

2/22/2 1

Let $gl(n) = \{A \mid A \text{ is an } n \times n \text{ matrix over } \mathbb{R}\}$.

Note that $gl(n)$ is a vector space over $\mathbb{R}$ and is an inner product space with inner product defined by

$$\langle A, B \rangle = \sum_{i,j=1}^n A_{ij} B_{ij}$$

The norm $\| \cdot \|$, defined by $\|A\|^2 = \langle A, A \rangle$ has the property that $gl(n)$ is complete w.r.t the norm and moreover $\|AB\| \leq \|A\| \|B\|$ for $A, B \in gl(n)$. Thus $gl(n)$ is a normed algebra and is in fact a Banach algebra.

The function $\det: gl(n) \rightarrow \mathbb{R}$ defined by $A \rightarrow \det A$ is continuous as it is a polynomial in the entries of A . Since $\mathbb{R} - \{0\}$ is open in $\mathbb{R}$,

$\det^{-1}(\mathbb{R} - \{0\}) = \{A \in gl(n) \mid \det A \neq 0\}$ is open in $gl(n)$. This subset is denoted by $GL(n)$. Now $GL(n)$ is a group under matrix multiplication and the operations

$$(A, B) \mapsto AB \quad A \mapsto A^{-1}$$

are smooth as AB is a polynomial in the entries of A and B and A^{-1} is a rational function in the entries of A .

So $GL(n)$ is a Lie group. Moreover the tangent space of $GL(n)$ at the identity $I \in GL(n)$

is the same as the tangent space to $gl(n)$ at I . Since $gl(n)$ is a vector space of dimension n^2 , $T_I gl(n)$ may be identified with $gl(n)$ again.

Thus $T_I gl(n) = gl(n)$. Recall that a vector v belongs to the tangent space $T_p M$, for M a manifold and $p \in M$, iff there is a mapping $\gamma : (-a, a) \rightarrow M$ such that $\gamma(0) = p$, $\gamma'(0) = v$. Thus for $A \in T_I gl(n) = gl(n)$ there should be a curve γ_A in $gl(n)$ through I such that $\gamma_A'(0) = A$. This curve is defined by $\gamma_A(t) = \exp(tA)$ where, for $X \in gl(n)$

$$\exp(X) \equiv I + X + \frac{1}{2!}X^2 + \frac{1}{3!}X^3 + \dots$$

To see that this series converges note that if $S_n = \sum_{k=0}^n \frac{1}{k!} X^k$ then for $n > m$

$$\|S_n - S_m\| = \left\| \sum_{k=m+1}^n \frac{1}{k!} X^k \right\| \leq \sum_{k=m+1}^n \frac{1}{k!} \|X\|^k$$

using $\|AB\| \leq \|A\| \|B\|$ and the triangle inequality. Now the series of numbers

$\sum_{k=0}^{\infty} \frac{1}{k!} \|X\|^k$ converges to $e^{\|X\|}$ and so

$S_n = \sum_{k=0}^n \frac{1}{k!} \|X\|^k$ is a Cauchy sequence.

But $\|S_n - S_m\| \leq \sum_{k=m+1}^n \frac{1}{k!} \|X\|^k = |S_n - S_m| \rightarrow 0$

3

So $\{S_n\}$ is Cauchy in $gl(n)$ + by completeness
 the series $\sum_{k=0}^{\infty} \frac{1}{k!} X^k$ converges to $\exp(X)$,
 by definition of $\exp(X)$. The reader is
 invited to show that if $A, B \in gl(n)$
 and $AB = BA$ then

$$\exp(A+B) = \exp A \exp B$$

Consequently if $A \in gl(n)$ and $t, s \in \mathbb{R}$

$$\exp((t+s)A) = \exp(tA) \exp(sA)$$

it requires some analysis such as that
 above to show that

$$\frac{d}{dt} (\exp(tA)) = A \exp(tA) = \exp(tA) A.$$

Summary

- (1) $GL(n)$ is an open subgroup of the Banach algebra $gl(n)$. Thus $GL(n)$ is a Lie group.
- (2) $T_I GL(n) = gl(n)$
- (3) For each $A \in T_I GL(n) = gl(n)$ the mapping $\gamma_A: \mathbb{R} \rightarrow \exp(tA)$ is a group homomorphism from $(\mathbb{R}, +)$ to $(GL(n), \cdot)$. Moreover

$$\gamma_A(0) = I \quad \gamma'_A(0) = A$$

so γ_A is the curve through I with tangent A .

4

Proposition If $A \in T_e G$ for some Lie group G , then the unique mapping γ_A from an open interval about 0 in $\mathbb{R}$ into G such that $\gamma_A(0) = e$ and $\gamma'_A(t) = l_A(\gamma_A(t))$ can be extended to all of $\mathbb{R}$. Moreover the flow of l_A , $\psi_t: G \rightarrow G$ is given by $\psi_t(g) = g \gamma_A(t)$ and consequently is defined for all $t \in \mathbb{R}$.

Proof l_A is a smooth vector field on G (is this clear?). By the existence and uniqueness theorem of differential equations there exists a function γ from an open interval $I \subseteq \mathbb{R}$ such that $0 \in I$, $\gamma(0) = e$, $\gamma'(t) = l_A(\gamma(t))$.

This is only clear from standard theorems of differential equation in a chart (U, x) about e as γ satisfies the conditions iff

$$(x^i \circ \gamma)(0) = x^i(e)$$

$$\frac{d}{dt} (x^i \circ \gamma)(t) = l_A^i(x(\gamma(t)))$$

where $l_A = l_A^i \frac{\partial}{\partial x^i}$. Some work is required to extend γ beyond the chart domain U but uniqueness of solutions guarantees that one can pass from one chart domain to another. There is a maximal interval I about 0 on which there exists $\gamma: I \rightarrow G$ $\exists$ $\gamma(0) = e$ and $\gamma'(t) = l_A(\gamma(t))$.

Suppose I is bounded above. We show this leads to a contradiction. Let $b = \sup I$.

3/1/2

4

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Then $b > 0$. Choose $a - \Delta \leq 0$. Consider

5 //

$$\gamma_1(t) = \gamma(a+t), \quad \gamma_2(t) = \gamma(a)\gamma(t),$$

$$\gamma_1(0) = \gamma(a), \quad \gamma_2(0) = \gamma(a)\gamma(0) = \gamma(a)$$

We show that γ_1, γ_2 are both solutions of the differential equation l_A .

$$\gamma_1'(t) = \gamma'(a+t) = l_A(\gamma(a+t)) = l_A(\gamma_1(t))$$

$$\gamma_2'(t) = \frac{d}{dt} [L_{\gamma(a)}(\gamma(t))] = d_{\gamma(t)} L_{\gamma(a)}(\gamma'(t))$$

$$= d_{\gamma(t)} L_{\gamma(a)}(l_A(\gamma(t)))$$

$$= l_A(\gamma(a)\gamma(t)) \quad (\text{left invariance})$$

$$= l_A(\gamma_2(t))$$

So γ_1, γ_2 are both solutions with the same initial condition. Thus $\gamma_1(t) = \gamma_2(t)$ in

their common domain. γ_2 has domain I

Let $I = (a, b)$ then γ_1 has domain $\{t \mid a+t \in (a, b)\}$

which is $(a-\Delta, b-\Delta)$. The intersection is $(a-\Delta, b)$

since $b-\Delta > 0$. Define

$$\tilde{\gamma}(t) = \begin{cases} \gamma_1(t) & t \in (a-\Delta, b-\Delta) \\ \gamma_2(t) & t \in (a, b) \end{cases}$$

Now $\tilde{\gamma}$ is a solution of the differential equation l_A which extends both γ_1 and γ_2 and has the same initial condition at 0. Now

$\tilde{\gamma}$ extends both γ_1 and γ_2 and is defined on $(a, b-\Delta)$. Define $\gamma(t) = \gamma(a)^{-1} \tilde{\gamma}(t)$ on $(a, b-\Delta)$

6

To see that this is well-defined we show that the mapping $t \rightarrow \gamma(s)^{-1} \tilde{\gamma}(t)$ is equal to γ on (a, b) . To do this we show it is a solution of the differential equation l_A and since $\gamma(0) = e = \gamma(s)^{-1} \gamma(s) = \gamma(s)^{-1} \tilde{\gamma}(0)$ it will follow from uniqueness of solutions that $\gamma(s)^{-1} \tilde{\gamma}(t) = \gamma(t)$ on (a, b) .

But

$$\begin{aligned} \frac{d}{dt} (\gamma(s)^{-1} \tilde{\gamma}(t)) &= \frac{d}{\tilde{\gamma}(t)} L_{\gamma(s)^{-1}(\tilde{\gamma}(t))} \\ &= \frac{d}{\tilde{\gamma}(t)} L_{\gamma(s)^{-1}} (l_A(\tilde{\gamma}(t))) = l_A(\gamma(s)^{-1} \tilde{\gamma}(t)) \end{aligned}$$

So we can extend γ to $(a, b-A)$ by defining

$$\gamma(t) = \gamma(s)^{-1} \tilde{\gamma}(t). \text{ This contradicts the fact that}$$

I was the maximal interval on which a solution of l_A through e is defined since $(a, b) \subsetneq (a, b-A)$.

Thus I is not bounded above. This shows that

for every $A \in T_e G$ the "maximal" solution through e is defined for all $t \geq 0$. For fixed $A \in T_e G$, we show that the "maximal" solution γ such that $\gamma(0) = e$ and $\gamma'(t) = l_A(\gamma(t))$ exist for all $t \in \mathbb{R}$. To see this consider the "maximal" solution of $\hat{\gamma}(0) = e, \hat{\gamma}'(t) = l_{(-A)}(\hat{\gamma}(t))$

Notice that

$$\frac{d}{dt} (\hat{\gamma}(-t)) = -\hat{\gamma}'(-t) = -l_{(-A)}(\hat{\gamma}(-t)) = l_A(\hat{\gamma}(-t))$$

and $\hat{\gamma}(-t)|_{t=0} = e = \gamma(0)$. Thus γ and $t \rightarrow \hat{\gamma}(-t)$

agree on their common domain. Since γ is maximal $\gamma(t)$ is defined wherever $\hat{\gamma}(-t)$ is

defined. But $\hat{\gamma}(t)$ is defined $\forall t \geq 0$

7

Thus $\hat{\gamma}(-t)$ is defined $\forall -t \geq 0$. Thus $\gamma(t)$ is defined for all $-t \geq 0$ or $t \leq 0$. So γ is defined on all of $\mathbb{R}$. The first assertion of the proposition follows.

We now show that if $\gamma_A: \mathbb{R} \rightarrow G$ is the solution of $\gamma_A(0) = e$, $\gamma_A'(t) = L_A(\gamma_A(t))$ then $\tilde{\Psi}(t, g) = g \cdot \gamma_A(t)$ is the flow of L_A . Observe that $\tilde{\Psi}(0, g) = g \cdot \gamma_A(0) = g \cdot e = g \quad \forall g \in G$.

$$\begin{aligned} \text{Also } \frac{d}{dt} (\tilde{\Psi}(t, g)) &= \frac{d}{dt} (g \cdot \gamma_A(t)) = \frac{d}{dt} L_{\gamma_A(t)}^{-1}(\gamma_A'(t)) \\ &= \frac{d}{dt} L_{\gamma_A(t)}^{-1}(L_A(\gamma_A(t))) = L_A(g \cdot \gamma_A(t)) \\ &= L_A(\tilde{\Psi}(t, g)) \end{aligned}$$

So $\tilde{\Psi}$ is the flow of L_A and it exists for all $(t, g) \in \mathbb{R} \times G$

Assume that M is a manifold, that $\underline{X}$ is a vector field on M and that $\{\phi_t\}$ is the flow of $\underline{X}$ on M . Let $D \subseteq \mathbb{R} \times M$ be the maximal open set on which $\tilde{\varphi}(t, q) = \phi_t(q)$ is defined.

Lemma If f is a smooth real-valued function defined on $\tilde{\varphi}(D) \subseteq M$ then there is a smooth function $\tilde{g}: D \rightarrow \mathbb{R}$ such that $f(\tilde{\varphi}(t, q)) = f(q) + t \tilde{g}(t, q)$ for all $(t, q) \in D$.
Thus $f(\phi_t(q)) = f(q) + t g_t(q)$ where $g_t(q) = \tilde{g}(t, q)$.

Proof Let $F(t, q) = f(\tilde{\varphi}(t, q)) = f(\phi_t(q))$, $(t, q) \in D$.
Then for $0 \leq s \leq 1$, $(st, q) \in D$ and

$$\frac{d}{ds} (F(st, q)) = t \frac{\partial F}{\partial t} (st, q).$$

So $F(t, q) - F(0, q) = \int_0^1 \frac{d}{ds} (F(st, q)) ds = t \int_0^1 \frac{\partial F}{\partial t} (st, q) ds$
If $\tilde{g}(t, q) = \int_0^1 \frac{\partial F}{\partial t} (st, q) ds$ we have

$$\begin{aligned} f(\tilde{\varphi}(t, q)) - f(\tilde{\varphi}(0, q)) &= t \tilde{g}(t, q) \\ f(\tilde{\varphi}(t, q)) &= f(q) + t \tilde{g}(t, q). \quad \square \end{aligned}$$

Theorem If $\underline{X}$ and $\underline{Y}$ are vector fields on a manifold M and $\{\phi_t\}$ is the flow of $\underline{X}$ then

$$L_{\underline{X}} \underline{Y} = \underline{X} \circ \underline{Y} - \underline{Y} \circ \underline{X}$$

Proof Let $p \in M$ and let f be a smooth real-valued function defined on a neighborhood of p . We show that $(L_{\underline{X}} \underline{Y})_p(f) = \underline{X}_p(\underline{Y}(f)) - \underline{Y}_p(\underline{X}(f))$.

Choose $\tilde{g}$ as in the lemma so that $f(\varphi_t(p)) = f(p) + t g_t(p)$.

First note that $\frac{d}{dt}(f(\varphi_t(p))) = t \frac{d}{dt}(g_t(p)) + g_t(p)$ and

if $t=0$, $d_p f(\frac{d}{dt}(\varphi_t(p))|_{t=0}) = 0 + g_0(p) = g_0(p)$

But $\frac{d}{dt}(\varphi_t(p)) = X(\varphi_t(p))$ so $g_0(p) = d_p f(X_p)$

or $g_0(p) = X_p(f)$.

Next observe that

$$\begin{aligned} [d\varphi_t(Y)]_p(f) &= d_{\varphi_{-t}(p)} \varphi_t(Y(\varphi_{-t}(p)))(f) \\ &= d_p f(d\varphi_t(Y(\varphi_{-t}(p)))) \\ &= d(f \circ \varphi_t)(Y(\varphi_{-t}(p))) \\ &= d(f + t g_t)(Y(\varphi_{-t}(p))) \\ &= d f(Y(\varphi_{-t}(p))) + t d g_t(Y(\varphi_{-t}(p))) \end{aligned}$$

$$[Y - d\varphi_t(Y)]_p(f) = Y_p(f) - Y(\varphi_{-t}(p))(f) - t Y(\varphi_{-t}(p))(g_t)$$

$$\lim_{t \rightarrow 0} \frac{[Y - d\varphi_t(Y)]_p(f)}{t} = \lim_{t \rightarrow 0} \frac{Y_p(f) - Y(\varphi_{-t}(p))(f)}{t} - \lim_{t \rightarrow 0} [Y(\varphi_{-t}(p))(g_t)]$$

$$\boxed{A = -t} \quad \lim_{A \rightarrow 0} \frac{[d\varphi_{-A}(Y) - Y]_p(f)}{A} = \lim_{A \rightarrow 0} \left[\frac{Y(\varphi_A(p))(f) - Y_p(f)}{A} \right] - Y_p(g_0)$$

$$= \frac{d}{ds} [Y(\varphi_s(p))(f)]|_{s=0} - Y_p(X(f))$$

$$= \frac{d}{ds} [Y(f)(\varphi_s(p))]_{s=0} - Y_p(X(f))$$

$$= d(Y(f))(X_p) - Y_p(X(f)) = X_p(Y(f)) - Y_p(X(f)), \quad \square$$

4/17/2

Lemma If $A \in \mathfrak{g}$ and $x \in M$ such that $\delta_A(x) = 0$, then $x \cdot \exp(sA) = x$ for all s . If the action of G on M is a free action then $\delta_A(x) = 0$ for some $x \in M$ implies $A = 0$. If the action of G on M is effective then $\delta_A = 0$ implies that $A = 0$.

Proof $\delta_A(x) = \left. \frac{d}{dt} [x \exp(tA)] \right|_{t=0}$, thus $\delta_A(x) = 0$ implies that $\left. \frac{d}{dt} [x \exp(tA)] \right|_{t=0} = 0$. Thus $d_x R_{\exp(sA)} \left(\left. \frac{d}{dt} [x \exp(tA)] \right|_{t=0} \right) = 0$ for all s and $\left. \frac{d}{dt} (R_{\exp(sA)}(x \exp(tA))) \right|_{t=0} = 0$ for all s . Thus $\left. \frac{d}{dt} [x \exp(t+sA)] \right|_{t=0} = 0$. For $u = t+s$, $\left. \frac{d}{du} [x \exp(uA)] \right|_{\substack{t=0 \\ u=s}} \frac{du}{dt}(0) = 0$ and consequently, $\frac{d}{ds} [x \exp(sA)] = 0$. Thus $s \rightarrow x \cdot \exp(sA)$ is constant and

$$x \cdot \exp(sA) = x \exp(0A) = x,$$

if this is true for some x and the action is free we have $\exp(sA) = 0 \quad \forall s$. If the action is effective and $\delta_A = 0$ then

$\delta_A(x) = 0$ for all x and $x \cdot \exp(sA) = x$ for all x and all s . Then $\exp(sA) = 0$ for all s . In either case $\exp(sA) = 0$ for all s and for s sufficiently small $sA = 0$ or $A = 0$.

4/17/2

Definition To say that $P \xrightarrow{\pi} M$ is a principal fiber bundle means that

- (1) $P \xrightarrow{\pi} M$ is a fiber bundle with fiber a Lie group G ,
- (2) the Lie group G acts on the right of P , the action is a free action, and M is the orbit space P/G ,
- (3) there exists a local trivializing family of mappings $\{\psi_U\}$ such that $\psi_U(u \cdot g) = \psi_U(u) \cdot g$ for $u \in P$, $g \in G$. Here the action of G on $U \times G$ is defined by $(x, g)h = (x, gh)$ for $x \in U$, $g, h \in G$.

Theorem If $P \xrightarrow{\pi} M$ is a principal fiber bundle with fiber a Lie group G , then there is a local trivializing family of mappings $\{\psi_U\}$ whose transition functions $\{g_{UV}\}$ have the property that there exist smooth mappings $g_{UV} : U \cap V \rightarrow G$ such that $\psi_U(x)(g) = g_{UV}(x) g_{UV}(x)^{-1} \psi_V(x)(g)$ for $x \in U \cap V$, $g \in G$. Moreover the mappings $\{g_{UV}\}$ satisfy a cocycle condition:

$$g_{UV} g_{VW} = g_{UW}.$$

Conversely, assume that $\mathcal{U}$ is an open cover of M and that $\{g_{UV}\}$ is a family of mappings $g_{UV} : U \cap V \rightarrow G$ defined on pairs $U, V \in \mathcal{U}$ such that $U \cap V \neq \emptyset$. If the family satisfies the cocycle condition $g_{UV} g_{VW} = g_{UW}$ then there is a principal fiber bundle $P \xrightarrow{\pi} M$ with a local trivializing

family $\{\psi_U\}$ whose transition functions $\{\phi_{UV}\}$ are given by $\phi_{UV}^{(x)}(g) = g_{UV}^{(x)} g \quad \forall x \in U \cap V, g \in G$

Proof First assume that $P \xrightarrow{\pi} M$ is a principal fiber bundle with fiber G . Let $\{\psi_U\}$ be a local trivializing family satisfying (3) of the definition. Recall that the transition functions of $\{\psi_U\}$ are mappings defined on $U \cap V$ such that $U \cap V \neq \emptyset$ and by property (3),

$$(x, \phi_{UV}^{(x)}(g)) = (\psi_U \circ \psi_V^{-1})(x, g) = (\psi_U \circ \psi_V^{-1})(x, e) g$$

$$= (x, \phi_{UV}^{(x)}(e)) g.$$

Here we use the fact that (3) implies that

$$\psi_V^{-1}(x, g) = \psi_V^{-1}(x, e) g = \psi_V^{-1}(x, e) g. \text{ Define}$$

$$g_{UV} : U \cap V \rightarrow G \text{ by } g_{UV}^{(x)} = \phi_{UV}^{(x)}(e).$$

$$\text{It follows that } \phi_{UV}^{(x)}(g) = \phi_{UV}^{(x)}(e) g = g_{UV}^{(x)} g.$$

Moreover $\phi_{UV} \circ \phi_{VW} = \phi_{UW}$ implies that

$$g_{UW}^{(x)} g = \phi_{UW}^{(x)}(g) = [\phi_{UV}^{(x)} \circ \phi_{VW}^{(x)}](g)$$

$$= \phi_{UV}^{(x)}(g_{VW}^{(x)} g) = g_{UV}^{(x)} g_{VW}^{(x)} g$$

for all $g \in G$. Let $g = e$ to get

$$g_{UW}^{(x)} = g_{UV}^{(x)} g_{VW}^{(x)} = (g_{UV} g_{VW})^{(x)}$$

for all $x \in U \cap V \cap W$. Thus

$$g_{UW} = g_{UV} g_{VW}.$$

Conversely, assume one has an open

Cover U of M and maps $g_{UV}: U \cap V \rightarrow G$ satisfying the cocycle condition. Define mappings $\phi_{UV}: U \cap V \rightarrow \text{Diff } G$ by $\phi_{UV}^{(x)}(g) = g_{UV}^{(x)} g$

for all $x \in U \cap V$, $g \in G$. Now it is easy to show that the $\{\phi_{UV}\}$ satisfy a cocycle condition as maps from $U \cap V$ into the group $\text{Diff } G$. By a previous Theorem there exists a fiber bundle $P \xrightarrow{\pi} M$ with fiber G with local trivializing mappings $\{\psi_U\}$ whose transition functions are the maps $\{\phi_{UV}\}$. Thus $\psi_U: \pi^{-1}(U) \rightarrow U \times G$ is a diffeomorphism and

$$(\psi_U \circ \psi_V^{-1})(x, g) = (x, \phi_{UV}^{(x)}(g))$$

Define a right action of G on $\pi^{-1}(U)$ by $u \cdot g \equiv \psi_U^{-1}(\psi_U(u) \cdot g)$ for $u \in \pi^{-1}(U)$, $g \in G$.

It follows that $\pi^{-1}(U) \xrightarrow{\pi} U$ is a principal fiber bundle which is bundle isomorphic to the trivial bundle $U \times G \rightarrow U$. We simply transport the structure of $U \times G \rightarrow U$ to $\pi^{-1}(U) \rightarrow U$ via ψ_U . Notice that if $u \in \pi^{-1}(U \cap V)$ then G acts on u in two possibly different ways, one via ψ_U and the other via ψ_V . Let $u \cdot g = \psi_U^{-1}(\psi_U(u) \cdot g)$, $u * g \equiv \psi_V^{-1}(\psi_V(u) \cdot g)$ and observe that

$$\psi_U(u * g) = \psi_U(\psi_V^{-1}(\psi_V(u) \cdot g)) = (\psi_U \circ \psi_V^{-1})(\pi(u), \phi_{UV}^{(\pi(u))}(g))$$

$$= (\pi(u), \varphi_{UV}(\pi(u))(\theta_V(u)g)) = (\pi(u), g_{UV}(\pi(u))\theta_V(u)g)$$

where, for each $W \in \mathcal{U}$, $\theta_W : \pi^{-1}(W) \rightarrow G$ is defined by $\theta_W(u) = \pi_G(\psi_W(u))$. For $u \in U \cap V$,
 $\psi_U(u) = (\pi(u), \theta_U(u))$, $\psi_V(u) = (\pi(u), \theta_V(u))$

and $\psi_U^{-1}(\pi(u), \theta_U(u)) = u = \psi_V^{-1}(\pi(u), \theta_V(u))$.

Thus $(\pi(u), \theta_U(u)) = \psi_U(\psi_U^{-1}(\pi(u), \theta_U(u)))$
 $= \psi_U(\psi_V^{-1}(\pi(u), \theta_V(u)))$
 $= (\pi(u), \varphi_{UV}(\pi(u))\theta_V(u))$

and $\theta_U(u) = \varphi_{UV}(\pi(u))(\theta_V(u)) = g_{UV}(\pi(u))\theta_V(u)$.

It follows from the calculation at the bottom of the previous page and its continuation above that $\psi_U(u * g) = (\pi(u), \theta_U(\pi(u)g)) = (\pi(u), \varphi_{UV}(\pi(u))g)$

$$= \psi_U(u)g = \psi_U(u \cdot g)$$

Since ψ_U is injective, $u * g = u \cdot g$. Thus the action on $\pi^{-1}(U \cap V)$ induced by ψ_U and ψ_V agree. Thus we have a well-defined right action of G on P . The action is free since it is on $\pi^{-1}(U)$ for each U . Moreover the action was defined so that $\psi_U^{-1}(\psi_U(u) \cdot g) = u \cdot g$ and thus so that $\psi_U(ug) = \psi_U(u) \cdot g$. The Theorem follows.

Often states of a physical theory are modeled as mappings from a space-time M into a finite dimensional vector space V . This vector space may be a real linear space or it may be complex linear. For example the relevant states in Quantum mechanics are ^{defined by} maps from $\mathbb{R} \times \mathbb{R}^3$ into $\mathbb{C}$ where, for $(t, x) \in \mathbb{R} \times \mathbb{R}^3$, t is a time variable and x a space variable. If ψ is such a mapping it is required that

$$\int_{\mathbb{R}^3} |\psi(t, x)|^2 d^3x < \infty$$

for each $t \in \mathbb{R}$. The time-evolution of the states $\psi_t : \mathbb{R}^3 \rightarrow \mathbb{C}$ is determined by the Schrodinger equation. (States are maps from $\mathbb{R}^3$ to $\mathbb{C}$)

Dirac spinors are states of relativistic quantum mechanics. They are maps from Minkowski space into $\mathbb{C}^4$. Isospin states

are maps from Minkowski space M_0 into $\mathbb{C}^2$, although a more detailed analysis would require that such maps ψ satisfy $\psi(x) = (\psi_1(x), \psi_2(x))$ where

ψ_1, ψ_2 are Dirac spinors so that

ψ is a function from M_0 into $\mathbb{C}^4 \oplus \mathbb{C}^4$.

Mathematicians prefer to formulate these theories in the language of fiber bundles as this provides a unifying language. For example, the fields of general relativity may be taken to be metrics. These metrics are then sections of the tensor bundle $T_2^0 M \rightarrow M$ for an appropriate manifold M .

On the other hand isospin states $\psi: M_0 \rightarrow \mathbb{C}^2$ may also be regarded as section of a vector bundle. In this case we choose

$E = M_0 \times \mathbb{C}^2 \rightarrow M_0$ to be a trivial bundle and ψ is identified with the section $\tilde{\psi}: M_0 \rightarrow M_0 \times \mathbb{C}^2$ where $\tilde{\psi}(x) = (x, \psi(x))$, $x \in M_0$. Dirac spinors may be identified as sections of a bundle $S_g(M) \rightarrow M$

where $S_g(M)$ is a bundle which is essentially a double cover of the orthonormal frame bundle $O_g M \rightarrow M$ for some metric g on M .

In the isospin case, $E = M_0 \times \mathbb{C}^2 \rightarrow M_0$ one has a metric defined on fibers of E : $g_x((x, z), (x, w)) = z_1 \bar{w}_1 + z_2 \bar{w}_2$. Thus for $x \in M_0$ g_x is a hermitian metric on the fibers E_x .

4/24/2

Theorem Assume that $\varphi : G \rightarrow H$ is a continuous homomorphism from a topological group G into a connected topological group H . If there is an open subset Q of H containing the identity e of H such that $Q \subseteq \varphi(G) \subseteq H$, then φ is surjective.

Proof Since the mapping from H to H defined by $x \rightarrow x^{-1}$ is a homeomorphism,

$$Q^{-1} = \{x^{-1} \mid x \in Q\}$$

is open in H . Thus $W = Q \cup Q^{-1}$ is also open.

Since the mapping from H to H defined by $x \rightarrow ax$ is a homeomorphism for each $a \in H$ we see that $W^2 = \bigcup_{a \in W} aW$ is open. Inductively we see that for $n \geq 2$, $W^n = \bigcup_{a \in W} aW^{n-1}$ is open.

Now the subgroup of H generated by Q consists of all products

$$x_1^{i_1} x_2^{i_2} \dots x_r^{i_r}$$

such that $x_j \in Q$ and $i_j \in \{1, -1\}$. Let K denote this subgroup. Notice that K is open since $K = \bigcup_n W^n$. Since $K \subseteq H$ is

open so is aK for $a \in H$. Observe that

$$G - K = \bigcup_{a \notin K} aK \text{ is open. Thus } K \text{ is}$$

both open and closed in a connected space H .

Thus $K = H$. But every element of K

is of the form $x_1^{i_1} \dots x_r^{i_r}$ with $x_j \in Q \subseteq \varphi(G)$ as above. If $y_j \in G$ such that $\varphi(y_j) = x_j$

We see that $x^{i_1} \dots x^{i_k} = \varphi(y_1^{i_1} \dots y_k^{i_k}) \in \varphi(G)$.

Thus $H = K = \varphi(G)$

Corollary If $\varphi: G \rightarrow H$ is a smooth homomorphism from a Lie group G into a connected Lie group H and $d\varphi: T_e G \rightarrow T_e H$ is invertible, then φ is surjective.

Proof If (U, x) is a chart of G at e and (V, y) is a chart of H at e then $y \circ \varphi \circ x^{-1}$ has the property that it maps an open subset of $\mathbb{R}^n$ into an open subset of $\mathbb{R}^m$. Since $d\varphi: T_e G \rightarrow T_e H$ is an isomorphism, $n=m$ and the derivative of $y \circ \varphi \circ x^{-1}$ is invertible at $x(e)$. Thus $y \circ \varphi \circ x^{-1}$ is a local diffeomorphism by the inverse function theorem. So $\exists U_0$ open in the domain of $y \circ \varphi \circ x^{-1}$ about $x(e)$ such that $(y \circ \varphi \circ x^{-1})(U_0)$ is open and $y \circ \varphi \circ x^{-1}: U_0 \rightarrow (y \circ \varphi \circ x^{-1})(U_0)$ is a diffeomorphism. It follows that $\varphi(x^{-1}(U_0))$ is open in H and contains e . The fact that φ is surjective follows from the theorem.

Corollary The mapping $\varphi: SU(2) \rightarrow SO(3)$ defined by $\varphi(A)(\hat{x}) = \widehat{\varphi(A)\hat{x}}$, where $\widehat{\varphi}: SU(2) \rightarrow SO(Su_2)$ is given by $\widehat{\varphi}(A)(\hat{x}) = A \hat{x} A^{-1}$, is surjective.

Proof The mapping φ is smooth as it is the composition of smooth maps. Since $SO(3)$ is diffeomorphic to the space $\frac{SO(3)}{SO(2)} = S^2$

it is connected. We show that $d\varphi: T_e SU(2) \rightarrow T_e SU(3)$ is invertible. To do this it suffices to show that $d_\lambda: T_e SU(2) \rightarrow T_e(SU(2))$ is invertible. We

first show that $d_\lambda \tilde{\varphi} = \text{ad}$. Let $\lambda \rightarrow A_\lambda$ be a curve in $SU(2)$ through the identity $e=I$ and let $B = \frac{d}{d\lambda}(A_\lambda)|_{\lambda=0} \in T_e SU(2)$. Then

$$d_\lambda \tilde{\varphi}(B) = \frac{d}{d\lambda} [\tilde{\varphi}(A_\lambda)]|_{\lambda=0} \text{ and for } \hat{x} \in \mathfrak{su}_2,$$

$$d_\lambda \tilde{\varphi}(B)(\hat{x}) = \frac{d}{d\lambda} [\tilde{\varphi}(A_\lambda)](\hat{x})|_{\lambda=0} = \frac{d}{d\lambda} [A_\lambda \hat{x} A_\lambda^{-1}]|_{\lambda=0}$$

$$= \frac{d}{d\lambda} (A_\lambda \hat{x} \bar{A}_\lambda^*)|_{\lambda=0}$$

$$= B\hat{x} + \hat{x} \bar{B}^* = B\hat{x} - \hat{x}B = [B, \hat{x}] = \text{ad}_B(\hat{x})$$

So $d_\lambda \tilde{\varphi}(B) = \text{ad}_B$. It follows that $B \in \ker d_\lambda \tilde{\varphi}$

iff $[B, \hat{x}] = 0$ for all $\hat{x} \in \mathfrak{su}(2)$. Thus

$$B = \begin{pmatrix} ix_3 & -x_2 + ix_1 \\ x_2 + ix_1 & -ix_3 \end{pmatrix} \text{ where } x_1, x_2, x_3 \in \mathbb{R}, \text{ and}$$

$[B, \hat{e}_i] = 0$ for $i=1, 2, 3$. Here $\{e_i\}$ is the standard basis of $\mathbb{R}^3$. Recall that $\{\hat{e}_i\}$ is a basis of $\mathfrak{su}_2$ where

$$\hat{e}_1 = \begin{pmatrix} 0 & i \\ i & 0 \end{pmatrix}$$

$$\hat{e}_2 = \begin{pmatrix} 0 & -1 \\ 1 & 0 \end{pmatrix}$$

$$\hat{e}_3 = \begin{pmatrix} i & 0 \\ 0 & -i \end{pmatrix}$$

By direct computation we have that

$$[B, \hat{e}_i] = 0 \text{ for } i = 1, 2, 3, \quad B^j [\hat{e}_j, \hat{e}_i] = 0.$$

$$[B, \hat{e}_1] = 0 \Rightarrow -2B_2 \hat{e}_3 + 2B_3 \hat{e}_2 = 0 \Rightarrow B_2 = B_3 = 0$$

$$[B, \hat{e}_2] = 0 \Rightarrow 2B_1 \hat{e}_3 - 2B_3 \hat{e}_1 = 0 \Rightarrow B_1 = B_3 = 0,$$

Thus $B = 0$. Now $\dim T_x SU(2) = 3 = \dim(T_x SO(3))$ and $d_x \tilde{\varphi}$ is injective, it follows that it is invertible. Thus $d_x \varphi$ is also invertible and so φ is a local diffeomorphism, it now follows from the previous corollary that φ is surjective.

Theorem The kernel of $\varphi: SU(2) \rightarrow SO(3)$ is $\{\pm I\}$.

Proof Since the mapping from $\mathbb{R}^3$ to $su(2)$ defined by

$x \rightarrow \hat{x}$ is an isomorphism, $\text{Ker } \varphi = \text{Ker } \tilde{\varphi}$.

Let $B \in \text{Ker } \tilde{\varphi}$. Then $\tilde{\varphi}(B) = I \in SO(3)$ and

$\tilde{\varphi}(B(\hat{x})) = I(\hat{x}) = \hat{x}$ for all $\hat{x} \in su(2)$. Thus

$B \in SU(2)$ such that $B \hat{x} B^{\dagger} = \hat{x}$ for all $\hat{x} \in su(2)$.

But $B^{\dagger} = B^{-1}$ and so $B \hat{x} = \hat{x} B$ for all $\hat{x} \in su(2)$.

Write $B = \begin{pmatrix} \alpha & \beta \\ -\bar{\beta} & \bar{\alpha} \end{pmatrix}$ for $\alpha, \beta \in \mathbb{C}$ such that

$|\alpha|^2 + |\beta|^2 = 1$. Setting $\hat{x} = \hat{e}_1, \hat{e}_2, \hat{e}_3$ respectively

we get

$$(1) \begin{pmatrix} 0 & i \\ i & 0 \end{pmatrix} \begin{pmatrix} \alpha & \beta \\ -\bar{\beta} & \bar{\alpha} \end{pmatrix} = \begin{pmatrix} \alpha & \beta \\ -\bar{\beta} & \bar{\alpha} \end{pmatrix} \begin{pmatrix} 0 & i \\ i & 0 \end{pmatrix} \Rightarrow$$

$$i \begin{pmatrix} -\bar{\beta} & \alpha \\ \alpha & \beta \end{pmatrix} = i \begin{pmatrix} \beta & \alpha \\ \bar{\alpha} & -\bar{\beta} \end{pmatrix} \Rightarrow \boxed{\alpha = \bar{\alpha}, \beta = -\bar{\beta}}$$

$$(2) \begin{pmatrix} 0 & -1 \\ 1 & 0 \end{pmatrix} \begin{pmatrix} \alpha & \beta \\ -\bar{\beta} & \bar{\alpha} \end{pmatrix} = \begin{pmatrix} \alpha & \beta \\ -\bar{\beta} & \bar{\alpha} \end{pmatrix} \begin{pmatrix} 0 & -1 \\ 1 & 0 \end{pmatrix}$$

$$\Rightarrow \begin{pmatrix} \bar{\beta} & -\bar{\alpha} \\ \alpha & \beta \end{pmatrix} = \begin{pmatrix} \beta & -\alpha \\ -\bar{\alpha} & -\bar{\beta} \end{pmatrix}$$

$$\Rightarrow \boxed{\alpha = \bar{\alpha} \quad \beta = \bar{\beta}}$$

From (1) and (2) we see that α is real and $\beta = 0$

Thus $B = \begin{pmatrix} \alpha & 0 \\ 0 & \bar{\alpha} \end{pmatrix}$, $|\alpha|^2 = 1$, $\alpha = \bar{\alpha}$ and

$$B = \pm I.$$