

Workshop on Geometry of Differential Equations and Integrability
11–15 October 2010, Hradec nad Moravicí, Czech Republic

On the tangent and cotangent coverings
over differential equations.
Part II: invariance

Alexander Verbovetsky

12 October, 2010

This is joint work in progress with Sergey Igonin, Paul Kersten,
Joseph Krasil'shchik, Ilja Mikaszewski, and Raffaele Vitolo

The Problem

$$\mathcal{E} \subset J^\infty \quad F = 0, \dots, D_i(F) = 0, \dots, D_{ij}(F) = 0, \dots$$

$$F \in P$$

$$D_i = \partial_{x^i} + \sum_{j,\sigma} u_{\sigma i}^j \partial_{u_\sigma^j}$$

Cartan distribution: $\mathcal{CD} = \langle D_1, \dots, D_n \rangle$

Tangent covering $\mathcal{T}\mathcal{E}$: $F = 0, \quad \ell_{\mathcal{E}}(q) = 0$

Cotangent covering $\mathcal{T}^*\mathcal{E}$: $F = 0, \quad \ell_{\mathcal{E}}^*(p) = 0$

$$\ell_{\mathcal{E}} = \ell_F|_{\mathcal{E}}: \varkappa \rightarrow P, \quad \ell_F = \left\| \sum_{\sigma} \partial_{u_{\sigma}^j}(F^i) D_{\sigma} \right\|$$

$$\begin{array}{ccc} J_1^\infty & & u_{tt}u_{xx} - u_{tx}^2 + u_{xz} + u_{ty} = 0 \\ \nearrow \mathcal{E} & & \\ J_2^\infty & & u_t = q, \quad q_t = \frac{1}{u_{xx}} (q_x^2 - q_y - u_{xz}) \end{array}$$

Tangent covering and the linearizations

$$\mathcal{T}\mathcal{E} = T(\mathcal{E})/\mathcal{C}D, \quad \tilde{X}(\omega) = L_X(\omega),$$

$$X \in \mathcal{C}D, \quad \omega \in \Lambda_{\mathcal{C}}^1(\mathcal{E}) = \{ \chi \in \Lambda^1(\mathcal{E}) \mid \chi|_{\mathcal{C}D} = 0 \}$$

$$0 \rightarrow \mathcal{C}(P, \mathcal{F}) \xrightarrow{\ell_{\mathcal{E}}^+} \mathcal{C}(\varkappa, \mathcal{F}) \xrightarrow{\mu} \Lambda_{\mathcal{C}}^1(\mathcal{E}) \rightarrow 0$$

$$\mathcal{F} = C^\infty(\mathcal{E})$$

$\mathcal{C}(Q_1, Q_2)$ is the set of \mathcal{C} -differential operators $Q_1 \rightarrow Q_2$

$$\mu(\nabla)(E_\varphi) = \nabla(\varphi), \quad \varphi \in \varkappa, \quad E_\varphi = \sum_{j,\sigma} D_\sigma(\varphi^j) \partial_{u_\sigma^j}$$

$$\mu(0, \dots, \underset{j\text{th place}}{D_\sigma}, \dots, 0) = du_\sigma^j - \sum_i u_{\sigma i}^j dx^i$$

$$\ell_{\mathcal{E}}^+(\Delta) = \Delta \circ \ell_{\mathcal{E}}$$

$$\begin{array}{ccc}
 & J_1^\infty & \\
 \mathcal{E} \swarrow & & \searrow \\
 & J_2^\infty &
 \end{array}
 \quad
 \begin{array}{ccccccc}
 0 & \longrightarrow & \mathcal{C}(P_1, \mathcal{F}) & \xrightarrow{\ell_{\mathcal{E}}^{1+}} & \mathcal{C}(\varkappa_1, \mathcal{F}) & \longrightarrow & 0 \\
 & & & & & & \\
 0 & \longrightarrow & \mathcal{C}(P_2, \mathcal{F}) & \xrightarrow{\ell_{\mathcal{E}}^{2+}} & \mathcal{C}(\varkappa_2, \mathcal{F}) & \longrightarrow & 0
 \end{array}$$

Tangent covering and the linearizations

$$\mathcal{T}\mathcal{E} = T(\mathcal{E})/CD, \quad \tilde{X}(\omega) = L_X(\omega),$$

$$X \in CD, \quad \omega \in \Lambda_C^1(\mathcal{E}) = \{ \chi \in \Lambda^1(\mathcal{E}) \mid \chi|_{CD} = 0 \}$$

$$0 \rightarrow \mathcal{C}(P, \mathcal{F}) \xrightarrow{\ell_\varepsilon^+} \mathcal{C}(\varkappa, \mathcal{F}) \xrightarrow{\mu} \Lambda_C^1(\mathcal{E}) \rightarrow 0$$

$$\mathcal{F} = C^\infty(\mathcal{E})$$

$\mathcal{C}(Q_1, Q_2)$ is the set of \mathcal{C} -differential operators $Q_1 \rightarrow Q_2$

$$\mu(\nabla)(E_\varphi) = \nabla(\varphi), \quad \varphi \in \varkappa, \quad E_\varphi = \sum_{j,\sigma} D_\sigma(\varphi^j) \partial_{u_\sigma^j}$$

$$\mu(0, \dots, \underset{j\text{th place}}{D_\sigma}, \dots, 0) = du_\sigma^j - \sum_i u_{\sigma i}^j dx^i$$

$$\ell_\varepsilon^+(\Delta) = \Delta \circ \ell_\varepsilon$$

$$\begin{array}{ccc} & J_1^\infty & \\ \mathcal{E} \swarrow & & \searrow \\ & J_2^\infty & \end{array}$$

$$\begin{array}{ccccccc} & & s_1^+ & & & & \\ & & \swarrow & & \searrow & & \\ 0 & \longrightarrow & \mathcal{C}(P_1, \mathcal{F}) & \xrightarrow{\ell_\varepsilon^{1+}} & \mathcal{C}(\varkappa_1, \mathcal{F}) & \longrightarrow & 0 \\ & & \alpha'^+ \uparrow & & \alpha^+ \uparrow & & \\ & & \beta'^+ \downarrow & & \beta^+ \downarrow & & \\ 0 & \longrightarrow & \mathcal{C}(P_2, \mathcal{F}) & \xrightarrow{\ell_\varepsilon^{2+}} & \mathcal{C}(\varkappa_2, \mathcal{F}) & \longrightarrow & 0 \\ & & s_2^+ & & & & \end{array}$$

$$\begin{array}{ccc}
& s_1 & \\
& \swarrow & \downarrow \\
\varkappa_1 & \xrightarrow{\ell_{\mathcal{E}}^1} & P_1 \\
\beta \uparrow \alpha & & \downarrow \beta' \alpha' \\
\varkappa_2 & \xrightarrow{\ell_{\mathcal{E}}^2} & P_2 \\
& \searrow &
\end{array}$$

$$\begin{aligned}
\ell_{\mathcal{E}}^2 \alpha &= \alpha' \ell_{\mathcal{E}}^1 \\
\ell_{\mathcal{E}}^1 \beta &= \beta' \ell_{\mathcal{E}}^2 \\
\beta \alpha &= \text{id} + s_1 \ell_{\mathcal{E}}^1 \\
\alpha \beta &= \text{id} + s_2 \ell_{\mathcal{E}}^2 \\
\beta' \alpha' &= \text{id} + \ell_{\mathcal{E}}^1 s_1 \\
\alpha' \beta' &= \text{id} + \ell_{\mathcal{E}}^2 s_2
\end{aligned}$$

$$\begin{array}{ccc}
J_1^\infty & u_{tt}u_{xx} - u_{tx}^2 + u_{xz} + u_{ty} = 0 \\
\mathcal{E} \nearrow & & \\
J_2^\infty & u_t = q, \quad q_t = \frac{1}{u_{xx}} (q_x^2 - q_y - u_{xz}) \\
\searrow & &
\end{array}$$

$$\ell_{\mathcal{E}}^1 = u_{xx} D_{tt} + u_{tt} D_{xx} - 2u_{tx} D_{tx} + D_{xz} + D_{ty}$$

$$\ell_{\mathcal{E}}^2 = \begin{pmatrix} D_t & -1 \\ \frac{q_x^2 - q_y - u_{xz}}{u_{xx}^2} D_{xx} + \frac{1}{u_{xx}} D_{xz} & D_t - \frac{2q_x}{u_{xx}} D_x + \frac{1}{u_{xx}} D_y \end{pmatrix}$$

$$\alpha = \left(\begin{smallmatrix} 1 \\ D_t \end{smallmatrix} \right), \beta = (1, 0)$$

$$\alpha' = \left(\begin{smallmatrix} 0 \\ \frac{1}{u_{xx}} \end{smallmatrix} \right), \beta' = (u_{xx} D_t - 2u_{tx} D_x + D_y, u_{xx}), \quad s_1 = 0, \quad s_2 = \left(\begin{smallmatrix} 0 & 0 \\ 1 & 0 \end{smallmatrix} \right)$$

$$\begin{array}{ccc}
J_h^\infty(\varkappa_1) & \xrightarrow{\Phi_{\ell_\varepsilon^1}} & J_h^\infty(P_1) \\
\uparrow \Phi_\alpha \quad \downarrow \Phi_{\beta'} & & \uparrow \Phi_{\alpha'} \quad \downarrow \Phi_{\beta} \\
J_h^\infty(\varkappa_2) & \xrightarrow{\Phi_{\ell_\varepsilon^2}} & J_h^\infty(P_2)
\end{array}
\qquad F = 0, \quad \ell_\varepsilon^*(p) = 0$$

$\mathcal{T}\mathcal{E}$ $J_h^\infty(\hat{P}_1) \xrightarrow{\Phi_{\ell_\varepsilon^{1*}}} J_h^\infty(\hat{\varkappa}_1)$
 $\mathcal{T}^*\mathcal{E}$ $J_h^\infty(\hat{P}_2) \xrightarrow{\Phi_{\ell_\varepsilon^{2*}}} J_h^\infty(\hat{\varkappa}_2)$
 $\Phi_{\alpha'^*} \quad \uparrow \quad \downarrow \Phi_{\beta'^*} \quad \Phi_{\alpha^*} \quad \uparrow \quad \downarrow \Phi_{\beta^*}$

$$\mathcal{T}^*\mathcal{E} \subset J_h^\infty(\hat{P})$$

Fibers of the cotangent covering $\mathcal{T}^*\mathcal{E} \rightarrow \mathcal{E}$ are considered *odd*. Functions on $\mathcal{T}^*\mathcal{E}$ are skew-symmetric multi-linear \mathcal{C} -differential operators

$$\langle \psi, \ell_\varepsilon(\varphi) \rangle - \langle \varphi, \ell_\varepsilon^*(\psi) \rangle = d_h \gamma(\varphi, \psi)$$

$$\varphi \in \varkappa, \psi \in \hat{P}, \gamma(\varphi, \psi) \in \Lambda_h^{n-1}(\mathcal{E}) = \{ \sum_\sigma f_\sigma dx^\sigma \}, \Lambda_h^1 = \Lambda^1 / \Lambda_C^1$$

$$\text{Sym } \mathcal{E} \ni \varphi \mapsto \gamma(\varphi, \cdot) \in \mathcal{C}(\hat{P}, \Lambda_h^{n-1}) \qquad \text{Sym } \mathcal{E} \rightarrow \text{CL}(\mathcal{T}^*\mathcal{E})$$

Variational multivectors on \mathcal{E} are conservation laws on $\mathcal{T}^*\mathcal{E}$.

$$A: \hat{P} \rightarrow \varkappa \quad \ell_{\mathcal{E}} A - A^* \ell_{\mathcal{E}}^* = 0$$

$$\ell_F \tilde{A} - \tilde{A}^* \ell_F^* = \tilde{B}(F, \cdot) \quad \text{on } J^\infty$$

$$B^*: \hat{P} \times \hat{P} \rightarrow \hat{P} \quad B^*(\psi_1, \psi_2) = \tilde{B}^{*1}(\psi_1, \psi_2)|_{\mathcal{E}}$$

(A, B^*) is the generating function of the conservation law on $\mathcal{T}^*\mathcal{E}$

$$\begin{array}{ccc} & J_1^\infty & \\ \mathcal{E} \nearrow & & \\ & J_2^\infty & \end{array} \quad \begin{aligned} A^2 &= \alpha A^1 \alpha'^* \\ A^1 &= \beta A^2 \beta'^* \end{aligned}$$

$$u_{tt} u_{xx} - u_{tx}^2 + u_{xz} + u_{ty} = 0$$

$$\begin{aligned} u_t &= q \\ q_t &= \frac{1}{u_{xx}} (q_x^2 - q_y - u_{xz}) \end{aligned} \quad A^2 = \begin{pmatrix} 0 & \frac{1}{u_{xx}} \\ -\frac{1}{u_{xx}} & \frac{q_x}{u_{xx}^2} D_x + D_x \frac{q_x}{u_{xx}^2} - \frac{1}{u_{xx}} D_y \frac{1}{u_{xx}} \end{pmatrix}$$

Symplectic structure on $\mathcal{T}^*\mathcal{E}$

$$F = 0 \quad \ell_{\mathcal{E}}^*(p) = 0, \quad \Omega = \begin{pmatrix} 0 & 1 \\ -1 & 0 \end{pmatrix}$$

$$\ell_{\mathcal{E}}^*(p) = 0 \quad F = 0 \quad \longleftrightarrow \quad L = \langle F, p \rangle, \quad \Omega = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}$$

$$[A_1, A_2](\psi_1, \psi_2)$$

$$= \ell_{A_1, \psi_1}(A_2(\psi_2)) - \ell_{A_1, \psi_2}(A_2(\psi_1))$$

$$+ \ell_{A_2, \psi_1}(A_1(\psi_2)) - \ell_{A_2, \psi_2}(A_1(\psi_1))$$

$$- A_1(B_2^*(\psi_1, \psi_2)) - A_2(B_1^*(\psi_1, \psi_2))$$

$$\ell_{A, \psi}(\varphi) = E_{\varphi}(A)(\psi)$$

If \mathcal{E} is in evolution form then $B^*(\psi_1, \psi_2) = \ell_{A, \psi_2}^*(\psi_1)$

$$\Lambda_{\mathcal{C}}^1(\mathcal{E}) \text{ is a } \mathcal{C}\text{-module} \quad \mathcal{T}\mathcal{E} \quad \longleftrightarrow \quad \Lambda_{\mathcal{C}}^1(\mathcal{E})$$

$$\mathcal{T}^*\mathcal{E} \quad \longleftrightarrow \quad \tau^*(\mathcal{E}) = ?$$

$$\tau^*(\mathcal{E}) \stackrel{?}{=} \overline{\text{Hom}_{\mathcal{C}}(\Lambda_{\mathcal{C}}^1, \mathcal{C}(\mathcal{F}, \mathcal{F}))}$$

$$\tau^*(\mathcal{E}) = \text{Ext}_{\mathcal{C}}^1(\Lambda_{\mathcal{C}}^1, \mathcal{C}(\Lambda_h^n, \mathcal{F}))$$

$$(1) \quad \nabla \cdot \Delta = \nabla \circ \Delta, \quad \quad \nabla \in \mathcal{C}(\mathcal{F}, \mathcal{F}), \quad \Delta \in \mathcal{C}(\Lambda_h^n, \mathcal{F}))$$

$$(2) \quad \nabla \cdot \Delta = \Delta \circ \nabla^*$$

$$0 \rightarrow \mathcal{C}(P, \mathcal{F}) \xrightarrow{\ell_{\mathcal{E}}^+} \mathcal{C}(\varkappa, \mathcal{F}) \xrightarrow{\mu} \Lambda_{\mathcal{C}}^1(\mathcal{E}) \rightarrow 0$$

$$\tau^*(\mathcal{E}) = \frac{\text{Hom}_{\mathcal{C}}(\mathcal{C}(P, \mathcal{F}), \mathcal{C}(\Lambda_h^n, \mathcal{F}))}{\text{im}(\text{Hom}_{\mathcal{C}}(\ell_{\mathcal{E}}^+, \mathcal{C}(\Lambda_h^n, \mathcal{F})))} \Big/ \frac{\parallel}{\mathcal{C}(\Lambda_h^n, P)}$$

$$\tau^*(\mathcal{E}) = \mathcal{C}(\hat{P}, \mathcal{F}) \Big/ \{ \square \in \mathcal{C}(\hat{P}, \mathcal{F}) \mid \square = \square' \ell_{\mathcal{E}}^* \}$$

$p \ dq$ on the cotangent covering

$$0 \rightarrow \mathcal{K} \rightarrow \mathcal{C}(\mathcal{F}, \Lambda_{\mathcal{C}}^1) \xrightarrow{\Delta} \Lambda_{\mathcal{C}}^1 \rightarrow 0$$
$$\Delta \longmapsto \Delta(1)$$

$$\text{“}p \ dq\text{”} \in \mathrm{Ext}_{\mathcal{C}}^1(\Lambda_{\mathcal{C}}^1, \mathcal{K})$$

$$\mathcal{C}(\Lambda_h^n, \Lambda_{\mathcal{C}}^1 \otimes_{\mathcal{F}} \Lambda_h^{n-1}) = \mathcal{C}(\Lambda_h^1, \Lambda_{\mathcal{C}}^1) \xrightarrow[\Delta \longmapsto \Delta \circ d_h]{} \mathcal{K} \rightarrow 0$$

$$\mathrm{Ext}_{\mathcal{C}}^1(\Lambda_{\mathcal{C}}^1, \cdot) : \quad \mathrm{Ext}_{\mathcal{C}}^1(\Lambda_{\mathcal{C}}^1, \mathcal{C}(\Lambda_h^n, \Lambda_{\mathcal{C}}^1 \otimes_{\mathcal{F}} \Lambda_h^{n-1})) \rightarrow \mathrm{Ext}_{\mathcal{C}}^1(\Lambda_{\mathcal{C}}^1, \mathcal{K}) \rightarrow 0$$
$$\mathrm{Ext}_{\mathcal{C}}^2(\Lambda_{\mathcal{C}}^1, \cdot) = 0 \quad \tau^*(\mathcal{E}) \otimes_{\mathcal{F}} \Lambda_{\mathcal{C}}^1 \otimes_{\mathcal{F}} \Lambda_h^{n-1}$$

$$\text{“}p \ dq\text{”} \in E_1^{1,n-1}(\tau^*(\mathcal{E}))$$

$$\Omega = d_1^{1,n-1}(\text{“}p \ dq\text{”}) \in E_1^{2,n-1}(\tau^*(\mathcal{E}))$$