Terse Notes on Riemannian Geometry

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These notes cover the basics of Riemannian geometry, Lie groups, and symmetric spaces. This is just a listing of the basic definitions and theorems with no in-depth discussion or proofs. Some exercises are included at the end of each section to give you something to think about. See the references cited within for more complete coverage of these topics.

Many geometric entities are representable as Lie groups or symmetric spaces. Transformations of Euclidean spaces such as translations, rotations, scalings, and affine transformations all arise as elements of Lie groups. Geometric primitives such as unit vectors, oriented planes, and symmetric, positive-definite matrices can be seen as points in symmetric spaces. This chapter is a review of the basic mathematical theory of Lie groups and symmetric spaces.

The various spaces that are described throughout these notes are all generalizations, in one way or the other, of Euclidean space, \mathbb{R}^n . Euclidean space is a topological space, a Riemannian manifold, a Lie group, and a symmetric space. Therefore, each section will use \mathbb{R}^n as a motivating example. Also, since the study of geometric transformations is stressed, the reader is encouraged to keep in mind that \mathbb{R}^n can also be thought of as a transformation space, that is, as the set of translations on \mathbb{R}^n itself.

1 Topology

The study of a topological spaces arose from the desire to generalize the notion of continuity on Euclidean spaces to more general spaces. Topology is a fundamental building block for the theory of manifolds and function spaces. This section is a review of the basic concepts needed for the study

of differentiable manifolds. For a more thorough introduction see [14]. For several examples of topological spaces, along with a concise reference for definitions, see [21].

1.1 Basics

Remember that continuity of a function on the real line is phrased in terms of open intervals, i.e., the usual ϵ - δ definition. A topology defines which subsets of a set X are "open", much in the same way an interval is open. As will be seen at the end of this subsection, open sets in \mathbb{R}^n are made up of unions of open balls of the form $B(x,r) = \{y \in \mathbb{R}^n : ||x-y|| < r\}$. For a general set X this concept of open sets can be formalized by the following set of axioms.

Definition 1.1. A topology on a set X is a collection \mathcal{T} of subsets of X such that

- (1) \varnothing and X are in \mathcal{T} .
- (2) The union of an arbitrary collection of elements of \mathcal{T} is in \mathcal{T} .
- (3) The intersection of a finite collection of elements of \mathcal{T} is in \mathcal{T} .

The pair (X, \mathcal{T}) is called a **topological space**. However, it is a standard abuse of notation to leave out the topology \mathcal{T} and simply refer to the topological space X. Elements of \mathcal{T} are called **open sets**. A set $C \subset X$ is a **closed set** if it's complement, X - C, is open. Unlike doors, a set can be both open and closed, and there can be sets that are neither open nor closed. Notice that the sets \varnothing and X are both open and closed.

Example 1.1. Any set X can be given a topology consisting of only \emptyset and X being open sets. This topology is called the **trivial topology** on X. Another simple topology is the **discrete topology** on X, where any subset of X is an open set.

Definition 1.2. A basis for a topology on a set X is a collection \mathcal{B} of subsets of X such that

- (1) For each $x \in X$ there exists a $B \in \mathcal{B}$ containing x.
- (2) If $B_1, B_2 \in \mathcal{B}$ and $x \in B_1 \cap B_2$, then there exists a $B_3 \in \mathcal{B}$ such that $B_3 \subset B_1 \cap B_2$ and $x \in B_3$.

The basis \mathcal{B} generates a topology \mathcal{T} by defining a set $U \subset X$ to be open if for each $x \in U$ there exists a basis element $B \in \mathcal{B}$ with $x \in B \subset U$. The reader can check that this does indeed define a topology. Also, the reader

should check that the generated topology \mathcal{T} consists of all unions of elements of \mathcal{B} .

Example 1.2. The motivating example of a topological space is Euclidean space \mathbb{R}^n . It is typically given the standard topological structure generated by the basis of open balls $B(x,r) = \{y \in \mathbb{R}^n : ||x-y|| < r\}$ for all $x \in \mathbb{R}^n, r \in \mathbb{R}$. Therefore, a set in \mathbb{R}^n is open if and only if it is the union of a collection of open balls. Examples of closed sets in \mathbb{R}^n include sets of discrete points, vector subspaces, and closed balls, i.e., sets of the form $\bar{B}(x,r) = \{y \in \mathbb{R}^n : ||x-y|| \le r\}$.

1.2 Subspace and Product Topologies

Here are two simple methods for constructing new topologies from existing ones. These constructions arise often in the study of manifolds. It is left as an exercise to check that these two definitions lead to valid topologies.

Definition 1.3. Let X be a set with topology \mathcal{T} and $Y \subset X$. Then Y can be given the **subspace topology** \mathcal{T}' , in which the open sets are given by $U \cap Y \in \mathcal{T}'$ for all $U \in \mathcal{T}$.

Definition 1.4. Let X and Y be topological spaces. The **product topology** on the product set $X \times Y$ is generated by the basis elements $U \times V$, for all open sets $U \in X$ and $V \in Y$.

1.3 Metric spaces

Notice that the topology on \mathbb{R}^n is defined entirely by the Euclidean distance between points. This method for defining a topology can be generalized to any space where a distance is defined.

Definition 1.5. A **metric space** is a set X with a function $d: X \times X \to \mathbb{R}$ that satisfies

- (1) $d(x,y) \ge 0$, and d(x,y) = 0 if and only if x = y.
- (2) d(x, y) = d(y, x).
- (3) $d(x,y) + d(y,z) \ge d(x,z)$.

The function d above is called a **metric** or **distance function**. Using the distance function of a metric space, a basis for a topology on X can be defined as the collection of open balls $B(x,r) = \{y \in X : d(x,y) < r\}$ for all

 $x \in X, r \in \mathbb{R}$. From now on when a metric space is discussed, it is assumed that it is given this topology.

One special property of metric spaces will be important in the review of manifold theory.

Definition 1.6. A metric d on a set X is called **complete** if every Cauchy sequence converges in X. A Cauchy sequence is a sequence $x_1, x_2, \ldots \in X$ such that for any $\epsilon > 0$ there exists an integer N such that $d(x_i, x_j) < \epsilon$ for all i, j > N.

1.4 Continuity

As was mentioned at the beginning of this section, topology developed from the desire to generalize the notion of continuity of mappings of Euclidean spaces. That generalization is phrased as follows:

Definition 1.7. Let X and Y be topological spaces. A mapping $f: X \to Y$ is **continuous** if for each open set $U \subset Y$, the set $f^{-1}(U)$ is open in X.

It is easy to check that for a function $f: \mathbb{R} \to \mathbb{R}$ the above definition is equivalent to the standard ϵ - δ definition.

Definition 1.8. Again let X and Y be topological spaces. A mapping $f: X \to Y$ is a **homeomorphism** if it is bijective and both f and f^{-1} are continuous. In this case X and Y are said to be **homeomorphic**.

When X and Y are homeomorphic, there is a bijective correspondence between both the points and the open sets of X and Y. Therefore, as topological spaces, X and Y are indistinguishable. This means that any property or theorem that holds for the space X that is based only on the topology of X also holds for Y.

1.5 Various Topological Properties

This section is a discussion of some special properties that a topological space may possess. The particular properties that are of interest are the ones that are important for the study of manifolds.

Definition 1.9. A topological space X is said to be **Hausdorff** if for any two distinct points $x, y \in X$ there exist disjoint open sets U and V with $x \in U$ and $y \in V$.

Notice that any metric space is a Hausdorff space. Given any two distinct points x, y in a metric space X, we have d(x, y) > 0. Then the two open balls B(x, r) and B(y, r), where $r = \frac{1}{2}d(x, y)$, are disjoint open sets containing x and y, respectively. However, not all topological spaces are Hausdorff. For example, take any set X with more than one point and give it the trivial topology, i.e., \emptyset and X as the only open sets.

Definition 1.10. Let X be a topological space. A collection \mathcal{O} of open subsets of X is said to be an **open cover** if $X = \bigcup_{U \in \mathcal{O}} U$. A topological space X is said to be **compact** if for any open cover \mathcal{O} of X there exists a finite subcollection of sets from \mathcal{O} that covers X.

The Heine-Borel theorem (see [15], Theorem 2.41) gives intuitive criteria for a subset of \mathbb{R}^n to be compact. It states that the compact subsets of \mathbb{R}^n are exactly the closed and bounded subsets. Thus, for example, a closed ball $\bar{B}(x,r)$ is compact, as is the unit sphere $S^{n-1} = \{x \in \mathbb{R}^n : ||x|| = 1\}$. The sphere, like Euclidean space, will be an important example throughout these notes.

Definition 1.11. A **separation** of a topological space X is a pair of disjoint open sets U, V such that $X = U \cup V$. If no separation of X exists, it is said to be **connected**.

Exercises

- 1. Give an example of a topology on the three point set $X = \{a, b, c\}$ where there exists a set that is neither open nor closed. Give an example of a topology in which a set other than \emptyset or X is both open and closed.
- 2. Let Y be a subspace of a topological space X, with basis \mathcal{B} . Show that the sets $\{B \cap Y : B \in \mathcal{B}\}$ form a basis for the subspace topology of Y.
- 3. Let X and Y be topological spaces. Show that an equivalent definition for continuity of a mapping $f: X \to Y$ is that for any closed set $C \subset Y$, $f^{-1}(C)$ is closed in X.
- 4. Let X and Y be topological spaces and $f: X \to Y$ be a continuous mapping. Show that if X is compact, then its image, f(X), is also compact.

2 Differentiable Manifolds

Differentiable manifolds are spaces that locally behave like Euclidean space. Much in the same way that topological spaces are natural for talking about continuity, differentiable manifolds are a natural setting for calculus. Notions such as differentiation, integration, vector fields, and differential equations make sense on differentiable manifolds. This section gives a review of the basic construction and properties of differentiable manifolds. A good introduction to the subject may be found in [2]. For a comprehensive overview of differential geometry see [16–20]. Other good references include [1,6,13].

2.1 Topological Manifolds

A manifold is a topological space that is locally equivalent to Euclidean space. More precisely,

Definition 2.1. A manifold is a Hausdorff space M with a countable basis such that for each point $p \in M$ there is a neighborhood U of p that is homeomorphic to \mathbb{R}^n for some integer n.

At each point $p \in M$ the dimension n of the \mathbb{R}^n in Definition 2.1 turns out to be unique (Exercise 1). If the integer n is the same for every point in M, then M is called an n-dimensional manifold. The simplest example of a manifold is \mathbb{R}^n , since it is trivially homeomorphic to itself. Likewise, any open set of \mathbb{R}^n is also a manifold.

2.2 Differentiable Structures on Manifolds

The next step in the development of the theory of manifolds is to define a notion of differentiation of manifold mappings. Differentiation of mappings in Euclidean space is defined as a local property. Although a manifold is locally homeomorphic to Euclidean space, more structure is required to make differentiation possible. First, recall that a function on Euclidean space $f: \mathbb{R}^n \to \mathbb{R}$ is **smooth** or \mathbb{C}^{∞} if all of its partial derivatives exist. A mapping of Euclidean spaces $f: \mathbb{R}^m \to \mathbb{R}^n$ can be thought of as an n-tuple of real-valued functions on \mathbb{R}^m , $f = (f^1, \ldots, f^n)$, and f is smooth if each f^i is smooth.

Given two neighborhoods U, V in a manifold M, two homeomorphisms $x: U \to \mathbb{R}^n$ and $y: V \to \mathbb{R}^n$ are said to be \mathbb{C}^{∞} -related if the mappings $x \circ y^{-1}: y(U \cap V) \to x(U \cap V)$ and $y \circ x^{-1}: x(U \cap V) \to y(U \cap V)$ are \mathbb{C}^{∞} . The

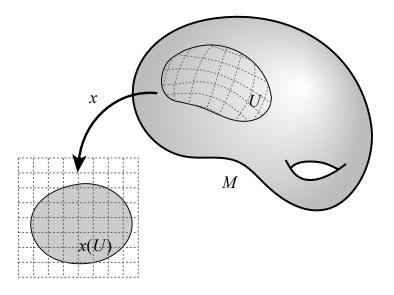


Figure 1: A local coordinate system (x, U) on a manifold M.

pair (x, U) is called a **chart** or **coordinate system**, and can be thought of as assigning a set of coordinates to points in the neighborhood U (see Figure 1). That is, any point $p \in U$ is assigned the coordinates $x^1(p), \ldots, x^n(p)$. As will become apparent later, coordinate charts are important for writing local expressions for derivatives, tangent vectors, and Riemannian metrics on a manifold. A collection of charts whose domains cover M is called an **atlas**. Two atlases \mathcal{A} and \mathcal{A}' on M are said to be **compatible** if any pair of charts $(x, U) \in \mathcal{A}$ and $(y, V) \in \mathcal{A}'$ are C^{∞} -related.

Definition 2.2. An atlas \mathcal{A} on a manifold M is said to be **maximal** if for any compatible atlas \mathcal{A}' on M any coordinate chart $(x, U) \in \mathcal{A}'$ is also a member of \mathcal{A} .

Definition 2.3. A smooth structure on a manifold M is a maximal atlas \mathcal{A} on M. The manifold M along with such an atlas is termed a smooth manifold.

The next theorem demonstrates that it is not necessary to define every coordinate chart in a maximal atlas, but rather, one can define enough compatible coordinate charts to cover the manifold.

Theorem 2.1. Given a manifold M with an atlas \mathcal{A} , there is a unique maximal atlas \mathcal{A}' such that $\mathcal{A} \subset \mathcal{A}'$.

Proof. It is easy to check that the unique maximal atlas \mathcal{A}' is given by the set of all charts that are C^{∞} -related to all charts in \mathcal{A} .

Example 2.1. The easiest example of a differentiable manifold is Euclidean space, in which the differentiable structure can be defined by the global chart given by the identity map on \mathbb{R}^n .

Example 2.2. Another simple example of a smooth manifold can be constructed as the graph of a smooth function $f: \mathbb{R}^n \to \mathbb{R}$. Recall that the graph of f is the set $M = \{(x, f(x)) : x \in \mathbb{R}^n\}$, which is a subset of \mathbb{R}^{n+1} . Now we can see M is a smooth n-dimensional manifold by considering the global chart given by the projection mapping $\pi: M \to \mathbb{R}^n$, defined as $\pi(x, f(x)) = x$.

Example 2.3. Consider the sphere S^2 as a subset of \mathbb{R}^3 . The upper hemisphere $U = \{(x, y, z) \in S^2 : z > 0\}$ is an open neighborhood in S^2 . Now consider the homeomorphism $\phi: S^2 \to \mathbb{R}^2$ given by

$$\phi:(x,y,z)\mapsto(x,y).$$

This gives a coordinate chart (ϕ, U) . Similar charts can be produced for the lower hemisphere, and for hemispheres in the x and y dimensions. The reader may check that these charts are C^{∞} -related and cover S^2 . Therefore, these charts make up an atlas on S^2 and by Theorem 2.1 there is a unique maximal atlas containing these charts that makes S^2 a smooth manifold. A similar argument can be used to show that the n-dimensional sphere, S^n , for any $n \geq 1$ is also a smooth manifold.

2.3 Smooth Functions and Mappings

Now consider a function $f:M\to\mathbb{R}$ on the smooth manifold M. This function is said to be a **smooth function** if for every coordinate chart (x,U) on M the function $f\circ x^{-1}:U\to\mathbb{R}$ is smooth. More generally, a mapping $f:M\to N$ of smooth manifolds is said to be a **smooth mapping** if for each coordinate chart (x,U) on M and each coordinate chart (y,V) on N the mapping $y\circ f\circ x^{-1}:x(U)\to y(V)$ is a smooth mapping. Notice that the mapping of manifolds was converted locally to a mapping of Euclidean spaces, where differentiability is easily defined. We'll denote the space of all smooth

functions on a smooth manifold M as $C^{\infty}(M)$. This space forms an algebra under pointwise addition and multiplication of functions and multiplication by real constants.

As in the case of topological spaces, there is a desire to know when two smooth manifolds are equivalent. This should mean that they are homeomorphic as topological spaces and also that they have equivalent smooth structures. This notion of equivalence is given by

Definition 2.4. Given two smooth manifolds M, N, a bijective mapping $f: M \to N$ is called a **diffeomorphism** if both f and f^{-1} are smooth mappings.

Example 2.4. Two manifolds may be diffeomorphic even though they have two unique differentiable structures, i.e., at lases that are not compatible with each other. For example, consider the manifold $\hat{\mathbb{R}}$, topologically equivalent to the real line, but with differentiable structure given by the global chart $\phi: \hat{\mathbb{R}} \to \mathbb{R}$, defined as $\phi(x) = x^3$. This chart is a homeomorphism and smooth, but it's inverse is not smooth at x = 0. Therefore, ϕ is not C^{∞} -related to the identity map, and the resulting at las is not compatible with the standard differentiable structure on \mathbb{R} . However, $\hat{\mathbb{R}}$ is diffeomorphic to \mathbb{R} by the mapping ϕ itself. So, $\hat{\mathbb{R}}$ is in this sense equivalent to \mathbb{R} with its usual manifold structure, and we say that $\hat{\mathbb{R}}$ and \mathbb{R} have the same differentiable structure up to diffeomorphism.

Interestingly, \mathbb{R} has only one differentiable structure up to diffeomorphism. However, \mathbb{R}^4 has several unique differentiable structures that are not diffeomorphic to each other (in fact, an entire continuum of differentiable structures!). This is the only example of a Euclidean space with "non-standard" differentiable structure; in all other dimensions there is only the familiar differentiable structure on \mathbb{R}^n .

2.4 Tangent Spaces

Given a manifold $M \subset \mathbb{R}^d$, it is possible to associate a linear subspace of \mathbb{R}^d to each point $p \in M$ called the **tangent space** at p. This space is denoted T_pM and is intuitively thought of as the linear subspace that best approximates M in a neighborhood of the point p. Vectors in this space are called **tangent vectors** at p.

Tangent vectors can be thought of as directional derivatives. Consider a smooth curve $\gamma: (-\epsilon, \epsilon) \to M$ with $\gamma(0) = p$. Then given any smooth

function¹ $f: M \to \mathbb{R}$, the composition $f \circ \gamma$ is a smooth function, and the following derivative exists:

$$\frac{d}{dt}(f\circ\gamma)(0).$$

This leads to an equivalence relation \sim between smooth curves passing through p. Namely, if γ_1 and γ_2 are two smooth curves passing through the point p at t=0, then $\gamma_1 \sim \gamma_2$ if

$$\frac{d}{dt}(f \circ \gamma_1)(0) = \frac{d}{dt}(f \circ \gamma_2)(0),$$

for any smooth function $f:M\to\mathbb{R}$. A tangent vector is now defined as one of these equivalence classes of curves. It can be shown (see [1]) that these equivalence classes form a vector space, i.e., the tangent space T_pM , which has the same dimension as M. Given a local coordinate system (x,U) containing p, a basis for the tangent space T_pM is given by the partial derivative operators $\partial/\partial x^i|_p$, which are the tangent vectors associated with the coordinate curves of x. We can write an arbitrary vector $v \in T_pM$ using these standard coordinate vectors as a basis:

$$v = \sum_{i=1}^{n} v_i \frac{\partial}{\partial x^i} \Big|_p$$
, where $v_i \in \mathbb{R}$.

Example 2.5. Again, consider the sphere S^2 as a subset of \mathbb{R}^3 . The tangent space at a point $p \in S^2$ is the set of all vectors in \mathbb{R}^3 perpendicular to p, i.e., $T_pS^2 = \{v \in \mathbb{R}^3 : \langle v, p \rangle = 0\}$. This is of course a two-dimensional vector space, and it is the space of all tangent vectors at the point p for smooth curves lying on the sphere and passing through the point p.

A vector field on a manifold M is a function that smoothly assigns to each point $p \in M$ a tangent vector $X_p \in T_pM$. This mapping is smooth in the sense that the components of the vectors may be written as smooth functions in any local coordinate system. A vector field may be seen as an operator $X: C^{\infty}(M) \to C^{\infty}(M)$ that maps a smooth function $f \in C^{\infty}(M)$ to the smooth function $Xf: p \mapsto X_pf$. In other words, the directional derivative is applied at each point on M. Given a coordinate system (x, U),

¹Strictly speaking, the tangent vectors at p are defined as directional derivatives of smooth **germs** of functions at p, which are equivalence classes of functions that agree in some neighborhood of p.

the partial derivatives $\partial/\partial x^i$ are a vector field, and an arbitrary vector field X can be written

$$X = \sum_{i=1}^{n} X_i \frac{\partial}{\partial x^i}$$
, where $X_i \in C^{\infty}(M)$.

For two manifolds M and N a smooth mapping $\phi: M \to N$ induces a linear mapping of the tangent spaces $\phi_*: T_pM \to T_{\phi(p)}N$ called the **differential** of ϕ . It is given by $\phi_*(X_p)f = X_p(f \circ \phi)$ for any vector $X_p \in T_pM$ and any smooth function $f \in C^{\infty}(M)$. A smooth mapping of manifolds does not always induce a mapping of vector fields (for instance, when the mapping is not onto). However, a related concept is given in the following definition.

Definition 2.5. Given a mapping of smooth manifolds $\phi: M \to N$, a vector field X on M and a vector field Y on N are said to be ϕ -related if $\phi_*(X(p)) = Y(q)$ holds for each $q \in N$ and each $p \in \phi^{-1}(q)$.

Exercises

- 1. Prove that in Definition 2.1 the n for a fixed $x \in M$ must be unique.
- 2. Show that the charts in the atlas \mathcal{A}' in Theorem 2.1 are C^{∞} -related.
- 3. Prove that a differentiable manifold can always be specified with a countable number of charts. Give an example of a manifold that cannot be specified with only a finite number of charts.
- 4. The **general linear group** on \mathbb{R}^n is the space of all nonsingular $n \times n$ matrices, denoted $GL(n) = \{A \in \mathbb{R}^{n \times n} | \det(A) \neq 0\}$. Prove that GL(n) is a differentiable manifold. (Hint: Use the fact that it is a subspace of Euclidean space and that det is a continuous function.)
- 5. Given two smooth mappings $\phi: M \to N$ and $\psi: N \to P$, with M, N, P all smooth manifolds, show that the composition $\psi \circ \phi: M \to P$ is a smooth mapping.

3 Riemannian Geometry

As mentioned at the beginning of this chapter, the idea of distances on a manifold will be important in the definition of manifold statistics. The notion of distances on a manifold falls into the realm of Riemannian geometry.

This section briefly reviews the concepts needed. A good crash course in Riemannian geometry can be found in [12]. Also, see the books [2, 9, 16, 17].

Recall the definition of length for a smooth curve in Euclidean space. Let $\gamma:[a,b]\to\mathbb{R}^d$ be a smooth curve segment. Then at any point $t_0\in[a,b]$ the derivative of the curve $\gamma'(t_0)$ gives the velocity of the curve at time t_0 . The length of the curve segment γ is given by integrating the speed of the curve, i.e.,

$$L(\gamma) = \int_a^b \|\gamma'(t)\| dt.$$

The definition of the length functional thus requires the ability to take the norm of tangent vectors. On manifolds this is handled by the definition of a Riemannian metric.

3.1 Riemannian Metrics

Definition 3.1. A Riemannian metric on a manifold M is a function that smoothly assigns to each point $p \in M$ an inner product $\langle \cdot, \cdot \rangle$ on the tangent space T_pM . A Riemannian manifold is a smooth manifold equipped with such a Riemannian metric.

Now the norm of a tangent vector $v \in T_pM$ is defined as $||v|| = \langle v, v \rangle^{\frac{1}{2}}$. Given local coordinates x^1, \ldots, x^n in a neighborhood of p, the coordinate vectors $v^i = \partial/\partial x^i$ at p form a basis for the tangent space T_pM . The Riemannian metric may be expressed in this basis as an $n \times n$ matrix g, called the metric tensor, with entries given by

$$g_{ij} = \langle v^i, v^j \rangle.$$

The g_{ij} are smooth functions of the coordinates x^1, \ldots, x^n .

Given a smooth curve segment $\gamma:[a,b]\to M$, the length of γ can be defined just as in the Euclidean case as

$$L(\gamma) = \int_{a}^{b} \|\gamma'(t)\| dt, \tag{1}$$

where now the tangent vector $\gamma'(t)$ is a vector in $T_{\gamma(t)}M$, and the norm is given by the Riemannian metric at $\gamma(t)$.

Given a manifolds M and a manifold N with Riemannian metric $\langle \cdot, \cdot \rangle$, a mapping $\phi : M \to N$ induces a metric $\phi^* \langle \cdot, \cdot \rangle$ on M defined as

$$\phi^*\langle X_p, Y_p \rangle = \langle \phi_*(X_p), \phi_*(Y_p) \rangle.$$

This metric is called the **pull-back** metric induced by ϕ , as it maps the metric in the opposite direction of the mapping ϕ .

3.2 Geodesics

In Euclidean space the shortest path between two points is a straight line, and the distance between the points is measured as the length of that straight line segment. This notion of shortest paths can be extended to Riemannian manifolds by considering the problem of finding the shortest smooth curve segment between two points on the manifold. If $\gamma:[a,b]\to M$ is a smooth curve on a Riemannian manifold M with endpoints $\gamma(a)=x$ and $\gamma(b)=y$, a variation of γ keeping endpoints fixed is a family α of smooth curves:

$$\alpha: (-\epsilon, \epsilon) \times [a, b] \to M,$$

such that

- 1. $\alpha(0,t) = \gamma(t)$,
- 2. $\tilde{\alpha}(s_0): t \mapsto \alpha(s_0, t)$ is a smooth curve segment for fixed $s_0 \in (-\epsilon, \epsilon)$,
- 3. $\alpha(s,a) = x$, and $\alpha(s,b) = y$ for all $s \in (-\epsilon, \epsilon)$.

Now the shortest smooth path between the points $x, y \in M$ can be seen as finding a critical point for the length functional (1), where the length of $\tilde{\alpha}$ is considered as a function of s. The path $\gamma = \tilde{\alpha}(0)$ is a critical path for L if

$$\left. \frac{dL(\tilde{\alpha}(s))}{ds} \right|_{s=0} = 0.$$

It turns out to be easier to work with the critical paths of the **energy functional**, which is given by

$$E(\gamma) = \int_a^b \|\gamma'(t)\|^2 dt.$$

It can be shown (see [16]) that a critical path for E is also a critical path for L. Conversely, a critical path for L, once reparameterized proportional to arclength, is a critical path for E. Thus, assuming curves are parameterized proportional to arclength, there is no distinction between curves with minimal length and those with minimal energy. A critical path of the functional E is called a **geodesic**.

Given a chart (x, U) a geodesic curve $\gamma \subset U$ can be written in local coordinates as $\gamma(t) = (\gamma^1(t), \dots, \gamma^n(t))$. Using any such coordinate system, γ satisfies the following differential equation (see [16] for details):

$$\frac{d^2\gamma^k}{dt^2} = -\sum_{i,j=1}^n \Gamma_{ij}^k(\gamma(t)) \frac{d\gamma^i}{dt} \frac{d\gamma^j}{dt}.$$
 (2)

The symbols Γ_{ij}^k are called the **Christoffel symbols** and are defined as

$$\Gamma_{ij}^{k} = \frac{1}{2} \sum_{l=1}^{n} g^{kl} \left(\frac{\partial g_{jl}}{\partial x^{i}} + \frac{\partial g_{il}}{\partial x^{j}} - \frac{\partial g_{ij}}{\partial x^{l}} \right),$$

where g^{ij} denotes the entries of the inverse matrix g^{-1} of the Riemannian metric.

Example 3.1. In Euclidean space \mathbb{R}^n the Riemannian metric is given by the identity matrix at each point $p \in \mathbb{R}^n$. Since the metric is constant, the Christoffel symbols are zero. Therefore, the geodesic equation (2) reduces to

$$\frac{d^2\gamma^k}{dt^2} = 0.$$

The only solutions to this equation are straight lines, so geodesics in \mathbb{R}^n must be straight lines.

Given two points on a Riemannian manifold, there is no guarantee that a geodesic exists between them. There may also be multiple geodesics connecting the two points, i.e., geodesics are not guaranteed to be unique. Moreover, a geodesic does not have to be a *global* minimum of the length functional, i.e., there may exist geodesics of different lengths between the same two points. The next two examples demonstrate these issues.

Example 3.2. Consider the plane with the origin removed, $\mathbb{R}^2 - \{0\}$, with the same metric as \mathbb{R}^2 . Geodesics are still given by straight lines. There does not exist a geodesic between the two points (1,0) and (-1,0).

Example 3.3. Geodesics on the sphere S^2 are given by great circles, i.e., circles on the sphere with maximal diameter. This fact will be shown later in the section on symmetric spaces. There are an infinite number of equallength geodesics between the north and south poles, i.e., the meridians. Also, given any two points on S^2 that are not antipodal, there is a unique great circle between them. This great circle is separated into two geodesic segments between the two points. One geodesic segment is longer than the other.

The idea of a global minimum of length leads to a definition of a distance metric $d: M \times M \to \mathbb{R}$ (not to be confused with the Riemannian metric). It is defined as

$$d(p,q) = \inf\{L(\gamma) : \gamma \text{ a smooth curve between } p \text{ and } q\}.$$

If there is a geodesic γ between the points p and q that realizes this distance, i.e., if $L(\gamma) = d(p,q)$, then γ is called a **minimal geodesic**. Minimal geodesics are guaranteed to exist under certain conditions, as described by the following definition and the Hopf-Rinow Theorem below.

Definition 3.2. A Riemannian manifold M is said to be **complete** if every geodesic segment $\gamma:[a,b]\to M$ can be extended to a geodesic from all of $\mathbb R$ to M.

The reason such manifolds are called "complete" is revealed in the next theorem.

Theorem 1 (Hopf-Rinow). If M is a complete, connected Riemannian manifold, then the distance metric $d(\cdot, \cdot)$ induced on M is complete. Furthermore, between any two points on M there exists a minimal geodesic.

Example 3.4. Both Euclidean space \mathbb{R}^n and the sphere S^2 are complete. A straight line in \mathbb{R}^n can extend in both directions indefinitely. Also, a great circle in S^2 extends indefinitely in both directions (even though it wraps around itself). As guaranteed by the Hopf-Rinow Theorem, there is a minimal geodesic between any two points in \mathbb{R}^n , i.e., the unique straight line segment between the points. Also, between any two points on the sphere there is a minimal geodesic, i.e., the shorter of the two great circle segments between the two points. Of course, for antipodal points on S^2 the minimal geodesic is not unique.

Given initial conditions $\gamma(0) = p$ and $\gamma'(0) = v$, the theory of second-order partial differential equations guarantees the existence of a unique solution to the defining equation for $\gamma(2)$ at least locally. Thus, there is a unique geodesic γ with $\gamma(0) = p$ and $\gamma'(0) = v$ defined in some interval $(-\epsilon, \epsilon)$. When the geodesic γ exists in the interval [0, 1], the **Riemannian exponential** map at the point p (see Figure 2), denoted $\exp_p: T_pM \to M$, is defined as

$$\operatorname{Exp}_p(v) = \gamma(1).$$

If M is a complete manifold, the exponential map is defined for all vectors $v \in T_pM$.

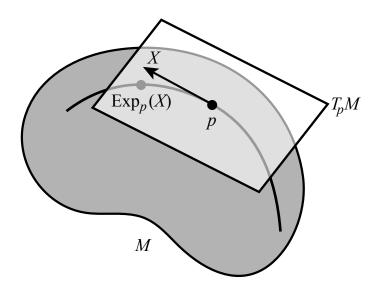


Figure 2: The Riemannian exponential map.

Theorem 2. Given a Riemannian manifold M and a point $p \in M$, the mapping Exp_p is a diffeomorphism in some neighborhood $U \subset T_pM$ containing 0.

This theorem implies that the Exp_p has an inverse defined at least in the neighborhood $\operatorname{Exp}_p(U)$ of p, where U is the same as in Theorem 2. Not surprisingly, this inverse is called the **Riemannian log map** and denoted by $\operatorname{Log}_p: \operatorname{Exp}_p(U) \to T_pM$.

Definition 3.3. An **isometry** is a diffeomorphism $\phi: M \to N$ of Riemannian manifolds that preserves the Riemannian metric. That is, if $\langle \cdot, \cdot \rangle_M$ and $\langle \cdot, \cdot \rangle_N$ are the metrics for M and N, respectively, then $\phi^* \langle \cdot, \cdot \rangle_N = \langle \cdot, \cdot \rangle_M$.

It follows from the definitions that an isometry preserves the length of curves. That is, if c is a smooth curve on M, then the curve $\phi \circ c$ is a curve of the same length on N. Also, the image of a geodesic under an isometry is again a geodesic.

4 Lie Groups

The set of all possible translations of Euclidean space \mathbb{R}^n is again the space \mathbb{R}^n . A point $p \in \mathbb{R}^n$ is transformed by the vector $v \in \mathbb{R}^n$ by vector addition, p + v. This transformation has a unique inverse transformation, namely, translation by the negated vector, -v. The operation of translation is a smooth mapping of the space \mathbb{R}^n . Composing two translations (i.e., addition in \mathbb{R}^n) and inverting a translation (i.e., negation in \mathbb{R}^n) are also smooth mappings. A set of transformations with these properties, i.e., a smooth manifold with smooth group operations, is known as a Lie group. Many other interesting transformations of Euclidean space are Lie groups, including rotations, reflections, and magnifications. However, Lie groups also arise more generally as smooth transformations of manifolds. This section is a brief introduction to Lie groups. More detailed treatments may be found in [2,4-6,8,16].

It is assumed that the reader knows the basics of group theory (see [7] for an introduction), but the definition of a group is listed here for reference.

Definition 4.1. A **group** is a set G with a binary operation, denoted here by concatenation, such that

- 1. (xy)z = x(yz), for all $x, y, z \in G$,
- 2. there is an **identity**, $e \in G$, satisfying xe = ex = x, for all $x \in G$,
- 3. each $x \in G$ has an **inverse**, $x^{-1} \in G$, satisfying $xx^{-1} = x^{-1}x = e$.

As stated at the beginning of this section, a Lie group adds a smooth manifold structure to a group.

Definition 4.2. A Lie group G is a smooth manifold that also forms a group, where the two group operations,

$$(x,y)\mapsto xy$$
 : $G\times G\to G$ Multiplication $x\mapsto x^{-1}$: $G\to G$ Inverse

are smooth mappings of manifolds.

Example 4.1. The space of all $n \times n$ non-singular matrices forms a Lie group called the **general linear group**, denoted GL(n). The group operation is matrix multiplication, and GL(n) can be given a smooth manifold structure as an open subset of \mathbb{R}^{n^2} . The equations for matrix multiplication and inverse are smooth operations in the entries of the matrices. Thus, GL(n) satisfies

the requirements of a Lie group in Definition 4.2. A **matrix group** is any closed subgroup of GL(n). Matrix groups inherit the smooth structure of GL(n) as a subset of \mathbb{R}^{n^2} and are thus also Lie groups. The books [3,5] focus on the theory of matrix groups.

Example 4.2. The $n \times n$ rotation matrices are a closed matrix subgroup of GL(n) and thus form a Lie group. This group is called the **special orthogonal group** and is defined as $SO(n) = \{R \in GL(n) : R^TR = I \text{ and } \det(R) = 1\}$. This space is a closed and bounded subset of R^{n^2} , so it is compact by the Heine-Borel theorem.

Given a point y in a Lie group G, it is possible to define the following two diffeomorphisms:

$$L_y: x \mapsto yx$$
 (Left multiplication)
 $R_y: x \mapsto xy$ (Right multiplication)

A vector field X on a Lie group G is called **left-invariant** if it is invariant under left multiplication, i.e., $L_{y*}X = X$ for every $y \in G$. **Right-invariant** vector fields are defined similarly. A left-invariant (or right-invariant) vector field is uniquely defined by its value on the tangent space at the identity, T_eG .

Recall that vector fields on G can be seen as operators on the space of smooth functions, $C^{\infty}(G)$. Thus two vector fields X and Y can be composed to form another operator XY on $C^{\infty}(G)$. However, the operator XY is not necessarily vector field. Surprisingly, however, the operator XY - YX is a vector field on G. This leads to a definition of the **Lie bracket** of vector fields X, Y on G, defined as

$$[X,Y] = XY - YX. (3)$$

Definition 4.3. A **Lie algebra** is a vector space V equipped with a bilinear product $[\cdot, \cdot]: V \times V \to V$, called a **Lie bracket**, that satisfies

- $(1) \ [X,Y] = -[Y,X],$
- (2) [[X, Y], Z] + [[Y, Z], X] + [[Z, X], Y] = 0, for all $X, Y, Z \in V$.

The tangent space of a Lie group G, typically denoted \mathfrak{g} (a German Fraktur font), forms a Lie algebra. The Lie bracket on \mathfrak{g} is induced by the Lie bracket on the corresponding left-invariant vector fields. If X, Y are two

vectors in \mathfrak{g} , then let \tilde{X}, \tilde{Y} be the corresponding unique left-invariant vector fields on G. Then the Lie bracket on \mathfrak{g} is given by

$$[X,Y] = [\tilde{X}, \tilde{Y}](e).$$

The Lie bracket provides a test for whether the Lie group G is commutative. A Lie group G is commutative if and only if the Lie bracket on the corresponding Lie algebra $\mathfrak g$ is zero, i.e., [X,Y]=0 for all $X,Y\in\mathfrak g$.

Example 4.3. The Lie algebra for Euclidean space \mathbb{R}^n is again \mathbb{R}^n . The Lie bracket is zero, i.e., [X,Y]=0 for all $X,Y\in\mathbb{R}^n$. In fact, the Lie bracket for the Lie algebra of any commutative Lie group is always zero.

Example 4.4. The Lie algebra for GL(n) is $\mathfrak{gl}(n)$, the space of all real $n \times n$ matrices. The Lie bracket operation for $X, Y \in \mathfrak{gl}(n)$ is given by

$$[X, Y] = XY - YX.$$

Here the product XY denotes actual matrix multiplication, which turns out to be the same as composition of the vector field operators (compare to (3)). All Lie algebras corresponding to matrix groups are subalgebras of $\mathfrak{gl}(n)$.

Example 4.5. The Lie algebra for the rotation group SO(n) is $\mathfrak{so}(n)$, the space of skew-symmetric matrices. A matrix A is skew-symmetric if $A = -A^T$.

The following theorem will be important later.

Theorem 3. A direct product $G_1 \times \cdots \times G_n$ of Lie groups is also a Lie group.

4.1 Lie Group Exponential and Log Maps

Definition 4.4. A mapping of Lie groups $\phi: G_1 \to G_2$ is called a **Lie group homomorphism** if it is a smooth mapping and a homomorphism of groups, i.e., $\phi(e_1) = e_2$, where e_1, e_2 are the respective identity elements of G_1, G_2 , and $\phi(gh) = \phi(g)\phi(h)$ for all $g, h \in G_1$.

The image of a Lie group homomorphism $h : \mathbb{R} \to G$ is called a **one-parameter subgroup**. A one-parameter subgroup is both a smooth curve and a subgroup of G. This does not mean, however, that any one-parameter subgroup is a Lie subgroup of G (it can fail to be an imbedded submanifold of G, which is required to be a Lie subgroup of G). As the next theorem shows, there is a bijective correspondence between the Lie algebra and the one-parameter subgroups.

Theorem 4. Let \mathfrak{g} be the Lie algebra of a Lie group G. Given any vector $X \in \mathfrak{g}$ there is a unique Lie group homomorphism $h_X : \mathbb{R} \to G$ such that $h'_X(0) = X$.

The **Lie group exponential map**, $\exp : \mathfrak{g} \to G$, not to be confused with the Riemannian exponential map, is defined by

$$\exp(X) = h_X(1).$$

The Lie group exponential map is a diffeomorphism about an open neighborhood U of the origin in \mathfrak{g} to an open neighborhood about the identity in G. The inverse mapping is called the **Lie group log map**, and is denoted $\log : \exp(U) \to \mathfrak{g}$.

Example 4.6. For the Lie group \mathbb{R}^n the unique Lie group homomorphism $h_X : \mathbb{R} \to \mathbb{R}^n$ in Theorem 4 is given by $h_X(t) = tX$. Therefore, one-parameter subgroups are given by straight lines at the origin. The Lie group exponential map is the identity. In this case the Lie group exponential map is the same as the Riemannian exponential map at the origin. This is not always the case, however, as will be shown later.

For matrix groups the Lie group exponential map of a matrix $X \in \mathfrak{gl}(n)$ is computed by the formula

$$\exp(X) = \sum_{k=0}^{\infty} \frac{1}{k!} X^k. \tag{4}$$

This series converges absolutely for all $X \in \mathfrak{gl}(n)$.

Example 4.7. For the Lie group of 3D rotations, SO(3), the matrix exponential map takes a simpler form. For a matrix $X \in \mathfrak{so}(3)$ the following identity holds:

$$X^3 = -\theta X$$
, where $\theta = \sqrt{\frac{1}{2}\operatorname{tr}(X^TX)}$.

Substituting this identity into the infinite series (4), the exponential map for $\mathfrak{so}(3)$ can now be reduced to

$$\exp(X) = \begin{cases} I, & \theta = 0, \\ I + \frac{\sin \theta}{\theta} X + \frac{1 - \cos \theta}{\theta^2} X^2, & \theta \in (0, \pi). \end{cases}$$

The Lie group log map for a rotation matrix $R \in SO(3)$ is given by

$$\log(R) = \begin{cases} I, & \theta = 0, \\ \frac{\theta}{2\sin\theta} (R - R^T), & |\theta| \in (0, \pi), \end{cases}$$

where $tr(R) = 2\cos\theta + 1$.

The exponential map for 3D rotations has an intuitive meaning. Any vector $X \in \mathfrak{so}(3)$, i.e., a skew-symmetric matrix, may be written in the form

$$X = \begin{pmatrix} 0 & -z & y \\ z & 0 & -x \\ -y & x & 0 \end{pmatrix}.$$

If $v = (x, y, z) \in \mathbb{R}^3$, then the rotation matrix given by the exponential map $\exp(X)$ is a 3D rotation by angle $\theta = ||v||$ about the unit axis v/||v||.

4.2 Bi-invariant Metrics

Definition 4.5. A Riemannian metric $\langle \cdot, \cdot \rangle$ on a Lie group G is said to be a **bi-invariant metric** if it is invariant under both right and left multiplication, that is, $R_g^*\langle \cdot, \cdot \rangle = L_g^*\langle \cdot, \cdot \rangle = \langle \cdot, \cdot \rangle$ for all $g \in G$.

Theorem 5. For a Lie group G with bi-invariant metric the Lie group exponential map agrees with the Riemannian exponential map at the identity, that is, for any tangent vector $X \in \mathfrak{g}$

$$\exp(X) = \exp_e(X).$$

Using the left-invariance of the Riemannian metric, any geodesic at a point $g \in G$ may be written as the left multiplication of a geodesic at the identity. That is, the geodesic γ with initial conditions $\gamma(0) = g$ and $\gamma'(0) = L_{q*}(X)$ is given by

$$\gamma(t) = g \exp(tX).$$

Theorem 6. A compact Lie group G has a unique bi-invariant metric (up to scale).

5 Symmetric Spaces

Briefly, a Riemannian symmetric space is a connected manifold M such that at each point the mapping that reverses geodesics through that point is an isometry. For a detailed treatment of symmetric spaces see the standard texts [2,6]. Common examples of symmetric spaces are Euclidean spaces, \mathbb{R}^n , spheres, S^n , and hyperbolic spaces, H^n . Symmetric spaces, and the methods for computing geodesics and distances on them, arise naturally from certain Lie group actions on manifolds.

A few preliminary definitions about mappings of sets are needed before symmetric spaces can be defined. Let X be a set and ϕ be any mapping of X into itself. A point $x \in X$ is called a **fixed point** of ϕ if $\phi(x) = x$. The mapping ϕ is called **involutive** if ϕ is not the identity mapping, but it's square is, i.e., $\phi \circ \phi = \text{id}$.

Definition 5.1. A symmetric space is a connected Riemannian manifold M such that at each point $p \in M$ there is an involutive isometry $\phi_p : M \to M$ that has p as an isolated fixed point.

The term **isolated** means that there is a neighborhood U of p such that p is the only point in U that is a fixed point of ϕ_p . This definition is somewhat illusive in that it is hard to get an intuitive feel for what kinds of manifolds are symmetric spaces. Fortunately, this definition is sufficient to imply very nice properties of symmetric spaces. These properties are explained below, and the interested reader is referred to the appropriate references for derivations.

The next theorem (see [2], Lemma 8.2 and Theorem 8.4) shows that the involutive isometry ϕ_p in Definition 5.1 is more easily seen as the map that reverses geodesics through the point p.

Theorem 7. A Riemannian symmetric space is complete, and if ϕ_p is an involutive isometry of M, then ϕ_{p*} is a reflection of the tangent space T_pM , i.e., $\phi_{p*}(X) = -X$, and ϕ_p reverses geodesics through p, i.e., $\phi_p(\operatorname{Exp}_p(X)) = \operatorname{Exp}_p(-X)$ for all $X \in T_pM$ such that those geodesics exist.

As will be shown later, symmetric spaces arise naturally from certain Lie group transformations of a manifold M. This formulation requires a background to Lie group actions.

5.1 Lie Group Actions

Definition 5.2. Given a smooth manifold M and a Lie group G, a **smooth group action** of G on M is a smooth mapping $G \times M \to M$, written $(g,p) \mapsto g \cdot p$, such that for all $g,h \in G$ and all $p \in M$

1. $e \cdot p = p$, 2. $(gh) \cdot p = (g \cdot (h \cdot p))$.

The group action should be thought of as a transformation of the manifold M, just as matrices are transformations of Euclidean space.

The **orbit** of a point $p \in M$ is defined as $G(p) = \{g \cdot p : g \in G\}$. In the case that M consists of a single orbit, we call M a **homogeneous space** and say that the group action is **transitive**. The **isotropy subgroup** of p is defined as $G_p = \{g \in G : g \cdot p = p\}$, i.e., G_p is the subgroup of G that leaves the point p fixed.

Let H be a closed Lie subgroup of the Lie group G. Then the **left coset** of an element $g \in G$ is defined as $gH = \{gh : h \in H\}$. The space of all such cosets is denoted G/H and is a smooth manifold. There is a natural bijection $G(p) \cong G/G_p$ given by the mapping $g \cdot p \mapsto gG_p$. Now let M be a symmetric space and choose an arbitrary base point $p \in M$. We can always write M as a homogeneous space $M = G/G_p$, where G is a connected group of isometries of M, and the isotropy subgroup G_p is compact. The fact that G is a group of isometries means that $d(p,q) = d(g \cdot p, g \cdot q)$, for all $p, q \in M$, $g \in G$.

An element $g \in G$ induces a smooth mapping $\phi_g : M \to M$ via the group action, defined as $\phi_g(p) = g \cdot p$. Also, this mapping has a smooth inverse, namely $\phi_{g^{-1}}$. Therefore, ϕ_g is a diffeomorphism.

Definition 5.3. Given a Lie group action of G on a manifold M, a G-invariant Riemannian metric $\langle \cdot, \cdot \rangle$ on M is a metric such that the mapping ϕ_g is an isometry for all $g \in G$, i.e., $\phi_g^* \langle \cdot, \cdot \rangle$.

Example 5.1. The standard Euclidean metric on \mathbb{R}^n is invariant under the SO(n) group action. In other words, a rotation of Euclidean space is an isometry. The action of \mathbb{R}^n on itself by translations is another example of a group of isometries. These two groups can be combined to form the **special Euclidean group**, $SE(n) = SO(n) \ltimes \mathbb{R}^n$. The semi-direct product \ltimes means that SE(n) as a set is the direct product of SO(n) and \mathbb{R}^n , but multiplication is given by the formula

$$(R_1, v_1) * (R_2, v_2) = (R_1 R_2, R_1 \cdot v_2 + v_1).$$

5.2 Symmetric Spaces as Lie Group Quotients

The following theorem (see [2], Theorem 9.1) provides criteria for a manifold to possess a G-invariant metric.

Theorem 8. Consider a Lie group G acting transitively on a manifold M. If for some point $p \in M$ the isotropy subgroup G_p is a connected, compact Lie subgroup of G, then M has a G-invariant metric.

Symmetric spaces arise naturally from homogeneous spaces with G-invariant metrics, as the next theorem shows (see [2], Theorem 9.2 and Corollary 9.3).

Theorem 9. Suppose that G, M, and p satisfy the conditions of Theorem 8. If $\alpha : G \to G$ is an involutive automorphism² with fixed set G_p , then M is a symmetric space.

The converse to Theorem 9 is also true, as shown in the next theorem (see [6], Theorem 3.3).

Theorem 10. If M is a symmetric space and p any point in M, then M is diffeomorphic to the Lie group quotient G/G_p , where $G = I_0(M)$ is the connected component of the Lie group of isometries of M and G_p is the compact Lie subgroup of G that leaves the point p fixed. Furthermore, there is an involutive automorphism $\alpha: G \to G$ that leaves G_p fixed.

Theorem 11. A connected Lie group G with bi-invariant metric is a symmetric space.

Example 5.2. Euclidean space \mathbb{R}^n is a symmetric space, as can be seen by Theorem 11. The involutive isometry ϕ_p is given by reflection about p, i.e., ϕ_p reverses lines through p by the equation

$$\phi_p(q) = 2p - q.$$

Geodesics on a symmetric space $M = G/G_p$ are computed through the group action. Since G is a group of isometries acting transitively on M, it suffices to consider only geodesics starting at the base point p. For an arbitrary point $q \in M$, geodesics starting at q are of the form $g \cdot \gamma$, where $q = g \cdot p$ and γ is a geodesic with $\gamma(0) = p$. Geodesics are the image of the action of a one-parameter subgroup of G acting on the base point p, as the next theorem shows.

²Recall that an automorphism of a group G is an isomorphism of G onto itself.

Theorem 12. If M is a symmetric space with G-invariant metric, as in Theorem 9, then a geodesic γ starting at the point $p \in M$ is of the form

$$\gamma(t) = \exp(tX) \cdot p,$$

where X is a vector in the Lie algebra \mathfrak{g} .

Example 5.3. The sphere S^2 is a symmetric space. The rotation group SO(3) acts transitively on S^2 , that is, for any two unit vectors x, y there is a rotation R such that Rx = y. The north pole p = (0,0,1) is left fixed by any rotation of the x-y plane. Therefore, the isotropy subgroup for p is equivalent to SO(2). The sphere can thus be written as the homogeneous space $S^2 = SO(3)/SO(2)$. The involutive isometry ϕ_p is given by reflection about p, i.e., a rotation of the sphere about the axis p by an angle of π .

The geodesics at the base point p = (0, 0, 1) are the great circles through p, i.e., the meridians. Geodesics at an arbitrary point in S^2 are also great circles, i.e., rotated versions of the meridians. As Theorem 12 shows, these geodesics are realized by the group action of a one-parameter subgroup of SO(3). Such a subgroup consists of all rotations about a fixed axis in \mathbb{R}^3 perpendicular to p. We consider a tangent vector in T_pS^2 as a vector $v = (v_1, v_2, 0)$ in the x-y plane. Then the exponential map is given by

$$\operatorname{Exp}_{p}(v) = \left(v_{1} \cdot \frac{\sin \|v\|}{\|v\|}, \ v_{2} \cdot \frac{\sin \|v\|}{\|v\|}, \ \cos \|v\|\right), \tag{5}$$

where $||v|| = \sqrt{v_1^2 + v_2^2}$. This equation can be derived as a sequence of two rotations that rotate the base point p = (0, 0, 1) to the point $\operatorname{Exp}_p(v)$. The first is a rotation about the y-axis by an angle of $\phi_y = ||v||$. The second, aligning the geodesic with the tangent vector v, is a rotation about the z-axis by an angle of ϕ_z , where $\cos(\phi_z) = v_1/||v||$ and $\sin(\phi_z) = v_2/||v||$.

The corresponding log map for a point $x = (x_1, x_2, x_3) \in S^2$ is given by

$$\operatorname{Log}_{p}(x) = \left(x_{1} \cdot \frac{\theta}{\sin \theta}, \ x_{2} \cdot \frac{\theta}{\sin \theta}\right), \tag{6}$$

where $\theta = \arccos(x_3)$ is the spherical distance from the base point p to the point x. Notice that the antipodal point -p is not in the domain of the log map.

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