

76. On Tangent Bundles of Order 2 and Affine Connections

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In this paper, the author will show that the classical connections, for instance, the affine, projective, conformal connections, can be considered from a unificative standpoint by means of the concept of tangent bundles of order 2, although they can be also discussed through the theory of connections of vector bundles.¹⁾ We shall investigate the relations between this theory and the ones of C. Ehresmann and S. S. Chern²⁾ in *Mathematical Journal of Okayama University*, 8.

1. **The group \mathcal{Q}_n^2 .** According to C. Ehresmann,³⁾ let L_n^2 be the group of the infinitesimal isotropies of order 2 at the origin of R^n , whose any element is written as a set of numbers (a_i^j, a_{ik}^j) such that $|a_i^j| \neq 0$, $a_{ik}^j = a_{ki}^j$. We can easily see that the set \mathcal{Q}_n^2 of (a_i^j, a_{ik}^j) such that only $|a_i^j| \neq 0$, also forms a group containing L_n^2 as a subgroup with the multiplication as follows:

For any two $\alpha, \beta \in \mathcal{Q}_n^2$, $\gamma = \alpha\beta$ is defined by

$$a_i^j(\gamma) = a_i^k(\alpha) a_k^j(\beta), \tag{1.1}$$

$$a_{ik}^j(\gamma) = a_i^h(\alpha) a_{hk}^j(\beta) + a_{hi}^j(\alpha) a_k^h(\beta) a_k^j(\beta). \tag{1.2}$$

By (1.1), we have a natural homomorphism $\sigma: \mathcal{Q}_n^2 \rightarrow L_n^1 = GL(n, R)$ such that

$$a_i^j(\sigma(\alpha)) = a_i^j(\alpha). \tag{1.3}$$

As is well known, we may consider L_n^1 as a subgroup of L_n^2 , regarding the second coordinates a_{ik}^j of their elements as zero. Let \mathfrak{N}_n^2 be the kernel of σ . By means of (1.2), for any $\alpha, \beta \in \mathfrak{N}_n^2$, we have

$$a_{ik}^j(\alpha\beta) = a_{ik}^j(\alpha) + a_{ik}^j(\beta),$$

hence \mathfrak{N}_n^2 is a vector space of dimension n^3 . We define a mapping $\eta: \mathcal{Q}_n^2 \rightarrow \mathfrak{N}_n^2$ by

$$\eta(\alpha) = \sigma(\alpha^{-1})\alpha. \tag{1.4}$$

Then, we can write uniquely any element α of \mathcal{Q}_n^2 as a product of $\sigma(\alpha) \in L_n^1$ and $\eta(\alpha) \in \mathfrak{N}_n^2$

1) See T. Ōtsuki: *Geometries of Connections* (in Japanese), Kyoritsu Shuppan Co. (1957).

2) C. Ehresmann: *Les connexions infinitésimales dans un espace fibré différentiable*, Colloque de Topologie (Espaces fibrés), 29-55 (1950); S. S. Chern: *Lecture note on differential geometry*, Chicago University (1950).

3) See C. Ehresmann: *Les prolongements d'une variété différentiable I. Calcul des jets, prolongement principal*, C. R. Acad. Sci., Paris, **233**, 598-600 (1951).

$$\alpha = \sigma(\alpha)\eta(\alpha). \quad (1.5)$$

We get easily from the above formulas the following lemmas.

Lemma 1. For any $\alpha \in \mathfrak{Q}_n^2$, $\beta \in \mathfrak{N}_n^2$, we have

$$a_{ik}^j(\alpha^{-1}\beta\alpha) = a_m^j(\alpha^{-1}) a_{hi}^m(\beta) a_i^h(\alpha) a_k^i(\alpha). \quad (1.6)$$

Lemma 2. For any $\alpha, \alpha_1 \in \mathfrak{Q}_n^2$, we have

$$a_{ik}^j(\eta(\alpha)) = a_i^j(\alpha^{-1}) a_{ik}^h(\alpha), \quad (1.7)$$

$$a_{ik}^j(\eta(\alpha\alpha_1)) = a_{ik}^j(\alpha_1^{-1}\eta(\alpha)\alpha_1) + a_{ik}^j(\eta(\alpha_1)). \quad (1.8)$$

2. The tangent space and associated principal bundle of order 2.

For any differentiable manifold \mathfrak{X} of dimension n , we shall define the tangent space $\mathfrak{T}^2(\mathfrak{X})$ of order 2 which will contain the tangent space $T(\mathfrak{X})$ in the ordinary sense. Let (u^i) , $i=1, \dots, n$, be a system of local coordinates of \mathfrak{X} defined on an open neighborhood U . With the coordinate neighborhood (U, u^i) , we associate $n+n^2$ fields of vectors X_i, X_{ik} defined on U . Let Y_i, Y_{ik} be the vector fields associated with another coordinate neighborhood (V, v^i) . If $U \cap V \neq \emptyset$, we assume that they are related mutually as

$$X_i = \frac{\partial v^j}{\partial u^i} Y_j, \quad (2.1)$$

$$X_{ik} = \frac{\partial^2 v^j}{\partial u^k \partial u^i} Y_j + \frac{\partial v^j}{\partial u^i} \frac{\partial v^h}{\partial u^k} Y_{jh}. \quad (2.2)$$

These formulas easily show that, at any point x of \mathfrak{X} , these vectors define a vector space of dimension $n+n^2$ independent of local coordinates. We call it the tangent space of order 2 of \mathfrak{X} at the point x and denote it by $\mathfrak{T}_x^2(\mathfrak{X})$. This is, in fact, wider than the one $T_x^2(\mathfrak{X})^4$ of C. Ehresmann which may be obtained by putting $X_{ik} = X_{ki}$. The union

$$\mathfrak{T}^2(\mathfrak{X}) = \bigcup_{x \in \mathfrak{X}} \mathfrak{T}_x^2(\mathfrak{X})$$

may be considered naturally as the total space of a vector bundle $\{\mathfrak{T}^2(\mathfrak{X}), \mathfrak{X}, \bar{\tau}\}$ with the natural projection $\bar{\tau}$, whose structure group is \mathfrak{Q}_n^2 . For brevity, we denote also the vector bundle by the same notation $\mathfrak{T}^2(\mathfrak{X})$.

Let $\{\mathfrak{B}^2(\mathfrak{X}), \mathfrak{X}, \bar{\pi}\}$ be the associated principal bundle of $\mathfrak{T}^2(\mathfrak{X})$. Any point \bar{b} of $\mathfrak{B}^2(\mathfrak{X})$ may be regarded as a frame of $\mathfrak{T}^2(\mathfrak{X})$ at the point $\bar{\pi}(\bar{b})$ such that

$$e_i(\bar{b}) = X_i a_i^j(\bar{\alpha}),$$

$$e_{ik}(\bar{b}) = X_k a_{ik}^h(\bar{\alpha}) + X_{jh} a_i^j(\bar{\alpha}) a_k^h(\bar{\alpha}),$$

where $\bar{\alpha} \in \mathfrak{Q}_n^2$. Corresponding to each $\bar{\alpha} \in \mathfrak{Q}_n^2$, we define the right translation $r(\bar{\alpha})$ on $\mathfrak{B}^2(\mathfrak{X})$ by

$$e_i(\bar{b}\bar{\alpha}) = e_j(\bar{b}) a_i^j(\bar{\alpha}), \quad (2.3)$$

$$e_{ik}(\bar{b}\bar{\alpha}) = e_j(\bar{b}) a_{ik}^j(\bar{\alpha}) + e_{jh}(\bar{b}) a_i^j(\bar{\alpha}) a_k^h(\bar{\alpha}), \quad (2.4)$$

4) See the first reference in 2).

where we denote $r(\bar{\alpha})(\bar{b})$ simply by $\bar{b}\bar{\alpha}$.

By (2.1), we can define a natural imbedding $\iota: T(\mathfrak{X}) \rightarrow \mathfrak{X}^2(\mathfrak{X})$ by

$$\iota \frac{\partial}{\partial u^i} = X_i$$

and so we may identify X_i with $\partial/\partial u^i$. Let $\{\mathfrak{B}(\mathfrak{X}), \mathfrak{X}, \pi\}$ be the principal bundle of the tangent bundle $T(\mathfrak{X})$. Any point b of $\mathfrak{B}(\mathfrak{X})$ may be regarded as a frame of $T(\mathfrak{X})$ at the point $\pi(b)$ such that

$$e_i(b) = a_i^j(\alpha) \frac{\partial}{\partial u^j} \quad 5)$$

Then, we can define a natural homomorphism $\sigma: \mathfrak{B}^2(\mathfrak{X}) \rightarrow \mathfrak{B}(\mathfrak{X})$ by

$$\iota(e_i(\sigma(\bar{b}))) = e_i(\bar{b}).$$

By this definition, it follows that $\bar{\pi} = \pi \cdot \sigma$ and $\tau = \bar{\tau} \cdot \iota$.

By virtue of (2.3), we see that $\mathfrak{B}(\mathfrak{X}) = \mathfrak{B}^2(\mathfrak{X})/\mathfrak{N}_n^2$ and $\{\mathfrak{B}^2(\mathfrak{X}), \mathfrak{B}(\mathfrak{X}), \sigma\}$ is a vector bundle. Furthermore for any $\bar{\alpha} \in \mathfrak{Q}_n^2$, we have easily

$$\sigma \cdot r(\bar{\alpha}) = r(\sigma(\bar{\alpha})) \cdot \sigma. \quad (2.5)$$

3. Connections. Theorem. *Any connection Γ of $T(\mathfrak{X})$ determines a cross section ρ of $\{\mathfrak{B}^2(\mathfrak{X}), \mathfrak{B}(\mathfrak{X}), \sigma\}$ invariant under the right translations. Conversely, such a cross section determines a connection Γ of $T(\mathfrak{X})$.⁶⁾*

Proof. Let Γ_{ik}^j be the components of a given connection Γ of $T(\mathfrak{X})$ with respect to a coordinate neighborhood (U, u^i) . For any $b \in \pi^{-1}(U)$, $e_i(b) = a_i^j(\alpha) \frac{\partial}{\partial u^j}$, we put $\bar{b} = \rho(b)$ by

$$e_i(\bar{b}) = e_i(b), \quad e_{ik}(\bar{b}) = (X_{jn} - \Gamma_{jn}^i X_i) a_i^k(\alpha) a_k^h(\alpha),$$

that is

$$\sigma(\bar{\alpha}) = \alpha, \quad a_{ik}^j(\bar{\alpha}) = -\Gamma_{hi}^j a_i^h(\alpha) a_k^l(\alpha), \quad (3.1)$$

from which we get easily the equations

$$a_{ik}^j(\eta(\bar{\alpha}^{-1})) = \Gamma_{ik}^j. \quad (3.2)$$

For another coordinate neighborhood (V, v^i) , let $\beta, \bar{\beta}$ be the corresponding elements in L_m^1, \mathfrak{Q}_n^2 respectively, then it must be

$$a_{ik}^j(\bar{\beta}) = -\left(\frac{\partial v^j}{\partial u^m} \Gamma_{is}^m \frac{\partial u^t}{\partial v^h} \frac{\partial u^s}{\partial v^i} + \frac{\partial v^j}{\partial u^m} \frac{\partial^2 u^m}{\partial v^i \partial v^h} \right) a_i^h(\beta) a_k^l(\beta).$$

Since $a_i^j(\alpha) = \frac{\partial u^j}{\partial v^h} a_i^h(\beta)$, the equations above can be written as

$$\begin{aligned} a_{ik}^j(\bar{\beta}) &= -\frac{\partial v^j}{\partial u^m} \Gamma_{hi}^m a_i^h(\alpha) a_k^l(\alpha) + \frac{\partial^2 v^j}{\partial u^l \partial u^h} a_i^h(\alpha) a_k^l(\alpha) \\ &= a_{ik}^j(g_{vU} \cdot \bar{\alpha}), \end{aligned}$$

where $g_{vU} \in \mathfrak{Q}_n^2$ is the coordinate transformation of $\mathfrak{X}^2(\mathfrak{X})$ with respect to (U, u^i) and (V, v^i) such that

5) We will also use the same notation e_i in $T(\mathfrak{X})$ as in $\mathfrak{X}^2(\mathfrak{X})$, according to the above-mentioned consideration.

6) In the following, we shall consider only differentiable mappings with suitable differentiability.

$$a^j_i(g_{vU}) = \frac{\partial v^j}{\partial u^i}, \quad a^j_{ik}(g_{vU}) = \frac{\partial^2 v^j}{\partial u^k \partial u^i}.$$

These equations show that ρ is well defined on the whole space $\mathfrak{B}(\mathfrak{X})$ as a cross section of $\{\mathfrak{B}^2(\mathfrak{X}), \mathfrak{B}(\mathfrak{X}), \sigma\}$.

Since we have $e_i(b\alpha_0) = a^j(\alpha_0) \frac{\partial}{\partial u^j}$ for any $\alpha_0 \in L_n^1$, we get easily

$$\begin{aligned} e_i(\rho(b\alpha_0)) &= e_i(b\alpha_0) = e_j(b) a^j_i(\alpha_0) = e_j(\rho(b)) a^j_i(\alpha_0), \\ e_{ik}(\rho(b\alpha_0)) &= (X_{jh} - \Gamma^j_{jh} X_l) a^j_i(\alpha_0) a^h_k(\alpha_0) \\ &= e_{jh}(\rho(b)) a^j_i(\alpha_0) a^h_k(\alpha_0), \end{aligned}$$

hence by (2.4) and $a^j_{ik}(\alpha_0) = 0$ we obtain

$$\rho \cdot r(\alpha_0) = r(\alpha_0) \cdot \rho. \tag{3.3}$$

Conversely, let be given a cross section ρ of $\{\mathfrak{B}^2(\mathfrak{X}), \mathfrak{B}(\mathfrak{X}), \sigma\}$ satisfying (3.3). For the coordinate neighborhood (U, u^i) , $b \in \pi^{-1}(U)$, $\bar{b} = \rho(b)$, we put

$$e_{ik}(\bar{b}) = X_j a^j_{ik}(\bar{\alpha}) + X_{jh} a^j_i(\bar{\alpha}) a^h_k(\bar{\alpha}).$$

By (3.3), we have $\rho(b\alpha_0) = \rho(b)\alpha_0$ for any $\alpha_0 \in L_n^1$. Hence by means of (1.8), (1.6), we get

$$\begin{aligned} a^j_{ik}(\eta(\bar{\alpha}\alpha_0^{-1})) &= a^j_{ik}(\eta(\alpha_0^{-1}\bar{\alpha}^{-1})) \\ &= a^j_{ik}(\bar{\alpha}\eta(\alpha_0^{-1})\bar{\alpha}^{-1}) + a^j_{ik}(\eta(\bar{\alpha}^{-1})) = a^j_{ik}(\eta(\bar{\alpha}^{-1})). \end{aligned}$$

This shows that

$$\Gamma^j_{ik} = a^j_{ik}(\eta(\bar{\alpha}^{-1}))$$

depends only on the coordinate neighborhood (U, u^i) . We can easily prove that Γ^j_{ik} are the components of a connection Γ of $T(\mathfrak{X})$ with respect to the coordinate neighborhood. The proof is completed.

By virtue of this theorem, we may regard an affine connection of \mathfrak{X} as an invariant cross section of $\{\mathfrak{B}^2(\mathfrak{X}), \mathfrak{B}(\mathfrak{X}), \sigma\}$. Let ρ, ρ_1 be the invariant cross sections corresponding to any two given connections Γ, Γ_1 of $T(\mathfrak{X})$ respectively. Then we define a mapping $\xi: \mathfrak{B}(\mathfrak{X}) \rightarrow \mathfrak{N}_n^2$ by

$$\rho_1(b) = \rho(b)\xi(b). \tag{3.4}$$

By (3.3), (3.4), we get easily, for any $\alpha \in L_n^1$, $\xi(b\alpha) = \alpha^{-1}\xi(b)\alpha$ or

$$\xi \cdot r(\alpha) = A(\alpha^{-1}) \cdot \xi. \tag{3.5}$$

4. Connections of the type (\mathfrak{F}, ζ) . Let \mathfrak{F} be a subgroup (linear subspace) of \mathfrak{N}_n^2 and $Z = Z_{\mathfrak{F}}$ be the subgroup of L_n^1 of all elements α such that $\alpha\mathfrak{F}\alpha^{-1} = \mathfrak{F}$. Let $\zeta: \mathfrak{X} \rightarrow \mathfrak{B}/Z$ be a cross section of the fibre bundle $\{\mathfrak{B}/Z, \mathfrak{X}\}$, where $\mathfrak{B} = \mathfrak{B}(\mathfrak{X})$.

For any point $b \in \mathfrak{B}$, if we have $b\alpha^{-1}/Z = \zeta(\pi(b))$, then we put $\mathfrak{F}(b) = \alpha^{-1}\mathfrak{F}\alpha$. This definition is clearly independent of the choice of such $\alpha \in L_n^1$. For any $\beta \in L_n^1$, we get easily

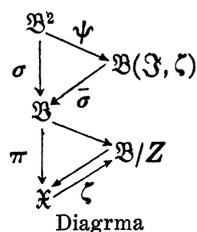
$$\mathfrak{F}(b\beta) = \beta^{-1}\mathfrak{F}(b)\beta. \tag{4.1}$$

Then, we can prove that the union

7) Here, we understand that $A(\alpha)$ denotes the inner automorphism of the group \mathfrak{N}_n^2 in the ordinary sense.

$$\bigcup_{b \in \mathfrak{B}} (\sigma^{-1}(b)/\mathfrak{F}(b)) = \mathfrak{B}(\mathfrak{F}, \zeta) \tag{4.2}$$

may be regarded naturally as a differentiable manifold. Let $\psi: \mathfrak{B}^2 \rightarrow \mathfrak{B}(\mathfrak{F}, \zeta)$ and $\bar{\sigma}: \mathfrak{B}(\mathfrak{F}, \zeta) \rightarrow \mathfrak{B}$ be the natural projections. Thus, we obtain the diagram.



$\{\mathfrak{B}^2, \mathfrak{B}(\mathfrak{F}, \zeta), \psi\}$ and $\{\mathfrak{B}(\mathfrak{F}, \zeta), \mathfrak{B}, \bar{\sigma}\}$ are fibre spaces.⁸⁾ Take any $\bar{b} \in \mathfrak{B}^2, \bar{\beta} \in \mathfrak{Q}_n^2$ and put $b = \sigma(\bar{b}), \beta = \sigma(\bar{\beta})$. By means of (1.5), (4.1), we have $\bar{b}\mathfrak{F}(b)\bar{\beta} = \bar{b}\mathfrak{F}(b)\beta\eta(\bar{\beta}) = \bar{b}\bar{\beta}\mathfrak{F}(b\beta)$. This equation shows that $r(\bar{\beta})$ may be considered as an operation defined on $\mathfrak{B}(\mathfrak{F}, \zeta)$, which we shall denote by the same notation. Hence, we have

$$\psi \cdot r(\bar{\alpha}) = r(\bar{\alpha}) \cdot \psi, \quad \bar{\alpha} \in \mathfrak{Q}_n^2 \tag{4.3}$$

and

$$\bar{\sigma} \cdot r(\bar{\alpha}) = r(\sigma(\bar{\alpha})) \cdot \bar{\sigma}. \tag{4.4}$$

Now, for any invariant cross section $\rho: \mathfrak{B} \rightarrow \mathfrak{B}^2$, the cross section

$$\bar{\rho} = \psi \cdot \rho \tag{4.5}$$

of the fibre space $\{\mathfrak{B}(\mathfrak{F}, \zeta), \mathfrak{B}, \bar{\sigma}\}$ is also invariant under the group L_n^1 by means of (3.3) and (4.3), that is for any element $\alpha \in L_n^1$,

$$\bar{\rho} \cdot r(\alpha) = r(\alpha) \cdot \bar{\rho}. \tag{4.6}$$

We will say that any invariant cross section $\bar{\rho}$ of $\{\mathfrak{B}(\mathfrak{F}, \zeta), \mathfrak{B}, \bar{\sigma}\}$ defines a connection of the type (\mathfrak{F}) with respect to the cross section $\zeta: \mathfrak{X} \rightarrow \mathfrak{B}/Z_{\mathfrak{F}}$ and simply call it a (\mathfrak{F}, ζ) -connection of \mathfrak{X} . If there exists an invariant cross section $\rho: \mathfrak{B} \rightarrow \mathfrak{B}^2$ such that $\bar{\rho} = \psi \cdot \rho$, we call it an affine representative of $\bar{\rho}$.

Now, when \mathfrak{F} is invariant under any inner automorphism $A(\alpha)$, $\alpha \in L_n^1$, we have $Z_{\mathfrak{F}} = L_n^1$. Hence ζ is always the identity transformation on \mathfrak{X} and $\mathfrak{B}(\mathfrak{F}, \zeta) = \mathfrak{B}^2/\mathfrak{F}$.

Example 1. When $\mathfrak{F} = \{e\}$, a (\mathfrak{F}) -connection is a connection of $T(\mathfrak{X})$. When $\mathfrak{F} = \mathfrak{N}_n^2$, a (\mathfrak{F}) -connection is trivial, since $\mathfrak{B}(\mathfrak{F}, \zeta) = \mathfrak{B}$.

Example 2. When $\mathfrak{F} = \{\beta \mid a_{ik}^j(\beta) = \delta_i^j p_k + p_i \delta_k^j\}$, a (\mathfrak{F}) -connection is clearly a projective connection in the ordinary sense.

Lastly, we shall give two examples such that \mathfrak{F} is not invariant.

Example 3. When $\mathfrak{F} = \{\beta \mid a_{ik}^j(\beta) = \delta_i^j p_k + p_i \delta_k^j - \delta_{ik} p_j\}$, $Z = Z_{\mathfrak{F}}$ is the subgroup of L_n^1 under which the equation $\sum x^i x^i = 0$ is invariant, that is, the Euclidean angle is invariant. \mathfrak{B}/Z is the space of all conical surfaces of signature n in the tangent space at each point of \mathfrak{X} . Hence a cross section $\zeta: \mathfrak{X} \rightarrow \mathfrak{B}/Z$ is a field of such conical surfaces over \mathfrak{X} . Accordingly, a (\mathfrak{F}, ζ) -connection is a sort of conformal connections and the conformal connections in the ordinary sense are the one determined from ζ by a rule such that the angles measured by ζ are

8) $\{\mathfrak{B}^2, \mathfrak{B}(\mathfrak{F}, \zeta), \psi\}$ is not a principal fibre bundle in the ordinary sense but it becomes so when \mathfrak{F} is invariant under the group L_n^1 . See N. Steenrod: The Topology of Fibre Bundle, Princeton, §8 (1951).

always invariant under parallel displacement along any curve with respect to any one of its affine representatives.

Example 4. When $\mathfrak{S} = \{\beta \mid a_{ik}^j(\beta) = \delta_i^j \delta_k^n p\}$, $Z = Z_{\mathfrak{S}}$ is the subgroup of L_n^1 under which the coordinate hyperplane $x^n = 0$ in R^n is invariant. \mathfrak{B}/Z is the space of all cotangent directions of \mathfrak{X} . Hence a cross section $\zeta: \mathfrak{X} \rightarrow \mathfrak{B}/Z$ is a field of $(n-1)$ -dimensional tangent subspaces of \mathfrak{X} . In this case, we can prove the following proposition.

Proposition. *In order that two affine connections are representatives of a (\mathfrak{S}, ζ) -connection, it is necessary and sufficient that*

- (i) *any field of tangent directions of \mathfrak{X} defined on any curve has the same development with respect to the two connections and*
- (ii) *the induced connections from the two connections on any curve tangent to ζ at each of its points coincide with each other.*