Differential ideals and homomorphisms of Lie groups

Supporting material of the talk

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1 Left invariant forms

Proposition 1.1. Left invariant forms are smooth.

Proof. Let $\omega \in \Omega^p_{l \text{ inv}}(G)$. It suffices to check that for $X_1, \ldots, X_p \in \mathfrak{X}(G)$, $\omega(X_1, \ldots, X_p)$ is smooth. This is equivalent to

$$\omega(X_1, \dots, X_p)(\sigma) = \omega|_{\sigma}(X_1|_{\sigma}, \dots, X_p|_{\sigma})$$

$$= (l_{\sigma^{-1}}^* \omega)|_{\sigma}(X_1|_{\sigma}, \dots, X_p|_{\sigma})$$

$$= \omega|_{e}(d_{\sigma}l_{\sigma^{-1}}X_1|_{\sigma}, \dots, d_{\sigma}l_{\sigma^{-1}}X_p|_{\sigma})$$
(1)

for all $\sigma \in G$. Let $\tilde{\omega}$ be a smooth form such that $\tilde{\omega}|_e = \omega|_e$. Then for $\varphi: G \times G \to G, (a,b) \mapsto ab, \ \varphi^* \tilde{\omega}$ is smooth. Also $(0,X_i)$ is a smooth vector field on $G \times G$, and $i: G \to G \times G, \tau \mapsto (\tau^{-1},\tau)$ is smooth. Therefore, $\varphi^* \tilde{\omega}((0,X_1),\ldots,(0,X_p))(i(\sigma))$ is smooth with respect to σ . But,

$$\varphi^* \, \tilde{\omega} \, ((0, X_1), \dots, (0, X_r)) \, (i(\sigma))$$

$$= \varphi^* \, \tilde{\omega}|_{(\sigma^{-1}, \sigma)} \, ((0, X_1)|_{(\sigma^{-1}, \sigma)}, \dots, (0, X_r)|_{(\sigma^{-1}, \sigma)})$$

$$= \tilde{\omega}|_e \, (d\varphi(0, X_1)|_{(\sigma^{-1}, \sigma)}, \dots, d\varphi(0, X_r)|_{(\sigma^{-1}, \sigma)}).$$
(2)

Furthermore,

$$d\varphi(0, X_i)|_{(a,b)}(f) = (0, X_i)|_{(a,b)}(f \circ \varphi) = X_i|_b(f \circ l_a) = dl_a X_i|_b(f).$$
 (3)

Therefore

$$\tilde{\omega}|_{e} \left(d\varphi(0, X_{1})|_{(\sigma^{-1}, \sigma)}, \dots, d\varphi(0, X_{r})|_{(\sigma^{-1}, \sigma)} \right)
= \tilde{\omega}|_{e} \left(dl_{\sigma^{-1}} X_{i}|_{\sigma}, \dots, dl_{\sigma^{-1}} X_{r}|_{\sigma} \right),$$
(4)

and the result follows with equation (1).

2 Lie derivative

Proposition 2.1. Let $X \in \mathfrak{X}(M)$ a smooth vector field on a differentiable manifold M. For each $m \in M$ there exists $a(m), b(m) \in \mathbb{R} \cup \{\pm \infty\}$, and a smooth curve

$$\gamma_m: (a(m), b(m)) \to M \tag{5}$$

with

- (a) $0 \in (a(m), b(m)) \text{ and } \gamma_m(0) = m.$
- (b) γ_m is an integral curve of X.
- (c) If $\mu:(c,d)\to M$ is a smooth curve satisfying conditions (a) and (b), then $(c,d)\subset (a(m),b(m))$ and $\mu=\gamma_m|_{(c,d)}$.

Proof. See [Warner, 1.48]. \Box

Proposition 2.2. Let $X \in \mathfrak{X}(M)$, $t \in \mathbb{R}$ and $\mathfrak{D}_t \equiv \{m \in M | t \in (a(m), b(m))\}$. Then $X_t : \mathfrak{D}_t \to \mathfrak{D}_{-t}, m \mapsto \gamma_m(t)$ is a diffeomorphism with inverse X_{-t} . Furthermore:

(a) For each $m \in M$, there exist an open neighborhood V of m and $\epsilon > 0$, such that the map

$$(-\epsilon, \epsilon) \times V \to M, (t, p) \mapsto X_t(p)$$
 (6)

is $C^{\infty}((-\epsilon, \epsilon) \times V, M)$.

- (b) \mathfrak{D}_t is open for each $t \in \mathbb{R}$.
- $(c) \cup_{t>0} \mathfrak{D}_t = M.$
- (d) Let $s,t \in \mathbb{R}$. Then the domain of $X_s \circ X_t$ is contained but generally not equal to \mathfrak{D}_{s+t} . However, the domain of $X_s \circ X_t$ is \mathfrak{D}_{s+t} in the cas in which s and t both have the same sing. Moreover, on the domain of $X_s \circ X_t$ we have

$$X_s \circ X_t = X_{s+t}. \tag{7}$$

Proof. See [Warner, 1.48].

Definition 2.3. Let $X \in \mathfrak{X}(M)$ a smooth vector field on M with transformation X_t , let $Y \in \mathfrak{X}(M)$ another smooth vector field on M and let $m \in M$. The Lie derivative of Y with respect to X at m is defined by

$$(L_X Y)|_m = \lim_{t \to 0} \frac{d_m X_{-t} (Y|_{X_t(m)}) - Y|_m}{t} = \frac{d}{dt}|_{t=0} (d_m X_{-t} (Y|_{X_t(m)})).$$
(8)

In a similar way we define the Lie derivative of a differential form $\omega \in \Omega^*(M)$ with respect to X at m by

$$(\mathbf{L}_X \omega) \mid_m = \lim_{t \to 0} \frac{(X_t^* \omega) \mid_m - \omega \mid_m}{t} = \frac{\mathrm{d}}{\mathrm{d}t} \mid_{t=0} (X_t^* \omega) \mid_m.$$
 (9)

Remark. The Lie derivative L_X can be extended to arbitrary tensor fields in the obvious way. See [Warner, 2.24].

Proposition 2.4. $L_X f = X(f)$ whenever $f \in C^{\infty}(M)$ and $X \in \mathfrak{X}(M)$.

Proof. Let $m \in M$, $f \in C^{\infty}(M) = \Omega^{0}(M)$ and $X \in \mathfrak{X}(M)$. Then

$$(\mathbf{L}_{X}f)|_{m} = \frac{\mathrm{d}}{\mathrm{d}t}\Big|_{t=0} (X_{t}^{*}f)\Big|_{m} = \frac{\mathrm{d}}{\mathrm{d}t}\Big|_{t=0} (f \circ X_{t})\Big|_{m}$$
$$= \frac{\mathrm{d}}{\mathrm{d}t}\Big|_{t=0} (f \circ \gamma_{m}(t)) = X|_{m}(f).$$
(10)

Proposition 2.5. Let $X, Y \in \mathfrak{X}(M)$. Then

$$L_X Y = [X, Y]. \tag{11}$$

Proof. Let $X, Y \in \mathfrak{X}(M)$ with transformations X_t and Y_t respectively. We need to show that $(L_X Y)(f) = [X, Y](f)$ for each $f \in C^{\infty}(M)$. Let $m \in M$. Then

$$(\mathbf{L}_{X}Y)|_{m}(f) = \frac{\mathrm{d}}{\mathrm{d}t}\Big|_{t=0} \left(\mathrm{d}_{m}X_{-t}\left(Y|_{X_{t}(m)}\right)(f)\right)$$

$$= \frac{\mathrm{d}}{\mathrm{d}t}\Big|_{t=0} \left(Y|_{X_{t}(m)}\left(f \circ X_{-t}\right)|_{m}\right). \tag{12}$$

Define a real-valued function H on a neighborhood of (0,0) in \mathbb{R}^2 by setting

$$H(t,u) = f(X_{-t}(Y_u(X_t(m)))). (13)$$

Then by proposition 2.4 and

$$Y|_{X_t(m)}((f \circ X_{-t})|_m) = \frac{\partial}{\partial r_2}\Big|_{(t,0)} H(t,u),$$
 (14)

equation (12) becomes

$$(\mathbf{L}_X Y)|_m(f) = \frac{\partial^2 H}{\partial r_1 \partial r_2}\Big|_{(0,0)}.$$
 (15)

To evaluate this derivative, we set

$$K(t, u, s) = f(X_s(Y_u(X_t(m)))).$$
(16)

Then H(t, u) = K(t, u, -t). It follows from the chain rule that

$$\frac{\partial^2 H}{\partial r_1 \partial r_2}\Big|_{(0,0)} = \frac{\partial^2 K}{\partial r_1 \partial r_2}\Big|_{(0,0,0)} - \frac{\partial^2 K}{\partial r_3 \partial r_2}\Big|_{(0,0,0)}.$$
 (17)

Now, $K(t, u, 0) = f(Y_u(X_t(m)))$. Hence

$$\left. \frac{\partial K}{\partial r_2} \right|_{(0,0,0)} = Y|_{X_t(m)}(f),\tag{18}$$

$$\frac{\partial^2 K}{\partial r_1 \partial r_2}\Big|_{(0,0,0)} = X|_m(Y|_m f). \tag{19}$$

Also $K(0, u, s) = f(X_s(Y_u(m)))$. Hence

$$\frac{\partial K}{\partial r_3}\Big|_{(0,0,0)} = X|_m f(Y_u(m)), \tag{20}$$

$$\frac{\partial^2 K}{\partial r_2 \partial r_3}\Big|_{(0,0,0)} = Y|_m(X|_m f). \tag{21}$$

The proposition now follows from equation (15), (17), (19) and (21).

Lemma 2.6. $L_X : \Omega^*(M) \to \Omega^*(M)$ is a derivation of degree 0 which commutes with d for every $X \in \mathfrak{X}(M)$.

Proof. Let $X \in \mathfrak{X}(M)$, $\omega \in \Omega^u(M)$ and $\eta \in \Omega^s(M)$. Then

$$L_{X}(\omega \wedge \eta) = \frac{\mathrm{d}}{\mathrm{d}t}\Big|_{t=0} \left(X_{t}^{*} (\omega \wedge \eta)\right) = \frac{\mathrm{d}}{\mathrm{d}t}\Big|_{t=0} \left((X_{t}^{*} \omega) \wedge (X_{t}^{*} \eta)\right)$$

$$= \left(\frac{\mathrm{d}}{\mathrm{d}t}\Big|_{t=0} (X_{t}^{*} \omega)\right) \wedge (X_{t}^{*} \eta)\Big|_{t=0}$$

$$+ (X_{t}^{*} \omega)\Big|_{t=0} \wedge \left(\frac{\mathrm{d}}{\mathrm{d}t}\Big|_{t=0} (X_{t}^{*} \eta)\right)$$

$$= \left(\frac{\mathrm{d}}{\mathrm{d}t}\Big|_{t=0} (X_{t}^{*} \omega)\right) \wedge \eta + \omega \wedge \left(\frac{\mathrm{d}}{\mathrm{d}t}\Big|_{t=0} (X_{t}^{*} \eta)\right)$$

$$= L_{X}(\omega) \wedge \eta + \omega \wedge L_{X}(\eta)$$

$$(22)$$

That shows the first part of the lemma. Hence we need only show that $L_X \circ d = d \circ L_X$ for all functions $f \in C^{\infty}(M)$ and 1-forms df:

$$(L_X \circ d)(f) = (L_X)(df) = \frac{d}{dt}\Big|_{t=0} (X_t^* df) = \frac{d}{dt}\Big|_{t=0} (d(X_t^* f))$$

$$= \frac{d}{dt}\Big|_{t=0} (d(f \circ X_t)) = \frac{d}{dt}\Big|_{t=0} \left(\sum_i \frac{\partial}{\partial x^i} (f \circ X_t) dx^i\right)$$

$$= \sum_i \frac{\partial}{\partial x^i} \left(\frac{d}{dt}\Big|_{t=0} (f \circ X_t) dx^i\right) = \sum_i \frac{\partial}{\partial x^i} L_X(f) dx^i$$

$$= d(L_X(f)) = (d \circ L_X)(f),$$

$$(L_X \circ d)(df) = L_X(d^2 f) = 0 = d^2(L_X(f)) = d(L_X(df)) = (d \circ L_X)(df). \tag{24}$$

Lemma 2.7. Every derivation D of $\Omega^*(M)$ of degree 0, which commutes with the exterior derivativ d, is equal to the Lie derivation L_X of a smooth vector field $X \in \mathfrak{X}(M)$ on M.

Proof. Let D be a derivation of $\Omega^*(M)$ of degree 0, which commutes with d. Then D is a derivation of $C^{\infty}(M) = \Omega^0(M)$. Hence, there exist $X \in \mathfrak{X}(M)$ with $D(f) = X(f) = \mathcal{L}_X(f)$ for all $f \in C^{\infty}(M)$. Let $D' = D - \mathcal{L}_X$ and $\sum_i f_i \mathrm{d} x^i \in \Omega^1(M)$. Then

$$D'\left(\sum_{i} f_{i} dx^{i}\right) = \sum_{i} D'\left(f_{i} dx^{i}\right) = \sum_{i} D'\left(f_{i}\right) dx^{i} + f_{i} D'\left(dx^{i}\right)$$

$$= \sum_{i} \left(D(f_{i}) - L_{X}(f_{i})\right) dx^{i} + f_{i} d\left(D(x^{i}) - L_{X}(x^{i})\right)$$

$$= \sum_{i} \left(X(f_{i}) - X(f_{i})\right) dx^{i} + f_{i} d\left(X(x^{i}) - X(x^{i})\right) = 0.$$
(25)

Proposition 2.8. Let $X \in \mathfrak{X}(M)$. Then

$$L_X = d \circ i_X + i_X \circ d. \tag{26}$$

Proof. Let $X \in \mathfrak{X}(M)$. $d \circ i_X + i_X \circ d$ is a derivation of degree 0, which commutes with d. With lemma 2.7, there exists $Y \in \mathfrak{X}(M)$ with

$$d \circ i_X + i_X \circ d = L_Y. \tag{27}$$

Let $f \in C^{\infty}(M)$. Then

$$Y(f) = (d \circ i_X + i_X \circ d)(f) = i_X \circ df = df(X) = X(f), \tag{28}$$

and therefore X = Y.

Lemma 2.9. Let $\omega \in \Omega^p(M)$ and $Y_0, \ldots, Y_p \in \mathfrak{X}(M)$. Then

$$L_{Y_0} (\omega (Y_1, ..., Y_p)) = (L_{Y_0} \omega) (Y_1, ..., Y_p) + \sum_{i=1}^{p} \omega (Y_1, ..., Y_{i-1}, L_{Y_0} Y_i, Y_{i+1}, ..., Y_p).$$
(29)

Proof. Let $Y_0, \ldots, Y_p \in \mathfrak{X}(M)$. Since the equation (29) is linear with respect to ω , it is enoug to consider the case $\omega = g \, \mathrm{d} x^{i_1} \wedge \cdots \wedge \mathrm{d} x^{i_p} \in \Omega^p(M)$. Then

$$L_{Y_0}(\omega(Y_1, \dots, Y_p)) = Y_0 \left(g \det(Y_1(x^{i_j}), \dots, Y_p(x^{i_j}))_{1 \le j \le p} \right)$$

$$= Y_0(g) \det(Y_1(x^{i_j}), \dots, Y_p(x^{i_j}))_{1 \le j \le p}$$

$$+ g Y_0 \left(\det(Y_1(x^{i_j}), \dots, Y_p(x^{i_j}))_{1 \le j \le p} \right)$$
(30)

$$L_{Y_0}(\omega)(Y_1, \dots, Y_p) = Y_0(g) \det(Y_1(x^{i_j}), \dots, Y_p(x^{i_j}))_{1 \le j \le p}$$

$$+ \sum_{k=1}^p g \det(Y_1(x^{i_j}), \dots, Y_k(Y_0(x^{i_j})), \dots, Y_p(x^{i_j}))_{1 \le j \le p}$$
(31)

$$\omega(Y_1, \dots, L_{Y_0} Y_k, \dots, Y_p)$$

$$= g \det(Y_1(x^{i_j}), \dots, Y_0(Y_k(x^{i_j})), \dots, Y_p(x^{i_j}))_{1 \le j \le p}$$

$$-g \det(Y_1(x^{i_j}), \dots, Y_k(Y_0(x^{i_j})), \dots, Y_p(x^{i_j}))_{1 < j < p}$$
(32)

The lemma follows by combining equation (30), (31) and (32).

Proposition 2.10. Let $\omega \in \Omega^p(M)$ and $Y_0, \ldots, Y_p \in \mathfrak{X}(M)$. Then

$$d\omega (Y_0, ..., Y_p) = \sum_{i=0}^{p} (-1)^i \cdot Y_i \cdot \omega (Y_0, ..., \hat{Y}_i, ..., Y_p) + \sum_{i < j} (-1)^{i+j} \cdot \omega ([Y_i, Y_j], Y_0, ..., \hat{Y}_i, \hat{Y}_j, ..., Y_p).$$
(33)

Proof. We will proof this proposition by induction on p. For the case p=1, we have from lemma 2.9

$$L_{Y_0}(\omega(Y_1)) = (L_{Y_0}\omega)(Y_1) + \omega([Y_0, Y_1]).$$
 (34)

Applying lemma 2.4 and proposition 2.8 to (34), one obtains

$$Y_{0}\omega(Y_{1}) = ((i_{Y_{0}} \circ d + d \circ i_{Y_{0}})(\omega))(Y_{1}) + \omega([Y_{0}, Y_{1}])$$

= $d\omega(Y_{0}, Y_{1}) + Y_{1}(\omega(Y_{1})) + \omega([Y_{0}, Y_{1}]),$ (35)

which is result (33) for the case p=1. Now assume that (33) holds for p-1. Then (33) is obtained for p by again starting with 2.9 and applying 2.8 and the induction hypothesis.

3 Differential ideals

Definition 3.1. Let \mathscr{D} be a p-dimensional smooth distribution on M. A q-form ω is said to annihilate \mathscr{D} if for each $m \in M$ and $v_1, \ldots, v_q \in \mathscr{D}(m)$

$$\omega|_m(v_1,\dots,v_q) = 0. \tag{36}$$

A form $\omega \in \Omega^*(M)$ is said to annihilate \mathscr{D} if each of the homogenous parts of ω annihilates \mathfrak{D} . We let

$$\mathscr{I}(\mathscr{D}) = \{ \omega \in \Omega^*(M) | \omega \text{ annihilates } \mathscr{D} \}. \tag{37}$$

Definition 3.2. A collection $\omega_1, \ldots, \omega_n$ of 1-forms on M is called independent if they form an independent set in T_m^*M for each $m \in M$.

Proposition 3.3. Let \mathscr{D} be a smooth p-dimensional distribution on M. $\mathscr{I}(\mathscr{D})$ is an ideal in $\Omega^*(M)$.

Proof. The proposition follows from the definition of $\mathscr{I}(\mathscr{D})$ and the definition of multiplication in $\Omega^*(M)$.

Lemma 3.4. Let \mathscr{D} be a smooth p-dimensional distribution on M. $\mathscr{I}(\mathscr{D})$ is locally generated by d-p independent 1-forms.

That is, to each $m \in M$ there corresponds a neighborhood U of m and a set of independent 1-forms $\omega_1, \ldots, \omega_{d-p}$ on U such that:

- (i) If $\omega \in \mathscr{I}(\mathscr{D})$, then $\omega|_U$ belongs to the ideal in $\Omega^*(U)$ generated by $\omega_1, \ldots, w_{d-p}$.
- (ii) If $\omega \in \Omega^*(M)$, and if there is a cover of M by sets U (as above) such that for each U in the cover, $\omega|_U$ belongs to the ideal generated by $\omega_1, \ldots, w_{d-p}$, then $\omega \in \mathscr{I}(\mathscr{D})$.

Proof. Let $m \in M$. Since \mathscr{D} is smooth and p-dimensional, there exist smooth vector fields X_{d-p+1}, \ldots, X_d defined and spanning \mathscr{D} at each point of a neighborhood of m. This collection can be completed to a collection X_1, \ldots, X_d of smooth vector fields forming a masis of T_mM for each n in a neighborhood U of m. Let $\omega_1, \ldots, \omega_d$ be the dual 1-forms; that is,

$$\omega_i(X_i)(n) = \delta_{ij} \tag{38}$$

for each n in U. Then $\omega_1, \ldots, \omega_{d-p}$ are the desired 1-forms on U. They are independent smooth 1-forms on U. If $\omega \in \mathscr{I}(\mathscr{D}), \ \omega|_U = \sum a_\Phi \omega_{i_1} \wedge \cdots \wedge \omega_{i_r}$, wher Φ runs over nonempty subsets $\{i_1, \ldots, i_r\} \subset \{1, \ldots, d\}$, and where the a_Ψ must be identically zero unless $\{i_1, \ldots, i_r\} \cap \{1, \ldots, d-p\} = \emptyset$. Thus $\omega|_U$ belongs to the ideal in $\Omega^*(U)$ generated by $\omega_1, \ldots, \omega_{d-p}$, then clearly $\omega \in \mathscr{I}(\mathscr{D})$. This proves the lemma.

Lemma 3.5. If $\mathscr{I} \subset \Omega^*(M)$ is an ideal locally generated by d-p independent 1-forms, then there exists a unique smooth distribution \mathscr{D} of dimension p on M for which $\mathscr{I} = \mathscr{I}(\mathscr{D})$.

Proof. Let $m \in M$, and let the independent 1-forms $\omega_1, \ldots, \omega_{d-p}$ generate \mathscr{I} on a neighborhood U. Define $\mathscr{D}(m)$ to be the subspace of T_mM whose annihilator is the subspace of T_m^*M spanned by the collection $\{\omega_i(m) \mid i \in \{1, \ldots, d-p\}\}$. It follows that \mathscr{D} is a smooth p-dimensional distribution on M and that $\mathscr{I} = \mathscr{I}(\mathscr{D})$. Uniqueness of \mathscr{D} follows from the fact that $\mathscr{D} \neq \mathscr{D}_1$ implies $\mathscr{I}(\mathscr{D}) \neq \mathscr{I}(\mathscr{D}_1)$. \square

Definition 3.6. An ideal $\mathscr{I} \subset \Omega^*(M)$ is called a differential ideal if it is closed under exterior differentiation d; that is,

$$d(\mathscr{I}) \subset \mathscr{I}. \tag{39}$$

Lemma 3.7. A smooth distribution \mathcal{D} on M is involutive if and only if the ideal $\mathcal{I}(\mathcal{D})$ is a differential ideal.

Proof. Let ω be a q-form in $\mathscr{I}(\mathscr{D})$, and let X_0,\ldots,X_q be smooth vector fields lying in \mathscr{D} . Then proposition 2.10 together with the involutiveness of \mathscr{D} implies $\mathrm{d}\omega(X_0,\ldots,X_q)\equiv 0$. Hence $\mathrm{d}\omega\in\mathscr{I}(\mathscr{D})$, and $\mathscr{I}(\mathscr{D})$ is a differential ideal. Conversely, suppose that $\mathscr{I}(\mathscr{D})$ is a differential ideal. Let Y_0 and Y_1 be vector fields lying in \mathscr{D} , and let $m\in M$. By proposition 3.4, there are independent 1-forms $\omega_1,\ldots,\omega_{d-p}$ generating $\mathscr{I}(\mathscr{D})$ on a neighborhood U of m. Extend these forms to M by multiplying by a $C^\infty(M)$ function which is 1 on a neighborhood of m and has support in U. We shall denote the extended forms similarly by $\omega_1,\ldots,\omega_{d-p}$. By 2.10,

$$\omega([Y_0, Y_1]) = -d\omega_i(Y_0, Y_1) + Y_0 \,\omega_i(Y_0) - Y_1 \,\omega_i(Y_0) \tag{40}$$

for $i \in \{1, ..., d-p\}$. The right-hand side of (40) is identically zero on M since $\mathscr{I}(\mathscr{D})$ is a differential ideal and since $\omega_i \in \mathscr{I}(\mathscr{D})$. Thus $\omega_i([Y_0, Y_1])(m) = 0$ for $i \in \{1, ..., d-p\}$. Now $\mathscr{D}(m)$ is the subspace of $T_m M$ whose annihilator is the subspace of $T_m^* M$ spanned by the collection $\{\omega_i(m) \mid i \in \{1, ..., d-p\}\}$. Thus $[Y_0, Y_1](m) \in \mathscr{D}(m)$, and \mathscr{D} is involutive.

Definition 3.8. A submanifold (N, ψ) of M is an integral manifold of an ideal $\mathscr{I} \subset \Omega^*(M)$ if for every $\omega \in \mathscr{I}$, $\psi^* \omega \equiv 0$. A connected integral manifold of an ideal \mathscr{I} is maximal if its image is not a proper subset of the image of any other connected integral manifold of the ideal.

Theorem 3.9. Let $\mathscr{I} \subset \Omega^*(M)$ be a differential ideal locally generated by d-p independent 1-forms. Let $m \in M$. Then there exists a unique maximal, connected, integral manifold of \mathscr{I} through m, and this integral manifold has dimension p.

Proof. Let $\mathscr{I} \subset \Omega^*(M)$ be a differential ideal locally generated by d-p independent 1-forms. By lemma 3.5, there exists a unique smooth distribution \mathscr{D} of dimension p on M for which $\mathscr{I} = \mathscr{I}(\mathscr{D})$. Hence, by lemma 3.7, the distribution \mathscr{D} is involutive. Let $m \in M$. By theorem [Warner, 1.64] there exist a unique maximal connected integral manifold (N, ψ) of \mathscr{D} passing through m. Then

$$d\psi(T_n N) = \mathcal{D}(\psi(n)) \quad \text{for each } n \in N.$$
(41)

This implies

$$0 = \omega(d_n \psi(v)) = (\psi^* \omega)|_n(v) \tag{42}$$

for every $n \in N$, $\omega \in \mathscr{I} = \mathscr{I}(\mathscr{D})$ and $v \in T_nN$. Therefore, (N, ψ) is a unique maximal, connected, integral manifold of \mathscr{I} through m with dimension p. \square

Proposition 3.10. Let N^c and M^d be differentiable manifolds, and let π_1 and π_2 be the canonical projections of $N \times M$ onto N and M respectively. Suppose that there exists a basis $\{w_i \in \Omega^1(M) | i \in \{1, ..., d\}\}$ for the 1-forms on M.

(a) If $f: N \to M$ is $C^{\infty}(M, N)$, then the graph of f is an integral manifold of the ideal of forms on $N \times M$ generated by

$$\{\pi_1^* f^* \omega_i - \pi_2^* \omega_i \mid i \in \{1, \dots, d\}\}.$$
 (43)

(b) If $\{\alpha_i \in \Omega^1(M) | i \in \{1, ..., d\}\}$ are 1-forms on N, and if the ideal of forms on $N \times M$ generated by

$$\{\pi_1^* \alpha_i - \pi_2^* \omega_i \mid i \in \{1, \dots, d\}\}$$
(44)

is a differential ideal, then given $n_0 \in N$ and $m_0 \in M$ there exists a neighborhood U of n_0 and a $C^{\infty}(U,M)$ map $f: U \to M$ such that $f(n_0) = m_0$ and such that

$$f^* \, \omega_i = \alpha_i |_U \tag{45}$$

for all $i \in \{1, ..., d\}$. Moreover, if U is any connected open set containing n_0 for which there exist a $C^{\infty}(U, M)$ map $f: U \to M$ satisfying both $f(n_0) = m_0$ and equation (45), then there exists a unique such map on U.

Proof. Part (a): For each i, we define a form μ_i on $N \times M$ by setting

$$\mu_i = \pi_1^* f^* \omega_i - \pi_2^* \omega_i. \tag{46}$$

Let \mathscr{I} the ideal in $\Omega^*(N \times M)$ generated by the μ_i . Now the graph of f is the submanifold (N, g) of $N \times M$ where

$$g(n) = (n, f(n)). \tag{47}$$

We claim that the graph is an integral manifold of the ideal \mathscr{I} . For this, it is suffices to show that $g^* \mu_i = 0$ for each i. Now, $\pi_1 \circ g = \mathrm{id}$, and $\pi_2 \circ g = f$, and thus it follows that

$$g^* \mu_i = (\pi_1 \circ g)^* f^* \omega_i - (\pi_2 \circ g)^* \omega_i = f^* \omega_i - f^* \omega_i = 0.$$
 (48)

Part (b): Let us define forms μ_i on $N \times M$ by setting

$$\mu_i = \pi_1^* \alpha_i - \pi_2^* \omega_i, \tag{49}$$

and we let \mathscr{I} the ideal in $\Omega^*(N\times M)$ which they generate. Let $(n_0,m_0)\in N\times M$. Then since \mathscr{I} is locally generated by d independent 1-forms, the Frobenius theorem 3.9 guarantees that there is a maximal, connected, integral manifold I of \mathscr{I} of dimension c through (n_0,m_0) . Let $q\in I$ and $v\in T_pI$ with $\mathrm{d}|_p\pi_1(v)=0$. Then since $\mu_i=0$, it follows from equation (49) that $\omega_i(\mathrm{d}|_p(v))=0$ for $i\in\{1,\ldots,d\}$; and this implies that $\mathrm{d}|_p\pi_2(v)=0$ and therefore v=0. Hence $\mathrm{d}|_p\pi_1|_{I_q}$ is one-to-one. Thus $\pi_1|_I:I\to N$ is locally a diffeomorphism. So there exist neighborhoods V of (n_0,m_0) in I and U of n_0 such that $\pi_1|_V:V\to U$ is a diffeomorphism. We define $f:U\to M$ by setting

$$f = \pi_2 \circ (\pi_1|_V)^{-1}. \tag{50}$$

Then $f(n_0) = m_0$ and the graph of f is an open submanifold of I. Moreover,

$$0 = \mu_i \left(d_{|q}(\pi_1|_V)^{-1}(v) \right)$$

= $\alpha_i(v) - \omega_i \left(d_{|(\pi_1|_V)^{-1}(q)} \pi_2 \circ d_{|q}(\pi_1|_V)^{-1}(v) \right)$
= $\alpha_i(v) - f^* \omega_i(v)$, (51)

which shows $f^*\omega_i=\alpha_i$. If U is a connected open neighborhood of n_0 in N for which ther exist such f, then there is a unique such map on U. For let \tilde{f} be any other such map. Let (U,\tilde{g}) and (U,g) be the graphs of \tilde{f} and f over U respectively. Thus

$$\tilde{g}(n) = (n, \tilde{f}(n))$$
 and $g(n) = (n, f(n))$ (52)

for $n \in U$. By (a), not only is (U, g) an integral manifold of \mathscr{I} through (n_0, m_0) , but so is (U, \tilde{g}) . Now, the subset of U on which g and \tilde{g} agree is non-empty since it contains n_0 , and is closed by continuitty, and is moreover open. Then it follows from the uniqueness of integral manifolds that there exist sufficiently small neighborhoods W and \tilde{W} of n so that

$$g(W) = g(\tilde{W}). \tag{53}$$

It follows from equation (52) that $W = \tilde{W}$. Hence, since U is connected, $g = \tilde{g}$ on U, which implies that $f = \tilde{f}$ on U. This proves uniqueness.