

The Baker–Campbell–Hausdorff Formula and Lie's Third Theorem

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Lie Groups

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A **Lie group** is a group G , that also has a manifold structure; and these two structures are compatible, i.e. the multiplication map

$$\begin{aligned}m : G \times G &\rightarrow G \\(g, h) &\mapsto gh\end{aligned}$$

and the inverse map

$$\begin{aligned}i : G &\rightarrow G \\g &\mapsto g^{-1}\end{aligned}$$

are smooth.

Examples of Lie Groups

Example 1

- $(\mathbb{R}, +)$

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Lie Algebra

Definition 2 (Lie algebra)

A **Lie algebra** over a field \mathbb{K} is a \mathbb{K} -vector space V equipped with a bilinear operation $[-, -] : V \times V \rightarrow V$ (called the **Lie bracket**) such that

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- ② $[-, -]$ is antisymmetric, i.e. $[v_1, v_2] = -[v_2, v_1]$ for all $v_1, v_2 \in V$; and

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(1) is also known as the Jacobi identity.

Examples of Lie Algebra

Example 2

If V is an associative \mathbb{K} -algebra with respect to the product \cdot , then we can define the Lie bracket as

$$[v_1, v_2] = v_1 \cdot v_2 - v_2 \cdot v_1. \quad (2)$$

Then V is a Lie algebra with respect to $[-, -]$.

Examples of Lie Algebra

Example 3

Let M be a manifold, and $\mathfrak{X}(M)$ be the space of smooth vector fields on M . Given two vector fields X and Y , XY is not a vector field, in general. However, $XY - YX$ is a vector field.

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and then $\mathfrak{X}(M)$ becomes a Lie algebra with respect to $[-, -]$.

Note that $\mathfrak{X}(M)$ is, in general, an infinite dimensional Lie algebra. For example, if we take $M = \mathbb{R}$, then

$$\frac{d}{dx}, x\frac{d}{dx}, x^2\frac{d}{dx}, x^3\frac{d}{dx}, \dots$$

are all linearly independent vector fields on \mathbb{R} .

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Definition 3

A vector field $X \in \mathfrak{X}(G)$ is called **left-invariant** if it is L_g -invariant for every $g \in G$, i.e. $(L_g)_*X = X$. Then $\mathfrak{L}(G)$ denotes the space of all left-invariant vector fields.

Left-invariant Vector Field

Theorem 4

$\mathfrak{L}(G)$ is a Lie algebra with respect to the Lie bracket $[X, Y] = XY - YX$.

Proof.

See any introductory Lie groups textbook. (Don't ask a toddler on the street please.)



Left-invariant Vector Field

Theorem 4

$\mathfrak{L}(G)$ is a Lie algebra with respect to the Lie bracket $[X, Y] = XY - YX$.

Proof.

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"Mathematics should be accessible to everyone."

Meanwhile, mathematicians:

Lemma 5.1. $\text{Gal}(K/\mathbb{Q}) \cong (\mathbb{Z}/m\mathbb{Z})^\times$.

Proof. Ask a toddler on the street.

Left-invariant Vector Field

Theorem 5

$\mathfrak{L}(G)$ is finite dimensional. Moreover, $\mathfrak{L}(G) \cong T_e G$.

Proof.

Again, see any introductory Lie groups textbook. ■

Lie Algebra Associated to a Lie Group

If G is a Lie group, then $\mathfrak{g} = \mathcal{L}(G)$ (or equivalently, $\mathfrak{g} = T_e G$) is called the Lie algebra associated to G .

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Exponential map

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Given $X \in \mathfrak{g} = \mathcal{L}(G) \cong T_e G$, let $\alpha : \mathbb{R} \rightarrow G$ be the integral curve of X starting at the identity, i.e. $\alpha(0) = e$. Then we define

$$\exp(X) = \alpha(1). \tag{4}$$

Examples of Exponential Map

Example 6

- For $G = \mathbb{R}_{>0}$, $\mathfrak{g} = T_e G = T_1 \mathbb{R}_{>0} \cong \mathbb{R}$. Then the exponential map $\exp : \mathfrak{g} \rightarrow G$ is the usual exponential map

$$\begin{aligned}\exp : \mathbb{R} &\rightarrow \mathbb{R}_{>0} \\ t &\mapsto e^t.\end{aligned}\tag{5}$$

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- For $G = \mathrm{GL}(n, \mathbb{R})$, $\mathfrak{g} = \mathfrak{gl}(n, \mathbb{R}) = \mathrm{End}(\mathbb{R}^n) = \mathbb{R}^{n \times n}$. Then the exponential map $\exp : \mathfrak{g} \rightarrow G$ is the matrix exponential

$$\begin{aligned}\exp : \mathbb{R}^{n \times n} &\rightarrow \mathrm{GL}(n, \mathbb{R}) \\ A &\mapsto e^A = \sum_{n=0}^{\infty} \frac{1}{n!} A^n.\end{aligned}\tag{6}$$

Examples of Exponential Map

Example 7

- For $G = S^1$, $\mathfrak{g} = T_1 S^1 \cong \mathbb{R}$. Then the exponential map $\exp : \mathfrak{g} \rightarrow G$ is

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- For $G = \mathrm{SL}(n, \mathbb{R})$, $\mathfrak{g} = \mathfrak{sl}(n, \mathbb{R}) = \text{all traceless } n \times n \text{ matrices}$. Then the exponential map $\exp : \mathfrak{g} \rightarrow G$ is the matrix exponential

$$\begin{aligned}\exp : \mathfrak{sl}(n, \mathbb{R}) &\rightarrow \mathrm{SL}(n, \mathbb{R}) \\ A &\mapsto e^A = \sum_{n=0}^{\infty} \frac{1}{n!} A^n.\end{aligned}\tag{8}$$

Properties of Exponential Map

Proposition 8

If $f : G \rightarrow H$ is a Lie group homomorphism, then $(df)_e : T_e G \rightarrow T_{e'} H$ is a Lie algebra homomorphism. Furthermore, the following diagram commutes:

$$\begin{array}{ccc} T_e G & \xrightarrow{(df)_e} & T_{e'} H \\ \exp_G \downarrow & & \downarrow \exp_H \\ G & \xrightarrow{f} & H \end{array} \quad (9)$$

Properties of Exponential Map

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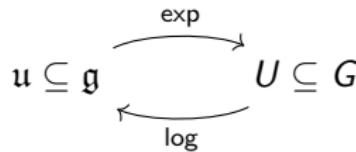
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$(d \exp)_0 : T_0(T_e G) \cong T_e G \rightarrow T_e G$ is the identity map.

Therefore, \exp is a local diffeomorphism near $\mathbf{0} \in T_e G$, i.e. there is a neighborhood $U \ni e$ and a neighborhood $\mathfrak{u} \ni \mathbf{0}$ such that \exp is a diffeomorphism of \mathfrak{u} and U . Let's write $\log = \exp^{-1}$.



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But it's not true for non-abelian Lie groups, for example $GL(n, \mathbb{R})$ or $SL(n, \mathbb{R})$.

To what extent does $\exp : \mathfrak{g} \rightarrow G$ fail to be a group homomorphism for nonabelian G ?

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BCH Formula

Proposition 10

If $X, Y \in \mathfrak{g}$ with $[X, Y] = 0$,

$$\exp(X) \exp(Y) = \exp(X + Y).$$

BCH Formula

Theorem 11 (BCH Formula)

For “small” $X, Y \in \mathfrak{g}$,

$$\exp(X) \exp(Y) = \exp \left(X + Y + \frac{1}{2}[X, Y] + \frac{1}{12}([X, [X, Y]] + [Y, [Y, X]]) + \dots \right)$$

The latter terms are nested commutators. Here, “small” $X, Y \in \mathfrak{g}$ means that there exists a neighborhood \mathfrak{u} of $\mathbf{0} \in \mathfrak{g}$ such that for $X, Y \in \mathfrak{u}$, the RHS converges, and the equation above holds.

BCH Formula

The exact coefficients, or the exact terms of the BCH formula have been computed. The following is taken from [3].

Dynkin's formula:

$$(1.7.3) \quad \begin{aligned} \mu(X, Y) = Y + X + \sum_{k=1}^{\infty} \frac{(-1)^k}{k+1} \sum_{\substack{l_1, \dots, l_k \geq 0, \\ m_1, \dots, m_k \geq 0, \\ l_i + m_j > 0}} \frac{1}{l_1 + \dots + l_k + 1} \\ \times \left(\frac{(\text{ad } X)^{l_1}}{l_1!} \circ \frac{(\text{ad } Y)^{m_1}}{m_1!} \circ \dots \circ \frac{(\text{ad } X)^{l_k}}{l_k!} \circ \frac{(\text{ad } Y)^{m_k}}{m_k!} \right)(X). \end{aligned}$$

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But the exact formula is rarely useful. What's useful is the mere fact that this formula exists! Because it gives a way of multiplying Lie group elements (near the identity) just from the Lie bracket.

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Lie Algebra to Lie Group

We already know that if $f : G \rightarrow H$ is a Lie group homomorphism, then $(df)_e : T_e G \rightarrow T_{e'} H$ is a Lie algebra homomorphism, and the following diagram commutes:

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Now we want to know whether the converse holds, i.e. given any Lie algebra homomorphism $\Phi : \mathfrak{g} \rightarrow \mathfrak{h}$, is there a corresponding Lie group homomorphism $f : G \rightarrow H$ such that $\Phi = (df)_e$?

Lie Algebra to Lie Group

$$\begin{array}{ccc} T_e G & \xrightarrow{\Phi} & T_{e'} H \\ \exp_G \downarrow & & \downarrow \exp_H \\ G & \xrightarrow{f} & H \end{array} \quad (11)$$

We want to define something like $f(\exp(X)) = \exp(\Phi(X))$. But it has several issues:

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- Can every element $g \in G$ be written as $\exp X$ for some $X \in \mathfrak{g}$?
- If $g = \exp(X)$, is this unique? If not, why is $\exp(\Phi(X))$ independent of the choice of X ?

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- Is f a group homomorphism?

Lie Algebra to Lie Group

Consider $G = S^1$ and $H = \mathbb{R}$. Both of them have isomorphic Lie algebras, $\mathfrak{g} = \mathfrak{h} = \mathbb{R}$. So there is a Lie algebra isomorphism $\Phi : \mathfrak{g} \rightarrow \mathfrak{h}$. But there is no corresponding nontrivial Lie group homomorphism. Assume there is one, say φ .

$$\begin{array}{ccc} \mathfrak{g} = \mathbb{R} & \xrightarrow{\Phi} & \mathfrak{h} = \mathbb{R} \\ \exp_{S^1} \downarrow & & \downarrow \exp_{\mathbb{R}} \\ S^1 & \xrightarrow{\varphi} & \mathbb{R} \end{array} \quad (12)$$

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$$\varphi(e^{in\theta}) = nx, \text{ for any } n \in \mathbb{Z}.$$

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Suppose $\varphi(e^{i\theta}) = x \neq 0$. Then

$$\varphi(e^{in\theta}) = nx, \text{ for any } n \in \mathbb{Z}.$$

But since S^1 is compact, $\varphi(S^1)$ needs to be compact, i.e. closed and bounded. But it's not bounded if $x \neq 0$. Therefore, the only Lie group homomorphism $\varphi : S^1 \rightarrow \mathbb{R}$ is the trivial one. But its corresponding Lie algebra homomorphism is also trivial, NOT an isomorphism.

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Notice that S^1 has a “hole”, and \mathbb{R} doesn’t. More concretely, S^1 is **NOT** simply connected, since

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Turns out, this is actually correct!!

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- ② We extend this definition by taking **ANY** path from $e \in G$ to $g \in G$, and then define $f(g)$.

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- ① We define $f(\exp(X)) = \exp(\Phi(X))$ on a neighborhood of $e \in G$.
- ② We extend this definition by taking **ANY** path from $e \in G$ to $g \in G$, and then define $f(g)$.
- ③ Then we show that this is independent of the path we choose, since any two paths are homotopic, because G is simply connected.

Step 1

We take a neighborhood $u \subseteq g$ and $v \subseteq h$ such that $\Phi(u) \subseteq v$, and BCH formula holds on u and v . Since \exp is a local diffeomorphism, it's a diffeomorphism of u and $\exp(u) =: U$.

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So, on $U \subseteq G$, we can uniquely define $f(\exp(X)) = \exp(\Phi(X))$. Then why is f a (locally) group homomorphism?

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The answer is BCH formula!!

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$$\begin{aligned}f(\exp(X) \exp(Y)) &= f\left(\exp\left(X + Y + \frac{1}{2}[X, Y] + \dots\right)\right) \\&= \exp\left(\Phi\left(X + Y + \frac{1}{2}[X, Y] + \dots\right)\right)\end{aligned}$$

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$$\begin{aligned}f(\exp(X) \exp(Y)) &= f\left(\exp\left(X + Y + \frac{1}{2}[X, Y] + \dots\right)\right) \\&= \exp\left(\Phi\left(X + Y + \frac{1}{2}[X, Y] + \dots\right)\right) \\&= \exp\left(\Phi(X) + \Phi(Y) + \frac{1}{2}[\Phi(X), \Phi(Y)] + \dots\right)\end{aligned}$$

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So f acts like a group homomorphism on U .

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$$\gamma(t)\gamma(s)^{-1} \in \exp(\mathfrak{u}) = U. \quad (14)$$

We call such a partition a “*good partition*” for γ .

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We call such a partition a “*good partition*” for γ . Then we write

$$g = (\gamma(t_m)\gamma(t_{m-1})^{-1}) (\gamma(t_{m-1})\gamma(t_{m-2})^{-1}) \cdots (\gamma(t_2)\gamma(t_1)^{-1}) (\gamma(t_1)\gamma(t_0)^{-1}).$$

Then we define

$$\begin{aligned} f(g) = & f(\gamma(t_m)\gamma(t_{m-1})^{-1}) f(\gamma(t_{m-1})\gamma(t_{m-2})^{-1}) \cdots \\ & \cdots f(\gamma(t_2)\gamma(t_1)^{-1}) f(\gamma(t_1)\gamma(t_0)^{-1}). \end{aligned} \quad (15)$$

Step 2: Independence of Partition

There can be another partition of the interval $[0, 1]$ such that for each i , for all $s, t \in [t'_i, t'_{i+1}]$, $\gamma(t)\gamma(s)^{-1} \in \exp(\mathfrak{u}) = U$. But $f(g)$ stays invariant!

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which is the same as the value obtained from the previous partition! Therefore, $f(g)$ is invariant under refinement of partition. Given two partitions, one may take their union, which is refinement of both partitions, and thus we achieve the independence of partition!

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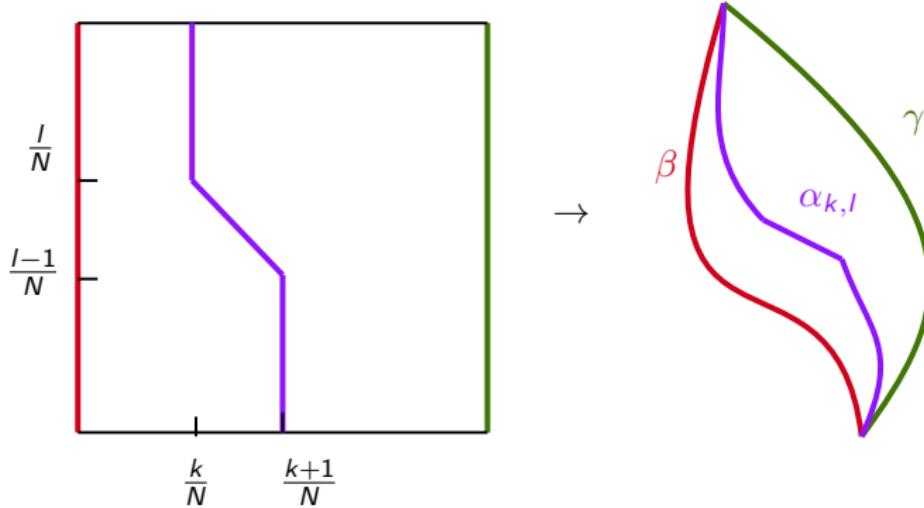
Since $[0, 1]^2$ is compact, there exists a positive integer N such that for every $(s, t), (s', t') \in [0, 1]^2$ with $|s - s'| < \frac{2}{N}, |t - t'| < \frac{2}{N}$,

$$H(s, t) H(s', t')^{-1} \in \exp(\mathfrak{u}) = U. \tag{18}$$

Step 3: Independence of Path

Now we define a sequence of paths $\alpha_{k,l}$ for $k = 0, 1, 2, \dots, N - 1$ and $l = 0, 1, 2, \dots, N$:

$$\alpha_{k,l}(t) = \begin{cases} H\left(\frac{k+1}{N}, t\right) & \text{if } 0 \leq t \leq \frac{l-1}{N}, \\ H\left(\frac{k}{N}, t\right) & \text{if } \frac{l}{N} \leq t \leq 1, \\ H(\text{connecting diagonal}) & \text{if } \frac{l-1}{N} \leq t \leq \frac{l}{N}. \end{cases} \quad (19)$$



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We will show that the value of $f(g)$ is the same across all $\alpha_{k,l}$'s. Then we're done, since $\alpha_{0,0} = \beta$ and $\alpha_{N,0} = \gamma$.

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Note that $\alpha_{k,l}$ and $\alpha_{k,l+1}$ agree everywhere except on $[\frac{l-1}{N}, \frac{l+1}{N}]$. We consider the partition

$$0, \frac{1}{N}, \dots, \frac{l-1}{N}, \frac{l+1}{N}, \frac{l+2}{N}, \dots, 1.$$

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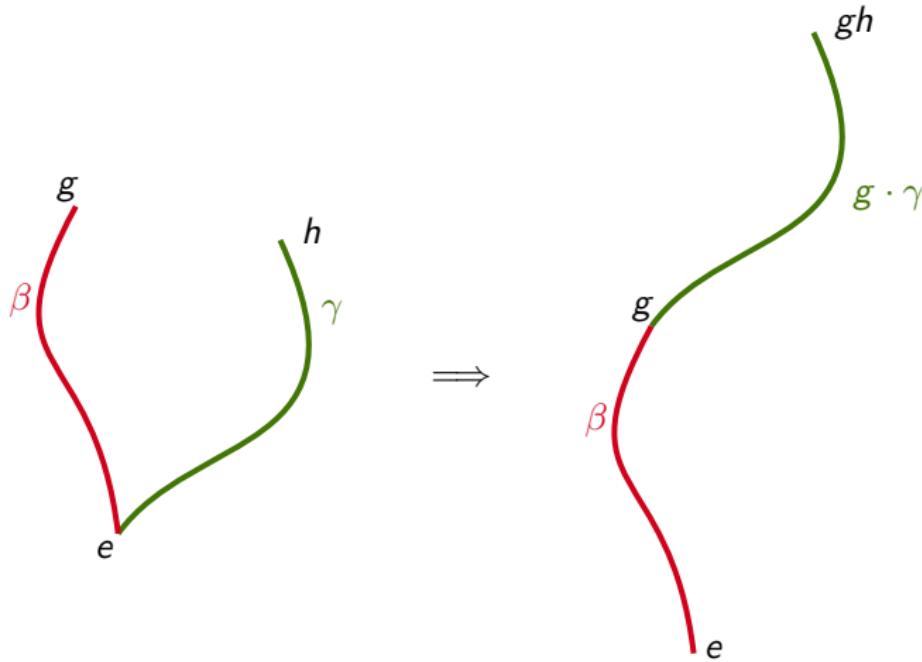
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A similar argument shows that the value of $f(g)$ is the same across $\alpha_{k,N}$ and $\alpha_{k+1,0}$.

Therefore, $f(g)$ is well-defined.

Step 4: f is a group homomorphism

Let β and γ be paths from e to g and h , respectively. Then from that, we can construct a path from e to gh in the following way:



Step 4: f is a group homomorphism

$$\alpha(t) = \begin{cases} \beta(2t) & \text{if } 0 \leq t \leq \frac{1}{2}, \\ g \cdot \gamma(2t - 1) & \text{if } \frac{1}{2} \leq t \leq 1. \end{cases} \quad (20)$$

We then combine the good partitions for γ and β to find a good partition for α .

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$$\frac{t_0}{2} < \frac{t_1}{2} < \dots < \frac{t_m}{2} = \frac{s_0 + 1}{2} < \frac{s_1 + 1}{2} < \dots < \frac{s_n + 1}{2}.$$

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$$f(gh) = \prod_{i=n}^1 f\left(\alpha\left(\frac{s_i + 1}{2}\right)\alpha\left(\frac{s_{i-1} + 1}{2}\right)^{-1}\right) \prod_{j=m}^1 f\left(\alpha\left(\frac{t_j}{2}\right)\alpha\left(\frac{t_{j-1}}{2}\right)^{-1}\right)$$

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So f is a group homomorphism.

Step 5: $(df)_e = \Phi$

$$\begin{array}{ccc} T_e G & \xrightarrow{\Phi} & T_{e'} H \\ \exp_G \downarrow & & \downarrow \exp_H \\ G & \xrightarrow[f]{} & H \end{array} \quad (23)$$

For $X_e \in T_e G$,

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So $\Phi = (df)_e$.

Summary so far

So, we have proved the following:

Theorem 12 (Lie's second theorem)

If G is a simply connected Lie group, and $\Phi : \mathfrak{g} \rightarrow \mathfrak{h}$ is a Lie algebra homomorphism, there is a Lie group homomorphism $f : G \rightarrow H$ such that $\Phi = (df)_e$, and the following diagram commutes:

$$\begin{array}{ccc} T_e G & \xrightarrow{\Phi} & T_{e'} H \\ \exp_G \downarrow & & \downarrow \exp_H \\ G & \xrightarrow{f} & H \end{array} \quad (24)$$

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- 2 The Exponential Map
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- 4 How Well Does Lie Algebra Know Its Lie Group?
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- 6 Lie's Third Theorem

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Given any finite dimensional Lie algebra, is it true that it's the Lie algebra of some Lie group?

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Furthermore, the Lie group is **unique** if we require it to be simply connected!

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Theorem 14 (Ado's theorem)

Every finite dimensional real Lie algebra is isomorphic to a Lie subalgebra of $\mathfrak{gl}(n, \mathbb{R})$ for some n .

Proof

By Ado's theorem, \mathfrak{g} is a Lie subalgebra of $\mathfrak{gl}(n, \mathbb{R})$.

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Theorem 15 (Chevalley's theorem, also known as Lie's first theorem)

Let G be a Lie group, and \mathfrak{g} its Lie algebra. Then there is a one-to-one correspondence

$$\{\text{connected Lie subgroups } H \subseteq G\} \leftrightarrow \{\text{Lie subalgebras } \mathfrak{h} \subseteq \mathfrak{g}\}.$$

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Therefore, there is a connected Lie subgroup of $G' \subseteq \mathrm{GL}(n, \mathbb{R})$ whose Lie algebra is \mathfrak{g} .

Take G to be the simply connected cover of G' . It has a group structure, and its Lie algebra is the same as the Lie algebra of G (details are in [7]).

Proof

Hence, given **any** finite dimensional Lie algebra \mathfrak{g} , there is a simply connected Lie group G whose Lie algebra is \mathfrak{g} . As for the uniqueness, we'll use the following:

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If G and H are simply connected Lie groups with $\mathfrak{g} \cong \mathfrak{h}$, then $G \cong H$.

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Proof.

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Therefore, $(d(f' \circ f))_e = 1_{\mathfrak{g}}$.

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Hence, given **any** finite dimensional Lie algebra \mathfrak{g} , there is a simply connected Lie group G whose Lie algebra is \mathfrak{g} . As for the uniqueness, we'll use the following:

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Therefore, $(d(f' \circ f))_e = \mathbb{1}_{\mathfrak{g}}$. Since any connected Lie group is generated by any neighborhood of identity and \exp is a local diffeomorphism, we have $f' \circ f = \text{id}_G$. Similarly, $f \circ f' = \text{id}_H$. ■

Proof

Therefore, for any finite dimensional Lie algebra \mathfrak{g} , there is a unique simply connected Lie group G whose Lie algebra is \mathfrak{g} .

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Thank you for joining!

The slides are available in my webpage

https://atonurc.github.io/liegrp/BCH_Lie3_Talk.pdf

