

1 Stochastics

1 Ordinary Differential Equation

Let \mathcal{M} a smooth manifold, and $f: \mathbb{R} \times \mathcal{M} \rightarrow T\mathcal{M}$, we have ordinary differential equation¹

$$\frac{dx^a}{dt}(t) = f^a(t, x). \quad (1)$$

This ordinary differential equation induces a push-forward operator, $\hat{T}_{t \rightarrow t'}: \mathbb{R} \times \mathbb{R} \rightarrow \mathcal{M} \rightarrow \mathcal{M}$ ², which pushes the particle on position on \mathcal{M} at time t to another position on \mathcal{M} at time t' .

Let $\Omega^k(\mathcal{M})$ the space of k -forms on \mathcal{M} , where $k \leq \dim(\mathcal{M})$. This ordinary differential equation also induces a pull-back operator on k -forms³, $\hat{T}_{t \rightarrow t'}^*: \mathbb{R} \times \mathbb{R} \rightarrow \Omega^k(\mathcal{M}) \rightarrow \Omega^k(\mathcal{M})$, which describes the transition of k -form from time t to t' .

Precisely, consider $\forall \psi^{(k)} \in \Omega^k(\mathcal{M})$, we can write it explicitly by indices, as

$$\psi^{(k)}(x) = (1/k!) \psi_{\alpha_1 \dots \alpha_k}^{(k)}(x) dx^{\alpha_1} \wedge \dots \wedge dx^{\alpha_k}, \quad (2)$$

where the indices in $\psi_{\alpha_1 \dots \alpha_k}^{(k)}(x)$ is anti-symmetric. Regardless of the $1/k!$ factor, the $\psi_{\alpha_1 \dots \alpha_k}^{(k)}(x)$ can be viewed as the local density at x and the $dx^{\alpha_1} \wedge \dots \wedge dx^{\alpha_k}$ as area or volume unit. Thus, $\psi^{(k)}(x)$, as a whole, is the mass unit. \hat{T}^* is thus is a forward pushing transition of mass unit.

Lemma 1. *Explicitly, we have*

$$(\hat{T}_{t \rightarrow t'}^* \psi^{(k)})(x') = (1/k!) \psi_{\alpha_1 \dots \alpha_k}^{(k)}(\hat{T}_{t' \rightarrow t} x') \bigwedge_{i=1}^k (T\hat{T}_{t' \rightarrow t})_{\beta_i}^{\alpha_i}(x') dx'^{\beta_i}, \quad (3)$$

where $T\hat{T}_{t' \rightarrow t}$ denotes the Jacobian of $\hat{T}_{t' \rightarrow t}$.

Proof. Let $x' = \hat{T}_{t \rightarrow t'} x$ and $\psi'^{(k)} = \hat{T}_{t \rightarrow t'}^* \psi^{(k)}$, by conservation of mass during the pushing, we have

$$\psi'^{(k)}_{\alpha_1 \dots \alpha_k}(x') dx'^{\alpha_1} \wedge \dots \wedge dx'^{\alpha_k} = \psi_{\alpha_1 \dots \alpha_k}^{(k)}(x) dx^{\alpha_1} \wedge \dots \wedge dx^{\alpha_k}.$$

Replace x by $x = \hat{T}_{t' \rightarrow t} x'$, we get

$$\psi'^{(k)}_{\alpha_1 \dots \alpha_k}(x') dx'^{\alpha_1} \wedge \dots \wedge dx'^{\alpha_k} = \psi_{\alpha_1 \dots \alpha_k}^{(k)}(\hat{T}_{t' \rightarrow t} x') \bigwedge_{i=1}^k (T\hat{T}_{t' \rightarrow t})_{\beta_i}^{\alpha_i}(x') dx'^{\beta_i}.$$

Inserting back the $(1/k!)$ factor, we arrive at

$$(\hat{T}_{t \rightarrow t'}^* \psi^{(k)})(x') = (1/k!) \psi_{\alpha_1 \dots \alpha_k}^{(k)}(\hat{T}_{t' \rightarrow t} x') \bigwedge_{i=1}^k (T\hat{T}_{t' \rightarrow t})_{\beta_i}^{\alpha_i}(x') dx'^{\beta_i}. \quad \square$$

1.1 Infinitesimal Pull-back

Now, we try to derive the explicit expression of $\hat{T}_{t \rightarrow t'}^*$ depending on f^a in the limit $t' \rightarrow t$. This infinitesimal version of pull-back can be described by Lie derivative.

Definition 2. [Lie Derivative] Given $f: \mathbb{R} \times \mathcal{M} \rightarrow T\mathcal{M}$, Lie derivative $\hat{L}_f: \mathbb{R} \rightarrow \Omega^k(\mathcal{M}) \rightarrow \Omega^k(\mathcal{M})$ is defined as

$$\hat{L}_f(t) := \lim_{\Delta t \rightarrow 0} \frac{1 - \hat{T}_{t \rightarrow t + \Delta t}^*}{\Delta t}, \quad (4)$$

where \hat{T}^* is the pull-back induced by f .

1. We employ Einstein's convention of summation thoroughly.

2. The notation $A \rightarrow B \rightarrow C$ in declarations always means $A \rightarrow (B \rightarrow C)$. Further, $A \rightarrow B \rightarrow \dots$ means $A \rightarrow (B \rightarrow (\dots))$. This is a useful convention from Haskell.

3. Even though we call it something-back, but it pushes forward the k -forms. The name comes from the fact that forward pushing of k -forms is equivalent to backward pushing the mass unit, as the following discussion shows.

Some useful definitions in exterior algebra are recalled. Operators $\hat{d} := dx^\alpha \wedge \partial_\alpha$ ⁴ and, for $\forall f$, $\hat{i}_f := f^\alpha i_\alpha$, where i_α is the interior product⁵. Let A and B compositions of $dx^a \wedge$ and i_a , then $[A, B]$ is commutator if both A and B have balanced $dx^a \wedge$ and i_a , otherwise anti-commutator.

With these definitions, we conclude the explicit relation between f and \hat{L}_f , as follow.

Theorem 3. [Cartan's Magic Formula] We have

$$\hat{L}_f = [\hat{d}, \hat{i}_f]. \quad (6)$$

Proof. As $t' = t + \Delta t$ with Δt tiny, we have $\hat{T}_{t' \rightarrow t} x' = x' - f(t', x') \Delta t$. Then, $T\hat{T}_{t' \rightarrow t} = 1 - Tf \Delta t$, where Tf denotes the Jacobian of f . Now, insert this two expressions into the definition of $\hat{T}_{t \rightarrow t'}^* \psi^{(k)}$, we find

$$(\hat{T}_{t \rightarrow t'}^* \psi^{(k)})(x') = (1/k!) \psi_{\alpha_1 \dots \alpha_k}^{(k)}(x' - f(t', x') \Delta t) \bigwedge_{i=1}^k (\delta_{\beta_i}^{\alpha_i} - (\partial_{\beta_i} f^{\alpha_i})(t', x') \Delta t) dx'^{\beta_i}.$$

First, consider the expansion of $(1/k!) \psi_{\alpha_1 \dots \alpha_k}^{(k)}(x) \bigwedge_{i=1}^k (\delta_{\beta_i}^{\alpha_i} - (\partial_{\beta_i} f^{\alpha_i})(t', x') \Delta t) dx'^{\beta_i}$, up to $\mathcal{O}(\Delta t)$,

$$\begin{aligned} & (1/k!) \psi_{\alpha_1 \dots \alpha_k}^{(k)}(x) \bigwedge_{i=1}^k (\delta_{\beta_i}^{\alpha_i} - (\partial_{\beta_i} f^{\alpha_i})(t', x') \Delta t) dx'^{\beta_i} \\ &= (1/k!) \psi_{\alpha_1 \dots \alpha_k}^{(k)}(x) dx^{\alpha_1} \wedge \dots \wedge dx^{\alpha_k} \\ & - \Delta t \sum_{i=1}^k (1/k!) \psi_{\alpha_1 \dots \alpha_k}^{(k)}(x) (\partial_{\beta_i} f^{\alpha_i})(t', x') dx^{\alpha_1} \wedge \dots \wedge (dx^{\alpha_i} \rightarrow dx^{\beta_i}) \wedge \dots \wedge dx^{\alpha_k}, \end{aligned}$$

where $A \rightarrow B$ means that the original A is replaced by B . Now, we show that summation in the last line equals to $\partial_\beta f^\alpha(t', x') dx^\beta \wedge i_\alpha \psi^{(k)}(x)$. Recall that

$$i_\alpha \psi^{(k)}(x) := (1/k!) \sum_{i=1}^k (-1)^{i-1} \psi_{\alpha_1 \dots (\alpha_i \rightarrow \alpha) \dots \alpha_k}(x) dx^{\alpha_1} \wedge \dots \wedge dx^{\alpha_i} \wedge \dots \wedge dx^{\alpha_k},$$

where A means the original A is deleted. Indeed,

$$\begin{aligned} & (\partial_\beta f^\alpha)(t', x') dx^\beta \wedge i_\alpha \psi^{(k)}(x) \\ &= (\partial_\beta f^\alpha)(t', x') dx^\beta \wedge (1/k!) \sum_{i=1}^k (-1)^{i-1} \psi_{\alpha_1 \dots (\alpha_i \rightarrow \alpha) \dots \alpha_k}(x) dx^{\alpha_1} \wedge \dots \wedge dx^{\alpha_i} \wedge \dots \wedge dx^{\alpha_k} \\ &= (\partial_\beta f^\alpha)(t', x') \sum_{i=1}^k (1/k!) \psi_{\alpha_1 \dots (\alpha_i \rightarrow \alpha) \dots \alpha_k}(x) dx^{\alpha_1} \wedge \dots \wedge (dx^{\alpha_i} \rightarrow dx^\beta) \wedge \dots \wedge dx^{\alpha_k} \\ &= \sum_{i=1}^k (\partial_{\beta_i} f^{\alpha_i})(t', x') (1/k!) \psi_{\alpha_1 \dots \alpha_i \dots \alpha_k}(x) dx^{\alpha_1} \wedge \dots \wedge (dx^{\alpha_i} \rightarrow dx^{\beta_i}) \wedge \dots \wedge dx^{\alpha_k} \\ &= \sum_{i=1}^k (\partial_{\beta_i} f^{\alpha_i})(t', x') (1/k!) \psi_{\alpha_1 \dots \alpha_k}(x) dx^{\alpha_1} \wedge \dots \wedge (dx^{\alpha_i} \rightarrow dx^{\beta_i}) \wedge \dots \wedge dx^{\alpha_k}, \end{aligned}$$

where in the last two lines, we replaced the dummy indices $\alpha \rightarrow \alpha_i$ and $\beta \rightarrow \beta_i$, and then found that $\psi_{\alpha_1 \dots \alpha_i \dots \alpha_k}$ can be written back to $\psi_{\alpha_1 \dots \alpha_k}$. Thus,

$$(1/k!) \psi_{\alpha_1 \dots \alpha_k}^{(k)}(x) \bigwedge_{i=1}^k (\delta_{\beta_i}^{\alpha_i} - (\partial_{\beta_i} f^{\alpha_i})(t', x') \Delta t) dx'^{\beta_i} = (1 - \Delta t (\partial_\beta f^\alpha)(t', x') dx^\beta \wedge i_\alpha) \psi^{(k)}(x).$$

So, we find,

$$\begin{aligned} & (\hat{T}_{t \rightarrow t + \Delta t} \psi^{(k)})(x') = (1 - \Delta t (\partial_\beta f^\alpha)(t', x') dx^\beta \wedge i_\alpha) \psi^{(k)}(x) \\ & \{x = x' - f(t', x') \Delta t\} = (1 - \Delta t (\partial_\beta f^\alpha)(t', x') dx^\beta \wedge i_\alpha) \psi^{(k)}(x' - f(t', x') \Delta t) \\ & = (1 - \Delta t (\partial_\beta f^\alpha)(t', x') dx^\beta \wedge i_\alpha) (1 - \Delta t f^\alpha(t', x') \partial_\alpha) \psi^{(k)}(x') \\ & = \psi^{(k)}(x') - (f^\alpha(t', x') \partial_\alpha + (\partial_\beta f^\alpha)(t', x') dx^\beta \wedge i_\alpha) \psi^{(k)}(x') \Delta t + \mathcal{O}(\Delta t^2). \end{aligned}$$

Thus,

$$\begin{aligned} \hat{L}_f &:= \lim_{\Delta t \rightarrow 0} \frac{1 - \hat{T}_{t \rightarrow t + \Delta t}^*}{\Delta t} \\ &= f^\alpha \partial_\alpha + (\partial_\beta f^\alpha) dx^\beta \wedge i_\alpha. \end{aligned}$$

4. Operator ∂_α is short for $\partial/\partial x^\alpha$.

5. Interior product $i_a: \Omega^k(\mathcal{M}) \rightarrow \Omega^{k-1}(\mathcal{M})$ is defined as, for $\forall \psi^{(k)} \in \Omega^k(\mathcal{M})$,

$$i_a \psi^{(k)} := (1/k!) \sum_{i=1}^k (-1)^{i-1} \psi_{\alpha_1 \dots (\alpha_i \rightarrow a) \dots \alpha_k} dx^{\alpha_1} \wedge \dots \wedge dx^{\alpha_i} \wedge \dots \wedge dx^{\alpha_k}, \quad (5)$$

where A means that A is deleted, and $A \rightarrow B$ means that the original A is replaced by B . That is, it annihilates a $dx^a \wedge$. The most useful property of interior product is the anti-commutator $[dx^\alpha \wedge, i_\beta]_+ = \delta_\beta^\alpha$.

Since $\hat{d} := dx^\alpha \wedge \partial_\alpha$ and $\hat{i}_f := f^\alpha i_\alpha$, we have

$$\begin{aligned} [\hat{d}, \hat{i}_f] &= dx^\alpha \wedge \partial_\alpha f^\beta i_\beta + f^\beta i_\beta dx^\alpha \wedge \partial_\alpha \\ &= (\partial_\alpha f^\beta) dx^\alpha \wedge i_\beta + f^\beta dx^\alpha \wedge i_\beta \partial_\alpha \\ \{[dx^\alpha \wedge, i_\beta] = \delta_\beta^\alpha\} &+ f^\beta \delta_\beta^\alpha \partial_\alpha - f^\beta dx^\alpha \wedge i_\beta \partial_\alpha \\ &= (\partial_\alpha f^\beta) dx^\alpha \wedge i_\beta + f^\alpha \partial_\alpha, \end{aligned}$$

which is \hat{L}_f . □

2 Stochastic Differential Equation

A direct generalization of ordinary differential equation is adding a Gaussian noise, as stochastic differential equation

$$\frac{dx^a}{dt}(t) = f^a(t, x) + g_\beta^a(t, x) \eta^\beta(t), \quad (7)$$

where, for $\forall t$ and α , $\eta^\alpha(t) \sim \mathcal{N}(0, 1/dt)$. Thus, $\eta: \mathbb{R} \rightarrow V$ with V an Euclidean space, and $g: \mathbb{R} \times \mathcal{M} \rightarrow V \rightarrow T\mathcal{M}$.

For any functional $F[\eta]$, split the time interval $[t, t']$ by $t = t_1 < t_2 < \dots < t_N = t'$, with $t_{i+1} - t_i \equiv \Delta t$, then define the expectation as

$$\begin{aligned} \langle F \rangle &:= \int D[\eta] \exp\left(-\frac{1}{2} \int dt \delta_{\alpha\beta} \eta^\alpha(t) \eta^\beta(t)\right) F[\eta] \\ &:= \lim_{\Delta t \rightarrow 0} Z^{-1} \int d\eta(t_1) \dots d\eta(t_N) \exp\left(-\frac{1}{2} \sum_i \Delta t \delta_{\alpha\beta} \eta^\alpha(t_i) \eta^\beta(t_i)\right) F[\eta], \end{aligned}$$

where Z the normalization factor so that $\langle 1 \rangle = 1$. Notice that the dimension of η and that of f may not equal.

2.1 Infinitesimal Pull-back Expectation

For any configuration η given, the stochastic differential equation is reduced to an ordinary differential equation. In this case, the pull-back depends on η , that is, $\hat{T}_{t \rightarrow t'}^*[\eta]$. We care about the expectation $\langle \hat{T}_{t \rightarrow t'}^*[\eta] \rangle$ over all possible configuration of η , especially it's infinitesimal version.

As before, define the stochastic version of Lie derivative, as

$$\hat{H}_{(f,g)}(t) := \lim_{\Delta t \rightarrow 0} \frac{1 - \langle \hat{T}_{t \rightarrow t + \Delta t}^*[\cdot] \rangle}{\Delta t}, \quad (8)$$

where $\hat{T}_{t \rightarrow t + \Delta t}^*$ depends on the configuration η .

Theorem 4. *We have*

$$\hat{H}_{(f,g)} = \hat{L}_f - \frac{1}{2} \hat{L}_g^2, \quad (9)$$

where $\hat{L}_g^2 := \delta^{\alpha\beta} \hat{L}_{g_\alpha} \hat{L}_{g_\beta}$.

Proof. Given configuration of η , let $F_\eta^\alpha(t, x) := f^\alpha(t, x) + g_\beta^\alpha(t, x) \eta^\beta(t)$. Directly, we have

$$\hat{L}_{F_\eta} = \hat{L}_f + \hat{L}_{g_\beta} \eta^\beta.$$

Then, we have $\hat{T}_{t \rightarrow t + \Delta t}^*[\eta] = \exp(-\hat{L}_{F_\eta} \Delta t)$.⁶ Then,

$$\begin{aligned} \langle \hat{T}_{t \rightarrow t + \Delta t}^*[\cdot] \rangle &= \int d\eta(t) \exp\left(-\frac{1}{2} \Delta t \delta_{\alpha\beta} \eta^\alpha(t) \eta^\beta(t)\right) \exp(-\hat{L}_{F_\eta} \Delta t) \\ &= \int d\eta(t) \exp\left(-\frac{1}{2} \Delta t \delta_{\alpha\beta} \eta^\alpha(t) \eta^\beta(t)\right) \left(1 - \hat{L}_{F_\eta} \Delta t + \frac{1}{2} (\hat{L}_{F_\eta} \Delta t)^2 + \dots\right) \\ &= 1 - \langle \hat{L}_{F_\eta} \Delta t \rangle + \frac{1}{2} \langle (\hat{L}_{F_\eta} \Delta t)^2 \rangle + \dots \end{aligned}$$

Since $\langle \eta^\beta \rangle = 0$, $\langle \hat{L}_{F_\eta} \Delta t \rangle = \langle \hat{L}_f + \hat{L}_{g_\beta} \eta^\beta \rangle \Delta t = \hat{L}_f \Delta t$. And since $\langle \eta^\alpha \eta^\beta \rangle = \delta^{\alpha\beta} / \Delta t$,

$$\begin{aligned} &\langle (\hat{L}_{F_\eta} \Delta t)^2 \rangle \\ &= \langle (\hat{L}_f + \hat{L}_{g_\alpha} \eta^\alpha) (\hat{L}_f + \hat{L}_{g_\beta} \eta^\beta) \rangle \Delta t^2 \\ \{\langle \eta^\beta \rangle = 0\} &= \hat{L}_f^2 \Delta t^2 + \hat{L}_{g_\alpha} \hat{L}_{g_\beta} \langle \eta^\alpha \eta^\beta \rangle \Delta t^2 \\ \{\langle \eta^\alpha \eta^\beta \rangle = \delta^{\alpha\beta} / \Delta t\} &= \hat{L}_f^2 \Delta t^2 + \hat{L}_{g_\alpha} \hat{L}_{g_\beta} \delta^{\alpha\beta} \Delta t \\ \{\hat{L}_g^2 := \dots\} &= \hat{L}_f^2 \Delta t^2 + \hat{L}_g^2 \Delta t. \end{aligned}$$

⁶. TODO: needs some proof.

Thus,

$$\begin{aligned}\langle \hat{T}_{t \rightarrow t+\Delta t}^*[\cdot] \rangle &= 1 - \langle \hat{L}_{F_\eta} \rangle \Delta t + \frac{1}{2} \langle (\hat{L}_{F_\eta} \Delta t)^2 \rangle + \dots \\ &= 1 - \hat{L}_f \Delta t + \frac{1}{2} \langle \hat{L}_g^2 \rangle \Delta t + o(\Delta t).\end{aligned}$$

So, finally,

$$\hat{H}_{(f,g)} := \lim_{\Delta t \rightarrow 0} \frac{\hat{1} - \langle \hat{T}_{t \rightarrow t+\Delta t}^*[\cdot] \rangle}{\Delta t} = \hat{L}_f - \frac{1}{2} \hat{L}_g^2. \quad \square$$

Example 5. [Fokker-Planck Equation] In the case $g_\beta^\alpha \equiv \sqrt{2T} \delta_\beta^\alpha$,

$$\hat{H} = (\partial_\alpha f^\beta) dx^\alpha \wedge i_\beta + f^\alpha \partial_\alpha - T \partial^2, \quad (10)$$

where $\partial^2 := \delta^{\alpha\beta} \partial_\alpha \partial_\beta$. Applying on $\psi^{(D)}$ with $D = \dim(\mathcal{M})$, since $dx^\alpha \wedge \psi^{(D)} = 0$, and thus $dx^\alpha \wedge i_\beta \psi^{(D)} = \delta_\beta^\alpha \psi^{(D)}$, we find

$$\hat{H} \psi^{(D)} = (\partial_\alpha f^\alpha - T \partial^2) \psi^{(D)}, \quad (11)$$

which is the Fokker-Planck equation.

2.2 Symmetry (TODO)

Definition 6. Given A, B is called A -exact if there exists X such that

$$B = [A, X]. \quad (12)$$

Lemma 7. If B is A -exact, then $[A, B] = 0$.

Proof.

$$\begin{aligned}[A, B] &= [A, [A, X]] \\ &= [X, [A, A]] + [A, [X, A]] \\ &= ?\end{aligned}$$

□

Lemma 8. We have decomposition

$$\hat{H} = [\hat{d}, \hat{j}], \quad (13)$$

where $\hat{j} := \hat{i}_f - \frac{1}{2} \hat{L}_{g_\beta} \eta^\beta$.

That is, \hat{H} is \hat{d} -exact, thus,

$$[\hat{d}, \hat{H}] = 0. \quad (14)$$

$\hat{d} \psi^{(k)} = 0$, but there isn't $\varphi^{(k-1)}$ s.t. $\psi^{(k)} = \hat{d} \varphi^{(k-1)}$. Symmetric state.

$\hat{d} \psi^{(k)} \neq 0$. $\hat{d}^2 \psi^{(k)} = 0$. Symmetry breaking state. $\text{tr}(\langle \hat{T}_{t \rightarrow t'}^*[\cdot] \rangle) = \sum_n \exp(-E_n(t' - t)) = \exp(\lambda(t' - t))$.

$$\hat{j}^2 = 0. [\hat{j}, \hat{H}] = 0.$$

j is the flux. That is, for $\psi^{(D)}$, where $D = \dim(\mathcal{M})$, $\hat{H} \psi^{(D)} = \hat{j} \psi^{(D)}$, so that $\partial_t \psi^{(D)} + \hat{j} \psi^{(D)} = 0$, indicating that \hat{j} is the flux.