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NATURAL FUNCTIONS ON $T^*T^{(r)}$ AND T^*T^{r*}

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ABSTRACT. We determine all natural functions on $T^*T^{(r)}$ and T^*T^{r*} .

All manifolds and maps are assumed to be infinitely differentiable.

1. Let $\mathcal{M}f_n$ be the category of *n*-dimensional manifolds and their local diffeomorphisms. Consider a natural bundle F over *n*-manifolds, [2].

Definition 1. A natural function g on F is a system of functions

$$g_M: FM \to \mathbf{R}$$

for every n-manifold M satisfying

$$g_M = g_N \circ F f$$

for all $f: M \to N$ from $\mathcal{M}f_n$.

Example 1. Let us remark that for every vector bundle $E \to M$, $x \in M$ and $y \in E_x$ we have a natural linear isomorphism between E_x and $V_y E := T_y E_x$ given by

$$v \to \frac{d}{dt}|_{t=0}(y+tv)$$

For any vector space W we have $\langle , \rangle : W^* \times W \to \mathbf{R}, \langle a, v \rangle = a(v).$

Let $T^{(r)} = (J^r(., \mathbf{R})_0)^*$ be the linear r-th order tangent bundle functor and let $T^{r*} = J^r(., \mathbf{R})_0$ be the r-th order cotangent bundle functor, cf. [2]. For any *n*-manifold M and $s \in \{1, ..., r\}$ we define $\lambda_M^{\leq s} : T^*T^{(r)}M \to \mathbf{R}$ by

$$\lambda_M^{~~}(a) := < (A^{~~} \circ \pi)(a), q(a) >~~~~$$

where $q: T^*T^{(r)}M \to T^{(r)}M$ is the cotangent bundle projection,

$$A^{\langle s \rangle} : (T^{(r)}M)^* = T^{r*}M \to T^{r*}M = (T^{(r)}M)^*$$

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is a fibre bundle morphism over id_M given by

$$A^{\langle s \rangle}(j_x^r \gamma) := j_x^r(\gamma^s), \ \gamma : M \to \mathbf{R}, \ \gamma(x) = 0, \ x \in M$$

and $\pi: T^*T^{(r)}M \to (T^{(r)}M)^*$ is a fibre bundle morphism over id_M given by

$$\pi(a) := a | V_{q(a)} T^{(r)} M \tilde{=} T_x^{(r)} M, \ a \in (T^* T^{(r)})_x M, \ x \in M \ .$$

Furthermore we define $\mu_M^{\langle s \rangle} : T^*T^{r*}M \to \mathbf{R}$ by

$$\mu_M^{\langle s \rangle}(a) := \langle (A^{\langle s \rangle} \circ q)(a), \overline{\pi}(a) \rangle$$

where $q: T^*T^{r*}M \to T^{r*}M$ is the cotangent bundle projection, $A^{\langle s \rangle}: T^{r*}M \to T^{r*}M$ is as above and $\overline{\pi}: T^*T^{r*}M \to (T^{r*}M)^*$ is a fibre bundle morphism over id_M given by

$$\overline{\pi}(a) := a | V_{q(a)} T^{r*} M = T_x^{r*} M, \ (a : T_{q(a)} T^{r*} M \to \mathbf{R}) \in (T^* T^{r*})_x M, \ x \in M$$

Clearly, $\{\lambda_M^{\langle s \rangle}\}$ is a natural function on $T^*T^{(r)}|\mathcal{M}f_n$ and $\{\mu_M^{\langle s \rangle}\}$ is a natural function on $T^*T^{r*}|\mathcal{M}f_n$.

In [1], I. Kolář has described all natural functions on T^*F for F from a large class of natural bundles. The method presented in [1] can not be applied in the cases $F = T^{(r)} | \mathcal{M}f_n$ (if $r \geq 2$) and $F = T^{r*} | \mathcal{M}f_n$ because of the following reasons: (a) If the assumptions (I), (II), (III) of [1] were satisfied for $F = T^{(r)} | \mathcal{M}f_n$, then using the results of [3] we could deduce that any natural function on $T^*T^{(r)} | \mathcal{M}f_n$ is of the form $f \circ \lambda_M^{\leq 1>}$, where $f \in C^{\infty}(\mathbf{R}, \mathbf{R})$. This contradicts to Theorem 1. (b) It follows from [4] that $F = T^{r*} | \mathcal{M}f_n$ do not satisfy Condition (I) of [1].

In this paper we determine all natural functions on $T^*T^{(r)}|\mathcal{M}f_n$ and $T^*T^{r*}|\mathcal{M}f_n$. We are going to prove

Theorem 1. All natural functions on $T^*T^{(r)}|\mathcal{M}f_n$ are of the form

$$\left\{f\circ \left(\lambda_M^{<1>},...,\lambda_M^{}\right)\right\}$$

where $f \in C^{\infty}(\mathbf{R}^r)$ is a smooth function of r variables.

Theorem 2. All natural functions on $T^*T^{r*}|\mathcal{M}f_n$ are of the form

$$\left\{ f \circ (\mu_M^{<1>}, ..., \mu_M^{}) \right\}$$

where $f \in C^{\infty}(\mathbf{R}^r)$ is a smooth function of r variables.

In the case r = 1 both theorems are equivalent because of a natural isomorphism $T^*T = T^*T^*$, cf. [2].

2. The proofs of Theorems 1 and 2 will be given in Item 3. In this item we prove some lemmas.

Let $q, \pi, \overline{\pi}, \lambda_M^{\langle s \rangle}$ and $\mu_M^{\langle s \rangle}$ be as in Example 1. The usual coordinates on \mathbb{R}^n are denoted by $x^1, ..., x^n$ and the canonical vector fields induced by $x^1, ..., x^n$ on \mathbb{R}^n by $\partial_1, ..., \partial_n$. For any vector field X on M the complete lift of X to a natural bundle FM is denoted by FX.

It is clear that $T^{(r)}((x^1)^r\partial_1)$ and $T^{r*}((x^1)^r\partial_1)$ are vertical over 0. We start with the proof of the following lemma.

Lemma 1. The sets

$$\{y \in T_0^{(r)} \mathbf{R}^n : < T^{(r)}((x^1)^r \partial_1)(y), j_0^r(x^1) > \neq 0\}$$

and

$$\{y \in T_0^{(r)} \mathbf{R}^n :< T^{r*}((x^1)^r \partial_1)(j_0^r(x^1)), y \ge 0\}$$

are dense in $T_0^{(r)} \mathbf{R}^n$, provided the following identifications are used:

$$j_0^r(x^1) \in T_0^{r*} \mathbf{R}^n \tilde{=} (V_y T^{(r)} \mathbf{R}^n)^*$$
 and
 $(T_0^{(r)} \mathbf{R}^n)^* \tilde{=} V_{j_0^r(x^1)} T^{r*} \mathbf{R}^n$

for any $y \in T_0^{(r)} \mathbf{R}^n$.

Proof. Let φ_t be the flow of $(x^1)^r \partial_1$ near 0. Then we have

$$< T^{(r)}((x^{1})^{r}\partial_{1})(y), j_{0}^{r}(x^{1}) > = < \frac{d}{dt}|_{t=0}T_{0}^{(r)}\varphi_{t}(y), j_{0}^{r}(x^{1}) >$$

$$= \frac{d}{dt} < T^{(r)}\varphi_{t}(y), j_{0}^{r}(x^{1}) > |_{t=0}$$

$$= \frac{d}{dt} < y, j_{0}^{r}(x^{1} \circ \varphi_{t}^{-1}) |_{t=0}$$

$$= < y, j_{0}^{r}(\frac{\partial}{\partial t}(x^{1} \circ \varphi_{t}^{-1})_{t=0}) >$$

$$= - < y, j_{0}^{r}((x^{1})^{r}) >$$

and similarly

$$< T^{r*}((x^1)^r \partial_1)(j_0^r(x^1)), y > = - < y, j_0^r((x^1)^r) >$$

for any $y \in T_0^{(r)} \mathbf{R}^n$. This implies our lemma.

Now we prove the following lemma.

Lemma 2. Let g, h be natural functions on $T^*T^{(r)}|\mathcal{M}f_n$ (or on $T^*T^{r*}|\mathcal{M}f_n$). Suppose that

$$g_{\mathbf{R}^n}(a) = h_{\mathbf{R}^n}(a)$$

for all $a \in (T^*T^{(r)})_0 \mathbf{R}^n$ (or for all $a \in (T^*T^{r*})_0 \mathbf{R}^n$) with

(2.1) $\pi(a) = j_0^r(x^1) \quad (or \ q(a) = j_0^r(x^1)).$

Then g = h.

Proof. Consider $a \in (T^*T^{(r)})_0 \mathbf{R}^n$ (or $a \in (T^*T^{r*})_0 \mathbf{R}^n$). Using the invariancy of g and h it suffices to show that $g_{\mathbf{R}^n}(a) = h_{\mathbf{R}^n}(a)$.

Suppose that $\pi(a) = j_0^r(\gamma)$ (or $q(a) = j_0^r(\gamma)$) for some $\gamma : \mathbf{R}^n \to \mathbf{R}$ with $\gamma(0) = 0$ and $d_0 \gamma \neq 0$. By the rank theorem there is an embedding $\varphi : \mathbf{R}^n \to \mathbf{R}^n$, $\varphi(0) = 0$, such that

$$T^{r*}\varphi(j_0^r(\gamma)) = j_0^r(x^1)$$

Then

$$\pi(T^*T^{(r)}\varphi(a)) = j_0^r(x^1) \text{ (or } q(T^*T^{r*}\varphi(a)) = j_0^r(x^1) \text{)}.$$

Now, using the invariancy of g and h with respect to φ and the assumption of the lemma we deduce that $g_{\mathbf{R}^n}(a) = h_{\mathbf{R}^n}(a)$. Thus $g_{\mathbf{R}^n} = h_{\mathbf{R}^n}$ on some dense subset in $(T^*T^{(r)})_0\mathbf{R}^n$ (or in $(T^*T^{r*})_0\mathbf{R}^n$). Since $g_{\mathbf{R}^n}$ and $h_{\mathbf{R}^n}$ are both of class C^{∞} , it holds $g_{\mathbf{R}^n} = h_{\mathbf{R}^n}$ over 0.

Using Lemma 2 we prove the following lemma.

Lemma 3. Let g,h be natural functions on $T^*T^{(r)}|\mathcal{M}f_n$ (or on $T^*T^{r*}|\mathcal{M}f_n$). Suppose that

$$g_{\mathbf{R}^n}(a) = h_{\mathbf{R}^n}(a)$$

for all $a \in (T^*T^{(r)})_0 \mathbf{R}^n$ (or for all $a \in (T^*T^{r*})_0 \mathbf{R}^n$) satisfying the conditions (2.1) and

(2.2)
$$\langle a, T^{(r)} \partial_i(q(a)) \rangle = 0$$
 (or $\langle a, T^{r*} \partial_i(q(a)) \rangle = 0$)

for i = 3, ..., n. Then g = h.

Proof. Consider $a \in (T^*T^{(r)})_0 \mathbf{R}^n$ with $\pi(a) = j_0^r(x^1)$ (or $a \in (T^*T^{r*})_0 \mathbf{R}^n$ with $q(a) = j_0^r(x^1)$). Using Lemma 2 it is sufficient to show that $g_{\mathbf{R}^n}(a) = h_{\mathbf{R}^n}(a)$.

Define $\Theta \in T_0^* \mathbf{R}^n$ by

$$<\Theta, Z(0) >= < a, T^{(r)}Z(q(a)) > \text{ (or } <\Theta, Z(0) >= < a, T^{r*}Z(q(a)) >)$$

for all constant vector fields Z on \mathbb{R}^n . There is a linear isomorphism $\psi : \mathbb{R}^n \to \mathbb{R}^n$ such that $x^1 \circ \psi = x^1$ and

$$T_0^*\psi(\Theta) = \alpha d_0 x^1 + \beta d_0 x^2$$

for some $\alpha, \beta \in \mathbf{R}$. Let $\overline{a} = T^*T^{(r)}\psi(a)$ (or $\overline{a} = T^*T^{r*}\psi(a)$). Since $T^{r*}\psi(j_0^r(x^1)) = j_0^r(x^1)$, \overline{a} satisfies the condition (2.1) with a replaced by \overline{a} . Moreover,

$$<\overline{a}, T^{(r)}\partial_i(q(\overline{a})) > = < a, T^{(r)}((\psi^{-1})_*\partial_i)(q(a)) >$$
$$= <\Theta, ((\psi^{-1})_*\partial_i)(0) >$$
$$= < T^*\psi(\Theta), \partial_i(0) > = 0$$

for i = 3, ..., n. (Similarly,

$$<\overline{a}, T^{r*}\partial_i(q(\overline{a})) >= 0$$

for i = 3, ..., n.) Then by the assumption of the lemma $g_{\mathbf{R}^n}(\overline{a}) = h_{\mathbf{R}^n}(\overline{a})$. Thus by the invariancy of g and h with respect to ψ we obtain $g_{\mathbf{R}^n}(a) = h_{\mathbf{R}^n}(a)$. \Box

Lemmas 1 and 3 imply the following assertion.

Lemma 4. Let g, h be natural functions on $T^*T^{(r)}|\mathcal{M}f_n$ (or on $T^*T^{r*}|\mathcal{M}f_n$). Suppose that

$$g_{\mathbf{R}^n}(a) = h_{\mathbf{R}^n}(a)$$

for all $a \in (T^*T^{(r)})_0 \mathbb{R}^n$ (or for all $a \in (T^*T^{r*})_0 \mathbb{R}^n$) satisfying the conditions (2.1) and (2.2) for i = 2, ..., n. Then g = h.

Proof. Consider $a \in (T^*T^{(r)})_0 \mathbf{R}^n$ (or $a \in (T^*T^{r*})_0 \mathbf{R}^n$) with (2.1) and (2.2) for = 3, ..., n. By Lemma 3 it suffices to show that $g_{\mathbf{R}^n}(a) = h_{\mathbf{R}^n}(a)$.

Using the density argument and Lemma 1 we can additionally assume that

$$< T^{(r)}((x^1)^r \partial_1)(q(a)), j_0^r(x^1) > = \frac{1}{\alpha}$$

(or $< T^{r*}((x^1)^r \partial_1)(j_0^r(x^1)), \overline{\pi}(a) > = \frac{1}{\alpha}$)

for some $\alpha \in \mathbf{R}$.

Let $\langle a, T^{(r)}\partial_2(q(a)) \rangle = \beta$ (or $\langle a, T^{r*}\partial_2(q(a)) \rangle = \beta$). Since

$$j_0^{r-1}(\partial_2 - \alpha\beta(x^1)^r\partial_1) = j_0^{r-1}(\partial_2) ,$$

there exists an embedding $\varphi : \mathbf{R}^n \to \mathbf{R}^n, \, \varphi(0) = 0$, such that:

$$j^r_0(arphi)=j^r_0(id)$$
 ,

$$germ_0(T\varphi \circ (\partial_2 - \alpha\beta(x^1)^r\partial_1)) = germ_0(\partial_2 \circ \varphi)$$
 and
 $germ_0(T\varphi \circ \partial_i) = germ_0(\partial_i \circ \varphi)$

for i = 3, ..., n, cf. [2].

Let $\overline{a} = T^*T^{(r)}\varphi(a)$ (or $\overline{a} = T^*T^{r*}\varphi(a)$). Since φ preserves both $j_0^r(x^1)$ and ∂_i for i = 3, ..., n, then \overline{a} satisfies the conditions (2.1) and (2.2) for i = 3, ..., n. Moreover,

$$<\overline{a}, T^{(r)}\partial_{2}(q(\overline{a})) > = < a, T^{*}T^{(r)}\varphi^{-1}(T^{(r)}\partial_{2}(q(\overline{a}))) >$$
$$= < a, T^{(r)}\partial_{2}(q(a)) - \alpha\beta T^{(r)}((x^{1})^{r}\partial_{1})(q(a)) >$$
$$= \beta - \alpha\beta\frac{1}{\alpha} = 0$$
$$(\text{or } <\overline{a}, T^{r*}\partial_{2}(q(\overline{a})) >= 0).$$

Then by the assumption of the lemma $g_{\mathbf{R}^n}(\overline{a}) = h_{\mathbf{R}^n}(\overline{a})$. Now, by the invariancy of g and h with respect to φ we obtain that $g_{\mathbf{R}^n}(a) = h_{\mathbf{R}^n}(a)$.

Similarly, one can prove the following assertion.

Lemma 5. Let g,h be natural functions on $T^*T^{(r)}|\mathcal{M}f_n$ (or on $T^*T^{r*}|\mathcal{M}f_n$). Suppose that

$$g_{\mathbf{R}^n}(a) = h_{\mathbf{R}^n}(a)$$

for any $a \in (T^*T^{(r)})_0 \mathbf{R}^n$ (or for any $a \in (T^*T^{r*})_0 \mathbf{R}^n$) satisfying the conditions (2.1) and (2.2) for i = 1, ..., n. Then g = h.

Proof. The proof is a replica of the proof of Lemma 4. (In the text of the proof of Lemma 4 we replace ∂_2 by ∂_1 , Lemma 3 by Lemma 4 and i = 3, ..., n by i = 2, ..., n.)

Now, we prove the main lemma.

Lemma 6. Let g, h be natural functions on $T^*T^{(r)}|\mathcal{M}f_n$ (or on $T^*T^{r*}|\mathcal{M}f_n$). Suppose that

$$g_{\mathbf{R}^n}(a) = h_{\mathbf{R}^n}(a)$$

for every $a \in (T^*T^{(r)})_0 \mathbf{R}^n$ (or for every $a \in (T^*T^{r*})_0 \mathbf{R}^n$) satisfying the conditions (2.1), (2.2) for i = 1, ..., n and

(2.3)
$$\langle q(a), j_0^r(x^{\alpha}) \rangle = 0$$
 (or $\langle \overline{\pi}(a), j_0^r(x^{\alpha}) \rangle = 0$)

for all $\alpha = (\alpha_1, ..., \alpha_n) \in (\mathbf{N} \cup \{0\})^n$ with $1 \le |\alpha| \le r$ and $\alpha_2 + ... + \alpha_n \ge 1$. Then g = h.

Proof. Consider $a \in (T^*T^{(r)})_0 \mathbf{R}^n$ (or $a \in (T^*T^{r*})_0 \mathbf{R}^n$) satisfying the conditions (2.1) and (2.2) for i = 1, ..., n. By Lemma 5 it is sufficient to show that $g_{\mathbf{R}^n}(a) = h_{\mathbf{R}^n}(a)$.

Let $c_t := (x^1, tx^2, ..., tx^n) : \mathbf{R}^n \to \mathbf{R}^n, t \neq 0$. It is easy to see that

$$T^*T^{(r)}c_t(a) \to a^\circ$$
 (or $T^*T^{r*}c_t(a) \to a^\circ$)

as $t \to 0$ for some a° satisfying (2.1), (2.2) for i = 1, ..., n, and (2.3) for all $\alpha = (\alpha_1, ..., \alpha_n) \in (\mathbf{N} \cup \{0\})^n$ with $1 \le |\alpha| \le r$ and $\alpha_2 + ... + \alpha_n \ge 1$. Then using the invariancy of g and h with respect to c_t we deduce that $g_{\mathbf{R}^n}(a) = g_{\mathbf{R}^n}(a^{\circ}) = h_{\mathbf{R}^n}(a^{\circ}) = h_{\mathbf{R}^n}(a)$.

3. We are now in position to prove both theorems. Let g be a natural function on $T^*T^{(r)}|\mathcal{M}f_n$ (or on $T^*T^{r*}\mathcal{M}f_n$). Define $f: \mathbf{R}^r \to \mathbf{R}$ by

$$f(\xi) = g_{\mathbf{R}^n}(a_{\xi}),$$

where $\xi = (\xi_1, ..., \xi_r) \in \mathbf{R}^r$ and $a_{\xi} \in (T^*T^{(r)})_0 \mathbf{R}^n$ (or $a_{\xi} \in (T^*T^{r*})_0 \mathbf{R}^n$) is the unique form satisfying the conditions:

(2.1), (2.2) for i = 1, ..., n, (2.3) for all $\alpha = (\alpha_1, ..., \alpha_n) \in (\mathbf{N} \cup \{0\})^n$ with $1 \le |\alpha| \le r$ and $\alpha_2 + ... + \alpha_n \ge 1$, and

(2.4)
$$\langle q(a_{\xi}), j_0^r((x^1)^s) \rangle = \xi_s \quad (\text{or } < \overline{\pi}(a_{\xi}), j_0^r((x^1)^s) \rangle = \xi_s)$$

for s = 1, ..., r. It is clear that f is smooth. We see that

$$g_{\mathbf{R}^{n}}(a_{\xi}) = f(\lambda_{\mathbf{R}^{n}}^{<1>}(a_{\xi}), ..., \lambda_{\mathbf{R}^{n}}^{}(a_{\xi}))$$

(or $g_{\mathbf{R}^{n}}(a_{\xi}) = f(\mu_{\mathbf{R}^{n}}^{<1>}(a_{\xi}), ..., \mu_{\mathbf{R}^{n}}^{}(a_{\xi}))$)

for all $\xi \in \mathbf{R}^r$. Hence by Lemma 6 we obtain

$$g_M = f \circ (\lambda_M^{<1>},...,\lambda_M^{})$$
 (or $g_M = f \circ (\mu_M^{<1>},...,\mu_M^{})$) .

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