#### A PROBLEM OF ROGER LIOUVILLE

#### Maciej Dunajski

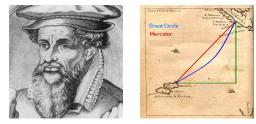
Clare College and Department of Applied Mathematics and Theoretical Physics University of Cambridge

DUNAJSKI (DAMTP, CAMBRIDGE)

LIOUVILLE'S PROBLEM

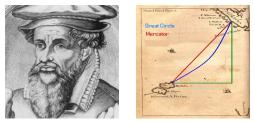
## MERCATOR'S NAVIGATION

• Mercator 1569. Rhumb lines - not the shortest, but easy to follow.

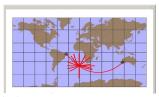


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• Mercator paths are unparametrised geodesics = images of great circles on a sphere.



## A PROBLEM OF ROGER LIOUVILLE (1889)

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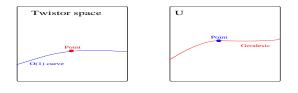
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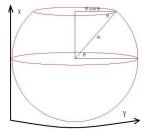
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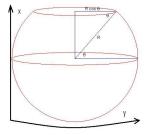
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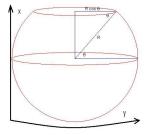


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• Conformal condition (straight lines = loxodromes)  $dx/d\theta = \cos(\theta)^{-1}$ .

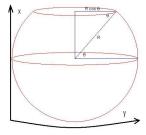
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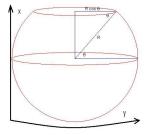
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Moscow, December 2011

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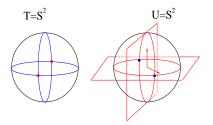
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$$y'' = \tanh(x)\Big(y' + (y')^3\Big)$$
  $g = \cosh(x)^{-2}(dx^2 + dy^2).$ 

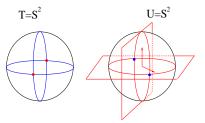
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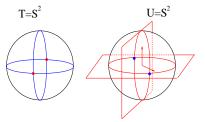


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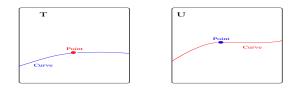
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 $xp + yq + 1 = 0, \qquad p = P/R, q = Q/R \quad x = X/Z, y = Y/Z.$ 

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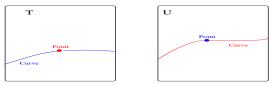


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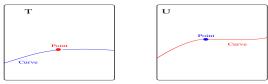
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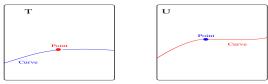
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- *C* is a metric geodesic iff there exists a preferred section of  $\kappa_T^{-2/3}$  where  $\kappa_T$  is the holomorphic canonical bundle of *T*.

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- The geodesic flows project to the same foliation of  $\mathbb{P}(TU)$ . The analytic expression for this equivalence class is

 $\hat{\Gamma}_{ab}^{c} = \Gamma_{ab}^{c} + \delta_{a}{}^{c}\omega_{b} + \delta_{b}{}^{c}\omega_{a}, \qquad a, b, c = 1, 2, \dots, n$ 

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<sup>c</sup> + Γ<sup>c</sup><sub>ab</sub>x<sup>a</sup>x<sup>b</sup> = 0, where x<sup>a</sup>(t) = (x(t), y(t)).

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- Two dimensions-link with second order ODEs:
  - **(**)  $\ddot{x}^{c} + \Gamma^{c}_{ab}\dot{x}^{a}\dot{x}^{b} = 0$ , where  $x^{a}(t) = (x(t), y(t))$ .
  - Eliminate the parameter t: second order ODE

$$\frac{d^2y}{dx^2} = A_3 \left(\frac{dy}{dx}\right)^3 + A_2 \left(\frac{dy}{dx}\right)^2 + A_1 \left(\frac{dy}{dx}\right) + A_0, \quad A_i = A_i(x, y)$$

where  $A_0 = -\Gamma_{11}^2, A_1 = \Gamma_{11}^1 - 2\Gamma_{12}^2, A_2 = 2\Gamma_{12}^1 - \Gamma_{22}^2, A_3 = \Gamma_{22}^1.$ 

• What are the necessary and sufficient local conditions on a connection  $\Gamma_{ab}^c$  for the existence of a one form  $\omega_a$  and a symmetric non-degenerate tensor  $g_{ab}$  such that the projectively equivalent connection  $\Gamma_{ab}^c + \delta_a{}^c \omega_b + \delta_b{}^c \omega_a$  is the Levi-Civita connection for  $g_{ab}$ ?

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  - Sufficient conditions: In the generic case vanishing of two invariants of order 6.

## **PROLONGATION I**

• Metric 
$$g = E(x,y)dx^2 + 2F(x,y)dxdy + G(x,y)dy^2$$
 gives

$$A_{0} = (E\partial_{y}E - 2E\partial_{x}F + F\partial_{x}E)(EG - F^{2})^{-1}/2,$$
  

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• First order homogeneous differential operator with 1D fibres  $\sigma^0: J^1(S^2(T^*U)) \longrightarrow J^0(\Pr(U))$ . Differentiating (\*) prolongs this operator to bundle maps  $\sigma^k: J^{k+1}(S^2(T^*U)) \longrightarrow J^k(\Pr(U))$ .

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- Theorem: Solutions to (\*) ↔ parallel section of a linear connection D on a rank six vector bundle E → U.

# PROLONGATION II

k	$(J^{k+1}(S^2(T^*U)))$	$(J^k(Pr(U)))$	$(\ker \sigma^k)$	obstructions
0	9	4	5	0
1	18	12	6	0
2	30	24	6	0
3	45	40	5	0
4	63	60	3	0
5	84	84	1	1 = 1
6	108	112	1	5 = 3 + 2
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- 7-jets. The image has codimension 10. Two relations between the first derivatives of  $E_1 = E_2 = 0$  and the second derivatives of the 5th order equation M = 0. The system is involutive.

DUNAJSKI (DAMTP, CAMBRIDGE)

LIOUVILLE'S PROBLEM

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• These three polynomials do not have a common root. We can make the 5th order obstruction vanish, but the two 6th order obstructions  $E_1, E_2$  do not vanish.

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DUNAJSKI (DAMTP, CAMBRIDGE)

LIOUVILLE'S PROBLEM

Moscow, December 2011 12 / 13

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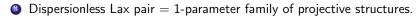
**O** Dispersionless Lax pair = 1-parameter family of projective structures.

$$L_t = \partial_y + \lambda \partial_x - u_x(x, y, t) \partial_\lambda, \quad M = \partial_t + (\lambda^2 + u) \partial_x + (u_y - \lambda u_x) \partial_\lambda.$$

## Characteristic initial value problem for $d \mathrm{KP}$

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**()** Boundary cond: Asymptotically flat projective structure  $u_{xxx} \approx 0$ .

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# Thank You.