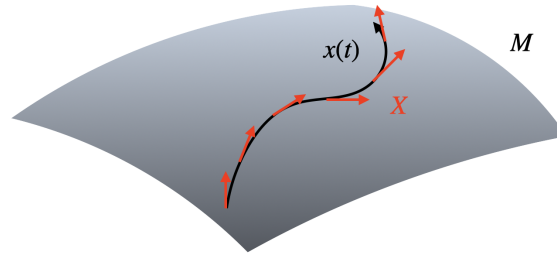


## 6 Lie Derivatives

### § 6.1 Flows

**Definition 6.1** (Integral curves). Let  $X$  be a vector field in  $\mathcal{M}$ . An **integral curve**  $x(t)$  of  $X$  is a curve in  $\mathcal{M}$ , whose tangent vector at  $x(t)$  is  $X|_{x(t)}$ .



Given a chart  $(U, \varphi)$ , this means

$$\frac{dx^\mu(t)}{dt} = X^\mu(x(t))$$

Here,  $x^\mu(t)$  denotes the  $\mu$ -th component of  $\varphi \circ x(t)$ <sup>1</sup> and  $X^\mu$  denotes the  $\mu$ -th component of  $X|_x$ .

*Remark.* Finding an integral curve is equivalent to solving the system of ODEs with the initial condition  $x_0^\mu = x^\mu(0)$ . Hence, unique solution is guaranteed.

**Definition 6.2** (Flows). Let  $\sigma(t, x_0)$  be an integral curve of  $X$ , which passes a point  $x_0$  at  $t = 0$ . Then  $\sigma$  satisfies

$$\frac{d}{dt}\sigma^\mu(t, x_0) = X^\mu(\sigma(t, x_0)) \text{ and } \sigma^\mu(0, x_0) = x_0^\mu$$

The map  $\sigma : \mathbb{R} \times \mathcal{M} \rightarrow \mathcal{M}$  is called a **flow** generated by  $X \in \mathcal{X}(\mathcal{M})$ .

*Remark.* Flows satisfy  $\sigma(t, \sigma(s, x)) = \sigma(t + s, x)$  for all  $t$  and  $s$ .

**Definition 6.3.** For fixed  $t \in \mathbb{R}$ , a flow  $\sigma(t, x)$  is a *diffeomorphism* from  $\mathcal{M}$  to  $\mathcal{M}$ ,  $\sigma_t : \mathcal{M} \rightarrow \mathcal{M}$ .  $\sigma_t$  is made into a *commutative group* by the following rules.

- (i)  $\sigma_t \circ \sigma_s = \sigma_{t+s} = \sigma_s \circ \sigma_t$
- (ii)  $\sigma_0$  is the identity map.
- (iii)  $\sigma_{-t} = (\sigma_t)^{-1}$ .

This group is the **one-parameter group of transformations**.

*Remark.* One-parameter group of transformations is *locally* isomorphic to  $(\mathbb{R}, +)$ , but not globally.

<sup>1</sup>abuse of notation.

**Observation 6.4.** With an infinitesimal  $\epsilon$ ,

$$\sigma_\epsilon^\mu(x) = \sigma^\mu(\epsilon, x) = x^\mu + \epsilon X^\mu(x)$$

In this context, the vector field  $X$  is called the **infinitesimal generator** of  $\sigma_t$ . The flow  $\sigma$  is often referred to as the **exponentiation** of  $X$ .

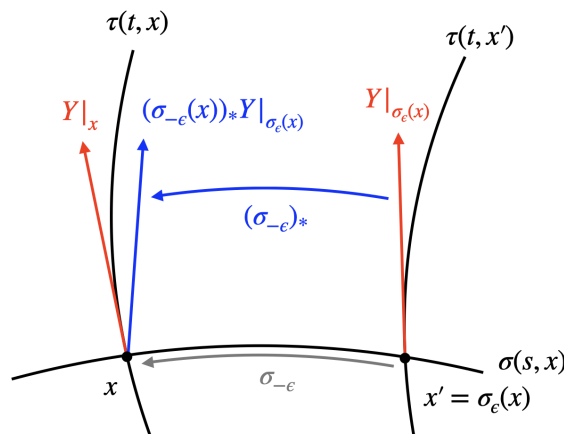
$$\begin{aligned} \sigma^\mu(t, x) &= x^\mu + t \frac{d}{ds} \sigma^\mu(s, x)|_{s=0} + \frac{t^2}{2!} \frac{d^2}{ds^2} \sigma^\mu(s, x)|_{s=0} + \dots \\ &= \exp\left(t \frac{d}{ds}\right) \sigma^\mu(s, x)|_{s=0} = e^{tX} x_0^\mu \end{aligned}$$

The flow satisfies the following *exponential properties*.

- (i)  $\sigma(0, x) = x = \exp(0X)x$
- (ii)  $\frac{d\sigma(t, x)}{dt} = X \exp(tX)x$
- (iii)  $\sigma(t, \sigma(s, x)) = \sigma(t, \exp(sX)x) = e^{tX}e^{sX}x = e^{(t+s)X}x = \sigma(t+s, x)$

## § 6.2 Lie Derivatives

**Observation 6.5.** Let  $\sigma(t, x)$  and  $\tau(t, x)$  be two flows generated by the vector fields  $X$  and  $Y$ .



$$\frac{d\sigma^\mu(s, x)}{ds} = X^\mu(\sigma(s, x)) \text{ and } \frac{d\tau^\mu(t, x)}{dt} = Y^\mu(\sigma(t, x))$$

Then what is the change of the vector field  $Y$  along  $\sigma(s, x)$ ?

**Problem.**  $Y|_x$  (lives in  $T_x\mathcal{M}$ ) and  $Y|_{\sigma_\epsilon(x)}$  (lives in  $T_{\sigma_\epsilon(x)}\mathcal{M}$ ) live in different spaces.

**Answer.** To define a sensible derivative, we first map  $Y|_{\sigma_\epsilon(x)}$  to  $T_x\mathcal{M}$  by **pushforward map** of  $\sigma_{-\epsilon}$ ,

$$(\sigma_{-\epsilon})_* : T_{\sigma_\epsilon(x)}\mathcal{M} \rightarrow T_x\mathcal{M}$$

after which we take a difference between two vectors.

**Definition 6.6** (Lie derivatives). The **Lie derivative** of a vector field  $Y$  along the flow  $\sigma$  of  $X$  is defined by

$$\mathcal{L}_X Y \equiv \lim_{\epsilon \rightarrow 0} \frac{1}{\epsilon} [(\sigma_{-\epsilon})_* Y|_{\sigma_\epsilon(x)} - Y|_x]$$



**Observation 6.7.** Let  $(U, \varphi)$  be a chart with the coordinates  $x^\mu$  and

$$X = X^\mu \frac{\partial}{\partial x^\mu}, \quad Y = Y^\mu \frac{\partial}{\partial x^\mu}$$

be vector fields defined on  $U$ . Here, we use *coordinate basis*

$$\frac{\partial}{\partial x^\mu} := e_\mu|_x$$

where RHS denotes the basis vector at  $x$ . Then from **Observation 6.4**,

$$Y|_{\sigma_\epsilon(x)} = Y^\mu(x^\nu + \epsilon X^\nu(x)) \cdot e_\mu|_{x+\epsilon X} \simeq [Y^\mu(x) + \epsilon X^\nu(x) \partial_\nu Y^\mu(x)] e_\mu|_{x+\epsilon X}$$

Now map this vector defined at  $\sigma_\epsilon(x)$  to  $x$  by  $(\sigma_{-\epsilon})_* : T_{\sigma_\epsilon(x)} \mathcal{M} \rightarrow T_x \mathcal{M}$ .

$$\begin{aligned} (\sigma_{-\epsilon})_* Y|_{\sigma_\epsilon(x)} &= [Y^\mu(x) + \epsilon X^\lambda(x) \partial_\lambda Y^\mu(x)] \frac{\partial x^\nu}{\partial (\sigma_\epsilon(x))^\mu} e_\nu|_x \\ &= [Y^\mu(x) + \epsilon X^\lambda(x) \partial_\lambda Y^\mu(x)] [\delta_\mu^\nu - \epsilon \partial_\mu X^\nu] e_\nu|_x \\ &= \underbrace{Y^\mu(x) e_\mu|_x}_{Y|_x} + \epsilon [X^\mu(x) \partial_\mu Y^\nu(x) - Y^\nu(x) \partial_\mu X^\nu(x)] e_\nu|_x + \mathcal{O}(\epsilon^2) \end{aligned}$$

Since

$$\frac{\partial x^\nu}{\partial (\sigma_\epsilon(x))^\mu} = \frac{\partial (\sigma_{-\epsilon}(x))^\nu}{\partial x^\mu} = \partial_\mu [x^\nu - \epsilon X^\nu] = \delta_\mu^\nu - \epsilon \partial_\mu X^\nu$$

In conclusion,

$$\mathcal{L}_X Y = [X^\mu \partial_\mu Y^\nu - Y^\mu \partial_\mu X^\nu] e_\nu$$

This is how we differentiate the vector field on the manifolds.

**Definition 6.8** (Lie brackets). Let  $X = X^\mu \partial_\mu$  and  $Y = Y^\mu \partial_\mu$  be vector fields in  $\mathcal{M}$ . The **Lie bracket** is defined by

$$[X, Y]f = X[Y[f]] - Y[X[f]] \quad (f \in \mathcal{F}(\mathcal{M}))$$

Then

$$\begin{aligned} [X, Y]f &= X^\mu \partial_\mu (Y^\nu \partial_\nu f) - Y^\mu \partial_\mu (X^\nu \partial_\nu f) \\ &= X^\mu (\partial_\mu Y^\nu) (\partial_\nu f) + \cancel{X^\mu Y^\nu \partial_\mu \partial_\nu f} - Y^\mu (\partial_\mu X^\nu) (\partial_\nu f) - \cancel{X^\nu Y^\mu \partial_\mu \partial_\nu f} \\ &= (X^\mu \partial_\mu Y^\nu - Y^\mu \partial_\mu X^\nu) \partial_\nu \cdot f = \mathcal{L}_X Y \cdot f \end{aligned}$$

Hence, Lie derivative is equivalent to Lie bracket.

$$\mathcal{L}_X Y = [X, Y]$$