

Measurable regularity properties of infinite-dimensional Lie groups

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Bedlewo, September 30, 2016

Reference:

*Measurable regularity properties of infinite-dimensional
Lie groups*, arXiv:1601.02568

Parameter dependence of solutions to ODEs with measurable right-hand sides:

M compact smooth manifold

$\mathcal{X}(M)$ Fréchet space of C^∞ -vector fields on M

For $y_0 \in M$, $\gamma \in L^1([0, 1], \mathcal{X}(M))$, ODE

$$\begin{cases} y'(t) = \gamma(t)(y(t)) \\ y(0) = y_0; \end{cases}$$

solution η_{y_0} . If $\Phi^\gamma(t)(y_0) := \eta_{y_0}(t)$, then

$$\Phi^\gamma: [0, 1] \rightarrow \text{Diff}(M).$$

Theorem (G.'15) $\Phi^\gamma \in AC([0, 1], \text{Diff}(M))$, and $L^1([0, 1], \mathcal{X}(M)) \rightarrow AC([0, 1], \text{Diff}(M))$, $\gamma \mapsto \Phi^\gamma$ is C^∞ .

Likewise for M non-compact, $\gamma \in L^1([0, 1], \mathcal{X}_c(M))$

Vector-valued Lebesgue spaces

If E is a Fréchet space, let $\mathcal{L}^1([a, b], E)$ be the space of all measurable maps $\gamma: [a, b] \rightarrow E$ such that

$$q \circ \gamma \in \mathcal{L}^1[a, b]$$

for each cts seminorm q on E and $\gamma([a, b])$ is separable.

Vector-valued absolutely continuous functions

Call $\eta: [a, b] \rightarrow E$ **absolutely continuous** if there exists $\gamma \in \mathcal{L}^1([a, b], E)$ such that

$$(\forall t \in [a, b]) \quad \eta(t) = \eta(a) + \int_a^t \gamma(s) ds.$$

Then $\eta'(t) = \gamma(t)$ almost everywhere

Get locally convex space $AC([a, b], E)$

∞ -dim Lie group: group G with smooth manifold structure modelled on a locally convex space E such that group operations are smooth; $\mathfrak{g} := L(G) := T_e G$

Smooth maps (Keller's C_c^∞ -maps):

E, F lcx spaces, $U \subseteq E$ open

cts map $f: U \rightarrow F$ called **smooth** if iterated directional derivatives

$$(D_{y_n} \cdots D_{y_1} f)(x)$$

exist $\forall n$ & continuous in $(x, y_1, \dots, y_n) \in U \times E^n$.

Diffeomorphism groups

M compact smooth manifold

$\text{Diff}(M)$ group of C^∞ -diffeomorphisms of M

is an ∞ -dim Lie group; parametrization of some open identity neighbourhood $U \subseteq \text{Diff}(M)$:

$$\mathcal{X}(M) \supseteq V \rightarrow U \subseteq \text{Diff}(M), \quad X \mapsto \exp \circ X$$

where $\exp: TM \rightarrow M$ is the exponential function for a Riemannian metric g on M .

Mapping groups

Let G be an ∞ -dim Lie group modelled on a locally convex space E and $\phi: G \supseteq U \rightarrow V \subseteq E$ a chart around e . Then

$$AC([0, 1], V) \text{ is open in } AC([0, 1], E)$$

and $AC([0, 1], G)$ can be given a Lie group structure with

$$AC([0, 1], U) \rightarrow AC([0, 1], V), \quad \gamma \mapsto \phi \circ \gamma$$

as a chart around the neutral element e .

General context: regularity of inf-dim Lie groups

G acts on TG : For $g \in G$, right translation $\rho_g: G \rightarrow G, x \mapsto xg$ is smooth; for $v \in TG$ set $v.g := T\rho_g(v)$

If $\gamma: [0, 1] \rightarrow \mathfrak{g} = T_eG$ is smooth, then

$$\begin{cases} \eta'(t) = \gamma(t).\eta(t) \\ \eta(0) = e \end{cases}$$

has at most one solution $\eta: [0, 1] \rightarrow G$; write $\text{Evol}^r(\gamma) := \eta$

Defn (Milnor) If each smooth curve in \mathfrak{g} has an evolution and

$$\text{Evol}^r: C^\infty([0, 1], \mathfrak{g}) \rightarrow C^\infty([0, 1], G)$$

is smooth, then G is called **regular**

Surprising fact: All known Lie groups regular

Thm. (Milnor'84) *Let G and H be Lie groups. If G is 1-connected and H is regular, then for every cts Lie algebra hom $\psi: \mathfrak{g} \rightarrow \mathfrak{h}$ there exists a smooth group hom $\phi: G \rightarrow H$ with $T_e\phi = \psi$.*

Defn Say a Fréchet-Lie group G is L^1 -regular if

$$\begin{cases} \eta'(t) = \gamma(t).\eta(t) \\ \eta(0) = e \end{cases}$$

has a (necessarily unique) solution $\text{Evol}^r(\gamma) := \eta \in AC([0, 1], G)$ for each $\gamma \in L^1([0, 1], \mathfrak{g})$ and

$$\text{Evol}^r : L^1([0, 1], \mathfrak{g}) \rightarrow AC([0, 1], G)$$

is smooth.

Connection to first theorem on parameter-dependence:

$\text{Diff}(M)$ has Lie algebra $\mathcal{X}(M)$; theorem says $\text{Diff}(M)$ is L^1 -regular; evolution is

$$\text{Evol}^r(\gamma) = \Phi^\gamma,$$

the flow of time-dependent vector field

$$\gamma \in L^1([0, 1], \mathcal{X}(M))$$

Further examples.

(a) Every Banach-Lie group is L^1 -regular (G.'15),
e.g. $C^k(M, H)$ for M compact, $k \in \mathbb{N}_0$,
 H a Banach-Lie group

(b) $C^\infty(M, H) = \varprojlim C^k(M, H)$ is L^1 -regular

And many more!

One application:

Theorem (G.'15) *If G is L^1 -regular, then G has the Trotter property, i.e.,*

$$\lim_{n \rightarrow \infty} \left(\exp_G(tv/n) \exp_G(tw/n) \right)^n = \exp_G(t(v+w))$$

for all $v, w \in L(G)$, uniformly for t in compact sets.

L^1 -regularity of Banach-Lie groups

Lemma A. *Let U be an open subset in a Fréchet space, E be a Banach space and*

$$f: U \times E \rightarrow E$$

be a smooth map which is linear in the second argument. Then the following map is smooth:

$$f_*: C([0, 1], U) \times L^1([0, 1], E) \rightarrow L^1([0, 1], E),$$
$$(\eta, \gamma) \mapsto f \circ (\eta, \gamma).$$

Lemma B. (Fixed points with parameters). *Let P be an open set in a locally convex space, B be a closed ball in a Banach space and*

$$f: P \times B \rightarrow B$$

be a smooth map such that the maps $f_p := f(p, \cdot): B \rightarrow B$ form a uniform family of contractions for $p \in P$, i.e.,

$$\sup_{p \in P} \text{Lip}(f_p) < 1.$$

Let $x_p \in B$ be the unique fixed point of f_p . Then $P \rightarrow B, p \mapsto x_p$ is smooth.

If \mathfrak{g} is a Banach space and the open 0-neighborhd $G \subseteq \mathfrak{g}$ a local Banach-Lie group, define

$$f: G \times \mathfrak{g} \rightarrow \mathfrak{g}$$

via $f(g, x) := d\rho_g(0, x)$. Let $\gamma \in L^1([0, 1], \mathfrak{g})$. For η in $C([0, 1], G)$,

$$\eta'(t) = f(\eta(t), \gamma(t)), \quad \eta(0) = 0$$

can be rewritten as the integral equation

$$\eta = J(f_*(\eta, \gamma))$$

with $J: L^1([0, 1], \mathfrak{g}) \rightarrow C([0, 1], \mathfrak{g})$,

$$J(\theta)(t) := \int_0^t \theta(s) ds.$$

It can be solved for small γ using Banach's Fixed Point Theorem (Picard Iteration). By Lemmas A and B, $\text{Evol}^r(\gamma) = \eta$ is smooth in γ .

L^1 -regularity of diffeomorphism groups

M compact C^∞ -manifold, $\gamma \in L^1([0, 1], \mathcal{X}(M))$;
use

$f: M \times \mathcal{X}(M) \rightarrow TM$, $(p, X) \mapsto X(p)$ is C^∞ .

For fixed $y_0 \in M$ can solve

$$\eta'(t) = \gamma(t)(\eta(t)) = f(\eta(t), \gamma(t)), \quad \eta(0) = y_0$$

as above using a Picard iteration for small γ ;
get $\eta = \eta_{y_0}$. Set $\Phi(t)(y_0) := \eta_{y_0}(t)$. Show

$$\Phi(t) \in \text{Diff}(M), \quad \Phi \in AC([0, 1], \text{Diff}(M))$$

and $\Phi'(t) \circ \Phi(t)^{-1} = \gamma(t)$, i.e., $\text{Evol}^r(\gamma) = \Phi$.

Using smooth parameter-dependence of fixed points (and exponential laws), show Evol^r is smooth.