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# SYMMETRIES OF STOCHASTIC DIFFERENTIAL EQUATIONS

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**Abstract.** — The article sums up some results concerning the transformation and invariance properties of a local, stochastic differential equations of the form

$$(1) \quad dX_t^i = \sigma_j^i(\mathbf{Z}_t) dW_t^j + \mu^i(\mathbf{Z}_t) dt$$

In general, the coefficients  $\mu^i$  of the drift in 1 do not share the transformation law of a contravariant tensor of rank one due to second order differentials arising from Ito's formula. We present conditions concerning the local coordinates and the transformation itself under which the usual transformation laws hold.

Beside, we briefly examine invariance properties of differential system like under certain Lie groups  $G$  preserving the covariance structure  $\sigma_{i,j}$ .

## Contents

1. Introduction.....	2
2. Contravariance of the drift.....	2
3. Invariance of the volatility structure.....	4
4. Symmetries under group actions.....	6
5. The environment.....	9
6. Structure of the document.....	10
7. Class options.....	11
8. Sectioning commands.....	12
9. Presentation of theorems.....	12
10. The <code>smfthm.sty</code> package.....	13
11. Adapting a manuscript from another dialect.....	14
Literature and sources.....	15

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**Key words and phrases.** — Lie group symmetries, invariance properties, Riemannian manifold, stochastic process, reflection principle.

## 1. Introduction

Throughout this article let  $\mathbf{U}$  be an open subset of  $\mathbb{R}^n$  with the standard coordinates  $x^i$ ,  $1 \leq i \leq n$  induced by the ambient space  $\mathbb{R}^n$  and consider an  $n$ -dimensional stochastic process  $\mathbf{X}_t$  with components  $x_t^i$ ,  $1 \leq i \leq n$  in  $\mathbf{U}$  for  $t \in [0, S]$  solving the following stochastic differential equation

$$(2) \quad d\mathbf{X}_t = \sigma(\mathbf{X}_t) d\mathbf{W}_t + \mu(\mathbf{X}_t) dt$$

Here,  $\sigma \in \mathcal{C}^\infty(\mathbf{U}, \mathbb{R}^n \times \mathbb{R}^n)$  denotes a smooth, matrix-valued function on  $\mathbf{U}$  with coefficient functions  $\sigma_j^i$  i.e.  $\sigma = (\sigma_j^i)_{ij}$ . We further assume that  $\sigma(x)$  is invertible for all  $x \in \mathbf{U}$ . Besides, let  $\mu \in \mathcal{C}^\infty(\mathbf{U}, \mathbb{R}^n)$  be a smooth vector field on  $\mathbf{U}$  with components  $\mu^i$  so that  $\mu = (\mu^1, \dots, \mu^n)$ . Instead of (2), we will frequently use its index based version given by

$$(3) \quad dX_t^i = \sigma_j^i(\mathbf{X}_t) dW_t^j + \mu^i(\mathbf{X}_t) dt$$

where we agree to use the usual convention to perform summation over twice appearing indices.  $t$

## 2. Contravariance of the drift

Let  $\mathbf{X}_t$  in  $\mathbf{U}$  be as defined in section (1) and fix diffeomorphism  $\phi \in \mathcal{C}^\infty(\mathbf{U}, \mathbf{U})$ . In this setting, ITô's lemma states that the transformed process  $\mathbf{Y}_t := \phi \circ \mathbf{X}_t$  on  $\mathbf{U}$  solves the following equation

$$(4) \quad d\mathbf{Y}_t = \frac{d\phi}{dx}(\mathbf{X}_t) [\sigma(\mathbf{X}_t) d\mathbf{W}_t + \mu(\mathbf{X}_t) dt] + \mathbf{R}(\phi, \sigma)(\mathbf{X}_t) dt$$

with

$$(5) \quad \frac{d\phi}{dx}(\mathbf{X}_t) = \left( \frac{\partial \phi^i}{\partial x^j}(\mathbf{X}_t) \right)_{ij}$$

and a smooth vector valued function  $\mathbf{R}(\phi, \sigma) \in \mathcal{C}^\infty(\mathbf{U}, \mathbb{R}^n)$  on  $\mathbf{U}$  with components

$$(6) \quad R^i(\phi, \sigma)(\mathbf{X}_t) = \frac{1}{2} \frac{\partial^2 \phi^i}{\partial x^k \partial x^\ell}(\mathbf{X}_t) \sigma_j^k(\mathbf{X}_t) \sigma_j^\ell(\mathbf{X}_t)$$

Note that the term  $\mathbf{R}$  in equation (29) is the obstruction for the coefficients of equation (2) to transform contravariantly with respect to the change of coordinates  $\phi$  on  $\mathbf{U}$ . To be more precise, if  $\mathbf{R} \equiv 0$  on  $\mathbf{U}$  the following transformation law would hold:

$$(7) \quad dY_t^i = \frac{\partial \phi^i}{\partial x^j} dX_t^j$$

Before we proceed to specify the conditions, which have to be imposed on the map  $\phi$  and the coordinates  $x^i$ ,  $1 \leq i \leq n$  on  $\mathbf{U}$  so that the  $dY_t^i$  transform like the coefficients of a tensor of rank 1, we have to introduce and recall some definitions:

**Definition 2.1.** — Let  $\sigma$  be as defined as above, i.e.  $\sigma \in \mathcal{C}^\infty(\mathbf{U}, \mathbb{R}^n \times \mathbb{R}^n)$  with  $\sigma(x)$  invertible for all  $x \in \mathbf{U}$ , then define a Riemannian metric  $\mathbf{g}$  on  $\mathbf{U}$  by setting

$$(8) \quad \mathbf{g} := (\sigma^\top)^{-1} \sigma^{-1}$$

Note that by assumption,  $\sigma$  is invertible on  $\mathbf{U}$  and hence  $\mathbf{g}$  is well defined. Now, recall the following definitions from Riemannian geometry.

**Definition 2.2 (Christoffel symbols).** — Let  $(\mathbf{M}, \mathbf{g})$  be a Riemannian manifold and  $\varphi_{\mathbf{V}} \in \mathcal{C}^\infty(\mathbf{V}, \mathbf{U})$  be a chart from the open subset  $\mathbf{V} \subset \mathbf{M}$  to  $\mathbf{U} \subset \mathbb{R}^n$  with local coordinates  $x^i$ ,  $1 \leq i \leq n$  on  $\mathbf{U}$  then the Christoffel symbol  $\Gamma_{ij}^k \in \mathcal{C}^\infty(\mathbf{U})$  of the second kind for  $1 \leq k \leq n$  is given by

$$(9) \quad \Gamma_{ij}^k := \frac{1}{2} g^{i\ell} \left( -\frac{\partial g_{ij}}{\partial x^\ell} + \frac{\partial g_{\ell j}}{\partial x^i} + \frac{\partial g_{i\ell}}{\partial x^j} \right)$$

**Definition 2.3 (Laplacian operator).** — Let  $(\mathbf{M}, \mathbf{g})$ ,  $\mathbf{V} \subset \mathbf{M}$ ,  $\mathbf{U}$  and  $\varphi_{\mathbf{V}}$  be as in definition 2.2), then the second order partial derivate operator on  $\mathbf{U}$  given by

$$(10) \quad \Delta^{\mathbf{g}} := g^{ik} \left( \frac{\partial^2}{\partial x^i \partial x^j} - \Gamma_{ik}^j \frac{\partial}{\partial x^k} \right)$$

is called the Laplacian operator on  $\mathbf{U}$  with respect to  $\mathbf{g}$ . Here,  $g^{ij}$  are the coefficients of the inverse  $\mathbf{g}^{-1}$ .

**Definition 2.4 (Harmonic functions).** — Let  $(\mathbf{M}, \mathbf{g})$  be a Riemannian manifold and  $f \in \mathcal{C}^\infty(\mathbf{V}, \mathbb{R})$  with  $\mathbf{V} \subset \mathbf{M}$ , then  $f$  is called harmonic on  $\mathbf{V}$  if locally with respect to the chart  $\mathbf{U}$  (as in definition 2.2),  $f$  solves

$$(11) \quad \Delta^{\mathbf{g}} f = 0$$

We are now able to state the under which assumption we have  $\mathbf{R} \equiv 0$  on  $\mathbf{U}$  so that equation (7) holds.

**Lemma 2.5 (Contravariance of drift).** — Let  $\mathbf{X}_t$  be a process in  $\mathbf{U}$  solving equation (2), then the image  $\mathbf{Y}_t = \phi \circ \mathbf{X}_t$  under a diffeomorphism  $\phi \in \mathcal{C}^\infty(\mathbf{U}, \mathbf{U})$  solves (7) if the following two conditions hold:

1. The local coordinates  $x^i$  are harmonic with respect to  $\mathbf{g}$ , i.e.  $g^{ij} \Gamma_{ij}^k = 0$  for all  $1 \leq i, j \leq n$ .
2. The map  $\phi$  is harmonic, i.e. each component  $\phi^i$  is again a harmonic function with respect to  $x^i$ ,  $1 \leq i \leq n$ .

*Proof.* — As the coordinates  $x^i$  are harmonic by assumption, we have

$$(12) \quad \Delta^{\mathbf{g}} f = g^{ik} \frac{\partial^2 f}{\partial x^i \partial x^j}$$

for arbitrary, smooth functions  $f \in \mathcal{C}^\infty(\mathbf{U}, \mathbb{R})$ . In particular, using the second assumption, it then follows for  $f = \phi^k$ ,  $1 \leq k \leq n$

$$(13) \quad \Delta^{\mathbf{g}} \phi^k = g^{ik} \frac{\partial^2 \phi^k}{\partial x^i \partial x^j} = 0$$

Therefore, the claim of the lemma which is equivalent to

$$(14) \quad 0 = R^i(\phi, \sigma)(x) = \frac{1}{2} \frac{\partial^2 \phi^i}{\partial x^k \partial x^\ell}(x) \sigma_j^k(x) \sigma_j^\ell(x)$$

for all  $x \in \mathbf{U}$  is proven, as soon as we have shown that

$$(15) \quad g^{ij} = (\sigma^T \sigma)_{ij}$$

However, equation (15) is an immediate consequence of  $g^{ij} = (g^{-1})_{ij}$  and definition 2.1.  $\square$

### 3. Invariance of the volatility structure

As we have seen in the preceding section 2, the volatility structure  $\sigma$  on  $\mathbf{U}$  gives rise to Riemannian metric  $\mathbf{g}$ . In this section, we will find a necessary conditions for  $\phi$  in terms of  $\mathbf{g}$  so that the transformation  $\mathbf{Y}_t = \phi \circ \mathbf{X}_t$  of  $\mathbf{X}_t$  solves the original equation (2) modulo a drift term so that

$$(16) \quad d\mathbf{Y}_t = \sigma(\mathbf{Y}_t) d\mathbf{W}_t + \alpha(\mathbf{Y}_t) dt$$

**Lemma 3.1.** — *Let  $\mathbf{X}_t$  and  $\mathbf{Y}_t$  be to stochastic processes on  $\mathbf{U}$  solving*

$$(17) \quad d\mathbf{X}_t = \sigma(\mathbf{X}_t) d\mathbf{W}_t \quad \text{and} \quad d\mathbf{Y}_t = \rho(\mathbf{Y}_t) d\mathbf{W}_t$$

where  $\sigma, \rho \in \mathcal{C}^\infty(\mathbf{U}, \mathbb{R}^n \times \mathbb{R}^n)$  are smooth, matrix valued functions on  $\mathbf{U}$  with  $\sigma(x)$  and  $\rho(x)$  invertible for all  $x \in \mathbf{U}$  and assume that

$$(18) \quad \sigma \sigma^T = \rho \rho^T$$

on  $\mathbf{U}$ , then

$$(19) \quad d\mathbf{X}_t = \rho(\mathbf{X}_t) d\mathbf{W}_t \quad \text{and} \quad d\mathbf{Y}_t = \sigma(\mathbf{Y}_t) d\mathbf{W}_t$$

*Proof.* — Observe that by (18), we conclude

$$(20) \quad \rho^{-1} \sigma = \rho^T (\sigma^{-1})^T \Leftrightarrow (\sigma^{-1} \rho)^{-1} = (\sigma^{-1} \rho)^T,$$

so  $\sigma^{-1} \rho$  is orthogonal. Hence, for each  $x \in \mathbf{U}$ , there exists  $\mathbf{o} \in O(\mathbb{R}^n)$  so that

$$(21) \quad \sigma(x) = \mathbf{o}(x) \rho(x)$$

Since  $\mathbf{o}(x) \mathbf{W}_t$  and  $\mathbf{W}_t$  share the same distribution, it follows that

$$(22) \quad d\mathbf{X}_t = \sigma(\mathbf{X}_t) d\mathbf{W}_t = \rho(\mathbf{X}_t) \mathbf{o}(\mathbf{X}_t) d\mathbf{W}_t = \rho(\mathbf{X}_t) d\mathbf{W}_t$$

and vice versa.  $\square$

**Lemma 3.2 (Invariance modulo drift).** — *Let  $\mathbf{X}_t$  be a process in  $\mathbf{U}$  solving equation (2) and let  $\mathbf{Y}_t = \phi \circ \mathbf{X}_t$  be its transformation under a diffeomorphism  $\phi \in \mathcal{C}^\infty(\mathbf{U}, \mathbf{U})$ . If  $\phi$  is a metric map, i.e.*

$$(23) \quad \mathbf{g}_{|\phi(x)} \left( \frac{d\phi}{dx}(x) \mathbf{v}, \frac{d\phi}{dx}(x) \mathbf{w} \right) = \mathbf{g}_{|x}(\mathbf{v}, \mathbf{w})$$

for all  $x \in \mathbf{U}$  and all  $\mathbf{v}, \mathbf{w} \in T_x \mathbf{U}$ , then  $\mathbf{Y}_t$  solves equation (2) modulo a drift term:

$$(24) \quad d\mathbf{Y}_t = \sigma(\mathbf{Y}_t) d\mathbf{W}_t + \alpha(\mathbf{Y}_t) dt$$

*Proof.* — First of all note, that condition (23) is equivalent to the matrix equation

$$(25) \quad \frac{d\phi}{dx}^\top(x) \cdot \mathbf{g}_{|\phi(x)} \cdot \frac{d\phi}{dx}(x) = \mathbf{g}_{|x}$$

which, using the definition of  $\mathbf{g}$ , translate immediately to

$$(26) \quad \frac{d\phi}{dx}^\top(x) \cdot (\sigma(\phi(x))\sigma^\top(\phi(x)))^{-1} \cdot \frac{d\phi}{dx}(x) = (\sigma(x)\sigma^\top(x))^{-1}$$

By multiplying (26) from the left with the inverse of  $\frac{d\phi}{dx}^\top(x)$  and from the right with the inverse of  $\frac{d\phi}{dx}(x)$  respectively, we infer

$$(27) \quad (\sigma(\phi(x))\sigma^\top(\phi(x)))^{-1} = \left( \frac{d\phi}{dx}^\top(x) \right)^{-1} (\sigma(x)\sigma^\top(x))^{-1} \left( \frac{d\phi}{dx}(x) \right)^{-1}$$

which in turn by inversion is equivalent to

$$(28) \quad \sigma(\phi(x))\sigma^\top(\phi(x)) = \frac{d\phi}{dx}(x)\sigma(x)\sigma^\top(x)\frac{d\phi}{dx}^\top(x)$$

Now, as

$$(29) \quad d\mathbf{Y}_t = \frac{d\phi}{dx}(\mathbf{X}_t) \sigma(\mathbf{X}_t) d\mathbf{W}_t + \alpha(\mathbf{X}_t) dt$$

by equation (29), the proof is complete as soon as we have shown that the quadratic variation  $[\mathbf{Y}] = [\mathbf{Y}_t, \mathbf{Y}_t]$  of  $\mathbf{Y}_t$  given by

$$(30)$$

Using this equality and the property  $d[\mathbf{W}_t, \mathbf{W}_t] = (\delta_{ij})_{1 \leq i, j \leq m} dt$ , we compute

$$\begin{aligned} d[\tilde{\mathbf{Z}}_t, \tilde{\mathbf{Z}}_t] &= d\Phi(\mathbf{Z}_t) \sigma(\mathbf{Z}_t) d\mathbf{W}_t \cdot d\mathbf{W}_t^\top \sigma(\mathbf{Z}_t)^\top d\Phi(\mathbf{Z}_t)^\top \\ &= d\Phi(\mathbf{Z}_t) \sigma(\mathbf{Z}_t) \sigma(\mathbf{Z}_t)^\top d\Phi(\mathbf{Z}_t)^\top dt \\ &= \sigma(\Phi(\mathbf{Z}_t)) \sigma^\top(\Phi(\mathbf{Z}_t)) dt \\ &= \sigma(\tilde{\mathbf{Z}}_t) \sigma^\top(\tilde{\mathbf{Z}}_t) dt \end{aligned} \quad (31)$$

where we have used the equation ?? in the third step. □

**Example 3.3 (Standard complex space).** — Let  $U \subset \mathbb{C}^n$  and  $\sigma^{ij} = \delta^{ij}$  so that  $g$  is given by the flat Euclidean metric. By function theory, it is known that the real part  $x^k = \Re z^k$  as well as the imaginary part  $y^k = \Im z^k$  of the complex standard coordinates  $z^k = x^k + \sqrt{-1}y^k$  are harmonic function with respect to the standard metric structure. Furthermore, any holomorphic function  $f$  on  $U$  are harmonic. Hence by lemma, every

Consider the system

$$(32) \quad dU =$$

defined on

**Example 3.4 (Local Kählerain space).** — Let  $U \subset \mathbb{C}^n$  and

#### 4. Symmetries under group actions

In the sequel, let  $(\mathbf{M}, g)$  be a Riemannian manifold with a smooth Lie group action  $\phi : G \times \mathbf{M} \rightarrow \mathbf{M}$  which preserves the metric  $g$  so that  $\sigma^*g = g$  for all  $\sigma \in G$ . For convenience, we will assume that  $\mathbf{M}$  is given by an open subset  $\mathbf{U}$  of  $\mathbb{R}^m$  with local coordinates  $(x_1, \dots, x_m)$ .

Recall that each vector  $\xi$  of the Lie algebra  $\text{Lie}(G) = \mathfrak{g}$  generates a smooth flow  $\Phi_\xi : \mathbb{R} \times \mathbf{M} \rightarrow \mathbf{M}$  given by

$$(33) \quad \Phi_\xi(t, x) = \exp(t\xi) \cdot x$$

which is a solution of the differential equation  $\dot{\Phi}(t, x) = \mathbf{X}_\xi(\Phi(t, x))$ . Here,  $\mathbf{X}_\xi$  denotes the smooth vector field generated by the one-parameter flow  $\Phi$ . To abbreviate the notation, we will frequently just set  $\mathbf{X}_\xi = \xi$ .

**Theorem 4.1 (Transformation Law).** — *Let  $(\mathbf{M}, g)$  and  $G$  be as above and consider the following system of stochastic differential equations on  $\mathbf{M} = \mathbf{U}$*

$$(34) \quad d\mathbf{Z}_t = \sigma(\mathbf{Z}_t)d\mathbf{W}_t + \xi(\mathbf{Z}_t)dt,$$

*then the transformed solution  $\tilde{\mathbf{Z}}_t = \Phi_\eta(t, \cdot) \circ \mathbf{Z}_t$  solves the transformed system given by*

$$(35) \quad d\tilde{\mathbf{Z}}_t = \sigma(\tilde{\mathbf{Z}}_t)d\tilde{\mathbf{W}}_t + [\eta(\mathbf{Z}_t) + (Ad_\eta \xi)(\mathbf{Z}_t)]dt,$$

*with  $\tilde{\mathbf{W}}_t$  following the same distribution as  $\mathbf{W}_t$ .*

*Proof.* — First of all, by the multi-dimensional Lemma of Itô we deduce that

$$(36) \quad \begin{aligned} d\tilde{\mathbf{Z}}_t &= \frac{d\Phi_\eta}{dx}(t, \mathbf{Z}_t) (\sigma(\mathbf{Z}_t)d\mathbf{W}_t + \xi(\mathbf{Z}_t)dt) \\ &+ \left[ \frac{d\Phi_\eta}{dt}(t, \mathbf{Z}_t) + \frac{1}{2}d\mathbf{W}_t^T \sigma(\mathbf{Z}_t)^T \text{Hess}(\Phi_\eta) \sigma(\mathbf{Z}_t)d\mathbf{W}_t \right] dt \end{aligned}$$

As  $\Pi_\eta$  is assumed to be harmonic,  $\text{Hess} = 0$ . As the vector field generated by  $\eta$  evaluated at point  $\mathbf{Z}_t$  is given by

$$(37) \quad \frac{d\Phi_\eta}{dt}(t, \mathbf{Z}_t) = \eta(\Phi_\eta(t, \mathbf{Z}_t)) = \eta(t, \tilde{\mathbf{Z}}_t)$$

per definition, the second line of equation 40 reduces to  $\eta(t, \tilde{\mathbf{Z}}_t)dt$  and hence, it follows

$$(38) \quad d\tilde{\mathbf{Z}}_t = \frac{d\Phi_\eta}{dx}(t, \mathbf{Z}_t) (\sigma(\mathbf{Z}_t)d\mathbf{W}_t + \xi(\mathbf{Z}_t)dt) + \eta(t, \tilde{\mathbf{Z}}_t)dt$$

Now as  $\Phi_\eta(t, \cdot)$  is assumed to be a Riemannian isometry with respect to  $g$ , it follows by lemma 4.1 that

$$(39) \quad \frac{d\Phi_\eta}{dx}(t, \mathbf{Z}_t) \sigma(\mathbf{Z}_t)d\mathbf{W}_t = \sigma(\tilde{\mathbf{Z}}_t)d\mathbf{W}_t$$

and hence equation becomes

$$(40) \quad d\tilde{\mathbf{Z}}_t = \sigma(\tilde{\mathbf{Z}}_t)d\mathbf{W}_t + \xi(\mathbf{Z}_t)dt + \eta(t, \tilde{\mathbf{Z}}_t)dt$$

the derivative of the flow  $\Phi(t, \cdot)$  with respect to  $t$ , the above equations reduces to the following form:

or written down in local coordinates  $(x_1, \dots, x_m)$  □

In particular, for vector fields  $d$

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  - etc.
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“... the level  $\eta_0$ :  $A=B$ ”  
and not  
“... the level  $\eta_0$ :  $A=B$ ”
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`deux nombres \’egaux \’a $2$`.

On the other hand, recall that French upper case letters take accents as do lower case letters.

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- Use as much as possible the automatic numbering and the corresponding  $\text{\LaTeX}_{2\epsilon}$  commands `\label`, `\ref`. To this end, keep *a consistent numbering convention*. Do not “ask” commands such as `\section` or `\begin{theoreme}` to produce a complicated output. Recall that the final output will be done by the editorial board of the Société mathématique de France: please, try to help the secretary in her/his task.
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  - `smfalpha.bst` (for alphabetical citations),
- a supplementary package `smfthm.sty` described in §10,
- a supplementary package `smfenum.sty` for enumerations in the French style,
- a supplementary package `bull.sty` for articles submitted to the *Bulletin*.

They may be obtained on the web site of the SMF:

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These classes have been written to remain compatible with the `amsbook` and `amsart` classes developed by the American Mathematical Society (AMS). To use them, you need:

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- the various packages furnished by the American Mathematical Society; it is better to have the November 1996 version although it should work with the 1995 one.
- To typeset an index, it is better to have the `multicol.sty` package available.

The file `smfbook.cls` (*resp.* `smfart.cls`) is used instead of `amsbook.cls` (*resp.* `amsart.cls`) and has to be put in the directory containing  $\text{\TeX}$  inputs. In order to use the package `smfthm` (see §10) or `bull.sty`, one should put the files `smfthm.sty` or `bull.sty` in the same directory.

Many standard packages add capabilities to  $\text{\LaTeX}$  2 $\epsilon$ . In this respect, we suggest using

- `epsfig.sty`, [7], for the inclusion of (encapsulated) POSTSCRIPT pictures;
- `graphics.sty` or `graphicx.sty`, [8, 9], in order to include pictures drawn by  $\text{\LaTeX}$ ;
- `babel.sty`, [6], for a text written in various languages (hyphenation, ...);
- `xypic.sty`, [11], for the diagrams;
- `BIBTEX`, [1, Appendix B] or [10], for the bibliography.

## 6. Structure of the document

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```

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Preamble (packages, macros, theoremlike environments, ...) e.g.
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\address{line 1\\ line 2\\ ... line n}
\email{email address}
\urladdr{WWW address}
\title[short title]{title of text}
\alttitle{title in the other language (French or English)}
\begin{document}
\frontmatter
\begin{abstract}
  Abstract in the main language of text
\end{abstract}
\begin{altabstract}
  Abstract in the other language (French or English)
\end{altabstract}
\subjclass{AMS classification}
\keywords{Key words}
\altkeywords{Mots-clefs in the other language (French or English)}
  \translator{Firstname Lastname}
  \thanks{Grants}
  \dedicatory{dedication}
\maketitle
  \tableofcontents if needed
\mainmatter
Main body of the text
\backmatter
Bibliography, index, etc.
\end{document}

```

### Remarks

- If there are many authors, or if an author has more than one address, one may type as many

```

  \author{author}
  \address{address}

```

`\email{<email address>}`

`\urladdr{<WWW address>}`

commands as needed, in the right order of course.

- All data introduced before the `\maketitle` command will be used for different purposes: back cover, advertisement, electronic abstracts, data banks. It is therefore important that no personal macro is used in the corresponding fields.
- Do not hesitate to be prolix when filling the field `\subjclass`. One may consult for instance the web site  
<http://www.ams.org/msc/>

## 7. Class options

These options are entered the following way:

`\documentclass[<option1,option2,...>]{smfbook or smfart}`

Default options are indicated with a star.

### 7.1. Usual options

- (★) `a4paper`, A4 printing
- `letterpaper`, US Letter printing, to make easier the typesetting of documents in the United States
- `draft`, preliminary draft, *overfull hboxes* are shown by black rules;
- (★) `leqno`, equation numbers on the left
- `reqno`, equation numbers on the right
- (★) `10pt`, normal character size = 10 points
- `11pt`, normal character size = 11 points
- `12pt`, normal character size = 12 points

### 7.2. Language of the text

- (★) `francais`, if the main language of the text is French
- `english`, if it is English.

**7.3. Remark.** — Do not mix up the `francais` or `english` options of the SMF class with the `francais` or `english` options of `babel`: the latter has to be entered as indicated in the example of §6.

## 8. Sectioning commands

As in any  $\text{\LaTeX} 2_{\epsilon}$  class, some commands are devoted to the sectioning of the document:

```

\part
\chapter      smfbook only
\section
\subsection
\subsubsection
\paragraph
\subparagraph

```

The table of contents is inserted automatically with `\tableofcontents`.

The macro

```
\appendix
```

starts the appendix.

The bibliography is entered as usual,

```

\begin{thebibliography}{\langle longest label \rangle}
\langle Bibliography entries \rangle
\end{thebibliography}

```

The use of `BIBTEX` is recommended, see for example [1, Appendix B] and [10] for an introduction. The `BIBTEX` styles `smfplain.bst` and `smfalpha.bst` may be obtained on the web site <http://smf.emath.fr/> of the SMF. The bibliography is then entered as follows

```

\bibliographystyle{smfplain or smfalpha}
\bibliography{myfile.bib}

```

if `myfile.bib` is the `BIBTEX` data file.

## 9. Presentation of theorems

Theorems are typeset thanks to the package `amsthm`. For details, we refer to its documentation [5]. One should use such environments in a *systematic* way for statements and proofs.

**9.1. Theorem styles.** — Three styles of theorems are defined: `plain`, `definition` and `remark`. The two last are identical and only differ from the first one in that the text of the statement is in straight letters instead of italics. All `\newtheorem(*)` commands should be introduced clearly in the preamble.

The `\newtheorem` command creates or uses some counter in order to define the numbering of the corresponding environment.

Use the `\newtheorem*` command to get nonnumbered theoremlike environments, e.g.

```
\newtheorem*{curveselectionlemma}{Curve Selection Lemma}
```

Different kinds of numberings may also be introduced in the preamble, e.g. for propositions numbered alphabetically:

```

\newtheorem{theoremalph}{Proposition}
\def\thetheoremalph{\Alph{theoremalph}}.

```

**9.2. Proof environment.** — The proof environment

`\begin{proof} ... \end{proof}`

allows a standard presentation of proofs, beginning with “Proof” and ending with the traditional small box  $\square$ .

It is possible to change the word “Proof” as in:

`\begin{proof}[Idea of proof] ... \end{proof}`

which shows

*Idea of proof.* — Exercise for the interested reader.  $\square$

## 10. The `smfthm.sty` package

This section describes the `smfthm.sty` package. Its use is not mandatory.

**10.1. Theoremlike environments.** — Some theoremlike environments are defined. They use one and the same counter.

Style	Macro $\text{\LaTeX}$	Nom français	English name
<i>plain</i>	<code>theo</code>	Théorème	<i>Theorem</i>
	<code>prop</code>	Proposition	<i>Proposition</i>
	<code>conj</code>	Conjecture	<i>Conjecture</i>
	<code>coro</code>	Corollaire	<i>Corollary</i>
	<code>lemm</code>	Lemme	<i>Lemma</i>
<i>definition</i>	<code>defi</code>	Définition	<i>Definition</i>
<i>remark</i>	<code>rema</code>	Remarque	<i>Remark</i>
	<code>exem</code>	Exemple	<i>Example</i>

One uses them e.g. as follows:

```
\begin{theo}[Wiles]
If  $n \geq 3$  and if  $x, y, z$  are integers
such that  $x^n + y^n = z^n$ , then  $xyz = 0$ .
\end{theo}
```

**Theorem 10.1 (Wiles).** — *If  $n \geq 3$  and if  $x, y, z$  are integers such that  $x^n + y^n = z^n$ , then  $xyz = 0$ .*

**10.2. Fixing the choice of the numbering.** — The way of numbering the statements is defined by the following commands, which have to be entered *before* the `\begin{document}`:

- `\NumberTheoremsIn{<counter name>}`, indicates the level at which the statement numbers are reset to zero, (`section` for instance); the counter `smfthm` is then defined;
- `\NumberTheoremsAs{<counter name>}`, allows the statement counter to be one of the usual sectioning counters (e.g. `section`, `subsection`, `paragraph`, etc.);

- `\SwapTheoremNumbers`, to put the statement number before the statement name, as in “1.4. Theorem”
- `\NoSwapTheoremNumbers`, the converse, e.g. “Theorem 3.1”

The default options of the package are

```
\NumberTheoremsIn{section}\NoSwapTheoremNumbers
```

which means that the counter `smfthm` is defined and reset at the beginning of every section and that the statement numbers, which take the form

```
section number.value of the counter smfthm
```

are written after the statement name.

**10.3. Generic statement.** — The `enonce` environment allows one to typeset a generic theorem whose name changes on demand, e.g.:

```
\begin{enonce}{Assumption}
<...>
\end{enonce}
```

typesets an ‘Assumption’, numbered as it should be.

The `enonce` environment uses the *plain* theorem style, but one can change this style by putting another style inside brackets, e.g.:

```
\begin{enonce}[remark]{Key remark}
<...>
\end{enonce}
```

Finally, there exists a corresponding `enonce*` environment.

**10.4. Other statements.** — The author may introduce other kinds of theoremlike environments as explained in §9.1. Notice, however, that in order to introduce environments numbered as the ones of `smfthm.sty`, one uses `enonce`:

```
\newenvironment{scholie}{\begin{enonce}{Scholie}}{\end{enonce}}
```

which should be entered *after* `\begin{document}`.

## 11. Adapting a manuscript from another dialect

If you already have typed your manuscript in `PLAIN TEX`, or in `LATEX 2.09`, or in `LATEX 2ε`, but with another class, and if you want to adapt it to the SMF classes, this paragraph will give you some hints.

**11.1. From another L<sup>A</sup>T<sub>E</sub>X 2<sub>ε</sub> class.** — If it is an AMS class, you’ll have very little to do: for an article written in English for instance, replace

```
\documentstyle[12pt,leqno]{amsart}
```

with

```
\documentstyle[leqno,english]{smfart}
```

You’ll need to enter another abstract (`altabstract`) and another title (`alttitle`), in French if your text is in English and in English otherwise.

The inverse transformation (SMF → AMS) can be done in a similar way.

If it is a standard class (`article` ou `book`), things are a bit more complicated. Be careful to type the abstracts *before* the `\maketitle`; some mathematical formulas might not work properly, but the AMS packages offer such a variety of uses, that it should not be very difficult to do.

**11.2. From L<sup>A</sup>T<sub>E</sub>X2.09.** — In this case, you'll have to make the adjustments described in the previous paragraph, and also those needed by the L<sup>A</sup>T<sub>E</sub>X2.09–L<sup>A</sup>T<sub>E</sub>X 2<sub>ε</sub> mutation. A priori, it should mostly concern the font faces commands and the conforming to the *New Font Selection Scheme* (NFSS).

**11.3. From PLAIN T<sub>E</sub>X.** — In this case, you have to take up your manuscript again, and replace title, theorems, sectioning and bibliographical commands, by the adequate ones, referring to the L<sup>A</sup>T<sub>E</sub>X 2<sub>ε</sub> user's guide and the recommendations above. We bring your attention to the automatic numbering of paragraphs and theoremlike environments: it might differ from the original one. Pay similar attention to your references. The macros PLAIN T<sub>E</sub>X uses to change the typefaces are most often ineffective in L<sup>A</sup>T<sub>E</sub>X 2<sub>ε</sub>, so you'll have to adapt them too. Concerning mathematics, few changes are needed, except for aligned equations and matrices.

### Literature and sources

- [1] L. LAMPORT. — *LaTeX: A Document Preparation System*. Second edition. Addison-Wesley, 1994.
- [2] M. GOOSSENS, F. MITTELBAACH, A. SAMARIN. — *The LaTeX Companion*. Addison-Wesley, 1993.
- [3] M. GOOSSENS, S. RAHTZ AND F. MITTELBAACH. — *The LaTeX Graphics Companion: Illustrating Documents With TeX and Postscript*. Tools and Techniques for Computer Typesetting Series, Addison-Wesley, 1996.
- [4] *The Not So Short Introduction to LaTeX2ε*, T. OETIKER, H. PARTL, I. HYNÁ, E. SCHLEGL, <http://www.loria.fr/tex/general/flshort2e.dvi>
- [5] *AMS-LaTeX version 1.2 User's Guide*, <http://www.loria.fr/tex/ctan-doc/macros/latex/packages/amslatex/amslatex.dvi>
- [6] *Babel, a multilingual package for use with L<sup>A</sup>T<sub>E</sub>X's standard document classes*, J. BRAAMS, <http://www.loria.fr/tex/ctan-doc/macros/latex/packages/babel/babel.dvi>
- [7] *The epsfig package*, S. RAHTZ, <http://www.loria.fr/tex/ctan-doc/macros/latex/packages/graphics/epsfig.dvi>
- [8] *The graphics package*, D. CARLISLE, S. RAHTZ, <http://www.loria.fr/tex/ctan-doc/macros/latex/packages/graphics/graphics.dvi>
- [9] *The graphicx package*, D. CARLISLE, S. RAHTZ, <http://www.loria.fr/tex/ctan-doc/macros/latex/packages/graphics/graphicx.dvi>
- [10] *Hypatia's Guide to BibTeX*, <http://hypatia.dcs.qmw.ac.uk/html/bibliography.html>
- [11] *Xy-pic User's Guide*, K. ROSE, R. MOORE, <http://www.loria.fr/tex/graph-pack/doc-xy-pic/xyguide.dvi>

The most recent versions of macros files and of their documentations are also available by anonymous `ftp` on the CTAN sites (*Comprehensive TeX Archive Network*) In the United States, one may use the address `ftp.shsu.edu`; the sites `ftp.loria.fr` or `ftp.jussieu.fr` in France, `ftp.tex.ac.uk` in England, and `ftp.dante.de` in Germany also hold the archive.

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