A problem of Roger Liouville

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Robert Bryant, MD, Mike Eastwood (2008) arXiv:0801.0300 . To appear in J. Diff. Geom (2010).

MD, Paul Tod (2009) arXiv:0901.2261.

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Liouville (1889), Tresse (1896), Cartan (1922) –projective structures.

• When are the paths geodesics of $g = E dx^2 + 2F dx dy + G dy^2$?

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- The geodesic flows project to the same foliation of $\mathbb{P}(TU).$ The analytic expression for this equivalence class is

$$\hat{\Gamma}_{ab}^{c} = \Gamma_{ab}^{c} + \delta_{a}{}^{c}\omega_{b} + \delta_{b}{}^{c}\omega_{a}, \qquad a, b, c = 1, 2, \dots, n$$

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- A 'forgotten' subject. Goes back to Tracy Thomas (1925), Elie Cartan (1922).
- In two dimensions there is a link with second order ODEs. Projective invariants of $[\Gamma] =$ point invariants of the ODE. Liouville (1889), Tresse (1896), Cartan, ..., Hitchin, Bryant, Tod, Nurowski, Godliński.

A basic unsolved problem in projective differential geometry is to determine the explicit criterion for the metrisability of projective structure

• What are the necessary and sufficient local conditions on a connection Γ^c_{ab} for the existence of a one form ω_a and a symmetric non-degenerate tensor g_{ab} such that the projectively equivalent connection

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- We mainly focus on local metricity: The pair (g, ω) with $\det(g) \neq 0$ is required to exist in a neighbourhood of a point $p \in U$.
- Vastly overdetermined system of PDEs for g and ω : There are $n^2(n+1)/2$ components in a connection, and (n+n(n+1)/2) components in (ω,g) . Naively expect $n(n^2-3)/2$ conditions on Γ .

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- Sufficient conditions: In the generic case (what does it mean?) vanishing of two invariants of order 6. Non-generic cases: one obstruction of order at most 8. Need real analyticity: No set of local obstruction can guarantee metrisability of the whole surface U in the smooth case even if U is simply connected.

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- Counter intuitive naively expect only one condition (metric = 3 functions of 2 variables, projective structure = 4 functions of 2 variables).

SECOND ORDER ODES

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• Eliminate the parameter t: second order ODE

$$\frac{d^2y}{dx^2} = A_3(x,y) \left(\frac{dy}{dx}\right)^3 + A_2(x,y) \left(\frac{dy}{dx}\right)^2 + A_1(x,y) \left(\frac{dy}{dx}\right) + A_0(x,y)$$

where

$$A_0 = -\Gamma_{11}^2, \quad A_1 = \Gamma_{11}^1 - 2\Gamma_{12}^2, \quad A_2 = 2\Gamma_{12}^1 - \Gamma_{22}^2, \quad A_3 = \Gamma_{22}^1.$$

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• This formulation removes the projective ambiguity.

• Metric
$$g = E(x, y)dx^2 + 2F(x, y)dxdy + G(x, y)dy^2$$
 gives

$$A_0 = (E\partial_y E - 2E\partial_x F + F\partial_x E) (EG - F^2)^{-1}/2,$$

$$A_1 = (3F\partial_y E + G\partial_x E - 2F\partial_x F - 2E\partial_x G) (EG - F^2)^{-1}/2,$$

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• Liouville (1889). Relations (*) linearise:

$$E = \psi_1 / \Delta, \quad F = \psi_2 / \Delta, \quad G = \psi_3 / \Delta, \quad \Delta = (\psi_1 \psi_3 - \psi_2^2)^2.$$

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A projective structure $[\Gamma]$ is metrisable on a neighbourhood of a point $p\in U$ iff there exists functions $\psi_i(x,y), i=1,2,3$ defined on a neighbourhood of p such that $\psi_1\psi_3-\psi_2{}^2$ does not vanish at p and such that the equations

$$\begin{aligned} \frac{\partial \psi_1}{\partial x} &= \frac{2}{3} A_1 \psi_1 - 2A_0 \psi_2, \\ \frac{\partial \psi_3}{\partial y} &= 2A_3 \psi_2 - \frac{2}{3} A_2 \psi_3, \\ \frac{\partial \psi_1}{\partial y} + 2 \frac{\partial \psi_2}{\partial x} &= \frac{4}{3} A_2 \psi_1 - \frac{2}{3} A_1 \psi_2 - 2A_0 \psi_3, \\ \frac{\partial \psi_3}{\partial x} + 2 \frac{\partial \psi_2}{\partial y} &= 2A_3 \psi_1 - \frac{4}{3} A_1 \psi_3 + \frac{2}{3} A_2 \psi_2 \end{aligned}$$

hold on the domain of definition.

| k | $rank(J^{k+1}(S^2(T^*U)))$ | $rank(J^k(Pr(U)))$ | $rank(ker\sigma^k)$ | $co\operatorname{-rank}(ker\sigma^k)$ |
|---|----------------------------|--------------------|---------------------|---------------------------------------|
| 0 | 9 | 4 | 5 | 0 |
| 1 | 18 | 12 | 6 | 0 |
| 2 | 30 | 24 | 6 | 0 |
| 3 | 45 | 40 | 5 | 0 |
| 4 | 63 | 60 | 3 | 0 |
| 5 | 84 | 84 | 1 | 1 = 1 |
| 6 | 108 | 112 | 1 | 5 = 3 + 2 |
| 7 | 135 | 144 | 1 | 10 = 6 + 6 - 2 |

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- 7-jets. The image has codimension 10. 2 relations between the first derivatives of $E_1 = E_2 = 0$ and the second derivatives of the 5th order equation M = 0. The system is involutive.

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• Let $\Gamma \in [\Gamma]$. The curvature decomposition

 $[\nabla_a, \nabla_b] X^c = R_{ab}{}^c{}_d X^d, \quad R_{ab}{}^c{}_d = \delta^c_a \mathcal{P}_{bd} X^d - \delta^c_b \mathcal{P}_{ad} X^d + \beta_{ab} \delta^c_d$

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• If we change the connection in the projective class then

$$\hat{\mathbf{P}}_{ab} = \mathbf{P}_{ab} - \nabla_a \omega_b + \omega_a \omega_b, \quad \hat{\beta}_{ab} = \beta_{ab} + 2\nabla_{[a} \omega_{b]}.$$

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• Use ϵ^{ab} to rise indices. Residual freedom $\omega_a = \nabla_a f$

 $\epsilon_{ab} \longrightarrow e^{3f} \epsilon_{ab}, \quad h \longrightarrow e^{wf} h, \qquad \text{projective weight } w.$

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for some tensors $\Psi^{\alpha} = (\sigma^{ab}, \mu^{a}, \rho)$, where $Y_{abc} = \frac{1}{2} (\nabla_{a} P_{bc} - \nabla_{b} P_{ac})$.

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• Commute covatiant derivatives (curvature), set $Y_c := \epsilon^{ab} Y_{abc}$.

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Differetiate (**) twice. Use (*) to eliminate derivatives of Σ^α. Get six homogeneous linear equations on six unknowns (σ^{ab}, μ^a, ρ)

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• The determinat of the 6 by 6 matrix \mathcal{F}_2 gives the 5th order obstruction M - a section of $\Lambda^2(T^*U)^{\otimes 14}$

$$\det \left(\mathcal{F}_2\right)([\Gamma]) \left(dx \wedge dy\right)^{\otimes 14}$$

is a projective invariant.

EXPLICIT INVARIANT: 1746 TERMS!

$$\det \left(\mathcal{F}_{2}\right) = \left(Q_{gi}S_{mp}T_{njk}U_{ac}V_{deq}X_{bfhl} - \frac{1}{6}P_{p}R_{m}S_{nq}X_{acgi}X_{behk}X_{dfjl}\right)$$
$$-\frac{1}{2}P_{p}S_{mq}T_{njl}U_{ce}X_{adgk}X_{bfhi} - \frac{1}{2}P_{p}T_{mgi}T_{njk}U_{ac}V_{deq}X_{bfhl}$$
$$+\frac{1}{2}P_{p}R_{m}T_{ngi}V_{acq}X_{dejk}X_{bfhl} - \frac{1}{2}Q_{gi}R_{m}S_{np}V_{acq}X_{dejk}X_{bfhl}$$
$$-\frac{1}{2}Q_{gi}R_{m}T_{njk}V_{acp}V_{deq}X_{bfhl} - \frac{1}{4}Q_{gi}S_{mp}S_{nq}U_{ac}X_{dejk}X_{bfhl}$$
$$\frac{1}{4}Q_{gi}T_{mjk}T_{nhl}U_{ac}V_{dep}V_{bfq}\right)\epsilon^{ab}\epsilon^{cd}\epsilon^{ef}\epsilon^{gh}\epsilon^{ij}\epsilon^{kl}\epsilon^{mn}\epsilon^{pq},$$

where

$$\begin{aligned} P_a &\equiv 5Y_a, \quad Q_{ab} \equiv 12Z_{ab}, \quad R_c \equiv 5Y_c, \quad S_{ca} \equiv 5\nabla_a Y_c + 2Z_{ac}, \\ T_{cab} &\equiv 5\nabla_{(a}\nabla_{b)}Y_c + 4\nabla_{(a}Z_{b)c} - 5\mathbf{P}_{ab}Y_c - 15\mathbf{P}_{c(a}Y_b), \quad U_{cd} \equiv Z_{cd}, \\ X_{cdab} &\equiv \nabla_{(a}\nabla_{b)}Z_{cd} - 5(\nabla_{(a}\mathbf{P}_{b)(c)}Y_d) - 5\mathbf{P}_{c(a}\nabla_{b)}Y_d - 5\mathbf{P}_{d(a}\nabla_{b)}Y_c \\ -\mathbf{P}_{c(a}Z_{b)d} - \mathbf{P}_{d(a}Z_{b)c} + 10Y_{(a}Y_{b)(cd)}, \quad V_{cda} \equiv \nabla_a Z_{cd} = 5\mathbf{P}_{a(c}Y_d) \equiv \nabla_a C_{cd} = 5\mathbf{P}_{c(c}Y_d) = 0 \end{aligned}$$

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• First integrability condition $F\Psi = 0$, where

$$\mathbf{F} = d\Omega + \Omega \wedge \Omega = (\partial_x \Omega_2 - \partial_y \Omega_1 + [\Omega_1, \Omega_2]) dx \wedge dy$$

= $F dx \wedge dy.$

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• Stop when rank $(\mathcal{F}_K) = \operatorname{rank} (\mathcal{F}_{K+1})$. The space of parallel sections has dimension $(6 - \operatorname{rank}(\mathcal{F}_K))$.

SUFFICIENT CONDITIONS

• A projective structure is generic in a neighbourhood of $p \in U$ if rank \mathcal{F}_2 is maximal and equal to 5 and

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• Spinoff: Koenigs Theorem: The space of metrics compatible with a given projective structures can have dimensions 0, 1, 2, 3, 4 or 6.

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• These three polynomials do not have a common root. We can make the 5th order obstruction vanish, but the two 6th order obstructions E_1, E_2 do not vanish.

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- Link with the Liouville problem: Given a 2D projective structure $(U, [\Gamma])$ construct a signature (2, 2) metric on TU

$$g = dz_a \otimes dx^a - \prod_{ab}^c(x) z_c dx^a \otimes dx^b, \quad a, b, c = 1, 2.$$

where $\Pi_{ab}^c = \Gamma_{ab}^c - \frac{1}{3}\Gamma_{da}^d \delta_b^c - \frac{1}{3}\Gamma_{db}^d \delta_a^c$. Walker (1953), Yano–Ishihara, ..., Nurowski–Sparling, MD–West.

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• Theorem (MD, Tod): The metric g is conformal to (para) Kähler iff the projective structure is metrisable.

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TWISTOR THEORY

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• $(U, [\Gamma])$ is metrisable iff \mathbb{T} is equipped with a preferred section of the line bundle $\kappa_{\mathbb{T}}^{-2/3}$, where $\kappa_{\mathbb{T}}$ is the canonical bundle.

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DUNAJSKI (DAMTP, CAMBRIDGE)

Metricity

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