

# Invariant Variational Calculus

Irina Kogan

North Carolina State University & IMA

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# Ingredients

- Invariant Euler-Lagrange operator

*Invariant Euler-Lagrange Equations and the Invariant Variational Bicomplex*, I. Kogan, P. Olver, Acta Appl. Math. 76, 137-193, (2003)

- Invariant Noether correspondence (work in progress)

- Symbolic implementation (iVB package) *using* MAPLE package VESSIOT *for calculus on the jet bundles.* by I. Anderson et al.

Needs translation to DIFFERENTIALGEOMETRY package !!!

## Euler's Elastica

What is the shape of a thin elastic rod of a fixed length with fixed end-points and tangent directions at the end-points?

Find  $\gamma(t) = (x(t), y(t))$  that minimizes bending energy:

$$\mathcal{L}(\gamma) = \frac{1}{2} \int_0^l \kappa^2 ds,$$

$\kappa = \frac{\dot{y}\dot{x} - \ddot{x}y}{(\dot{x}^2 + \dot{y}^2)^{3/2}}$  is Euclidean curvature and  $ds = \sqrt{\dot{x}^2 + \dot{y}^2} dt$  is the infinitesimal arclength.

This variational problem is invariant under the group of rigid motions on the plane ( $E(2) = O(2) \ltimes \mathbb{R}^2$ ).

Max Born's Ph.D thesis, 1906,

“Investigations of the stability of the elastic line in the plane and in space under different boundary conditions”:



- Max Born. *Untersuchungen über die Stabilität der elastischen Linie in Ebene und Raum, under verschiedenen Grenzbedingungen*. PhD thesis, University of Göttingen, 1906.
- R. Levien. *The elastica: a mathematical history*, 2008. <http://www.eecs.berkeley.edu/Pubs/TechRpts/2008/EECS-2008-103.pdf>

## Euler-Lagrange equations for Euler's Elastica

Let  $\gamma$  be parametrized by  $x$ -variable:  $\gamma = (x, u(x))$ , then

$$\frac{1}{2} \int_0^l \kappa^2 ds = \frac{1}{2} \int_a^b \frac{u_{xx}^2}{(1 + u_x^2)^{5/2}} dx.$$

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Notation:  $u_1 = u_x, \dots, u_4 = u_{xxxx}$ .

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$$L = \frac{1}{2} \frac{u_2^2}{(1 + u_1^2)^{5/2}}$$

$$\downarrow E = \sum_k (-1)^k \left( \frac{d}{dx} \right)^k \frac{\partial}{\partial u_k} = \frac{\partial}{\partial u} - \left( \frac{d}{dx} \right) \frac{\partial}{\partial u_1} + \left( \frac{d}{dx} \right)^2 \frac{\partial}{\partial u_2}$$

$$\frac{2 u_4 (u_1^2 + 1)^2 + 5 u_2^3 (6 u_1^2 - 1) - 20 u_1 u_2 u_3 (u_1^2 + 1)}{(u_1^2 + 1)^{9/2}} = 0$$

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$$\kappa_s = \frac{d\kappa}{ds}, \kappa_{ss} = \frac{d\kappa_s}{ds}, \dots$$


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$$\downarrow \frac{\partial}{\partial u} - \left(\frac{d}{dx}\right) \frac{\partial}{\partial u_1} + \left(\frac{d}{dx}\right)^2 \frac{\partial}{\partial u_2}$$

$$0 = \frac{2 u_4 (u_1^2 + 1)^2 + 5 u_2^3 (6 u_1^2 - 1) - 20 u_1 u_2 u_3 (u_1^2 + 1)}{(u_1^2 + 1)^{9/2}} = \kappa_{ss} + \frac{1}{2} \kappa^3$$

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$$u_1 = u_x, \dots, u_4 = u_{xxxx}$$

$$\kappa_s = \frac{d\kappa}{ds}, \kappa_{ss} = \frac{d\kappa_s}{ds}, \dots$$

$$L = \frac{1}{2} \frac{u_2^2}{(1 + u_1^2)^{5/2}}$$

$\iff$

$$\tilde{L} = \frac{1}{2} \kappa^2$$

$$\downarrow E = \frac{\partial}{\partial u} - \left(\frac{d}{dx}\right) \frac{\partial}{\partial u_1} + \left(\frac{d}{dx}\right)^2 \frac{\partial}{\partial u_2}$$

$\downarrow$

?( not  $\frac{\partial}{\partial \kappa}$ !!!)

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$$\kappa_{ss} + \frac{1}{2} \kappa^3$$



## $G$ -Invariant Euler-Lagrange operators for planar curves

- A Lie group  $G$  acts on  $(x, u)$ -space  $\rightarrow$  action on planar curves.
- $\kappa$  is a (lowest order) differential invariant ( $G$ -curvature);
- $ds$  is a (lowest order)  $G$ -invariant one-form ( $G$ -arc-length form);
- $G$ -invariant total derivative  $\mathcal{D} = \frac{d}{ds}$ ;  $\kappa_i = \mathcal{D}^i \kappa$ .

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**$G$ -symmetric variational problem:**  $\int \tilde{L}(\kappa, \kappa_1, \dots, \kappa_n) ds$ .

- Express Euler-Lagrange operator in terms of  $\kappa$  and  $\mathcal{D}$ .

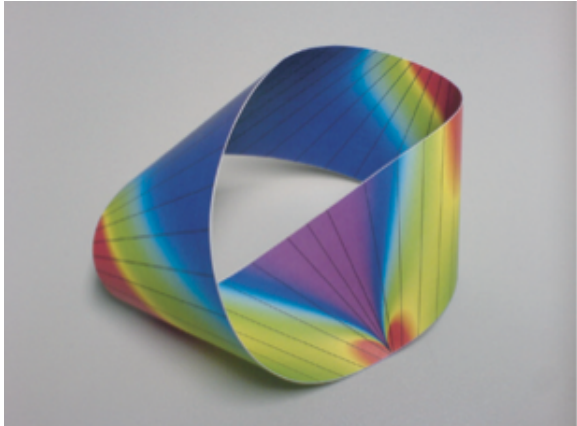
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**$G$ -symmetric variational problem:**  $\int \tilde{L}(\kappa, \kappa_1, \dots, \kappa_n) ds$ .

- Express Euler-Lagrange operator in terms of  $\kappa$  and  $\mathcal{D}$ .
- Generalize to  $G$ -symmetric variational problem in higher dimensions (several dependent and independent variables)

“The shape of a Möbius strip”, Starostin and Van der Heijden, *Nature Materials*. 2007.

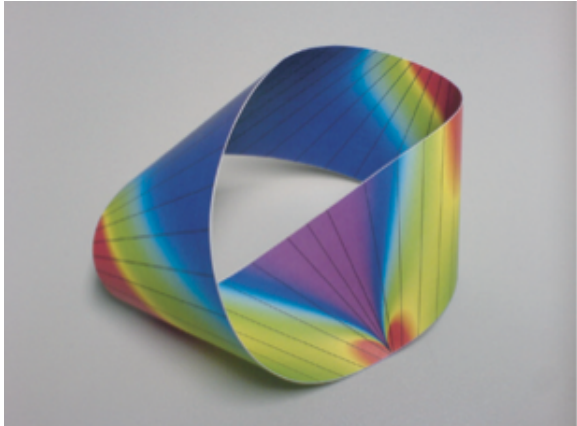


The shape of a Möbius strip is determined by its **centerline**  $\gamma(s)$ , which minimizes:

$$\mathcal{L}(\gamma) = \frac{1}{w} \int_0^l \frac{(\kappa^2 + \tau^2)^2}{\kappa \tau_s - \tau \kappa_s} \ln \left( \frac{\kappa^2 + w(\kappa \tau_s - \tau \kappa_s)}{\kappa^2 - w(\kappa \tau_s - \tau \kappa_s)} \right) ds$$

$2w$  is the width of the strip,  $\kappa$  is the curvature and  $\tau$  is the torsion of  $\gamma$ .

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This variational problem is invariant under the group of rigid motions in  $\mathbb{R}^3$  ( $E(3) = O(3) \times \mathbb{R}^3$ ).

## Minimal surfaces

Find  $u(x, y)$ , s. t. the surface  $z = u(x, y)$  with a fixed boundary has the minimal area:

$$\mathcal{L}(u) = \int_D \sqrt{u_x^2 + u_y^2 + 1} \, dx \wedge dy = \int_S \omega,$$

$\omega = \sqrt{u_x^2 + u_y^2 + 1} \, dx \wedge dy$  infinitesimal area (Euclidean invariant).

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$$L = \sqrt{u_x^2 + u_y^2 + 1} \quad \iff \quad \tilde{L} = 1$$

$$\downarrow \quad E = \frac{\partial}{\partial u} - \left(\frac{d}{dx}\right) \frac{\partial}{\partial u_x} - \left(\frac{d}{dy}\right) \frac{\partial}{\partial u_y} \quad \downarrow \quad ?$$

$$0 = \frac{1}{2} \frac{u_{xx} (u_y^2 + 1)^2 + u_{yy} (u_x^2 + 1)^2 - 2 u_x u_y u_{xy}}{(u_x^2 + u_y^2 + 1)^{3/2}} = \text{mean curvature}$$

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# Results

- Euler-Lagrange operators for variational problems for plane and space curves and surfaces symmetric under Euclidean transformations appeared in
  - Griffiths (1983), Anderson (1989)
- General formula for any number of dependent and independent variables first appeared in
  - IK and Olver, (2001, 2003) and somewhat less explicitly in Itskov (2002).



## General formula for planar curves $\int \tilde{L}(\kappa, \kappa_1, \dots, \kappa_n) ds$ .

$$\tilde{E} = \mathcal{A}^* \circ \mathcal{E} - \mathcal{B}^* \circ \mathcal{H}$$

$$\mathcal{E}(\tilde{L}) = \sum_{i=0}^n (-\mathcal{D})^i \frac{\partial \tilde{L}}{\partial \kappa_i}, \quad \mathcal{H}(\tilde{L}) = \sum_{i>j \geq 0}^n \kappa_{i-j} (-\mathcal{D})^j \frac{\partial \tilde{L}}{\partial \kappa_i} - \tilde{L}.$$

- invariant differential operators  $\mathcal{A}$  and  $\mathcal{B}$  are measuring infinitesimal variation of  $\kappa$  and  $ds$  in an invariant “normal” direction, respectively.

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- $\mathcal{A}$  and  $\mathcal{B}$  are algorithmically computable from the structure equations of an invariant coframe and infinitesimal generators of the group action.
- if we have  $p$  dependent and  $q$  independent variables then we have a similar formula, with scalar differential operators replaced with vector and matrix operators of appropriate dimensions.

## Variational problems for planar curves $(x, u(x))$

- **Euclidean group:**  $SE(2) = SO(2) \times R^2$ .

$$\kappa = \frac{u_2}{(1+u_1^2)^{3/2}}, \quad ds = \sqrt{1+u_1^2} dx$$

$$\mathcal{A} = \mathcal{A}^* = \left(\frac{d}{ds}\right)^2 + \kappa^2$$

$$\mathcal{B} = \mathcal{B}^* = -\kappa$$

- **Affine group:**  $SA(2) = SL(2) \times R^2$

$$\mu = \frac{u_2 u_4 - \frac{5}{3} u_3^2}{u_2^{8/2}}, \quad da = u_2^{1/3} dx$$

$$\mathcal{A} = \mathcal{A}^* = \left(\frac{d}{da}\right)^4 + \frac{5}{3}\mu \left(\frac{d}{da}\right)^2 + \frac{5}{3}\mu_a \left(\frac{d}{da}\right) + \frac{1}{3}\mu_{aa} + \frac{4}{9}\mu^2$$

$$\mathcal{B} = \mathcal{B}^* = \frac{1}{3} \left(\frac{d}{da}\right)^2 - \frac{2}{9}\mu$$

Variational calculus can be done in the context of variational bicomplex

Dedecker (1957), Tulczyjew (1977), Tsujishita (1982), Takens (1979), Vinogradov (1984), Anderson (1989), ...

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Invariant variational calculus can be done in the context of invariant variational bicomplex

Anderson (1989), Anderson and Pohjanpelto (1995), Kogan and Olver (2001,2003), Itskov (2002), Thompson and Valiquette (2011)

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Equivariant moving frame method by Fels and Olver (1999) gives rise to invariant variational bicomplex with computable structure.

## Standard local coframe on $\mathbb{J}^\infty(M, p)$

Local coordinates:  $x^1, \dots, x^p, u^1, \dots, u^q, u_J^m, m = 1 \dots q, J - \text{multi-index.}$

Basis of horizontal sub-bundle	Basis of vertical sub-bundle
<i>Cotangent</i>	
horizontal one-forms  $dx^1, \dots, dx^p$	contact one-forms ( $m = 1, \dots, q$ )  $\theta^m = du^m - \sum_{i=1}^p u_i^m dx^i,$ $\theta_J^m = du_J^m - \sum_{i=1}^p u_{Ji}^m dx^i.$
<i>Tangent</i>	
total derivatives:  $\frac{d}{dx^i} = \frac{\partial}{\partial x^i} + \sum_{m=1}^q u_i^m \frac{\partial}{\partial u^m}$ $+ \sum_{m, J} u_{Ji}^m \frac{\partial}{\partial u_J^m}$	vertical derivatives  $\frac{\partial}{\partial u^m}, \quad \frac{\partial}{\partial u_J^m}.$

## Bigrading of exterior differential algebra

$$\text{Grading: } \Lambda^* = \bigoplus \Lambda^k, \text{ where } \Lambda^k = \left\{ \underbrace{\sum \text{one form} \wedge \cdots \wedge \text{one form}}_{k \text{ times}} \right\}.$$

$$d: \Lambda^k \rightarrow \Lambda^{k+1}, \quad d \circ d = 0 \implies \text{de Rham complex.}$$


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$$\text{Bigrading: } \Lambda^* = \bigoplus \Lambda^{s,t}, \text{ where}$$

$$\Lambda^{s,t} = \left\{ \underbrace{\sum \text{hor. 1-form} \wedge \cdots \wedge \text{hor. 1-form}}_{s \text{ times}} \wedge \underbrace{\text{cont. 1-form} \wedge \cdots \wedge \text{cont. 1-form}}_{t \text{ times}} \right\}$$

$$d: \Lambda^{s,t} \rightarrow \Lambda^{s+1,t} \oplus \Lambda^{s,t+1} \quad \Rightarrow \quad d = d_H + d_V$$

$$d^2 = (d_H + d_V)^2 = 0 \quad \Rightarrow \quad \boxed{d_H^2 = 0, \quad d_V^2 = 0, \quad d_H \circ d_V = -d_V \circ d_H}$$

↓

Bicomplex

# Variational Bicomplex (locally exact)

$$\begin{array}{ccccccccccc}
 \vdots & & \vdots & & \vdots & & \vdots & & \vdots & & \vdots \\
 d_V \uparrow & & d_V \uparrow & & d_V \uparrow & & d_V \uparrow & & d_V \uparrow & & \partial_V \uparrow \\
 \Lambda^{0,2} & \xrightarrow{d_H} & \Lambda^{1,2} & \xrightarrow{d_H} & \dots & \xrightarrow{d_H} & \Lambda^{p-1,2} & \xrightarrow{d_H} & \Lambda^{p,2} & \xrightarrow{I} & \mathcal{F}^2 \\
 d_V \uparrow & & d_V \uparrow & & \uparrow & & d_V \uparrow & & d_V \uparrow & & \partial_V \uparrow \\
 \Lambda^{0,1} & \xrightarrow{d_H} & \Lambda^{1,1} & \xrightarrow{d_H} & \dots & \xrightarrow{d_H} & \Lambda^{p-1,1} & \xrightarrow{d_H} & \Lambda^{p,1} & \xrightarrow{I} & \mathcal{F}^1 \\
 d_V \uparrow & & d_V \uparrow & & \uparrow & & d_V \uparrow & & d_V \uparrow & & \nearrow \partial_V \\
 \Lambda^{0,0} & \xrightarrow{d_H} & \Lambda^{1,0} & \xrightarrow{d_H} & \dots & \xrightarrow{d_H} & \Lambda^{p-1,0} & \xrightarrow{d_H} & \Lambda^{p,0} & & 
 \end{array}$$

$I: \Lambda^{p,s} \rightarrow \mathcal{F}^s = \Lambda^{p,s} / \text{Im } d_H$  - integration by parts operator

$\partial_V = I \circ d_V$  - variational derivative;

$$d_V d_H = -d_H d_V, \quad d_H^2 = 0, \quad d_V^2 = 0, \quad \partial_V^2 = 0, \quad I \circ d_H = 0, \quad \partial_V \circ d_H = 0.$$



## Integration by parts operator

For  $\Omega \in \Lambda^{p,s}$ ,  $s > 0$ .

$$I(\Omega) = \frac{1}{s} \sum_{m=1}^q \theta^m \wedge \left( \sum_J (-1)^{|J|} \frac{d}{dx_J} \left( \frac{\partial}{\partial u_J^m} \lrcorner \Omega \right) \right).$$

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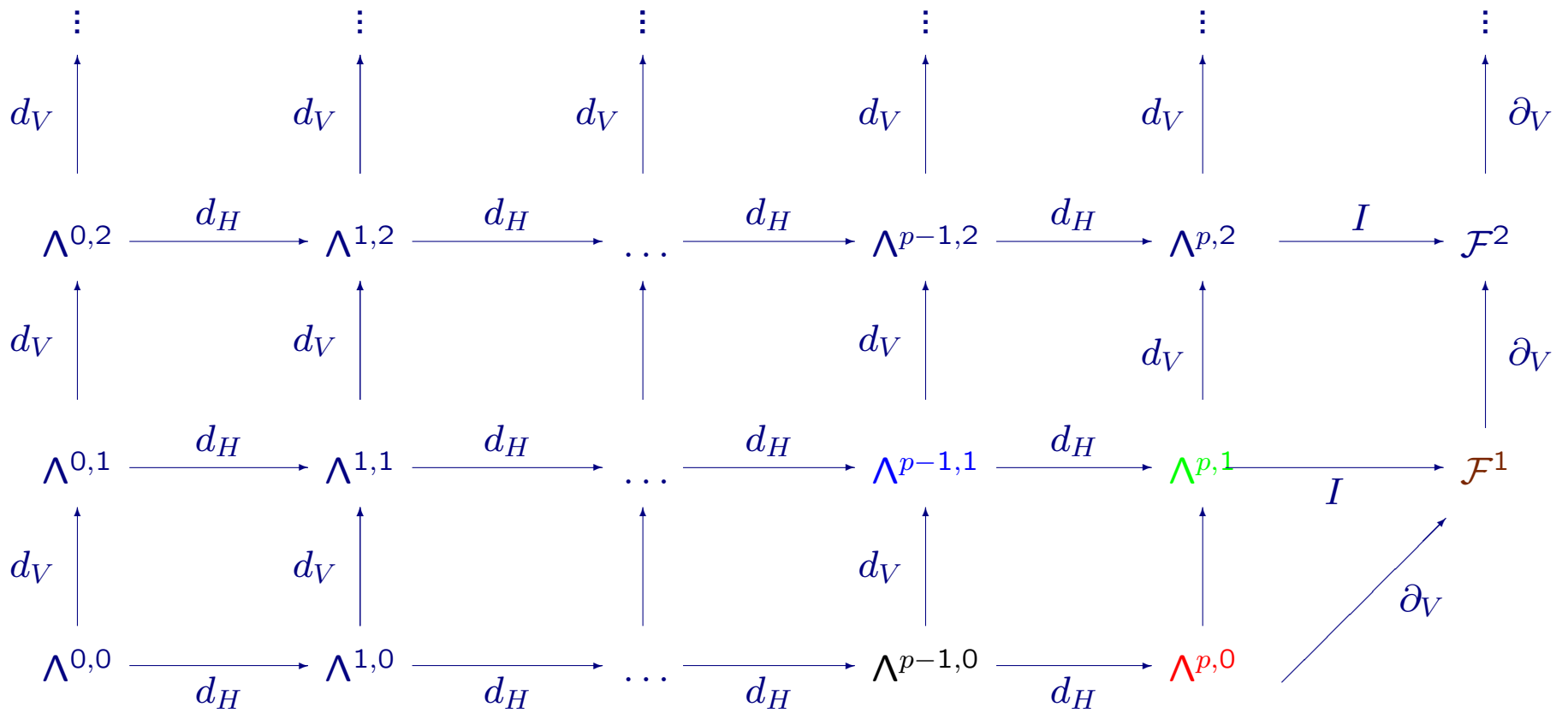
$$\lambda = L(\mathbf{x}, \mathbf{u}^{(n)}) d\mathbf{x} \xrightarrow{d_V} \sum_{m,J} \frac{\partial L}{\partial u_J^m} \theta_J^m \wedge d\mathbf{x} \xrightarrow{I} \sum_{m,J} E_m(L) \theta^m \wedge d\mathbf{x}$$

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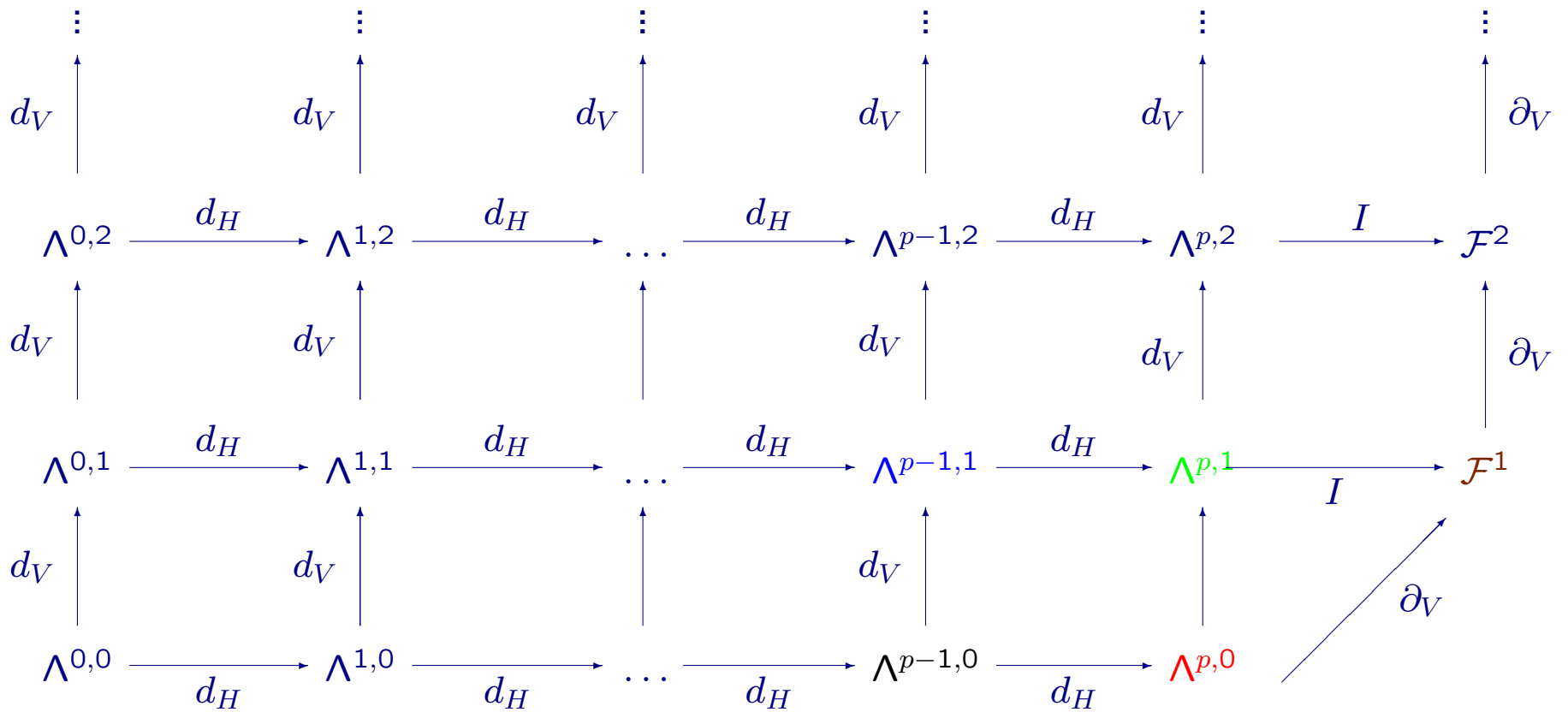
$E_m$ ,  $m = 1, \dots, q$  are Euler-Lagrange operators.

$E_m(L) = 0$ ,  $m = 1, \dots, q$  are Euler-Lagrange equations.

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- $\lambda = Ld\mathbf{x} \in \Lambda^{p,0}$  - Lagrangian;  $\partial_V \lambda = \sum_{m=1}^q E_m(L) \theta^m \wedge d\mathbf{x}$ , ( $E_m(L) = 0$  are E.-L. eq.).
- $d_V \lambda - \partial_V \lambda = d_H \nu$ ,  $\nu \in \Lambda^{p-1,1}$



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- $d_V \lambda - \partial_V \lambda = d_H \nu$ ,  $\nu \in \Lambda^{p-1,1}$

- v.-f.  $v$  is an infinitesimal variational symmetry if  $\exists \alpha \in \Lambda^{p-1,0}$  s.t.  $\boxed{v^\infty(\lambda) = d_H(\alpha)}$ .

- **Noether correspondence:**  $\boxed{\pi = v^\infty \lrcorner \nu + \alpha}$  is a conservation law:

$$\boxed{d_H \pi = 0 \text{ mod } \{E_m(L)\}}.$$

## Invariantization (Fels and Olver (1999))

Theorem: Let  $\mathfrak{g}$  be an  $r$ -dim'l Lie algebra of infinitesimal transformations on  $\mathbb{J}^0$ . Then for some  $k_0 \leq r$ ,  $\exists$  submanifold  $\mathcal{K} \subset \mathbb{J}^n$  of codimension  $r$  (called local cross-section) such that

$$T|_z \mathcal{K} \oplus \mathfrak{g}|_z = T|_z \mathbb{J}^{k_0}, \quad \forall z \in \mathcal{K}.$$

$\mathcal{K}$  can be lifted to  $\mathbb{J}^k$  for all  $k \geq k_0$ .

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Theorem:  $\mathcal{K}$  defines invariantization  $\iota$  for functions, differential forms and vector fields on an open neighborhood of  $\mathcal{K}$ :

- $\forall f \in C^\infty(\mathbb{J}^\infty) \exists!$   $\mathfrak{g}$ -invariant  $\iota f$  s.t.  $\iota f|_{\mathcal{K}} = f|_{\mathcal{K}}$ .
- $\forall \Omega \in \Lambda^*(\mathbb{J}^\infty) \exists!$   $\mathfrak{g}$ -invariant  $\iota \Omega$  s.t.  $\iota \Omega|_{\mathcal{K}} = \Omega|_{\mathcal{K}}$ .
- $\forall \mathbf{w} \in \mathcal{T}(\mathbb{J}^\infty) \exists!$   $\mathfrak{g}$ -invariant  $\iota \mathbf{w}$  s.t.  $\iota \mathbf{w}|_{\mathcal{K}} = \mathbf{w}|_{\mathcal{K}}$ .

## Properties of $\iota$

- $\iota$  preserves linear independence of differential forms and vector-fields
- $\iota$  preserves contact-ideal
- structure equations for invariantized frame and coframe are algorithmically computable **without explicit formulas for invariants!!**:

$$d(\iota\Omega) = \iota(d\Omega) - \sum_{\kappa=1}^r \iota \left[ dK \cdot \mathbf{v}(K)^{-1} \right] \wedge \iota[\mathbf{v}_{\kappa}(\Omega)]$$

$\mathbf{v} = (\mathbf{v}_1, \dots, \mathbf{v}_r)$  – is a basis of  $\mathfrak{g}$ .

$K = (K^1, \dots, K^r)$  – is a row vector of functions, whose zero-set defines the cross-section  $\mathcal{K}$ .

$\mathbf{v}(K)$  is an  $r \times r$ -matrix whose  $(i, j)$ -th entry equals to  $\mathbf{v}_j^{\infty}(K^i)$ .

# Invariant local frame and coframe on $\mathbb{J}^\infty$

$i = 1, \dots, p, \quad m = 1 \dots q, \quad J - \text{symmetric multi-index.}$

Invariant horizontal basis	Invariant vertical basis
<i>Tangent</i>	
invariant total diff. operators  $\mathcal{D}_i = \iota \left( \frac{d}{dx^i} \right)$ $\text{span} \{ \mathcal{D}_i \} = \text{span} \left\{ \frac{d}{dx^i} \right\}$	invariant vertical diff. operators  $\mathcal{V}_m^J = \iota \left( \frac{\partial}{\partial u_J^m} \right)$ $\text{span} \{ \mathcal{V}_m \} \neq \text{span} \left\{ \frac{\partial}{\partial u^m} \right\}$ unless the action is projectable
<i>Cotangent</i>	
invariant “horizontal” one-forms  $\omega^i = \iota(dx^i)$ $\text{span} \{ \omega^i \} \neq \text{span} \{ dx^i \}$ unless the action is projectable	invariant contact one-forms  $\vartheta_J^m = \iota(\theta_J^m)$ $\text{span} \{ \vartheta_J^m \} = \text{span} \{ \theta_J^m \}$

## Example $se(2)$ -invariant frame and coframe $J^\infty(\mathbb{R}^2, 1)$

Invariant horizontal basis	Invariant vertical basis
<i>Tangent</i>	
invariant total diff. operators  $\mathcal{D} = \frac{1}{\sqrt{1+u_x^2}} \frac{d}{dx} = \frac{d}{ds}$	invariant vertical diff. operators  $\mathcal{V} = -\frac{u_x}{\sqrt{1+u_x^2}} \frac{\partial}{\partial x} + \frac{1}{\sqrt{1+u_x^2}} \frac{\partial}{\partial u}$ $\mathcal{V}^x = (1+u_x^2) \frac{\partial}{\partial u_x} + 3u_x u_{xx} \frac{\partial}{\partial u_{xx}}$ ...
<i>Cotangent</i>	
invariant “horizontal” one-forms  $\omega = ds + \frac{u_x}{\sqrt{1+u_x^2}} \theta, \text{ where } ds = \sqrt{1+u_x^2} dx$	invariant contact one-forms  $\vartheta = \frac{\theta}{\sqrt{1+u_x^2}}$ $\vartheta_x = \frac{(1+u_x^2) \theta_x - u_x u_{xx} \theta}{(1+u_x^2)^2}$ ...



**Invariant bigrading:**  $\Lambda^* = \bigoplus \tilde{\Lambda}^{s,t}$

Unless the action is projectable  $\tilde{\Lambda}^{s,t} \neq \Lambda^{s,t}$  and for  $s \geq 1$ :

$$d: \tilde{\Lambda}^{s,t} \rightarrow \tilde{\Lambda}^{s+1,t} \oplus \tilde{\Lambda}^{s,t+1} \oplus \tilde{\Lambda}^{s-1,t+2} \Rightarrow d = d_{\tilde{H}} + d_{\tilde{V}} + d_W$$

$$d^2 = (d_{\tilde{H}} + d_{\tilde{V}} + d_W)^2 = 0$$

$$d_{\tilde{H}}^2 = 0, \quad d_{\tilde{V}}^2 + d_{\tilde{H}}d_W + d_Wd_{\tilde{H}} = 0, \quad d_{\tilde{H}} \circ d_{\tilde{V}} = -d_{\tilde{V}} \circ d_{\tilde{H}}, \quad d_W^2 = 0$$

$$d_{\tilde{V}}^2 \neq 0!!$$

## Generating set of invariants

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$m = 1, \dots, q$ ,  $J = (j_1, \dots, j_l)$  is a symmetric multi-index contains a finite set of invariants

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such that any other invariant function on  $\mathbb{J}^\infty$  can be expressed as a function of  $(\kappa_{\hat{J}}^l)$ , where  $l = 1, \dots, \tilde{q}$ ,  $\hat{J} = (j_1, \dots, j_l)$  is a non-symmetric multi-index and  $\kappa_{\hat{J}}^l = \mathcal{D}_{j_l} \cdots \mathcal{D}_{j_1} \kappa^l$ .

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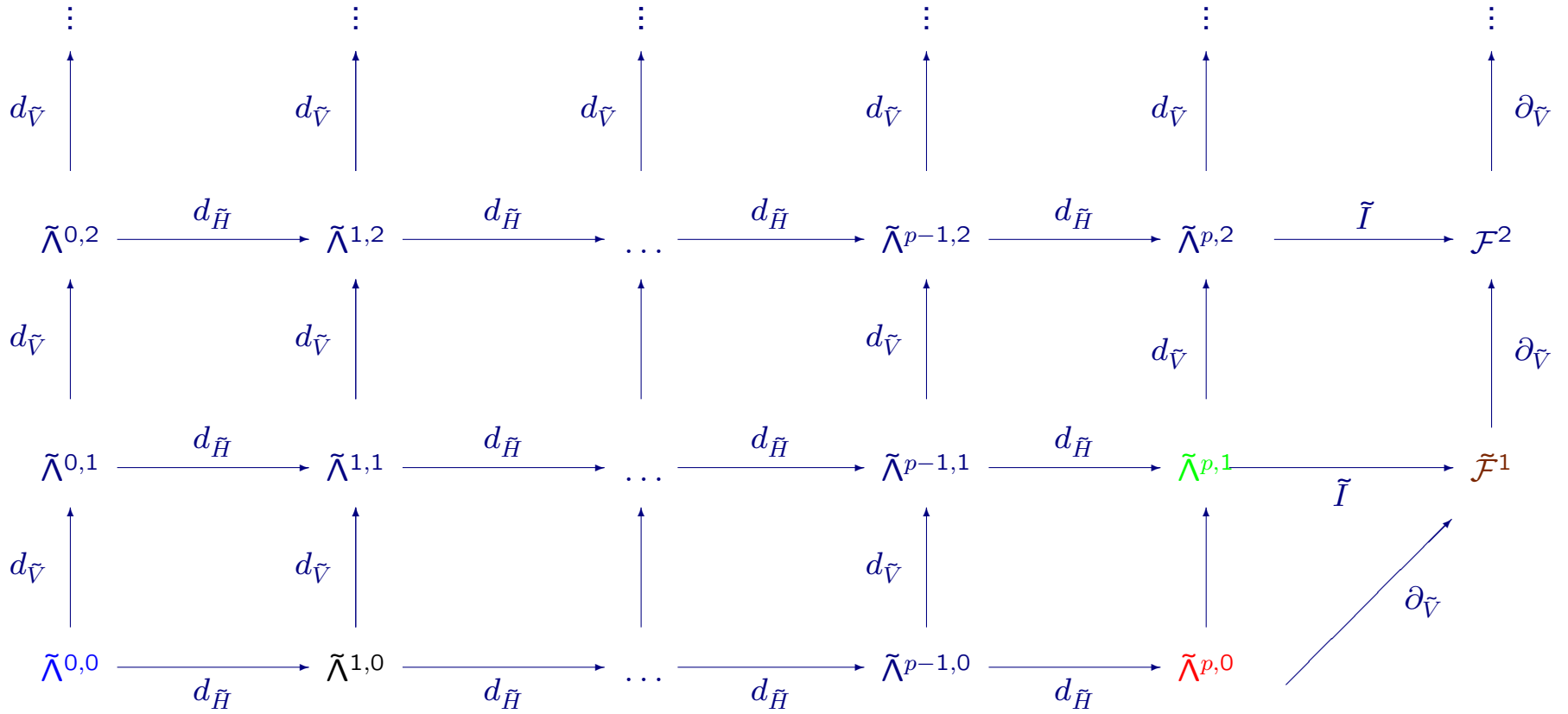
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- A symmetric variational problem can be represented by  $\tilde{\lambda} = \tilde{L}[\kappa] \omega$ , where  $[\kappa] = \{\kappa_{\hat{J}}^l | l \in \{1, \dots, \tilde{q}\}\}$ ,  $\omega = \omega^1 \wedge \cdots \wedge \omega^p$ .

# Invariant Variational "Bicomplex". • variational edge is a complex



- $\tilde{\lambda} = \tilde{L}[\kappa] \omega$  - Lagrangian  $\partial_{\tilde{V}} \tilde{\lambda} = \sum_{m=1}^q \tilde{E}_m(\tilde{L}) \vartheta^m \wedge \omega$ , ( $\tilde{E}_m(\tilde{L}) = 0$  are E.-L. eq.).

- $\tilde{E}_m = \sum_{l=1}^{\tilde{q}} \mathcal{A}_m^{*l} \mathcal{E}_l - \sum_{i,j=1}^p \mathcal{B}_{im}^{*j} \mathcal{H}_j^i$ , where

$$d_{\tilde{V}}(\kappa^l) = \sum_{m=1}^q \mathcal{A}_m^l(\vartheta^m) \quad \text{and} \quad d_{\tilde{V}}(\omega^j) = \sum_{i=1}^p \sum_{m=1}^q \mathcal{B}_{im}^j(\vartheta^m) \wedge \omega^i$$

- $\tilde{\lambda} = \tilde{L}[\kappa] \omega$ , where  $[\kappa] = \{\kappa_{\hat{J}}^l | l \in \{1, \dots, \tilde{q}\}\}$ ,  $\omega = \omega^1 \wedge \dots \wedge \omega^p$ .

- $\partial_V \tilde{\lambda} = \sum_{m=1}^q \tilde{E}_m(\tilde{L}) \vartheta^m \wedge \omega,$

- $$\tilde{E}_m = \sum_{l=1}^{\tilde{q}} \mathcal{A}_m^{*l} \mathcal{E}_l - \sum_{i,j=1}^p \mathcal{B}_{im}^{*j} \mathcal{H}_j^i,$$

- $d_{\tilde{V}}(\kappa^l) = \sum_{m=1}^q \mathcal{A}_m^l(\vartheta^m)$  and  $d_{\tilde{V}}(\omega^j) = \sum_{i=1}^p \sum_{m=1}^q \mathcal{B}_{im}^j(\vartheta^m) \wedge \omega^i$

- $\mathcal{E}_l = \sum_{\hat{J}} \mathcal{D}_{\hat{J}}^\dagger \circ \frac{\partial}{\partial \kappa_{\hat{J}}^m},$   $\mathcal{H}_j^i = -\delta_j^i + \sum_{l=1}^{\tilde{q}} \sum_{\hat{J}\hat{K}} \kappa_{\hat{J}}^l \mathcal{D}_{\hat{K}}^\dagger \circ \frac{\partial}{\partial \kappa_{\hat{J}i\hat{K}}^l}.$

# Noether Correspondence

{generalized symmetries of  $\lambda = L(\mathbf{x}, \mathbf{u}^{(n)})d\mathbf{x}$ } / {trivial symmetries}



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# Noether Correspondence

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---

$\mathbf{v} = \sum_{j=1}^q Q^j(\mathbf{x}, \mathbf{u}^{(k)}) \frac{\partial}{\partial u^j}$  is generalized variational symmetry if

$$\exists A = (A_1, \dots, A_p), \quad \mathbf{v}^\infty(L) = \text{Div} A.$$

$\Updownarrow$

$P = (P_1, \dots, P_p)$  is a conservation law if  $\text{Div} P \equiv 0 \pmod{E(L)}$



## In terms of differential forms

$v$  is a gen. var. symmetry of  $\lambda = L(\mathbf{x}, \mathbf{u}^{(n)})d\mathbf{x}$  if  $\exists \alpha = \sum_{i=1}^p A_i d\hat{\mathbf{x}}^i \in \Lambda^{p-1,0}$  s.t.  $\boxed{v^\infty(\lambda) = d_H(\alpha)}$  (equivalently  $v^\infty \lrcorner d_V \lambda = d_H(\alpha)$ ).

$\Updownarrow$

$\pi = \sum_{i=1}^p P_i d\hat{\mathbf{x}}^i \in \Lambda^{p-1,0}$  is a conservation law of  $E(L) = 0$  if

$$\boxed{d_H \pi = 0 \text{ mod } \{E(L)\}}.$$

**Noether correspondence:**  $\boxed{\pi = v^\infty \lrcorner \nu + \alpha}$ , where

$$d_V \lambda - \partial_V \lambda = d_H \nu, \quad \nu \in \Lambda^{p-1,1}$$

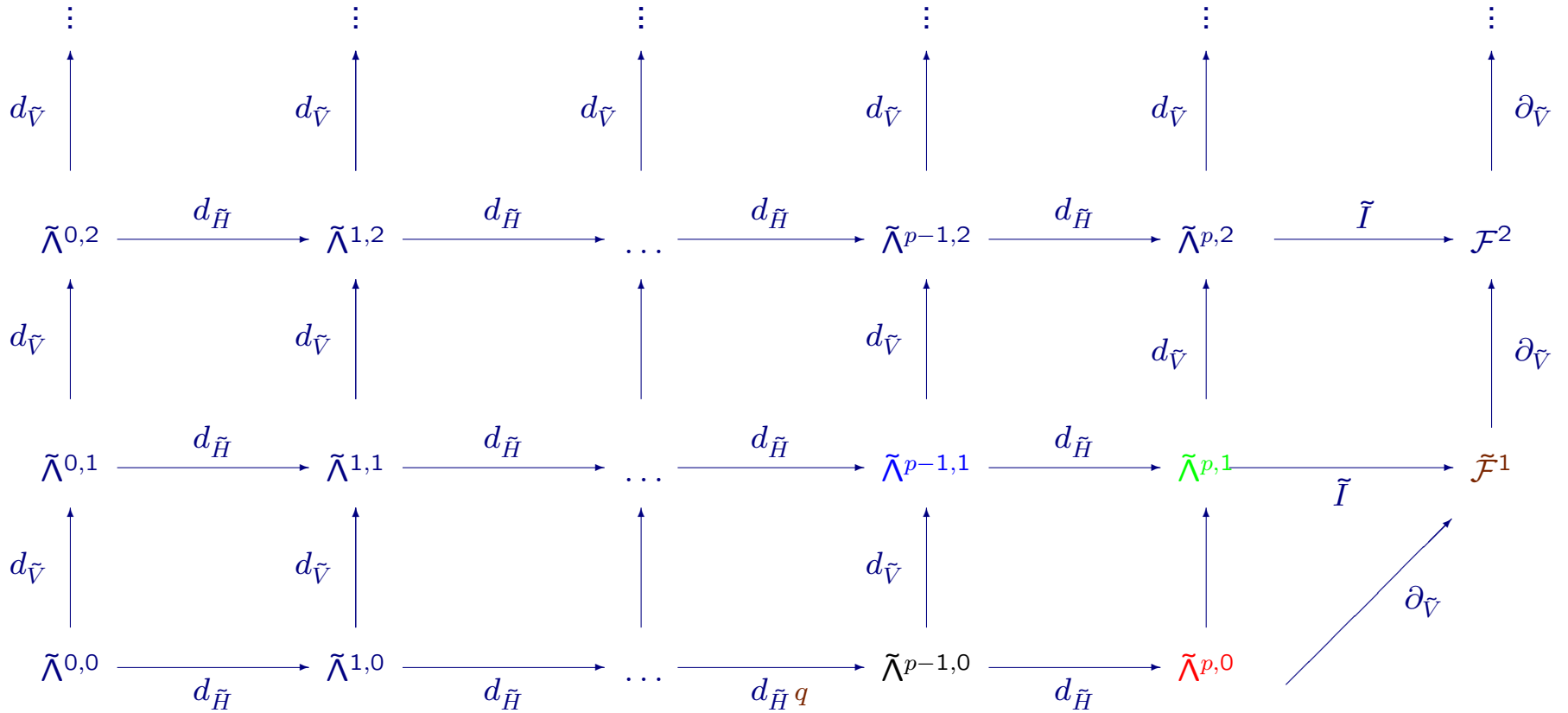
# $G$ -invariant Noether correspondence for $G$ -symmetric variational problems

$G$ -invariant generalized variational symmetry:

$$\downarrow (IK) \quad \uparrow ?$$

$G$ -invariant conservation law:

# Invariant Noether Correspondence



- $\lambda = \tilde{L}\omega \in \tilde{\Lambda}^{p,0}$  - Lagrangian;  $\partial_{\tilde{V}}\lambda = \sum_{m=1}^{d_{\tilde{H}}q} \tilde{E}_m(\tilde{L}) \vartheta^m \wedge \omega$ , ( $\tilde{E}_m(\tilde{L}) = 0$  are E.-L. eq.).
- $d_{\tilde{V}}\lambda - \partial_{\tilde{V}}\lambda = d_{\tilde{H}}\nu$ ,  $\nu \in \Lambda^{p-1,1}$
- v.-f.  $\nu$  is an infinitesimal variational symmetry if  $\exists \alpha \in \Lambda^{p-1,0}$  s.t.  $\boxed{\nu^\infty(\lambda) = d_{\tilde{H}}(\alpha)}$ .
- **Noether correspondence:**  $\boxed{\pi = \nu^\infty \lrcorner \nu + \alpha}$  is a conservation law:

$$\boxed{d_{\tilde{H}}\pi = 0 \text{ mod } \{\tilde{E}_m(\tilde{L})\}}.$$

## $SE(2)$ -Invariant Example (Elastica)

- $\lambda = \frac{1}{2}\kappa^2\omega$ , where  $\omega = ds + \frac{u_1}{\sqrt{1+u_x^2}}\theta$ .
- $d_{\tilde{V}}\lambda = (\kappa_{SS} + \frac{1}{2}\kappa^3)\vartheta \wedge \omega + d_{\tilde{H}}\nu$ , where  $\nu = \kappa_S\vartheta_1 - \kappa\vartheta_2$ .
- Euler-Lagrange equation:  $\tilde{E}(\tilde{L}) = \kappa_{SS} + \frac{1}{2}\kappa^3 = 0$ .
- Invariant evolutionary vector field:  $\mathbf{v} = \psi(\kappa, \kappa_S)\mathcal{V}$ , where  $\mathcal{V} = -\frac{u_x}{\sqrt{1+u_x^2}}\frac{\partial}{\partial x} + \frac{1}{\sqrt{1+u_x^2}}\frac{\partial}{\partial u}$
- Symmetry condition  $\exists\alpha \quad \mathbf{v}^\infty(\lambda) = d_{\tilde{H}}\alpha \implies \psi = \kappa_S f(\kappa^4 + 4\kappa_S^2)$ .  
Take  $\mathbf{v} = \kappa_S\mathcal{V}$ , then  $\mathbf{v}^\infty(\lambda) = d_{\tilde{H}}\alpha$ , where  $\alpha = \frac{1}{2}\kappa\kappa_{SS} + \frac{1}{8}\kappa^4 - \frac{1}{2}\kappa_S^2$ .
- Conservation laws:  $\pi = \mathbf{v}^\infty \lrcorner \nu + \alpha = \frac{1}{2}\kappa_S^2 + \frac{1}{8}\kappa^4$

- Check:  $\frac{d}{ds}\pi = \kappa_s(\kappa_{ss} + \frac{1}{2}\kappa^3) = \kappa_s\tilde{E}(\tilde{L}) \equiv 0 \pmod{\tilde{E}(\tilde{L})}$ .

(Recall  $\tilde{E}(\tilde{L}) = \kappa_{ss} + \frac{1}{2}\kappa^3$ ).

## SA(2)-Invariant Example

- $\boxed{\lambda = \mu \omega}$ , where  $\omega = u_2^{1/3} dx + \frac{u_3}{3u_2^{5/3}} \theta$ .
- $\mathcal{D} = \frac{1}{u_2^{1/3}} \frac{d}{dx}$ ,  $\mu_1 = \mathcal{D}\mu, \dots, \mu_i = \mathcal{D}\mu_{i-1}$ .
- $d_{\tilde{\mathcal{V}}}\lambda = (\frac{2}{3}\mu_2 + \frac{2}{9}\mu^2) \vartheta \wedge \omega + d_{\tilde{H}}\nu$ , where  $\boxed{\nu = \frac{2}{3}\vartheta_1 - \frac{2}{3}\vartheta_2 - \vartheta_4}$ .
- Euler-Lagrange equation:  $\boxed{\tilde{E}(\tilde{L}) = -(\frac{2}{3}\mu_2 + \frac{2}{9}\mu^2) = 0}$ .
- Invariant evolutionary vector field:  $\mathbf{v} = \psi(\mu, \mu_1) \mathcal{V}$
- Symmetry condition  $\boxed{\exists \alpha \quad \mathbf{v}^\infty(\lambda) = d_{\tilde{H}}\alpha} \implies \psi = \mu_1 f(\frac{2}{9}\mu^3 + \mu_1^2)$ .  
Take  $\mathbf{v} = \mu_1 \mathcal{V}$ , then  $\mathbf{v}^\infty(\lambda) = d_{\tilde{H}}\alpha$ , where  $\boxed{\alpha = \mu_4 + 2\mu\mu_2 + \frac{2}{27}\mu^3}$ .
- Conservation laws:  $\boxed{\pi = \mathbf{v}^\infty \lrcorner \nu + \alpha = \frac{2}{27}\mu^3 + \frac{1}{3}\mu_1^2}$

- Check:  $\mathcal{D}\pi = \mu_1\left(\frac{2}{9}\mu^2 + \frac{2}{3}\mu_2\right) = \mu_1\tilde{E}(\tilde{L}) \equiv 0 \pmod{\tilde{E}(\tilde{L})}$ .  
(Recall  $\tilde{E}(\tilde{L}) = \left(\frac{2}{3}\mu_2 + \frac{2}{9}\mu^2\right)$ ).

## Other work on Noether Correspondence and Moving Frames

- Gonçalves and Mansfield, 2011, 2013 consider a group  $G$  of point symmetries (not generalized symmetries) and use moving frame method to express conservation laws (not necessarily  $G$ -invariant) that correspond to  $G$ .
- We reduce a variational problem by its group  $G$  of point symmetries and consider  $G$ -invariant generalized symmetries of the reduced problem. This leads to invariant conservation laws.



## Implemented for an invariant bicomplex in the iVB package

- $d_{\tilde{H}}, d_{\tilde{V}}, \tilde{I}, \partial_{\tilde{V}}$ .
  - Prolongation of the vector fields
  - Exactness of interior rows: given  $d_{\tilde{H}}(\omega) = 0$  where  $\omega \in \tilde{\Lambda}^{t,s}, s > 0$ , compute  $\eta$  s. t.  $d_{\tilde{H}}(\eta) = \omega$ .
- 

**Thank you!**