## Włodzimierz M. Mikulski Natural operators lifting functions to cotangent bundles of linear higher order tangent bundles

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## NATURAL OPERATORS LIFTING FUNCTIONS TO COTANGENT BUNDLES OF LINEAR HIGHER ORDER TANGENT BUNDLES

## W.M. Mikulski

Abstract. All natural operators  $C^{\infty}(M) \to C^{\infty}(T^*T^{(r)}M)$  for n-dimensional manifolds are determined, provided  $n \geq 3$ .

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**0.** From now on we fix two natural numbers r and n. Given a manifold M we denote the space of all r-jets of maps  $M \to \mathbf{R}$  with target 0 by  $T^{r*}M = J^r(M, \mathbf{R})_0$ . This is a vector bundle over M with the source projection. The dual vector bundle  $(T^{r*}M)^*$  of  $T^{r*}M$  is denoted by  $T^{(r)}M$  and called the linear r-tangent bundle of M, c.f. [2]. Every embedding  $\varphi: M \to N$  of two n dimensional manifolds (n-manifolds) induces vector bundle homomorphisms  $T^{r*}\varphi: T^{r*}M \to T^{r*}N$  over  $\varphi$  defined by composition of jets and  $T^{(r)}\varphi: T^{(r)}M \to T^{(r)}N$  dual to  $T^{r*}\varphi^{-1}$ .

In this paper we study the problem how a map  $L: M \to \mathbf{R}$  on a manifold M can induce canonically a map  $A_M(L): T^*T^{(r)}M \to \mathbf{R}$ . This problem is reflected in the concept of natural operators  $T^{(0,0)} \to T^{(0,0)}(T^*T^{(r)})$  for *n*-manifolds, cf. [2].

**Definition 0.1.** A natural operator  $A: T^{(0,0)} \to T^{(0,0)}(T^*T^{(r)})$  for n-manifolds

<sup>&</sup>lt;sup>0</sup>This paper is in final form and no version of it will be submitted for publication elsewhere

is a family of functions

$$A_M: C^{\infty}(M) \to C^{\infty}(T^*T^{(r)}M)$$

for any n-manifold M satisfying the following conditions:

(1) For any embedding  $\varphi: M \to N$  of two *n*-manifolds and any map  $L: N \to \mathbf{R}$ we have  $A_M(L \circ \varphi) = A_N(L) \circ T^*T^{(r)}\varphi$ .

(2) If  $L_t : M \to \mathbf{R}$ ,  $t \in \mathbf{R}$ , is a smoothly parametrized family of maps (i.e. the resulting map  $L : \mathbf{R} \times M \to \mathbf{R}$  is smooth), then so is  $A_M(L_t)$ .

**Example 0.1.** For every vector bundle  $E \to M$ ,  $x \in M$  and  $y \in E_x$  we have a natural linear isomorphism between the fibre  $E_x$  of E over x and the vertical space  $V_y E := T_y E_x$  of E at y given by  $v \to \frac{d}{dt}|_{t=0}(y+tv)$ . For any vector space W we have  $\langle , \rangle : W^* \times W \to \mathbf{R}, \langle a, v \rangle = a(v)$ . Denote

$$S(r) = \{(s_1, s_2) \in (\mathbb{N} \cup \{0\})^2 : 1 \le s_1 + s_2 \le r\}$$

Let  $(s_1, s_2) \in S(r)$  and let  $L : M \to \mathbf{R}$ , where M is an *n*-manifold. Define  $\lambda_M^{\langle s_1, s_2 \rangle}(L) : T^*T^{(r)}M \to \mathbf{R}$  by

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

where  $q: T^*T^{(r)}M \to T^{(r)}M$  is the cotangent bundle projection,  $A^{\langle s_1, s_2 \rangle}(L): (T^{(r)}M)^* \to (T^{(r)}M)^*$  is a fibre bundle map over  $id_M$  given by

$$A^{}(L)(j_x^r\gamma) := j_x^r(\gamma^{s_1}(L-L(x))^{s_2}), \ \gamma: M \to \mathbf{R}, \ \gamma(x) = 0, \ x \in M \ ,$$

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

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

Clearly, given a pair  $(s_1, s_2) \in S(r)$  the family  $\lambda^{\langle s_1, s_2 \rangle} = \{\lambda_M^{\langle s_1, s_2 \rangle}\}$  of functions

$$\lambda_M^{\langle s_1, s_2 \rangle}: C^{\infty}(M) \to C^{\infty}(T^*T^{(r)}M) \ , \ L \to \lambda_M^{\langle s_1, s_2 \rangle}(L)$$

for any *n*-manifold M, is a natural operator  $T^{(0,0)} \to T^{(0,0)}(T^*T^{(r)})$  for *n*-manifolds.

Given  $L: M \to \mathbf{R}$  we have the vertical lifting  $L^V: T^*T^{(r)}M \to \mathbf{R}$  of L defined to be the composition of L with the canonical projection  $T^*T^{(r)}M \to M$ . The correspondence " $L \to L^V$ " gives a natural operator  $T^{(0,0)} \to T^{(0,0)}(T^*T^{(r)})$  for *n*manifolds If  $H : \mathbf{R}^{S(r)} \times \mathbf{R} \to \mathbf{R}$  is a map, then the family  $A^{(H)}$  of functions  $A_M^{(H)} : C^{\infty}(M) \to C^{\infty}(T^*T^{(r)}M)$ ,

$$A_M^{(H)}(L) := H \circ ((\lambda_M^{\langle s_1, s_2 \rangle}(L))_{(s_1, s_2) \in S(r)}, L^V)$$

for any *n*-manifold M, is also a natural operator  $T^{(0,0)} \to T^{(0,0)}(T^*T^{(r)})$  for *n*-manifolds.

We are going to prove

**Theorem 0.1.** Let  $A : T^{(0,0)} \to T^{(0,0)}(T^*T^{(r)})$  be a natural operator for nmanifolds. If  $n \ge 3$ , then there exists the uniquely determined smooth map  $H : \mathbf{R}^{S(r)} \times \mathbf{R} \to \mathbf{R}$  such that  $A = A^{(H)}$ .

We see that any constant natural operator  $T^{(0,0)} \to T^{(0,0)}(T^*T^{(r)})$  is a natural function on  $T^*T^{(r)}$  in the sense of [1] or [3]. On the other hand any natural function g on  $T^*T^{(r)}$  for *n*-manifolds determines a natural operator  $A: T^{(0,0)} \to T^{(0,0)}(T^*T^{(r)}), A_M(L) = g_M$ . Thus we have reobtained the following result of [3].

**Corollary 0.1.** All natural functions on  $T^*T^{(r)}$  for n-manifolds  $(n \ge 3)$  are of the form  $\{H \circ (\lambda_M^{<1,0>}, ..., \lambda_M^{< r,0>})\}$ , where  $H \in C^{\infty}(\mathbb{R}^r)$  is a function of r variables.

1. The proof of Theorem 0.1 will be given in Item 2. In this item we prove some lemmas.

Let  $q, \pi$  be as in Example 0.1. 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  $T^{(r)}M$  is denoted by  $T^{(r)}X$ .

It is clear that  $T^{(r)}((x^1)^r\partial_1)$  is vertical over 0. We recall that  $j_0^r(x^1) \in T_0^{r*}\mathbf{R}^n = (V_yT^{(r)}\mathbf{R}^n)^*$  for any  $y \in T_0^{(r)}\mathbf{R}^n$ . We have.

Lemma 1.1. The set

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

is dense in  $T_0^{(r)} \mathbf{R}^n$ .

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

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

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

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

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

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

for any  $y \in T_0^{(r)} \mathbf{R}^n$ . Hence our lemma is obvious.  $\Box$ 

Now we prove the following lemma.

**Lemma 1.2.** Let  $A, B : T^{(0,0)} \to T^{(0,0)}(T^*T^{(r)})$  be two natural operators for *n*-manifolds. Assume that  $n \ge 2$  and that

$$A_{\mathbf{R}^n}(x^n + \alpha)(a) = B_{\mathbf{R}^n}(x^n + \alpha)(a)$$

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

(1.1) 
$$\pi(a) = j_0^r(x^1) \; .$$

 $((T^*T^{(r)})_0 \mathbf{R}^n \text{ is the fibre over } 0 \text{ of the bundle } T^*T^{(r)}\mathbf{R}^n \to \mathbf{R}^n.)$  Then A = B.

*Proof.* Consider  $L : \mathbb{R}^n \to \mathbb{R}$ . Using the invariancy of A and B it suffices to show that  $A_{\mathbb{R}^n}(L) = B_{\mathbb{R}^n}(L)$  over  $0 \in \mathbb{R}^n$ .

Let  $a \in (T^*T^{(r)})_0 \mathbb{R}^n$ . We can write  $\pi(a) = j_0^r(\gamma)$  for some  $\gamma : \mathbb{R}^n \to \mathbb{R}$  with  $\gamma(0) = 0$ . Consider two cases.

(1) Suppose that the rank of the differential  $d_0(\gamma, L)$  of  $(\gamma, L)$  at 0 is maximal. Then by the rank theorem there is an embedding  $\varphi : \mathbf{R}^n \to \mathbf{R}^n$ ,  $\varphi(0) = 0$ , such that

$$(\gamma, L) \circ \varphi = (x^1, x^n + L(0))$$

on some neighbourhood of 0. Then  $\pi(T^*T^{(r)}\varphi^{-1}(a)) = j_0^r(x^1)$  and  $L \circ \varphi = x^n + L(0)$ on some neighbourhood of 0. Now, using the invariancy of A and B with respect to  $\varphi$  and the assumption of the lemma we deduce that  $A_{\mathbf{R}^n}(L)(a) = B_{\mathbf{R}^n}(L)(a)$ .

(2) Otherwise, there exists a sequence  $t_m$  (m = 1, 2, ...) of real numbers tending to 0 such that  $a_m = a + j_0^r(t_m x^1) \in (T^*T^{(r)})_0 \mathbf{R}^n$  and  $L_m = L + t_m x^n$  satisfy the assumption of case (1) with a, L replaced by  $a_m, L_m$  for any m = 1, 2, ... Then (by case (1))  $A_{\mathbf{R}^n}(L_m)(a_m) = B_{\mathbf{R}^n}(L_m)(a_m)$  for any m. If  $m \to \infty$ , then  $A_{\mathbf{R}^n}(L)(a) = B_{\mathbf{R}^n}(L)(a)$  because of the regularity condition.  $\Box$ 

Using Lemma 1.2 we prove.

**Lemma 1.3.** Let  $A, B : T^{(0,0)} \to T^{(0,0)}(T^*T^{(r)})$  be two natural operators for *n*-manifolds. Assume that  $n \ge 2$  and that

$$A_{\mathbf{R}^n}(x^n + \alpha)(a) = B_{\mathbf{R}^n}(x^n + \alpha)(a)$$

for all  $\alpha \in \mathbf{R}$  and all  $a \in (T^*T^{(r)})_0 \mathbf{R}^n$  satisfying the conditions (1.1) and

$$(1.2) \qquad \qquad < a, T^{(r)}\partial_i(q(a)) >= 0$$

for  $i \in \{3, ..., n\}$ . Then A = B.

*Proof.* Consider  $a \in (T^*T^{(r)})_0 \mathbb{R}^n$  with  $\pi(a) = j_0^r(x^1)$ . Using Lemma 1.2 it is sufficient to show that  $A_{\mathbb{R}^n}(x^n + \alpha)(a) = B_{\mathbb{R}^n}(x^n + \alpha)(a)$  for any  $\alpha \in \mathbb{R}$ . We can assume that  $n \ge 3$ . (For, if  $n \le 2$ , then  $\{3, ..., n\} = \emptyset$ .)

Using the density argument one can assume that  $\langle a, T^{(r)}\partial_2(q(a)) \rangle \neq 0$ . Define  $\Theta \in T_0^* \mathbf{R}^n$  by

$$\langle \Theta, Z(0) \rangle = \langle a, T^{(r)}Z(q(a)) \rangle$$

for all constant vector fields Z on  $\mathbb{R}^n$ . Then

$$\Theta = \beta_1 d_0 x^1 + \beta_2 d_0 x^2 + \ldots + \beta_n d_0 x^n$$

for some  $\beta_1, ..., \beta_n \in \mathbf{R}$ . By the above assumption  $\beta_2 \neq 0$ . Let  $\psi = (x^1, \beta_2 x^2 + ... + \beta_n x^n, x^3, ..., x^n)$ . Then  $\psi : \mathbf{R}^n \to \mathbf{R}^n$  is an linear isomorphism,  $x^1 \circ \psi = x^1$ ,  $x^n \circ \psi = x^n$  and

$$T_0^*\psi(\Theta) = \beta_1 d_0 x^1 + d_0 x^2$$
.

Let  $\overline{a} = T^*T^{(r)}\psi(a)$ . Since  $T^{r*}\psi(j_0^r(x^1)) = j_0^r(x^1)$ ,  $\overline{a}$  satisfies the condition (1.1) with a replaced by  $\overline{a}$ . Moreover,

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

for i = 3, ..., n. Then by the assumption of the lemma  $A_{\mathbf{R}^n}(x^n + \alpha)(\overline{a}) = B_{\mathbf{R}^n}(x^n + \alpha)(\overline{a})$  for any  $\alpha \in \mathbf{R}$ . Thus by the invariancy of A and B with respect to  $\psi$  we obtain  $A_{\mathbf{R}^n}(x^n + \alpha)(a) = B_{\mathbf{R}^n}(x^n + \alpha)(a)$  for any  $\alpha \in \mathbf{R}$ .  $\Box$ 

Lemmas 1.1 and 1.3 imply the following assertion.

**Lemma 1.4.** Let  $A, B : T^{(0,0)} \to T^{(0,0)}(T^*T^{(r)})$  be two natural operators for *n*-manifolds. Assume that  $n \geq 3$  and that

$$A_{\mathbf{R}^n}(x^n + \alpha)(a) = B_{\mathbf{R}^n}(x^n + \alpha)(a)$$

for all  $\alpha \in \mathbf{R}$  and all  $a \in (T^*T^{(r)})_0 \mathbf{R}^n$  satisfying the conditions (1.1) and (1.2) for  $i \in \{2, ..., n\}$ . Then A = B.

*Proof.* Consider  $a \in (T^*T^{(r)})_0 \mathbb{R}^n$  with (1.1) and (1.2) for  $i \in \{3, ..., n\}$ . Let  $\alpha \in \mathbb{R}$ . By Lemma 1.3 it suffices to show that  $A_{\mathbb{R}^n}(x^n + \alpha)(a) = B_{\mathbb{R}^n}(x^n + \alpha)(a)$ .

Using the density argument and Lemma 1.1 we can additionally assume that

$$< T^{(r)}((x^1)^r \partial_1)(q(a)), j_0^r(x^1) > = \frac{1}{\beta_1}$$

for some  $\beta_1 \in \mathbf{R}$ .

Let  $\langle a, T^{(r)}\partial_2(q(a)) \rangle = \beta_2$ . Since  $j_0^{r-1}(\partial_2 - \beta_1\beta_2(x^1)^r\partial_1) = j_0^{r-1}(\partial_2)$ , there exists an embedding  $\varphi : \mathbf{R}^n \to \mathbf{R}^n$ ,  $\varphi(0) = 0$ , such that:  $j_0^r(\varphi) = j_0^r(id)$ ,  $x^n \circ \varphi = x^n$ ,

$$germ_0(Tarphi \circ (\partial_2 - \beta_1 \beta_2(x^1)^r \partial_1)) = germ_0(\partial_2 \circ \varphi), \text{ and}$$
  
 $germ_0(Tarphi \circ \partial_i) = germ_0(\partial_i \circ \varphi)$ 

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

Let  $\overline{a} = T^*T^{(r)}\varphi(a)$ . Since  $\varphi$  preserves  $j_0^r(x^1)$  and  $\partial_i$  for i = 3, ..., n, then  $\overline{a}$  satisfies the conditions (1.1) and (1.2) for i = 3, ..., n. Moreover,

$$< \bar{a}, T^{(r)}\partial_{2}(q(\bar{a})) > = < a, TT^{(r)}\varphi^{-1}(T^{(r)}\partial_{2}(q(\bar{a}))) >$$
  
= < a,  $T^{(r)}\partial_{2}(q(a)) - \beta_{1}\beta_{2}T^{(r)}((x^{1})^{r}\partial_{1})(q(a)) >$   
=  $\beta_{2} - \beta_{1}\beta_{2}\frac{1}{\beta_{1}} = 0$ 

Then by the assumption of the lemma  $A_{\mathbf{R}^n}(x^n + \alpha)(\overline{a}) = B_{\mathbf{R}^n}(x^n + \alpha)(\overline{a})$ . Now, by the invariancy of A and B with respect to  $\varphi$  we obtain that  $A_{\mathbf{R}^n}(x^n + \alpha)(a) = B_{\mathbf{R}^n}(x^n + \alpha)(a)$ .

Similarly, one can prove.

**Lemma 1.5.** Let  $A, B : T^{(0,0)} \to T^{(0,0)}(T^*T^{(r)})$  be two natural operators for *n*-manifolds. Assume that  $n \geq 3$  and that

$$A_{\mathbf{R}^n}(x^n + \alpha)(a) = B_{\mathbf{R}^n}(x^n + \alpha)(a)$$

for all  $\alpha \in \mathbf{R}$  and all  $a \in (T^*T^{(r)})_0 \mathbf{R}^n$  satisfying the conditions (1.1) and (1.2) for  $i \in \{1, ..., n\}$ . Then A = B.

*Proof.* The proof of Lemma 1.5 is a replica of the proof of Lemma 1.4. (In the text of the proof of Lemma 1.4 we replace  $\partial_2$  by  $\partial_1$ , Lemma 1.3 by Lemma 1.4 and i = 3, ..., n by i = 2, ..., n.)  $\Box$ 

Now, we prove the main lemma.

**Lemma 1.6.** Let  $A, B : T^{(0,0)} \to T^{(0,0)}(T^*T^{(r)})$  be two natural operators for *n*-manifolds. Assume that  $n \geq 3$  and that

$$A_{\mathbf{R}^n}(x^n + \alpha)(a) = B_{\mathbf{R}^n}(x^n + \alpha)(a)$$

for all  $\alpha \in \mathbf{R}$  and all  $a \in (T^*T^{(r)})_0 \mathbf{R}^n$  satisfying the conditions (1.1) and (1.2) for  $i \in \{1, ..., n\}$  and

(1.3) 
$$< q(a), j_0^r(x^\beta) >= 0$$

for all  $\beta = (\beta_1, ..., \beta_n) \in (\mathbb{N} \cup \{0\})^n$  with  $1 \le |\beta| \le r$  and  $\beta_2 + ... + \beta_{n-1} \ge 1$ . Then A = B.

*Proof.* Consider  $a \in (T^*T^{(r)})_0 \mathbb{R}^n$  satisfying the conditions (1.1) and (1.2) for i = 1, ..., n. Let  $\alpha \in \mathbb{R}$ . By Lemma 1.5 it is sufficient to show that  $A_{\mathbb{R}^n}(x^n + \alpha)(a) = B_{\mathbb{R}^n}(x^n + \alpha)(a)$ .

Let  $c_t := (x^1, tx^2, ..., tx^{n-1}, x^n) : \mathbf{R}^n \to \mathbf{R}^n, t \neq 0$ . It is easy to see that  $a^o := \lim_{t\to 0} (T^*T^{(r)}c_t(a))$  satisfies (1.1), (1.2) for i = 1, ..., n, and (1.3) for all  $\beta = (\beta_1, ..., \beta_n) \in (\mathbf{N} \cup \{0\})^n$  with  $1 \leq |\beta| \leq r$  and  $\beta_2 + ... + \beta_{n-1} \geq 1$ . Then using the invariancy of A and B with respect to  $c_t$  we deduce that  $A_{\mathbf{R}^n}(x^n + \alpha)(a) = A_{\mathbf{R}^n}(x^n + \alpha)(a^o) = B_{\mathbf{R}^n}(x^n + \alpha)(a^o) = B_{\mathbf{R}^n}(x^n + \alpha)(a)$ .  $\Box$ 

2. We are now in position to prove the theorem. Let  $A: T^{(0,0)} \to T^{(0,0)}(T^*T^{(r)})$  be a natural operator for *n*-manifolds. Define

$$H: \mathbf{R}^{S(r)} \times \mathbf{R} \to \mathbf{R} , \ H(\xi, \alpha) = A_{\mathbf{R}^n}(x^n + \alpha)(a_{\xi}),$$

where  $\xi = (\xi_{(s_1,s_2)}) \in \mathbf{R}^{S(r)}$  and  $a_{\xi} \in (T^*T^{(r)})_0 \mathbf{R}^n$  is the unique form satisfying the conditions:

(1.1); (1.2) for i = 1, ..., n; (1.3) for all  $\beta \in (\mathbb{N} \cup \{0\})^n$  with  $1 \le |\beta| \le r$  and  $\beta_2 + ... + \beta_{n-1} \ge 1$ ; and

(2.4) 
$$\langle q(a_{\xi}), j_0^r((x^1)^{s_1}(x^n)^{s_2}) \rangle = \xi_{(s_1,s_2)}$$

for all  $(s_1, s_2) \in S(r)$ . It is clear that H is smooth. We see that

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$$A_{\mathbf{R}^{n}}(x^{n} + \alpha)(a_{\xi}) = H \circ ((\lambda_{\mathbf{R}^{n}}^{< s_{1}, s_{2}})(x^{n} + \alpha)(a_{\xi}))_{(s_{1}, s_{2}) \in S(r)}, (x^{n} + \alpha)^{V}(a_{\xi}))$$
$$= A_{\mathbf{R}^{n}}^{(H)}(x^{n} + \alpha)(a_{\xi})$$

for all  $\xi \in \mathbf{R}^{S(r)}$  and all  $\alpha \in \mathbf{R}$ . Hence by Lemma 1.6 we obtain  $A = A^{(H)}$ . (For, any *a* satisfying the conditions of Lemma 1.6 is of the form  $a_{\xi}$  for some  $\xi$  as above.)

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