Parallel submanifolds of Cayley plane

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1. Introduction

A submanifold M of a Riemannian manifold \widetilde{M} is called to be parallel if the second fundamental form of M is parallel. Several authors have completely classified parallel submanifolds when the ambient spaces are the Euclidean space and the symmetric spaces of rank one except Cayley plane and its non-compact dual. Parallel submanifolds of the Euclidean space and the sphere have been classified by D. Ferus [2], [3], [4] and those of the real hyperbolic space by M. Takeuchi [12]. Parallel Kaehler submanifolds of the complex projective space and the complex hyperbolic space have been classified by H. Nakagawa and R. Takagi [11] and by M. Kon [6] respectively. H. Naitoh in [8], [9], and [10] has classified totally real parallel submanifolds of the complex space form. Parallel submanifolds of the quaternion projective space and its non-compact dual have been classified by the author [13]. In this paper we will study parallel submanifolds of Cayley plane $P_2(\mathbf{Cay})$.

We need the classification of totally geodesic submanifolds of $P_2(\mathbf{Cay})$ to classify parallel submanifolds of $P_2(\mathbf{Cay})$. On this, the following result is obtained:

Theorem (J. A. Wolf [14]). Let N be a connected complete totally geodesic submanifold of Cayley plane $P_2(\mathbf{Cay})$ with dim $N \ge 2$. Then N is an r-dimensional sphere S^r ($2 \le r \le 8$), a real projective plane $P_2(\mathbf{R})$, a complex projective plane $P_2(\mathbf{C})$, or a quaternion projective plane $P_2(\mathbf{H})$. Moreover, if two connected complete totally geodesic submanifolds are homeomorphic, then they are equivalent under an element of $I_0(P_2(\mathbf{Cay}))$, where $I_0(P_2(\mathbf{Cay}))$ denotes the identity component of the full group of isometries of $P_2(\mathbf{Cay})$.

Especially maximal totally geodesic submanifolds of $P_2(\mathbf{Cay})$ are $P_2(\mathbf{H})$ and S^8 . In this paper we will show the following:

THEOREM. Let f be an immersion with parallel second fundamental form of a connected manifold M (dim $M \ge 2$) into Cayley plane $P_2(\mathbf{Cay})$. Then there exists a totally geodesic submanifold $P_2(\mathbf{H})$ or S^8 of P_2 (\mathbf{Cay}) which contains the image f(M) of M by f.

By this Theorem a parallel submanifold M of $P_2(\mathbf{Cay})$ is reduced to either of the following cases:

(a)
$$M \subset P_2(\boldsymbol{H}) \subset P_2(\mathbf{Cay})$$
,

or

$$(b)$$
 $M \subset S^8 \subset P_2(\mathbf{Cay})$,

where f_1 is parallel and f_2 is totally geodesic. Meanwhile parallel submanifolds of $P_2(\mathbf{H})$ and S^8 have already been classified. Therefore we have completely classified parallel submanifolds of $P_2(\mathbf{Cay})$.

2. Preliminaries

Let \widetilde{M} be an m-dimensional Riemannian manifold with the Riemannian connection $\widetilde{\nabla}$ and M be an n-dimensional Riemannian manifold with the Riemannian connection ∇ . We denote by \widetilde{R} the curvature tensor of $\widetilde{\nabla}$. Les f be an isometric immersion of M into \widetilde{M} . The metrics on the tangent bundles $T\widetilde{M}$, TM are denoted by <, >. The metric and the connection on the pull back $f*T\widetilde{M}$ induced from <, > and $\widetilde{\nabla}$ are also denoted by <, > and $\widetilde{\nabla}$. We have an orthogonal decomposition:

$$f * T\widetilde{M} = TM + NM$$

where NM denotes the normal bundle of f. We denote by ∇^+ the normal connection on NM induced from $\widetilde{\nabla}$. Then we have Gauss-Weingarten formulas:

$$\widetilde{\nabla}_X Y = \nabla_X Y + \sigma(X, Y),$$

$$\widetilde{\nabla}_{X}\xi = -A_{\xi}X + \nabla_{X}^{\perp}\xi$$

for vector fields X, Y on M and a normal vector field ξ . Here the tensor fields σ and A_{ξ} are called the second fundamental form and the shape operator respectively, which are related by $\langle A_{\xi}X, Y \rangle = \langle \sigma(X, Y), \xi \rangle$. We define a tensor $\nabla \bar{\sigma}$ by

$$\nabla \sigma(X, Y, Z) = \nabla_{X}^{\perp} \sigma(Y, Z) - \sigma(\nabla_{X} Y, Z) - \sigma(Y, \nabla_{X} Z),$$

for vector fields X, Y, Z on M. The isometric immersion f is said to be totally geodesic if $\sigma=0$ on M, and f is said to be parallel if $\nabla \sigma=0$ on M. For a point $p \in M$, put

$$N_{p}^{1}M = \{\sigma(X, Y) \in N_{p}M, X, Y \in T_{p}M\}_{R},$$

which is called the *first normal space*. Put $O_p^1M = T_pM + N_p^1M$, which is called the *first osculating space*. If f is parallel and M is connected, the dimensions of N_p^1M and O_p^1M are constant on M. Therefore $N^1M = \bigcup_{p \in M} N_p^1M$ and $O^1M = \bigcup_{p \in M} O_p^1M$ are subbundles of $f^*T\widetilde{M}$. Moreover we have

Lemma 2.1 (H. Naitoh [7]). If f is parallel and \widetilde{M} is locally Riemannian symmetric, then the following holds:

$$(a)$$
 $\widetilde{R}(X, Y)Z \in T_pM$

(b)
$$\widetilde{R}(X, Y)\xi \in N^{1}_{p}M$$

(c)
$$\sigma(V, \widetilde{R}(X, Y)Z) - \widetilde{R}(\sigma(V, X), Y)Z - \widetilde{R}(X, \sigma(V, Y))Z - \widetilde{R}(X, Y)\sigma(V, Z) = 0$$

$$(d) \qquad -A\widetilde{R}(X, Y)\xi(V) - \widetilde{R}(\sigma(V, X), Y)\xi - \widetilde{R}(X, \sigma(V, Y))\xi + \widetilde{R}(X, Y)A\xi V = 0,$$
 for $X, Y, Z, V \in T_pM$ and $\xi \in N_p^1 M$.

If a subspace W of the tangent space $T_p\widetilde{M}$ at $p\in\widetilde{M}$ satisfies $\widetilde{R}(X,Y)Z\in W$ for X, $Y,Z\in W$, then W is called a *curvature invariant subspace*. It is well-known that for a curvature invariant subspace W at p of a Riemannian symmetric space \widetilde{M} , there exists a unique complete totally geodesic submanifold N of \widetilde{M} such that $p\in N$, $T_pN=W$ (S. Helgason [5]). We prepare the following key lemma to prove Theorem.

Lemma 2.2 (H. Naitoh [9]). Let f be a parallel immersion of a connected Riemannian manifold M into a Riemannian symmetric space \widetilde{M} . If $O_p^1 M$ is a curvature invariant subspace of $T_p\widetilde{M}$ for some point $p \in M$, then there exists a unique complete totally geodesic submanifold N of \widetilde{M} such that f(M) is contained in N and $T_pN=O_p^1 M$.

In fact H. Naitoh proved this when \widetilde{M} is the complex space form (see Theorem 2.4 in [9]). Following his proof, we see that the statement holds whenever \widetilde{M} is a Riemannian symmetric space.

3. The Cayley algebra and the curvature tensor of $P_2(Cay)$

The set of Cayley numbers, which is denoted by Cay, is an 8-dimensional vector space over the field R of real numbers with basis elements $e_0 = 1, e_1, \ldots, e_7$. For these basis elements a multiplication is defined as follows:

 $e_i e_0 = e_0 e_i = e_i$, and $e_i e_j$ $(i, j \ge 1)$ is given by the following table.

We extend the multiplication onto **Cay** canonically. Then **Cay** is a non-associative division algebra, which is called the *Cayley algebra*. To $a = \alpha_0 e_0 + \sum_{i=1}^7 \alpha_i e_i$, we associate the conjugate Cayley number $a = \alpha_0 e_0 - \sum_{i=1}^7 \alpha_i e_i$. We define an inner product $a = a_0 e_0 + a_0 e_0 + a_0 e_0$ by

$$<\!a,b>=\sum\limits_{i=0}^{7}\alpha_i\,\beta_i \text{ for } a=\sum\limits_{i=0}^{7}\alpha_ie_i \text{ and } b=\sum\limits_{i=0}^{7}\beta_ie_i \text{ and the norm } \|a\|\text{ by } \|a\|=\sqrt{<\!a,\ a>}.$$

Then similarly to the quaternion algebra H, we have $\overline{ab} = \overline{b} \, \overline{a}$, $||ab|| = ||a|| \, ||b||$, and $a \, \overline{b} + \overline{b} \, \overline{a} = \overline{a} \, b + \overline{b} \, a = 2 < a$, $b > e_0$.

We remark that the field R of real numbers, the field C of complex numbers, and the algebra H of quaternions are canonically regarded as the subalgebras of the Cayley algebra \mathbf{Cay} . In fact, the mappings $\alpha \to \alpha e_0$, $\alpha + \beta i \to \alpha e_0 + \beta e_1$, and $\alpha + \beta i + \gamma j + \delta k \to \alpha e_0 + \beta e_1 + \gamma e_2 + \delta e_3$ for α , β , γ , $\delta \in R$ are injective homomorphisms of R, C, and H into \mathbf{Cay} respectively. In particular we identify the Cayley algebra \mathbf{Cay} with pairs H + H of quaternions as follows: To $a = \sum_{i=0}^{7} \alpha_i e_i$, we attach $[\alpha, \beta] \in H + H$, where $\alpha = \alpha_0 + \alpha_1 i + \alpha_2 j + \alpha_3 k$, $\beta = \alpha_4 - \alpha_5 i - \alpha_6 j - \alpha_7 k$. For this correspondence, the followings hold:

$$[\alpha, \beta] [\gamma, \delta] = [\alpha \gamma - \delta \overline{\beta}, \overline{\alpha} \delta + \gamma \beta]$$

$$\overline{[\alpha, \beta]} = [\overline{\alpha}, -\beta]$$

$$< [\alpha, \beta], [\gamma, \delta] > = <\alpha, \gamma > + <\beta, \delta >,$$

where $\bar{\alpha}$ is the conjugate number of α in H and $<\alpha$, $\beta>$ is the inner product on H.

Though Cay is not associative, the following formulas hold (cf. I. Yokota [15] p. 208): For $a, b, u, v \in Cay$,

(3.1)
$$\langle au, v \rangle = \langle u, \overline{a}v \rangle, \langle ua, v \rangle = \langle u, v\overline{a} \rangle,$$

(3.2)
$$a(\bar{a}u) = (a\bar{a})u, \ a(u\bar{a}) = (au)\bar{a}, \ u(a\bar{a}) = (ua)\bar{a},$$

 $a(au) = (aa)u, \ a(ua) = (au)a, \ u(aa) = (ua)a,$

(3.3)
$$\overline{b}(au) + \overline{a}(bu) = 2 < a, b > u = (ua)\overline{b} + (ub)\overline{a}$$
,

(3.4) for an orthonormal basis
$$e_0$$
, a_1 , ..., a_7 ,
$$a_i(a_j u) = -a_j(a_i u) (i \neq j), \qquad a_i(a_i u) = -u \text{ and}$$
especially $a_i a_j = -a_j a_i, \quad a_i^2 = -e_0$.

Let \widetilde{M} be either Cayley plane or its non-compact dual. Then the curvature tensor \widetilde{R} of \widetilde{M} is given as follows.

Lenna 3.1 (R. B. Brown and A. Gray [1]). The tangent space $T_p\widetilde{M}$ at p of \widetilde{M} is identified with Cay + Cay, viewed as pairs of Cayley numbers. Under this identification, the metric tensor \widetilde{g} at p is given by $\widetilde{g}((a, b), (c, d)) = \langle a, c \rangle + \langle b, d \rangle$ and the curvature tensor \widetilde{R} at p is given by

$$(3.5) \qquad \begin{array}{l} \widetilde{R}((a,b),(c,d))(e,f) \\ = \frac{k}{4}(-4 < a, e > c + 4 < c, e > a + (ed)\,\overline{b} - (eb)\,\overline{d} + (ad - cb)\,\overline{f}, \\ \overline{a}(cf) - \overline{c}(af) - 4 < b, f > d + 4 < d, f > b - \overline{e}(ad - cb)), \end{array}$$

where k is positive or negative according as \widetilde{M} is Cayley plane or its non-compact dual.

We devote the rest of this section to describing curvature invariant subspaces of \widetilde{M} By Lemma 3. 1, we identify the tangent space $T_p\widetilde{M}$ with $\mathbf{Cay} + \mathbf{Cay}$. We put subspaces $m_{S'}$ and m_{K} (K = R, C, H) of $T_p\widetilde{M}$ as follows:

$$m_{S^r} = \{ (a, 0); a \in W^r \},$$

where W^r denotes an r-dimensional subspace of Cay $(2 \le r \le 8)$ and

$$m_{\mathbf{K}} = \{(\alpha, \beta); \alpha, \beta \in \mathbf{K}\},\$$

where K=R, C, or H is regarded as the subalgebra of Cay. Then by (3. 5), ms^r and m_K (H=R, C, H) are curvature invariant subspaces. Moreover we see that the complete totally geodesic submanifolds N of \widetilde{M} such that $T_pN=ms^r$, m_R , m_C , and m_H are an r-dimensional sphere S^r , a real projective plane $P_2(\mathbf{R})$, a complex projective plane $P_2(\mathbf{C})$, and a quaternion projective plane $P_2(\mathbf{H})$, respectively if \widetilde{M} is Cayley plane. So we call the curvature invariant subspaces ms^r , m_R , m_C , and m_H in $T_p\widetilde{M}$ S^r -type, $P_2(R)$ -type, $P_2(C)$ -type, and $P_2(H)$ -type respectively. Wolf's Theorem stated in section 1 implies that any curvature invariant subspace of $T_p\widetilde{M}$ is equivalent to one of ms^r and $m_K(K=R)$, C, H) under an element of the isotropy subgroup of $I_0(\widetilde{M})$ at p.

4. Proof of Theorem

Let \widetilde{M} be either Cayley plane or its non-compact dual and f be an isometric immersion with parallel second fundamental form of a connected Riemannian manifold M (dim $M \ge 2$) into \widetilde{M} . If the following holds, by Lemma 2. 2 we obtain Theorem.

PROPOSITION 4.1. For a point $p \in M$, the tangent space T_pM and the first osculating space O_p^1M are both curvature invariant subspaces of $T_p\widetilde{M}$. Moreover one of the following cases occurs:

- (1) T_pM is S^r -type (3 $\leq r \leq 8$) and O_p^1M is S^n -type ($r \leq n \leq 8$),
- (2) T_pM is S^2 -type and O_p^1M is S^n -type ($2 \le n \le 5$) or $P_2(C)$ -type,
- (3) T_pM is $P_2(\mathbf{H})$ -type and O_p^1M is equal to T_pM ,
- (4) T_pM is $P_2(C)$ -type and O_p^1M is equal to T_pM or is $P_2(H)$ -type,
- (5) T_pM is $P_2(\mathbf{R})$ -type and O_p^1M is equal to T_pM or is $P_2(\mathbf{C})$ -type.

Proof of Proposition 4.1. As usual we identify $T_p\widetilde{M}$ with $\mathbf{Cay} + \mathbf{Cay}$. By Lemma 2.1 (a), T_pM is a curvature invariant subspace of $T_p\widetilde{M}$. Therefore it is sufficient to consider the following five cases:

Case 1: $T_p M = m_S^r (3 \le r \le 8)$,

Case 2: $T_{\mathfrak{p}}M = m_{S^2}$,

Case 3: $T_{p}M = m_{H_{p}}$

Case 4: $T_pM=m_C$,

Case 5: $T_p M = m_R$.

We determine the first osculating space O_p^1M for each case.

Case 1.
$$O_b^1 M = m_{S^n}$$
 $(r \le n \le 8)$.

Proof. In this case, we decompose the normal space N_pM as follows:

$$N_pM = \{ (c, 0); c \in (W^r)^{\perp} \} + \{ (0, d); d \in \mathbf{Cay} \}.$$

We denote by σ' and σ'' the components of the second fundamental form σ according to this decomposition. That is,

$$\sigma((a, 0), (b, 0)) = (\sigma'((a, 0), (b, 0)), \sigma''((a, 0), (b, 0))),$$

where $a, b \in W^r$, $\sigma'((a, 0), (b, 0)) \in (W^r)^{\perp}$, and $\sigma''((a, 0), (b, 0)) \in \mathbf{Cay}$.

We shall show that σ'' vanishes. In fact applying Lemma 2.1 (c), we have

$$(\sigma'((a,0),\widetilde{R}((b,0),(c,0))(d,0)),\sigma''((a,0),\widetilde{R}((b,0),(c,0))(d,0)))$$

$$-\widetilde{R}((\sigma'((a,0),(b,0)),\sigma''((a,0),(b,0))),(c,0))(d,0)$$

$$-\widetilde{R}((b,0),(\sigma'((a,0),(c,0)),\sigma''((a,0),(c,0))))(d,0)$$

$$-\widetilde{R}((b,0),(c,0))(\sigma'((a,0),(d,0)),\sigma''((a,0),(d,0)))=0,$$
for $a,b,c,d\in W^r$.

By (3. 5), we have

$$-4 < b, d > \sigma''((a, 0), (c, 0)) + 4 < c, d > \sigma''((a, 0), (b, 0))$$

$$-\overline{d}(c\sigma''((a, 0), (b, 0))) + \overline{d}(b\sigma''((a, 0), (c, 0)))$$

$$-\overline{b}(c\sigma''((a, 0), (d, 0))) + \overline{c}(b\sigma''((a, 0), (d, 0))) = 0$$

Putting c=a and d=b in (4.1) for an orthonormal system $\{a, b\}$ of W^r , we get

$$-4\sigma''((a, 0), (a, 0)) - 2\overline{b}(a\sigma''((a, 0), (b, 0)))$$
$$+\overline{b}(b\sigma''((a, 0), (a, 0))) + \overline{a}(b\sigma''((a, 0), (b, 0))) = 0$$

and using (3.2),

(4.2)
$$-3\sigma''((a, 0), (a, 0)) - 2\overline{b}(a\sigma''((a, 0), (b, 0))) + \overline{a}(b\sigma''((a, 0), (b, 0))) = 0.$$

Similarly we have

(4.3)
$$-3\sigma''((b, 0), (b, 0)) - 2\overline{a}(b\sigma''((a, 0), (b, 0))) + \overline{b}(a\sigma''((a, 0), (b, 0))) = 0.$$

Adding (4.2) and (4.3), we obtain

$$0 = -3\{\sigma''((a, 0), (a, 0)) + \sigma''((b, 0), (b, 0))\}$$

$$-\{\overline{b}(a\sigma''((a, 0)(b, 0))) + \overline{a}(b\sigma''((a, 0), (b, 0)))\}$$

$$= -3\{\sigma''((a, 0), (a, 0)) + \sigma''((b, 0), (b, 0))\}$$

$$-2 < a, b > \sigma''((a, 0), (b, 0))$$

$$= -3\{\sigma''((a, 0), (a, 0)) + \sigma''((b, 0), (b, 0))\}.$$

Hence we get

(4.4)
$$\sigma''((a, 0), (a, 0)) + \sigma''((b, 0), (b, 0)) = 0.$$

For an arbitrary unit element $a \in W^r$, we take $b, c \in W^r$ such that $\{a, b, c\}$ is an orthonormal system of W^r . By (4, 4), we get $\sigma''((a, 0), (a, 0)) = -\sigma''((b, 0), (b, 0)) = \sigma''((c, 0), (c, 0)) = -\sigma''((a, 0), (a, 0))$ and hence $\sigma''((a, 0), (a, 0)) = 0$. Since a is arbitrary, we have $\sigma'' = 0$. Therefore the first normal space $N_p^1 M$ is contained in $\{(c, 0); c \in (W^r)^\perp\}$ and hence there exists an n-dimensional subspace W^n of **Cay** such that $W^r \subseteq W^n$ and $O_p^1 M = \{(a, 0); a \in W^n\}$.

Case 2. $O_b^1 M = m_S^n (2 \le n \le 5)$ or $O_b^1 M$ is equivalent to m_C .

Proof. For any 2-dimensional subspace W^2 of \mathbf{Cay} , $\{(a,0); a \in W^2\}$ is equivalent to $\{(a,0); \alpha \in C\}$ under an element of the isotropy subgroup of $I_0(\widetilde{M})$ at p. Therefore we may assume that $T_pM=\{(\alpha,0); \alpha \in C\}$. Let $\mathfrak{gl}(T_p\widetilde{M})$ be the Lie algebra of all linear endomorphisms of $T_p\widetilde{M}$. We denote by \Re the subspace of $\mathfrak{gl}(T_p\widetilde{M})$ linearly spanned by $\widetilde{R}(X,Y)$, $X,Y\in T_pM$. Since T_pM is a curvature invariant subspace, \Re is a Lie subalgebra of $\mathfrak{gl}(T_p\widetilde{M})$. Moreover T_pM and N_pM are invariant subspaces by the action of \Re . An irreducibly invariant subspace of N_pM by the action of \Re is given by $\{(\alpha a,0); \alpha \in R\}$ or $\{(0,\lambda f); \lambda \in C\}$, where a and f are unit elements of f and f and f are unit reducibly invariant subspace of f by the action of f and f has an element f such that f and f and f and f are f such that f and f and f and f and f are f such that f and f and f and f and f and f are f such that f and f are f and f and f and f and f are f and f and f and f are f and f and f and f and f and f are f and f are f and f and f and f and f are f and f and f and f and f are f and f and f and f and f are f and f and f and f and f are f and f and f and f are f and f and f and f are f and f and f and f and f are f and f are f and f are f and f and f and f are f and f are f and f and f and f are f and f are f and f are f and f and f are f and f are f and f are f and f and f are f and f are

By Lemm 2.1 (b), the first normal space $N_p^1 M$ is an invariant subspace of $N_p M$ by the action of \Re . Since dim $N_p^1 M \leq 3$, the following three cases may occur:

- (i) $N_p^1 M = \{(a, 0); a \in W^t\}$, where $W^t (0 \le t \le 3)$ is a t-dimensional subspace of **Cay** such that $\langle W^t, C \rangle = \{0\}$,
 - (ii) $N_{b}^{1}M = \{(0, \lambda f); \lambda \in C\}$, where f is a unit element of **Cay**,
- (iii) $N_p^1 M = \{ (0, \lambda f); \lambda \in C \} + \{ (\alpha d, 0); \alpha \in R \}$, where f and d are unit elements of **Cay** and $\langle d, C \rangle = \{ 0 \}$.
 - (i) In this case, we have $O_p^1 M = mS^{2+t}$ clearly.

- (ii) In this case, we can easily check that $O_p^1 M$ is a curvature invariant subspace and is equivalent to m_c .
 - (iii) This case does not occur.

We denote by σ_0 the (d, 0)-component of the second fundamental form σ . Applying Lemma 2.1 (d), we have

$$\widetilde{R}\left(\sigma((e_0,\,0),\,(e_0,\,0)),\,(e_1,\,0)\right)(0,\,f)\\ +\widetilde{R}\left((e_0,\,0),\,\sigma((e_0,\,0),\,(e_1,\,0))\right)(0,\,f) \in T_pM.$$
 Since
$$\widetilde{R}\left((\alpha,\,0),\,(0,\,\lambda f)\right)(0,\,f) \in T_pM \quad \text{ for } \alpha,\,\lambda \in C,\\ \sigma_0\left((e_0,\,0),\,(e_0,\,0)\right)\widetilde{R}\left((d,\,0),\,(e_1,\,0)\right)(0,\,f)\\ +\sigma_0((e_0,\,0),\,(e_1,\,0))\widetilde{R}\left((e_0,\,0),\,(d,\,0)\right)(0,\,f) \in T_pM.$$

By (3.4) and (3.5) we have

$$\begin{split} &\sigma_0((e_0,\,0),\,(e_0,\,0))\,(0,\,\overline{d}\,(e_1f\,)\,-\overline{e}_1\,(df\,))\\ &+\sigma_0((e_0,\,0),\,(e_1,\,0))\,(0,\,d\,f\!-\!\overline{d}\,f\,)\\ &=\!(0,\,2\,\sigma_0\,((e_0,\,0),\,(e_0,\,0))e_1(df\,)\!+\!2\sigma_0\,((e_0,\,0),\,(e_1,\,0))df\,)\in T_pM. \end{split}$$

Therefore we have $\sigma_0((e_0, 0), (e_0, 0)) = \sigma_0((e_0, 0), (e_1, 0)) = 0$.

By Lemma 2.1 (d), it follows that

$$\widetilde{R}(\sigma((e_1, 0), (e_0, 0)), (e_1, 0))(0, f)$$
 $+\widetilde{R}((e_0, 0), \sigma((e_1, 0), (e_1, 0)))(0, f) \in T_pM.$

Computing similarly, we have $\sigma_0((e_1, 0), (e_1, 0))=0$. Consequently σ_0 vanishes. This is a contradiction.

Case 3. $O_{p}^{1}M = T_{p}M$. That is, the second fundamental form σ vanishes.

Proof. We identify Cay with H+H and we simply write α for $[\alpha, 0]$ if there is no danger of confusion. For later use we prepare some formulas:

$$(4.5) \qquad \widetilde{R}((\alpha, \beta), (\gamma, \delta))(\varepsilon, \lambda)$$

$$= \frac{k}{4} (-4 < \alpha, \varepsilon > \gamma + 4 < \gamma, \varepsilon > \alpha + (\varepsilon \delta) \overline{\beta} - (\varepsilon \beta) \overline{\delta} + (\alpha \delta - \gamma \beta) \overline{\lambda},$$

$$\overline{\alpha}(\gamma \lambda) - \overline{\gamma}(\alpha \lambda) - 4 < \beta, \lambda > \delta + 4 < \delta, \lambda > \beta - \overline{\varepsilon}(\alpha \delta - \gamma \beta)),$$

$$(4.6) \qquad \widetilde{R}((\alpha, \beta), (\gamma, \delta))([0, \varepsilon], [0, \lambda])$$

$$= \frac{k}{4}([0, (\overline{\beta} \delta - \overline{\delta}\beta) \varepsilon + (\overline{\beta} \gamma - \overline{\delta} \alpha) \lambda], [0, (\alpha \gamma - \gamma \alpha) \lambda + (\alpha \delta - \gamma \beta) \varepsilon]),$$

$$(4.7) \qquad \widetilde{R}((\alpha, \beta), ([0, \gamma], [0, \delta]))(\varepsilon, \lambda)$$

$$= \frac{k}{4}([0, -4 < \alpha, \varepsilon > \gamma + 2\overline{\beta}\overline{\varepsilon}\overline{\delta} + \overline{\lambda}(\overline{\alpha}\delta - \beta\gamma)],$$

$$[0, -4 < \beta, \lambda > \delta + 2\alpha\lambda\gamma - \varepsilon(\overline{\alpha}\delta - \beta\gamma)]),$$

where α , β , γ , δ , ε , $\lambda \in \mathbf{H}$.

In Case 3 the normal space N_pM is given by

$$N_{p}M = \{ ([0, \gamma], [0, \delta]); \gamma, \delta \in \mathbf{H} \}.$$

We define σ' and σ'' by

$$\sigma((\alpha, \alpha'), (\beta, \beta')) = ([0, \sigma'((\alpha, \alpha'), (\beta, \beta'))], [0, \sigma''((\alpha, \alpha'), (\beta, \beta'))]),$$

where α , α' , β , $\beta' \in \mathbf{H}$ $\sigma'((\alpha, \alpha'), (\beta, \beta')), \sigma''((\alpha, \alpha'), (\beta, \beta')) \in \mathbf{H}$. Applying Lemma 2.1 (c), we have

$$\begin{split} &\sigma((\alpha,\alpha'),\widetilde{R}((\beta,\beta'),(\gamma,\gamma'))(\delta,\delta')) - \widetilde{R}(\sigma((\alpha,\alpha'),(\beta,\beta')),(\gamma,\gamma'))(\delta,\delta') \\ &- \widetilde{R}((\beta,\beta'),\sigma((\alpha,\alpha'),(\gamma,\gamma')))(\delta,\delta') - \widetilde{R}((\beta,\beta'),(\gamma,\gamma'))\sigma((\alpha,\alpha'),(\delta,\delta')) \\ &= 0 \end{split}$$

Using (4.5), (4.6), and (4.7), we get

$$\sigma((\alpha, \alpha'), (-4 < \beta, \delta > \gamma + 4 < \gamma, \delta > \beta + \delta \gamma' \overline{\beta}' - \delta \beta' \overline{\gamma'} + (\beta \gamma' - \gamma \beta') \overline{\delta'},$$

$$\overline{\beta} \gamma \delta' - \overline{\gamma} \beta \delta' - 4 < \beta', \delta' > \gamma' + 4 < \gamma', \delta' > \beta' - \overline{\delta} (\beta \gamma' - \gamma \beta'))$$

$$+ ([0, -4 < \gamma, \delta > \sigma' ((\alpha, \alpha'), (\beta, \beta')) + 2\overline{\gamma'} \overline{\delta} \sigma''((\alpha, \alpha'), (\beta, \beta'))$$

$$+ \overline{\delta'} (\overline{\gamma} \sigma''((\alpha, \alpha'), (\beta, \beta')) - \gamma' \sigma'((\alpha, \alpha'), (\beta, \beta')))],$$

$$(4.8) \qquad [0, -4 < \gamma', \delta' > \sigma''((\alpha, \alpha'), (\beta, \beta')) + 2\gamma \delta' \sigma'((\alpha, \alpha'), (\beta, \beta'))$$

$$- \delta (\overline{\gamma} \sigma''((\alpha, \alpha'), (\beta, \beta')) - \gamma' \sigma'((\alpha, \alpha'), (\beta, \beta')))])$$

$$- ([0, -4 < \beta, \delta > \sigma'((\alpha, \alpha'), (\gamma, \gamma')) + 2\overline{\beta'} \overline{\delta} \sigma''((\alpha, \alpha'), (\gamma, \gamma'))$$

$$+ \overline{\delta'} (\overline{\beta} \sigma''((\alpha, \alpha'), (\gamma, \gamma')) - \beta' \sigma'((\alpha, \alpha'), (\gamma, \gamma')))],$$

$$[0, -4 < \beta', \delta' > \sigma''((\alpha, \alpha'), (\gamma, \gamma')) + 2\beta \delta' \sigma'((\alpha, \alpha'), (\gamma, \gamma'))$$

$$- \delta (\overline{\beta} \sigma''((\alpha, \alpha'), (\gamma, \gamma')) - \beta' \sigma'((\alpha, \alpha'), (\gamma, \gamma')))])$$

$$- ([0, (\overline{\beta'} \gamma' - \overline{\gamma'} \beta') \sigma((\alpha, \alpha'), (\delta, \delta')) + (\overline{\beta'} \overline{\gamma} - \overline{\gamma'} \overline{\beta}) \sigma''((\alpha, \alpha'), (\delta, \delta'))])$$

$$= 0.$$

Putting $\beta = \alpha$, $\delta = \gamma$, $\alpha' = \beta' = \gamma' = \delta' = 0$ in (4.8) for an orthonormal system $\{\alpha, \gamma\}$ in H, we have

$$\begin{split} 0 &= ([0, \sigma'((\alpha, 0), (4\alpha, 0))], [0, \sigma''((\alpha, 0), (4\alpha, 0))]) \\ &+ ([0, -4\sigma'((\alpha, 0), (\alpha, 0))], [0, -\gamma(\overline{\gamma}\sigma''((\alpha, 0), (\alpha, 0)))]) \\ &- (0, [0, \gamma(\overline{\alpha}\sigma''((\alpha, 0), (\gamma, 0)))]) - (0, [0, (\alpha\overline{\gamma} - \gamma\overline{\alpha})\sigma''((\alpha, 0), (\gamma, 0))]) \\ &= (0, [0, 3\sigma''((\alpha, 0), (\alpha, 0)) - \alpha\overline{\gamma}\sigma''((\alpha, 0), (\gamma, 0))]). \end{split}$$

Therefore $3\sigma''((\alpha, 0), (\alpha, 0)) - \alpha \overline{\gamma} \sigma''((\alpha, 0), (\gamma, 0)) = 0.$

Similarly we have $3\sigma''((\gamma, 0), (\gamma, 0)) - \gamma \alpha \sigma''((\alpha, 0), (\gamma, 0)) = 0$. Adding two equations, we have

$$0=3\sigma''((\alpha, 0), (\alpha, 0))+3\sigma''((\gamma, 0), (\gamma, 0))-2 < \alpha, \gamma > \sigma''((\alpha, 0), (\gamma, 0))$$

=3\sigma''((\alpha, 0), (\alpha, 0))+3\sigma''((\gamma, 0), (\gamma, 0)).

For an arbitrary unit element $\alpha \in \mathbf{H}$, we take β , $\gamma \in \mathbf{H}$ such that $\{\alpha, \beta, \gamma\}$ is an orthonormal system in \mathbf{H} . Then we have

$$\sigma''((\alpha, 0), (\alpha, 0)) = -\sigma''((\beta, 0), (\beta, 0)) = \sigma''((\gamma, 0), (\gamma, 0)) = -\sigma''((\alpha, 0), (\alpha, 0))$$

and hence $\sigma''((\alpha, 0), (\alpha, 0))=0$.

Since σ'' is symmetric, we have

(4.9)
$$\sigma''((\alpha, 0), (\beta, 0))=0$$
 for $\alpha, \beta \in \mathbf{H}$.

Putting $\beta' = \alpha'$, $\delta' = \gamma'$, $\alpha = \beta = \gamma = \delta = 0$ in (4.8) for an orthonormal system $\{\alpha', \gamma'\}$ in H, we have

$$3\sigma'((0, \alpha'), (0, \alpha')) - 3\overline{\alpha'}\gamma'\sigma'((0, \alpha'), (0, \gamma')) = 0.$$

By the similar computation, we obtain

(4.10)
$$\sigma'((0, \alpha'), (0, \beta'))=0$$
 for $\alpha', \beta' \in \mathbf{H}$.

Putting $\alpha = \gamma = \beta' = \delta' = 0$, $\gamma' = \alpha'$, $\delta = \beta$ in (4.8), we have

$$0 = -([0, <\beta, \beta > \sigma'((0, \alpha'), (0, \alpha'))], [0, <\beta, \beta > \sigma''((0, \alpha'), (0, \alpha'))])$$

$$+([0, 2\overline{\alpha'}\overline{\beta}\sigma''((0, \alpha'), (\beta, 0))], [0, \beta\alpha'\sigma'((0, \alpha'), (\beta, 0))])$$

$$-([0, -4 < \beta, \beta > \sigma'((0, \alpha')), (0, \alpha'))], [0, -<\beta, \beta > \sigma''((0, \alpha'), (0, \alpha'))])$$

$$-([0, -\overline{\alpha'}\overline{\beta}\sigma''((0, \alpha'), (\beta, 0))], [0, \beta\alpha'\sigma'((0, \alpha'), (\beta, 0))])$$

$$=([0, 3\overline{\alpha'}\overline{\beta}\sigma''((0, \alpha'), (\beta, 0))], 0).$$

Hence we have

(4.11)
$$\sigma''((0, \alpha'), (\beta, 0)) = 0$$
 for $\alpha', \beta \in \mathbf{H}$.

Putting $\alpha' = \gamma' = \beta = \delta = 0$, $\gamma = \alpha$, $\delta' = \beta'$ in (4.8), we have

$$(4.12) \sigma'((\alpha, 0), (0, \beta')) = 0 \text{for } \alpha, \beta' \in \mathbf{H}.$$

By (4.11) and (4.12), we have

(4.13)
$$\sigma((\alpha, 0), (0, \beta)) = 0$$
 for $\alpha, \beta \in \mathbf{H}$.

Next putting $\alpha' = \gamma' = \beta = \delta = 0$ and $\delta' = 1$ in (4.8), we have

$$([0, \sigma'((\alpha, 0), (-\gamma\beta', 0))], 0) - ([0, -\beta'\sigma'((\alpha, 0), (\gamma, 0))], 0) = 0$$

and hence

$$\sigma'((\alpha, 0), (\gamma \beta', 0)) = \beta' \sigma'((\alpha, 0), (\gamma, 0)).$$

Particularly it follows that $\sigma'((\alpha, 0), (\gamma ij, 0)) = j\sigma'((\alpha, 0), (\gamma i, 0)) = ji\sigma'((\alpha, 0), (\gamma, 0))$ and $\sigma'((\alpha, 0), (\gamma ij, 0)) = ij\sigma'((\alpha, 0), (\gamma, 0))$.

Consequently we have

$$(4.14) \sigma'((\alpha, 0), (\gamma, 0)) = 0 \text{for } \alpha, \gamma \in \mathbf{H}.$$

Calculating similarly we get

(4.15)
$$\sigma''((0, \alpha'), (0, \gamma'))=0$$
 for $\alpha', \gamma' \in \mathbf{H}$.

By (4.9) and (4.14), we have $\sigma((\alpha, 0), (\gamma, 0)) = 0$ and by (4.10) and (4.15), $\sigma((0, \alpha'), (0, \gamma')) = 0$.

Consequently the second fundamental form σ vanishes.

Case 4. $O_p^1 M = T_p M$ or $O_p^1 M$ is equivalent to m_H .

Case 5. $O_p^1 M = T_p M$ or $O_p^1 M$ is equivalent to m_c .

Similarly to Case 2, we denote by \Re the subspace of $\mathfrak{gl}(T_p\widetilde{M})$ linearly spanned by $\widetilde{R}(X,Y)$, $X,Y \in T_pM$. Then \Re is a Lie subalgebra of $\mathfrak{gl}(T_p\widetilde{M})$. We can prove Case 4 and Case 5 by the same argument as Case 2.

Proof of Case 4. If V is an irreducibly invariant subspace of N_pM by the action of \Re , then dim V=4 and V is given by $V=\{(\alpha c,\,\beta\,c);\,\alpha,\,\beta\in C\}$, where c is a unit element of Cay and $\langle c,C\rangle=\{0\}$. Moreover T_pM+V is a curvature invariant subspace which is equivalent to m_H . In fact, the subspace of Cay spanned by e_0 , e_1 , c, e_1c is a subalgebra of Cay which is isomorphic to H. Since N_p^1M is an invariant subspace of N_pM by the action of \Re and since $\dim N_p^1M \leq 10$, it follows that $\dim N_p^1M=0$ or 4 or 8. If $\dim N_p^1M=0$, we have $O_p^1M=T_pM$. If $\dim N_p^1M=4$, by the above fact, O_p^1M is a curvature invariant subspace which is equivalent to m_H . If $\dim N_p^1M=8$, applying Lemma 2.1 (d) we can show that this case does not occur. Its proof is quite similar to that of Case 2-(iii).

Proof of Case 5. If V is an irreducibly invariant subspace of N_pM by the action of \mathbb{R} , then dim V=2 and V is linearly spanned by (e,f) and (-f,e) such that the real part of e = the real part of f=0 and $\|e\|^2+\|f\|^2=1$. Here if e and f are linearly dependent in Cay , then T_pM+V is a curvature invariant subspace of $T_p\widetilde{M}$ which is equivalent to Cay . Actually in this case V is given by $V=\{(\alpha e,\beta e);\ \alpha,\beta\in \mathbb{R}\}$, where e is a unit element of Cay such that the real part of e=0. Moreover the subspace of Cay spanned by e_0 and e is a subalgebra of Cay which is isomorphic to C.

Since $N_p^1 M$ is invariant in $N_p M$ by the action of \Re and since dim $N_p^1 M \leq 3$, it follows that dim $N_p^1 M = 0$ or 2. If dim $N_p^1 M = 0$, we have $O_p^1 M = T_p M$. If dim $N_p^1 M = 2$, then $N_p^1 M$ is linearly spanned by (e, f) and (-f, e) such that the real part of e = the real

part of f=0 and $\|e\|^2+\|f\|^2=1$. We shall show that e and f are linearly dependent. If it is shown, by the above argument, O_p^1M is a curvature invariant subspace which is equivalent to m_c . We assume that e and f are linearly independent. We denote by σ_1 and σ_2 the (e, f)-component and (-f, e)-component of the second fundamental form σ respectively, that is,

$$\sigma((\alpha, \beta), (\gamma, \delta)) = \sigma_1((\alpha, \beta), (\gamma, \delta))(e, f) + \sigma_2((\alpha, \beta), (\gamma, \delta))(-f, e)$$

for α , β , γ , $\delta \in \mathbf{R}$, $\sigma_1((\alpha, \beta), (\gamma, \delta))$, $\sigma_2((\alpha, \beta), (\gamma, \delta)) \in \mathbf{R}$.

Applying Lemma 2.1 (c), we have

$$\sigma((e_0, 0), \widetilde{R}((0, e_0), (e_0, 0))(0, e_0)) - \widetilde{R}(\sigma((e_0, 0), (0, e_0)), (e_0, 0))(0, e_0)$$

$$-\widetilde{R}((0, e_0), \sigma((e_0, 0), (e_0, 0)))(0, e_0) - \widetilde{R}((0, e_0), (e_0, 0)) \sigma((e_0, 0), (0, e_0))$$

$$= 0.$$

By (3.5), we get

$$-\sigma_{1}((e_{0}, 0), (e_{0}, 0))(e, f) - \sigma_{2}((e_{0}, 0), (e_{0}, 0))(-f, e)$$

$$+\sigma_{1}((e_{0}, 0), (0, e_{0}))(f, 2e) - \sigma_{2}((e_{0}, 0), (0, e_{0}))(-e, 2f)$$

$$+\sigma_{1}((e_{0}, 0), (e_{0}, 0))(e, 4f) - \sigma_{2}((e_{0}, 0), (e_{0}, 0))(f, -4e)$$

$$+\sigma_{1}((e_{0}, 0), (0, e_{0}))(-f, e) - \sigma_{2}((e_{0}, 0), (0, e_{0}))(e, f) = 0$$

and hence

$$3\{\sigma_2((e_0, 0), (e_0, 0)) + \sigma_1((e_0, 0), (0, e_0))\}e$$

$$+3\{\sigma_1((e_0, 0), (e_0, 0)) - \sigma_2((e_0, 0), (0, e_0))\}f = 0.$$

Since e and f are linearly independent, we have

$$(4.16) \qquad \left\{ \begin{array}{l} \sigma_1((e_0, 0), (e_0, 0)) = \sigma_2((e_0, 0), (0, e_0)) \\ \sigma_2((e_0, 0), (e_0, 0)) = -\sigma_1((e_0, 0), (0, e_0)). \end{array} \right.$$

Similarly we get

$$\begin{split} &\sigma((0,\,e_0),\,\widetilde{R}\,((e_0,\,0),\,(0,\,e_0))\,(e_0,\,0)) - \widetilde{R}\,(\sigma((0,\,e_0),\,(e_0,\,0)),\,(0,\,e_0))\,(e_0,\,0) \\ &-\widetilde{R}\,((e_0,\,0),\,\sigma((0,\,e_0),\,(0,\,e_0)))\,(e_0,\,0) - \widetilde{R}((e_0,\,0),\,(0,\,e_0))\,\sigma((0,\,e_0),\,e_0,\,0)) \\ &= 0 \end{split}$$

and by the same computation as above we obtain

(4. 17)
$$\sigma_1((0, e_0), (0, e_0)) = -\sigma_2((e_0, 0), (0, e_0))$$

$$\sigma_2((0, e_0), (0, e_0)) = \sigma_1((e_0, 0), (0, e_0)).$$

By (4.16) and (4.17), we may select e and f in **Cay** such that

$$\sigma((e_0, 0), (e_0, 0)) = -\sigma((0, e_0), (0, e_0)) = \lambda(e, f) \text{ and}$$

$$\sigma((e_0, 0), (0, e_0)) = \lambda(-f, e),$$

where λ is a non-zero real number.

Applying Lemma 2.1 (d), we have

$$\widetilde{R}\left(\sigma((e_0,\,0),\,(e_0,\,0)),\,(0,\,e_0)\right)(e,\,f)+\widetilde{R}\left((e_0,\,0),\,\sigma((e_0,\,0),\,(0,\,e_0))\right)(e,\,f) \in T_{P}M$$

and hence

$$\widetilde{R}((e,f),(0,e_0))(e,f)+\widetilde{R}((e_0,0),(-f,e))(e,f) \in T_pM.$$

By (3.5), we get

$$(-3ef, -4 < f, f > e_0 - < e, e > e_0) + (-4 < f, e > e_0 - ef, 2 < f, f > e_0 - < e, e > e_0) \in T_pM$$
.

Consequently ef is a real number and hence e and f are linearly dependent. This is a contradiction.

Since the above proof is valid for the non-compact dual of Cayley plane, the following holds.

COROLLARY 4. 2. Let \widetilde{M} be the non-compact dual of Cayley plane whose curvature tensor is given by (3. 5) and f be an immersion with parallel second fundamental form of a connected manifold M (dim $M \ge 2$) into \widetilde{M} . Then there exists an 8-dimensional totally geodesic submanifold N of \widetilde{M} in which the image f(M) of M by f is contained. Here N is the non-compact dual of $P_2(\mathbf{H})$ or the 8-dimensional real hyperbolic space with constant sectional curvature k.

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