

## TWO CLASSES OF CLASSICAL SUBGROUPS OF $\text{Diff}(M)$

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### Introduction

Sometime ago in a letter J. Eells asked us whether it was possible to give a differential structure to the automorphisms of a  $G$ -structure similar to the one for the group of diffeomorphisms. At this time the author does not know whether it is possible to give a local modelling of the group of automorphisms  $D_G(M)$  of an arbitrary  $G$ -structure on a compact manifold  $M$ , although many of the formal properties of a manifold are satisfied for  $D_G(M)$ . The purpose of this note is to give a manifold structure to  $D_G(M)$  in two cases:

(i) when the Lie algebra of  $G$  is closed under matrix multiplication, and (ii) it contains the case when  $G$  is elliptic in the sense of Spencer [11].

The author takes this occasion to thank D. C. Spencer for his encouragement during the preparation of this note.

### 1. Analysis in topological vector spaces

All topological vector spaces appearing in this paper are Hausdorff complete locally convex topological vector spaces over the real numbers  $R$ ; continuous functions will be called  $C^0$  functions when convenient.

**Definition 1.** Let  $U \subset E$ ,  $V \subset F$  be open sets in topological vector spaces  $E$  and  $F$ , and suppose that  $G$  is a third topological vector space. A function  $f: U \times V \rightarrow G$  is  $n$  times differentiable at  $(\xi, \eta) \in U \times V$  in the first (resp. second) variable, if  $f$  is  $n - 1$  times differentiable in the first (resp. second) variable at  $(\xi, \eta)$ , and there exists a continuous symmetric  $n$ -multilinear function

$$\begin{aligned}
 (\partial^u f / \partial x^n)(\xi, \eta) &: \underbrace{E \times \cdots \times E}_{n\text{-times}} \rightarrow G \\
 \text{(resp. } (\partial^n f / \partial y^n)(\xi, \eta) &: \underbrace{F \times \cdots \times F}_{n\text{-times}} \rightarrow G)
 \end{aligned}$$

such that

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Received April 30, 1970 and, in revised form, September 21, 1970. Supported in part by National Science Foundation Grant GP-7952X1.

$$\begin{aligned}
 F(v) &= f(\xi + v, \eta) - f(\xi, \eta) - (\partial f / \partial x)(\xi, \eta)(v) - \dots \\
 &\quad - (1/n!)(\partial^n f / \partial x^n)(\xi, \eta)(v, \dots, v) \\
 \text{(resp. } G(v) &= f(\xi, \eta + v) - f(\xi, \eta) - (\partial f / \partial y)(\xi, \eta)(v) - \dots \\
 &\quad - (1/n!)(\partial^n f / \partial y^n)(\xi, \eta)(v, \dots, v))
 \end{aligned}$$

has the property that

$$\begin{aligned}
 \varphi(t, v) &= F(tv)/t^n, \quad t \neq 0, \\
 &= 0, \quad t = 0 \\
 \text{(resp. } \gamma(t, v) &= G(tv)/t^n, t \neq 0, \gamma(t, v) = 0, t = 0)
 \end{aligned}$$

is continuous on  $R \times E$  (resp.  $R \times F$ ) at  $(0, v)$ ,  $v \in E$  (resp.  $v \in F$ ).

Throughout this paper when we speak of derivative and differentiability it will be with respect to the above definition. Setting  $F = \{0\}$  we find the definition of an  $n$  times differentiable function  $f : U \rightarrow G$ . It is obvious how to generalize the above definition to any number of variables.

**Definition.**  $f$  is said to be  $C^n$  in the first (resp. 2nd) variable if  $f$  is  $n$  times differentiable at each  $(x, y) \in U \times V$ , and

$$\partial^m f / \partial x^m \text{ (resp. } \partial^m f / \partial y^m)$$

defines a continuous function

$$\begin{aligned}
 U \times V \times E \times \dots \times E &\rightarrow G \\
 \text{(resp. } U \times V \times F \times \dots \times F &\rightarrow G) \quad \text{for } 0 \leq m \leq n.
 \end{aligned}$$

The following four propositions are easy to prove, but useful to state.

**Proposition 1.** *Let  $E$  and  $F$  be Banach spaces, and  $U$  an open subset of  $E$ . If  $f : U \rightarrow F$  is  $C^n$  in the above sense, then  $f$  is  $C^{n-1}$  in the Fréchet sense.*

*Proof.* Note that  $C^0$  in the above sense and  $C^0$  in the Fréchet sense are the same, namely, continuous. By definition  $C^1$  in the above sense implies  $C^0$  in the Fréchet sense. Suppose it has been established that  $C^k$  in the above sense implies  $C^{k-1}$  in the Fréchet sense for  $k < n$ , and suppose  $f : U \rightarrow F$  is  $C^n$  in the above sense. As  $Df : U \times E \times \dots \times E \rightarrow F$  is continuous at  $x_0 \in U$ , it follows that there exist an open neighborhood  $U_0$  of  $x_0$  in  $U$  and a positive constant  $K$  so that  $|D^n f(U_0)| < K$ , where  $D^n f(x)$  in  $L_s^n(E, F)$  is the map induced by fixing  $x$  from  $D^n f$ . Thus for  $y$  in  $U_0$  we have

$$\begin{aligned}
 &|D^{n-1}f(y)(\alpha_1, \dots, \alpha_n) - D^{n-1}f(x_0)(\alpha_1, \dots, \alpha_n)| \\
 &< \int_0^1 |D^n f(x_0 + t(y - x_0), (y - x_0), \alpha_1, \dots, \alpha_{n-1})| dt \\
 &< \int_0^1 |D^n f(x_0 + t(y - x_0), (y - x_0), \alpha_1, \dots, \alpha_{n-1})| dt \\
 &< K|y - x_0| |\alpha_1| \dots |\alpha_{n-1}|.
 \end{aligned}$$

**Proposition 2.** *Let  $E$  and  $G$  be complete locally convex topological vector spaces, and suppose that  $F$  is a closed subspace of  $G$  and that  $U$  is an open subset of  $E$ . A function  $f : U \rightarrow F$  is  $C^n$  if and only if  $i \circ f$  is  $C^n$ , where  $i : F \rightarrow G$  is the canonical injection.*

Our proof makes use of the following

**Lemma.** *Let  $E$  and  $F$  be topological vector spaces, and suppose  $U \subset E$  be an open convex subset. If  $f : U \rightarrow F$  is  $C^r$ , and  $D^r f : U \times E \times \dots \times E \rightarrow F$  is  $C^s$  in the first variable, then  $f$  is  $C^{r+s}$ .*

*Proof.* Let  $A_{s,r}(x, \alpha_1, \dots, \alpha_s, \beta_1, \dots, \beta_r)$  be the symmetrization of

$$\frac{(r+s)!}{(s+1)!r!} (\partial^s / \partial x^s) D^r f(x, \alpha_1, \dots, \alpha_s; \beta_1, \dots, \beta_r) .$$

Now

$$\begin{aligned} 0 &= f(x+th) - f(x) - Df(x, th) - \dots - (1/(r-1)!) D^{r-1} f(x, th, \dots, th) \\ &\quad - \frac{1}{r!} \int_0^1 D^r f(x + \tau th, th, \dots, th) d\tau \\ &= f(x+th) - f(x) - Df(x, th) - \dots - (1/(r-1)!) D^{r-1} f(x, th, \dots, th) \\ &\quad - \frac{1}{r!} \int_0^1 [D^r f(x, th, \dots, th) + (\partial/\partial x) D^r f(x, th, \dots, th, \tau h) \\ &\quad + \dots + \frac{1}{(s-1)!} (\partial^{s-1}/\partial x^{s-1}) D^r f(x, th, \dots, th, \tau h, \dots, \tau h) \\ &\quad + \frac{1}{s!} \int_0^1 (\partial^s/\partial x^s) D^r f(x + \sigma \tau h, th, \dots, th, \tau h, \dots, \tau h) d\sigma] dt , \\ \tau &= f(x+th) - f(x) - Df(x, th) - \dots - \frac{1}{(r-1)!} D^{r-1} f(x, th, \dots, th) \\ &\quad - \frac{1}{r!2} (\partial/\partial x) D^r f(x, th, \dots, th) - \dots \\ &\quad - \frac{1}{r!s!} (\partial^{s-1}/\partial x^{s-1}) D^r f(x, th, \dots, th) \\ &\quad - \frac{1}{r!s!} \int_0^1 \int_0^1 (\partial^s/\partial x^s) D^r f(x + \sigma \tau h, th, \dots, th, \tau h, \dots, \tau h) d\sigma d\tau . \end{aligned}$$

If we subtract the last expression divided by  $t^{r+s}$  from

$$\begin{aligned} &\{f(x+th) - f(x) - A_{0,1}(x, th) - \dots - \frac{1}{r!} A_{0,r}(x, th, \dots, th) \\ &\quad - \frac{1}{(r+1)!} A_{1,r}(x, th, \dots, th) - \dots - \frac{1}{(r+s)!} A_{s,r}(x, th, \dots, th)\} / t^{r+s} , \end{aligned}$$

we obtain

$$\begin{aligned} & \int_0^1 \int_0^1 \left[ \frac{1}{(sh)!r!} (\partial^s / \partial x^s) D^r f(x, th, \dots, th) \right. \\ & \quad \left. - \frac{1}{s!r!} (\partial^s / \partial x^s) D^r f(x + \sigma th, th, \dots, th, t\tau h, \dots, t\tau h) \right] d\sigma d\tau / t^{r+s} \\ &= \int_0^1 \int_0^1 \left[ \frac{1}{(s+1)!r!} (\partial^s / \partial x^s) D^r f(x, h, \dots, h) \right. \\ & \quad \left. - \frac{1}{s!r!} (\partial^s / \partial x^s) D^r f(x + \sigma th, h, \dots, h, th, \dots, th) \right] d\sigma d\tau \\ &= \phi(t, x, h) . \end{aligned}$$

$\phi$  is a continuous function so that  $\phi(0, x, h) = 0$ .

**Corollary.**  $f : U \rightarrow F$  is  $C^{r+s}$  if and only if  $f$  is  $C^r$  and  $D^r f(x, \alpha_1, \dots, \alpha_r)$  is  $C^s$  in the first variable.

**Definition.** Let  $\{B_i\}_{i \geq 0}$  be a sequence of Banach spaces so that

- (i)  $B_{i+1}$  is a subspace of  $B_i$  for the underlying vector space structure,
  - (ii) the injection  $k_i^{i+1} : B_{i+1} \rightarrow B_i$  induces a continuous function  $\{B_i\}_{0 \leq i \leq \infty}$
- is called a Banach chain where  $B_\infty = \bigcap_{i \geq 0} B_i$  is considered to have the inverse limit topology.

**Proposition 3.** Let  $\{B_i^1\}$  and  $\{B_i^2\}$  be Banach chains. Suppose  $U \subset B_\infty^1$  is an open set, and  $f : U \rightarrow B_\infty^2$  is a function so that for every positive integer  $r$  there exist a strictly increasing sequence of positive integers  $k$ , a monotonically increasing positive integral valued function  $\alpha_r(k)$ , and a collection of open sets  $U_{k,r} \subset B_k^1$  so that  $U \subset U_{k,r} \cap B^1$ . If  $f$  extends to a  $C^r$  function  $f_{k,r} : U_{k,r} \rightarrow B_{\alpha_r(k)}^2$ , then  $f$  is a  $C^\infty$  function.

The proof of the above proposition follows from the definitions as does

**Proposition 4.** Let  $E$  and  $G$  be complete locally convex topological vector spaces and  $U \subset E$  be open, and suppose  $F$  is a closed subspace of  $G$ . Then  $f$  is  $C^n$  if and only if  $i \circ f : U \rightarrow G$  is  $C^n$ , where  $i : F \rightarrow G$  is the canonical injection.

## 2. The automorphisms of two classes of $G$ -structures

We recall that  $\text{Diff}(M)$ ,  $D(M)$ ,  $D_n(M)$ , and  $\mathcal{D}_n(M)$  are respectively the group of diffeomorphisms with the  $C^\infty$  topology, the connected component of the identity in  $\text{Diff}(M)$ , the group of  $C^n$  diffeomorphisms of  $M$ , and the vector space of  $C^{n-1}$  right invariant vector fields on  $D_n(M)$ , and [5, p. 267] that the tangent space at  $f \in \text{Diff}(M)$  can be represented by  $\mathcal{D}_f(M) = \{\alpha : M \rightarrow TM \mid \tau \circ \alpha = f\}$ . An admissible chart at  $f \in \text{Diff}(M)$  can be given as follows: From [5],  $\exists t > 0$  such that setting

$$S_t = \{\alpha \in \mathcal{D}_f(M) \mid \|\alpha\|_1 < t \text{ where } \|\alpha\|_1 \text{ is the } C^1 \text{ norm}\}$$

and defining  $e(\alpha)(x) = \exp_r(\alpha(x))$  where  $\exp_r$  is the Riemannian exponential we obtain a chart at  $f$ . Multiplication and inversion define smooth maps.

It is now useful to put some properties of the classical subgroups of  $\text{Diff}(M)$  in our terminology. Let  $C^\infty(E)$  be the space of sections of a locally trivial fiber bundle  $\pi : E \rightarrow M$ , where  $M$  is compact.

**Proposition 1.**  *$C^\infty(E)$  can be given the structure of a smooth  $C^\infty$  manifold in such a way that the tangent space of  $C^\infty(E)$  at  $s \in C^\infty(E)$  can be represented by the nuclear space of smooth sections of  $TF(E) \xrightarrow{\pi \circ p} M$  with the  $C^\infty$  topology.*

Using Palais' notion of a bundle spray (see [9]) this proposition can be proved by the same methods used in [5] to show that  $\text{Diff}(M)$  admits a smooth manifold structure. Hereafter when  $C^\infty(E)$  is considered as a manifold it will be with respect to this structure.

**Proposition 2.** *Suppose  $\pi_1 : E_1 \rightarrow M$  and  $\pi_2 : E_2 \rightarrow M$ , where  $M$  is a smooth compact manifold, are smooth fiber bundles. If  $f : E_1 \rightarrow E_2$  is a bundle homomorphism over  $M$ , then  $f_* : C^\infty(E_1) \rightarrow C^\infty(E_2)$  is a smooth function.*

The following is immediate from the definitions.

**Proposition 3.** *Let  $E = M \times M \xrightarrow{\pi_1} M$  be projection on the first factor, and  $J_r \xrightarrow{\alpha_r} M$  be the fiber space of  $r$  jets with projection on the source. Then the jet extension map  $j_r : C^\infty(E) \rightarrow \gamma_r(M) = C^\infty(J_r)$  is smooth.*

Designate by  $\mu_r$  the fiber space of invertible  $r$ -jets of smooth endomorphisms of  $M$ .  $\mu_r$  is an open submanifold of  $J_r$  so that  $\alpha_r|_{\mu_r}$  is a principal fibration.

**Definition.** Let  $\pi : E \rightarrow M$  be an arbitrary smooth locally trivial fibration. A Lie differential operator of order  $r$  on  $\text{Diff}(M)$  is a function  $D = f_* \circ j_r$ , where  $j_r : \text{Diff}(M) \rightarrow \gamma_r$  is the canonical map, and  $f : \gamma_r \rightarrow E_2$  is a smooth morphisms of fiber bundles over  $M$ ; so that

- (i)  $D^{-1}(D(e)) = G$  is a subgroup of  $\text{Diff}(M)$ ,
- (ii)  $D(gh) = D(h)$  for  $g \in G$ .

When  $D : \text{Diff}(M) \rightarrow C^\infty(E)$  is a Lie differential operator,  $D^{-1}(D(e))$  is called a classical subgroup of  $\text{Diff}(M)$ . Note that a Lie differential operator defines a smooth function  $D : \text{Diff}(M) \rightarrow C^\infty(E)$ .

**Proposition 4.** *Let  $D^{-1}(D(e)) = G$  be a classical subgroup of  $\text{Diff}(M)$ , suppose  $\exp : \mathcal{D}(M) \rightarrow \text{Diff}(M)$  is the Lie exponential, and let  $g = \{g \in \mathcal{D}(M) \mid T_h D(R_h(g)) = 0 \text{ for all } h \in \text{Diff}(M), \text{ where } R_h \text{ is induced by right multiplication by } h\}$ . Then  $\exp(tX) \in G$  for every  $t$  if and only if  $X \in g$ .*

*Proof.* Suppose  $\exp(tX) \in G$  for all  $t$ . Then

$$T_h D(R_h X) = \left( \frac{d}{dt} \right)_{t=0} D(\exp(tX)h) = 0,$$

since  $D$  is constant on  $Gh$ .

Now for  $X \in g$  set  $f(t) = D(\exp(tX))$ , so that

$$f'(t) = T_{\exp(tX)}D(X(\exp(tX))) = T_{\exp(tX)}D(R_{\exp(tX)}X) = 0 .$$

Thus  $f(t) = f(0) = D(e)$  and  $f(t) \in G$ .

**Proposition 5.** *Under the hypotheses of Proposition 9,  $g$  is a Lie subalgebra of  $\mathcal{D}(M)$ .*

*Proof.* Since  $g$  is obviously a vector space, we need only to show that  $g$  is closed under the bracket operation for vector fields. Let  $X, Y \in g$ , and suppose  $\varphi_t$  generates  $X$  (i.e.,  $T_{t=0}\varphi_t = X$ ) and  $\psi_t$  generates  $Y$ . Then we have

$$\begin{aligned} T_h D(R_h[X, Y]) &= T_h D\left(\lim_{t \rightarrow 0} \frac{1}{t} (R_h X - R_h(ad \psi_t X))\right) \\ &= \lim_{t \rightarrow 0} \frac{1}{t} \{T_{t=0}(D(\psi_t \circ h)) - T_{t=0}(D(\psi_t \psi_t^{-1} h))\} \\ &= \lim_{t \rightarrow 0} \frac{1}{t} \{T_{t=0} D(h) - T_{t=0} D(h)\} \\ &= 0 . \end{aligned}$$

Hence  $[X, Y] \in g$ . q.e.d.

$g$  is called the Lie algebra of  $G$ .

A subgroup of the full linear group  $GL(n)$  will be called locally convex when it is locally convex for the canonical vector space structure on  $M(n)$ .

**Proposition 6.** *Let  $G$  be a Lie subgroup of  $GL(n)$ . If its Lie algebra  $g \subset M(n)$  is closed under matrix multiplication, then  $G$  is a locally convex open subset of  $I + g$ .*

**Theorem.** *Let  $M$  be a compact smooth manifold, without boundary, of dimension  $n$ , and let  $G$  be a subgroup of  $GL(n)$  whose Lie algebra is closed under matrix multiplication. Suppose the group of the tangent bundle of  $M$  can be reduced to  $G$  (i.e.,  $M$  admits a  $G$ -structure). Then the automorphisms of the  $G$ -structure  $D_G(M)$  admits a manifold structure locally diffeomorphic to its tangent space at a point, and  $f : U \rightarrow D_G(M)$  is smooth if and only if  $i \circ f : U \rightarrow \text{Diff}(M)$  is smooth, where  $i : D_G(M) \rightarrow \text{Diff}(M)$  is the canonical homomorphism.*

*Proof.* Choose a  $G$  connection on  $M$ , and let  $\exp_G : TM \rightarrow M$  be the exponential map associated with this  $G$ -structure.  $\widetilde{\exp}_G : \mathcal{D}(M) \rightarrow F(M, M)$  given by  $\widetilde{\exp}_G(\alpha)(x) = \widetilde{\exp}_G \circ \alpha(x)$  is such that there exists a real number  $t > 0$  so that  $\widetilde{\exp}_G|_{S_t(0)}$  is a diffeomorphism onto an open neighborhood of the identity in  $\text{Diff}(M)$ .

Cover  $M$  by normal coordinate neighborhoods  $\{U_i\}$  with respect to the given  $G$ -connection, and consider  $X$  in the Lie algebra  $\mathcal{G}$  of  $D_G(M)$ . We shall prove that  $\widetilde{\exp}_G(X) \in D_G(M)$  for  $|X|_i < t$ . Locally with respect to the normal co-

ordinate  $\widehat{\text{exp}}_G(X)(x)$  can be written as  $x + X_x$  for  $t$  sufficiently small. Suppose  $g_t = \exp_t(tX)$ . Then we have

$$\begin{aligned} D_x \widehat{\text{exp}}_G(X)(x, \alpha) &= D \exp_G \circ D_x D_{t=0} g_t(x, \alpha) \\ &= D \exp_G \circ D_{t=0} D_x g_t(x, \alpha) = D \exp \circ g(x, \alpha) \end{aligned}$$

where  $g(x, \alpha) = (x, \alpha, X_x, \gamma(\alpha))$ ,  $\gamma$  being in the Lie algebra of  $G$ . Thus

$$D_x (\widehat{\text{exp}}_G(X))(x, \alpha) = (x + X_x, \alpha + g_x(\alpha)) ,$$

where  $g_x$  is in the Lie algebra of  $G$ . For  $X$  sufficiently  $C^1$  small,  $g_x$  is small and thus  $\alpha \rightarrow \alpha + g_x(\alpha) \in G$ .

Now suppose  $(D_x g)(x, \alpha) = (g(x), h(\alpha))$  where  $h \in G$  and  $g \in \text{Diff}(M)$ ;  $h \in GL(n)$  is given by the connection on  $M$ . Now  $\widehat{\text{exp}}_G^{-1}(g)(x) = (x, g(x) - x)$ .

Consider  $h_t(x) = x + t(g(x) - x)$  so that  $D_x h_t(x, \alpha) = (h_t(x), \alpha + t\gamma(\alpha))$  where  $\gamma$  is in the Lie algebra of  $G$ . Thus  $D_x h_t(x, \alpha) = (h_t(x), g(\alpha))$  where  $g \in G$ , and  $H(t) = h_t$  is a smooth arc in  $\text{Diff}(M)$  so that  $H(-1, 1) \subset D_G(M)$ . Hence  $D_{t=0}H = \{x \rightarrow (x, g(x)) - x\} \in T_e D_G(M)$ .

Similarly,  $\exp_G : \{X \cdot g \mid g \in D_G(M), X \in \mathfrak{g}, \text{ and } |X|_1 < t\} \rightarrow D_G(M)$  maps diffeomorphically onto a neighborhood of  $g$ . By the same procedure as in [5] one obtains that  $D_G(M)$  is a manifold where multiplication defines a smooth function and  $g \rightarrow g^{-1}$  is smooth.

The final statement of the theorem follows from Proposition 2, § 1.

**Corollary** (see [12]). *The automorphisms of a multifoliate structure on a compact manifold satisfy the conclusions of the above theorem.*

**Definition 1.** A chain of Hilbert spaces  $\{H_i\}_{0 < i < \infty}$  is a chain of Banach spaces where the  $H_i$  are Hilbertable spaces.

It is classical that a nuclear space can be given as the  $H_\infty$  in a chain of Hilbert spaces.

In the category of chains of Hilbert spaces as in the category of chains of Banach spaces (see [6]), a mapping  $f : U \rightarrow H_\infty^2$ ,  $U \subset H_\infty^1$  being open, is said to be  $C^r$  when there exists a sequence of integers  $k \rightarrow \infty$  such that  $f$  extends to  $C^r$  mappings  $f_k : U_k \rightarrow H_{\lambda(k)}^2$  where  $U_k \subset H_k^1$  is open and  $U = H_\infty^1 \cap U_k$ . Proposition 3 of § 1 states that  $C^r$  in the category of Banach or Hilbert chains is a stronger notion than  $C^r$  in the category of nuclear spaces in terms of Definition 1, § 1.

We shall now review the Ebin-Omori notion of inverse limit Hilbert manifolds as applied to the group of diffeomorphisms.

**Definition 2.** A sequence of  $C^\infty$  Hilbert manifolds  $\{X_r\}$  is called an inverse limit Hilbert system (or an I.L.H. system) when

- (i)  $X_{r+1} \subset X_r$ ,
- (ii) there is a Hilbert chain  $\{H_r\}$  such that for  $x \in X_\infty$  there exist charts at  $x$ :

$$\varphi_r : U_r \rightarrow X, \quad U_r \subset H_r \text{ being open.}$$

An I.L.H. system  $\{X_r\}$  is called an inverse limit Hilbert system of groups (or an I.L.H.G. system) when  $X_{r+1}$  is a subgroup of  $X_r$  and multiplication and inversion define smooth maps in the category of Banach chains.

Now let  $M$  be a compact smooth ( $C^\infty$ ) manifold, and  $\pi : E \rightarrow M$  be a Riemannian vector bundle over  $M$ . For an integer  $s \geq 0$ , let  $H^s(E)$  be the completion of  $j_s(C^\infty(E))$  in the norm involving the integral of the inner product in  $J^s(E)$ , and set  $C^k(E)$  equal to the space of sections of  $E$  of class  $C^k$ . Then by the Sobolev theorems one has canonically

$$H^{n/2+k+1}(E) \subset C^k(E) \subset H^k(E),$$

where  $n = \dim(M)$ . Similarly, when  $M$  and  $N$  are manifolds and  $s > n/2 + 1$ , it makes sense to talk of an  $H^s$  map from  $M$  to  $N$  by looking at the mapping locally. So let  $H^s(M, N)$  be the space of  $H^s$  maps from  $M$  to  $N$  for  $s > \dim M/2 + 1$ , and set  $D^s(M) = \{H^s(M, M) \cap D_1(M)\}$  for  $S > n/2 + 1$ .

By the same construction as on p. 433 one may show that  $D^s(M)$  is a smooth Hilbert manifold modelled on  $H^s(TM)$ . Since  $D_\infty(M)$  is an inverse limit Banach group (see [10]), it follows from the Sobolev theorems that  $D_\infty(M)$  is an inverse limit Hilbert group.

In [8] Omori proved

**Theorem 2.** *Let  $M$  be a compact manifold, and  $D : C^\infty(TM) \rightarrow C^\infty(E)$  be a linear differential operator of order  $l$ . Then there exists a vector bundle over  $D^s(M)$ ,  $\varepsilon^s \rightarrow D^s(M)$  with fiber at  $g \in D^s(M)$   $H^s(E) \circ g$  so that  $D$  defines a vector bundle morphism*

$$\begin{array}{ccc} TD^{s+l} & \xrightarrow{\tilde{D}} & s \\ \downarrow \pi_{s+l} & & \downarrow \pi_s \\ D^{s+l} & \xrightarrow{j_s^{s+l}} & D^s \end{array}$$

with  $\tilde{D}(\alpha \circ g) = D(\alpha) \circ g$ , where  $\alpha \in H^{s+l}(TM)$  and  $g \in D^{s+l}(M)$ .

**Definition.** A linear differential operator of order  $l$ ,  $D : C^\infty(E_1) \rightarrow C^\infty(E_2)$ , is called closed when  $D$  extends to maps  $D^s : H^{s+l}(E_1) \rightarrow H^s(E_2)$  with closed range.

**Theorem 3.** *Let  $G$  be a classical subgroup of  $\text{Diff}(M)$ . If its Lie algebra  $\mathfrak{g}$  is the kernel of a closed linear differential operator  $d : C^\infty(TM) \rightarrow C^\infty(E)$ , then  $G$  contains a closed normal subgroup  $H_\infty$  and  $\exp(\mathfrak{g}) \in H_\infty$ , where  $\{H_i\}$  is a sub-I.L.H.G. of  $\{D^s(M)\}$  with  $H_s$  a closed submanifold of  $\{D^s(M)\}$ .*

*Proof.* Let  $K_s$  be the complement of  $d_{s+l}(H^{s+l}(TM))$  in  $H^s(E)$ . By means of Theorem 2 and Proposition 6 [4, p. 45] we obtain that  $\text{Ker}(\tilde{d}_{s+l}) = \text{Ker}(\tilde{d}_{s+l} \oplus \text{id}_K) : U \times H^{s+l}(TM \oplus K) \rightarrow U \times H^s(E)$  is a closed sub-bundle of  $TD^{s+l}(M)$ , so there exists a connected subgroup  $H_{s+l}$ , which is also a  $C^\infty$



manifold, with tangent space at the identity  $= g_{s+l} =$  the closure of  $g$  in  $H^{s+l}(TM)$  (see [6]). From the construction it hence follows that  $g = \bigcap_s g_s$ .

Now let  $D : \text{Diff}(M) \rightarrow C^\infty(\xi)$  be the non-linear differential operator of order  $k$  which defines  $G = D^{-1}(D(e))$ . Then  $D$  extends to smooth  $D_{s+k} : D^{s+k}(M) \rightarrow H^s(\xi)$  (see [9, p. 67]). It is easy to see that  $H_{s+k} \subset D_{s+k}^{-1}(D(e))$  and that the arc component of  $D_{s+k}^{-1}(D(e)) \subset H_{s+k}$ ; thus  $H_{s+k}$  is normal in  $D_{s+k}^{-1}(D(e))$ .  $H_{s+k}$  is locally closed in  $D^{s+k}(M)$  and hence closed being a topological subgroup of  $D^{s+k}(M)$ .

**Remark 1.** When  $TD_{s+k} : TD^{s+k}(M) \rightarrow TH^s(\xi)$  are surjective, the  $D_{s+k}$  are submersions,  $D_{s+k}^{-1}(D(e))$  are submanifolds of  $D^{s+k}(M)$ , and  $G$  itself may be regarded as an I.L.H.G. In this case a mapping  $f : U \rightarrow G$ ,  $U$  being open in some vector space, is  $C^n$  if and only if  $f : U \rightarrow H_s$  is  $C^n$  for all  $s$ .

**Remark 2.** The differential structures of  $H_\infty$  and  $G$  are locally the same in some sense due to the fact that if  $U$  is a convex open set of a topological vector space, and  $f : U \rightarrow G$  is continuous with  $x_0 \in U$ , then  $f(U) \cdot f(x_0)^{-1} \in H_\infty$ .

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