

Moving Frames

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Moving Frames

Classical contributions:

G. Darboux, É. Cotton, É. Cartan

Modern contributions:

P. Griffiths, M. Green, G. Jensen

“I did not quite understand how he [Cartan] does this in general, though in the examples he gives the procedure is clear.”

“Nevertheless, I must admit I found the book, like most of Cartan’s papers, hard reading.”

— Hermann Weyl

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Applications of Moving Frames

- Differential geometry
- Equivalence
- Symmetry
- Differential invariants
- Rigidity
- Joint Invariants and Semi-Differential Invariants
- Invariant differential forms and tensors
- Identities and syzygies
- Classical invariant theory
- Computer vision
 - object recognition
 - symmetry detection
- Invariant numerical methods
- Poisson geometry & solitons
- Lie pseudogroups

The Basic Equivalence Problem

M — smooth m -dimensional manifold.

G — transformation group acting on M

- finite-dimensional Lie group
- infinite-dimensional Lie pseudo-group

Equivalence:

Determine when two n -dimensional submanifolds

$$N \quad \text{and} \quad \bar{N} \subset M$$

are *congruent*:

$$\bar{N} = g \cdot N \quad \text{for} \quad g \in G$$

Symmetry:

Self-equivalence or *self-congruence*:

$$N = g \cdot N$$

Classical Geometry

Equivalence Problem: Determine whether or not two given submanifolds N and \bar{N} are congruent under a group transformation: $\bar{N} = g \cdot N$.

Symmetry Problem: Given a submanifold N , find all its symmetries (belonging to the group).

- *Euclidean group* — $G = \text{SE}(n)$ or $\text{E}(n)$
 - \Rightarrow isometries of Euclidean space
 - \Rightarrow translations, rotations (& reflections)

$$z \mapsto R \cdot z + a \quad \left\{ \begin{array}{l} R \in \text{SO}(n) \text{ or } \text{O}(n) \\ a \in \mathbb{R}^n \\ z \in \mathbb{R}^n \end{array} \right.$$

- *Equi-affine group:* $G = \text{SA}(n)$
 $R \in \text{SL}(n)$ — area-preserving
- *Affine group:* $G = \text{A}(n)$
 $R \in \text{GL}(n)$
- *Projective group:* $G = \text{PSL}(n)$
acting on \mathbb{RP}^{n-1}

\Rightarrow Applications in computer vision

Classical Invariant Theory

Binary form:

$$Q(x) = \sum_{k=0}^n \binom{n}{k} a_k x^k$$

Equivalence of polynomials (binary forms):

$$Q(x) = (\gamma x + \delta)^n \bar{Q}\left(\frac{\alpha x + \beta}{\gamma x + \delta}\right) \quad g = \begin{pmatrix} \alpha & \beta \\ \gamma & \delta \end{pmatrix} \in \text{GL}(2)$$

- \Rightarrow multiplier representation of $\text{GL}(2)$
 - \Rightarrow modular forms
-

Transformation group:

$$g: (x, u) \mapsto \left(\frac{\alpha x + \beta}{\gamma x + \delta}, \frac{u}{(\gamma x + \delta)^n} \right)$$

Equivalence of functions \iff equivalence of graphs

$$N_Q = \{ (x, u) = (x, Q(x)) \} \subset \mathbb{C}^2$$

Moving Frames

Definition.

A *moving frame* is a G -equivariant map

$$\rho : M \longrightarrow G$$

Equivariance:

$$\rho(g \cdot z) = \begin{cases} g \cdot \rho(z) & \text{left moving frame} \\ \rho(z) \cdot g^{-1} & \text{right moving frame} \end{cases}$$

$$\rho_{\text{left}}(z) = \rho_{\text{right}}(z)^{-1}$$

The Main Result

Theorem. A moving frame exists in a neighborhood of a point $z \in M$ if and only if G acts freely and regularly near z .

$G_z = \{g \mid g \cdot z = z\} \implies$ Isotropy subgroup

- free — the only group element $g \in G$ which fixes *one* point $z \in M$ is the identity:
 $\implies G_z = \{e\}$ for all $z \in M$.
- locally free — the orbits all have the same dimension as G :
 $\implies G_z$ is a discrete subgroup of G .
- regular — all orbits have the same dimension and intersect sufficiently small coordinate charts only once
 $\not\approx$ irrational flow on the torus

Theorem. A moving frame exists in a neighborhood of a point $z \in M$ if and only if G acts freely and regularly near z .

Necessity: Let $z \in M$.

Let $\rho : M \rightarrow G$ be a left moving frame.

Freeness: If $g \in G_z$, so $g \cdot z = z$, then by left equivariance:

$$\rho(z) = \rho(g \cdot z) = g \cdot \rho(z).$$

Therefore $g = e$, and hence $G_z = \{e\}$ for all $z \in M$.

Regularity: Suppose

$$z_n = g_n \cdot z \longrightarrow z \quad \text{as} \quad n \rightarrow \infty$$

By continuity,

$$\rho(z_n) = \rho(g_n \cdot z) = g_n \cdot \rho(z) \longrightarrow \rho(z)$$

Hence $g_n \longrightarrow e$ in G .

Sufficiency: By construction — “normalization”.

Q.E.D.

Isotropy

Isotropy subgroup for $z \in M$:

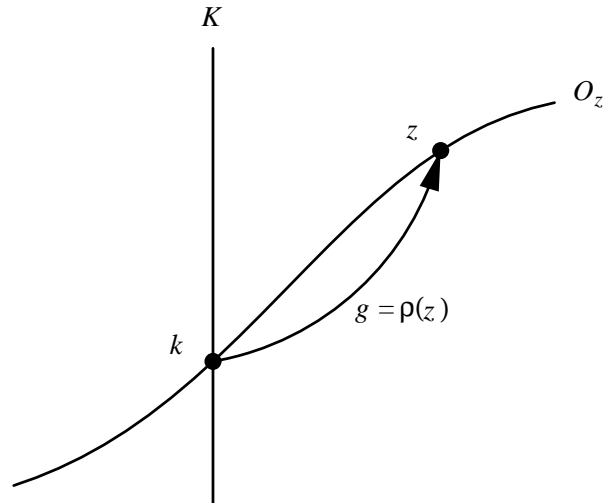
$$G_z = \{ g \mid g \cdot z = z \}$$

- free — the only group element $g \in G$ which fixes *one* point $z \in M$ is the identity:
 $G_z = \{e\}$ for all $z \in M$.
- locally free — the orbits all have the same dimension as G :
 G_z is a discrete subgroup of G .
- regular — all orbits have the same dimension and intersect sufficiently small coordinate charts only once
($\not\approx$ irrational flow on the torus)
- effective — the only group element $g \in G$ which fixes *every* point $z \in M$ is the identity: $g \cdot z = z$ for all $z \in M$ iff $g = e$:

$$G_M = \bigcap_{z \in M} G_z = \{e\}$$

Geometrical Construction

Normalization = choice of cross-section to the group orbits



K — cross-section to the group orbits

\mathcal{O}_z — orbit through $z \in M$

$k \in K \cap \mathcal{O}_z$ — unique point in the intersection

- k is the *canonical form* of z
- the (nonconstant) coordinates of k are the fundamental invariants

$g \in G$ — *unique* group element mapping k to z

\implies freeness

$\rho(z) = g$ left moving frame $\rho(h \cdot z) = h \cdot \rho(z)$

$$k = \rho^{-1}(z) \cdot z = \rho_{right}(z) \cdot z$$

Construction of Moving Frames

$$r = \dim G \leq m = \dim M$$

Coordinate cross-section

$$K = \{ z_1 = c_1, \dots, z_r = c_r \}$$

left $w(g, z) = g^{-1} \cdot z$	right $w(g, z) = g \cdot z$	
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Choose $r = \dim G$ components to *normalize*:

$$w_1(g, z) = c_1 \quad \dots \quad w_r(g, z) = c_r$$

The solution

$$g = \rho(z)$$

is a (local) moving frame.

\implies Implicit Function Theorem

The Fundamental Invariants

Substituting the moving frame formulae

$$g = \rho(z)$$

into the unnormalized components of $w(g, z)$ produces the fundamental invariants:

$$I_1(z) = w_{r+1}(\rho(z), z) \quad \dots \quad I_{m-r}(z) = w_m(\rho(z), z)$$

\implies These are the coordinates of the canonical form $k \in K$.

Theorem. Every invariant $I(z)$ can be (locally) uniquely written as a function of the fundamental invariants:

$$I(z) = H(I_1(z), \dots, I_{m-r}(z))$$

Invariantization

Definition. The *invariantization* of a function $F: M \rightarrow \mathbb{R}$ with respect to a right moving frame ρ is the invariant function $I = \iota(F)$ defined by $I(z) = F(\rho(z) \cdot z)$.

$$\iota [F(z_1, \dots, z_m)] = F(c_1, \dots, c_r, I_1(z), \dots, I_{m-r}(z))$$

Invariantization amounts to restricting F to the cross-section

$$I|K = F|K$$

and then requiring that $I = \iota(F)$ be constant along the orbits.

In particular, if $I(z)$ is an invariant, then $\iota(I) = I$.

Invariantization defines a canonical projection

$$\iota: \text{functions} \longmapsto \text{invariants}$$

The Rotation Group

$$G = \text{SO}(2) \quad \text{acting on} \quad \mathbb{R}^2$$

$$z = (x, u) \longmapsto g \cdot z = (x \cos \theta - u \sin \theta, x \sin \theta + u \cos \theta)$$

$$\implies \text{Free on } M = \mathbb{R}^2 \setminus \{0\}$$

Left moving frame:

$$w(g, z) = g^{-1} \cdot z = (y, v)$$

$$y = x \cos \theta + u \sin \theta \quad v = -x \sin \theta + u \cos \theta$$

Cross-section

$$K = \{u = 0, x > 0\}$$

Normalization equation

$$v = -x \sin \theta + u \cos \theta = 0$$

Left moving frame:

$$\theta = \tan^{-1} \frac{u}{x} \implies \theta = \rho(x, u) \in \text{SO}(2)$$

Fundamental invariant

$$r = \iota(x) = \sqrt{x^2 + u^2}$$

Invariantization

$$\iota[F(x, u)] = F(r, 0)$$

Prolongation

Most interesting group actions (Euclidean, affine, projective, etc.) are *not* free!

An effective action can usually be made free by:

- Prolonging to derivatives (jet space)

$$G^{(n)} : J^n(M, p) \longrightarrow J^n(M, p)$$

\implies differential invariants

- Prolonging to Cartesian product actions

$$G^{\times n} : M \times \cdots \times M \longrightarrow M \times \cdots \times M$$

\implies joint invariants

- Prolonging to “multi-space”

$$G^{(n)} : M^{(n)} \longrightarrow M^{(n)}$$

\implies joint or semi-differential invariants

\implies invariant numerical approximations

Jet Space

- Although in use since the time of Lie and Darboux, jet space was first formally defined by Ehresmann in 1950.
 - Jet space is the proper setting for the geometry of partial differential equations.
-

M — smooth m -dimensional manifold

$$1 \leq p \leq m - 1$$

$J^n = J^n(M, p)$ — (extended) jet bundle

\implies Defined as the space of equivalence classes of p -dimensional submanifolds under the equivalence relation of n^{th} order contact at a single point.

\implies Can be identified as the space of n^{th} order Taylor polynomials for submanifolds given as graphs $u = f(x)$

Local Coordinates on Jet Space

$J^n = J^n(M, p)$ — n^{th} extended jet bundle for
 p -dimensional submanifolds $N \subset M$

Local coordinates:

Assume $N = \{u = f(x)\}$ is a graph (section).

$x = (x^1, \dots, x^p)$ — independent variables

$u = (u^1, \dots, u^q)$ — dependent variables

$$p + q = m = \dim M$$

$$z^{(n)} = (x, u^{(n)}) = (\dots x^i \dots u_J^\alpha \dots)$$

$$u_J^\alpha = \partial_J u^\alpha \quad 0 \leq \#J \leq n$$

— induced jet coordinates

- No bundle structure assumed on M .
- Projective completion of $J^n E$ when $E \rightarrow X$ is a bundle.

Prolongation of Group Actions

G — transformation group acting on M

$\implies G$ maps submanifolds to submanifolds
and preserves the order of contact

$G^{(n)}$ — prolonged action of G on the jet space J^n

The prolonged group formulae

$$w^{(n)} = (y, v^{(n)}) = g^{(n)} \cdot z^{(n)}$$

are obtained by implicit differentiation:

$$\begin{aligned} dy^i &= \sum_{j=1}^p P_j^i(g, z^{(1)}) dx^j \\ D_{y^j} &= \sum_{i=1}^p Q_j^i(g, z^{(1)}) D_{x^i} \end{aligned} \implies Q = P^{-T}$$

$$v_J^\alpha = D_{y^{j_1}} \cdots D_{y^{j_k}}(v^\alpha)$$

Differential invariant $I: J^n \rightarrow \mathbb{R}$

$$I(g^{(n)} \cdot z^{(n)}) = I(z^{(n)})$$

\implies curvatures

Freeness

Theorem. If G acts (locally) effectively on M , then G acts (locally) freely on a dense open subset $\mathcal{V}^n \subset \mathbf{J}^n$ for $n \gg 0$.

Definition. $N \subset M$ is *regular* at order n if $j_n N \subset \mathcal{V}^n$.

Corollary. Any regular submanifold admits a (local) moving frame.

Theorem. A submanifold is totally singular, $j_n N \subset \mathbf{J}^n \setminus \mathcal{V}^n$ for all n , if and only if its symmetry group

$$G_N = \{ g \mid g \cdot N \subset N \}$$

does not act freely on N .

Moving Frames on Jet Space

$$w^{(n)} = (y, v^{(n)}) = \begin{cases} g^{(n)} \cdot z^{(n)} & \text{right} \\ (g^{(n)})^{-1} \cdot z^{(n)} & \text{left} \end{cases}$$

Choose $r = \dim G$ jet coordinates

$$z_1, \dots, z_r \qquad x^i \text{ or } u_j^\alpha$$

Coordinate cross-section $K \subset J^n$

$$z_1 = c_1 \quad \dots \quad z_r = c_r$$

Corresponding lifted differential invariants:

$$w_1, \dots, w_r \qquad y^i \text{ or } v_j^\alpha$$

Normalization Equations

$$w_1(g, x, u^{(n)}) = c_1 \quad \dots \quad w_r(g, x, u^{(n)}) = c_r$$

Solution:

$$g = \rho^{(n)}(z^{(n)}) = \rho^{(n)}(x, u^{(n)}) \implies \text{moving frame}$$

The Fundamental Differential Invariants

$$I^{(n)}(z^{(n)}) = w^{(n)}(\rho^{(n)}(z^{(n)}), z^{(n)})$$

$$H^i(x, u^{(n)}) = y^i(\rho^{(n)}(x, u^{(n)}), x, u)$$

$$I_K^\alpha(x, u^{(k)}) = v_K^\alpha(\rho^{(n)}(x, u^{(n)}), x, u^{(k)})$$

Phantom differential invariants

$$w_1 = c_1 \dots w_r = c_r \quad \implies \text{normalizations}$$

Theorem. Every n^{th} order differential invariant can be locally uniquely written as a function of the non-phantom fundamental differential invariants in $I^{(n)}$.

Invariant Differentiation

Contact-invariant coframe

$$dy^i \longmapsto \omega^i = \sum_{j=1}^p P_j^i(\rho^{(n)}(z^{(n)}), z^{(n)}) dx^j \implies \text{arc length element}$$

Invariant differential operators:

$$D_{y^j} \longmapsto \mathcal{D}_j = \sum_{i=1}^p Q_j^i(\rho^{(n)}(z^{(n)}), z^{(n)}) D_{x^i} \implies \text{arc length derivative}$$

Duality:

$$dF = \sum_{i=1}^p \mathcal{D}_i F \cdot \omega^i$$

Theorem. The higher order differential invariants are obtained by invariant differentiation with respect to $\mathcal{D}_1, \dots, \mathcal{D}_p$.

Euclidean Curves $G = \text{SE}(2)$

Assume the curve is (locally) a graph:

$$\mathcal{C} = \{u = f(x)\}$$

Prolong to J^3 via implicit differentiation

$$\left. \begin{aligned} y &= \cos \theta (x - a) + \sin \theta (u - b) \\ v &= -\sin \theta (x - a) + \cos \theta (u - b) \end{aligned} \right\} w = R^{-1}(z - b)$$

$$v_y = \frac{-\sin \theta + u_x \cos \theta}{\cos \theta + u_x \sin \theta}$$

$$v_{yy} = \frac{u_{xx}}{(\cos \theta + u_x \sin \theta)^3}$$

$$v_{yyy} = \frac{(\cos \theta + u_x \sin \theta)u_{xxx} - 3u_x^2 \sin \theta}{(\cos \theta + u_x \sin \theta)^5}$$

$$\vdots$$

Normalization $r = \dim G = 3$

$$y = 0, \quad v = 0, \quad v_y = 0$$

Left moving frame $\rho: J^1 \longrightarrow \text{SE}(2)$

$$a = x, \quad b = u, \quad \theta = \tan^{-1} u_x$$

Differential invariants

$$\begin{aligned}v_{yy} &\longmapsto \kappa &= \frac{u_{xx}}{(1 + u_x^2)^{3/2}} \\v_{yyy} &\longmapsto \frac{d\kappa}{ds} &= \frac{(1 + u_x^2)u_{xxx} - 3u_x u_{xx}^2}{(1 + u_x^2)^3} \\v_{yyyy} &\longmapsto \frac{d^2\kappa}{ds^2} - 3\kappa^3 &= \dots\end{aligned}$$

Invariant one-form — arc length

$$dy = (\cos \theta + u_x \sin \theta) dx \quad \longmapsto \quad ds = \sqrt{1 + u_x^2} dx$$

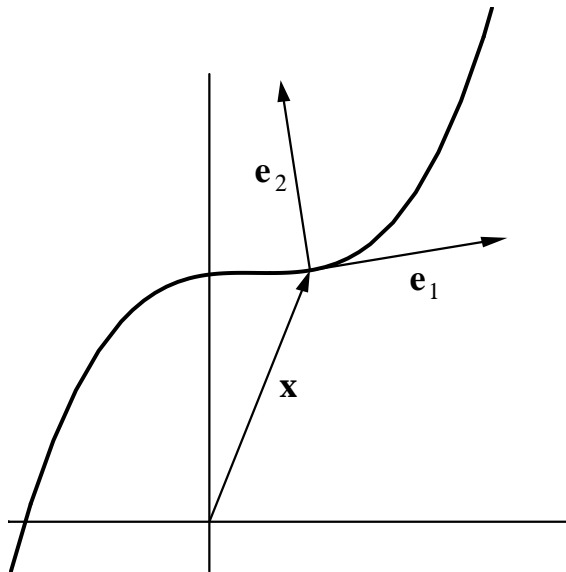
Invariant differential operator

$$\frac{d}{dy} = \frac{1}{\cos \theta + u_x \sin \theta} \frac{d}{dx} \quad \longmapsto \quad \frac{d}{ds} = \frac{1}{\sqrt{1 + u_x^2}} \frac{d}{dx}$$

Theorem. All differential invariants are functions of the derivatives of curvature with respect to arc length:

$$\kappa, \quad \frac{d\kappa}{ds}, \quad \frac{d^2\kappa}{ds^2}, \quad \dots$$

Euclidean Curves



Moving frame $\rho : (x, u, u_x) \mapsto (R, \mathbf{a}) \in \text{SE}(2)$

$$R = \frac{1}{\sqrt{1 + u_x^2}} \begin{pmatrix} 1 & -u_x \\ u_x & 1 \end{pmatrix} = (\mathbf{e}_1, \mathbf{e}_2) \quad \mathbf{a} = \begin{pmatrix} x \\ u \end{pmatrix}$$

Frenet frame

$$\mathbf{e}_1 = \frac{d\mathbf{x}}{ds} = \begin{pmatrix} x_s \\ y_s \end{pmatrix} \quad \mathbf{e}_2 = \mathbf{e}_1^\perp = \begin{pmatrix} -y_s \\ x_s \end{pmatrix}$$

Frenet equations = Maurer–Cartan equations:

$$\frac{d\mathbf{x}}{ds} = \mathbf{e}_1 \quad \frac{d\mathbf{e}_1}{ds} = \kappa \mathbf{e}_2 \quad \frac{d\mathbf{e}_2}{ds} = -\kappa \mathbf{e}_1$$

The Replacement Theorem

Any differential invariant has the form

$$I = F(x, u^{(n)}) = F(y, w^{(n)}) = F(I^{(n)})$$

\implies T.Y. Thomas

$$\kappa = \frac{v_{yy}}{(1 + v_y^2)^2} = \frac{u_{xx}}{(1 + u_x^2)^2}$$

$$\iota(x) = \iota(u) = (u_x) = 0$$

$$\iota(u_{xx}) = \kappa$$

Equi-affine Curves $G = \text{SA}(2)$

$$z \mapsto Az + b \quad A \in \text{SL}(2), \quad b \in \mathbb{R}^2$$

Prolong to J^3 via implicit differentiation

$$dy = (\delta - u_x \beta) dx \quad D_y = \frac{1}{\delta - u_x \beta} D_x$$

$$\left. \begin{aligned} y &= \delta(x - a) - \beta(u - b) \\ v &= -\gamma(x - a) + \alpha(u - b) \end{aligned} \right\} w = A^{-1}(z - b)$$

$$v_y = -\frac{\gamma - \alpha u_x}{\delta - \beta u_x} \quad v_{yy} = -\frac{u_{xx}}{(\delta - \beta u_x)^3}$$

$$v_{yyy} = -\frac{(\delta - \beta u_x)u_{xxx} + 3\beta u_{xx}^2}{(\delta - \beta u_x)^5}$$

$$v_{yyyy} = -\frac{u_{xxxx}(\delta - \beta u_x)^2 + 10u_{xx}u_{xxx}\beta(\delta - \beta u_x) + 15u_{xx}^3\beta^2}{(\alpha + \beta u_x)^7}$$

$$\vdots$$

Nondegeneracy $u_{xx} = 0$

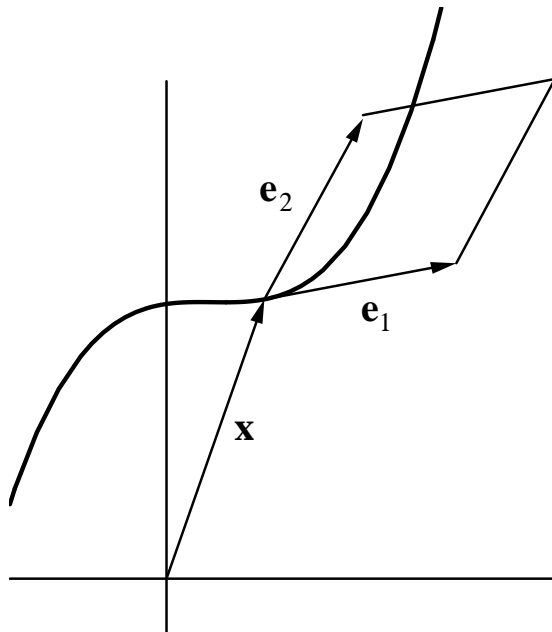
\implies Straight lines are totally singular
(three-dimensional equi-affine symmetry group)

Normalization $r = \dim G = 5$

$$y = 0, \quad v = 0, \quad v_y = 0, \quad v_{yy} = 1, \quad v_{yyy} = 0.$$

Left Moving frame $\rho: J^3 \longrightarrow \text{SA}(2)$

$$\begin{aligned}
 A &= \begin{pmatrix} \sqrt[3]{u_{xx}} & -\frac{1}{3}u_{xx}^{-5/3}u_{xxx} \\ u_x\sqrt[3]{u_{xx}} & u_{xx}^{-1/3} - \frac{1}{3}u_{xx}^{-5/3}u_{xxx} \end{pmatrix} \\
 &= \begin{pmatrix} \frac{dz}{ds} & \frac{d^2z}{ds^2} \end{pmatrix}
 \end{aligned}
 \quad \mathbf{b} = z = \begin{pmatrix} x \\ u \end{pmatrix}$$



Frenet frame

$$\mathbf{e}_1 = \frac{dz}{ds} \qquad \mathbf{e}_2 = \frac{d^2z}{ds^2}$$

Frenet equations = Maurer–Cartan equations:

$$\frac{dz}{ds} = \mathbf{e}_1 \qquad \frac{d\mathbf{e}_1}{ds} = \mathbf{e}_2 \qquad \frac{d\mathbf{e}_2}{ds} = \kappa \mathbf{e}_1$$

Equi-affine arc length

$$dy \longmapsto ds = \sqrt[3]{u_{xx}} dx = \sqrt[3]{\dot{z} \wedge \ddot{z}} dt$$

Invariant differential operator

$$D_y \longmapsto \frac{d}{ds} = \frac{1}{\sqrt[3]{u_{xx}}} D_x = \frac{1}{\sqrt[3]{\dot{z} \wedge \ddot{z}}} D_t$$

Equi-affine curvature

$$v_{4y} \longmapsto \kappa = \frac{5u_{xx}u_{xxxx} - 3u_{xxx}^2}{9u_{xx}^{8/3}} = z_s \wedge z_{ss}$$
$$v_{5y} \longmapsto \frac{d\kappa}{ds} \qquad v_{6y} \longmapsto \frac{d^2\kappa}{ds^2} - 5\kappa^2$$

Equivalence & Signature

Cartan's main idea: The equivalence and symmetry properties of submanifolds will be found by restricting the differential invariants to the submanifold $J(x) = I(j_n N|_x)$.

Equivalent submanifolds should have the same invariants.

However, unless an invariant $J(x)$ is constant, it carries little information by itself, since the equivalence map will typically drastically change the dependence of the invariant on the parameter x .

\implies Constant curvature submanifolds

However, a functional dependency or *syzygy* among the invariants *is* intrinsic:

$$J_k(x) = \Phi(J_1(x), \dots, J_{k-1}(x))$$

The Signature Map

Equivalence and symmetry properties of submanifolds are governed by the functional dependencies — “syzygies” — among the differential invariants.

$$J_k(x) = \Phi(J_1(x), \dots, J_{k-1}(x))$$

The syzygies are encoded by the *signature map*

$$\Sigma : N \longrightarrow \mathcal{S}$$

of the submanifold N , which is parametrized by the fundamental differential invariants:

$$\begin{aligned} \Sigma(x) &= (J_1(x), \dots, J_m(x)) \\ &= (I_1 | N, \dots, I_m | N) \end{aligned}$$

The image $\mathcal{S} = \text{Im } \Sigma$ is the signature subset (or submanifold) of N .

Geometrically, the signature

$$\mathcal{S} \subset \mathcal{K}$$

is the image of $j_n N$ in the cross-section $\mathcal{K} \subset J^n$, where $n \gg 0$ is sufficiently large.

$$\Sigma : N \longrightarrow j_n N \longrightarrow \mathcal{S} \subset \mathcal{K}$$

Theorem. Two submanifolds are equivalent

$$\bar{N} = g \cdot N$$

if and only if their signatures are identical

$$\mathcal{S} = \bar{\mathcal{S}}$$

Signature Curves

Definition. The *signature curve* $\mathcal{S} \subset \mathbb{R}^2$ of a curve $\mathcal{C} \subset \mathbb{R}^2$ is parametrized by the first two differential invariants κ and κ_s

$$\mathcal{S} = \left\{ \left(\kappa, \frac{d\kappa}{ds} \right) \right\} \subset \mathbb{R}^2$$

Theorem. Two curves \mathcal{C} and $\bar{\mathcal{C}}$ are equivalent

$$\bar{\mathcal{C}} = g \cdot \mathcal{C}$$

if and only if their signature curves are identical

$$\bar{\mathcal{S}} = \mathcal{S}$$

\implies object recognition

Symmetry

Signature map

$$\Sigma : N \longrightarrow \mathcal{S}$$

Theorem. Let \mathcal{S} denote the signature of the submanifold N . Then the dimension of its symmetry group $G_N = \{g \mid g \cdot N \subset N\}$ equals

$$\dim G_N = \dim N - \dim \mathcal{S}$$

Corollary. For a regular submanifold $N \subset M$,

$$0 \leq \dim G_N \leq \dim N$$

\implies Only totally singular submanifolds can have larger symmetry groups!

Maximally Symmetric Submanifolds

Theorem. The following are equivalent:

- The submanifold N has a p -dimensional symmetry group
- The signature \mathcal{S} degenerates to a point

$$\dim \mathcal{S} = 0$$

- The submanifold has all constant differential invariants
- $N = H \cdot \{z_0\}$ is the orbit of a p -dimensional subgroup $H \subset G$

\implies In Euclidean geometry, these are the circles, straight lines, spheres & planes.

\implies In equi-affine plane geometry, these are the conic sections.

Discrete Symmetries

Definition. The *index* of a submanifold N equals the number of points in N which map to a generic point of its signature \mathcal{S} :

$$\iota_N = \min \left\{ \# \Sigma^{-1}\{w\} \mid w \in \mathcal{S} \right\}$$

\implies Self-intersections

Theorem. The cardinality of the symmetry group of N equals its index ι_N .

\implies Approximate symmetries

Transformation Groups and Jets

(x^1, \dots, x^p) — independent variables

(u^1, \dots, u^q) — dependent variables

$z^{(n)} = (x, u^{(n)}) \in \mathbf{J}^n$ — n^{th} order jet space

u_J^α — derivative coordinates on \mathbf{J}^n

G — transformation group

$G^{(n)}$ — prolonged action on \mathbf{J}^n

$\mathfrak{v} \in \mathfrak{g}$ — Lie algebra

$\mathfrak{v}^{(n)} \in \mathfrak{g}^{(n)}$ — Prolonged inf. gens.

The Prolongation Formula

$$\mathfrak{v}^{(n)} = \sum_{i=1}^p \xi^i(x, u) \frac{\partial}{\partial x^i} + \sum_{\alpha, J}^n \varphi_J^\alpha(x, u^{(j)}) \frac{\partial}{\partial u_J^\alpha}$$

$$\varphi_J^\alpha = D_J Q^\alpha + \sum_{i=1}^p \xi^i u_{J,i}^\alpha$$

Characteristic

$$Q^\alpha(x, u^{(1)}) = \varphi^\alpha - \sum_{i=1}^p \xi^i \frac{\partial u^\alpha}{\partial x^i}$$

Rotation group — SO(2)

$$(x, u) \mapsto (x \cos \theta - u \sin \theta, x \sin \theta + u \cos \theta)$$

Transformed function $v = \bar{f}(y)$:

$$y = x \cos \theta - f(x) \sin \theta,$$

$$v = x \sin \theta + f(x) \cos \theta,$$

Second prolongation

$$(x, u, u_x, u_{xx}) \mapsto \left(x \cos \theta - u \sin \theta, x \sin \theta + u \cos \theta, \frac{\sin \theta + u_x \cos \theta}{\cos \theta - u_x \sin \theta}, \frac{u_{xx}}{(\cos \theta - u_x \sin \theta)^3} \right)$$

Infinitesimal generator

$$\mathbf{v} = -u \frac{\partial}{\partial x} + x \frac{\partial}{\partial u}$$

Second prolongation

$$\mathbf{v}^{(2)} = -u \frac{\partial}{\partial x} + x \frac{\partial}{\partial u} + (1 + u_x^2) \frac{\partial}{\partial u_x} + 3u_x u_{xx} \frac{\partial}{\partial u_{xx}}$$

$$Q = x + uu_x$$

$$\varphi^x = D_x Q + \xi u_{xx} = D_x(x + uu_x) - uu_{xx} = 1 + u_x^2$$

$$\varphi^{xx} = D_x^2 Q + \xi u_{xxx} = D_x^2(x + uu_x) - uu_{xxx} = 3u_x u_{xx}$$

Differential invariant:

$$I(g^{(n)} \cdot (x, u^{(n)})) = I(x, u^{(n)})$$

Infinitesimal criterion:

$$\mathbf{v}^{(n)}(I) = 0 \quad \text{for all} \quad \mathbf{v}^{(n)} \in \mathfrak{g}^{(n)}$$

\implies Solve the first order linear partial differential equation by the method of characteristics.

\implies Moving frames avoids integration!

Note: If I_1, \dots, I_k are differential invariants, so is $\Phi(I_1, \dots, I_k)$.

\implies Classify differential invariants up to functional independence.

\implies Local results on open subsets of jet space.

Theorem. Any transformation group admits a finite system of fundamental differential invariants

$$J_1, \dots, J_\ell$$

and p invariant differential operators

$$\mathcal{D}_1, \dots, \mathcal{D}_p$$

such that every differential invariant is a function of the differentiated invariants:

$$I = \Phi(\dots \mathcal{D}_K J_\nu \dots)$$

Classification Problem.

How many fundamental differential invariants J_1, \dots, J_ℓ are required?

\implies For curves ($p = 1$), we have $\ell = q$.

Syzygy Problem.

Determine the algebraic relations

$$\Phi(\dots \mathcal{D}_K J_\nu \dots) = 0$$

among the differentiated invariants.

Commutation Formulae.

The order of invariant differentiation matters

$$[\mathcal{D}_i, \mathcal{D}_j] = ???$$

\implies Only an issue when $p > 1$.

The Fundamental Differential Invariants

$$I^{(n)}(z^{(n)}) = \rho^{(n)}(z^{(n)})^{-1} \cdot z^{(n)}$$

$$H^i(x, u^{(n)}) = y^i(\rho^{(n)}(x, u^{(n)}), x, u)$$

$$I_K^\alpha(x, u^{(k)}) = v_K^\alpha(\rho^{(n)}(x, u^{(n)}), x, u^{(k)})$$

Recurrence Formulae:

$$\mathcal{D}_j H^i = \delta_j^i + M_j^i$$

$$\mathcal{D}_j I_K^\alpha = I_{K,j}^\alpha + M_{K,j}^\alpha$$

$M_j^i, M_{K,j}^\alpha$ — correction terms

Commutation Formulae:

$$[\mathcal{D}_i, \mathcal{D}_j] = \sum_{k=1}^p A_{ij}^k \mathcal{D}_k$$

- The correction terms can be computed directly from the infinitesimal generators!

Generating Invariants

Theorem. A generating system of differential invariants consists of

- all non-phantom differential invariants H^i and I^α coming from the un-normalized zeroth order lifted invariants y^i , v^α , and
- all non-phantom differential invariants of the form $I_{J,i}^\alpha$ where I_J^α is a phantom differential invariant.

$$\text{order} \leq \text{order } \rho + 1$$

In other words, every other differential invariant can, locally, be written as a function of the generating invariants and their invariant derivatives, $\mathcal{D}_K H^i$, $\mathcal{D}_K I_{J,i}^\alpha$.

\implies Not necessarily a minimal set!

Syzygies

A syzygy is a functional relation among differentiated invariants:

$$H(\dots \mathcal{D}_J I_\nu \dots) \equiv 0$$

Derivatives of syzygies are syzygies
 \implies find a minimal basis

Remark: There are no syzygies among the normalized differential invariants $I^{(n)}$ except for the “phantom syzygies”

$$I_\nu = c_\nu$$

corresponding to the normalizations.

Classification of Syzygies

Theorem. All syzygies among the differentiated invariants are differential consequences of the following three fundamental types:

$$\boxed{\mathcal{D}_j H^i = \delta_j^i + M_j^i}$$

— H^i non-phantom

$$\boxed{\mathcal{D}_J I_K^\alpha = c_\nu + M_{K,J}^\alpha}$$

— I_K^α generating

— $I_{J,K}^\alpha = w_\nu = c_\nu$ phantom

$$\boxed{\mathcal{D}_J I_{LK}^\alpha - \mathcal{D}_K I_{LJ}^\alpha = M_{LK,J}^\alpha - M_{LJ,K}^\alpha}$$

— $I_{LK}^\alpha, I_{LJ}^\alpha$ generating, $K \cap J = \emptyset$

\implies Not necessarily a minimal system!

Invariant Variational Problems

$$\mathcal{I}[u] = \int L(x, u^{(n)}) d\mathbf{x} = \int P(\dots \mathcal{D}_K I^\alpha \dots) \omega$$

I_1, \dots, I_ℓ — fundamental differential invariants

$\mathcal{D}_K I^\alpha$ — differentiated invariants

$\omega = \omega^1 \wedge \dots \wedge \omega^p$ — contact-invariant volume form

Invariant Euler-Lagrange equations

$$\mathbf{E}(L) = F(\dots \mathcal{D}_K I^\alpha \dots) = 0$$

Problem.

Construct F directly from P .

\implies P. Griffiths, I. Anderson

Example. Planar Euclidean group $G = \text{SE}(2)$

Invariant variational problem

$$\int P(\kappa, \kappa_s, \kappa_{ss}, \dots) ds$$

Euler-Lagrange equations

$$\mathbf{E}(L) = F(\kappa, \kappa_s, \kappa_{ss}, \dots) = 0$$

The Elastica (Euler):

$$\mathcal{I}[u] = \int \frac{1}{2} \kappa^2 ds = \int \frac{u_{xx}^2 dx}{(1 + u_x^2)^{5/2}}$$

Euler-Lagrange equation

$$\mathbf{E}(L) = \kappa_{ss} + \frac{1}{2} \kappa^3 = 0$$

\implies elliptic functions

$$\int P(\kappa, \kappa_s, \kappa_{ss}, \dots) ds$$

Invariantized Euler operator

$$\mathcal{E} = \sum_{n=0}^{\infty} (-\mathcal{D})^n \frac{\partial}{\partial \kappa_n} \quad \mathcal{D} = \frac{d}{ds}$$

Invariantized Hamiltonian operator

$$\mathcal{H}(P) = \sum_{i>j} \kappa_{i-j} (-\mathcal{D})^j \frac{\partial P}{\partial \kappa_i} - P$$

Invariant Euler-Lagrange formula

$$\mathbf{E}(L) = (\mathcal{D}^2 + \kappa^2) \mathcal{E}(P) + \kappa \mathcal{H}(P).$$

Elastica

$$P = \frac{1}{2} \kappa^2 \quad \mathcal{E}(P) = \kappa \quad \mathcal{H}(P) = -P = -\frac{1}{2} \kappa^2$$

$$\mathbf{E}(L) = \kappa_{ss} + \frac{1}{2} \kappa^3 = 0$$

Euler-Lagrange Equations

Integration by Parts:

$$\pi : \Omega^{p,1} \longrightarrow \mathcal{F}^1 = \Omega^{p,1} / d_H \Omega^{p-1,1} \implies \text{Source forms}$$

Variational derivative or Euler operator:

$$\delta = \pi \circ d_V : \Omega^{p,0} \longrightarrow \mathcal{F}^1$$

Variational Problems \longrightarrow Source Forms

$$\delta : \lambda = L d\mathbf{x} \longrightarrow \sum_{\alpha=1}^q \mathbf{E}_\alpha(L) \theta^\alpha \wedge d\mathbf{x}$$

Hamiltonian

$$\mathbf{H}(L) = \sum_{\alpha=1}^m \sum_{i>j \geq 0} u_{i-j}^\alpha (-D_x)^j \frac{\partial L}{\partial u_i^\alpha} - L$$

The Simplest Example. $M = \mathbb{R}^2$ $x, u \in \mathbb{R}$

Lagrangian form

$$\lambda = L(x, u^{(n)}) dx$$

Vertical derivative

$$\begin{aligned} d\lambda &= d_V \lambda \\ &= \left(\frac{\partial L}{\partial u} \theta + \frac{\partial L}{\partial u_x} \theta_x + \frac{\partial L}{\partial u_{xx}} \theta_{xx} + \dots \right) \wedge dx \in \Omega^{1,1} \end{aligned}$$

Integration by parts

$$\begin{aligned} d_H(A\theta) &= (D_x A) dx \wedge \theta - A \theta_x \wedge dx \\ &= -[(D_x A) \theta + A \theta_x] \wedge dx \end{aligned}$$

Variational derivative

$$\begin{aligned} \delta\lambda &= \left(\frac{\partial L}{\partial u} - D_x \frac{\partial L}{\partial u_x} + D_x^2 \frac{\partial L}{\partial u_{xx}} - \dots \right) \theta \wedge dx \\ &= \mathbf{E}(L) \theta \wedge dx \in \mathcal{F}^1 \end{aligned}$$

Plane Curves

Invariant Lagrangian

$$\int P(\kappa, \kappa_s, \dots) \varpi$$

κ — fundamental differential invariant (curvature)

$\varpi = \omega + \eta$ — fully invariant horizontal form

$\omega = ds$ — contact-invariant arc length

Invariant integration by parts

$$d_{\mathcal{V}}(P \varpi) = \mathcal{E}(P) d_{\mathcal{V}} \kappa \wedge \varpi - \mathcal{H}(P) d_{\mathcal{V}} \varpi$$

Vertical differentiation formulae

$$d_{\mathcal{V}} \kappa = \mathcal{A}(\vartheta) \quad \mathcal{A} \text{ — Eulerian operator}$$

$$d_{\mathcal{V}} \varpi = \mathcal{B}(\vartheta) \wedge \varpi \quad \mathcal{B} \text{ — Hamiltonian operator}$$

\implies The explicit formulae follow from our fundamental recurrence formula, based on the infinitesimal generators of the action.

Invariant Euler-Lagrange equation

$$\boxed{\mathcal{A}^* \mathcal{E}(P) - \mathcal{B}^* \mathcal{H}(P) = 0}$$

General Framework

Fundamental differential invariants

$$I^1, \dots, I^\ell$$

Invariant horizontal coframe

$$\varpi^1, \dots, \varpi^p$$

Dual invariant differential operators

$$\mathcal{D}_1, \dots, \mathcal{D}_p$$

Invariant volume form

$$\varpi = \varpi^1 \wedge \dots \wedge \varpi^p$$

Differentiated invariants

$$I_{,K}^\alpha = \mathcal{D}^K J^\alpha = \mathcal{D}_{k_1} \dots \mathcal{D}_{k_n} J^\alpha$$

\implies order is important!

Eulerian operator

$$d_{\mathcal{V}} I^\alpha = \sum_{\beta=1}^q \mathcal{A}_\beta^\alpha(\vartheta^\beta) \quad \mathcal{A} = (\mathcal{A}_\beta^\alpha)$$

$\implies m \times q$ matrix of invariant differential operators

Hamiltonian operator complex

$$d_{\mathcal{V}} \varpi^j = \sum_{\beta=1}^q \mathcal{B}_{i,\beta}^j(\vartheta^\beta) \wedge \varpi^i \quad \mathcal{B}_i^j = (\mathcal{B}_{i,\beta}^j)$$

$\implies p^2$ row vectors of invariant differential operators

$$\varpi_{(i)} = (-1)^{i-1} \varpi^1 \wedge \dots \wedge \varpi^{i-1} \wedge \varpi^{i+1} \wedge \dots \wedge \varpi^p$$

Twist invariants

$$d_{\mathcal{H}} \varpi_{(i)} = Z_i \varpi$$

Twisted adjoint

$$\mathcal{D}_i^\dagger = -(\mathcal{D}_i + Z_i)$$

Invariant variational problem

$$\int P(I^{(n)}) \varpi$$

Invariant Eulerian

$$\mathcal{E}_\alpha(P) = \sum_K \mathcal{D}_K^\dagger \frac{\partial P}{\partial I_{,K}^\alpha}$$

Invariant Hamiltonian tensor

$$\mathcal{H}_j^i(P) = -P \delta_j^i + \sum_{\alpha=1}^q \sum_{J,K} I_{,J,j}^\alpha \mathcal{D}_K^\dagger \frac{\partial P}{\partial I_{,J,i,K}^\alpha},$$

Invariant Euler-Lagrange equations

$$\mathcal{A}^\dagger \mathcal{E}(P) - \sum_{i,j=1}^p (\mathcal{B}_i^j)^\dagger \mathcal{H}_j^i(P) = 0.$$

Euclidean Surfaces

$S \subset M = \mathbb{R}^3$ coordinates $z = (x, y, u)$

Group: $G = E(3)$

$$z \mapsto Rz + a, \quad R \in O(3)$$

Normalization — coordinate cross-section

$$x = y = u = u_x = u_y = u_{xy} = 0.$$

Left moving frame

$$a = z \quad R = (\mathbf{t}_1 \ \mathbf{t}_2 \ \mathbf{n})$$

- $\mathbf{t}_1, \mathbf{t}_2 \in TS$ — Frenet frame
- \mathbf{n} — unit normal

Fundamental differential invariants

$$\begin{aligned} \kappa^1 &= \iota(u_{xx}) & \kappa^2 &= \iota(u_{yy}) \\ & & & \implies \text{principal curvatures} \end{aligned}$$

Frenet coframe

$$\varpi^1 = \iota(dx^1) = \omega^1 + \eta^1 \quad \varpi^2 = \iota(dx^2) = \omega^2 + \eta^2$$

Invariant differential operators

$$\begin{aligned} \mathcal{D}_1 & & \mathcal{D}_2 \\ & & \implies \text{Frenet differentiation} \end{aligned}$$

Fundamental Syzygy:

Use the recurrence formula to compare

$$\begin{aligned} \iota(u_{xxyy}) & \quad \text{with} & \kappa_{,22}^1 &= \mathcal{D}_2^2 \iota(u_{xx}) \\ & & \kappa_{,11}^2 &= \mathcal{D}_1^2 \iota(u_{yy}) \\ \kappa_{,22}^1 - \kappa_{,11}^2 + \frac{\kappa_{,1}^1 \kappa_{,1}^2 + \kappa_{,2}^1 \kappa_{,2}^2 - 2(\kappa_{,1}^2)^2 - 2(\kappa_{,2}^1)^2}{\kappa^1 - \kappa^2} - \kappa^1 \kappa^2 (\kappa^1 - \kappa^2) &= 0 \end{aligned}$$

\implies Codazzi equations

Twisted adjoints

$$\mathcal{D}_1^\dagger = -(\mathcal{D}_1 + Z_1) \quad Z_1 = \frac{\kappa_{,1}^2}{\kappa^1 - \kappa^2}$$

$$\mathcal{D}_2^\dagger = -(\mathcal{D}_2 + Z_2) \quad Z_2 = \frac{\kappa_{,2}^1}{\kappa^2 - \kappa^1}$$

Gauss curvature — Codazzi equations:

$$\begin{aligned} K = \kappa^1 \kappa^2 &= \mathcal{D}_1^\dagger(Z_1) + \mathcal{D}_2^\dagger(Z_2) \\ &= -(\mathcal{D}_1 + Z_1)Z_1 - (\mathcal{D}_2 + Z_2)Z_2 \end{aligned}$$

K is an invariant divergence

\implies Gauss–Bonnet Theorem!

Invariant contact form

$$\vartheta = \iota(\theta) = \iota(du - u_x dx - u_y dy)$$

Invariant vertical derivatives

$$d_{\mathcal{V}} \kappa^1 = \iota(\theta_{xx}) = (\mathcal{D}_1^2 + Z_2 \mathcal{D}_2 + (\kappa^1)^2) \vartheta$$

$$d_{\mathcal{V}} \kappa^2 = \iota(\theta_{yy}) = (\mathcal{D}_2^2 + Z_1 \mathcal{D}_1 + (\kappa^2)^2) \vartheta$$

Eulerian operator

$$\mathcal{A} = \begin{pmatrix} \mathcal{D}_1^2 + Z_2 \mathcal{D}_2 + (\kappa^1)^2 \\ \mathcal{D}_2^2 + Z_1 \mathcal{D}_1 + (\kappa^2)^2 \end{pmatrix}$$

$$d_{\mathcal{V}} \varpi^1 = -\kappa^1 \vartheta \wedge \varpi^1 + \frac{1}{\kappa^1 - \kappa^2} (\mathcal{D}_1 \mathcal{D}_2 - Z_2 \mathcal{D}_1) \vartheta \wedge \varpi^2,$$

$$d_{\mathcal{V}} \varpi^2 = \frac{1}{\kappa^2 - \kappa^1} (\mathcal{D}_2 \mathcal{D}_1 - Z_1 \mathcal{D}_2) \vartheta \wedge \varpi^1 - \kappa^2 \vartheta \wedge \varpi^2,$$

Hamiltonian operator complex

$$\begin{aligned} \mathcal{B}_1^1 &= -\kappa^1, & \mathcal{B}_2^1 &= \frac{1}{\kappa^1 - \kappa^2} (\mathcal{D}_1 \mathcal{D}_2 - Z_2 \mathcal{D}_1) = -\mathcal{B}_1^2 \\ \mathcal{B}_2^2 &= -\kappa^2, & & \end{aligned}$$

Euclidean-invariant variational problem

$$\int P(\kappa^{(n)}) \omega^1 \wedge \omega^2 = \int P(\kappa^{(n)}) dA$$

Euler-Lagrange equations

$$\mathbf{E}(L) = \mathcal{A}^\dagger \mathcal{E}(P) - \mathcal{B}^\dagger \mathcal{H}(P) = 0,$$

Special case: $P(\kappa^1, \kappa^2)$

$$\begin{aligned} \mathbf{E}(L) = & [(\mathcal{D}_1^\dagger)^2 + \mathcal{D}_2^\dagger \cdot Z_2 + (\kappa^1)^2] \frac{\partial \tilde{L}}{\partial \kappa^1} + \\ & + [(\mathcal{D}_2^\dagger)^2 + \mathcal{D}_1^\dagger \cdot Z_1 + (\kappa^2)^2] \frac{\partial \tilde{L}}{\partial \kappa^2} - (\kappa^1 + \kappa^2) \tilde{L}. \end{aligned}$$

Minimal surfaces: $P = 1$

$$-(\kappa^1 + \kappa^2) = -2H = 0$$

Minimizing mean curvature: $P = H = \frac{1}{2}(\kappa^1 + \kappa^2)$

$$\frac{1}{2} [(\kappa^1)^2 + (\kappa^2)^2 - (\kappa^1 + \kappa^2)^2] = -\kappa^1 \kappa^2 = -K = 0.$$

Willmore surfaces: $P = \frac{1}{2}(\kappa^1)^2 + \frac{1}{2}(\kappa^2)^2$

$$\Delta(\kappa^1 + \kappa^2) + \frac{1}{2}(\kappa^1 + \kappa^2)(\kappa^1 - \kappa^2)^2 = 2 \Delta H + 4(H^2 - K)H = 0$$

Laplace–Beltrami operator

$$\Delta = (\mathcal{D}_1 + Z_1)\mathcal{D}_1 + (\mathcal{D}_2 + Z_2)\mathcal{D}_2 = -\mathcal{D}_1^\dagger \cdot \mathcal{D}_1 - \mathcal{D}_2^\dagger \cdot \mathcal{D}_2$$