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MAT984

Now that we have a notion of curvature, we would like to get a grasp on how curvature affects geodesics. Doing so involves using a construction that we have used before:

### RECALL

From the proof of Gauß's Lemma, for  $p \in M$  and  $v \in T_p M$  such that  $\exp_p v$  is defined, consider any  $w \in T_v(T_p M)$ , then

$$(d \exp_p)_v w = \frac{\partial f}{\partial s}(1, 0),$$

where  $f$  is a parametrized surface,  $f : A \rightarrow M$ , such that

$$f(t, s) = \exp_p(tv(s)), \quad 0 \leq t \leq 1, \quad -\varepsilon < s < \varepsilon$$

and  $v(s)$  is a curve in  $T_p M$  with  $v(0) = v$  and  $v'(0) = w$ .

Also, make note that  $f(t, s_0)$ , fixed  $s_0$ , is a geodesic by the nature of the  $\exp_p$  map.

It is convenient to study  $\left| (d \exp_p)_v w \right|$  because this expression describes the spreading for the geodesics  $f(t, s)$  for each  $s$  depending on  $w$ . We can extend this expression to

$$\frac{\partial f}{\partial s}(t, 0) = \frac{\partial}{\partial s} \exp_p(tv(s)) \Big|_{t=t, s=0} = (d \exp_p)_{tv(0)} \left( t \frac{\partial}{\partial s} v(s) \Big|_{s=0} \right) = (d \exp_p)_{tv}(tw),$$

which is along the geodesic  $\gamma(t) = \exp_p(tv) = \gamma(1, p, tv) = \gamma(t, p, v)$ .

Using the fact that for fixed  $s$ ,  $f$  is a geodesic, it follows from definition that  $\frac{D}{dt} \frac{\partial f}{\partial t} = 0$ . Coincidentally (read: something I am not proving), there is the identity from **Ch. 4 Lemma 4.1** allows us to write

$$\begin{aligned} 0 &= \frac{D}{ds} \frac{D}{dt} \frac{\partial f}{\partial t} = \frac{D}{dt} \frac{D}{ds} \frac{\partial f}{\partial t} - R \left( \frac{\partial f}{\partial s}, \frac{\partial f}{\partial t} \right) \frac{\partial f}{\partial t} \\ &= \underbrace{\frac{D}{dt} \frac{D}{dt} \frac{\partial f}{\partial s}}_{\text{symmetry}} + \underbrace{R \left( \frac{\partial f}{\partial t}, \frac{\partial f}{\partial s} \right) \frac{\partial f}{\partial t}}_{\text{identity of curvature } R} \end{aligned}$$

let  $J(t) = \frac{\partial f}{\partial s}(t, 0)$

$$\implies \boxed{\frac{D^2 J}{dt^2} + R(\gamma'(t), J(t)) \gamma'(t) = 0}.$$

This is the Jacobi equation.

### DEF.

Given a geodesic  $\gamma : [0, a] \rightarrow M$ , a vector field along  $\gamma$ ,  $J$ , is a Jacobi field if it satisfies the Jacobi equation  $\forall t \in [0, a]$ .

Now, consider  $\dim M = n$ . Let the basis of a Jacobi field  $J$  be  $\{e_1(t), \dots, e_n(t)\}$ . Rewriting the terms of the Jacobi equation in this basis, for  $i, j \in \{1, \dots, n\}$ ,

$$J(t) = \sum_i f_i(t) e_i(t) \implies \frac{D^2 J}{dt^2} = \sum_i f_i'' e_i$$

and

$$\begin{aligned} R(\gamma', J) \gamma' &= \sum_j \langle R(\gamma', J) \gamma', e_j \rangle e_j && \text{breaking it up until appropriate components} \\ &= \sum_{i,j} f_i \underbrace{\langle R(\gamma', e_i) \gamma', e_j \rangle}_{a_{ij}} e_j \\ R(\gamma', J) \gamma' &= \sum_{i,j} f_i a_{ij} e_j. \end{aligned}$$

Thus, the Jacobi equation is the system of  $n$  second-order differential equations: for  $j \in \{1, \dots, n\}$ ,

$$f_j'' + \sum_i a_{ij} f_i = 0.$$

This shows that there are  $2n$  possible Jacobi field along  $\gamma$ , and that  $J$  is uniquely determined given the initial conditions  $J(0)$  and  $\frac{DJ}{dt}(0)$ .

The following proposition will state that this construction for the Jacobi field of a geodesic is the only way of constructing a Jacobi field.

#### PROP.

Given a geodesic  $\gamma : [0, a] \longrightarrow M$  such that  $\gamma(0) = p$  and  $\gamma'(0) = v$  with a Jacobi field  $J$  along it such that  $J(0) = 0$  and  $\frac{DJ}{dt}(0) = w \in T_{av}(T_p M)$ .

Construct a curve  $v(s)$  in  $T_p M$  such that  $v(0) = av$  and  $v'(0) = w$ . Let  $f(t, s) = \exp_p(\frac{t}{a} v(s))$ , and define the Jacobi field  $\bar{J}(t) = \frac{\partial f}{\partial s}(t, 0) = (d \exp_p)_{tv}(tw)$ .

Then,  $\bar{J} = J$ .

#### Proof

Evaluating  $\bar{J}$ :

$$\bar{J}(0) = (d \exp_p)_0(0) = 0.$$

Looking at the covariant derivative, when  $s = 0$ ,

$$\begin{aligned} \frac{D\bar{J}}{dt} &= \frac{D}{dt} \frac{\partial f}{\partial s} = \frac{D}{\partial t} (d \exp_p)_{tv}(tw) \\ &= \frac{D}{\partial t} \left( t (d \exp_p)_{tv}(w) \right) && \text{by linearity} \\ \frac{D\bar{J}}{dt} &= (d \exp_p)_{tv}(w) + t \frac{D}{\partial t} (d \exp_p)_{tv}(w), \end{aligned}$$

and, from that, when  $t = 0$ ,

$$\frac{D\bar{J}}{dt}(0) = (d\exp_p)_0(w) = w.$$

However, this makes  $J(0) = \bar{J}(0) = 0$  and  $\frac{DJ}{dt}(0) = \frac{D\bar{J}}{dt}(0) = w$ , which forces  $\underline{J(t) = \bar{J}(t)}$  by uniqueness that was discussed before.

□

An immediate corollary of this is as follows:

COR.

Given geodesic  $\gamma : [0, a] \longrightarrow M$ , then Jacobi field  $J$  that is along  $\gamma$  with  $J(0) = 0$  is given by

$$J(t) = (d\exp_p)_{t\gamma'(0)} \left( t \frac{DJ}{dt}(0) \right).$$

Finally, the relationship between geodesic spreading,  $|J(t)|$ , and curvature is shown in the following proposition and its corollaries.

PROP.

As per usual, for  $p \in M$ , let  $\gamma : [0, a] \longrightarrow M$  be a geodesic such that  $\gamma(0) = p$  and  $\gamma'(0) = v$ . Also, let  $w \in T_v(T_p M)$  such that  $|w| = 1$ , and let  $J$  be the Jacobi field along  $\gamma$  be defined by

$$J(t) = (d\exp_p)_{tv}(tw), \text{ for } 0 \leq t \leq a.$$

Then, the Taylor expansion of  $\langle J(t), J(t) \rangle = |J(t)|^2$  about  $t = 0$  is

$$|J(t)|^2 = t^2 - \frac{t^4}{3} \langle R(v, w)v, w \rangle + r(t),$$

such that  $\lim_{t \rightarrow 0} \frac{r(t)}{t^4} = 0$ .

**Proof**

Let  $\frac{DJ}{dt} = J'$ ,  $\frac{D^2J}{dt^2} = J''$ , etc. Calculating the first few coefficients using the facts shown before that  $J(0) = 0$  and  $J'(0) = w$

$$\begin{aligned} \langle J, J \rangle(0) &= 0 \\ \langle J, J \rangle'(0) &= 2 \langle J, J' \rangle(0) = 0 \\ \langle J, J \rangle''(0) &= \underbrace{2 \langle J'', J \rangle(0)}_0 + \underbrace{2 \langle J', J' \rangle(0)}_{2|w|^2} = 2 \end{aligned}$$

From the Jacobi equation and the definition of the curvature  $R$ , it follows that

$$J''(t) = -R(\gamma'(t), J(t))\gamma'(t) \implies J''(0) = 0.$$

This makes

$$\langle J, J \rangle'''(0) = \underbrace{2 \langle J''', J \rangle(0)}_0 + \underbrace{6 \langle J'', J' \rangle(0)}_0 = 0$$

Now, a clever trick: using a compatible metric  $\langle \cdot, \cdot \rangle$ , it follows that, for any vector field  $W$  along  $\gamma$ ,

$$\begin{aligned} \frac{d}{dt} \langle R(\gamma', W) \gamma', J \rangle &= \underbrace{\frac{d}{dt} \langle R(\gamma', J) \gamma', W \rangle}_{\text{identity on the curvature } R} = \left\langle \frac{D}{dt} (R(\gamma', J) \gamma'), W \right\rangle + \langle R(\gamma', J) \gamma', W' \rangle \\ \iff \left\langle \frac{D}{dt} (R(\gamma', J) \gamma'), W \right\rangle &= \frac{d}{dt} \langle R(\gamma', W) \gamma', J \rangle - \langle R(\gamma', J) \gamma', W' \rangle \\ \left\langle \frac{D}{dt} (R(\gamma', J) \gamma'), W \right\rangle &= \left\langle \frac{D}{dt} (R(\gamma', W) \gamma'), J \right\rangle + \langle R(\gamma', W) \gamma', J' \rangle \\ &\quad - \langle R(\gamma', J) \gamma', W' \rangle \end{aligned}$$

so that when  $t = 0 \implies J(0) = 0$ , this yields

$$\begin{aligned} \left\langle \frac{D}{dt} (R(\gamma', J) \gamma'), W \right\rangle(0) &= \underbrace{\langle R(\gamma', W) \gamma', J' \rangle(0)}_{\text{identity on } R} = \langle R(\gamma', J') \gamma', W \rangle(0) \\ \iff \frac{D}{dt} (R(\gamma', J) \gamma')(0) &= (R(\gamma', J') \gamma')(0) \\ \iff -\frac{D}{dt} (J'')(0) &= (R(\gamma', J') \gamma')(0) \quad \text{from the Jacobi equation} \\ \iff J'''(0) &= -(R(\gamma', J') \gamma')(0) \end{aligned}$$

Using this:

$$\begin{aligned} \langle J, J \rangle''''(0) &= \underbrace{2 \langle J'''' , J \rangle(0)}_0 + \underbrace{6 \langle J'', J'' \rangle(0)}_0 + 8 \langle J''', J' \rangle(0) \\ &= -8 \langle R(\gamma', J') \gamma', J' \rangle(0) \\ \langle J, J \rangle''''(0) &= -8 \langle R(v, w) v, w \rangle(0). \end{aligned}$$

By definition of the Taylor expansion around  $t = 0$ , it follows from what was shown that

$$\begin{aligned} |J(t)|^2 &= \langle J, J \rangle(t) = \langle J, J \rangle(0) + t \langle J, J \rangle'(0) + \frac{t^2}{2!} \langle J, J \rangle''(0) + \frac{t^3}{3!} \langle J, J \rangle'''(0) + \frac{t^4}{4!} \langle J, J \rangle''''(0) + \dots \\ |J(t)|^2 &= t^2 - \frac{t^4}{3} \langle R(v, w) v, w \rangle(0) + r(t) \end{aligned}$$

where  $r(t)$  are the higher order terms so that  $\lim_{t \rightarrow 0} \frac{r(t)}{t^4} = 0$ .

□

### RECALL

From the previous section about curvature, for a two-dimensional subspace  $\sigma \subset T_p M$ , the sectional curvature, which is invariant under choice of basis  $\{v, w\}$  of  $\sigma$ , is defined at point  $p$  as

$$K(p, \sigma) = \frac{\langle R(v, w) v, w \rangle}{|v \wedge w|^2},$$

where

$$|v \wedge w|^2 = |v|^2 |w|^2 - \langle v, w \rangle^2.$$

It is possible to rewrite the expression gotten in the previous proposition in terms the sectional curvature. The following corollary states this fact.

### COR.

Given a geodesic  $\gamma : [0, \ell] \rightarrow M$  that is parametrized by arc length, namely  $|\gamma'(0)| = |v| = 1$ , such that  $\langle v, w \rangle = 0$  so that  $\{v, w\}$  is a basis of  $\sigma \subset T_p M$ , it is possible to write

$$|J(t)|^2 = t^2 - \frac{t^4}{3} K(p, \sigma) + r(t)$$

with  $\lim_{t \rightarrow 0} \frac{r(t)}{t^4} = 0$ .

### Proof

Since  $\langle v, w \rangle = 0$ , it follows that

$$K(p, \sigma) = \frac{\langle R(v, w) v, w \rangle}{|v \wedge w|^2} = \langle R(v, w) v, w \rangle,$$

it follows from the previous proposition that

$$\underline{|J(t)|^2 = t^2 - \frac{t^4}{3} K(p, \sigma) + r(t),}$$

where  $\underline{\lim_{t \rightarrow 0} \frac{r(t)}{t^4} = 0.}$

□

In a similar fashion to the previous proposition and corollary, rewriting the Taylor expansion of  $|J(t)|$  around  $t = 0$  yields a similar expression.

### COR.

Given the same conditions as the previous corollary, it is possible to write

$$|J(t)| = t - \frac{t^3}{6} K(p, \sigma) + \tilde{r}(t),$$

where  $\lim_{t \rightarrow 0} \frac{\tilde{r}(t)}{t^3} = 0$ .

To conclude, returning the motivating construction used at the start that is now a bit modified:

Let there be a parametrized surface

$$f(t, s) = \exp_p(tv(s)), \quad 0 \leq t \leq \delta, \quad -\varepsilon < s < \varepsilon,$$

where  $\delta$  is chosen small enough such that  $f$  is defined and  $v(s)$  is a curve in  $T_p M$  such that  $|v(s)| = 1$ ,  $v(0) = v$ ,  $v'(0) = w \in T_v(T_p M)$  and  $|w| = 1$ .

Consider the rays in  $T_p M$  formed by the map  $\vec{\rho}_s : t \mapsto tv(s)$  as  $t$  runs across the interval  $[0, \delta]$  for fixed  $s$ . These rays deviate (separate) from  $\vec{\rho}_0$  at a rate of

$$\left| t \frac{\partial}{\partial s} v(s) \right|_{s=0} = |tv'(0)| = |tw| = t.$$

Looking at the corresponding geodesics in  $M$  of these rays under the map of  $f$ , their rate of separation,  $|J(t)|$ , is given by the previous corollary

$$|J(t)| = t - \frac{t^3}{6} K(p, \sigma) + \tilde{r}(t).$$

From this expression, it is easy to see that, locally, the rate of separation of the geodesics in  $M$  can be approximated, and that:

- If the sectional curvature is positive,  $K(p, \sigma) > 0$ , the rate of separation of the geodesics in  $M$  is slower than that of the separation of the rays in  $T_p M$ .
- If  $K(p, \sigma) < 0$ , the rate of separation of the geodesics in  $M$  is faster than the rate of separation of the rays in  $T_p M$ .