

A Natural Geometric Framework for the Space of Initial Data of Nonlinear PDEs

Giovanni Moreno



University of Salerno Levi-Civita Institute INFN – GC Salerno

Geometry, Integrability and Quatization
Varna, Bulgaria
June 6–12, 2011

Outline

A Natural
Geometric
Framework
for the
Space of
Initial Data
of Nonlinear
PDEs

Giovanni
Moreno

Review of
Jet Spaces
and their
Natural
Structures

Jet Spaces of
Pairs of
Manifolds

① Review of Jet Spaces and their Natural Structures

② Jet Spaces of Pairs of Manifolds

Setting

Throughout the whole presentation,

E is a fixed smooth manifold.

Field–Theoretic Setting.

E is the product $M \times T$, where

- M is the **space–time**,
- and T the **target space** of a field theory.

In F . T . the number of independent variables can be 3 or 4, depending on the role of time.

When n is the number of independent variable, we set
 $m = \dim E - n$.

Setting

Throughout the whole presentation,

E is a fixed smooth manifold.

Field–Theoretic Setting.

E is the product $M \times T$, where

- M is the **space–time**,
- and T the **target space** of a field theory.

In F . T . the number of independent variables can be 3 or 4, depending on the role of time.

When n is the number of independent variable, we set
 $m = \dim E - n$.

Setting

Throughout the whole presentation,

E is a fixed smooth manifold.

Field–Theoretic Setting.

E is the product $M \times T$, where

- M is the *space–time*,
- and T the *target space* of a field theory.

In F . T . the number of independent variables can be 3 or 4, depending on the role of time.

When n is the number of independent variable, we set
 $m = \dim E - n$.

Setting

Throughout the whole presentation,

E is a fixed smooth manifold.

Field–Theoretic Setting.

E is the product $M \times T$, where

- M is the **space–time**,
- and T the **target space** of a field theory.

In F . T . the number of independent variables can be 3 or 4, depending on the role of time.

When n is the number of independent variable, we set
 $m = \dim E - n$.

Setting

Throughout the whole presentation,

E is a fixed smooth manifold.

Field–Theoretic Setting.

E is the product $M \times T$, where

- M is the **space–time**,
- and T the **target space** of a field theory.

In $F. T.$ the number of independent variables can be 3 or 4, depending on the role of time.

When n is the number of independent variable, we set
 $m = \dim E - n.$

Setting

Throughout the whole presentation,

E is a fixed smooth manifold.

Field–Theoretic Setting.

E is the product $M \times T$, where

- M is the **space–time**,
- and T the **target space** of a field theory.

In $F. T.$ the number of independent variables can be 3 or 4, depending on the role of time.

When n is the number of independent variable, we set
 $m = \dim E - n.$

1–st Order Jet Spaces

PHILOSOPHICAL DEFINITION

1–st order jet space of E :

“the smallest and smoothest container”

of all 1st–order approximations of all n –dimensional submanifolds
 $L \subseteq E$.

Symbol: $J^1(E, n)$.

1–st Order Jet Spaces

PHILOSOPHICAL DEFINITION

1–st order jet space of E :

“the smallest and smoothest container”

of all 1st–order approximations of all n –dimensional submanifolds
 $L \subseteq E$.

Symbol: $J^1(E, n)$.

1–st Order Jet Spaces

PHILOSOPHICAL DEFINITION

1–st order jet space of E :

“the smallest and smoothest container”

of all 1st–order approximations of all n –dimensional submanifolds
 $L \subseteq E$.

Symbol: $J^1(E, n)$.

Implementations:

- “1-st order approximation” = n -dimensional linear subspace of $TE \Rightarrow J^1(E, n) = \text{Gr}(TE, n)$;
- identify n -dimensional submanifolds tangent to each other $\Rightarrow J^1(E, n) = \{\text{all submanifolds of dimension } n\} / \sim^1$;
- just add to the coordinates $(x^1, \dots, x^n, u^1, \dots, u^m)$ of E **new coordinates** u_i^j , $i = 1, 2, \dots, n$, $j = 1, 2, \dots, m$.

EXAMPLE: Field Theory

If x^μ is a point of the space-time, and ϕ^j the values of the field, the action of a 1-st order Lagrangian on ϕ is usually written as

$$S[\phi] = \int_M L(x^\mu, \phi^j, \phi_{(\mu)}^j).$$

Implementations:

- “1-st order approximation” = n -dimensional linear subspace of $TE \Rightarrow J^1(E, n) = \text{Gr}(TE, n)$;
- identify n -dimensional submanifolds tangent to each other $\Rightarrow J^1(E, n) = \{\text{all submanifolds of dimension } n\} / \sim^1$;
- just add to the coordinates $(x^1, \dots, x^n, u^1, \dots, u^m)$ of E **new coordinates** u_i^j , $i = 1, 2, \dots, n$, $j = 1, 2, \dots, m$.

EXAMPLE: Field Theory

If x^μ is a point of the space-time, and ϕ^j the values of the field, the action of a 1-st order Lagrangian on ϕ is usually written as

$$S[\phi] = \int_M L(x^\mu, \phi^j, \phi_{(\mu)}^j).$$

Projection

Canonical projection $J^1(E, n) \rightarrow E$ can be seen as:

- the bundle projection of $\text{Gr}(TE, n)$ over E ;
- the point of tangency of two submanifolds;
- the first $n + m$ coordinates of $J^1(E, n)$.

NOTATION

- $L \sim_y^1 L'$ is the tangency relation;
- $[L]_y^1$ the equivalence class of L ;
- $\pi_{1,0}$ is the projection.

Projection

Canonical projection $J^1(E, n) \rightarrow E$ can be seen as:

- the **bundle projection** of $\text{Gr}(TE, n)$ over E ;
- the **point of tangency** of two submanifolds;
- the **first $n + m$ coordinates** of $J^1(E, n)$.

NOTATION

- $L \sim_y^1 L'$ is the tangency relation;
- $[L]_y^1$ the equivalence class of L ;
- $\pi_{1,0}$ is the projection.

Projection

Canonical projection $J^1(E, n) \rightarrow E$ can be seen as:

- the **bundle projection** of $\text{Gr}(TE, n)$ over E ;
- the **point of tangency** of two submanifolds;
- the **first $n + m$ coordinates** of $J^1(E, n)$.

NOTATION

- $L \sim_y^1 L'$ is the tangency relation;
- $[L]_y^1$ the equivalence class of L ;
- $\pi_{1,0}$ is the projection.

Projection

Canonical projection $J^1(E, n) \rightarrow E$ can be seen as:

- the **bundle projection** of $\text{Gr}(TE, n)$ over E ;
- the **point of tangency** of two submanifolds;
- the **first $n + m$ coordinates** of $J^1(E, n)$.

NOTATION

- $L \sim_y^1 L'$ is the tangency relation;
- $[L]_y^1$ the equivalence class of L ;
- $\pi_{1,0}$ is the projection.

Projection

Canonical projection $J^1(E, n) \rightarrow E$ can be seen as:

- the **bundle projection** of $\text{Gr}(TE, n)$ over E ;
- the **point of tangency** of two submanifolds;
- the **first $n + m$ coordinates** of $J^1(E, n)$.

NOTATION

- $L \sim_y^1 L'$ is the tangency relation;
- $[L]_y^1$ the equivalence class of L ;
- $\pi_{1,0}$ is the projection.

R-distribution

To any point

$$\theta = [L]_y^1 \in J^1(E, n)$$

associate the linear subspace

$$R_\theta = T_y L \leq T_y E$$

.

DEFINITION

R is the canonical (relative to $\pi_{1,0}$) distribution on E .

R-distribution

To any point

$$\theta = [L]_y^1 \in J^1(E, n)$$

associate the linear subspace

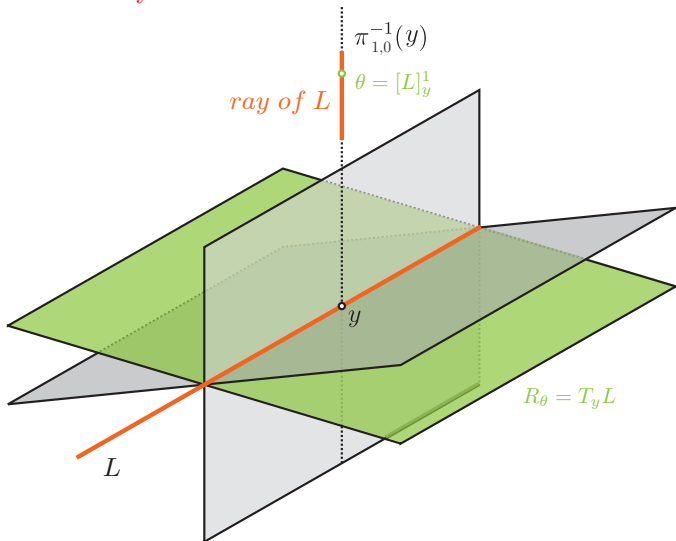
$$R_\theta = T_y L \leq T_y E$$

DEFINITION

R is the canonical (relative to $\pi_{1,0}$) distribution on E .

Ray manifolds

Of particular interest (e.g., Lie–Bäcklund theorem) are the so-called **ray manifolds**.



Jet–prolongation of submanifolds

The embedding

$$L \subseteq E$$

is canonically lifted to an embedding

$$j_1(L) : L \longrightarrow J^1(E, n),$$

where

$$j_1(L)(y) \stackrel{\text{def}}{=} [L]_y^1.$$

DEFINITION

$j_1(L)$ is the 1st jet–prolongation of L .
Its image is denoted by $L^{(1)}$.

Jet-prolongation of submanifolds

The embedding

$$L \subseteq E$$

is canonically lifted to an embedding

$$j_1(L) : L \longrightarrow J^1(E, n),$$

where

$$j_1(L)(y) \stackrel{\text{def}}{=} [L]_y^1.$$

DEFINITION

$j_1(L)$ is the 1st jet-prolongation of L .
Its image is denoted by $L^{(1)}$.

Jet–prolongation of submanifolds

The embedding

$$L \subseteq E$$

is canonically lifted to an embedding

$$j_1(L) : L \longrightarrow J^1(E, n),$$

where

$$j_1(L)(y) \stackrel{\text{def}}{=} [L]_y^1.$$

DEFINITION

$j_1(L)$ is the 1st jet–prolongation of L .
Its image is denoted by $L^{(1)}$.

Differential equations

A submanifold

$$\mathcal{E} \subseteq J^1(E, n),$$

with

$$\mathcal{E} : F^\alpha = 0$$

is interpreted as a (system of) 1-st order nonlinear PDE(s).

DEFINITION

L is a solution of \mathcal{E} iff

$$L^{(1)} \subseteq \mathcal{E},$$

or, equivalently, if $j_1(L)^*(F^\alpha) = 0$, for all α 's.

Differential equations

A submanifold

$$\mathcal{E} \subseteq J^1(E, n),$$

with

$$\mathcal{E} : F^\alpha = 0$$

is interpreted as a (system of) 1-st order nonlinear PDE(s).

DEFINITION

L is a solution of \mathcal{E} iff

$$L^{(1)} \subseteq \mathcal{E},$$

or, equivalently, if $j_1(L)^*(F^\alpha) = 0$, for all α 's.

Higher-order jets

Passing from $J^1(E, n)$ to

$$J^1(J^1(E, n), n)$$

means adding new coordinates $(u^j)_i$ and $(u^j)_k$.

DEFINITION

In $J^1(J^1(E, n), n)$ there lives the distinguished subset $J^2(E, n)$, which may be thought of as:

- the **equation** $(u^j)_i = u^j_i, (u^j)_k = (u^j_k)_i$;
- the jets of **olonomic** submanifolds $[L^{(1)}]_{[L]_y^1}$ of $J^1(E, n)$;
- the set of **R -horizontal** n -dimensional planes of $J^1(E, n)$, i.e., Θ_θ such that $d\pi_{1,0}(R_\Theta) = R_\theta$,

and it is called the **2-nd order jet space**, and identifies with the quotient space of all submanifolds modulo 2nd-order tangency.

Higher-order jets

Passing from $J^1(E, n)$ to

$$J^1(J^1(E, n), n)$$

means adding new coordinates $(u^j)_i$ and $(u^j)_k$.

DEFINITION

In $J^1(J^1(E, n), n)$ there lives the distinguished subset $J^2(E, n)$, which may be thought of as:

- the **equation** $(u^j)_i = u^j_i, (u^j)_k = (u^j_k)_i$;
- the jets of **olonomic** submanifolds $[L^{(1)}]_{[L]_y^1}$ of $J^1(E, n)$;
- the set of **R -horizontal** n -dimensional planes of $J^1(E, n)$, i.e., Θ_θ such that $d\pi_{1,0}(R_\Theta) = R_\theta$,

and it is called the **2-nd order jet space**, and identifies with the quotient space of all submanifolds modulo 2nd-order tangency.

Higher-order jets

Passing from $J^1(E, n)$ to

$$J^1(J^1(E, n), n)$$

means adding new coordinates $(u^j)_i$ and $(u^j)_k$.

DEFINITION

In $J^1(J^1(E, n), n)$ there lives the distinguished subset $J^2(E, n)$, which may be thought of as:

- the **equation** $(u^j)_i = u^j_i, (u^j)_k = (u^j_k)_i$;
- the jets of **olonomic** submanifolds $[L^{(1)}]_{[L]_y^1}$ of $J^1(E, n)$;
- the set of **R -horizontal** n -dimensional planes of $J^1(E, n)$, i.e., Θ_θ such that $d\pi_{1,0}(R_\Theta) = R_\theta$,

and it is called the **2-nd order jet space**, and identifies with the quotient space of all submanifolds modulo 2nd-order tangency.

Higher-order jets

Passing from $J^1(E, n)$ to

$$J^1(J^1(E, n), n)$$

means adding new coordinates $(u^j)_i$ and $(u^j)_k$.

DEFINITION

In $J^1(J^1(E, n), n)$ there lives the distinguished subset $J^2(E, n)$, which may be thought of as:

- the **equation** $(u^j)_i = u^j_i$, $(u^j)_k = (u^j_k)_i$;
- the jets of **olonomic** submanifolds $[L^{(1)}]_{[L]_y^1}$ of $J^1(E, n)$;
- the set of **R -horizontal** n -dimensional planes of $J^1(E, n)$, i.e., Θ_θ such that $d\pi_{1,0}(R_{\Theta}) = R_\theta$,

and it is called the **2-nd order jet space**, and identifies with the quotient space of all submanifolds modulo 2nd-order tangency.

Higher-order jets

Passing from $J^1(E, n)$ to

$$J^1(J^1(E, n), n)$$

means adding new coordinates $(u^j)_i$ and $(u^j)_k$.

DEFINITION

In $J^1(J^1(E, n), n)$ there lives the distinguished subset $J^2(E, n)$, which may be thought of as:

- the **equation** $(u^j)_i = u^j_i$, $(u^j)_k = (u^j_k)_i$;
- the jets of **olonomic** submanifolds $[L^{(1)}]_{[L]_y^1}$ of $J^1(E, n)$;
- the set of **R-horizontal** n -dimensional planes of $J^1(E, n)$, i.e., Θ_θ such that $d\pi_{1,0}(R_\Theta) = R_\theta$,

and it is called the **2-nd order jet space**, and identifies with the quotient space of all submanifolds modulo 2nd-order tangency.

Higher-order jets

Passing from $J^1(E, n)$ to

$$J^1(J^1(E, n), n)$$

means adding new coordinates $(u^j)_i$ and $(u^j)_k$.

DEFINITION

In $J^1(J^1(E, n), n)$ there lives the distinguished subset $J^2(E, n)$, which may be thought of as:

- the **equation** $(u^j)_i = u^j_i$, $(u^j)_k = (u^j_k)_i$;
- the jets of **olonomic** submanifolds $[L^{(1)}]_{[L]_y^1}$ of $J^1(E, n)$;
- the set of **R -horizontal** n -dimensional planes of $J^1(E, n)$, i.e., Θ_θ such that $d\pi_{1,0}(R_\Theta) = R_\theta$,

and it is called the **2-nd order jet space**, and identifies with the quotient space of all submanifolds modulo 2nd-order tangency.

Cartan distribution

Along the projection

$$\pi_{2,1} = \pi_{1,0}|_{J^2(E,n)}$$

there is the relative distribution R .

All the R -planes passing through θ generate the Cartan plane \mathcal{C}_θ .

It is easy to see that

$$\mathcal{C}_\theta = R_\theta \oplus T(\pi_{1,0}^{-1}(\pi_{1,0}(\theta))).$$

THEOREM

Jet-prolongations $L^{(1)}$ are precisely the maximal $\pi_{(1,0)}$ -horizontal integral submanifolds of \mathcal{C} .

Other integral submanifolds are the ray-manifolds.

Cartan distribution

Along the projection

$$\pi_{2,1} = \pi_{1,0}|_{J^2(E,n)}$$

there is the relative distribution R .

All the R -planes passing through θ generate the **Cartan plane** \mathcal{C}_θ .

It is easy to see that

$$\mathcal{C}_\theta = R_\theta \oplus T(\pi_{1,0}^{-1}(\pi_{1,0}(\theta))).$$

THEOREM

Jet-prolongations $L^{(1)}$ are precisely the maximal $\pi_{(1,0)}$ -horizontal integral submanifolds of \mathcal{C} .

Other integral submanifolds are the ray-manifolds.

Cartan distribution

Along the projection

$$\pi_{2,1} = \pi_{1,0}|_{J^2(E,n)}$$

there is the relative distribution R .

All the R -planes passing through θ generate the **Cartan plane** \mathcal{C}_θ .

It is easy to see that

$$\mathcal{C}_\theta = R_\theta \oplus T(\pi_{1,0}^{-1}(\pi_{1,0}(\theta))).$$

THEOREM

Jet-prolongations $L^{(1)}$ are precisely the maximal $\pi_{(1,0)}$ -horizontal integral submanifolds of \mathcal{C} .

Other integral submanifolds are the ray-manifolds.

Cartan distribution

Along the projection

$$\pi_{2,1} = \pi_{1,0}|_{J^2(E,n)}$$

there is the relative distribution R .

All the R -planes passing through θ generate the **Cartan plane** \mathcal{C}_θ .

It is easy to see that

$$\mathcal{C}_\theta = R_\theta \oplus T(\pi_{1,0}^{-1}(\pi_{1,0}(\theta))).$$

THEOREM

Jet-prolongations $L^{(1)}$ are precisely the maximal $\pi_{(1,0)}$ -horizontal integral submanifolds of \mathcal{C} .

Other integral submanifolds are the ray-manifolds.

Infinite jet spaces

The limit of the tower of projections

$$\pi_{k,k-1} : J^k(E, n) \longrightarrow J^{k-1}(E, n)$$

gives $J^\infty(E, n)$. The Cartan distribution becomes **completely integrable and n -dimensional!**

THEOREM

Jet-prolongations $L^{(\infty)}$ are precisely the maximal integral submanifolds of \mathcal{C} .

Coordinates.

The distribution \mathcal{C} can be equivalently defined as

- an infinite Pfaff system $\omega_\sigma^j = 0$ (in F.T. the ω_σ^j 's look like $\omega_\mu^j = d_V \phi_{(\mu)}^j$);
- as generated by the **total derivatives**

$$D_i = \frac{\partial}{\partial x_i} + \sum_{\sigma, j} u_{\sigma+1_i}^j \frac{\partial}{\partial u_\sigma^j} \quad 1_i = (0, \dots, \underset{i\text{-th place}}{1}, \dots, 0)$$

Infinite jet spaces

The limit of the tower of projections

$$\pi_{k,k-1} : J^k(E, n) \longrightarrow J^{k-1}(E, n)$$

gives $J^\infty(E, n)$. The Cartan distribution becomes **completely integrable and n -dimensional!**

THEOREM

Jet-prolongations $L^{(\infty)}$ are precisely the maximal integral submanifolds of \mathcal{C} .

Coordinates.

The distribution \mathcal{C} can be equivalently defined as

- an infinite Pfaff system $\omega_\sigma^j = 0$ (in F.T. the ω_σ^j 's look like $\omega_\mu^j = d_V \phi_{(\mu)}^j$);
- as generated by the **total derivatives**

$$D_i = \frac{\partial}{\partial x_i} + \sum_{\sigma, j} u_{\sigma+1_i}^j \frac{\partial}{\partial u_\sigma^j} \quad \mathbf{1}_i = (0, \dots, \underset{i\text{-th place}}{1}, \dots, 0)$$

Infinite jet spaces

The limit of the tower of projections

$$\pi_{k,k-1} : J^k(E, n) \longrightarrow J^{k-1}(E, n)$$

gives $J^\infty(E, n)$. The Cartan distribution becomes **completely integrable and n -dimensional!**

THEOREM

Jet-prolongations $L^{(\infty)}$ are precisely the maximal integral submanifolds of \mathcal{C} .

Coordinates.

The distribution \mathcal{C} can be equivalently defined as

- an infinite Pfaff system $\omega_\sigma^j = 0$ (in F.T. the ω_σ^j 's look like $\omega_\mu^j = d_V \phi_{(\mu)}^j$);
- as generated by the **total derivatives**

$$D_i = \frac{\partial}{\partial x_i} + \sum_{\sigma,j} u_{\sigma+1_i}^j \frac{\partial}{\partial u_\sigma^j} \quad \mathbf{1}_i = (0, \dots, \underset{i\text{-th place}}{1}, \dots, 0)$$

Infinite jet spaces

The limit of the tower of projections

$$\pi_{k,k-1} : J^k(E, n) \longrightarrow J^{k-1}(E, n)$$

gives $J^\infty(E, n)$. The Cartan distribution becomes **completely integrable and n -dimensional!**

THEOREM

Jet-prolongations $L^{(\infty)}$ are precisely the maximal integral submanifolds of \mathcal{C} .

Coordinates.

The distribution \mathcal{C} can be equivalently defined as

- an infinite Pfaff system $\omega_\sigma^j = 0$ (in F.T. the ω_σ^j 's look like $\omega_\mu^j = d_V \phi_{(\mu)}^j$);
- as generated by the **total derivatives**

$$D_i = \frac{\partial}{\partial x_i} + \sum_{\sigma, j} u_{\sigma+1_i}^j \frac{\partial}{\partial u_\sigma^j} \quad 1_i = (0, \dots, \underset{i\text{-th place}}{1}, \dots, 0)$$

Infinite jet spaces

The limit of the tower of projections

$$\pi_{k,k-1} : J^k(E, n) \longrightarrow J^{k-1}(E, n)$$

gives $J^\infty(E, n)$. The Cartan distribution becomes **completely integrable and n -dimensional!**

THEOREM

Jet-prolongations $L^{(\infty)}$ are precisely the maximal integral submanifolds of \mathcal{C} .

Coordinates.

The distribution \mathcal{C} can be equivalently defined as

- an infinite Pfaff system $\omega_\sigma^j = 0$ (in F.T. the ω_σ^j 's look like $\omega_\mu^j = d_V \phi_{(\mu)}^j$);
- as generated by the **total derivatives**

$$D_i = \frac{\partial}{\partial x_i} + \sum_{\sigma, j} w_{\sigma+1_i}^j \frac{\partial}{\partial u_\sigma^j} \quad \mathbf{1}_i = (0, \dots, \underset{i\text{-th place}}{1}, \dots, 0)$$

INFINITELY PROLONGED EQUATIONS

A PROBLEM?

The restricted distribution $\mathcal{C}|_{\mathcal{E}}$ is not completely integrable, since, in general, \mathcal{C} is not tangent to \mathcal{E} !

The biggest submanifold of \mathcal{E} to which \mathcal{C} is tangent is called the
infinite prolongation of \mathcal{E}

and denoted by

$$\mathcal{E}_{\infty}.$$

Algebraically the latter is obtained from the former by adding to the F^{α} 's all their differential consequences (i.e., the total derivatives).

INFINITELY PROLONGED EQUATIONS

A PROBLEM?

The restricted distribution $\mathcal{C}|_{\mathcal{E}}$ is not completely integrable, since, in general, \mathcal{C} is not tangent to \mathcal{E} !

The biggest submanifold of \mathcal{E} to which \mathcal{C} is tangent is called the
infinite prolongation of \mathcal{E}

and denoted by

$$\mathcal{E}_{\infty}.$$

Algebraically the latter is obtained from the former by adding to the F^{α} 's all their **differential consequences** (i.e., the total derivatives).

INFINITELY PROLONGED EQUATIONS

A PROBLEM?

The restricted distribution $\mathcal{C}|_{\mathcal{E}}$ is not completely integrable, since, in general, \mathcal{C} is not tangent to \mathcal{E} !

The biggest submanifold of \mathcal{E} to which \mathcal{C} is tangent is called the
infinite prolongation of \mathcal{E}

and denoted by

$$\mathcal{E}_{\infty}.$$

Algebraically the latter is obtained from the former by adding to the F^{α} 's all their **differential consequences** (i.e., the total derivatives).

INFINITELY PROLONGED EQUATIONS

A Natural
Geometric
Framework
for the
Space of
Initial Data
of Nonlinear
PDEs

Giovanni
Moreno

Review of
Jet Spaces
and their
Natural
Structures

Jet Spaces of
Pairs of
Manifolds

A PROBLEM?

The restricted distribution $\mathcal{C}|_{\mathcal{E}}$ is not completely integrable, since, in general, \mathcal{C} is not tangent to \mathcal{E} !

The biggest submanifold of \mathcal{E} to which \mathcal{C} is tangent is called the
infinite prolongation of \mathcal{E}

and denoted by

$$\mathcal{E}_{\infty}.$$

Algebraically the latter is obtained from the former by adding to the F^{α} 's all their **differential consequences** (i.e., the total derivatives).

Example.

In F.T. the differential consequences of $F = 0$ are denoted by $\partial_{(\mu)} F = 0$. For example,

$$\partial_{(\mu)} \frac{\delta L}{\delta \phi^i} = 0$$

represent the infinitely prolonged Euler–Lagrange equations associated with a Lagrangian L , i.e., the Covariant Phase Space associated with L .

Example.

In F.T. the differential consequences of $F = 0$ are denoted by $\partial_{(\mu)}F = 0$. For example,

$$\partial_{(\mu)} \frac{\delta L}{\delta \phi^i} = 0$$

represent the infinitely prolonged Euler–Lagrange equations associated with a Lagrangian L , i.e., the Covariant Phase Space associated with L .

Diffieties

A **diffiety** (from **differential variety**) is a couple $(\mathcal{O}, \mathcal{C})$ where \mathcal{O} is the geometrical object corresponding to a filtered smooth algebra, and \mathcal{C} is a finite-dimensional completely integrable distribution on it. Leaves of \mathcal{C} are called the **secondary points** of the diffiety, and their totality can be denoted by M .

EXAMPLES

- If \mathcal{O} is a fiber bundle, and \mathcal{C} is the vertical distribution on it, then M is just the base of the bundle (i.e., the manifold of all the fibers)!
- $(\mathcal{E}_\infty, \mathcal{C}|_{\mathcal{E}_\infty})$ is a diffiety, and M is precisely the set of solutions of \mathcal{E} .

Accordingly to personal tastes, modifier **secondary** can be replaced by **variational** or **functional**.

A **diffiety** (from **differential variety**) is a couple $(\mathcal{O}, \mathcal{C})$ where \mathcal{O} is the geometrical object corresponding to a filtered smooth algebra, and \mathcal{C} is a finite-dimensional completely integrable distribution on it. Leaves of \mathcal{C} are called the **secondary points** of the diffiety, and their totality can be denoted by M .

EXAMPLES

- If \mathcal{O} is a fiber bundle, and \mathcal{C} is the vertical distribution on it, then M is just the base of the bundle (i.e., the manifold of all the fibers)!
- $(\mathcal{E}_\infty, \mathcal{C}|_{\mathcal{E}_\infty})$ is a diffiety, and M is precisely the set of solutions of \mathcal{E} .

Accordingly to personal tastes, modifier **secondary** can be replaced by **variational** or **functional**.

A **diffiety** (from **differential variety**) is a couple $(\mathcal{O}, \mathcal{C})$ where \mathcal{O} is the geometrical object corresponding to a filtered smooth algebra, and \mathcal{C} is a finite-dimensional completely integrable distribution on it. Leaves of \mathcal{C} are called the **secondary points** of the diffiety, and their totality can be denoted by \mathbf{M} .

EXAMPLES

- If \mathcal{O} is a fiber bundle, and \mathcal{C} is the vertical distribution on it, then \mathbf{M} is just the base of the bundle (i.e., the manifold of all the fibers)!
- $(\mathcal{E}_\infty, \mathcal{C}|_{\mathcal{E}_\infty})$ is a diffiety, and \mathbf{M} is precisely the set of solutions of \mathcal{E} .

Accordingly to personal tastes, modifier **secondary** can be replaced by **variational** or **functional**.

A **diffiety** (from **differential variety**) is a couple $(\mathcal{O}, \mathcal{C})$ where \mathcal{O} is the geometrical object corresponding to a filtered smooth algebra, and \mathcal{C} is a finite-dimensional completely integrable distribution on it. Leaves of \mathcal{C} are called the **secondary points** of the diffiety, and their totality can be denoted by \mathbf{M} .

EXAMPLES

- If \mathcal{O} is a fiber bundle, and \mathcal{C} is the vertical distribution on it, then \mathbf{M} is just the base of the bundle (i.e., the manifold of all the fibers)!
- $(\mathcal{E}_\infty, \mathcal{C}|_{\mathcal{E}_\infty})$ is a diffiety, and \mathbf{M} is precisely the set of solutions of \mathcal{E} .

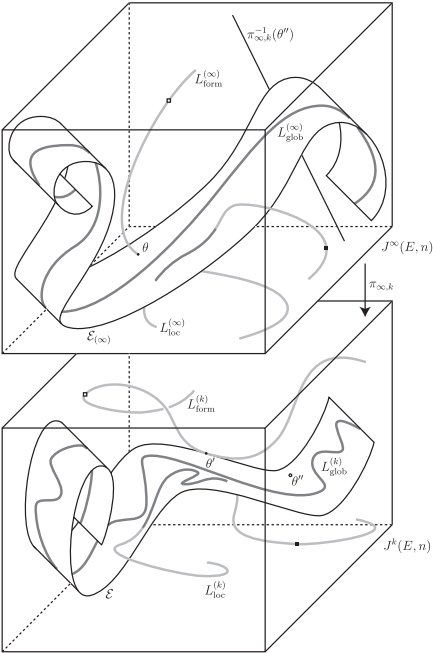
Accordingly to personal tastes, modifier **secondary** can be replaced by **variational** or **functional**.

A Natural Geometric Framework for the Space of Initial Data of Nonlinear PDEs

Giovanni Moreno

Review of Jet Spaces and their Natural Structures

Jet Spaces of Pairs of Manifolds



ELEMENTS OF SECONDARY CALCULUS

SECONDARY VECTOR FIELDS ON \mathcal{E}_∞ ARE **INFINITESIMAL SYMMETRIES** OF \mathcal{E}

Vector fields “respecting” $\mathcal{C}|_{\mathcal{E}_\infty}$ are contact fields

$$D_{\mathcal{E}} = \{\text{vector fields } X \text{ on } \mathcal{E}_\infty \text{ such that } [X, \bar{D}_i] = \sum \phi_j \bar{D}_j\},$$

where \bar{D}_i is the restriction of D_i to \mathcal{E}_∞ .

$X \in D_{\mathcal{E}}$ sends solutions to solutions.

$X, Y \in D_{\mathcal{E}}$ are equivalent

if they generate **the same flow in the space of solutions of \mathcal{E}** .

ELEMENTS OF SECONDARY CALCULUS

SECONDARY VECTOR FIELDS ON \mathcal{E}_∞ ARE **INFINITESIMAL SYMMETRIES** OF \mathcal{E}

Vector fields “respecting” $\mathcal{C}|_{\mathcal{E}_\infty}$ are contact fields

$$D_{\mathcal{E}} = \{\text{vector fields } X \text{ on } \mathcal{E}_\infty \text{ such that } [X, \bar{D}_i] = \sum \phi_j \bar{D}_j\},$$

where \bar{D}_i is the restriction of D_i to \mathcal{E}_∞ .

$X \in D_{\mathcal{E}}$ sends solutions to solutions.

$X, Y \in D_{\mathcal{E}}$ are equivalent

if they generate **the same flow in the space of solutions of \mathcal{E}** .

ELEMENTS OF SECONDARY CALCULUS

SECONDARY VECTOR FIELDS ON \mathcal{E}_∞
ARE **INFINITESIMAL SYMMETRIES** OF \mathcal{E}

Vector fields “respecting” $\mathcal{C}|_{\mathcal{E}_\infty}$ are contact fields

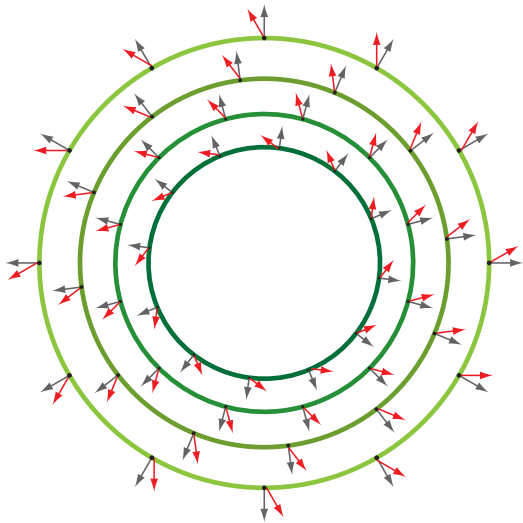
$$D_{\mathcal{E}} = \{\text{vector fields } X \text{ on } \mathcal{E}_\infty \text{ such that } [X, \bar{D}_i] = \sum \phi_j \bar{D}_j\},$$

where \bar{D}_i is the restriction of D_i to \mathcal{E}_∞ .

$X \in D_{\mathcal{E}}$ sends solutions to solutions.

$X, Y \in D_{\mathcal{E}}$ are equivalent

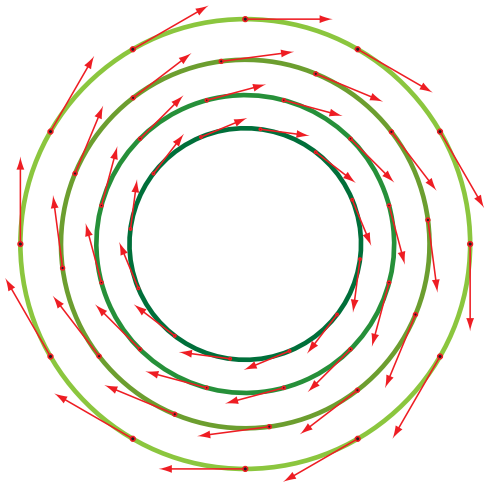
if they generate **the same flow in the space of solutions of \mathcal{E}** .



black and red are equivalent

TRIVIAL CONTACT FIELDS

$$CD_{\mathcal{E}} = \{X = \sum f_i \bar{D}_i\}$$



$$X \sim Y \Leftrightarrow X - Y \in CD(\mathcal{E})$$

$$\text{sym } \mathcal{E} = \frac{D_C(\mathcal{E})}{CD(\mathcal{E})}$$

HIGHER SYMMETRIES OF \mathcal{E}

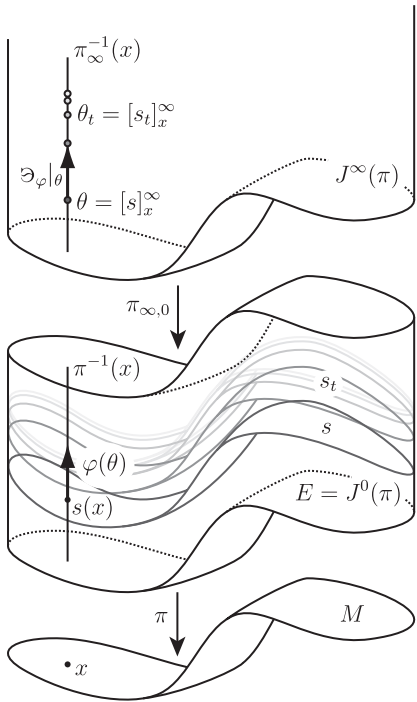
$$\text{sym } \mathcal{E} = H^0(\text{Horizontal Jet Spencer Complex on } \mathcal{E}_{(\infty)})$$

SECONDARY VECTOR FIELDS ON J^∞

$$\chi = \text{sym } J^\infty = \{ \mathfrak{D}_\varphi \mid \varphi = (\varphi_1, \dots, \varphi_m), \quad \varphi_i \in C^\infty(J^\infty) \}$$

$$\mathfrak{D}_\varphi \stackrel{\text{def}}{=} \sum_{\sigma, i} D_\sigma(\varphi_i) \frac{\partial}{\partial u_\sigma^i}, \quad D_\sigma = D_1^{\sigma_1} \circ \dots \circ D_n^{\sigma_n}$$

φ is **generating function** of $\chi = \mathfrak{D}_\varphi \pmod{CD(J^\infty)}$



HORIZONTAL COHOMOLOGY

$$\bar{\Lambda}^i(\mathcal{E}_\infty) \stackrel{\text{def}}{=} \frac{\Lambda^i(\mathcal{E}_\infty)}{\mathcal{C}\Lambda^i(\mathcal{E}_\infty)}, \quad \bar{d}: \bar{\Lambda}^i \rightarrow \bar{\Lambda}^{i+1},$$

where $\mathcal{C}\Lambda(\mathcal{E}_\infty)$ is the ideal of the differential forms vanishing on the Cartan distribution.

Horizontal de Rham complex of \mathcal{E}_∞ :

$$0 \rightarrow \bar{\Lambda}^0(\mathcal{E}_\infty) = C^\infty(\mathcal{E}_\infty) \xrightarrow{\bar{d}} \bar{\Lambda}^1(\mathcal{E}_\infty) \xrightarrow{\bar{d}} \dots \xrightarrow{\bar{d}} \bar{\Lambda}^n(\mathcal{E}_\infty) \rightarrow 0$$

Cohomologies of this complex $\bar{H}^i(\mathcal{E}_\infty)$ are called **horizontal**.

INTERESTING TERMS:

- Lagrangians: $\bar{H}^n(J^\infty(E, n))$;
- Conservation laws: $\bar{H}^{n-1}(\mathcal{E}_\infty)$.

HORIZONTAL COHOMOLOGY

$$\bar{\Lambda}^i(\mathcal{E}_\infty) \stackrel{\text{def}}{=} \frac{\Lambda^i(\mathcal{E}_\infty)}{\mathcal{C}\Lambda^i(\mathcal{E}_\infty)}, \quad \bar{d}: \bar{\Lambda}^i \rightarrow \bar{\Lambda}^{i+1},$$

where $\mathcal{C}\Lambda(\mathcal{E}_\infty)$ is the ideal of the differential forms vanishing on the Cartan distribution.

Horizontal de Rham complex of \mathcal{E}_∞ :

$$0 \rightarrow \bar{\Lambda}^0(\mathcal{E}_\infty) = C^\infty(\mathcal{E}_\infty) \xrightarrow{\bar{d}} \bar{\Lambda}^1(\mathcal{E}_\infty) \xrightarrow{\bar{d}} \dots \xrightarrow{\bar{d}} \bar{\Lambda}^n(\mathcal{E}_\infty) \rightarrow 0$$

Cohomologies of this complex $\bar{H}^i(\mathcal{E}_\infty)$ are called **horizontal**.

INTERESTING TERMS:

- Lagrangians: $\bar{H}^n(J^\infty(E, n))$;
- Conservation laws: $\bar{H}^{n-1}(\mathcal{E}_\infty)$.

HORIZONTAL COHOMOLOGY

$$\bar{\Lambda}^i(\mathcal{E}_\infty) \stackrel{\text{def}}{=} \frac{\Lambda^i(\mathcal{E}_\infty)}{\mathcal{C}\Lambda^i(\mathcal{E}_\infty)}, \quad \bar{d} : \bar{\Lambda}^i \rightarrow \bar{\Lambda}^{i+1},$$

where $\mathcal{C}\Lambda(\mathcal{E}_\infty)$ is the ideal of the differential forms vanishing on the Cartan distribution.

Horizontal de Rham complex of \mathcal{E}_∞ :

$$0 \rightarrow \bar{\Lambda}^0(\mathcal{E}_\infty) = C^\infty(\mathcal{E}_\infty) \xrightarrow{\bar{d}} \bar{\Lambda}^1(\mathcal{E}_\infty) \xrightarrow{\bar{d}} \dots \xrightarrow{\bar{d}} \bar{\Lambda}^n(\mathcal{E}_\infty) \rightarrow 0$$

Cohomologies of this complex $\bar{H}^i(\mathcal{E}_\infty)$ are called **horizontal**.

INTERESTING TERMS:

- Lagrangians: $\bar{H}^n(J^\infty(E, n))$;
- Conservation laws: $\bar{H}^{n-1}(\mathcal{E}_\infty)$.

C-SPECTRAL SEQUENCES

Take now the powers of $\mathcal{C}\Lambda^*(\mathcal{E}_\infty)$:

$$\text{filtered complex: } \Lambda^*(\mathcal{E}_\infty) \supset \mathcal{C}\Lambda^*(\mathcal{E}_\infty) \supset \mathcal{C}^2\Lambda^*(\mathcal{E}_\infty) \supset \dots$$



the associated spectral sequence $\{E_r^{p,q}, d_r^{p,q}\}$ is called C-spectral

INTERESTING TERMS:

- Euler operator: $d_1^{0,n}$;
- LHS of E-L equations: $E_1^{1,n}$;
- Helmholtz conditions: $E_1^{2,n}$

C-SPECTRAL SEQUENCES

Take now the powers of $\mathcal{C}\Lambda^*(\mathcal{E}_\infty)$:

$$\text{filtered complex: } \Lambda^*(\mathcal{E}_\infty) \supset \mathcal{C}\Lambda^*(\mathcal{E}_\infty) \supset \mathcal{C}^2\Lambda^*(\mathcal{E}_\infty) \supset \dots$$



the associated spectral sequence $\{E_r^{p,q}, d_r^{p,q}\}$ is called C-spectral

INTERESTING TERMS:

- Euler operator: $d_1^{0,n}$;
- LHS of E-L equations: $E_1^{1,n}$;
- Helmholtz conditions: $E_1^{2,n}$

\mathcal{C} -SPECTRAL SEQUENCES

Take now the powers of $\mathcal{C}\Lambda^*(\mathcal{E}_\infty)$:

filtered complex: $\Lambda^*(\mathcal{E}_\infty) \supset \mathcal{C}\Lambda^*(\mathcal{E}_\infty) \supset \mathcal{C}^2\Lambda^*(\mathcal{E}_\infty) \supset \dots$



the associated spectral sequence $\{E_r^{p,q}, d_r^{p,q}\}$ is called \mathcal{C} -spectral

INTERESTING TERMS:

- Euler operator: $d_1^{0,n}$;
- LHS of E-L equations: $E_1^{1,n}$;
- Helmholtz conditions: $E_1^{2,n}$

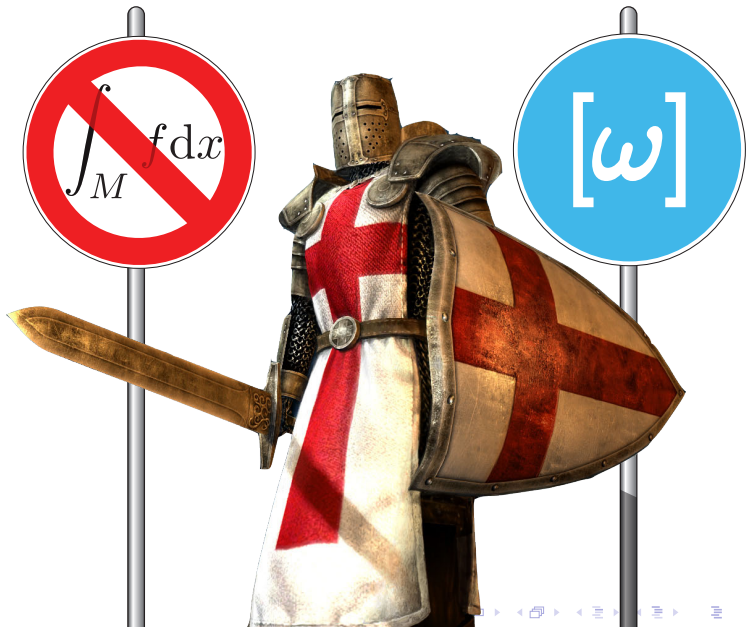
Cohomology vs. Topology

A Natural Geometric Framework for the Space of Initial Data of Nonlinear PDEs

Giovanni Moreno

Review of Jet Spaces and their Natural Structures

Jet Spaces of Pairs of Manifolds



Outline

① Review of Jet Spaces and their Natural Structures

② Jet Spaces of Pairs of Manifolds

Definition

Now we fix two numbers $n_2 \geq n_1$, and $k \geq l$.

Define

$$J^{k,l}(E, n_2, n_1)$$

as the subset of

$$J^k(E, n_2) \times_E J^l(E, n_1)$$

made by those elements $([L_2]_y^k, [L_1]_y^l)$ such that

$$L_2 \sim_y^k L_1.$$

Definition

Now we fix two numbers $n_2 \geq n_1$, and $k \geq l$.

Define

$$J^{k,l}(E, n_2, n_1)$$

as the subset of

$$J^k(E, n_2) \times_E J^l(E, n_1)$$

made by those elements $([L_2]_y^k, [L_1]_y^l)$ such that

$$L_2 \sim_y^k L_1.$$

Definition

Now we fix two numbers $n_2 \geq n_1$, and $k \geq l$.

Define

$$J^{k,l}(E, n_2, n_1)$$

as the subset of

$$J^k(E, n_2) \times_E J^l(E, n_1)$$

made by those elements $([L_2]_y^k, [L_1]_y^l)$ such that

$$L_2 \sim_y^k L_1.$$

Flag bundles

This construction is just a differential generalization of a well-known concept: the **flag**!

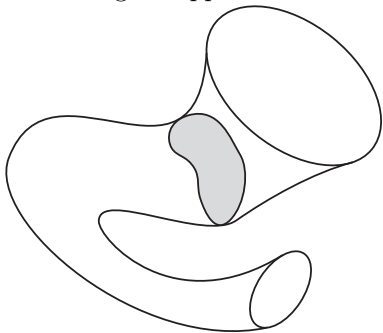
$$J^{1,1}(E, n_2, n_1) = \text{Gr}(TE, n_2, n_1)$$

Normal bundles

The bundle

$$\nu_\infty : J^{\infty,1}(E, n, n-1) \longrightarrow J^1(E, n-1)$$

naturally interpreted as the *normal bundle*, is fundamental in the cohomological approach to **natural boundary conditions**.



G. Moreno, *GIQ Proceedings, 2009*

G. Moreno and A. Vinogradov, *Doklady Mathematics, 2007*

Canonical embedding into iterated jet spaces

LEMMA

$J^{\infty, \infty}(E, n_2, n_1)$ is embedded canonically into $J^{\infty}(J^{\infty}(E, n_2), n_1)$.

Indeed, for any point $([L_2]_y^{\infty}, [L_1]_y^{\infty})$ the jet prolongation

$$j_{\infty}(L_2) : L_2 \longrightarrow J^{\infty}(E, n_2)$$

can be used to lift L_1 inside $J^{\infty}(E, n_2)$.

So we obtain the n_1 -dimensional submanifold $(j_{\infty}(L_2))(L_1)$, of which we can take the ∞ -jet at the point $[L_2]_y^{\infty}$:

$$([L_2]_y^{\infty}, [L_1]_y^{\infty}) \longmapsto [(j_{\infty}(L_2))(L_1)]_{[L_2]_y^{\infty}}$$

Canonical embedding into iterated jet spaces

LEMMA

$J^{\infty, \infty}(E, n_2, n_1)$ is embedded canonically into $J^\infty(J^\infty(E, n_2), n_1)$.

Indeed, for any point $([L_2]_y^\infty, [L_1]_y^\infty)$ the jet prolongation

$$j_\infty(L_2) : L_2 \longrightarrow J^\infty(E, n_2)$$

can be used to lift L_1 inside $J^\infty(E, n_2)$.

So we obtain the n_1 -dimensional submanifold $(j_\infty(L_2))(L_1)$, of which we can take the ∞ -jet at the point $[L_2]_y^\infty$:

$$([L_2]_y^\infty, [L_1]_y^\infty) \longmapsto [(j_\infty(L_2))(L_1)]_{[L_2]_y^\infty}$$

Canonical embedding into iterated jet spaces

LEMMA

$J^{\infty, \infty}(E, n_2, n_1)$ is embedded canonically into $J^\infty(J^\infty(E, n_2), n_1)$.

Indeed, for any point $([L_2]_y^\infty, [L_1]_y^\infty)$ the jet prolongation

$$j_\infty(L_2) : L_2 \longrightarrow J^\infty(E, n_2)$$

can be used to lift L_1 inside $J^\infty(E, n_2)$.

So we obtain the n_1 -dimensional submanifold $(j_\infty(L_2))(L_1)$, of which we can take the ∞ -jet at the point $[L_2]_y^\infty$:

$$([L_2]_y^\infty, [L_1]_y^\infty) \longmapsto [(j_\infty(L_2))(L_1)]_{[L_2]_y^\infty}$$

Canonical embedding into iterated jet spaces

LEMMA

$J^{\infty, \infty}(E, n_2, n_1)$ is embedded canonically into $J^\infty(J^\infty(E, n_2), n_1)$.

Indeed, for any point $([L_2]_y^\infty, [L_1]_y^\infty)$ the jet prolongation

$$j_\infty(L_2) : L_2 \longrightarrow J^\infty(E, n_2)$$

can be used to lift L_1 inside $J^\infty(E, n_2)$.

So we obtain the n_1 -dimensional submanifold $(j_\infty(L_2))(L_1)$, of which we can take the ∞ -jet at the point $[L_2]_y^\infty$:

$$([L_2]_y^\infty, [L_1]_y^\infty) \longmapsto [(j_\infty(L_2))(L_1)]_{[L_2]_y^\infty}$$

The space of initial data

In the case $n_2 = n$ and $n_1 = n - 1$, then

$$\mathcal{E} = \{(\phi_{(\sigma+l_n)}^j)(\mu) = \phi_{(\sigma+1_\mu+l_n)}^j + \phi_{\sigma+(l+1)_n}^j t(\mu)\}_\infty$$

is the defining equation of $J^{\infty,\infty}(E, n, n - 1)$.

DEFINITION

$J^{\infty,\infty}(E, n, n - 1)$ is the diffiety of initial data.

The space of initial data

In the case $n_2 = n$ and $n_1 = n - 1$, then

$$\mathcal{E} = \{(\phi_{(\sigma+l_n)}^j)(\mu) = \phi_{(\sigma+1_\mu+l_n)}^j + \phi_{\sigma+(l+1)_n}^j t_{(\mu)}\}_\infty$$

is the defining equation of $J^{\infty,\infty}(E, n, n - 1)$.

DEFINITION

$J^{\infty,\infty}(E, n, n - 1)$ is the diffiety of initial data.

Structure of $J^{\infty, \infty}(E, n, n - 1)$

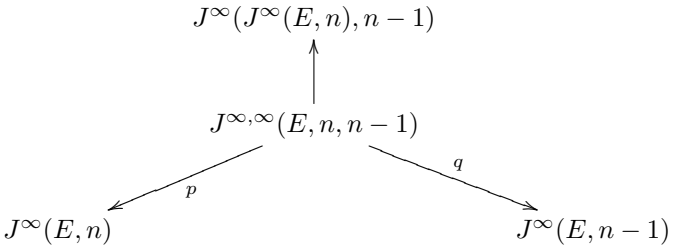
From

$$\begin{array}{ccc} & J^{\infty}(J^{\infty}(E, n), n - 1) & \\ & \uparrow & \\ & J^{\infty, \infty}(E, n, n - 1) & \\ \swarrow p & & \searrow q \\ J^{\infty}(E, n) & & J^{\infty}(E, n - 1) \end{array}$$

it looks evident that $J^{\infty, \infty}(E, n_2, n_1)$ possesses an inherited $(n - 1)$ -dimensional distribution \mathcal{D} , and two infinite-dimensional distributions. Denote by $\tilde{\mathcal{C}}$ the one induced by p^* .

Structure of $J^{\infty, \infty}(E, n, n - 1)$

From



it looks evident that $J^{\infty, \infty}(E, n_2, n_1)$ possesses an inherited $(n - 1)$ -dimensional distribution \mathcal{D} , and two infinite-dimensional distributions. Denote by $\tilde{\mathcal{C}}$ the one induced by p^* .

Jet-prolongations

Any n -dimensional manifold L produces the embedding $\tilde{j}_\infty(L)$ of $J^\infty(L, n-1)$ into $J^{\infty, \infty}(E, n, n-1)$, which closes the diagram

$$\begin{array}{ccc} J^\infty(L, n-1) & \xrightarrow{\tilde{j}_\infty(L)} & J^{\infty, \infty}(E, n, n-1) \\ \downarrow \pi_{\infty, 0} & & \downarrow p \\ L & \xrightarrow{j_\infty(L)} & J^\infty(E, n) \end{array}$$

Lifted equation

Leaves of $\tilde{\mathcal{C}}$ are precisely the embedded jet spaces $J^\infty(L, n_1)$, and as such are in one-to-one correspondence with the leaves of \mathcal{C} in $J^\infty(E, n)$.

In other words, any equation \mathcal{E} is equivalent to its own lifting $\tilde{E} = p^*(\mathcal{E})$.

Cohomology

A Natural
Geometric
Framework
for the
Space of
Initial Data
of Nonlinear
PDEs

Giovanni
Moreno

Review of
Jet Spaces
and their
Natural
Structures

Jet Spaces of
Pairs of
Manifolds

Two non-trivial results can be proved:

- the \mathcal{D} -spectral sequence is one-line;
- the term E_1 of the $\tilde{\mathcal{C}}$ -spectral sequence is trivial above the line $q = n$

Main conjecture

The following result, originally proposed by L. Vitagliano (unpublished note), has not yet been proved in general, but it holds true accordingly to C. Rovelli, in his paper *Covariant hamiltonian formalism for field theory: Hamilton-Jacobi equation on the space G* , [arXiv:gr-qc/0207043v2](https://arxiv.org/abs/gr-qc/0207043v2), where G is his own version of the space of initial data.

CONJECTURE

Denote by $V\text{sym}(\widetilde{\mathcal{E}}_{\text{EL}})$ the Lie algebra of p -vertical ∞ -esimal symmetries of $\widetilde{\mathcal{E}}_{\text{EL}}$. Then

$$\mathcal{E}_{\text{EL}} \cong \frac{\widetilde{\mathcal{E}}_{\text{EL}}}{V\text{sym}(\widetilde{\mathcal{E}}_{\text{EL}})},$$

i.e., the space of trajectories of $V\text{sym}(\widetilde{\mathcal{E}}_{\text{EL}})$ is made of null directions of a suitable (secondary) symplectic 2-form.