\rangle}$  is the matrix of the form  $\Phi^*\bar{\omega} - t\omega$  in the basis  $(e_1,...,e_{2n-2})$ . Finally,  $\delta^{n-1} = \mathcal{P}^{n-1}$ , q. e. d.

### 3 Levi-Civita theorem

Let g and  $\bar{g}$  be smooth metrics on a manifold  $M^n$ . Recall that the common eigenvalues of the metrics g,  $\bar{g}$  at a point  $x \in M$  are roots of the characteristic polynomial  $P_x(t) = \det (G - tE)_{|x}$ , where  $G \stackrel{\text{def}}{=} (g^{i\alpha}\bar{g}_{\alpha j})$ . Suppose that at every point of an open domain  $\mathcal{D} \subset M^n$  the common eigenvalues of the metrics g,  $\bar{g}$  assume m distinct values  $\rho^1, \rho^2, ..., \rho^m$   $(1 \leq m \leq n)$  with multiplicities  $k_1, k_2, ..., k_m$ , respectively.

In the paper [4], Levi-Civita proved that for every point  $P \in \mathcal{D}$  there is an open neighborhood  $\mathcal{U}(P) \subset \mathcal{D}$  and a coordinate system  $\bar{x} = (\bar{x}_1, ..., \bar{x}_m)$  (in  $\mathcal{U}(P)$ ), where  $\bar{x}_i = (x_i^1, ..., x_i^{k_i})$ ,  $(1 \leq i \leq m)$ , such that the quadratic forms of the metrics g and  $\bar{g}$  have the following form:

$$g(\dot{x}, \dot{x}) = \Pi_{1}(\bar{x})A_{1}(\bar{x}_{1}, \dot{x}_{1}) + \Pi_{2}(\bar{x})A_{2}(\bar{x}_{2}, \dot{x}_{2}) + \dots + + \Pi_{m}(\bar{x})A_{m}(\bar{x}_{m}, \dot{x}_{m}),$$
(3)  
$$\bar{g}(\dot{x}, \dot{x}) = \rho^{1}\Pi_{1}(\bar{x})A_{1}(\bar{x}_{1}, \dot{x}_{1}) + \rho^{2}\Pi_{2}(\bar{x})A_{2}(\bar{x}_{2}, \dot{x}_{2}) + \dots +$$

$$+ \rho^m \Pi_m(\bar{x}) A_m(\bar{x}_m, \dot{\bar{x}}_m), \tag{4}$$

where  $A_i(\bar{x}_i, \dot{\bar{x}}_i)$  are positive-definite quadratic forms in the velocities  $\dot{\bar{x}}_i$  with coefficients depending on  $\bar{x}_i$ ,

$$\Pi_i \stackrel{\text{def}}{=} (\phi_i - \phi_1) \cdots (\phi_i - \phi_{i-1}) (\phi_{i+1} - \phi_i) \cdots (\phi_m - \phi_i)$$
(5)

and  $\phi_1, \phi_2, ..., \phi_m, 0 < \phi_1 < \phi_2 < ... < \phi_m$ , are smooth functions such that

$$\phi_i = \begin{cases} \phi_i(\bar{x}_i), & \text{if } k_i = 1\\ \text{constant}, & \text{else.} \end{cases}$$

It is easy to see that the functions  $\rho^i$  as functions of  $\phi_i$  and the function  $\phi_i$  as functions of  $\rho^i$  are given by

$$\rho^{i} = \frac{1}{\phi_{1}...\phi_{m}} \frac{1}{\phi_{i}}$$
$$\phi_{i} = \frac{1}{\rho^{i}} (\rho^{1} \rho^{2} ... \rho^{m})^{\frac{1}{m+1}}$$

**Definition 3.** Let metrics g and  $\overline{g}$  be given by formulae (3) and (4) in a coordinate chart  $\mathcal{U}$ . Then we say that the metrics g and  $\overline{g}$  have Levi-Civita local form (of type m), and the coordinate chart  $\mathcal{U}$  is a Levi-Civita coordinate chart (with respect to the metrics).

Levi-Civita proved that the metrics g and  $\overline{g}$  given by formulae (3) and (4) are geodesically equivalent. If we replace  $\phi_i$  by  $\phi_i + c$ , i = 1, ..., m, where c is a (positive for simplicity) constant, in (3) and (4), we obtain the following one-parameter family of metrics, geodesically equivalent to g:

$$g_c(\dot{x}, \dot{x}) = \frac{1}{(\phi_1 + c)\cdots(\phi_m + c)} \left\{ \frac{1}{\phi_1 + c} \Pi_1 A_1 + \dots + \frac{1}{\phi_m + c} \Pi_m A_m \right\}.$$
 (6)

The next theorem is essentially due to Painlevé, see [4].

**Theorem 4.** If the metrics g and  $\overline{g}$  are geodesically equivalent, then the function

$$I_0 \stackrel{\text{def}}{=} \left(\frac{\det(g)}{\det(\bar{g})}\right)^{\frac{2}{n+1}} \bar{g}(\dot{\bar{x}}, \dot{\bar{x}}),\tag{7}$$

is an integral of the geodesic flow of the metric g.

Substituting  $g_c$  instead of  $\bar{g}$  in (7), we obtain the following one-parameter family of integrals

$$I_{c} \stackrel{\text{def}}{=} \left(\frac{\det(g)}{\det(g_{c})}\right)^{\frac{2}{n+1}} g_{c}(\dot{x}, \dot{x}) = \\ = C[(\phi_{1}+c)\cdots(\phi_{m}+c)] \left\{\frac{1}{\phi_{1}+c}\Pi_{1}A_{1}+\cdots+\frac{1}{\phi_{m}+c}\Pi_{m}A_{m}\right\} \\ = C\{L_{1}c^{m-1}+L_{2}c^{m-2}+\cdots+L_{m}\},$$

where

$$\begin{split} L_1 &= & \Pi_1 A_1 + \dots + \Pi_m A_m, \text{ which is twice the energy integral} \\ L_2 &= & \sigma_1(\phi_2, ..., \phi_m) \Pi_1 A_1 + \dots + \sigma_1(\phi_1, ..., \phi_{m-1}) \Pi_m A_m, \\ L_3 &= & \sigma_2(\phi_2, ..., \phi_m) \Pi_1 A_1 + \dots + \sigma_2(\phi_1, ..., \phi_{m-1}) \Pi_m A_m, \\ \vdots \\ L_m &= & (\phi_2 ... \phi_m) \Pi_1 A_1 + \dots + (\phi_1 ... \phi_{m-1}) \Pi_m A_m, \end{split}$$

 $\sigma_k$  denotes the elementary symmetric polynomial of degree k, and  $C \stackrel{\text{def}}{=} \left[ (\phi_1 + c)^{k_1 - 1} \cdots (\phi_m + c)^{k_m - 1} \right]^{\frac{2}{n+1}}$  is a constant. Therefore the functions  $L_k, \ k = 1, ..., m$ , are integrals of the geodesic flows of the metric g. We call these integrals *Levi-Civita integrals*.

From the results of [8] it follows that Levi-Civita integrals are in involution. More precisely, let  $D = (d_j^i)$  be an  $m \times m$  matrix. Suppose that for any i, j the element  $d_j^i$  depends only on the variables  $\bar{x}_j$ . Denote by  $\Delta$  the determinant of the matrix D and by  $\Delta_j^i$  the minor of the element  $d_j^i$ . In the paper [8] it was shown that, for arbitrary functions  $A_i(\bar{x}_i, \dot{\bar{x}}_i)$ , quadratic in velocities  $\dot{\bar{x}}_i$ , the Lagrangian system with Lagrangian

$$T_1 = \Delta \left( \frac{A_1(\bar{x}_1, \dot{\bar{x}}_1)}{\Delta_1^1} + \frac{A_2(\bar{x}_2, \dot{\bar{x}}_2)}{\Delta_2^1} + \dots + \frac{A_m(\bar{x}_m, \dot{\bar{x}}_m)}{\Delta_m^1} \right)$$

admits (m-1) integrals

$$T_i = \Delta \left( A_1(\bar{x}_1, \dot{\bar{x}}_1) \frac{\Delta_1^i}{(\Delta_1^1)^2} + A_2(\bar{x}_2, \dot{\bar{x}}_2) \frac{\Delta_2^i}{(\Delta_2^1)^2} + \dots + A_m(\bar{x}_m, \dot{\bar{x}}_m) \frac{\Delta_m^i}{(\Delta_m^1)^2} \right),$$

where i = 2, ..., m, and if we identify the tangent and cotangent bundles the Lagrangian  $T_1$  and consider the standard symplectic form on the cotangent bundle, then the integrals are in involution.

If we take  $d_j^i = (\phi_j)^{m-i}$ , then  $\Delta$  and  $\Delta_j^i$  are given by

$$\Delta_{j}^{i} = (-1)^{m-1} \sigma^{i-1}(\phi_{1}, \phi_{2}, ..., \phi_{j-1}, \phi_{j+1}, ..., \phi_{m}) \prod_{\alpha > \beta \ge 1, \alpha \neq j, \beta \neq j} (\phi_{\alpha} - \phi_{\beta}),$$
$$\Delta = (-1)^{m} \prod_{\alpha > \beta \ge 1} (\phi_{\alpha} - \phi_{\beta}).$$

Therefore,

$$\frac{\Delta \Delta_j^i}{(\Delta_j^1)^2} = \sigma^{i-1}(\phi_1, \phi_2, ..., \phi_{j-1}, \phi_{j+1}, ..., \phi_m) \Pi_j,$$

so  $T_i = -L_i$  and thus the integrals  $L_i$  are in involution, q. e. d.

# 4 Geodesic equivalence and corresponding integrals

Let the metrics g and  $\overline{g}$  on a manifold M (of dimension n) be geodesically equivalent.

Define

$$U_g^r M \stackrel{\text{def}}{=} \{ (x,\xi) \in \mathcal{T}M : ||\xi||_g = r \},\$$

where  $x \in M$ ,  $\xi \in \mathcal{T}_x M$  and  $||\xi||_g \stackrel{\text{def}}{=} \sqrt{g(\xi,\xi)} = \sqrt{g_{ij}\xi^i\xi^j}$  is the norm of the vector  $\xi$  in the metric g.

By the geodesic flow of the metric g we mean the Lagrangian system of differential equations  $\frac{d}{dt} \left(\frac{\partial L}{\partial \dot{x}}\right) - \frac{\partial L}{\partial x} = 0$  on  $\mathcal{T}M$  with Lagrangian  $L \stackrel{\text{def}}{=} \frac{1}{2}g_{ij}\dot{x}^i\dot{x}^j$ . Because of the Legendre transformation, the geodesic flow could be considered as a Hamiltonian system on  $\mathcal{T}M$  (as a symplectic form we take  $\omega_g \stackrel{\text{def}}{=} d[g_{ij}\xi^j dx^i]$ ) with the Hamiltonian  $H_g \stackrel{\text{def}}{=} \frac{1}{2}g_{ij}\xi^i\xi^j$ . Since the metrics  $g, \bar{g}$  are geodesically equivalent, the mapping  $\Phi : \mathcal{T}M \to 0$ 

Since the metrics  $g, \bar{g}$  are geodesically equivalent, the mapping  $\Phi : \mathcal{T}M \to \mathcal{T}M$ ,  $\Phi(x,\xi) = \left(x,\xi \frac{||\xi||_g}{||\xi||_{\bar{g}}}\right)$ , takes the trajectories of the geodesic flow of the metric  $\bar{g}$ . This mapping is a diffeomorphism (for  $r \neq 0$ ), takes  $U_g^r M$  to  $U_{\bar{g}}^r M$  and is trajectorial on  $U_g^r M$ . Obviously the surfaces  $U_g^r, U_{\bar{g}}^r$  are regular isoenergy surfaces  $\{H_g = \frac{r}{2}\}$ ,  $\{H_{\bar{g}} = \frac{r}{2}\}$ .

By Theorem 3, in order to obtain a family of first integrals we have to find the polynomial  $\Delta^n(t)$  and divide it by (t-a). In our case  $H_g = H_{\bar{g}} \circ \Phi$ . Therefore the function *a* from Theorem 3 equals to  $\frac{||\xi||_{\bar{g}}}{||\xi||_g}$ .

In coordinates we have

$$\omega_g = \mathrm{d}[g_{ij}\xi^j dx^i]$$

and

$$\omega_{\bar{g}} = \mathrm{d}[\bar{g}_{ij}\xi^j dx^i].$$

Therefore,

$$\Phi^* \omega_{\bar{g}} = d \left[ \frac{||\xi||_g}{||\xi||_{\bar{g}}} \bar{g}_{ij} \xi^j dx^i \right] =$$
  
$$= \frac{\partial}{\partial x^k} \left[ \frac{||\xi||_g}{||\xi||_{\bar{g}}} \bar{g}_{ij} \xi^j \right] dx^k \wedge dx^i -$$
  
$$- \frac{\partial}{\partial \xi^k} \left[ \frac{||\xi||_g}{||\xi||_{\bar{g}}} \bar{g}_{ij} \xi^j \right] dx^i \wedge d\xi^k.$$

It is easy to see that at a point  $\xi \in \mathcal{T}_x M$  the quantities

$$A_{ik} \stackrel{\text{def}}{=} -\frac{\partial}{\partial \xi^k} \left[ \frac{||\xi||_g}{||\xi||_{\bar{g}}} \bar{g}_{ij} \xi^j \right]$$

form an element of  $\mathcal{T}_x M \otimes \mathcal{T}_x M$ . Without loss of generality we can assume that in the space  $\mathcal{T}_x M$  the metrics g and  $\overline{g}$  are given in principal axes. Then

$$\begin{aligned} A_{ij} &\stackrel{\text{def}}{=} -\rho^{i}(x) \frac{\partial}{\partial \xi^{j}} \left( \xi^{i} \frac{\sqrt{\xi^{1^{2}} + \ldots + \xi^{n^{2}}}}{\sqrt{\rho^{1} \xi^{1^{2}} + \ldots + \rho^{n} \xi^{n^{2}}}} \right) = \\ &= \rho^{i} \delta^{i}_{j} \frac{||\xi||_{g}}{||\xi||_{\bar{g}}} - \rho^{i} \xi^{i} \left( \frac{\frac{||\xi||_{\bar{g}}}{||\xi||_{g}} - \rho^{j} \frac{||\xi||_{g}}{||\xi||_{\bar{g}}}}{||\xi||_{\bar{g}}^{2}} \xi^{j} \right) = \\ &= \text{diag}(\mu_{1}, \ldots, \mu_{n}) - A \otimes B. \end{aligned}$$

Here  $\rho^i, i = 1, ..., n$  are common eigenvalues (here we allow  $\rho^i$  to be equal to  $\rho^j$  for some i, j) of the metrics g and  $\bar{g}, \mu_i \stackrel{\text{def}}{=} -\rho^i \frac{|\xi||_g}{|\xi||_{\bar{g}}}, A_i \stackrel{\text{def}}{=} \rho^i \xi^i$  and

$$B_{i} \stackrel{\text{def}}{=} \frac{\frac{||\xi||_{\bar{g}}}{||\xi||_{g}} - \rho^{i} \frac{||\xi||_{g}}{||\xi||_{\bar{g}}}}{||\xi||_{\bar{g}}^{2}} \xi^{i}.$$

We have

$$\det(\Phi^*\omega_{\bar{g}} - t\omega_g) = \det \left| \begin{array}{c|c} (*) & (A_{ij} + t\delta_{ij}) \\ \hline -(A_{ij} + t\delta_{ij}) & 0 \\ = & \det(A_{ij} + t\delta_{ij})^2. \end{array} \right|$$

Therefore,

$$\Delta^{n}(t) = \det\left(\operatorname{diag}(t+\mu_{1},...,t+\mu_{n})-a\otimes b\right).$$
(8)

Lemma 3. The following relation holds:

$$\Delta^{n}(t) = (t + \mu_{1}) \cdots (t + \mu_{n}) - (a_{1}b_{1})(t + \mu_{2}) \cdots (t + \mu_{n}) - \dots$$
  
-  $(t + \mu_{1}) \cdots (t + \mu_{n-1})(a_{n}b_{n}).$  (9)

The lemma follows from induction considerations.

To divide the polynomial by (t-a) we shall use the Horner scheme. Suppose that  $\Delta^n(t) = t^n + a_{n-1}t^{n-1} + \cdots + a_0$  and  $\delta^{n-1}(t) = t^{n-1} + b_{n-2}t^{n-2} + \cdots + b_0$ . Then we have

$$b_{n-1} = a_n = 1, (10)$$

$$b_{n-2} = a_{n-1} + a, (11)$$

$$\dots b_k = a_{k+1} + ab_{k+1}, \tag{12}$$

$$0 = a_0 + ab_0. (13)$$

It follows from lemma 3 that

$$a_0 = (\mu_1...\mu_n) - (A_1B_1)(\mu_2...\mu_n) - \dots - (\mu_1...\mu_{n-1})A_nB_n = = (-1)^n \left(\frac{||\xi||_g}{||\xi||_{\bar{g}}}\right)^n (\rho^1 \cdots \rho^n).$$

...

Combining with (13) we get

$$b_0 = -\frac{a_0}{a} = (-1)^{n+1} \left(\frac{||\xi||_g}{||\xi||_{\bar{g}}}\right)^{n+1} (\rho^1 \cdots \rho^n).$$

Since  $\frac{1}{2}g_{ij}\xi^i\xi^j$  is an integral of the geodesic flow of the metric g, the function

$$I_0 \stackrel{\text{def}}{=} (\rho^1 \cdots \rho^n)^{-\frac{2}{n+1}} \bar{g}(\xi,\xi) \tag{14}$$

is also an integral of the geodesic flow of the metric g. Using Lemma 3 we have

$$a_{n-1} = (\mu_1 + \dots + \mu_n) - (A_1 B_1 + \dots + A_n B_n) =$$
  
=  $\frac{||\xi||_g}{||\xi||_{\bar{g}}^3} \left\{ (\rho^{1^2} \xi^{1^2} + \dots + \rho^{n^2} \xi^{n^2}) - (\rho^1 + \dots + \rho^n) (\rho^1 \xi^{1^2} + \dots + \rho^n \xi^{n^2}) \right\} - \frac{||\xi||_{\bar{g}}}{||\xi||_g}$ 

Using (11) we get

$$b_{n-2} = a_{n-2} + a =$$

$$= \frac{||\xi||_g}{||\xi||_g^3} \left\{ (\rho^{1^2} \xi^{1^2} + \dots + \rho^{n^2} \xi^{n^2}) - (\rho^1 + \dots + \rho^n) (\rho^1 \xi^{1^2} + \dots + \rho^n \xi^{n^2}) \right\}$$

Therefore, the function

$$I_{1} \stackrel{\text{def}}{=} (\rho^{1} \cdots \rho^{n})^{-\frac{3}{n+1}} \left\{ (\rho^{1^{2}} \xi^{1^{2}} + \dots + \rho^{n^{2}} \xi^{n^{2}}) - (\rho^{1} + \dots + \rho^{n}) (\rho^{1} \xi^{1^{2}} + \dots + \rho^{n} \xi^{n^{2}}) \right\}$$

is an integral. (It is easy to see that  $\frac{||\xi||_q^2}{||\xi||_{\tilde{g}}^2} = (\rho^1 \cdots \rho^n)^{-\frac{2}{n+1}} \frac{||\xi||_q^2}{I_0}$ .) Arguing as above, we see that the functions

$$I_k \stackrel{\text{def}}{=} (\rho^1 \cdots \rho^n)^{-\frac{k+2}{n+1}} \left\{ (\rho^{1^{k+1}} \xi^{1^2} + \dots + \rho^{n^{k+1}} \xi^{n^2}) - (\rho^1 + \dots + \rho^n) (\rho^{1^k} \xi^{1^2} + \dots + \rho^{n^k} \xi^{n^2}) + \cdots + (-1)^k \sigma_k (\rho^1, \dots, \rho^n) (\rho^1 \xi^{1^2} + \dots + \rho^n \xi^{n^2}) \right\},$$

are integrals of the geodesic flow of the metric g, where by  $\sigma_k$  we denote the elementary symmetric polynomial of degree k. It is obvious that  $(-1)^k \sigma_k = c_k$  from Theorem 1, and therefore  $I_k = \left(\frac{\det(g)}{\det(\bar{g})}\right)^{\frac{k+2}{n+1}} \bar{g}(S_k\xi,\xi)$ . Thus  $I_k, k = 0, ..., n-1$ , are integrals of the geodesic flow of the metric g, q. e. d.

### 5 Liouville integrability

The last step of the proof of Theorem 1 is to verify that the integrals  $I_0, ..., I_{n-1}$  are in involution. We proceed along the following plan. First we show that it is sufficient to prove the involutivity in each Levi-Civita chart. Then we prove that in each Levi-Civita chart the integrals  $I_0, ..., I_{n-1}$  are linear combinations of Levi-Civita integrals, and therefore commute.

Let  $g, \overline{g}$  be metrics on M. A point  $x \in M$  is called *stable*, if in a neighborhood of x the number of different eigenvalues of the metrics  $g, \overline{g}$  is independent of the point.

Denote by  $\mathcal{M}$  the set of stable points of M. The set  $\mathcal{M}$  is an open subset of M. Obviously

$$\mathcal{M} = \bigsqcup_{1 \le q \le n} \mathcal{M}^q,\tag{15}$$

where  $\mathcal{M}^q$  denotes the set of stable points whose number of distinct common eigenvalues equals q. Points  $x \in M \setminus \mathcal{M}$  are called *points of bifurcation*.

**Lemma 4.** The set  $\mathcal{M}$  is everywhere dense in M.

**Proof of Lemma 4.** Denote by N(x) the number of distinct common eigenvalues of the metrics  $g, \bar{g}$  at a point x. Recall that the common eigenvalues of the metrics  $g, \bar{g}$  at a point  $x \in M$  are roots of the characteristic polynomial  $P_x(t) = \det (G - tE)_{|x}$ , where  $G = (g^{i\alpha}\bar{g}_{\alpha j})$ . In particular, all roots of  $P_x(t)$  are real.

Let us prove that, for a sufficiently small neighborhood of an arbitrary point  $x \in M$ , for any y from the neighborhood the number N(x) is no greater than N(y). Take a small  $\epsilon > 0$  and an arbitrary root  $\rho$  of  $P_x(t)$ . Let us prove that for a sufficiently small neighborhood  $U(x) \subset M$ , for any  $y \in U(x)$  there is a root  $\rho_y$ ,  $\rho - \epsilon < \rho_y < \rho + \epsilon$ , of the polynomial  $P_y(t)$ . If  $\epsilon$  is small, then for a sufficiently small neighborhood U(x) of the point x, for any  $y \in U(x)$  the numbers  $\rho + \epsilon$  and  $\rho - \epsilon$  are not roots of  $P_y(t)$ . Consider the circle  $S_{\epsilon} \stackrel{\text{def}}{=} \{z \in C : |z - \rho| = \epsilon\}$  on

the complex plane C. Clearly the number of roots (with multiplicities) of the polynomial  $P_y$  inside the circle is equal to

$$\frac{1}{2\pi i} \int_{S_{\epsilon}} \frac{P_y'(z)}{P_y(z)} dz.$$

Since for any  $y \in U(x)$  there are no roots of  $P_y$  on the circle  $S_{\epsilon}$ , then the function

$$\frac{1}{2\pi i} \int_{S_{\epsilon}} \frac{P_y'(z)}{P_y(z)} dz$$

continuously depends on  $y \in U(x)$ , and therefore is a constant. Clearly it is positive. Thus for any  $y \in U(x)$  there is at least one root of  $P_y$  that lies between  $\rho + \epsilon$  and  $\rho - \epsilon$ . Then for any y from a sufficiently small neighborhood of x we have  $N(y) \geq N(x)$ .

Now let us prove the lemma. Evidently the set  $\mathcal{M}$  is an open subset of M. Then it is sufficient to prove that for any open subset  $U \subset M$  there is a stable point  $x \in U$ . Suppose otherwise, i.e. let all the points of U be points of bifurcation. Take a point  $y \in M$  with maximal value of the function N on it. We have that in a neighborhood U(y) of the point y the function N is constant and equals N(y). Then the point y is a stable point, and we get a contradiction, q. e. d.

Now let the metrics  $g, \bar{g}$  be geodesically equivalent. Since the set of points of bifurcation is nowhere dense, it is sufficient to prove the involutivity in each Levi-Civita chart. Let the metrics g and  $\bar{g}$  be given by

$$g(\dot{\bar{x}}, \dot{\bar{x}}) = \Pi_1(\bar{x})A_1(\bar{x}_1, \dot{\bar{x}}_1) + \Pi_2(\bar{x})A_2(\bar{x}_2, \dot{\bar{x}}_2) + \dots + + \Pi_m(\bar{x})A_m(\bar{x}_m, \dot{\bar{x}}_m),$$
(16)  
$$\bar{g}(\dot{\bar{x}}, \dot{\bar{x}}) = \rho^1 \Pi_1(\bar{x})A_1(\bar{x}_1, \dot{\bar{x}}_1) + \rho^2 \Pi_2(\bar{x})A_2(\bar{x}_2, \dot{\bar{x}}_2) + \dots$$

$$\begin{aligned}
\dot{\mu}(\bar{x},\bar{x}) &= \rho^{1}\Pi_{1}(\bar{x})A_{1}(\bar{x}_{1},\bar{x}_{1}) + \rho^{2}\Pi_{2}(\bar{x})A_{2}(\bar{x}_{2},\bar{x}_{2}) + \cdots \\
&+ \rho^{m}\Pi_{m}(\bar{x})A_{m}(\bar{x}_{m},\dot{\bar{x}}_{m}).
\end{aligned}$$
(17)

We show that the integrals  $I_k$  are linear combinations of the Levi-Civita integrals. We have

$$\bar{G} = \operatorname{diag}(\underbrace{\rho^1, \dots, \rho^1}_{k_1}, \dots, \underbrace{\rho^m, \dots, \rho^m}_{k_m}), \tag{18}$$

where  $\rho^k = \frac{1}{(\phi_1 \dots \phi_m)} \frac{1}{\phi_k}$ . It is easy to check that

$$S_k = (-1)^k \operatorname{diag}(\underbrace{\sigma_k^1, \dots, \sigma_k^1}_{k_1}, \dots, \underbrace{\sigma_k^m, \dots, \sigma_k^m}_{k_m}),$$
(19)

where

$$\sigma_k^l \stackrel{\text{def}}{=} \sigma_k(\underbrace{\rho^1, \dots, \rho^1}_{k_1}, \dots, \underbrace{\rho^l, \dots, \rho^l}_{k_l-1}, \dots, \underbrace{\rho^m, \dots, \rho^m}_{k_m}).$$
(20)

We have

$$\sigma_{k}^{1} = \frac{1}{(\phi_{1}...\phi_{m})^{k}} \sigma_{k} \Big(\underbrace{\frac{1}{\phi_{1}},...,\frac{1}{\phi_{1}}}_{k_{1}-1},...,\underbrace{\frac{1}{\phi_{m}},...,\frac{1}{\phi_{m}}}_{k_{m}}\Big) =$$
(21)

$$= \frac{1}{(\phi_1\dots\phi_m)^k} \sum_{|\alpha|=k} \binom{k_1-1}{\alpha_1} \binom{k_2}{\alpha_2} \cdots \binom{k_m}{\alpha_m} \frac{1}{\phi_1^{\alpha_1}} \frac{1}{\phi_2^{\alpha_2}} \cdots \frac{1}{\phi_m^{\alpha_m}}, \quad (22)$$

$$(23)$$

where  $|\alpha| \stackrel{\text{def}}{=} \alpha_1 + \dots + \alpha_m$  and  $\alpha_i \ge 0$ . Substituting  $\binom{k_l-1}{\alpha_l} + \binom{k_l-1}{\alpha_l-1}$  for  $\binom{k_l}{\alpha_l}$  (we assume that  $\binom{k}{0} = 1$ ,  $\binom{k}{-1} = 0$ ,  $k \ge 0$ ) for  $2 \le l \le m$  we obtain

$$\sigma_{k}^{1} = \frac{1}{(\phi_{1}...\phi_{m})^{k}} \left( B_{k} + B_{k-1}\sigma_{1}\left(\frac{1}{\phi_{2}},...,\frac{1}{\phi_{m}}\right) + \dots + B_{k-m+1}\sigma_{m-1}\left(\frac{1}{\phi_{2}},...,\frac{1}{\phi_{m}}\right) \right),$$

where

$$B_k \stackrel{\text{def}}{=} \sum_{|\alpha|=k} \binom{k_1 - 1}{\alpha_1} \cdots \binom{k_m - 1}{\alpha_m} \frac{1}{\phi_1^{\alpha_1}} \cdots \frac{1}{\phi_m^{\alpha_m}}.$$
 (24)

Note that

$$\left(\frac{\det(g)}{\det(\bar{g})}\right)^{\frac{k+2}{n+1}} = C_k(\phi_1\dots\phi_m)^{k+2},\tag{25}$$

where  $C_k = [\phi_1^{k_1-1} \dots \phi_m^{k_m-1}]^{\frac{k+2}{n+1}}$ . Therefore,

$$I_{k} \stackrel{\text{def}}{=} \left(\frac{\det(g)}{\det(\bar{g})}\right)^{\frac{k+2}{n+1}} \bar{g}(S_{k}\dot{\bar{x}},\dot{\bar{x}}) = = (-1)^{k}C_{k}(\phi_{1}...\phi_{m})^{k+2} \left\{\rho^{1}\sigma_{k}^{1}\Pi_{1}A_{1} + \dots + \rho^{m}\sigma_{k}^{m}\Pi_{m}A_{m}\right\} = = (-1)^{k}C_{k}(\phi_{1}...\phi_{m})^{k+2} \left\{\frac{1}{\phi_{1}...\phi_{m}}\frac{1}{\phi_{1}}\left\{\frac{1}{(\phi_{1}...\phi_{m})^{k}}\left(B_{k}+\right. \right. \\ \left. + \dots + B_{k-m+1}\sigma_{m-1}\left(\frac{1}{\phi_{2}},...,\frac{1}{\phi_{m}}\right)\right)\right\}\Pi_{1}A_{1} + \dots\right\} = = (-1)^{k}C_{k}\left\{B_{k}L_{m} + B_{k-1}L_{m-1} + \dots + B_{k-m+1}L_{1}\right\},$$
(26)

where  $L_i$  are Levi-Civita integrals.

Finally, since the integrals  $I_0, ..., I_{n-1}$  are linear combinations of Levi-Civita integrals with constant coefficients, and since Levi-Civita integrals commute, then the integrals  $I_0, ..., I_{n-1}$  also commute, q. e. d.

**Remark 2.** Let *m* be the number of distinct common eigenvalues of geodesically equivalent metrics  $g, \bar{g}$  at a point *x*. Then in a neighborhood *U* of the point *x* the number of functionally independent almost everywhere Levi-Civita integrals is no less than *m*. Therefore the dimension of the space generated by the differentials  $(dI_0, dI_1, ..., dI_{n-1})$  no less than *m* at almost all points of *TU*.

#### 6 Topological obstructions

Corollary 1 follows immediately from the following theorem. Recall that a group G is *almost commutative*, if there exists a commutative subgroup  $P \subset G$  of finite index.

**Theorem 5 (Taimanov, [10]).** If a real-analytic closed manifold  $M^n$  with a real-analytic metric satisfies at least one of the conditions:

- a)  $\pi_1(M^n)$  is not almost commutative
- b)  $dim H_1(M^n; \mathbf{Q}) > dim M^n$ ,

then the geodesic flow on  $M^n$  is not analytically integrable.

**Proof of Corollary 1.** If metrics  $g, \bar{g}$  are real-analytic and geodesically equivalent, then the integrals  $I_0, ..., I_{n-1}$  are also real-analytic. If the metrics are strictly non-proportional at least at one point of  $M^n$ , then the integrals are functionally independent almost everywhere in a neighborhood of that point. Since the integrals are real-analytic, then they are functionally independent almost everywhere and we can apply Theorem 5, q. e. d.

**Proof of Corollary 2.** Let metrics  $g, \bar{g}$  on a surface  $M^2$  be geodesically equivalent. Using Theorem 1 we have that the function  $I_0 = \left(\frac{\det(g)}{\det(\bar{g})}\right)^{\frac{2}{n+1}} \bar{g}(\xi,\xi)$  is an integral of the geodesic flow of the metric g. In one direction Corollary 2 is proved. In other direction the statement of Corollary 2 can be verified by direct calculation, and it was done in [12].

**Proof of Corollaries 3, 4, 5, 6.** Let g be a metric on a surface  $M^2$ . The following lemma is essentially due to [1], see also [5]. For simplicity assume that the surface  $M^2$  is oriented, otherwise finitely cover the surface by an oriented one. Consider the complex structure on  $M^2$  corresponding to the metric g. Let z be a complex coordinate in a open domain  $U \subset M^2$ . Consider the complex momentum p. We shall denote by  $\bar{z}$  and  $\bar{p}$  the complex conjugation of z and p respectively. In complex variables the Hamiltonian  $H : \mathcal{T}^*M^2 \to R$  of the geodesic flow of the metric g reads  $\frac{p\bar{p}}{\lambda(z)}$ , where  $\lambda$  is a real-valued function. Suppose that the real-valued function

$$F = A(z)p^2 + B(z)p\bar{p} + \bar{A}(z)\bar{p}^2$$

is an integral of the geodesic flow of the metric g.

**Lemma 5.** The form  $\frac{1}{A(z)}dzdz$  is meromorphic.

**Remark 3.** If the Hamiltonian and the integral are proportional at each point of  $M^2$ , i.e. if  $F \equiv \alpha(z)H$ , where  $\alpha : M^2 \to R$ , then by definition put  $\frac{1}{A(z)}dzdz$  equal zero.

**Proof of Lemma 5.** Since F is an integral of the Hamiltonian system with the Hamiltonian H, the Poisson bracket  $\{H, F\}$  equals zero. We have

$$\{H, F\} = H_p F_z - H_z F_p + H_{\bar{p}} F_{\bar{z}} - H_{\bar{z}} F_{\bar{p}} = 0$$
(27)

On the right side of (27) each term is a polynomial of third degree in momenta. Then the bracket is also a polynomial of third degree in momenta. In order for a polynomial to equal zero, all coefficients must be zero, in particular the coefficient of  $p^3$ . Thus  $\frac{A_{\bar{x}}}{\lambda}$  equals zero, and A is holomorphic. Then  $\frac{1}{A(z)}$  is meromorphic, q. e. d.

Let  $g, \bar{g}$  be geodesically equivalent metrics on a closed surface  $M^2$  of Euler characteristic  $\chi(M^2)$ . Then the function  $I_0 = \left(\frac{\det(g)}{\det(\bar{g})}\right)^{\frac{2}{n+1}} \bar{g}(\xi,\xi)$  is an integral of the geodesic flow of the metric g, and is quadratic in momenta (if we identify with the help of the metric g the tangent and cotangent bundles of  $M^2$ ). Consider the form  $\frac{1}{A(z)} dz dz$  corresponding to the integral  $I_0$ . Suppose that the form is not identical zero. For a meromorphic 2-form on a closed Riemann surface, the number of poles P minus the number of zeros Z is equal to twice the Euler characteristic. It is easy to see that the form  $\frac{1}{A(z)}dzdz$  has no zeros (otherwise the metric  $\bar{g}$  has singularities). Then  $P = 2\chi(M^2)$ , and the Euler characteristic  $\chi(M^2)$  can not be negative, q. e. d. Now assume the metrics are proportional at each point of an open subset  $U \subset M^2$ . Since the form is meromorphic, it must be zero. Thus  $\bar{g} = \alpha(z)g$ , where  $\alpha$  is a function on  $M^2$ . Let us show that the function  $\alpha$  is constant. Actually,  $I_0 = 2\left(\frac{1}{\alpha}\right)^{\frac{1}{3}} H$  (here we identify  $\mathcal{T}^*M$  and  $\mathcal{T}M$  with the help of the metric g). We have

$$\{H, I_0\} = \{H, 2\left(\frac{1}{\alpha}\right)^{\frac{1}{3}}H\} = \{H, H\} 2\left(\frac{1}{\alpha}\right)^{\frac{1}{3}} + 2H\left\{\left(\frac{1}{\alpha}\right)^{\frac{1}{3}}, H\right\}.$$

Since  $\{H, H\}$  equals zero, we have that  $\{\left(\frac{1}{\alpha}\right)^{\frac{1}{3}}, H\}$  equals zero and the function  $\alpha$  is constant. This proves Corollaries 3,6.

**Remark 4.** For non-orientable surfaces the sign of the Euler characteristic coincides with the sign of the Euler characteristic of the oriented covering. Therefore Corollary 3 is true also for non-orientable surfaces.

It is easy to see that the form  $\frac{1}{A(z)}dzdz$  has poles precisely at points, where the metrics are proportional. If the surface  $M^2$  is the torus, then  $\chi(M^2) = 0$ and either the metrics  $g, \bar{g}$  are proportional at every point, or there are no points of proportionality of the metrics. This proves Corollary 4.

The following lemma is essentially due to Kolokol'tzov [5]. It completes the proof of Corollary 5.

**Lemma 6.** On the sphere  $S^2$  there are the following three possibilities for the form  $\frac{1}{A(z)}dzdz$ .

1. The form  $\frac{1}{A(z)}dzdz$  is identical zero.

- 2. The form  $\frac{1}{A(z)}dzdz$  has exactly two zeros (both zeros are of multiplicity two).
- 3. The form  $\frac{1}{A(z)}dzdz$  has exactly four zeros.

In the second case the metric g admits a non-trivial Killing vector field.

**Proof of Corollary 7.** Because of Noether's theorem, if a metric admits a (non-trivial) Killing vector field, then the geodesic flow of the metric admits a (non-trivial) integral, linear in velocities, and vice versa.

Suppose the function

$$F_1 = \sum_{i=1}^n a_i(x)\xi^i$$

is constant on the trajectories of the geodesic flow of the metric  $\bar{g}$ . Then the function

$$\Phi^* F_1 = \frac{||\xi||_g}{||\xi||_{\bar{g}}} \sum_{i=1}^n a_i(x)\xi^i$$

is constant on the trajectories of the geodesic flow of the metric g. Since the function  $I_0 = \left(\frac{\det(g)}{\det(\bar{g})}\right)^{\frac{2}{n+1}} \bar{g}(\xi,\xi)$  is an integral of the geodesic flow of the metric g, and since the function  $||\xi||_g = \sqrt{g(\xi,\xi)}$  is also an integral of the geodesic flow of the metric g, then the function

$$\frac{\sqrt{g(\xi,\xi)}}{\sqrt{I_0}}\Phi^*F_1 = \left(\frac{\det(g)}{\det(\bar{g})}\right)^{\frac{1}{n+1}}\sum_{i=1}^n a_i(x)\xi^i,$$

linear in velocities, is also an integral of the geodesic flow of the metric g, q. e. d.

## 7 Geodesically equivalent metrics on the ellipsoid.

**Proof of Theorem 2.** We show that in the elliptic coordinate system the restriction of the metrics

$$ds^2 \stackrel{\text{def}}{=} \sum_{i=1}^n (dx^i)^2 \text{ and } dr^2 \stackrel{\text{def}}{=} \frac{1}{\sum_{i=1}^n \left(\frac{x^i}{a_i}\right)^2} \left(\sum_{i=1}^n \frac{(dx^i)^2}{a_i}\right)$$

to the ellipsoid  $\sum_{i=1}^{n} \frac{(x^i)^2}{a_i} = 1$  have Levi-Civita local form, and therefore are geodesically equivalent. More precisely, consider elliptic coordinates  $\nu^1, ..., \nu^n$ . Without loss of generality we can assume that  $a^1 < a^2 < ... < a^n$ . Then the relation between the elliptic coordinates  $\bar{\nu}$  and the Cartesian coordinates  $\bar{x}$  is given by

$$x^{i} = \sqrt{\frac{\prod_{j=1}^{n} (a^{i} - \nu^{j})}{\prod_{j=1, j \neq i}^{n} (a^{i} - a^{j})}}.$$
(28)

Recall that the elliptic coordinates are non-degenerate almost everywhere, and the set

$$\{\nu^1 = 0, a_1 < \nu^2 < a_2, a_2 < \nu^3 < a_3, ..., a_{n-1} < \nu^n < a^n\}$$

is the part of the ellipsoid, lying in the quadrant  $\{x^1 > 0, x^2 > 0, ..., x^n > 0\}$ . Since for any *i* the symmetry  $x^i \to -x^i$  takes the ellipsoid to the ellipsoid and preserves the metrics  $ds^2$  and  $dr^2$ , it is sufficient to check the statement of the theorem only in the quadrant  $\{x^1 > 0, x^2 > 0, ..., x^n > 0\}$ .

In the elliptic coordinates the restriction of the metric  $ds^2$  to the ellipsoid has the following form

$$\sum_{i=1}^{n} \Pi_i A_i (d\nu^i)^2,$$
(29)

where  $\Pi_i \stackrel{\text{def}}{=} \prod_{j=1, j \neq i}^n (\nu^i - \nu^j)$ , and  $A_i \stackrel{\text{def}}{=} \frac{\nu^i}{\prod_{j=1}^n (a^j - \nu^i)}$ . The restriction of the metric  $dr^2$  to the ellipsoid is

$$(a^{1}a^{2}...a^{n})\sum_{i=1}^{n}\rho^{i}\Pi_{i}A_{i}(d\nu^{i})^{2},$$
(30)

where  $\rho^i \stackrel{\text{def}}{=} \frac{1}{\nu^i (\nu^1 \nu^2 \dots \nu^n)}$ . We see that the metrics  $ds^2$ ,  $dr^2$  have Levi-Civita local form, and therefore are geodesically equivalent, q. e. d.

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