

# Differential Geometry II

## Geodesics, Jacobi Fields and Conjugated Points

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# Lagrangian Mechanics

$$L: TM \times \mathbb{R}_t \rightarrow \mathbb{R} \quad \text{Lagrange function, } p, q \in M, \gamma: [a, b] \rightarrow M$$
$$\mathcal{L}(\gamma) = \int_a^b L(\gamma(t), \dot{\gamma}(t), t) dt \quad \gamma(a) = p, \gamma(b) = q$$

We need to compute the first variation.

**Lemma 83:** There is a smooth section  $X_{L,\gamma} \in \Gamma(\gamma^* T^*M)$  such that

$$d_\gamma \mathcal{L}(\xi) = \int_a^b \underline{X_{L,\gamma}(\xi)}(t) dt.$$

for all smooth vectorfields  $\xi$  along  $\gamma$ .

A global description is given by

$$X_{L,\gamma} = g\left(\nabla_{\frac{d}{dt}}^\gamma \dot{\gamma}, \cdot\right) (= g(\nabla_{\dot{\gamma}} \dot{\gamma}, \cdot)).$$

# The Euler-Lagrange Equations

We derive a global formulation of general Euler-Lagrange-equations. We have:

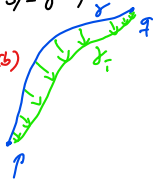
$$\begin{aligned}
 d_\gamma \mathcal{L}(\xi) &= \left. \frac{d}{d\tau} \right|_{\tau=0} \int_a^b L(\gamma_\tau(t), \dot{\gamma}_\tau(t), t) dt \\
 &= \int_a^b \left. \frac{d}{d\tau} \right|_{\tau=0} L(\gamma_\tau(t), \dot{\gamma}_\tau(t), t) dt \\
 &= \int_a^b d_{(\gamma(t), \dot{\gamma}(t))} L_t \left( \left. \frac{d}{d\tau} \right|_{\tau=0} \dot{\gamma}_\tau(t) \right) dt.
 \end{aligned}$$

where  $L_t : TM \times \mathbb{R} \rightarrow \mathbb{R}$  is  $L_t(x, v) := L(x, v, t)$ .

$(\gamma_\tau)_{\tau \in (-\varepsilon, \varepsilon)}$  family, smooth

$\gamma_\tau(a) = \gamma(a), \gamma_\tau(b) = \gamma(b)$

$\left. \frac{d}{d\tau} \right|_{\tau=0} \gamma_\tau = \xi$   
 $\xi(a) = 0 = \xi(b)$



$\in T_{(t, \dot{\gamma}(t))} (TM)$   
 $L_t \in T_{(\gamma(t), \dot{\gamma}(t))}^* (TM)$

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where  $L_t : TM \times \mathbb{R} \rightarrow \mathbb{R}$  is  $L_t(x, v) := L(x, v, t)$ . What is

$$\begin{aligned}\frac{d}{d\tau} \Big|_{\tau=0} \dot{\gamma}_{\tau}(t) &\in T_{(\gamma(t), \dot{\gamma}(t))} TM \quad ? \\ d_{(\gamma(t), \dot{\gamma}(t))} T \Big|_{\tau=0} \dot{\gamma}_{\tau}(t) &= \frac{d}{d\tau} \Big|_{\tau=0} \pi(\dot{\gamma}_{\tau}(t)) = \frac{d}{d\tau} \Big|_{\tau=0} (\dot{\gamma}_{\tau}(t)) = \ddot{\gamma}(t)\end{aligned}$$

$T_{(x,v)}(TM) = T_x M$   
 $\pi : (x, v) \in TM \mapsto x \in M$

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$$\left. \frac{d}{d\tau} \right|_{\tau=0} \dot{\gamma}_{\tau}(t) \in T_{(\gamma(t), \dot{\gamma}(t))} TM \quad ?$$

Fix a connection  $\nabla$  on  $TM \xrightarrow{\pi} M$ . Recall for the smooth map  $\pi : TM \rightarrow M$

$$d_{(\gamma(t), \dot{\gamma}(t))} \pi \left( \left. \frac{d}{d\tau} \right|_{\tau=0} \dot{\gamma}_{\tau}(t) \right) = \left. \frac{d}{d\tau} \right|_{\tau=0} (\pi(\dot{\gamma}_{\tau}(t))) = \left. \frac{d}{d\tau} \right|_{\tau=0} \gamma_{\tau}(t) = \xi(t).$$

# The Euler-Lagrange Equations

fix a connection on  $TM$ .  
 $\leadsto T(TM) = T^h(TM) \oplus TM$

With the isomorphism  $(d_{(\gamma(t), \dot{\gamma}(t))} \pi)^{-1} : T_{\gamma(t)} M \rightarrow T_{(\gamma(t), \dot{\gamma}(t))}^h TM$

$$\left. \frac{d}{d\tau} \right|_{\tau=0} \dot{\gamma}_\tau(t) - (d_{(\gamma(t), \dot{\gamma}(t))} \pi)^{-1}(\xi(t)) = \nabla_{\frac{d}{dt}}^\gamma \xi(t).$$

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We get

$$\begin{aligned} & d_{(\gamma(t), \dot{\gamma}(t))} L_t \left( \left. \frac{d}{d\tau} \right|_{\tau=0} \dot{\gamma}_\tau(t) \right) \\ &= d_{(\gamma(t), \dot{\gamma}(t))} L_t \left( (d_{(\gamma(t), \dot{\gamma}(t))} \pi)^{-1}(\xi(t)) \right) + d_{(\gamma(t), \dot{\gamma}(t))} L_t \left( \nabla_{\frac{d}{dt}}^\gamma \xi(t) \right). \end{aligned}$$

*Handwritten notes:* A blue arrow points from the derivative term in the first line to the second line. A blue squiggly line underlines the second term in the second line, with the handwritten text  $\in T_{(\gamma(t), \dot{\gamma}(t))}^h(T_{\gamma(t)} M)$  written above it.

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We identified  $T_{(x, v)}(T_x M) \cong T_x M$ .



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Partial integration yields

$$\int_a^b d_{(\gamma(t), \dot{\gamma}(t))} L_t \left( \nabla_{\frac{d}{dt}}^\gamma \xi(t) \right) dt = - \int_a^b \nabla_{\frac{d}{dt}}^\gamma (d_{(\gamma(t), \dot{\gamma}(t))}^\vee L_t)(\xi(t)) dt,$$

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# The Euler-Lagrange Equations

We end up with

$$d_{\gamma} \mathcal{L}(\xi) = \int_a^b \left( d_{(\gamma(t), \dot{\gamma}(t))} L_t \circ \underbrace{\left( d_{(\gamma(t), \dot{\gamma}(t))} \pi \right)^{-1}}_{\text{depends on } \nabla} - \nabla_{\frac{d}{dt}}^{\gamma} \left( d_{(\gamma(t), \dot{\gamma}(t))}^{\vee} L_t \right) \right) (\xi(t)) dt$$

which has to vanish for all  $\xi$ .

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**Proposition 84:** An extremal path  $\gamma : [a, b] \rightarrow M$  in the space of all such maps with the same endpoints  $\gamma(a) = x_0$  and  $\gamma(b) = x_1$  satisfies the Euler-Lagrange equations

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*Remark:* Notice: Both terms depend on the auxiliary connection  $\nabla$  chosen, their difference, however, does not. (Exercise: Show this directly without referring to the fact that these equations describe the critical points of a functional which is defined without reference to  $\nabla$ )

# Geodesics

- ▶  $(M, g)$ ...Riemannian manifold
- ▶  $\nabla$ ...Levi-Civita connection.
- ▶  $\gamma : I \rightarrow M$ ...smooth curve:  $\nabla^\gamma$  pull-back of  $\nabla$  to  $\gamma^*TM$

**Definition 84:**  $\gamma$  is a **geodesic** if it satisfies

$$\nabla^\gamma \dot{\gamma} \equiv 0,$$

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*Remark:* (1) Geodesics are critical points of the Lagrangian functional on smooth paths connecting two fixed points or on loops with the Lagrange function  $L : TM \rightarrow \mathbb{R}$  given by  $L(x, \dot{x}) = \frac{1}{2} \|\dot{x}\|_{g(x)}^2$ . The interval has to be a fixed compact interval.

(2) They are also **locally** minimizing the length of curves and the curve connecting two points of minimal length is a geodesic (and in particular smooth).



# Jacobi Fields

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Need to compute the Hessian or the **second variation** of the energy functional. Let  $\xi, \eta$  be smooth vector fields, *along  $\gamma$*   
 $\xi(a) = \eta(a) = 0, \xi(b) = \eta(b) = 0$ .

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$$\Gamma(\sigma, \tau, t) := \exp_{\gamma(t)}(\sigma\xi(t) + \tau\eta(t)).$$

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$$\Gamma(0, 0, t) = \gamma(t), \Gamma(\sigma, \tau, a) = \gamma(a), \Gamma(\sigma, \tau, b) = \gamma(b)$$

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$\Gamma(0, 0, t) = \gamma(t), \Gamma(\sigma, \tau, a) = \gamma(a), \Gamma(\sigma, \tau, b) = \gamma(b)$  and

$$\frac{\partial}{\partial \sigma} \Big|_{\sigma=0, \tau=0} \Gamma = \xi, \quad \frac{\partial}{\partial \tau} \Big|_{\sigma=0, \tau=0} \Gamma = \eta.$$

# Jacobi Fields

We compute

$$\begin{aligned}\frac{\partial^2}{\partial\sigma\partial\tau}\mathcal{L}(\Gamma(\sigma,\tau,\cdot)) &= \frac{\partial}{\partial\tau}\int_a^b\frac{\partial}{2\partial\sigma}g\left(\frac{\partial\Gamma}{\partial t},\frac{\partial\Gamma}{\partial t}\right)dt \\ &= \frac{\partial}{\partial\tau}\int_a^bg\left(\nabla_{\frac{\partial}{\partial\sigma}}^{\Gamma}\dot{\Gamma},\dot{\Gamma}\right)dt \\ &= \int_a^b\left(\underbrace{g\left(\nabla_{\frac{\partial}{\partial\tau}}^{\Gamma}\nabla_{\frac{\partial}{\partial\sigma}}^{\Gamma}\dot{\Gamma},\dot{\Gamma}\right)}+g\left(\nabla_{\frac{\partial}{\partial\sigma}}^{\Gamma}\dot{\Gamma},\nabla_{\frac{\partial}{\partial\tau}}^{\Gamma}\dot{\Gamma}\right)\right)dt\end{aligned}$$

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We use that  $\nabla$  is torsion free and get for the first term

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Then with

$$R(X,Y)Z=\nabla_X\nabla_YZ-\nabla_Y\nabla_XZ-\nabla_{[X,Y]}Z$$



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Then with

$$R(X,Y)Z = \nabla_X\nabla_YZ - \nabla_Y\nabla_XZ - \nabla_{[X,Y]}Z$$

to see that this is

$$\star = \int_a^bg\left(\nabla_{\frac{\partial}{\partial\tau}}^{\Gamma}\nabla_{\frac{\partial}{\partial\sigma}}^{\Gamma}\frac{\partial\Gamma}{\partial\sigma},\dot{\Gamma}\right)dt + \int_a^bg\left(R\left(\frac{\partial\Gamma}{\partial\tau},\dot{\Gamma}\right)\frac{\partial\Gamma}{\partial\sigma},\dot{\Gamma}\right)dt.$$

## Jacobi Fields

Now partially integrate, use that  $\xi, \eta$  vanish at the end points and  $\nabla^\gamma \dot{\gamma} = 0$  to see that the first term vanishes. for  $\sigma = \tau = 0$

$$\nabla_{\frac{\partial}{\partial t}} \int \dot{\gamma} \Big|_{\sigma=\tau=0} = \nabla_{\frac{\partial}{\partial t}} \delta \dot{\gamma} = 0$$

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Using torsion-freeness again and take  $\sigma = \tau = 0$  we end up with

$$\begin{aligned} \frac{\partial^2}{\partial \sigma \partial \tau} \mathcal{L}(\Gamma(\sigma, \tau, \cdot)) \Big|_{\sigma=\tau=0} &= \int_a^b \left( \underbrace{g(-R(\eta, \dot{\gamma})\dot{\gamma}, \xi)}_0 + \underbrace{g(\nabla_{\frac{\partial}{\partial t}}^{\Gamma} \xi, \nabla_{\frac{\partial}{\partial t}}^{\Gamma} \eta)}_{\checkmark} \right) dt \\ &= - \int_a^b g(\nabla_{\frac{\partial}{\partial t}}^{\Gamma} \nabla_{\frac{\partial}{\partial t}}^{\Gamma} \eta + R(\eta, \dot{\gamma})\dot{\gamma}, \xi) dt. \end{aligned}$$

Lemma  $g(R(\xi, \delta)\delta, \xi)(t) = K_g(\xi(t), \delta(t))$

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**Definition 85:** Let  $\gamma : I \rightarrow M$  be a geodesic. A vector field  $\xi$  along  $\gamma$  is called **Jacobi field** if it satisfies

$$\nabla_{\frac{\partial}{\partial t}}^{\Gamma} \nabla_{\frac{\partial}{\partial t}}^{\Gamma} \eta + R(\eta, \dot{\gamma})\dot{\gamma} = 0.$$

Recall  $\exp_p : U \subset T_p M \rightarrow M$ ,  $\exp_p(X) = \gamma_X(1)$  where  $\gamma_X : [0, 1] \rightarrow M$  is the unique geodesic with  $\gamma_X(0) = p$  and  $\dot{\gamma}_X(0) = X$ .

## Jacobi Fields

Now partially integrate, use that  $\xi, \eta$  vanish at the end points and  $\nabla \gamma \dot{\gamma} = 0$  to see that the first term vanishes.

Using torsion-freeness again and take  $\sigma = \tau = 0$  we end up with

$$\begin{aligned} \frac{\partial^2}{\partial \sigma \partial \tau} \mathcal{L}(\Gamma(\sigma, \tau, \cdot)) \Big|_{\sigma=\tau=0} &= \int_a^b \left( g(-R(\eta, \dot{\gamma})\dot{\gamma}, \xi) + g(\nabla_{\frac{\partial}{\partial t}}^{\Gamma} \xi, \nabla_{\frac{\partial}{\partial t}}^{\Gamma} \eta) \right) dt \\ &= - \int_a^b \underbrace{g(\nabla_{\frac{\partial}{\partial t}}^{\Gamma} \nabla_{\frac{\partial}{\partial t}}^{\Gamma} \eta + R(\eta, \dot{\gamma})\dot{\gamma}, \xi)} dt. \end{aligned}$$

**Definition 85:** Let  $\gamma : I \rightarrow M$  be a geodesic. A vector field  $\xi$  along  $\gamma$  is called **Jacobi field** if it satisfies

$$\nabla_{\frac{\partial}{\partial t}}^{\Gamma} \nabla_{\frac{\partial}{\partial t}}^{\Gamma} \eta + R(\eta, \dot{\gamma})\dot{\gamma} = 0.$$

Recall  $\exp_p : U \subset T_p M \rightarrow M$ ,  $\exp_p(X) = \gamma_X(1)$  where  $\gamma_X : [0, 1] \rightarrow M$  is the unique geodesic with  $\gamma_X(0) = p$  and  $\dot{\gamma}_X(0) = X$ .

If  $(M, g)$  is a complete metric space, then  $U = T_p M$ .

## Conjugated Points

**Proposition 86:** (i) Let  $\gamma : I \rightarrow M$  be a geodesic and  $\xi$  a Jacobi field along  $\gamma$ .

Then

$$\xi(t) = \xi_0(t) + (a + bt)\dot{\gamma}(t)$$

for a Jacobi field  $\xi_0$  along  $\gamma$  with  $g(\xi_0(t), \dot{\gamma}(t)) \equiv 0$ .

(ii) Let  $\exp_p : U \subset T_p M \rightarrow M$  be the exponential map at  $p \in M$ ,  $U$  open starshaped. Its differential

$$d_X \exp_p : T_X(T_p M) = T_p M \rightarrow T_{\exp_p(X)} M$$

can be described as follows. For  $Y \in T_p M$  consider the Jacobi field  $\eta$  along the geodesic  $\gamma_X : [0, 1] \rightarrow M$ , with  $\gamma_X(0) = p, \dot{\gamma}(0) = X$  with initial conditions

$$\eta(0) = 0, \quad \nabla_{\dot{\gamma}} \eta(0) = Y.$$

Then

$$d_X \exp_p(Y) = \eta(1).$$

q. to  $\exp_p(X) = \gamma_X(1)$

# Conjugated Points

**Definition 87:**  $X \in T_p M$  (or  $q = \exp_p(X) \in \text{im } \exp_p$ ) is called **conjugated to**  $p$  if  $d_X \exp_p$  is not injective.

i.e. there is a Jacobi field  $y$  along  $\gamma_X$  with  $y(0) = 0$   
 $y(l) = 0$







