

# ANALYSIS, MANIFOLDS AND PHYSICS

Part: II

Revised and Enlarged Edition

YVONNE CHOQUET-BRUHAT, C. DeWITT-MORETTE

分析流形和物理学 第2卷 修订版

# ANALYSIS, MANIFOLDS AND PHYSICS Part II

### by

### YVONNE CHOQUET-BRUHAT

Membre de l'Académie des Sciences, Université de Paris VI, Département de Mécanique Paris, France

### CÉCILE DEWITT-MORETTE

University of Texas, Department of Physics and Center for Relativity, Austin, Texas, USA

REVISED AND ENLARGED EDITION



Analysis, Manifolds and Physics Part II Revised and Enlarged Edition YVONNE CHOQUET - BRUHAT, C. DeWITT - MORETTE ISBN: 978-0-444-50473-9

Copyright 2000 by Elsevier Science B. V. All rights reserved.

Authorized English language reprint edition published by the Proprietor.

Copyright 2014 by Elsevier (Singapore) Pte Ltd. All rights reserved.

Elsevier (Singapore) Pte Ltd. 3 Killiney Road #08 - 01 Winsland Hose I

Sinagpore 239519 Tel: (65)6349 - 0200 Fax: (65)6733 - 1817

First Published 2015 2015 年初版

Printed in China by Beijing World Publishing Corporation under special arrangement with Elsevier (Singapore) Pte Ltd.. This edition is authorized for sale in China only, excluding Hong Kong SAR and Taiwan. Unauthorized export of this edition is a violation of the Copyright Act. Violation of this Law is subject to Civil and Criminal Penalties.

本书英文影印版由 Elsevier (Singapore) Pte Ltd. 授权世界图书出版公司北京公司在中国大陆境内独家发行。本版仅限在中国境内(不包括香港特别行政区及台湾)出版及标价销售。未经许可出口,视为违反著作权法,将受法律制裁。

本书封底贴有 Elsevier 防伪标签,无标签者不得销售。

### 图书在版编目 (CIP) 数据

分析、流形和物理学. 第 2 卷 = Analysis, manifolds and physics part II revised and enlarged edition: 英文/(法)肖凯 - 布吕埃(Choquet - Bruhat, Y.)著. ─修订本. ─北京: 世界图书出版公司北京公司, 2014.8

ISBN 978 -7 -5100 -8442 -3

Ⅰ. ①分… Ⅱ. ①肖… Ⅲ. ①数学分析—英文 ②流形—英文

③物理学-英文 IV. ① 017 ② 0189.3 ③ 04

中国版本图书馆 CIP 数据核字 (2014) 第 185702 号

书 名: Analysis, Manifolds and Physics Part II Revised and Enlarged Edition

作 者: YVONNE CHOQUET - BRUHAT, C. DeWITT - MORETTE

中译名: 分析、流形和物理学第2卷修订版

责任编辑: 高蓉 刘慧

出版者: 世界图书出版公司北京公司印刷者: 三河市国英印务有限公司

发 行: 世界图书出版公司北京公司(北京朝内大街 137 号 100010)

联系电话: 010-64021602, 010-64015659

电子信箱: kjb@ wpcbj. com. cn

开 本: 16 开

印 张: 35

版 次: 2015年1月

版权登记: 图字: 01-2013-6787

书号: 978-7-5100-8442-3 定价: 139.00元

# ANALYSIS, MANIFOLDS AND PHYSICS Part II

### PREFACE TO THE SECOND EDITION

Twelve problems have been added to the first edition; four of them are supplements to problems in the first edition. The others deal with issues that have become important, since the first edition of Volume II, in recent developments of various areas of physics. All the problems have their foundations in Volume I of the 2-Volume set *Analysis*, *Manifolds*, and *Physics*.

It would have been prohibitively expensive to insert the new problems at their respective places. They are grouped together at the end of this volume, their logical place is indicated by a number in parenthesis following the title.

The new problems are:

- "The isomorphism  $\mathbb{H} \oplus \mathbb{H} \simeq M_4(\mathbb{R})$ . A supplement to Problem I.4 and I.3 (I.17)." Its logical place is the seventeenth problem of Chapter I.
- The problem "Lie derivative of spinor fields (III.15)" belongs to Chapter III.
- "Poisson-Lie groups, Lie bialgebras, and the generalized classical Yang-Baxter equation (IV.14)" has been contributed by Carlos Moreno and Luis Valero. It belongs to Chapter IV.
  - Additions to Chapter V on Riemannian and Kählerian manifolds include:
- "Volume of the sphere S<sup>n</sup>. A supplement to Problem V.4 (V.15)"
- "Teichmuller spaces (V.16)"
- "Yamabe property on compact manifolds (V.17)"
   To Chapter V bis on Connections are added:
- "The Euler class. A supplement to Problem V bis 6 (V bis 13)"
- "Formula of Laplacians at a point of the frame bundle (V bis 14)"
- "The Berry and Aharanov-Anandan phases (V bis 15)" based on notes by Ali Mostafazadeh.
  - To Chapter VI on Distributions:
- "A density theorem. A supplement to Problem VI.6 on 'spaces  $H_{s,\delta}(\mathbb{R}^m)$ ' (VI.17)"
- Tensor distributions on submanifolds, multiple layers, and shocks (VI.18)"
- "Discrete Boltzman equation (VI.19)"

A fair number of misprints have been corrected. An updated list of errata for Volume I is included.

Naturally more problems are on our drawing boards. We would like to think of them as contributions to a third edition.

Most of the new problems were completed during a visit of Y. Choquet-Bruhat to the Center for Relativity of the University of Texas, made possible by the Jane and Roland Blumberg Centennial Professorship in Physics held by C. DeWitt-Morette. Help and comments from M. Berg, M. Blau, M. Godina, S. Gutt, M. Smith, R. Stora, X. Wu-Morrow and A. Wurm are gratefully acknowledged.

### PREFACE

This book is a companion volume to our first book, Analysis, Manifolds and Physics (Revised Edition 1982). In the context of applications of current interest in physics, we develop concepts and theorems, and present topics closely related to those of the first book. The first book is not necessary to the reader interested in Chapters I–V bis and already familiar with differential geometry nor to the reader interested in Chapter VI and already familiar with distribution theory. The first book emphasizes basics; the second, recent applications.

Applications are the lifeblood of concepts and theorems. They answer questions and raise questions. We have used them to provide motivation for concepts and to present new subjects that are still in the developmental stage. We have presented the applications in the forms of the problems with solutions in order to stress the questions we wish to answer and the fundamental ideas underlying applications. The reader may also wish to read only the questions and work out for himself the answers, one of the best ways to learn how to use a new tool. Occasionally we had to give a longer-than-usual introduction before presenting the questions. The organization of questions and answers does not follow a rigid scheme but is adapted to each problem.

This book is coordinated with the first one as follows:

- 1. The chapter headings are the same but in this book, there is no Chapter VII devoted to infinite dimensional manifolds per se. Instead, the infinite dimensional applications are treated together with the corresponding finite dimensional ones and can be found throughout the book.
- 2. The subheadings of the first book have not been reproduced in the second one because applications often use properties from several sections of a chapter. They may even, occasionally, use properties from subsequent chapters and have been placed according to their dominant contribution.
- 3. Page numbers in parentheses refer to the first book. References to other problems in the present book are indicated [Problem Chapter Number First Word of Title].

The choice of problems was guided by recent applications of differential geometry to fundamental problems of physics, as well as by our personal

viii PREFACE

interests. It is, in part, arbitrary and limited by time, space, and our desire to bring this project to a close.

The references are not to be construed as an exhaustive bibliography; they are mainly those that we used while we were preparing a problem or that we came across shortly after its completion.

The book has been enriched by contributions of Charles Doering, Harold Grosse, B. Kent Harrison, N.H Ibragimov, and Carlos Moreno, and collaborations with Ioannis Bakas, Steven Carlip, Gary Hamrick, Humberto La Roche and Gary Sammelmann. Discussions with S. Blau, M. Dubois-Violette, S.G. Low, L.C. Shepley, R. Stora, A. H. Taub, J. Tits and Jahja Trisnadi are gratefully acknowledged.

The manuscript has been prepared by Ms. Serot Almeras, Peggy Caffrey, Jan Duffy and Elizabeth Stepherd.

This work has been supprted in part by a grant from the National Science Foundation PHY 8404931 and a grant INT 8513727 of the U.S.-France Cooperative Science Program, jointly supported by the NSF and the Centre National de la Recherche Scientifique.

### CONVENTIONS

- (1)  $\{f_n\}_{\mathbb{N}} := \{f_n : n \in \mathbb{N}\}.$
- (2) Commutative diagram  $x \xrightarrow{f} y$   $\downarrow \downarrow \downarrow g \Leftrightarrow \begin{cases} f: x \to y, g: y \to z \\ h = g \circ f \end{cases}$
- (3) Integer part: if d/2 = 3.5, then [d/2] = 3.
- (4)  $A \setminus B$  and A/B sometimes mean left and right coset, respectively; but usage varies and is determined in each context.
- (5) Exterior product, exterior derivative, interior product

$$(\alpha \wedge \beta)(v_1, \dots, v_{p+q}) = \frac{1}{p!q!} \sum_{\Pi} (\operatorname{sign} \Pi) \Pi[\alpha(v_1, \dots, v_p) \times \beta(v_{p+1}, \dots, v_{p+q})],$$

$$(\alpha \bar{\wedge} \beta)(v_1, \dots, v_{p+q}) = \frac{1}{(p+q)!} \sum_{\Pi} (\operatorname{sign} \Pi) \Pi[\alpha(v_1, \dots, v_p) \beta \times (v_{p+1}, \dots, v_{p+q})].$$

When operating on a *p*-form  $\bar{d} = d/(p+1)$  and  $\bar{\iota}_v = pi_v$ . Note that Kobayashi and Nomizu (Vol. I, p. 35) use what we call  $\bar{\wedge}$ .

(6) Riemann tensor, Ricci tensor

$$(\nabla_{\alpha}\nabla_{\beta} - \nabla_{\beta}\nabla_{\alpha})v^{\lambda} = R_{\alpha\beta}{}^{\lambda}{}_{\mu}v^{\mu},$$

i.e.

$$R_{\alpha\beta}{}^{\lambda}{}_{\mu} = \partial_{\alpha} \Gamma_{\beta}{}^{\lambda}{}_{\mu} - \partial_{\beta} \Gamma_{\alpha}{}^{\lambda}{}_{\mu} + \Gamma_{\alpha}{}^{\rho}{}_{\mu} \Gamma_{\beta}{}^{\lambda}{}_{\rho} - \Gamma_{\beta}{}^{\rho}{}_{\mu} \Gamma_{\alpha}{}^{\lambda}{}_{\rho}.$$

$$R_{\beta\mu} := R_{\alpha\beta}{}^{\alpha}{}_{\mu}.$$

These conventions agree with Misner, Thorne, and Wheeler and differ from those of our first book *Analysis*, *Manifolds and Physics*.

(7) The Dirac representation of the gamma matrices

$$\begin{split} \gamma_{\mu}\gamma_{\nu} + \gamma_{\nu}\gamma_{\mu} &= 2\eta_{\mu\nu} & \eta_{\mu\nu} = \mathrm{diag}(+,+,+,-) \\ \gamma_{1} &= \begin{pmatrix} 0 & 0 & 0 & \mathrm{i} \\ 0 & 0 & \mathrm{i} & 0 \\ 0 & -\mathrm{i} & 0 & 0 \\ -\mathrm{i} & 0 & 0 & 0 \end{pmatrix}, \quad \gamma_{2} &= \begin{pmatrix} 0 & 0 & 0 & 1 \\ 0 & 0 & -1 & 0 \\ 0 & -1 & 0 & 0 \\ 1 & 0 & 0 & 0 \end{pmatrix}, \\ \gamma_{3} &= \begin{pmatrix} 0 & 0 & \mathrm{i} & 0 \\ 0 & 0 & 0 & -\mathrm{i} \\ -\mathrm{i} & 0 & 0 & 0 \\ 0 & \mathrm{i} & 0 & 0 \end{pmatrix}, \quad \gamma_{4} &= \begin{pmatrix} \mathrm{i} & 0 & 0 & 0 \\ 0 & \mathrm{i} & 0 & 0 \\ 0 & 0 & -\mathrm{i} & 0 \\ 0 & 0 & 0 & -\mathrm{i} \end{pmatrix}. \end{split}$$

Majorana representation of the gamma matrices

$$\begin{split} \gamma_{\mu}\gamma_{\nu} + \gamma_{\nu}\gamma_{\mu} &= 2\eta_{\mu\nu} & \eta_{\mu\nu} = \mathrm{diag}(+,+,+,-) \\ \gamma_{1}' &= \begin{pmatrix} 0 & 0 & 0 & -1 \\ 0 & 0 & 1 & 0 \\ 0 & 1 & 0 & 0 \\ -1 & 0 & 0 & 0 \end{pmatrix}, & \gamma_{2}' &= \begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & -1 & 0 \\ 0 & 0 & 0 & -1 \end{pmatrix}, \\ \gamma_{3}' &= \begin{pmatrix} 0 & 0 & -1 & 0 \\ 0 & 0 & 0 & -1 \\ -1 & 0 & 0 & 0 \\ 0 & -1 & 0 & 0 \end{pmatrix}, & \gamma_{4}' &= \begin{pmatrix} 0 & 0 & 0 & 1 \\ 0 & 0 & 1 & 0 \\ 0 & -1 & 0 & 0 \\ -1 & 0 & 0 & 0 \end{pmatrix}. \end{split}$$

Note that in Vol. I, p. 176, we give the Dirac representation of the gamma matrices for  $\eta_{\mu\nu} = \text{diag}(+, -, -, -)$ .

## **CONTENTS**

Preface to the second edition		v
Prefa	nce	vii
	Contents	
Conv	ventions	XV
	I. REVIEW OF FUNDAMENTAL NOTIONS	
	OF ANALYSIS	1
1.	Graded algebras	1
2.	Berezinian	3
3.	Tensor product of algebras	5
4.	Clifford algebras	6
5.	Clifford algebra as a coset of the tensor algebra	14
6.	Fierz identity	15
7.	Pin and Spin groups	17
8.	Weyl spinors, helicity operator; Majorana pinors, charge	
	conjugation	27
9.	Representations of $Spin(n, m)$ , $n + m$ odd	33
10.	Dirac adjoint	36
11.	Lie algebra of $Pin(n, m)$ and $Spin(n, m)$	37
12.	Compact spaces	39
13.	Compactness in weak star topology	40
14.	Homotopy groups, general properties	42
15.	Homotopy of topological groups	46
16.	Spectrum of closed and self-adjoint linear operators	47
	II. DIFFERENTIAL CALCULUS ON BANACH SPACES	51
1.	Supersmooth mappings	51
2.	Berezin integration; Gaussian integrals	57
~.		

x CONTENTS

3.	Noether's theorems I	64
4.	Noether's theorems II	71
5.	Invariance of the equations of motion	79
6.	String action	82
7.	Stress-energy tensor; energy with respect to a timelike vector field	83
	III. DIFFERENTIABLE MANIFOLDS	91
1.	Sheaves	91
2.	Differentiable submanifolds	91
3.	Subgroups of Lie groups. When are they Lie subgroups?	92
4.	Cartan–Killing form on the Lie algebra $\mathscr{G}$ of a Lie group $G$	93
5.	Direct and semidirect products of Lie groups and their Lie	
,	algebra	95
6.	Homomorphisms and antihomomorphisms of a Lie algebra into	102
7	spaces of vector fields	102
7. 8.	Homogeneous spaces; symmetric spaces Examples of homogeneous spaces, Stiefel and Grassmann	103
0.	manifolds	108
9.	Abelian representations of nonabelian groups	110
10.	Irreducibility and reducibility	111
11.	Characters	114
12.	Solvable Lie groups	114
13.	Lie algebras of linear groups	115
14.	Graded bundles	118
	IV. INTEGRATION ON MANIFOLDS	127
1.	Cohomology. Definitions and exercises	127
2.	Obstruction to the construction of Spin and Pin bundles;	121
	Stiefel-Whitney classes	134
3.	Inequivalent spin structures	150
4.	Cohomology of groups	158
5.	Lifting a group action	161
6.	Short exact sequence; Weyl Heisenberg group	163

CONTENTS	xi
COLLEGIA	A1

7.	Cohomology of Lie algebras	167
8.	Quasi-linear first-order partial differential equation	171
9.	Exterior differential systems (contributed by B. Kent Harrison)	173
10.	Bäcklund transformations for evolution equations (contributed	
	by N.H. Ibragimov)	181
11.	Poisson manifolds I	184
12.	Poisson manifolds II (contributed by C. Moreno)	200
13.	Completely integrable systems (contributed by C. Moreno)	219
	V. RIEMANNIAN MANIFOLDS. KÄHLERIAN	
	MANIFOLDS	235
1.	Necessary and sufficient conditions for Lorentzian signature	235
2.	First fundamental form (induced metric)	238
3.	Killing vector fields	239
4.	Sphere $S^n$	240
5.	Curvature of Einstein cylinder	244
6.	Conformal transformation of Yang-Mills, Dirac and Higgs	
	operators in d dimensions	244
7.	Conformal system for Einstein equations	249
8.	Conformal transformation of nonlinear wave equations	256
9.	Masses of "homothetic" space-time	262
10.	Invariant geometries on the squashed seven spheres	263
11.	Harmonic maps	274
12.	Composition of maps	281
13.	Kaluza–Klein theories	286
14.	Kähler manifolds; Calabi-Yau spaces	294
	V BIS. CONNECTIONS ON A PRINCIPAL FIBRE	
	BUNDLE	303
1.	An explicit proof of the existence of infinitely many connection	IS
	on a principal bundle with paracompact base	303
2.	Gauge transformations	305
3.	Hopf fibering $S^3 \to S^2$	307
4.	Subbundles and reducible bundles	308

xii CONTENTS

5.	Broken symmetry and bundle reduction, Higgs mechanism	310
6.	The Euler-Poincaré characteristic	321
7.	Equivalent bundles	334
8.	Universal bundles. Bundle classification	335
9.	Generalized Bianchi identity	340
10.	Chern–Simons classes	340
11.	Cocycles on the Lie algebra of a gauge group; Anomalies	349
12.	Virasoro representation of $\mathcal{L}$ (Diff $S^1$ ). Ghosts. BRST operator	363
	VI. DISTRIBUTIONS	373
1.	Elementary solution of the wave equation in d-dimensional	
	spacetime	373
2.	Sobolev embedding theorem	377
3.	Multiplication properties of Sobolev spaces	386
4.	The best possible constant for a Sobolev inequality on $\mathbb{R}^n$ , $n \ge 3$	
_	(contributed by H. Grosse)	389
5.	Hardy-Littlewood-Sobolev inequality (contributed by	391
,	H. Grosse)	393
6.	Spaces $H_{s,\delta}(\mathbb{R}^n)$	396
7.	Spaces $H_s(S^n)$ and $H_{s,\delta}(\mathbb{R}^n)$	398
8.	Completeness of a ball on $W_s^p$ in $W_{s-1}^p$	
9.	Distribution with laplacian in $L^2(\mathbb{R}^n)$	399
10.	Nonlinear wave equation in curved spacetime	400
11.	Harmonic coordinates in general relativity	405
12.	Leray theory of hyperbolic systems. Temporal gauge in general	407
	relativity	407
13.	Einstein equations with sources as a hyperbolic system	413
14.	Distributions and analyticity: Wightman distributions and	414
15.	Schwinger functions (contributed by C. Doering) Bounds on the number of bound states of the Schrödinger	414
15.	operator	425
16.	Sobolev spaces on Riemannian manifolds	428
10.	Sobolev spaces on Memaninan mainroids	120
	SUPPLEMENTS AND ADDITIONAL PROBLEMS	433
1.	The isomorphism $H \otimes H \simeq M_4(\mathbb{R})$ . A supplement to Problem I.4 (I.17)	435

CONTENTS xiii

2.	Lie derivative of spinor fields (III.15)	437
3.	Poisson-Lie groups, Lie bialgebras, and the generalized classical	al
	Yang-Baxter equation (IV.14) (contributed by Carlos Moreno	
	and Luis Valero)	443
4.	Volume of the sphere $S^n$ . A supplement to Problem V.4 (V.15)	476
5.	Teichmuller spaces (V.16)	478
6.	Yamabe property on compact manifolds (V.17)	483
7.	The Euler class. A supplement to Problem Vbis.6 (Vbis.13)	495
8.	Formula for laplacians at a point of the frame bundle (Vbis.14)	496
9.	The Berry and Aharanov–Anandan phases (Vbis.15)	500
10.	A density theorem. A supplement to Problem VI.6 "Spaces	
	$H_{S,\delta}(\mathbb{R}^n)$ " (VI.17)	512
11.	Tensor distributions on submanifolds, multiple layers, and	
	shocks (VI.18)	513
12.	Discrete Boltzmann equation (VI.19)	521
Subj	ect Index	525
Errat	ta to Part I	531

### I. REVIEW OF FUNDAMENTAL NOTIONS OF ANALYSIS

### 1. GRADED ALGEBRAS

For applications and references see, for instance, Problems II 1, Supersmooth mappings and III 14, Graded bundles.

A  $\mathbb{Z}_2$  graded algebra A is a vector space over the field of real or complex numbers which is the direct sum of two subspaces  $A_+$  (called even) and  $A_-$  (called odd)

$$A = A \cdot \bigoplus A$$

endowed with an associative and distributive operation, called product, such that

$$A_r A_s = A_{r+s} \pmod{2}, \quad r, s = 0, 1, \qquad A_0 = A_+, \qquad A_1 = A_-.$$

A  $\mathbb{Z}_2$  graded algebra is called **graded commutative** if any two odd elements anticommute and if even elements commute with all others:

graded commutative

$$ab = (-1)^{d(a)d(b)}ba, \quad a, b \in A$$

where d(a) = r if  $a \in A_r$  is the parity of a.

parity

We shall consider in this section only graded commutative algebras, so we shall omit the word "commutative".

The algebras we shall use will be endowed with a locally convex Hausdorff topology for which sum and product are continuous operations.

For example, the exterior (Grassmann) algebra over a finite dimensional vector space X (p. 196) is a graded algebra.

A generalization used in physics, which we shall call a (Bryce) **DeWitt algebra** is the algebra B of formal series with a unit e and an infinite number of generators  $z^I$ ,  $I \in \mathbb{N}$ , with the usual sum and product laws and the anticommutation property

(Bryce) DeW algebra B

$$z^I z^J = -z^J z^I.$$

An element  $a \in B$  is written (notion of convergence is irrelevant)

$$a = \sum_{p \in \mathbb{N}} a(p), \quad a(p) = \frac{1}{p!} a_{I_1 \dots I_p} z^{I_1} \dots z^{I_p}.$$