

Nijenhuis Geometry

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Lecture 2: Nijenhuis torsion and its basic properties

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Outline of Lecture 2

- ▶ Nijenhuis torsion: equivalent definitions
- ▶ Nijenhuis torsion in local coordinates
- ▶ Basic properties of Nijenhuis operators
- ▶ Properties of the characteristic polynomial
- ▶ Properties of the eigenvalues

Nijenhuis torsion: equivalent definitions

Let L be a $(1, 1)$ -tensor field (operator) on a smooth manifold M . The Nijenhuis torsion \mathcal{N}_L of the operator L is a $(1, 2)$ -tensor that can be defined in several equivalent ways.

Definition

- ▶ As a vector-valued 2-form:

$$\mathcal{N}_L(\xi, \eta) = L^2[\xi, \eta] - L[L\xi, \eta] - L[\xi, L\eta] + [L\xi, L\eta].$$

- ▶ As a map from 'vector fields' to 'operators':

$$\mathcal{N}_L : \xi \mapsto \mathcal{L}_{L\xi}L - L\mathcal{L}_\xi L$$

- ▶ As a map from "1-forms" to "2-forms":

$$\mathcal{N}_L : \alpha \mapsto \beta, \quad \text{where}$$

$$\beta(\cdot, \cdot) = -d(L^{*2}\alpha)(\cdot, \cdot) - d\alpha(L\cdot, L\cdot) + d(L^*\alpha)(L\cdot, \cdot) + d(L^*\alpha)(\cdot, L\cdot).$$

- ▶ In local coordinates (summation over repeated indices s is assumed):

$$(\mathcal{N}_L)^i_{jk} = L_j^s \frac{\partial L_k^i}{\partial x^s} - L_k^s \frac{\partial L_j^i}{\partial x^s} - L_s^i \frac{\partial L_k^s}{\partial x^j} + L_s^i \frac{\partial L_j^s}{\partial x^k}.$$

Nijenhuis torsion as a map from 'vector fields' to 'operators'

Since \mathcal{N}_L is a tensor of type (1,2) we can treat it as a map

vector field $\xi \mapsto$ linear operator A

defined by $\xi^i \mapsto A_j^k = \sum_i (\mathcal{N}_L)_{ij}^k \xi^i$ or in more invariant terms:

$$A\eta = \mathcal{N}_L(\xi, \eta). \quad (1)$$

We need to show that $A = \mathcal{L}_{L\xi}L - L\mathcal{L}_\xi L$, where \mathcal{L}_ξ is the Lie derivative. Let us apply the operator $\mathcal{L}_{L\xi}L - L\mathcal{L}_\xi L$ to a vector field η to verify (1):

$$(\mathcal{L}_{L\xi}L - L\mathcal{L}_\xi L)\eta = (\mathcal{L}_{L\xi}L)\eta - L(\mathcal{L}_\xi L)\eta =$$

now using $\boxed{\mathcal{L}_u(Av) = (\mathcal{L}_uA)v + A(\mathcal{L}_uv)}$:

$$(\mathcal{L}_{L\xi}(L\eta) - L\mathcal{L}_{L\xi}\eta) - L(\mathcal{L}_\xi(L\eta) - L\mathcal{L}_\xi\eta) =$$

next using $\boxed{\mathcal{L}_u v = [u, v]}$:

$$[L\xi, L\eta] - L[L\xi, \eta] - L[\xi, L\eta] + L^2[\xi, \eta] = \mathcal{N}_L(\xi, \eta).$$

Nijenhuis torsion as a map from '1-forms' to '2-forms'

Since \mathcal{N}_L is a tensor of type (1, 2) we can treat it as a map

$$\text{1-form } \alpha \mapsto \text{2-form } \beta$$

defined by $\alpha_k \mapsto \omega_{ij} = (\mathcal{N}_L)_{ij}^k \alpha_k$ or, in more invariant terms, $\omega(\xi, \eta) = \alpha(\mathcal{N}_L(\xi, \eta))$. Thus, we need to show that

$$-d(L^{*2}\alpha)(\xi, \eta) - d\alpha(L\xi, L\eta) + d(L^*\alpha)(L\xi, \eta) + d(L^*\alpha)(\xi, L\eta) = \alpha(\mathcal{N}_L(\xi, \eta))$$

We compute the l.h.s. using $d\alpha(u, v) = u(\alpha(v)) - v(\alpha(u)) - \alpha([u, v])$:

$$\begin{aligned} & -\xi(L^{*2}\alpha(\eta)) + \eta(L^{*2}\alpha(\xi)) + L^{*2}\alpha([\xi, \eta]) - L\xi(\alpha(L\eta)) + L\eta(\alpha(L\xi)) + \alpha([L\xi, L\eta]) + \\ & L\xi(L^*\alpha(\eta)) - \eta(L^*\alpha(L\xi)) - L^*\alpha([L\xi, \eta]) + \xi(L^*\alpha(L\eta)) - L\eta(L^*\alpha(\xi)) - L^*\alpha([\xi, L\eta]) \end{aligned}$$

Nijenhuis torsion as a map from '1-forms' to '2-forms'

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$$-d(L^{*2}\alpha)(\xi, \eta) - d\alpha(L\xi, L\eta) + d(L^*\alpha)(L\xi, \eta) + d(L^*\alpha)(\xi, L\eta) = \alpha(\mathcal{N}_L(\xi, \eta))$$

We compute the l.h.s. using $\boxed{d\alpha(u, v) = u(\alpha(v)) - v(\alpha(u)) - \alpha([u, v])}$:

$$\begin{aligned} & -\xi(L^{*2}\alpha(\eta)) + \eta(L^{*2}\alpha(\xi)) + L^{*2}\alpha([\xi, \eta]) - L\xi(\alpha(L\eta)) + L\eta(\alpha(L\xi)) + \alpha([L\xi, L\eta]) + \\ & L\xi(L^*\alpha(\eta)) - \eta(L^*\alpha(L\xi)) - L^*\alpha([L\xi, \eta]) + \xi(L^*\alpha(L\eta)) - L\eta(L^*\alpha(\xi)) - L^*\alpha([\xi, L\eta]) \end{aligned}$$

and next using $\boxed{A^*\alpha(u) = \alpha(Au)}$:

$$\alpha(L^2[\xi, \eta] + [L\xi, L\eta] - L[L\xi, \eta] - L[\xi, L\eta]) = \alpha(\mathcal{N}_L(\xi, \eta)).$$

Nijenhuis torsion in local coordinates

Here we only need to show that the components $(\mathcal{N}_L)_j^k$ of the Nijenhuis torsion in a local coordinate system x^1, \dots, x^n take the following form

$$(\mathcal{N}_L)_{jk}^i = L_j^s \frac{\partial L_k^i}{\partial x^s} - L_k^s \frac{\partial L_j^i}{\partial x^s} - L_s^i \frac{\partial L_k^s}{\partial x^j} + L_s^i \frac{\partial L_j^s}{\partial x^k}.$$

Let ∂_{x^j} and ∂_{x^k} be basis vector fields. Since $\mathcal{N}_L(\partial_{x^j}, \partial_{x^k}) = \sum_i (\mathcal{N}_L)_j^k \partial_{x^i}$, we only need to compute $\mathcal{N}_L(\partial_{x^j}, \partial_{x^k})$. Let us do it:

$$\mathcal{N}_L(\partial_{x^j}, \partial_{x^k}) = L^2[\partial_{x^j}, \partial_{x^k}] - L[L\partial_{x^j}, \partial_{x^k}] - L[\partial_{x^j}, L\partial_{x^k}] + [L\partial_{x^j}, L\partial_{x^k}] =$$

we use $L\partial_{x^i} = L_i^k \partial_{x^k}$ (with summation over k) and $[\partial_{x^i}, f^k \partial_{x^k}] = \frac{\partial f^k}{\partial x^i} \partial_{x^k}$

$$-L[L_j^s \partial_{x^s}, \partial_{x^k}] - L[\partial_{x^j}, L_k^s \partial_{x^s}] + [L_j^s \partial_{x^s}, L_k^i \partial_{x^i}] =$$

$$\frac{\partial L_j^s}{\partial x^k} L \partial_{x^s} - \frac{\partial L_k^s}{\partial x^j} L \partial_{x^s} + L_j^s \frac{\partial L_k^i}{\partial x^s} \partial_{x^i} - L_k^i \frac{\partial L_j^s}{\partial x^i} \partial_{x^s} = \left(\frac{\partial L_j^s}{\partial x^k} L_s^i - \frac{\partial L_k^s}{\partial x^j} L_s^i + L_j^s \frac{\partial L_k^i}{\partial x^s} - L_k^i \frac{\partial L_j^s}{\partial x^s} \right) \partial_{x^i}$$

as was to be proved (in the last term we interchanged i and s).

One useful remark

Since $(\mathcal{N}_L)^i_{jk} = L^s_j \frac{\partial L^i_k}{\partial x^s} - L^s_k \frac{\partial L^i_j}{\partial x^s} - L^i_s \frac{\partial L^s_k}{\partial x^j} + L^i_s \frac{\partial L^s_j}{\partial x^k}$ is a tensor with 3 indices, we may use it to produce “new” tensors by applying elementary tensor operations, e.g.,

$$L^i_s (\mathcal{N}_L)^s_{jk}, \quad L^s_j (\mathcal{N}_L)^i_{sk}, \quad (\mathcal{N}_L)^i_{js} (\mathcal{N}_L)^s_{kp}, \quad \dots$$

But the simplest option is the 1-form $(\mathcal{N}_L)^i_{ik}$. Let us see what the geometric meaning of this form is:

$$\begin{aligned} (\mathcal{N}_L)^i_{ik} &= L^s_i \frac{\partial L^i_k}{\partial x^s} - L^s_k \frac{\partial L^i_i}{\partial x^s} - L^i_s \frac{\partial L^s_k}{\partial x^i} + L^i_s \frac{\partial L^s_i}{\partial x^k} = \\ L^s_i \frac{\partial L^i_k}{\partial x^s} - L^s_k \frac{\partial L^i_i}{\partial x^s} - L^i_s \frac{\partial L^s_k}{\partial x^i} + L^i_s \frac{\partial L^s_i}{\partial x^k} &= -L^s_k \frac{\partial L^i_i}{\partial x^s} + L^i_s \frac{\partial L^s_i}{\partial x^k} = \\ -L^s_k \frac{\partial \operatorname{tr} L}{\partial x^s} + \frac{1}{2} \frac{\partial (L^i_s L^s_i)}{\partial x^k} &= \left(-L^*(d \operatorname{tr} L) + \frac{1}{2} d \operatorname{tr} L^2 \right)_k \end{aligned}$$

Conclusion. Contraction of the Nijenhuis torsion gives the 1-form $\frac{1}{2} d \operatorname{tr} L^2 - L^*(d \operatorname{tr} L)$. In particular, for Nijenhuis operators we have

$$d \operatorname{tr} L^2 = 2L^*(d \operatorname{tr} L).$$

Some preliminaries and reminders

- ▶ If L is Nijenhuis, then $c \cdot L$ and $L + c \cdot \text{Id}$, $c \in \mathbb{R}$, are Nijenhuis also.
- ▶ $\frac{d}{dt}(A(t)B(t)) = \left(\frac{d}{dt}A(t)\right)B(t) + A(t)\frac{d}{dt}B(t)$.
- ▶ Similarly, $\mathcal{L}_\xi(AB) = (\mathcal{L}_\xi A)B + A\mathcal{L}_\xi B$.
- ▶ $\frac{d}{dt} \det A(t) = \text{tr} \left(\widehat{A}(t) \frac{d}{dt} A(t) \right)$, where \widehat{A} is the adjugate matrix of A .
- ▶ Similarly, $\mathcal{L}_\xi \det L = \text{tr} \left(\widehat{A} \mathcal{L}_\xi A \right)$.
- ▶ $\langle A^*(df), \xi \rangle = \langle df, A\xi \rangle$ (to compute $A^*(df)$ in practice, one simply multiply the row-vector $\left(\frac{\partial f}{\partial x^1}, \dots, \frac{\partial f}{\partial x^n}\right)$ with the matrix A on the right).
- ▶ The coefficients of the characteristic polynomial $\chi_{A(x)}(t) = \det(t \cdot \text{Id} - A(x))$ are smooth functions in x .
- ▶ Let $p_x(t) = t^n - \sigma_1(x)t^{n-1} - \dots - \sigma_{n-1}(x)t - \sigma_n(x)$ be a polynomial with coefficients smoothly depending on x . Assume that for all $x \in U$ (small neighbourhood) the multiplicities of roots of $p_x(t)$ are constant. Then each root $\lambda_i(x)$ is a smooth function of x (including complex roots).

Basic facts

Let L be a Nijenhuis operator, then

- ▶ For any polynomial $p(\cdot)$ with constant coefficients, the operator $p(L)$ is also Nijenhuis. Moreover, the same holds true for any real analytic matrix function $f(L)$.



$$d(\operatorname{tr} L^k) = k(L^*)^{k-1} d \operatorname{tr} L,$$

where $L^* : T_q^* M \rightarrow T_q^* M$ denotes the operator dual to L .



$$L^* d(\det L) = \det L \cdot d \operatorname{tr} L.$$

- ▶ More generally, the differential of the characteristic polynomial $\chi(t) = \det(t \cdot \operatorname{Id} - L)$ satisfies the following relation:

$$L^*(d\chi(t)) - t \cdot d\chi(t) = \chi(t) \cdot d \operatorname{tr} L.$$

- ▶ Let $\lambda(x)$ be a smooth eigenvalue of L . Then

$$(L - \lambda(x) \cdot \operatorname{Id})^* d\lambda(x) = 0.$$

Property 1

Proposition

Let L be a Nijenhuis operator, then for any polynomial $p(\cdot)$ with constant coefficients, the operator $p(L)$ is also Nijenhuis. In other words, $\mathcal{N}_L = 0$ implies $\mathcal{N}_{p(L)} = 0$.

Proof.

We use the condition $\mathcal{N}_L = 0$ in the form $\mathcal{L}_{L\xi}L = L\mathcal{L}_\xi L$. This identity implies

$$\mathcal{L}_{L^n\xi}L = \mathcal{L}_{L(L^{n-1}\xi)}L = L\mathcal{L}_{L^{n-1}\xi}L = \cdots = L^n\mathcal{L}_\xi L \quad (2)$$

and, therefore, by linearity $\mathcal{L}_{p(L)\xi}L = p(L)\mathcal{L}_\xi L$. Thus, we have

$$(\mathcal{L}_{p(L)\xi} - p(L)\mathcal{L}_\xi)L = 0$$

Now consider the expression $\mathcal{D} = \mathcal{L}_{p(L)\xi} - p(L)\mathcal{L}_\xi$ as a “first order differential operator” which satisfies the obvious property $\mathcal{D}(L^n) = \mathcal{D}(L^{n-1})L + L^{n-1}\mathcal{D}(L)$. Hence $\mathcal{D}(L) = 0$ immediately implies $\mathcal{D}(p(L)) = 0$, i.e.,

$$(\mathcal{L}_{p(L)\xi} - p(L)\mathcal{L}_\xi)p(L) = 0,$$

which is exactly the desired condition $\mathcal{N}_{p(L)} = 0$.

Property 2

Proposition

$$d(\operatorname{tr} L^k) = k(L^*)^{k-1} d \operatorname{tr} L, \quad (3)$$

and more generally,

$$d(\operatorname{tr} p(L)) = p'(L)^* d \operatorname{tr} L, \quad (4)$$

where $L^* : T_q^* M \rightarrow T_q^* M$ denotes the operator dual to L and $p'(\cdot)$ is the derivative of $p(\cdot)$.

Proof.

(3) can be rewritten as the following identity (for an arbitrary ξ)

$$\langle d \operatorname{tr} L^k, \xi \rangle = \langle k(L^*)^{k-1} d \operatorname{tr} L, \xi \rangle \quad \text{or} \quad \mathcal{L}_\xi(\operatorname{tr} L^k) = k \mathcal{L}_{L^{k-1} \xi} \operatorname{tr} L.$$

To prove it, we use (2) (with n replaced with $k - 1$). We have

$$\mathcal{L}_\xi \operatorname{tr} L^k = \operatorname{tr} \mathcal{L}_\xi L^k = k \operatorname{tr} (L^{k-1} \mathcal{L}_\xi L) \stackrel{(2)}{=} k \operatorname{tr} (\mathcal{L}_{L^{k-1} \xi} L) = k \mathcal{L}_{L^{k-1} \xi} \operatorname{tr} L$$

which is equivalent to (3).

Properties 3 and 4

Proposition

Let L be a Nijenhuis operator. Then for any vector field ξ we have

$$\mathcal{L}_{L\xi}(\det L) = \det L \cdot \mathcal{L}_\xi \operatorname{tr} L$$

or, equivalently,

$$L^* d(\det L) = \det L \cdot d \operatorname{tr} L. \quad (5)$$

More generally, the differential of the characteristic polynomial $\chi(t) = \det(t \cdot \operatorname{Id} - L)$ (viewed as a smooth function on M with t as a formal parameter) satisfies the following relation:

$$L^*(d\chi(t)) - t \cdot d\chi(t) = \chi(t) \cdot d \operatorname{tr} L. \quad (6)$$

Explanation. The characteristic polynomial of the operator L $\chi(t) = \det(t \cdot \operatorname{Id} - L) = t^n - \sigma_1(x)t^{n-1} - \dots - \sigma_{n-1}(x)t - \sigma_n(x)$ is understood as a smooth function on M (i.e. w.r.t. local coordinates x) with t being a formal parameter. In particular, the differential of $\chi(t)$ is understood as $d\chi(t) = 0 \cdot t^n - t^{n-1}d\sigma_1(x) - \dots - td\sigma_{n-1}(x) - d\sigma_n(x)$.

Proof.

We first notice that for any operator L (not necessarily Nijenhuis) and vector field η the following identity holds:

$$\mathcal{L}_\eta \det L = \operatorname{tr} \left(\widehat{L} \mathcal{L}_\eta L \right), \quad (7)$$

where \widehat{L} denotes the adjugate matrix of L . Now suppose that L is a Nijenhuis operator and therefore $\mathcal{L}_{L\xi} L = L \mathcal{L}_\xi L$ for any vector field ξ . Replacing η with $L\xi$ in (7) and using the fact that $\widehat{L} L = \det L \cdot \operatorname{Id}$, we get:

$$\mathcal{L}_{L\xi} \det L = \operatorname{tr} \left(\widehat{L} \mathcal{L}_{L\xi} L \right) = \operatorname{tr} \left(\widehat{L} L \mathcal{L}_\xi L \right) = \det L \cdot \operatorname{tr} \mathcal{L}_\xi L = \det L \cdot \mathcal{L}_\xi \operatorname{tr} L,$$

as stated.

Finally, formula

$$L^* (\operatorname{d} \chi(t)) - t \cdot \operatorname{d} \chi(t) = \chi(t) \cdot \operatorname{d} \operatorname{tr} L$$

is obtained from

$$L^* \operatorname{d} (\det L) = \det L \cdot \operatorname{d} \operatorname{tr} L$$

by replacing L with the Nijenhuis operator $t \cdot \operatorname{Id} - L$ (here we think of t as a constant). □

Corollary

Let $\sigma_1, \dots, \sigma_n$ be the coefficients of the characteristic polynomial

$$\chi(t) = \det(t \cdot \text{Id} - L) = t^n - \sigma_1 t^{n-1} - \sigma_2 t^{n-2} - \dots - \sigma_{n-1} t - \sigma_n$$

of a Nijenhuis operator L . Then in any local coordinate system x_1, \dots, x_n the following matrix relation hold:

$$J(x) L(x) = S_\chi(x) J(x), \quad \text{where } S_\chi(x) = \begin{pmatrix} \sigma_1(x) & 1 & & & \\ \sigma_2(x) & 0 & 1 & & \\ \vdots & \vdots & \ddots & \ddots & \\ \sigma_{n-1}(x) & 0 & \dots & 0 & 1 \\ \sigma_n(x) & 0 & \dots & 0 & 0 \end{pmatrix} \quad (8)$$

and $J(x)$ is the Jacobi matrix of the collection of functions $\sigma_1, \dots, \sigma_n$ w.r.t. the variables x_1, \dots, x_n .

Proof.

This matrix relation is equivalent to and can be easily obtained from (6), if we rewrite it as $L^*(d\chi(t)) = -\chi(t) \cdot d\sigma_1 + t \cdot d\chi(t)$ and equate the terms of the same power in t . □

Almost obvious but important fact

Corollary

Assume that the coefficients $\sigma_1, \dots, \sigma_n$ of the characteristic polynomial of a Nijenhuis operator L are functionally independent at a point $p \in M$ (that is, their differentials $d\sigma_1(p), \dots, d\sigma_n(p)$ are linearly independent). Then L can be uniquely reconstructed from $\sigma_1, \dots, \sigma_n$ in a neighbourhood of p .

More globally, if we have two Nijenhuis operators L_1 and L_2 whose characteristic polynomials on M coincide and the coefficients of these polynomials are functionally independent almost everywhere on M , then $L_1 = L_2$.

Proof.

Formula (8) allows us, in fact, to get an explicit expression for L in any local coordinate system x_1, \dots, x_n at those points where $\sigma_1, \dots, \sigma_n$ are functionally independent. Namely, $L(x) = J^{-1}(x) S_\chi(x) J(x)$, which implies the statement. □

Eigenvalues of Nijenhuis operators

Proposition

Let L be a Nijenhuis operator and $\lambda(x)$ be a smooth eigenvalue of L . Then

$$(L - \lambda(x))^* d\lambda(x) = 0. \quad (9)$$

Proof.

We will prove this relation at a point $p \in M$ such that: (i) $\lambda(x)$ has constant multiplicity k in $U(p)$, (ii) $d\lambda(p) \neq 0$ and (iii) $\lambda(p) = 0$.

Because of (ii) we can choose local coordinates in such a way that $\lambda(x) = x_n$. We need to show that $L^* d x_n = 0$.

We know from (5) that $L^*(d \det L) = \det L \cdot d \operatorname{tr} L$.

Substituting $\det L = x_n^k f(x)$ and dividing by x_n^{k-1} we obtain:

$$L^*(k f(x) d x_n + x_n d f(x)) = x_n f(x) \cdot d \operatorname{tr} R$$

Finally taking into account that $\lambda(p) = x_n(p) = 0$, we see that at this point $p \in M$:

$$L^*(k f(p) d x_n) = 0$$

and, since $f(p) \neq 0$, the statement follows.

Exercise

Let $A(t)$ be a matrix whose entries are smooth functions of t . Prove that

$$\frac{d}{dt} \det A(t) = \operatorname{tr} \left(\widehat{A}(t) \frac{dA(t)}{dt} \right)$$

where \widehat{A} denotes the adjugate matrix of A (transpose of the cofactor matrix).

Recall that $\widehat{A}A = A\widehat{A} = \det A \cdot \operatorname{Id}$.

Exercise

Let $p_x(t) = t^n + a_1(x)t^{n-1} + \cdots + a_{n-1}(x)t + a_n(x)$ be a polynomial whose coefficients are smooth functions in $x \in \mathbb{R}^n$. Assume that at a point x_0 , we have $p_{x_0}(t) = q_{x_0}(t)r_{x_0}(t)$, where q_{x_0} and r_{x_0} are polynomials with no common roots. Show that this factorisation can be uniquely extended to some neighbourhood $U(x_0)$, i.e., $p_x(t) = q_x(t)r_x(t)$ for any $x \in U(x_0)$ and the coefficients of $q_x(t)$ and $r_x(t)$ are smooth functions of x .

Exercise

Let L be a 2×2 Nijenhuis operator. Assume that $u = \operatorname{tr} L$, $v = \det L$ are independent functions. What is the matrix of L in the coordinate system u, v ? Assume that the eigenvalues λ_1 and λ_2 of L are smooth independent functions. What is the matrix of L in the coordinate system λ_1, λ_2 ?