# Integrable systems on so(n) and geodesically equivalent metrics

Alexey Bolsinov Loughborough University and Moscow State University

INTERNATIONAL CONFERENCE GEOMETRY, DYNAMICS, INTEGRABLE SYSTEMS Belgrade September 2 – 7, 2008

# Integrable systems on Lie (co)algebras

Consider a finite-dimensional Lie algebra  $\mathfrak g$  and its dual space  $\mathfrak g^*$ .

#### Definition

The Poisson-Lie bracket on  $\mathfrak{g}^*$  is defined by:

$$\{f,g\}(x) = \langle x, [df(x), dg(x)] \rangle.$$

Thus, each function  $H: \mathfrak{g}^* \to \mathbb{R}$  generates a Hamiltonian vector field on  $\mathfrak{g}^*$  which has a natural interpretation in terms of the coadjoint representation:

$$X_H(x)=\operatorname{ad}^*_{dH(x)}x.$$

Complete Liouville integrability means that the corresponding Hamiltonian system  $\dot{x}=X_H(x)$  (Euler equation) admits sufficiently many independent commuting first integrals  $f_1,\ldots,f_k$ . The number k must be equal to  $\frac{1}{2}(\dim\mathfrak{g}+\operatorname{ind}\mathfrak{g})$ , where  $\operatorname{ind}\mathfrak{g}$  is a corank of the Poisson-Lie bracket at a generic point  $x\in\mathfrak{g}^*$ .

## Semisimple case

If  $\mathfrak g$  is semisimple then it admits an invariant form (Killing form) which allows us to identify  $\mathfrak g$  with  $\mathfrak g^*$  and  $\operatorname{ad}$  with  $\operatorname{ad}^*$ . The Euler equation on  $\mathfrak g$  obtains the Lax form

$$\dot{x} = [dH(x), x].$$

Important particular case: quadratic Hamiltonians  $H(x) = \frac{1}{2}\langle R(x), x \rangle$  where  $R: \mathfrak{g} \to \mathfrak{g}$  is a symmetric operator. The Euler equation becomes

$$\dot{x} = [R(x), x]. \tag{1}$$

Problem: Describe/classify operators  $R: \mathfrak{g} \to \mathfrak{g}$  for which (1) is completely integrable.

# Manakov–Mischenko–Fomenko construction for so(n)

Here  $\mathfrak{g}=so(n)$  is the Lie algebra of skew symmetric matrices. Assume that  $R:so(n)\to so(n)$  satisfies the following identity

$$[R(x), a] = [x, b], \quad x \in so(n), \tag{2}$$

for symmetric matrices  $a \neq 0$  and b. Then the following statement holds

Theorem (Manakov, Mischenko, Fomenko)

Let  $R: so(n) \rightarrow so(n)$  be symmetric and satisfy (2). Then

▶ the system (1) admits the following Lax representation with a parameter:

$$\frac{d}{dt}(x + \lambda a) = [R(x) + \lambda b, x + \lambda a];$$

- ▶ the functions  $\operatorname{Tr}(x + \lambda a)^k$  are first integrals of (1) for any  $\lambda \in \mathbb{R}$  and, moreover, these integrals commute;
- if a is regular, then (1) is completely integrable.

#### Definition

Two (pseudo)-Riemannian metrics g and  $\bar{g}$  are geodesically equivalent if they have the same geodesics (viewed as unparametrised curves).

#### Definition

Two (pseudo)-Riemannian metrics g and  $\bar{g}$  are geodesically equivalent if they have the same geodesics (viewed as unparametrised curves).

Instead of  $\bar{g}$ , it is convenient to introduce a linear operator ((1,1)-tensor):

$$L = \left(\frac{\det \bar{g}}{\det g}\right)^{\frac{1}{n+1}} \bar{g}^{-1} g.$$

L is (pseudo) self-adjoint w.r.t. both g and  $\bar{g}$ . Notice:  $\bar{g} = \frac{1}{\det L} g L^{-1}$ .

#### Definition

Two (pseudo)-Riemannian metrics g and  $\bar{g}$  are geodesically equivalent if they have the same geodesics (viewed as unparametrised curves).

Instead of  $\bar{g}$ , it is convenient to introduce a linear operator ((1,1)-tensor):

$$L = \left(\frac{\det \bar{g}}{\det g}\right)^{\frac{1}{n+1}} \bar{g}^{-1} g.$$

L is (pseudo) self-adjoint w.r.t. both g and  $\bar{g}$ . Notice:  $\bar{g} = \frac{1}{\det L} g L^{-1}$ .

## Theorem (classical result)

g and  $\bar{g}$  are geodesically equivalent if and only if L satisfies the following equation:

$$\nabla_{u}L = \frac{1}{2} \big( u \otimes d \operatorname{tr} L + (u \otimes d \operatorname{tr} L)^{*} \big)$$

for any vector field u.

#### Definition

Two (pseudo)-Riemannian metrics g and  $\bar{g}$  are geodesically equivalent if they have the same geodesics (viewed as unparametrised curves).

Instead of  $\bar{g}$ , it is convenient to introduce a linear operator ((1,1)-tensor):

$$L = \left(\frac{\det \bar{g}}{\det g}\right)^{\frac{1}{n+1}} \bar{g}^{-1} g.$$

L is (pseudo) self-adjoint w.r.t. both g and  $\bar{g}$ . Notice:  $\bar{g} = \frac{1}{\det L} g L^{-1}$ .

## Theorem (classical result)

g and  $\bar{g}$  are geodesically equivalent if and only if L satisfies the following equation:

$$\nabla_u L = \frac{1}{2} \big( u \otimes d \, \operatorname{tr}\! L + (u \otimes d \, \operatorname{tr}\! L)^* \big)$$

for any vector field u. Or for those who likes "indices":

$$2L_{ij,k} = (trL)_{,i} g_{jk} + (trL)_{,j} g_{ik}.$$

For the equation  $\nabla_u L = F(u, L)$ , we compute:

$$\nabla_{u}\nabla_{v}L - \nabla_{v}\nabla_{u}L = \nabla_{u}F(v,L) - \nabla_{v}F(u,L)$$

For the equation  $\nabla_u L = F(u, L)$ , we compute:

$$\begin{array}{l} \nabla_{u}\nabla_{v}L - \nabla_{v}\nabla_{u}L - \nabla_{[u,v]}L = \\ \nabla_{u}F(v,L) - \nabla_{v}F(u,L) - F([u,v],L) \end{array}$$

For the equation  $\nabla_u L = F(u, L)$ , we compute:

$$R(u, v) L - L R(u, v) = \nabla_{u} \nabla_{v} L - \nabla_{v} \nabla_{u} L - \nabla_{[u,v]} L =$$
$$\nabla_{u} F(v, L) - \nabla_{v} F(u, L) - F([u, v], L)$$

where  $R(u, v) = R(u \wedge v)$  is the curvature tensor.

For the equation  $\nabla_u L = F(u, L)$ , we compute:

$$R(u, v) L - L R(u, v) = \nabla_{u} \nabla_{v} L - \nabla_{v} \nabla_{u} L - \nabla_{[u, v]} L =$$
$$\nabla_{u} F(v, L) - \nabla_{v} F(u, L) - F([u, v], L)$$

where  $R(u, v) = R(u \wedge v)$  is the curvature tensor.

In our case:  $R(u \wedge v) L - L R(u \wedge v) = (u \wedge v) \cdot M + ((u \wedge v) \cdot M)^*$ , where  $M_{ij} = \nabla_i \nabla_j \mathrm{Tr} L$ .

For the equation  $\nabla_u L = F(u, L)$ , we compute:

$$R(u,v) L - L R(u,v) = \nabla_u \nabla_v L - \nabla_v \nabla_u L - \nabla_{[u,v]} L = \nabla_u F(v,L) - \nabla_v F(u,L) - F([u,v],L)$$

where  $R(u, v) = R(u \wedge v)$  is the curvature tensor.

In our case:  $R(u \wedge v) L - L R(u \wedge v) = (u \wedge v) \cdot M + ((u \wedge v) \cdot M)^*$ , where  $M_{ij} = \nabla_i \nabla_j {\rm Tr} \, L$ .

Using g, we may think of  $u \wedge v$  as a skew-symmetric operator and of M as a symmetric operator. Then taking into account that

$$((u \wedge v) \cdot M)^* = M^* \cdot (u \wedge v)^* = -M \cdot (u \wedge v),$$

we have:

$$[R(u \wedge v), L] = [u \wedge v, M].$$

For the equation  $\nabla_u L = F(u, L)$ , we compute:

$$R(u, v) L - L R(u, v) = \nabla_{u} \nabla_{v} L - \nabla_{v} \nabla_{u} L - \nabla_{[u, v]} L =$$
$$\nabla_{u} F(v, L) - \nabla_{v} F(u, L) - F([u, v], L)$$

where  $R(u, v) = R(u \wedge v)$  is the curvature tensor.

In our case:  $R(u \wedge v) L - L R(u \wedge v) = (u \wedge v) \cdot M + ((u \wedge v) \cdot M)^*$ , where  $M_{ii} = \nabla_i \nabla_i \mathrm{Tr} L$ .

Using g, we may think of  $u \wedge v$  as a skew-symmetric operator and of M as a symmetric operator. Then taking into account that

$$((u \wedge v) \cdot M)^* = M^* \cdot (u \wedge v)^* = -M \cdot (u \wedge v),$$

we have:

$$[R(u \wedge v), L] = [u \wedge v, M].$$

## Theorem (Matveev, AB)

If g admits a non-trivial geodesically equivalent partner  $\bar{g}$ , then the Riemann curvature tensor of g is a Manakov–Mischenko–Fomenko operator on so(g).

Thus, we have

$$[R(X),L]=[X,M].$$

where R is the curvature tensor, L is the operator which "connect" g and  $\bar{g}$ , and M is the Hessian of  $\operatorname{Tr} L$ , and X is an arbitrary skew-symmetric operator.

Thus, we have

$$[R(X),L]=[X,M].$$

where R is the curvature tensor, L is the operator which "connect" g and  $\bar{g}$ , and M is the Hessian of  $\operatorname{Tr} L$ , and X is an arbitrary skew-symmetric operator.

### Corollary

L and M commute. Moreover, M is a polynomial of L.

Thus, we have

$$[R(X), L] = [X, M].$$

where R is the curvature tensor, L is the operator which "connect" g and  $\bar{g}$ , and M is the Hessian of  $\operatorname{Tr} L$ , and X is an arbitrary skew-symmetric operator.

### Corollary

L and M commute. Moreover, M is a polynomial of L.

### Corollary

If L is regular, then R can be reconstructed from L and M:

$$R(X)=\operatorname{ad}_L^{-1}\operatorname{ad}_M(X).$$

Thus, we have

$$[R(X), L] = [X, M].$$

where R is the curvature tensor, L is the operator which "connect" g and  $\bar{g}$ , and M is the Hessian of  $\operatorname{Tr} L$ , and X is an arbitrary skew-symmetric operator.

### Corollary

L and M commute. Moreover, M is a polynomial of L.

### Corollary

If L is regular, then R can be reconstructed from L and M:

$$R(X) = \operatorname{ad}_{L}^{-1} \operatorname{ad}_{M}(X).$$

If M = p(L) (polynomial), then  $R(X) = \frac{d}{dt}p(A + tX)|_{t=0}$ .

Thus, we have

$$[R(X), L] = [X, M].$$

where R is the curvature tensor, L is the operator which "connect" g and  $\bar{g}$ , and M is the Hessian of  $\operatorname{Tr} L$ , and X is an arbitrary skew-symmetric operator.

### Corollary

L and M commute. Moreover, M is a polynomial of L.

### Corollary

If L is regular, then R can be reconstructed from L and M:

$$R(X) = \operatorname{ad}_{L}^{-1} \operatorname{ad}_{M}(X).$$

If M = p(L) (polynomial), then  $R(X) = \frac{d}{dt}p(A + tX)|_{t=0}$ .

### Corollary

If the curvature tensor of a given metric is not a MMF operator, then g admits no geodesically equivalent  $\bar{g}$ .

### Fubini theorem

## Theorem (Kiosak, Matveev, AB)

Let dim  $\geq$  3. Assume that g admits two "independent" metrics  $g_1$  and  $g_2$  geodesically equivalent to it. Let g and  $g_1$  be strictly non-proportional. Then g,  $g_1$  and  $g_2$  are all of constant curvature.

#### Fubini theorem

## Theorem (Kiosak, Matveev, AB)

Let dim  $\geq 3$ . Assume that g admits two "independent" metrics  $g_1$  and  $g_2$  geodesically equivalent to it. Let g and  $g_1$  be strictly non-proportional. Then g,  $g_1$  and  $g_2$  are all of constant curvature.

Algebraic reformulation: Let

$$[R(X), L_1] = [X, M_1]$$
 and  $[R(X), L_2] = [X, M_2],$ 

where  $L_1$ ,  $L_2$  and Id are linearly independent. If  $L_1$  is regular, then  $R: so(n) \rightarrow so(n)$  is a scalar operator, i.e.,  $R(X) = k \cdot X$ .



#### Fubini theorem

## Theorem (Kiosak, Matveev, AB)

Let dim  $\geq 3$ . Assume that g admits two "independent" metrics  $g_1$  and  $g_2$  geodesically equivalent to it. Let g and  $g_1$  be strictly non-proportional. Then g,  $g_1$  and  $g_2$  are all of constant curvature.

Algebraic reformulation: Let

$$[R(X), L_1] = [X, M_1]$$
 and  $[R(X), L_2] = [X, M_2],$ 

where  $L_1$ ,  $L_2$  and Id are linearly independent. If  $L_1$  is regular, then  $R: so(n) \rightarrow so(n)$  is a scalar operator, i.e.,  $R(X) = k \cdot X$ .

#### Lemma

If  $[R(X), L_1] = [X, M_1]$  and  $[R(X), L_2] = [X, M_2]$ , then  $L_1$  is proportional either to  $M_1$ , or to  $L_2$ .

#### Lemma

If  $L_1$  is regular and  $M_1 = k \cdot L_1$ , then  $R(X) = k \cdot X$ .



We may assume that  $L_i$ ,  $M_i$  are trace free.

We may assume that  $L_i$ ,  $M_i$  are trace free.

Let Y and Z be arbitrary symmetric matrices, We substitute  $X = [L_2, Z]$  into  $[R(X), L_1] = [X, M_1]$  and take "inner product" with Z:

$$\langle [[L_2, Y], M_1], Z \rangle = \langle [R([L_2, Y]), L_1], Z \rangle = \langle R([L_2, Y]), [L_1, Z] \rangle = \langle [L_2, Y], R([L_1, Z]) \rangle$$

$$= \langle Y, [R([L_1, Z]), L_2] \rangle = \langle Y, [[L_1, Z], M_2] \rangle = \langle [[M_2, Y], L_1], Z \rangle$$

We may assume that  $L_i$ ,  $M_i$  are trace free.

Let Y and Z be arbitrary symmetric matrices, We substitute  $X = [L_2, Z]$  into  $[R(X), L_1] = [X, M_1]$  and take "inner product" with Z:

$$\langle [[L_2, Y], M_1], Z \rangle = \langle [R([L_2, Y]), L_1], Z \rangle = \langle R([L_2, Y]), [L_1, Z] \rangle = \langle [L_2, Y], R([L_1, Z]) \rangle = \langle Y, [R([L_1, Z]), L_2] \rangle = \langle Y, [[L_1, Z], M_2] \rangle = \langle [[M_2, Y], L_1], Z \rangle$$

Since Z is an arbitrary matrix, we conclude that

$$[[L_2, Y], M_1] = [[M_2, Y], L_1]$$
(3)

We may assume that  $L_i$ ,  $M_i$  are trace free.

Let Y and Z be arbitrary symmetric matrices, We substitute  $X = [L_2, Z]$  into  $[R(X), L_1] = [X, M_1]$  and take "inner product" with Z:

$$\langle [[L_2, Y], M_1], Z \rangle = \langle [R([L_2, Y]), L_1], Z \rangle = \langle R([L_2, Y]), [L_1, Z] \rangle = \langle [L_2, Y], R([L_1, Z]) \rangle = \langle Y, [R([L_1, Z]), L_2] \rangle = \langle Y, [[L_1, Z], M_2] \rangle = \langle [[M_2, Y], L_1], Z \rangle$$

Since Z is an arbitrary matrix, we conclude that

$$[[L_2, Y], M_1] = [[M_2, Y], L_1]$$
(3)

Similarly,  $[[L_1, Y], M_2] = [[M_1, Y], L_2]$ . Notice that R has disappeared!

Using the Jacobi identity, we get

$$[M_1, L_2] = [L_1, M_2]$$

We may assume that  $L_i$ ,  $M_i$  are trace free.

Let Y and Z be arbitrary symmetric matrices, We substitute  $X = [L_2, Z]$  into  $[R(X), L_1] = [X, M_1]$  and take "inner product" with Z:

$$\langle [[L_2, Y], M_1], Z \rangle = \langle [R([L_2, Y]), L_1], Z \rangle = \langle R([L_2, Y]), [L_1, Z] \rangle = \langle [L_2, Y], R([L_1, Z]) \rangle$$

$$= \langle Y, [R([L_1, Z]), L_2] \rangle = \langle Y, [[L_1, Z], M_2] \rangle = \langle [[M_2, Y], L_1], Z \rangle$$

Since Z is an arbitrary matrix, we conclude that

$$[[L_2, Y], M_1] = [[M_2, Y], L_1]$$
(3)

Similarly,  $[[L_1, Y], M_2] = [[M_1, Y], L_2]$ . Notice that R has disappeared!

Using the Jacobi identity, we get

$$[M_1, L_2] = [L_1, M_2]$$

The main identity (3) becomes:

$$YT + TY = M_2YL_1 + L_1YM_2 - M_1YL_2 - L_2YM_1,$$

where  $T = M_2L_1 - L_2M_1 = L_1M_2 - M_2L_1$ .

We may assume that  $L_i$ ,  $M_i$  are trace free.

Let Y and Z be arbitrary symmetric matrices, We substitute  $X = [L_2, Z]$  into  $[R(X), L_1] = [X, M_1]$  and take "inner product" with Z:

$$\langle [[L_2, Y], M_1], Z \rangle = \langle [R([L_2, Y]), L_1], Z \rangle = \langle R([L_2, Y]), [L_1, Z] \rangle = \langle [L_2, Y], R([L_1, Z]) \rangle$$

$$= \langle Y, [R([L_1, Z]), L_2] \rangle = \langle Y, [[L_1, Z], M_2] \rangle = \langle [[M_2, Y], L_1], Z \rangle$$

Since Z is an arbitrary matrix, we conclude that

$$[[L_2, Y], M_1] = [[M_2, Y], L_1]$$
(3)

Similarly,  $[[L_1, Y], M_2] = [[M_1, Y], L_2]$ . Notice that R has disappeared!

Using the Jacobi identity, we get

$$[M_1, L_2] = [L_1, M_2]$$

The main identity (3) becomes:

$$YT + TY = M_2YL_1 + L_1YM_2 - M_1YL_2 - L_2YM_1$$

where  $T = M_2L_1 - L_2M_1 = L_1M_2 - M_2L_1$ .

Taking "trace", we get:

$$(n+2)T + \text{Tr } T \cdot Id = M_2L_1 + L_1M_2 - L_2M_{\mathbb{P}} + M_{\mathbb{P}}L_2 = 2T \cdot \mathbb{R} + 2 \cdot \mathbb{R} + 2 \cdot \mathbb{R}$$

Thus, T = 0 and we come to a very simple identity:

$$M_2 Y L_1 + L_1 Y M_2 = M_1 Y L_2 + L_2 Y M_1$$

which holds for any symmetric matrix Y. We want to show that

- either  $L_1$  is proportional to  $M_1$  and  $M_2$  is proportional to  $L_1$ ,
- or  $L_1$  is proportional to  $L_2$  and  $M_1$  is proportional to  $M_2$ .

Thus, T = 0 and we come to a very simple identity:

$$M_2 Y L_1 + L_1 Y M_2 = M_1 Y L_2 + L_2 Y M_1$$

which holds for any symmetric matrix Y. We want to show that

- either  $L_1$  is proportional to  $M_1$  and  $M_2$  is proportional to  $L_1$ ,
- or  $L_1$  is proportional to  $L_2$  and  $M_1$  is proportional to  $M_2$ .

In some sense, this is a "matrix" analog of the following "vector" question: Let

$$C = mI^{\top} + Im^{\top}$$

where m and l are vector-columns. Can we reconstruct l and m for a given C?

Thus, T = 0 and we come to a very simple identity:

$$M_2 Y L_1 + L_1 Y M_2 = M_1 Y L_2 + L_2 Y M_1$$

which holds for any symmetric matrix Y. We want to show that

- either  $L_1$  is proportional to  $M_1$  and  $M_2$  is proportional to  $L_1$ ,
- or  $L_1$  is proportional to  $L_2$  and  $M_1$  is proportional to  $M_2$ .

In some sense, this is a "matrix" analog of the following "vector" question: Let

$$C = mI^{\top} + Im^{\top}$$

where m and l are vector-columns. Can we reconstruct l and m for a given C? The answer is absolutely clear: yes, up to proportionality and permutation.

#### Lemma

If  $L_1$  is regular and  $M_1 = k \cdot L_1$ , then  $R(X) = k \cdot X$ .

Proof. 
$$[R(X), L_1] = [X, M_1]$$
  $\Rightarrow$   $[R(X) - k \cdot X, L_1] = 0.$ 

If  $L_1$  is regular, then it is well known that its centralizer is generated by its powers  $(L_1)^k$ . In particular, the centralizer consists of symmetric operators only.

Since  $R(X) - k \cdot X$  is skew-symmetric, we obtain

$$R(X) = k \cdot X$$
 for any  $X$ 

#### Lemma

If  $L_1$  is regular and  $M_1 = k \cdot L_1$ , then  $R(X) = k \cdot X$ .

Proof. 
$$[R(X), L_1] = [X, M_1]$$
  $\Rightarrow$   $[R(X) - k \cdot X, L_1] = 0.$ 

If  $L_1$  is regular, then it is well known that its centralizer is generated by its powers  $(L_1)^k$ . In particular, the centralizer consists of symmetric operators only.

Since  $R(X) - k \cdot X$  is skew-symmetric, we obtain

$$R(X) = k \cdot X$$
 for any  $X$ 

THE CURVATURE IS CONSTANT

