## 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).<br>MD, Paul Tod (2009) arXiv:0901.2261.

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- Path geometry: $y^{\prime \prime}=F\left(x, y, y^{\prime}\right)$. Douglas (1936).
- When are the paths unparametrised geodesics of some connection $\Gamma$ on $U \subset \mathbb{R}^{2}$ ? Elliminate the parameter in $\ddot{x}^{a}+\Gamma_{b c}^{a} \dot{x}^{b} \dot{x}^{c} \sim \dot{x}^{a}$.
$y^{\prime \prime}=A_{0}(x, y)+A_{1}(x, y) y^{\prime}+A_{2}(x, y)\left(y^{\prime}\right)^{2}+A_{3}(x, y)\left(y^{\prime}\right)^{3}, \quad x^{a}=(x, y)$.
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- When are the paths geodesics of $g=E d x^{2}+2 F d x d y+G d y^{2}$ ?


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\hat{\Gamma}_{a b}^{c}=\Gamma_{a b}^{c}+\delta_{a}{ }^{c} \omega_{b}+\delta_{b}{ }^{c} \omega_{a}, \quad a, b, c=1,2, \ldots, 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.


## Metrisability Problem

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 $\Gamma_{a b}^{c}$ for the existence of a one form $\omega_{a}$ and a symmetric non-degenerate tensor $g_{a b}$ such that the projectively equivalent connection

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


## Summary of the Results in 2D

- Neccesary condition: obstruction of order 5 in the components of a connection in a projective class. Point invariant for a second order ODE whose integral curves are the geodesics of [ $\Gamma$ ] or a weighted scalar projective invariant of the projective class.


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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

- Geodesic equations for $x^{a}(t)=(x(t), y(t))$

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- Eliminate the parameter $t$ : second order ODE

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where

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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.


## Prolongation

- Metric $g=E(x, y) d x^{2}+2 F(x, y) d x d y+G(x, y) d y^{2}$ gives

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\begin{align*}
& A_{0}=\left(E \partial_{y} E-2 E \partial_{x} F+F \partial_{x} E\right)\left(E G-F^{2}\right)^{-1} / 2 \\
& A_{1}=\left(3 F \partial_{y} E+G \partial_{x} E-2 F \partial_{x} F-2 E \partial_{x} G\right)\left(E G-F^{2}\right)^{-1} / 2 \\
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\sigma^{0}: J^{1}\left(S^{2}\left(T^{*} U\right)\right) \longrightarrow J^{0}(\operatorname{Pr}(U))
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- Liouville (1889). Relations (*) linearise:

$$
E=\psi_{1} / \Delta, \quad F=\psi_{2} / \Delta, \quad G=\psi_{3} / \Delta, \quad \Delta=\left(\psi_{1} \psi_{3}-\psi_{2}^{2}\right)^{2}
$$

## Liouville System (1889)

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}-2 A_{0} \psi_{2} \\
\frac{\partial \psi_{3}}{\partial y} & =2 A_{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}-2 A_{0} \psi_{3} \\
\frac{\partial \psi_{3}}{\partial x}+2 \frac{\partial \psi_{2}}{\partial y} & =2 A_{3} \psi_{1}-\frac{4}{3} A_{1} \psi_{3}+\frac{2}{3} A_{2} \psi_{2}
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hold on the domain of definition.

Prolongation $\sigma^{k}: J^{k+1}\left(S^{2}\left(T^{*} U\right)\right) \longrightarrow J^{k}(\operatorname{Pr}(U))$

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| :---: | :---: | :---: | :---: | :---: |
| 0 | 9 | 4 | 5 | 0 |
| 1 | 18 | 12 | 6 | 0 |
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| 6 | 108 | 112 | 1 | $5=3+\mathbf{2}$ |
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- 5-jets. At least a 1D fiber, at most 83D image. First obstruction $M$.


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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.


## Invariant approach

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

$$
\left[\nabla_{a}, \nabla_{b}\right] X^{c}=R_{a b}{ }^{c}{ }_{d} X^{d}, \quad R_{a b}^{c}{ }_{d}=\delta_{a}^{c} \mathrm{P}_{b d} X^{d}-\delta_{b}^{c} \mathrm{P}_{a d} X^{d}+\beta_{a b} \delta_{d}^{c}
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- Now $\mathrm{P}_{a b}=\mathrm{P}_{b a}$. Bianchi identity: $\Gamma$ is flat on canonical bundle. There exists a volume form $\epsilon^{a b}$ such that

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- Use $\epsilon^{a b}$ to rise indices. Residual freedom $\omega_{a}=\nabla_{a} f$

$$
\epsilon_{a b} \longrightarrow e^{3 f} \epsilon_{a b}, \quad h \longrightarrow e^{w f} h, \quad \text { projective weight } w .
$$

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(8) $\nabla_{a} \rho=-2 \mathrm{P}_{a b} \mu^{b}+2 Y_{a b c} \sigma^{b c}$
for some tensors $\Psi^{\alpha}=\left(\sigma^{a b}, \mu^{a}, \rho\right)$, where $Y_{a b c}=\frac{1}{2}\left(\nabla_{a} \mathrm{P}_{b c}-\nabla_{b} \mathrm{P}_{a c}\right)$.


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for some tensors $\Psi^{\alpha}=\left(\sigma^{a b}, \mu^{a}, \rho\right)$, where $Y_{a b c}=\frac{1}{2}\left(\nabla_{a} \mathrm{P}_{b c}-\nabla_{b} \mathrm{P}_{a c}\right)$.
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## Invariant approach

- Prolongation of the Liouville condition $\nabla_{(a} \sigma_{b c)}=0$ :
(1) $\nabla_{a} \sigma^{b c}=\delta_{a}^{b} \mu^{c}+\delta_{a}^{c} \mu^{b}$,
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- Differetiate $(* *)$ twice. Use $(*)$ to eliminate derivatives of $\Sigma^{\alpha}$. Get six homogeneous linear equations on six unknowns ( $\left.\sigma^{a b}, \mu^{a}, \rho\right)$

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

$$
\operatorname{det}\left(\mathcal{F}_{2}\right)([\Gamma])(d x \wedge d y)^{\otimes 14}
$$

is a projective invariant.

## Explicit Invariant: 1746 TERMS!

$$
\begin{aligned}
& \operatorname{det}\left(\mathcal{F}_{2}\right)=\left(Q_{g i} S_{m p} T_{n j k} U_{a c} V_{d e q} X_{b f h l}-\frac{1}{6} P_{p} R_{m} S_{n q} X_{a c g i} X_{b e h k} X_{d f j l}\right. \\
&- \frac{1}{2} P_{p} S_{m q} T_{n j l} U_{c e} X_{a d g k} X_{b f h i}-\frac{1}{2} P_{p} T_{m g i} T_{n j k} U_{a c} V_{d e q} X_{b f h l} \\
&+ \frac{1}{2} P_{p} R_{m} T_{n g i} V_{a c q} X_{d e j k} X_{b f h l}-\frac{1}{2} Q_{g i} R_{m} S_{n p} V_{a c q} X_{d e j k} X_{b f h l} \\
&- \frac{1}{2} Q_{g i} R_{m} T_{n j k} V_{a c p} V_{d e q} X_{b f h l}-\frac{1}{4} Q_{g i} S_{m p} S_{n q} U_{a c} X_{d e j k} X_{b f h l} \\
&\left.\frac{1}{4} Q_{g i} T_{m j k} T_{n h l} U_{a c} V_{d e p} V_{b f q}\right) \epsilon^{a b} \epsilon^{c d} \epsilon^{e f} \epsilon^{g h} \epsilon^{i j} \epsilon^{k l} \epsilon^{m n} \epsilon^{p q}
\end{aligned}
$$

where

$$
\begin{aligned}
& P_{a} \equiv 5 Y_{a}, \quad Q_{a b} \equiv 12 Z_{a b}, \quad R_{c} \equiv 5 Y_{c}, \quad S_{c a} \equiv 5 \nabla_{a} Y_{c}+2 Z_{a c}, \\
& T_{c a b} \equiv 5 \nabla_{(a} \nabla_{b)} Y_{c}+4 \nabla_{(a} Z_{b) c}-5 \mathrm{P}_{a b} Y_{c}-15 \mathrm{P}_{c(a} Y_{b)}, \quad U_{c d} \equiv Z_{c d}, \\
& X_{c d a b} \equiv \nabla_{(a} \nabla_{b)} Z_{c d}-5\left(\nabla_{(a} \mathrm{P}_{b)(c)}\right) Y_{d)}-5 \mathrm{P}_{c(a} \nabla_{b)} Y_{d}-5 \mathrm{P}_{d(a} \nabla_{b)} Y_{c} \\
& -\mathrm{P}_{c(a} Z_{b) d}-\mathrm{P}_{d(a} Z_{b) c}+10 Y_{(a} Y_{b)(c d)}, \quad V_{c d a} \equiv \nabla_{a} Z_{c d}-5 \mathrm{P}_{a \neq c} Y_{d) \text { 亥 }}
\end{aligned}
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## Tractor Bundle

- Solution to the prolonged Liouville system $=$ paralel section

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d \Psi+\Omega \Psi=0
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of a rank six vector bundle $\mathbb{E} \rightarrow U$ with connection.

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- Differentiate $\left(D_{a} F\right) \Psi=0,\left(D_{a} D_{b} F\right) \Psi=0, \ldots$, where $D_{a} F=\partial_{a} F+\left[\Omega_{a}, F\right]$.


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


## 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

$$
P([\Gamma]):=W_{1} W_{3}-\left(W_{2}\right)^{2} \neq 0
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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 .


## The importance of 6TH ORDER CONDITIONS

- One parameter family of projective structures

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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.


## Related problem: conformal to Kähler in $4 D$

Given a Riemannian manifold $(M, g)$ is there a non-zero function $\Omega$ such that $\Omega^{2} g$ is Kähler with respect to some complex structure?

- Leads to overdetermined PDEs. Proceed as before: prolong, construct a curvature, restrict its holonomy, find conformal invariants.


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

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g=d z_{a} \otimes d x^{a}-\Pi_{a b}^{c}(x) z_{c} d x^{a} \otimes d x^{b}, \quad a, b, c=1,2 .
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where $\Pi_{a b}^{c}=\Gamma_{a b}^{c}-\frac{1}{3} \Gamma_{d a}^{d} \delta_{b}^{c}-\frac{1}{3} \Gamma_{d b}^{d} \delta_{a}^{c}$. 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.


## Twistor Theory

- One-to-one correspondence between holomorphic projective structures $(U,[\Gamma])$ and complex surfaces $\mathbb{T}$ with a family of rational curves.

geodesics $\longleftrightarrow$ points points $\longleftrightarrow$ rational curves with normal bundle $\mathcal{O}(1)$.


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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.


