Differentiable Manifolds §16. Lie Algebras

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Reminder (see Section 15)

Let G be a Lie group with unit e.

- Given any $g \in G$, the left-multiplication $\ell_g : G \to G$, $x \to gx$ is a diffeomorphism such that $\ell_g(e) = g$.
- Thus, the differential $(\ell_g)_{*,e}:T_eG\to T_gG$ is a linear isomorphism.

Consequence

Describing T_eG allows us to describe T_gG for every $g \in G$.

Example (Tangent space of $GL(n,\mathbb{R})$ at I)

 $\mathsf{GL}(n,\mathbb{R})$ is an open subset of the vector space $\mathbb{R}^{n\times n}$. Thus,

$$T_I \operatorname{GL}(n,\mathbb{R}) = T_I \mathbb{R}^{n \times n} = \mathbb{R}^{n \times n}.$$

Consequence

For any Lie subgroup $G \subset GL(n,\mathbb{R})$ the tangent space T_IG is a linear subspace of $\mathbb{R}^{n \times n}$.

Reminder (see Section 15)

• If $X \in \mathbb{R}^{n \times n}$, then

$$\det\left(e^{X}\right)=e^{\operatorname{tr}[X]}.$$

• The differential $\det_{*,I} : \mathbb{R}^{n \times n} \to \mathbb{R}$ is given by

$$\det_{*,I}(X) = \operatorname{tr}(X), \qquad X \in \mathbb{R}^{n \times n}.$$

Proposition (Tangent Space Criterion)

Let G be an embedded Lie subgroup of $GL(n,\mathbb{R})$ and V a subspace of $\mathbb{R}^{n\times n}$ such that

$$\dim V = \dim G$$
 and $e^X \in G \ \forall X \in V$.

Then $T_1G = V$.

Proof.

- Let $X \in V$. Then $c(t) = e^{tX}$, $t \in \mathbb{R}$, is a smooth curve in $GL(n,\mathbb{R})$ with values in G such that c(0) = I and c'(0) = X.
- As G is a regular submanifold of $GL(n,\mathbb{R})$, it follows that c(t) is a smooth curve in G, and hence $X = c'(0) \in T_IG$.
- Thus, V is a subspace of T_IG . As dim $V = \dim G = \dim T_IG$ it follows that $T_IG = V$.

The result is proved.

Example (Tangent space of $SL(n,\mathbb{R})$ at I; Example 16.2)

- ullet Let $X \in \mathbb{R}^{n \times n}$. As $\det(e^X) = e^{\operatorname{tr}(X)}$, we have $e^X \in \operatorname{SL}(n,\mathbb{R}) \Longleftrightarrow \det(e^X) = e^{\operatorname{tr}(X)} = 1 \Longleftrightarrow \operatorname{tr}(X) = 0.$
- Set $V=\{X\in\mathbb{R}^{n\times n}; \operatorname{tr}(X)=0\}$. Then $e^X\in\operatorname{SL}(n,\mathbb{R})\ \forall X\in V$ and $\dim V=n^2-1=\dim\operatorname{SL}(n,\mathbb{R})$. Thus,

$$T_I \operatorname{SL}(n,\mathbb{R}) = V = \{X \in \mathbb{R}^{n \times n}; \operatorname{tr}(X) = 0\}.$$

Example (Tangent space of O(n) and SO(n) at I; Example 16.4)

• Let K_n be the space of skew-symmetric $n \times n$ matrices, i.e.,

$$K_n = \{X \in \mathbb{R}^{n \times n}; X^T = -X\}.$$

• If $X \in K_n$, then $(e^X)^T = e^{X^T} = e^{-X} = (e^X)^{-1}$, and hence $(e^X)^T e^X = (e^X)^{-1} e^X = I$.

Thus, $e^X \in O(n)$ for all $X \in K_n$.

- As dim $K_n = \frac{1}{2}n(n-1) = \dim O(n)$, we deduce that $T_l O(n) = K_n$.
- As SO(n) is an open set in O(n), we have

$$T_I SO(n) = T_I O(n) = K_n$$
.

Example (Tangent space of U(n) at I; Problem 16.2)

• Let L_n be the space of skew-Hermitian $n \times n$ matrices, i.e.,

$$L_n = \{X \in \mathbb{C}^{n \times n}; X^* = -X\}.$$

• If $X \in L_n$, then $(e^X)^* = e^{X^*} = e^{-X} = (e^X)^{-1}$, and hence $(e^X)^* e^X = (e^X)^{-1} e^X = I$.

Thus, $e^X \in U(n)$ for all $X \in L_n$.

• As dim $L_n = n^2 = \dim U(n)$ (see Problem 16.1) we get $T_I U(n) = L_n$.

Example (Tangent space of SU(n) at I)

Define

$$L_n^0 = \{X \in L_n; \ \operatorname{tr}(X) = 0\}.$$

• If $X \in L_n^0$, then $e^X \in U(n)$, and

$$\det\left(e^{X}\right)=e^{\operatorname{tr}(X)}=e^{0}=1.$$

Thus, $e^X \in SU(n)$ for all $X \in L_n^0$.

• As dim $L_n^0 = n^2 - 2 = \dim SU(n)$, we deduce that

$$T_I \operatorname{SU}(n) = L_n^0 = \{ X \in \mathbb{C}^{n \times n}; X^* = -X, \operatorname{tr}(X) = 0 \}.$$

Definition

A vector field X on a Lie group G is called *left-invariant* if

$$(\ell_g)_*X = X \qquad \forall g \in G.$$

We denote by L(G) the space of left-invariant vector fields on G.

Remark

Let X be a vector field on G. Given any $g \in G$, we have

$$[(\ell_g)_*X]_h = (\ell_g)_{*,g^{-1}h}(X_{g^{-1}h}), \qquad h \in G.$$

Thus, X is left-invariant if and only if

$$(\ell_g)_{*,g^{-1}h}(X_{g^{-1}h})=X_h \qquad \forall g,h\in G.$$

Equivalently,

$$(\ell_g)_{*,h}(X_h) = X_{gh} \quad \forall g, h \in G.$$

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Remark

Let X be a left-invariant vector field. Then

$$(\ell_g)_{*,h}(X_h) = X_{gh} \qquad \forall g,h \in G.$$

In particular, for h = e we get

$$X_g = (\ell_g)_{*e}(X_e) \qquad \forall g \in G.$$

Thus, X is uniquely determined by X_e .

Definition

For any tangent vector $A \in \mathcal{T}_e G$, we let \tilde{A} be the vector field on G defined by $\tilde{A}_g = \left(\ell_g\right)_{*e}(A) \qquad \forall g \in G.$

Proposition

Let $A \in T_eG$. Then \tilde{A} is a left-invariant vector field on G.

Proof.

Let $g, h \in G$. Then by the chain rule we have

$$(\ell_g)_{*,h}(\tilde{A}_h) = (\ell_g)_{*,h} \circ (\ell_h)_{*,e}(A) = (\ell_{gh})_{*,e}(A) = \tilde{A}_{gh}.$$

It follows that \tilde{A} is left-invariant (cf. slide 10).

Remarks

- ullet We call $ilde{A}$ the left-invariant vector field generated by A.
- As $\ell_e = \mathbb{1}_G$, and hence $(\ell_e)_{*,e} = \mathbb{1}_{T_eG}$, we have

$$\tilde{A}_e = (\ell_e)_{*e}(A) = \mathbb{1}_{T_eG}(A) = A.$$

• Conversely, if $A = X_e$, where X is a left-invariant vector field, then

$$\tilde{A}_g = (\ell_g)_{*,e}(X_e) = X_g.$$

That is, $\tilde{A} = X$.

Therefore, we obtain:

Proposition

The map $X \to X_e$ is a linear isomorphism from L(G) onto T_eG with inverse $A \to \tilde{A}$.

Reminder (see Problem 8.2)

• Given any $p \in \mathbb{R}^n$, we have $T_p \mathbb{R}^n = \mathbb{R}^n$ under the identification,

$$\sum a^i \frac{\partial}{\partial x^i} \bigg|_p \longleftrightarrow (a^1, \dots, a^n).$$

- If $L: \mathbb{R}^n \to \mathbb{R}^m$ is a linear map, then under the identifications $T_p \mathbb{R}^n = \mathbb{R}^n$ and $T_{F(p)} \mathbb{R}^m = \mathbb{R}^m$, the differential $L_{*,p}$ is a linear map from \mathbb{R}^n to \mathbb{R}^m .
- In fact (see Problem 8.2), we have

$$L_{*,p} = L \quad \forall p \in \mathbb{R}^n.$$

Example (Left-invariant vector fields on $GL(n, \mathbb{R})$)

• If $g \in GL(n,\mathbb{R})$, then $T_g GL(n,\mathbb{R}) = T_g \mathbb{R}^{n \times n} = \mathbb{R}^{n \times n}$ under the identification,

$$\sum_{i,j} a_{ij} \frac{\partial}{\partial x_{ij}} \bigg|_{g} \longleftrightarrow [a_{ij}].$$

- If $g \in GL(n, \mathbb{R})$, then the left-multiplication $\ell_g : \mathbb{R}^{n \times n} \to \mathbb{R}^{n \times n}$, $A \to gA$ is a linear map.
- Under the identifications $T_I \operatorname{GL}(n,\mathbb{R}) = T_g \operatorname{GL}(n,\mathbb{R}) = \mathbb{R}^{n \times n}$ we then have

$$(\ell_g)_{*,e} = \ell_g \qquad \forall g \in G.$$

• Thus, if $A = [a_{ij}] \in \mathbb{R}^{n \times n} = T_I \operatorname{GL}(n, \mathbb{R})$, then

$$\tilde{A}_{g} = (\ell_{g})_{*,e} \left(\sum_{i,j} a_{ij} \frac{\partial}{\partial x_{ij}} \Big|_{e} \right) = \sum_{i,j} (gA)_{ij} \frac{\partial}{\partial x_{ij}} \Big|_{g}.$$

Example (continued)

• If we use the coordinates $g = (x_{ij})$, then $(gA)_{ij} = \sum_k x_{ik} a_{kj}$, we get

$$\tilde{A}_{g} = \sum_{i,j} \left(\sum_{k} x_{ik} a_{kj} \right) \frac{\partial}{\partial x_{ij}} \bigg|_{g}.$$

• In other words, the left-invariant vector field on $GL(n, \mathbb{R})$ generated by A is just

$$\tilde{A} = \sum_{i,i,k} x_{ik} a_{kj} \frac{\partial}{\partial x_{ij}}.$$

All the left-invariant vector fields on $GL(n, \mathbb{R})$ are of this form.

Reminder (Proposition 8.17 and Proposition 14.3)

- A vector field X on a manifold M is smooth if and only if $Xf \in C^{\infty}(M)$ for all $f \in C^{\infty}(M)$.
- Let $X_p \in T_pM$ and $c: (-\epsilon, \epsilon) \to M$ a smooth curve such that c(0) = p and c'(0) = X. Then

$$X_p f = \frac{d}{dt}\Big|_{t=0} f \circ c(t) \qquad \forall f \in C_p^{\infty}(M).$$

• If $(U, x^1, ..., x^n)$ is a chart for M and $f \in C^{\infty}(M)$, then the partial derivatives $\partial f/\partial x^1, ..., \partial f/\partial x^n$ are smooth functions on U (see §§6.6).

Proposition (Proposition 16.8)

Every left-invariant vector field X on G is smooth.

The following result is proved in Lee's book:

Proposition

Every left-invariant vector field on G is complete, i.e., its flow is defined on all $\mathbb{R} \times M$.

Reminder (Lie algebras; see Section 14)

A Lie algebra over a field $\mathbb K$ is a vector space $\mathfrak g$ over $\mathbb K$ together with an alternating bilinear map $[\cdot,\cdot]:\mathfrak g\times\mathfrak g\to\mathbb K$ satisfying Jacobi's identity,

$$\big[X,[Y,Z]\big]+\big[Y,[Z,X]\big]+\big[Z,[X,Y]\big]=0\quad\text{for all }X,Y,Z\in\mathfrak{g}.$$

Definition

A *Lie subalgebra* of a Lie algebra $(\mathfrak{g}, [\cdot, \cdot])$ is a vector subspace \mathfrak{h} which closed under the Lie bracket $[\cdot, \cdot]$, i.e.,

$$[X, Y] \in \mathfrak{h} \qquad \forall X, Y \in \mathfrak{h}.$$

Remark

Any Lie subalgebra is a Lie algebra with respect to the original bracket $[\cdot, \cdot]$.

Definition

Let \mathfrak{h} and \mathfrak{g} be Lie algebras.

- A Lie algebra homomorphism $f : \mathfrak{h} \to \mathfrak{g}$ is a linear map such that $f([X,Y]) = [f(X),f(Y)] \qquad \forall X,Y \in \mathfrak{h}.$
- A Lie algebra isomorphism $f : \mathfrak{h} \to \mathfrak{g}$ is a Lie algebra homomorphism which is a bijection.

Remark

If $f: \mathfrak{h} \to \mathfrak{g}$ is a Lie algebra isomorphism, then $f^{-1}: \mathfrak{g} \to \mathfrak{h}$ is automatically a Lie algebra homomorphism.

Reminder (see Section 14)

Let M be a smooth manifold.

- The space $\mathscr{X}(M)$ of smooth vector fields is a Lie algebra under the Lie bracket of vector fields.
- If $F: M \to N$ is a diffeomorphism and X and Y are smooth vector fields on M, then

$$F_*([X,Y]) = [F_*X, F_*Y].$$

Proposition (see Proposition 16.9)

If X and Y are left-invariant vector fields, then their Lie bracket [X, Y] is left-invariant as well.

Proof.

Let $g \in G$. As $\ell_g : G \to G$ is a diffeomorphism, we have

$$(\ell_g)_*([X,Y]) = [(\ell_g)_*X, (\ell_g)_*Y] = [X,Y].$$

Thus, the vector field [X, Y] is left-invariant.

Corollary

The space L(G) of left-invariant vector fields on G is a Lie subalgebra of $\mathcal{X}(G)$. In particular, this is a Lie algebra under the Lie bracket of vector fields.

Remarks

- We know that $A \to \tilde{A}$ is a vector space isomorphism from $T_e G$ onto L(G).
- We can use this isomorphism to pullback the Lie algebra structure of L(G) to T_eG .

Definition

If $A,B\in T_eG$, then their Lie bracket $[A,B]\in T_eG$ is defined by $[A,B]=\left[\tilde{A},\tilde{B}\right]_e.$

Proposition (see Proposition 16.10)

 $(T_eG,[\cdot,\cdot])$ is a Lie algebra which is isomorphic to L(G) as a Lie algebra. In particular,

$$\widetilde{[A,B]} = \widetilde{[A,B]} \qquad \forall A,B \in T_eG.$$

Definition

 $(T_eG, [\cdot, \cdot])$ is called the *Lie algebra of G* and is often denoted \mathfrak{g} .

Remarks

- For instance, the Lie algebras of $GL(n,\mathbb{R})$, $SL(n,\mathbb{R})$, SO(n), U(n), SU(n) are denoted $\mathfrak{gl}(n,\mathbb{R})$, $\mathfrak{sl}(n,\mathbb{R})$, $\mathfrak{so}(n)$, $\mathfrak{u}(n)$, $\mathfrak{su}(n)$, etc..
- Some authors defines the Lie algebra of G to be the Lie algebra L(G).

The Lie Bracket of $\mathfrak{gl}(n,\mathbb{R})$

Proposition (Proposition 16.4; see Tu's book)

Under the identification $\mathfrak{gl}(n,\mathbb{R}) = T_I \operatorname{GL}(n,\mathbb{R}) \simeq \mathbb{R}^{n \times n}$ the Lie bracket of $\mathfrak{gl}(n,\mathbb{R})$ is given by

$$[A, B] = AB - BA, \qquad A, B \in \mathbb{R}^{n \times n}.$$

Reminder (Problem 14.2)

If $X = \sum a^i(x)\partial/\partial x^i$ and $X = \sum b^i(x)\partial/\partial x^i$ are smooth vector fields on \mathbb{R}^n , then

$$[X,Y] = \sum_{i} c^{i}(x) \frac{\partial}{\partial x^{i}}, \text{ where } c^{i} = \sum_{i} \left(a^{j} \frac{\partial b^{i}}{\partial x^{j}} - b^{j} \frac{\partial a^{i}}{\partial x^{j}} \right).$$

Reminder (see Section 14)

• Let $F: N \to M$ be a smooth map. A smooth vector field X on N and a smooth vector field \tilde{X} on M are F-related when

$$F_{*,p}(X_p) = \tilde{X}_{F(p)} \qquad \forall p \in N.$$

- If F is a diffeomorphism, then F_{*}X is unique vector field on M
 which is F-related to X.
- In general we cannot define the pushforward F_{*}X if F is not a diffeomorphism.

Definition

Let $F: H \to G$ be a Lie group homomorphism and X a left-invariant vector field on H. The *pushforward* F_*X is the left-invariant vector field on G generated by $F_{*,e}(X_e)$. That is,

$$F_*X = F_{*,e}(X_e)^{\sim}$$

Proposition (Proposition 16.12)

Let $F: H \to G$ be a Lie group homomorphism and X a left-invariant vector field on H. Then F_*X is F-related to X.

Proof of Proposition 16.12.

• As F_*X is the left-invariant vector field generated by $F_{*,e}(X_e)$,

$$(F_*X)_g = (\ell_g)_{*,e}(F_{*,e}(X_e)) \qquad \forall g \in G.$$

• Here F(e) = e, so the chain rule gives

$$(F_*X)_g = (\ell_g)_{*,F(e)} \circ F_{*,e}(X_e) = (\ell_g \circ F)_{*,e}(X_e).$$

• As F is a Lie group homomorphism, $\ell_{F(h)} \circ F = F \circ \ell_h$. Thus, for g = F(h) we get

$$(F_*X)_{F(h)} = (F \circ \ell_h)_{*,e}(X_e) = F_{*,\ell_h(e)} \circ (\ell_h)_{*,e}(X_e).$$

• As X is left-invariant, $(\ell_h)_{*,e}(X_e) = X_h$. Thus,

$$(F_*X)_{F(h)} = F_{*,h}(X_h) \qquad \forall h \in H.$$

This shows that F_*X is F-related to X.



Remark

 F_*X is the unique left-invariant vector field on G which is F-related to X.

Proof.

Let \tilde{X} be a left-invariant vector field on G which is F-related to X.

- As \tilde{X} and F_*X are left-invariant, their uniquely determined by \tilde{X}_e and $F_*(X)_e = F_{*,e}(X_e)$. Thus, to show that $\tilde{X} = F_*X$ we only need to show that $\tilde{X}_e = F_{*,e}(X_e)$.
- As \tilde{X} is F-related to X, we have $\tilde{X}_e = F_{*,e}(X_e)$, and hence $\tilde{X} = F_*X$.

This prove the result.

Reminder (Proposition 14.17)

Suppose that $F: N \to M$ is a smooth map. Let X and Y be smooth vector fields on N which are F-related to smooth vector fields \tilde{X} and \tilde{Y} on M. Then [X, Y] is F-related to $[\tilde{X}, \tilde{Y}]$.

Proposition

Let $F: H \to G$ be a Lie group homomorphism, and let X and Y be left-invariant vector fields on H. Then

$$F_*([X,Y]) = [F_*X, F_*Y].$$

Proof.

- As F_*X and F_*Y are F-related to X and Y, their Lie bracket $[F_*X, F_*Y]$ is F-related to [X, Y].
- As F_*X and F_*Y are left-invariant, $[F_*X, F_*Y]$ is left-invariant.
- By the previous slide $F_*[X, Y]$ is the unique left-invariant vector field on G which is F-related to [X, Y].
- It follows that $[F_*X, F_*Y] = F_*([X, Y])$.

The proof is complete.

Corollary

Let $F: H \to G$ be a Lie group homomorphism. Then the pushforward of left-invariant vector field gives rise to a Lie algebra homomorphism,

$$F_*: L(H) \longrightarrow L(G), \qquad X \longrightarrow F_*X.$$

Corollary (Proposition 16.14)

If $F: H \to G$ is a Lie group homomorphism, then its differential at the identity is a Lie algebra homomorphism,

$$F_{*,e}: T_eH \longrightarrow T_eG, \qquad F_{*,e}([A,B]) = [F_{*,e}A, F_{*,e}B].$$

Proof of Proposition 16.14.

• We have a commutative diagram,

$$L(H) \xrightarrow{F_*} L(G)$$

$$\downarrow \wr \qquad \qquad \downarrow \wr$$

$$T_e H \xrightarrow{F_{*,e}} T_e G.$$

- The upper horizontal arrow is a Lie algebra homomorphism.
- The vertical arrows are Lie algebra isomorphisms.
- Therefore, the lower horizontal arrow is a Lie algebra homomorphism.

The proof is complete.

Reminder (see Section 15)

A subgroup H of a Lie group G is called a Lie subgroup if

- H is an immersed submanifold in G.
- The multiplication and inversion maps of *H* are smooth.

Remark

Let H be a Lie subgroup of a Lie group G.

- As H is an immersed submanifold, the inclusion $\iota: H \to G$ is an immersion.
- Thus, the differential $\iota_{*,e}: T_eH \to T_eG$ is injective.
- This allows us to identify T_eH with a subspace of T_eG .

Proposition

Let H be a Lie subgroup of a Lie group G. Then the Lie bracket of its Lie algebra T_eH agrees with the Lie bracket of T_eG on its domain.

Proof.

- The inclusion $\iota: H \to G$ is a Lie group homomorphism, since it is a smooth map and a group homomorphism.
- Thus, the differential $\iota_{*,e}: T_eH \to T_eG$ is a Lie group homomorphism.
- This implies that the Lie bracket of its Lie algebra T_eH agrees with the Lie bracket of T_eG .

The result is proved.

Corollary

Let H be a Lie subgroup of a Lie group G. Let $\mathfrak{g}=T_eG$ be the Lie algebra of G. Then the Lie algebra $\mathfrak{h}=T_eH$ of H is a Lie subalgebra of \mathfrak{g} .

Remark (see Tu's book)

- Conversely, it can be shown that every subalgebra \mathfrak{h} of \mathfrak{g} is the Lie algebra of a unique connected Lie subgroup of G.
- This gives a one-to-one correspondence between Lie subalgebras of g and (connected) Lie subgroups H of G.
- In particular, under this correspondence a Lie subalgebra may correspond to a non-embedded Lie subgroup.

Example

• The Lie algebra of $GL(n,\mathbb{R})$ is $\mathfrak{gl}(n,\mathbb{R}) = \mathbb{R}^{n \times n}$ equipped with the matrix Lie bracket,

$$[A, B] = AB - BA,$$
 $A, B \in \mathbb{R}^{n \times n}.$

• The following are Lie subalgebras of $\mathfrak{gl}(n,\mathbb{R})$:

$$\mathfrak{sl}(n,\mathbb{R}) = \left\{ A \in \mathbb{R}^{n \times n}; \ \operatorname{tr}(A) = 0 \right\},$$

$$\mathfrak{o}(n) = \mathfrak{so}(n) = \left\{ A \in \mathbb{R}^{n \times n}; \ A^T = -A \right\}.$$

There are the respective Lie algebras of $SL(n, \mathbb{R})$, O(n), and SO(n).

Example

- The Lie algebra of $GL(n, \mathbb{C})$ is $\mathfrak{gl}(n, \mathbb{C}) = \mathbb{C}^{n \times n}$ equipped with the matrix Lie bracket.
- The following are Lie subalgebras of $\mathfrak{gl}(n,\mathbb{C})$:

$$\begin{split} \mathfrak{sl}(n,\mathbb{C}) &= \left\{ A \in \mathbb{C}^{n \times n}; \ \operatorname{tr}(A) = 0 \right\}, \\ \mathfrak{u}(n) &= \left\{ A \in \mathbb{C}^{n \times n}; \ A^* = -A \right\}, \\ \mathfrak{su}(n) &= \left\{ A \in \mathbb{C}^{n \times n}; \ A^* = -A, \ \operatorname{tr}(A) = 0 \right\}. \end{split}$$

There are the respective Lie algebras of $SL(n, \mathbb{C})$, U(n), and SU(n).