139. On the Universal Covering Group of Lie's Continuous Groups.

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Let a system of matrices $\{U_1, U_2, \dots, U_r\}$ form an infinitesimal group of Lie's continuous group, so that

$$[U_i, U_k] = U_i U_k - U_k U_i = \sum_{j=1}^r c_{ikj} U_j$$
,

and put

$$U(\omega(x)) = \sum_{k=1}^r \omega^k(x) U_k .$$

In the case where the constants of structure c_{ikj} are real, we consider the space \mathfrak{F} of vectors $\omega(x) = (\omega^1(x), \omega^2(x), \dots, \omega^r(x))$, whose components $\omega^k(x)$ are arbitrary analytic functions in $|x| \leq 2$ and real functions in $-2 \leq x \leq 2$.

Let G be a set of the fundamental solutions¹⁾ Y(x) satisfying the differential equation of matrix

(1)
$$\frac{dY(x)}{dx} = U(\omega(x))Y(x), \quad \text{where} \quad \omega(x) \in \mathfrak{F};$$

then we know²⁾ that G forms a topological group and a set of $Y(\xi)$, for a fixed point ξ , forms Lie's continuous group generated by $\{U_1, U_2, \ldots, U_r\}$.

Now, if the fundamental solutions Z(x) and Y(x) corresponding to U(v(x)) and $U(\omega(x))$ respectively, satisfy the same boundary condition Z(1) = Y(1) = Y, then we say that Z(x) is contained in the same class $Y = \{Y(x)\}$ as Y(x). Further, if the vector v(x) of Z(x) is deformable to the vector $\omega(x)$ of Y(x) in the vector space of the above class $Y = \{Y(x)\}$, then we define that Z(x) is congruent to Y(x), that is, $Z(x) \equiv Y(x)$.

If \mathfrak{G}^* be the group deduced by this congruence from G, we have Theorem.²⁾ \mathfrak{G}^* is the universal covering group³⁾ of Lie's connected group \mathfrak{G} generated by $\{U_1, U_2, \ldots, U_r\}$.

Example. In the case where

$$U_1 = \begin{pmatrix} 1 & 0 \\ 0 & 0 \end{pmatrix}$$
 and $U_2 = \begin{pmatrix} 0 & 0 \\ 0 & i \end{pmatrix}$,

the fundamental solution Y(x) of (1) is expressed by

$$Y(x) = \begin{pmatrix} e^{\int_0^x \omega^1(t)dt} & 0\\ 0 & e^{i\int_0^x \omega^2(t)dt} \end{pmatrix}$$

¹⁾ If Y(0)=E, where E denotes the unit matrix, we call Y(x) the fundamental solution of (1).

Therefore, we know that the universal covering group of Lie's continuous group

$$\begin{cases} x_1' = x_1 + \lambda_1, \\ x_2' \equiv x_2 + \lambda_2, \\ x_1' = x_1 + \lambda_1, \\ x_2' = x_2 + \lambda_2. \end{cases} \pmod{2\pi}$$

is given by

1) K. Toyoda: On Groups of Linear Differential Equations, I, Science Reports of the Tôhoku Imperial Univ., 1935, p. 284.

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O. Schreier: Abstrakt kontinuierliche Gruppen, Abh. Math. Seminar d. Hamburg Univ., 1926, p. 15.

Van der Waerden: Vorlesungen über kontinuierliche Gruppen, Göttingen, 1929.