79. Concircular Geometry II. Integrability Conditions of $\rho_{\mu\nu} = \phi g_{\mu\nu}$.

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In a previous paper entitled Concircular geometry I,¹⁾ we have considered, in a Riemannian space, curves defined by

(0.1)
$$\frac{\partial^3 u^{\lambda}}{\partial s^3} + \frac{\partial u^{\lambda}}{\partial s} g_{\mu\nu} \frac{\partial^2 u^{\mu}}{\partial s^2} \frac{\partial^2 u^{\nu}}{\partial s^2} = 0, \quad (\lambda, \mu, \nu, \ldots = 1, 2, 3, \ldots, n),$$

which may be regarded as a generalization of circles in ordinary euclidean space, and we have called them *geodesic circles*. If a conformal transformation

$$(0.2) \qquad \qquad \bar{g}_{\mu\nu} = \rho^2 g_{\mu\nu}$$

of the fundamental metric tensor $g_{\mu\nu}$ transforms any geodesic circle into a geodesic circle, then the functiou ρ must satisfy the following partial differential equations

$$(0.3) \quad \rho_{\mu\nu} \equiv \rho_{\mu,\nu} - \rho_{\lambda} \{ {}^{\lambda}_{\mu\nu} \} - \rho_{\mu} \rho_{\nu} + \frac{1}{2} g^{a\beta} \rho_{a} \rho_{\beta} g_{\mu\nu} = \phi g_{\mu\nu} , \quad \left(\rho_{\mu} = \frac{\partial \log \rho}{\partial u^{\mu}} \right).$$

We have called such a conformal transformation a concircular transformation.

In the present Note, we shall consider the integrability conditions²⁾ of the partial differential equations (0.3).

§ 1. The function ρ satisfying the equations

(1.1)
$$\rho_{\mu;\nu} - \rho_{\mu}\rho_{\nu} + \frac{1}{2}g^{a\beta}\rho_{a}\rho_{\beta}g_{\mu\nu} = \phi g_{\mu\nu},$$

where the semi-colon denotes the covariant derivative, we have

(1.2)
$$\rho_{\mu;\nu} - \rho_{\mu}\rho_{\nu} = \psi g_{\mu\nu},$$

where

(1.3)
$$\psi = \phi - \frac{1}{2} g^{a\beta} \rho_a \rho_\beta \, ,$$

Consequently, putting

(1.4)
$$\rho^{\lambda} = g^{\lambda \mu} \rho_{\mu},$$

we obtain, from (1.2),

(1.5)
$$\rho^{\lambda}_{;\nu}\rho^{\nu} = \rho^{\lambda}(\psi + \rho_{a}\rho^{a})$$

¹⁾ K. Yano, Concircular geometry I. Concircular transformations. Proc. 16 (1940), 195-200.

²⁾ This problem was also studied by A. Fialkow, Conformal geodesics, Trans. Amer. Math. Soc. 45 (1939), 443-473.

The equations (1.5) show that a curve $u^{\lambda}(t)$ whose tangential direction coincides with that of the vector ρ^{λ} , is a geodesic. We shall call such a curve ρ -curve.

Thus we have the

Theorem I. If the conformal transformation (0.2) is a concircular one, the ρ -curves are geodesics.

Let us now consider a hypersurface defined by

(1.6)
$$\rho(u^{\lambda}) = \text{const}$$

This hypersurface is also represented by the equations of the forme

(1.7)
$$u^{\lambda} = u^{\lambda}(u^{i})$$
 $(i, j, k, ... = 1, 2, ..., n-1)$

the u^{i} 's being parameters on the hypersurface. If we substitute the u^{i} 's given by (1.7) into (1.6), (1.6) must be reduced to an identity.

Consequently, differentiating (1.6) logarithmically with respect to u^{j} , we have

(1.8)
$$\rho_{\mu}B_{j}^{\mu}=0$$
,

where

(1.9)
$$\rho_{\mu} = \frac{\partial \log \rho}{\partial u^{\mu}}$$
 and $B_{j}^{\mu} = \frac{\partial u^{\mu}}{\partial u^{j}}$.¹⁾

Differentiating (1.8) once more covariantly, we obtain

(1.10)
$$\rho_{\mu;\nu}B_{j}^{\mu}B_{k}^{\nu}+\rho_{\mu}H_{jk}^{\mu}=0$$

where

(1.11)
$$H_{jk}^{::\mu} = \frac{\partial^2 u^{\mu}}{\partial u^j \partial u^k} + B_j^{:a} B_k^{:\beta} \{_{a\beta}^{\mu}\} - B_i^{:\mu} \{_{jk}^{i}\}.$$

Substituting

$$\rho_{\mu;\nu} = \psi g_{\mu\nu} + \rho_{\mu} \rho_{\nu} ,$$

into (1.10) and taking account of (1.8), we have

(1.12)
$$\psi g_{jk} + \rho_{\mu} H_{jk}^{\mu} = 0$$
.

Contracting g^{jk} , we have, from (1.12),

$$\psi = \frac{-1}{n-1} \rho_{\mu} g^{ab} H^{\cdots \mu}_{ab},$$

,

then (1.12) becomes

$$(1.13) \qquad \qquad \rho_{\mu} M_{jk}^{\mu} = 0$$

where

(1.14)
$$M_{jk}^{\mu} = H_{jk}^{\mu} - \frac{1}{n-1} g^{ab} H_{ab}^{\mu} g_{jk}.$$

But we know, on the other hand, that the M_{jk}^{μ} are vectors normal to the hypersurface with respect to the index μ , and ρ_{μ} is a vector also normal to the hypersurface, so that we conclude from (1.13) that

¹⁾ For the notations, see K. Yano, Sur les équations de Gauss dans la géométrie conforme des espaces de Riemann, Proc. **15** (1939), 247-252 and Sur les équations de Codazzi dans la géométrie conforme des espaces de Riemann, Proc. **15** (1939), 340-344.

(1.15)
$$M_{jk}^{..\mu} = 0$$

 ρ_{μ} not being identically zero. Thus we have the

Theorem II. If the conformal transformation (0.2) is a concircular one, the hypersurfaces $\rho = \text{const.}$ are totally umbilical.

We shall call these hyperfaces ρ -hypersurfaces.

We shall now differentiate

(1.16)
$$\rho^{\lambda}; \mu = \psi \delta^{\lambda}_{\mu} + \rho^{\lambda} \rho_{\mu}$$

covariantly, then we obtain

$$\rho^{\lambda}; \mu; \nu = \psi; \nu \delta^{\lambda}_{\mu} + \rho^{\lambda}; \nu \rho_{\mu} + \rho^{\lambda} \rho_{\mu}; \nu.$$

Substituting (1.2) and (1.16) in the above equations, we find

$$\rho^{\lambda}_{; \mu; \nu} = \psi_{; \nu} \delta^{\lambda}_{\mu} + (\psi \delta^{\lambda}_{\nu} + \rho^{\lambda} \rho_{\nu}) \rho_{\mu} + \rho^{\lambda} (\psi g_{\mu\nu} + \rho_{\mu} \rho_{\nu}) .$$

Commutating μ and ν and subtracting, we obtain

(1.17)
$$\rho^{a}R^{\lambda}_{\cdot a\mu\nu} = \delta^{\lambda}_{\mu}\psi_{;\nu} - \delta^{\lambda}_{\nu}\psi_{;\mu} + \psi\rho_{\mu}\delta^{\lambda}_{\nu} - \psi\rho_{\nu}\delta^{\lambda}_{\mu}.$$

Multiplying (1.17) by ρ_{λ} and summing up for the index λ , we have

$$\rho_{\mu}\psi_{;\nu}-\rho_{\nu}\psi_{;\mu}=0,$$

because of the identity

$$\rho_{\lambda}\rho^{a}R^{\lambda}_{\cdot a\mu\nu}=\rho^{\lambda}\rho^{a}R_{\lambda a\mu\nu}=0$$

Multiplying these equations by ρ^{μ} and summing up for μ , we obtain

(1.18)
$$\psi_{;\nu} = \frac{\psi_{;\lambda} \rho^{\lambda}}{\rho_{\sigma} \rho^{a}} \rho_{\nu} .$$

We put next $\lambda = \nu$ in (1.17) and sum up, then we find

$$\rho^a R_{a\mu} = (n-1)(\psi \cdot \rho_\mu - \psi; \mu).$$

Substituting (1.18) in these equations, we obtain finally

(1.19)
$$R^{\lambda}_{a}\rho^{a} = (n-1)\left(\psi - \frac{\psi_{;\mu}\rho^{\mu}}{\rho_{a}\rho^{a}}\right)\rho^{\lambda},$$

which shows that the vector ρ^{λ} is in a Ricci-direction, thus we have the

Theorem III. If the conformal transformation (0.2) is a concircular one, the ρ -curves are Ricci-curves.

§ 2. In the preceding paragraph, we have seen that there exists, in our Riemannian space, a family of ∞^1 totally umbilical hypersurfaces the orthogonal trajectories of which are geodesic Ricci-curves. In the present paragraph, we shall show that if these geometrical conditions are satisfied, our Riemannian space admits at least a solution of the partial differential equations (1.2).

Let us choose a coordinate system in which $u^n = \text{const.}$ defines the family of totally umbilical hypersurfaces and $u^i = \text{const.}$ (i, j, k, ... = 1, 2, 3, ..., n-1) define the orthogonal trajectories of the totally umbilical hypersurfaces.

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Then we have at first

(2.1)
$$g_{ni} = g_{in} = 0$$
.

The curves defined by

$$u^1 = \text{const.}$$
 $u^2 = \text{const.}$ \dots $u^{n-1} = \text{const.}$ $u^n = u^n$,

being geodesics, we have

$$\frac{du^{\lambda}}{du^{n}} = \delta^{\lambda}_{n}$$

$$\frac{d}{du^n}\frac{du^{\lambda}}{du^n} + \{ {}^{\lambda}_{\mu\nu} \} \frac{du^{\mu}}{du^n} \frac{du^{\nu}}{du^n} = a \cdot \frac{du^{\lambda}}{du^n}$$

hence

$${\lambda \atop nn} = a \cdot \delta_n^{\lambda}$$

from which we obtain

(2.2)
$$\begin{cases} i \\ nn \end{cases} = 0$$
 or $\frac{1}{2}g^{ia}\left(\frac{\partial g_{an}}{\partial u^n} + \frac{\partial g_{an}}{\partial u^n} - \frac{\partial g_{nn}}{\partial u^a}\right) = 0$.

On account of the equations $g^{in}=0$ and $g_{jn}=0$, we have, from (2.2),

$$\frac{\partial g_{nn}}{\partial u^j}=0.$$

These equations show that the function g_{nn} must be of the form

$$(2.3) g_{nn} = g_{nn}(u^n) \, .$$

The hypersurfaces defined by $u^1 = u^1, u^2 = u^2, ..., u^{n-1} = u^{n-1}, u^n = \text{const.}$ being totally umbilical, we have

$$(2.4) B_i^{\lambda} = \frac{\partial u^{\lambda}}{\partial u^i} = \delta_i^{\lambda}$$

(2.5)
$$H_{jk}^{\prime\prime} = \frac{\partial^2 u^{\lambda}}{\partial u^j \partial u^k} + \frac{\partial u^{\mu}}{\partial u^j} \frac{\partial u^{\nu}}{\partial u^k} \{ {}_{\mu\nu}^{\lambda} \} - \frac{\partial u^{\lambda}}{\partial u^i} \{ {}_{jk}^{i} \} = g_{jk} H^{\lambda}.$$

From (2.4) and (2.5), we find

(2.6)
$$\{j_k\} - \delta_i^{\lambda} \{j_k\} = g_{jk} H^{\lambda}.$$

Putting $\lambda = n$ in this equation, we find

(2.7)
$${n \atop jk} = g_{jk}H^n$$
 or $\frac{1}{2}g^{na}\left(\frac{\partial g_{aj}}{\partial u^k} + \frac{\partial g_{ak}}{\partial u^j} - \frac{\partial g_{jk}}{\partial u^a}\right) = g_{jk}H^n$.

On account of the relations $g^{ni}=0$ and $g_{nj}=0$, we have, from (2.7),

(2.8)
$$-\frac{1}{2}g^{nn}\frac{\partial g_{jk}}{\partial u^n} = g_{jk}H^n.$$

The equations (2.8) show that the functions g_{jk} have the form¹⁾

(2.9)
$$g_{jk} = \sigma(u^{\lambda}) f_{jk}(u^{i}) .$$

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¹⁾ Cf. K. Yano: Conformally separable quadratic differential forms. Proc. 16 (1940), 83-86.

The equations (2.1), (2.3) and (2.9) show that the fundamental quadratic differential form $ds^2 = g_{\mu\nu} du^{\mu} du^{\nu}$ must be written as

$$(2.10) ds^2 = \sigma(u^{\lambda}) f_{jk}(u^i) du^j du^k + g_{nn}(u^n) du^n du^n$$

We know moreover that the curves defined by $u^1 = \text{const.}, ..., u^{n-1} = \text{const.} u^n = u^n$ are Ricci-curves. We have then the equations of the form

$$R^{\lambda}_{\cdot\mu}\frac{du^{\mu}}{du^{n}}=\alpha\cdot\frac{du^{\lambda}}{du^{n}},$$

 $R^{i}_{\cdot n} = g^{i\lambda}R_{\lambda n} = 0$,

from which we find

or

(2.11) $R_{in}=0$.

To calculate the components R_{in} of the Ricci-tensor, we shall, taking account of (2.10), write down the values of the Christoffel symbols as follows:

$$(2.12) \begin{cases} {}^{i}_{jk} = \frac{1}{2} f^{ia} \left(\frac{\partial f_{aj}}{\partial u^{k}} + \frac{\partial f_{ak}}{\partial u^{j}} - \frac{\partial f_{ik}}{\partial u^{a}} \right) + \frac{1}{2} \delta^{i}_{j} \frac{\partial \log \sigma}{\partial u^{k}} + \frac{1}{2} \delta^{i}_{k} \frac{\partial \log \sigma}{\partial u^{j}} \\ - \frac{1}{2} f^{ia} \frac{\partial \log \sigma}{\partial u^{a}} f_{jk}, \\ {}^{n}_{jk} = -\frac{1}{2} g^{nn} \frac{\partial \log \sigma}{\partial u^{n}} g_{jk}, \quad {}^{i}_{jn} = {}^{i}_{nj} = \frac{1}{2} \frac{\partial \log \sigma}{\partial u^{n}} \delta^{i}_{j}, \\ {}^{i}_{nn} = 0, \quad {}^{n}_{jn} = {}^{n}_{nj} = 0, \quad {}^{n}_{nn} = \frac{1}{2} g^{nn} \frac{\partial g_{nn}}{\partial u^{n}}, \end{cases}$$

where

$$f^{ia}f_{aj} = \delta^i_j$$
 and $g^{nn} = \frac{1}{g_{nn}}$.

We have then

$$\begin{split} R_{in} &= R^{i}_{:in\lambda} = R^{j}_{:inj} = \frac{\partial \{\frac{j}{n}\}}{\partial u^{j}} - \frac{\partial \{\frac{j}{ij}\}}{\partial u^{n}} + \{\frac{\lambda}{in}\} \{\frac{j}{ij}\} - \{\frac{\lambda}{ij}\} \{\frac{j}{in}\} \\ &= \frac{1}{2} \frac{\partial^{2} \log \sigma}{\partial u^{i} \partial u^{n}} - \frac{n-1}{2} \frac{\partial^{2} \log \sigma}{\partial u^{n} \partial u^{i}} + \frac{1}{2} \frac{\partial \log \sigma}{\partial u^{n}} \{\frac{j}{ij}\} - \frac{1}{2} \frac{\partial \log \sigma}{\partial u^{n}} \{\frac{j}{ij}\} \\ &= \frac{2-n}{2} \frac{\partial^{2} \log \sigma}{\partial u^{i} \partial u^{n}} \,. \end{split}$$

The above equations and (2.11) show that

(2.13)
$$\sigma(u^{\lambda}) = g(u^{i})h(u^{n}),$$

then the fundamental form must be of the form

(2.14)
$$ds^{2} = \sigma(u^{n}) f_{jk}(u^{i}) du^{j} du^{k} + g_{nn}(u^{n}) du^{n} du^{n} .^{1}$$

The fundamental form being reduced to the form (2.14), we shall

¹⁾ A. Fialkow: Conformal geodesics, loc. cit. p. 471.

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(2.15)
$$\log \rho = -\log \int \sqrt[n]{\sigma(u^n)g_{nn}(u^n)} \, du^n,^{(1)}$$

then we have

$$\begin{split} \rho_{\mu} &= -\frac{\sqrt{\sigma g_{nn}}}{\int \sqrt{\sigma g_{nn}} \, du^n} \delta^n_{\mu} \,, \\ \rho_{\mu; \nu} &= \frac{\sigma g_{nn}}{\left(\int \sqrt{\sigma g_{nn}} \, du^n\right)^2} \delta^n_{\mu} \delta^n_{\nu} - \frac{\frac{d\sigma}{du^n} g_{nn} + \sigma \frac{dg_{nn}}{du^n}}{2\sqrt{\sigma g_{nn}} \int \sqrt{\sigma g_{nn}} \, du^n} \delta^n_{\mu} \delta^n_{\nu} + \frac{\sqrt{\sigma g_{nn}}}{\int \sqrt{\sigma g_{nn}} \, du^n} \delta^n_{\lambda} \{^{\lambda}_{\mu\nu}\} \,, \\ \rho_{\mu; \nu} - \rho_{\mu} \rho_{\nu} &= -\frac{\sqrt{\sigma g_{nn}}}{\int \sqrt{\sigma g_{nn}} \, du^n} \left[\left(\frac{1}{2} \, \frac{d\log\sigma}{du^n} + \frac{1}{2} \, \frac{d\log g_{nn}}{du^n} \right) \delta^n_{\mu} \delta^n_{\nu} - \{^n_{\mu\nu}\} \right] . \end{split}$$

Putting $\mu = j$, $\nu = k$; $\mu = j$, $\nu = n$; $\mu = n$, $\nu = n$ respectively and taking account of (2.12), we have

$$\rho_{j;k} - \rho_{j}\rho_{k} = -\frac{\sqrt{\sigma g_{nn}}}{2\int \sqrt{\sigma g_{nn}} du^{n}} g^{nn} \frac{d\log\sigma}{du^{n}} g_{jk},$$

$$\begin{split} \rho_{j:n} - \rho_{j}\rho_{n} &= 0, \\ \rho_{n;n} - \rho_{n}\rho_{n} &= -\frac{\sqrt{\sigma g_{nn}}}{\int \sqrt{\sigma g_{nn}} du^{n}} \left[\frac{1}{2} \frac{d \log \sigma}{du^{n}} + \frac{1}{2} \frac{d \log g_{nn}}{du^{n}} - \frac{1}{2} g^{nn} \frac{d g_{nn}}{du^{n}} \right] \\ &= -\frac{\sqrt{\sigma g_{nn}}}{2 \int \sqrt{\sigma g_{nn}} du^{n}} g^{nn} \frac{d \log \sigma}{du^{n}} g_{nn}. \end{split}$$

These equations show that

$$\rho_{\mu;\nu} - \rho_{\mu} \rho_{\nu} = -\frac{\sqrt{\sigma g_{nn}}}{2 \int \sqrt{\sigma g_{nn}} \, du^n} g^{nn} \frac{d \log \sigma}{du^n} g_{\mu\nu} \, .$$

Thus we have proved that the function defined by (2.15) is a solution of the partial differential equations (1.2). Thus we have the

Theorem IV. A necessary and sufficient condition that a Riemannian space admit a solution of the partial differential equations (1.2) is that the Riemannian space contain a family of totally umbilical hypersurfaces whose orthogonal trajectories are geodesic Ricci-curves.

Remark. The differential equations of a generalized circle defined by the present author²⁾ are given by

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¹⁾ This function was suggested to the author by Prof. A. Kawaguchi.

²⁾ K. Yano, Sur les circonférences généralisées dans les espaces à connexion conforme, Proc. 14 (1938), 329-332.

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$$\frac{\partial^3 u^{\lambda}}{\partial s^3} + \frac{\partial u^{\lambda}}{\partial s} g_{\mu\nu} \frac{\partial^2 u^{\mu}}{\partial s^2} \frac{\partial^2 u^{\nu}}{\partial s^2} + \frac{1}{n-2} \frac{\partial u^{\lambda}}{\partial s} R_{\mu\nu} \frac{\partial u^{\mu}}{\partial s} \frac{\partial u^{\nu}}{\partial s} - \frac{1}{n-2} R^{\lambda}_{\nu} \frac{\partial u^{\nu}}{\partial s} = 0.$$

These equations show that if a curve belongs to any two of the following classes of curves, it belongs also to the third:

(I) geodesic circles (II) Ricci-curves (III) generalized circles.

The ρ -curves belong to the first and the second class, then they belong also to the third, that is to say, the ρ -curves may be regarded as generalized circles.

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