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Geometry of multiparametrized Lagrangians

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Dedicated to Professor Lajos Tamássy on his 70th birthday

1. Introduction

There are many problems in theoretical physics and variational calculus in which the Euler–Lagrange equations

(1.1)
$$\frac{d}{dt}\left(\frac{\partial \mathcal{L}}{\partial y^i}\right) - \frac{\partial \mathcal{L}}{\partial x^i} = 0,$$

where $y^i = \frac{dx^i}{dt}$, are fundamental.

The function \mathcal{L} depending on (x^i) and (y^i) , $i = 1, 2, \ldots, n$, is called a Lagrangian function or simply a Lagrangian. From a geometrical point of view a Lagrangian (of M) is a function $\mathcal{L}: TM \to R$, where TM is the total space of the tangent bundle (TM, τ, M) to a smooth (C^{∞}) manifold M. A point $v \in TM$ has the local coordinates (x^i, y^i) , where (x^i) are the local coordinates of $x = \tau(v)$, and $v_x = y^i \left(\frac{\partial}{\partial x^i}\right)_x$. Thus

$$\mathcal{L}: (x^i, y^i) \to \mathcal{L}(x^i, y^i), \quad i = 1, 2, \dots, n = \dim M.$$

Expanding the time derivative, eq. (1.1) becomes

(1.2)
$$\frac{\partial^2 \mathcal{L}}{\partial y^i \partial y^j} \frac{d^2 x^j}{dt^2} = \frac{\partial \mathcal{L}}{\partial x^i} - \frac{\partial^2 \mathcal{L}}{\partial y^i \partial x^j} \frac{dx^j}{dt}$$

and in order to put it in a normal form we must assume

(1.3)
$$\det\left(\frac{\partial^2 \mathcal{L}}{\partial y^i \partial y^j}\right) \neq 0.$$

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If (1.3) holds, \mathcal{L} is called a regular Lagrangian.

If we put $\theta_{\mathcal{L}} = \frac{\partial \mathcal{L}}{\partial x^i} dx^i$, then $\omega_{\mathcal{L}} = -d\theta_{\mathcal{L}}$ gives a symplectic two forms on TM which is nondegenerate if \mathcal{L} is a regular Lagrangian. Thus the results of symplectic geometry may be applied.

A different point of view was proposed by R. Miron. Namely, using $g_{ij} = \frac{1}{2} \frac{\partial^2 \mathcal{L}}{\partial y^i \partial y^j}$ and a nonlinear connection on TM, a metrical structure on TM is introduced so that the results of the so-called Lagrange geometry may be applied.

The origin of Lagrange geometry is as follows. It is usual to call the pair (M, \mathcal{L}) , where \mathcal{L} is a regular Lagrangian, a Lagrange space. If (M, F) is a Finsler space (cf. M. MATSUMOTO [5]) then taking $\mathcal{L} = F^2$ we see that any Finsler space is a Lagrange space. As is well-known Finsler geometry has a long tradition and its body of results is very large.

On the other hand, as Professor RADU MIRON showed in [6] and [7], the main results of Finsler geometry regarding the nonlinear connection, the Cartan connection and so on can be extended to Lagrange spaces. Thus the geometry of the pair (M, \mathcal{L}) , called Lagrange geometry, was developed in the last ten years.

In dynamics as well as in variational calculus (see R. HERMANN [4] p.117) time dependent Lagrangians are also considered.

A regular time dependent Lagrangian is a function $\mathcal{L} : TM \times R \to R$, $(x^i, y^i, t) \to L(x^i, y^i, t)$ such that $\det\left(\frac{\partial^2 \mathcal{L}}{\partial y^i \partial y^j}\right) \neq 0$. We developed a geometrical theory of such Lagrangians in some recent papers ([1]–[3]). Now we consider multiparametrized Lagrangians i.e. functions $\mathcal{L} : TM \times R^m \to R$, $(x^i, y^i, t^1, \ldots, t^m) \to \mathcal{L}(x^i, y^i, t^1, \ldots, t^m)$. Such Lagrangians appear in variational problems for which the constraints are considered (cf. R. HERMANN [4]).

We shall derive here the main facts from the geometry of the manifold $E = TM \times R^m$ fibered over M, endowed with a regular multiparametrized Lagrangian \mathcal{L} , i.e. det $\left(\frac{\partial^2 \mathcal{L}}{\partial y^i \partial y^j}\right) \neq 0$ be assumed.

2. On the manifold $TM \times R^m$ fibered over M

A transformation $(x^i, y^i, t^\alpha) \to (\bar{x}^i, \bar{y}^i, \bar{t}^\alpha)$ of local coordinates on $TM \times R^m$ is of the form

(2.1)
$$\bar{x}^{i} = \bar{x}^{i}(x^{1}, \dots, x^{n}), \quad \operatorname{rank}\left(\frac{\partial \bar{x}^{i}}{\partial x^{j}}\right) = n$$
$$\bar{y}^{i} = \frac{\partial \bar{x}^{i}}{\partial x^{j}}y^{j}, \qquad \bar{t}^{\alpha} = t^{\alpha}.$$

Here and in the sequel the indices i, j, \ldots , run from 1 to $n = \dim M$ and $\alpha, \beta, \gamma, \ldots$, run from 1 to m.

Sometimes we shall set $(y^i, t^{\alpha}) = z^a, a, b, c, \ldots = 1, \ldots, n + m$ and then (2.1) becomes

(2.2.)
$$\bar{x}^{i} = \bar{x}^{i}(x^{1}, \dots, x^{n}), \operatorname{rank}\left(\frac{\partial \bar{x}^{i}}{\partial x^{j}}\right) = n$$
$$\bar{z}^{a} = M_{b}^{a}(x)z^{b}, \qquad \operatorname{rank}(M_{b}^{a}) = n + m.$$

Computing the Jacobian matrix of the mapping (2.2) we obtain

Theorem 2.1. The manifold $TM \times R^m$ is orientable.

The triad $(TM \times R^m, \pi, M)$, $\pi(v, t^{\alpha}) = \tau(v)$ is a vector bundle of rank n + m (the local fibre is $T_x M \times R^m$, at $x = \tau(v)$).

By a general result on vector bundles (R. MIRON and M. ANASTASIEI [7]) we have

Theorem 2.2. If M is paracompact then $TM \times R^m$ is paracompact.

Thus if M is paracompact then $TM\times R^m$ admits smooth partitions of unity.

Let us set $E = TM \times R^m$ and let $\pi^T : TE \to TM$ be the tangent mapping of π . Then $VE = \ker \pi^T$ is a vector subbundle of the tangent bundle (TE, τ_E, E) to E. We call it the vertical bundle over E. The natural basis in T_uE , $u \in E$, is $\left(\frac{\partial}{\partial x^i}, \frac{\partial}{\partial y^i}, \frac{\partial}{\partial t^\alpha}\right)$ and $\left(\frac{\partial}{\partial y^i}, \frac{\partial}{\partial t^\alpha}\right)$ gives a basis of V_uE .

These bases transform under (2.1) as follows:

(2.3)
$$\frac{\partial}{\partial x^{i}} = \frac{\partial^{2} \bar{x}^{h}}{\partial x^{i} \partial x^{j}} y^{j} \frac{\partial}{\partial \bar{y}^{h}} + \frac{\partial \bar{x}^{h}}{\partial x^{i}} \frac{\partial}{\partial \bar{x}^{h}}$$
$$\frac{\partial}{\partial y^{i}} = \frac{\partial \bar{x}^{k}}{\partial x^{i}} \frac{\partial}{\partial \bar{y}^{k}}, \qquad \frac{\partial}{\partial t^{\alpha}} = \frac{\partial}{\partial \bar{t}^{\alpha}}.$$

By (2.3) it comes out that $J: T_u E \to T_u E$ given by

(2.4)
$$J\left(\frac{\partial}{\partial x^i}\right) = \frac{\partial}{\partial y^i}, \quad J\left(\frac{\partial}{\partial z^a}\right) = 0$$
 is well-defined.

By a direct calculation one gets

Theorem 2.3.

(i)
$$J^2 = 0$$
, (i) Ker $J = VE$, Im $J \subset VE$,
(iii) $N_J = 0$, (iv) $L_C J = -J$.

Here N_J denotes the Nijenhuis tensor field associated to J and $L_C J$ denotes the Lie derivative of J with respect to the Liouville vector field

 $C = z^a \frac{\partial}{\partial z^a}$:

$$(L_C J)(X) = [C, JX] - J[C, X], \quad X \in \mathfrak{X}(E)$$

Thus, the manifold $TM \times R^m$ is endowed with an almost tangent structure (cf. (i)) which is integrable (cf. (iii)) and homogeneous of degree 0 (cf. (iv)).

3. Nonlinear connections on $E = TM \times R^m$

Now we shall regard the vertical bundle over E as a distribution $u \to V_u E$, $u \in E$, on E.

Definition 3.1. A nonlinear connection on E is a distribution $u \to H_u E$ which is supplementary to the vertical distribution on E, that is,

$$(3.1) T_u E = H_u E \oplus V_u E, \ u \in E$$

holds good.

Locally, the distribution $u \to H_u E$, called horizontal distribution, is completely determined by *n* local vector fields

(3.2)
$$\frac{\delta}{\delta x^{i}} = \frac{\partial}{\partial x^{i}} - N^{a}_{i} \frac{\partial}{\partial z^{a}} = \frac{\partial}{\partial x^{i}} - N^{j}_{i} \frac{\partial}{\partial y^{j}} - N^{\alpha}_{i} \frac{\partial}{\partial t^{\alpha}}.$$

The form of these vector fields is a consequence of the fact that $\pi^T |_{HE}$ is an isomorphism which carries $\frac{\delta}{\delta x^i}$ to $\frac{\partial}{\partial x^i}$. Since $u \to H_u E$ is a global distribution, the adapted frame $\left(\frac{\delta}{\delta x^i}, \frac{\partial}{\partial z^a}\right)$ belonging to the decomposition (3.1) must transform under (2.1) as follows:

(3.3)
$$\frac{\delta}{\delta x^i} = \frac{\partial \bar{x}^h}{\partial x^i} \frac{\delta}{\delta \bar{x}^h}, \quad \frac{\partial}{\partial z^a} = M_a^b(x) \frac{\partial}{\partial \bar{z}^b}.$$

By (3.3), the local coefficients $(N_i^a(x, y, t))$ have the following transformation law under (2.1):

(3.4)
$$N_i^a \frac{\partial \bar{x}^i}{\partial x^j} = M_b^a N_j^b - \frac{\partial M_b^a}{\partial x^j} z^b \,.$$

Taking in (3.4) a = h and then $a = \alpha$ we see that (3.4) is equivalent to:

(3.5)
$$\bar{N}_{i}^{h} \frac{\partial \bar{x}^{i}}{\partial x^{j}} = \frac{\partial \bar{x}^{h}}{\partial x^{k}} N_{j}^{k} - \frac{\partial^{2} \bar{x}^{h}}{\partial x^{j} \partial x^{k}} y^{k} ,$$
$$\bar{N}_{i}^{\alpha} \frac{\partial \bar{x}^{i}}{\partial x^{j}} = N_{j}^{\alpha} .$$

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Thus $(N_i^j(x, y, t))$ transform as the coefficients of a nonlinear connection on TM and (N_i^{α}) as the components of a covector on M. We shall say that (N_i^{α}) defines an M-covector on E for every α .

Conversely, a set of functions $(N_i^j(x, y, t), N_i^{\alpha}(x, y, t))$ which satisfy (3.5) defines a nonlinear connection on E.

The following theorem says us that a regular multiparametrized Lagrangian \mathcal{L} determines a nonlinear connection on E.

Let us put:

(3.6)
$$g_{ij}(x,y,t^{\alpha}) = \frac{1}{2} \frac{\partial^2 \mathcal{L}(x,y,t^{\alpha})}{\partial y^i \partial y^j}$$

(3.7)
$$G^{i}(x,y,t^{\alpha}) = \frac{1}{4}g^{ik} \left(\frac{\partial^{2}\mathcal{L}}{\partial y^{k}\partial x^{j}}y^{j} - \frac{\partial\mathcal{L}}{\partial x^{k}}\right)$$

Theorem 3.1. The set of functions

$$N_j^i(x,y,t^{\alpha}) = \frac{\partial G^i(x,y,t^{\alpha})}{\partial y^j}; \quad N_i^{\alpha} = \frac{1}{2} \frac{\partial^2 \mathcal{L}}{\partial t^{\alpha} \partial y^i}$$

defines a nonlinear connection on $TM \times R^m$.

PROOF. One checks by a tedious computation that these functions transform under (2.1) as in (3.5).

Remark 3.1. The form of G^i in (3.7) was suggested by the form (1.2) of the Euler-Lagrange equations.

Remark 3.2. The nonlinear connection determined by \mathcal{L} is symmetric in the sense that its torsion

$$t_{ij}^k = \frac{\partial N_i^k}{\partial y^j} - \frac{\partial N_j^k}{\partial y^i}$$

vanishes.

4. Other geometrical structures on $TM \times R^m$

Let $N_{\mathcal{L}}$ be the nonlinear connection on E defined by \mathcal{L} and $\left(\frac{\delta}{\delta x^i}, \frac{\partial}{\partial z^a}\right)$ the corresponding adapted frame.

If we set:

(4.1)
$$P\left(\frac{\delta}{\delta x^i}\right) = \frac{\delta}{\delta x^i}, \quad P\left(\frac{\partial}{\partial z^a}\right) = -\frac{\partial}{\partial z^a},$$

we obtain an almost product structure on E, that is, $P^2 = I$, where I denotes the Kronecker tensor field.

Now let $(dx^i, \delta z^a)$ be the frame dual to $(\frac{\delta}{\delta x^i}, \frac{\partial}{\partial z^a})$. It follows that $\delta z^a = dz^a + N_i^a dx^i$, or equivalently,

(4.2)
$$\begin{aligned} \delta y^i = dy^i + N^i_k dx^k \\ \delta t^\alpha = dt^\alpha + N^\alpha_i dx^i \end{aligned}$$

Let us define a linear mapping $F: T_u E \to T_u E$ by

(4.3)
$$F\left(\frac{\delta}{\delta x^{i}}\right) = -\frac{\partial}{\partial y^{i}}, \quad F\left(\frac{\partial}{\partial y^{i}}\right) = \frac{\delta}{\delta x^{i}}, \quad F\left(\frac{\partial}{\partial t^{\alpha}}\right) = 0.$$

We immediately get

Theorem 4.1. The following equalities hold good:

(i) rank
$$F = 2n$$
,
(ii) $F^3 + F = 0$,
(iii) $F^2 = -I + \frac{\partial}{\partial t^{\alpha}} \otimes \delta t^{\alpha}$

Thus $TM \times R^m$ is framed manifold. The frame structure $\left(F, \frac{\partial}{\partial t^{\alpha}}, \delta t^{\alpha}\right)$ is said to be normal if the tensor field

(4.5)
$$S(X,Y) = N_F(X,Y) + d(\delta t^{\alpha})(X,Y)\frac{\partial}{\partial t^{\alpha}}, \quad X,Y \in \mathfrak{X}(E)$$

vanishes identically.

A computation in local coordinates leads to

Theorem 4.2. The frame structure $(F, \frac{\partial}{\partial t^{\alpha}}, \delta t^{\alpha})$ is normal if and only if 1) The curvature of $N_{\mathcal{L}}$ vanishes i.e.

$$\Omega^q_{ij} := rac{\delta N^a_j}{\delta x^i} - rac{\delta N^a_i}{\delta x^j} = 0 \,,$$

2) $\frac{\partial N_i^a}{\partial t^\alpha} = 0$.

It is obvious that the following tensor field

(4.6)
$$G = g_{ij}dx^i \otimes dx^j + g_{ij}\delta y^i \otimes \delta y^j + \sum_{\alpha=1}^m \delta t^\alpha \otimes \delta t^\alpha$$

defines a metric structure on $TM \times R^m$.

It is Riemannian if the quadratic form $g_{ij}\xi^i\xi^j$, $(\xi^i) \in \mathbb{R}^n$, is positive definite.

By (4.6) we have

Theorem 4.3. The horizontal and vertical distributions are orthogonal with respect to G.

Some computations in local coordinates give

Theorem 4.4. The following equations hold good:

(i)
$$G(FX, FY) = G(X, Y) - \sum_{\alpha=1}^{m} \delta t^{\alpha}(X) \delta t^{\alpha}(Y),$$

(ii)
$$\delta t^{\alpha}(X) = G\left(\frac{\partial}{\partial t^{\alpha}}, X\right),$$

(iii)
$$G(PX,Y) = G(X,PY), \quad X,Y \in \mathfrak{X}(E).$$

Thus, the manifold $TM \times R^m$ possesses an almost product structure, a frame structure and a metric structure related by (i)–(iii) in Theorem 4.4.

5. *M*-connections on $E = TM \times R^m$

We identify, as is usual, a linear connection on E with the operator of covariant derivative D associated to it.

Definition 5.1. A linear connection D on E is said to be an M-connection if the following conditions hold good:

(i) DP = 0, (ii) DF = 0,

(iii)
$$D\left(\frac{\partial}{\partial t^{\alpha}}\right) = 0, \ \alpha = 1, 2, \dots, m.$$

Remark 5.1. An *M*-connection *D* on *E* satisfies also $D(\delta t^{\alpha}) = 0$ by virtue (iii) in Theorem 4.1.

We have

Theorem 5.1. A linear connection D on E is an M-connection if and only if in the frame $\left(\frac{\delta}{\delta x^i}, \frac{\partial}{\partial y^i}, \frac{\partial}{\partial t^{\alpha}}\right)$ we have

$$D_{\frac{\delta}{\delta x^{k}}} \frac{\delta}{\delta x^{j}} = L_{jk}^{i} \frac{\delta}{\delta x^{i}}, \quad D_{\frac{\delta}{\delta x^{k}}} \frac{\partial}{\partial y^{j}} = L_{jk}^{i} \frac{\partial}{\partial y^{i}},$$

$$D_{\frac{\partial}{\partial y^{k}}} \frac{\delta}{\delta x^{j}} = C_{jk}^{i} \frac{\delta}{\delta x^{i}}, \quad D_{\frac{\partial}{\partial y^{k}}} \frac{\partial}{\partial y^{j}} = C_{jk}^{i} \frac{\partial}{\partial y^{i}},$$

$$D_{\frac{\delta}{\delta t^{\alpha}}} \frac{\delta}{\delta x^{j}} = C_{j\alpha}^{i} \frac{\delta}{\delta x^{i}}, \quad D_{\frac{\delta}{\delta t^{\alpha}}} \frac{\partial}{\partial y^{j}} = C_{j\alpha}^{i} \frac{\partial}{\partial y^{i}}$$

where, under (2.1), L_{jk}^{i} change like the coefficients of a linear connection on M, C_{jk}^{i} change like the components of a tensor field of type (1,2) on M and $C_{j\alpha}^i$ ($\alpha = 1, 2, ..., m$) change like the components of a tensor field of type (1,1) on M.

Thus we can give an *M*-connection as a set of local coefficients $D\Gamma = (L_{jk}^i, C_{jk}^i, C_{j\alpha}^i).$

Using these coefficients, h- and v-covariant derivatives denoted by short and long horizontal bars, respectively, of any M-tensor can be considered. For instance,

$$t_{ij}|_{k} = \frac{\delta t_{ij}}{\delta x^{k}} - L^{h}_{ik}t_{hj} - L^{h}_{jk}t_{ih},$$

$$t_{ij|k} = \frac{\partial t_{ij}}{\partial y^{k}} - C^{h}_{ik}t_{hj} - C^{h}_{jk}t_{ih},$$

$$t_{ij|\alpha} = \frac{\partial t_{ij}}{\partial t^{\alpha}} - C^{h}_{i\alpha}t_{hj} - C^{h}_{j\alpha}t_{ih}.$$

An *M*-connection on *E* is said to be metrical if DG = 0. A direct computation gives

Theorem 5.2. An *M*-connection is metrical if and only if

(5.2)
$$g_{ij}|_k = 0, \quad g_{ij|k} = 0, \quad g_{ij|\alpha} = 0,$$

holds.

Let us set $T_{jk}^i = L_{jk}^i - L_{kj}^i$, $S_{jk}^i = C_{jk}^i - C_{kj}^i$. These tensor fields are the torsions of the *M*-connection ΓD .

On the existence of the metrical M-connection we have the following

Theorem 5.3. There exists a set of metrical *M*-connections with $T_{jk}^i = S_{jk}^i = 0$. Their local coefficients are as follows:

(5.3)
$$L_{ij}^{k} = \frac{1}{2} g^{kh} \left(\frac{\delta g_{hj}}{\delta x^{i}} + \frac{\delta g_{ih}}{\delta x^{j}} - \frac{\delta g_{ij}}{\delta x^{h}} \right)$$
$$C_{ij}^{k} = \frac{1}{2} g^{kh} \left(\frac{\partial g_{hj}}{\partial y^{i}} + \frac{\partial g_{ih}}{\partial y^{j}} - \frac{\partial g_{ij}}{\partial y^{h}} \right)$$
$$C_{i\alpha}^{k} = \frac{1}{2} g^{kh} \frac{\partial g_{ih}}{\partial t^{\alpha}} + O_{ih}^{jk} X_{j\alpha}^{h},$$

where $X_{j\alpha}^h$ is an arbitrary *M*-tensor field of type (1,1) and $O_{ih}^{jk} = \frac{1}{2} \left(\delta_i^j \delta_h^k - g_{ih} g^{kj} \right)$ is the Obata operator.

PROOF. The condition $g_{ij}|_k = 0$ is equivalent to $\frac{\delta g_{ij}}{\delta x^k} = L^h_{ik}g_{hj} + L^h_{jk}g_{ih}$. Subtracting this from the sum of the other two equations obtained by a cyclic permutation in it of the indices i, j, k and using $T^i_{jk} = 0$ one gets

Using the Obata operator we find that the general solution of the last equation is $B_{i\alpha}^k = O_{ib}^{jk} X_{i\alpha}^h$. \Box

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