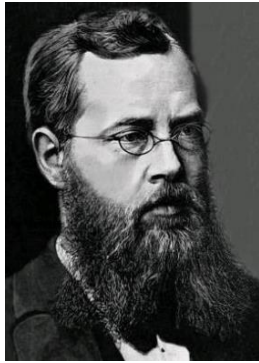


§ Lie Derivative



Sophus Lie 1842-1899

在微分幾何有三種微分：

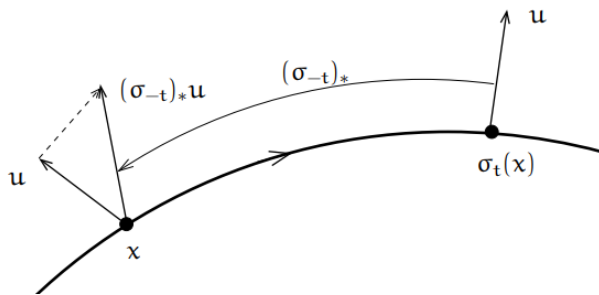
(1) Lie derivatives $L_X Y$ (2) $\nabla_X Y$ (3) differential forms 的外微分

一個作用在流形上的張量場、向量場或函數的算子，將該張量沿著某個向量場的流做方向導數。

$$X = \sum_i X^i \frac{\partial}{\partial x^i}, Y = \sum_i Y^i \frac{\partial}{\partial x^i}$$

φ_t is the flow a vector field X , Y is a C^∞ vector field, then the Lie derivative of Y

along X is
$$L_X Y = \lim_{t \rightarrow 0} \frac{(\varphi_{-t})_* Y - Y}{t} = \frac{d}{dt} ((\varphi_{-t})_* Y) \Big|_{t=0}$$



The dashed vector is the difference

$$(\sigma_{-t})_* u - u$$

$$L_X Y =$$

$$L_X \omega =$$

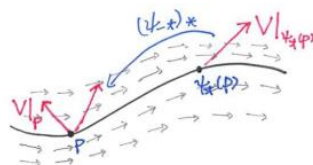
Lie derivative of vector fields. Given a vector field U on M , it associates a one-parameter family of self-diffeomorphisms ψ_t of M defined by

$$\frac{d\psi_t}{dt} = U \quad (\text{or more precisely, } \frac{d\psi_t(p)}{dt} = U|_{\psi_t(p)} \text{ for any } p \in M)$$

with ψ_0 to be the identity map. On a coordinate chart, $\psi_t = (\psi_t^1(x), \dots, \psi_t^n(x))$ is the solution of

$$\frac{d\psi_t^j(x)}{dt} = u^j(\psi_t(x)) \quad \text{with } \psi_0(x) = x. \quad (d)$$

By the fundamental theorem of O.D.E., there exists $\epsilon > 0$ such that the solution exists for $t \in (-\epsilon, \epsilon)$, and is smooth in x . It follows from the uniqueness of the solution for an O.D.E. that $\psi_{t_1} \circ \psi_{t_2} = \psi_{t_1+t_2}$. Therefore, when M is compact, $\psi_t(x)$ can be defined for any $t \in \mathbb{R}$. And the inverse map of ψ_t is ψ_{-t} . It justifies the name of *one-parameter family of self-diffeomorphisms*.



- (v) Find out the one-parameter family of diffeomorphisms generated by $-y\frac{\partial}{\partial x} + x\frac{\partial}{\partial y}$ on \mathbb{R}^2 .
- (vi) Let ψ_t be the one-parameter family of diffeomorphisms generated by a vector field U . The *Lie derivative* of V with respect to U is defined as follows

$$(L_U V)|_p = \lim_{t \rightarrow 0} \frac{(\psi_{-t})_*(V|_{\psi_t(p)}) - V|_p}{t} = \left. \frac{d}{dt} \right|_{t=0} ((\psi_{-t})_*(V|_{\psi_t(p)})) \quad (\text{e})$$

where the first term in the numerator means the push-forward of $V|_{\psi_t(p)}$ by ψ_{-t} . Since $\psi_{-t}(\psi_t(p)) = p$, $(\psi_{-t})_*(V|_{\psi_t(p)})$ is a tangent vector at p , and $(L_U V)|_p$ is the derivative of a map from $(-\epsilon, \epsilon)$ to the vector space $T_p M$. Show that $L_U V = [U, V]$. [Hint: In terms of a local coordinate, $(\psi_{-t})_*(V|_{\psi_t(p)})$ is $v^i(\psi_t(p)) \frac{\partial \psi_{-t}^j}{\partial x^i} \Big|_p \frac{\partial}{\partial x^j}$. The Lie derivative (e) can be found by differentiating the coefficient functions with respect to t and evaluating at $t = 0$. You shall use the defining equation (d) of ψ_t .]

Revisiting the Jacobi identity.

- (vii) Let ψ_t be the one-parameter family of diffeomorphisms generated by a vector field U . Apply part (iv) and (vi) to give another proof for the Jacobi identity (b). [Hint: Differentiate $(\psi_{-t})_*([V, W]) = [(\psi_{-t})_*V, (\psi_{-t})_*W]$ with respect to t .]

$$(1) L_X Y = [X, Y] = \sum_i (XY^i - YX^i) \frac{\partial}{\partial x^i}$$

$$(2) [L_X, L_Y] = L[X, Y]$$

$$(3) L_{aX+bY} = aL_X + bL_Y$$

$$(4) L_X [Y, Z] = [L_X Y, Z] + [Y, L_X Z]$$

- (iii) It follows from the definition that $[U, V] = -[V, U]$. Check that the Lie bracket obeys the *Jacobi identity*, namely,

$$[U, [V, W]] + [W, [U, V]] + [V, [W, U]] = 0. \quad (\text{b})$$

[Hint: It is a direct computation in terms of a local coordinate.]

§ Lie derivative of a form ω

$X \in \mathcal{X}(M)$, $L_X \omega := \lim_{t \rightarrow 0} \frac{1}{t} (\varphi_t^* \omega - \omega) = \left. \frac{d}{dt} (\varphi_t^* \omega) \right|_{t=0}$, Where φ_t is the local flow of X

The Lie derivative of the metric tensor g

$$(L_V g)_{ij} = V^k g_{ij,k} + V^k_{,i} g_{kj} + V^k_{,j} g_{ik}$$

$$\text{Or } (L_X g)_{\mu\nu} = X^\rho \partial_\rho g_{\mu\nu} + g_{\rho\nu} \partial_\mu X^\rho + g_{\rho\mu} \partial_\nu X^\rho$$

The Lie derivative of forms can be expressed in terms of exterior derivative and interior product by Cartan's magic formulas :

For any $X \in \mathcal{X}(M)$ and $\omega \in \Omega^p(M)$

$$L_X \omega = i_X d\omega + d(i_X \omega)$$

§ Lie derivative of tensor fields

- We want \mathcal{L} obeys the following product rule w.r.t. the natural pairing between a covector field ω and a vector field Y :

$$\mathcal{L}_X(\omega(Y)) = \mathcal{L}_X \omega(Y) + \omega(\mathcal{L}_X Y).$$

Thus, it seems reasonable to define $\mathcal{L}_X \omega$ as

$$\mathcal{L}_X \omega(Y) = \mathcal{L}_X(\omega(Y)) - \omega(\mathcal{L}_X Y).$$

Lemma 1. *Let \mathcal{L} be a Lie derivative on $\Gamma(TM)$. There is a unique Lie derivative in each tensor bundle $T^k M$, also denoted by \mathcal{L} , such that the following conditions are satisfied.*

- $\mathcal{L}_X f = Xf$, for all smooth real-valued functions f ;
- $\mathcal{L}_X(f\sigma) = (\mathcal{L}_X f)\sigma + f\mathcal{L}_X \sigma$, for all smooth tensor fields σ, τ ;
- $\mathcal{L}_X(\sigma \otimes \tau) = (\mathcal{L}_X \sigma) \otimes \tau + \sigma \otimes \mathcal{L}_X \tau$, for smooth tensor fields σ, τ ;
- If Y_1, \dots, Y_k are smooth vector fields and σ is a smooth k -tensor field, then

$$\begin{aligned} \mathcal{L}_X(\sigma(Y_1, \dots, Y_k)) &= (\mathcal{L}_X \sigma)(Y_1, \dots, Y_k) \\ &\quad + \dots + \sigma(Y_1, \dots, \mathcal{L}_X Y_k). \end{aligned}$$

Lemma

Let X be a smooth vector field on smooth manifold M , and let φ be its flow. Given a smooth covariant tensor field ω on M , the Lie derivative of ω with respect to X

$$L_X \omega = \left. \frac{d}{dt} \right|_{t=0} \varphi_t^* \omega = \lim_{t \rightarrow 0} \frac{\varphi_t^* \omega - \omega}{t}$$

§ covariant derivative of tensor fields

- We want D obeys the following product rule w.r.t. the natural pairing between a covector field ω and a vector field Y :

$$D_X(\omega(Y)) = D_X \omega(Y) + \omega(D_X Y).$$

Thus, it seems reasonable to define $D_X \omega$ as

$$D_X \omega(Y) = D_X(\omega(Y)) - \omega(D_X Y).$$

習作

1. 證明 $L_X Y = [X, Y]$

2. Prove that $[L_X, L_Y]$ is a derivative on the algebra $C^\infty(M)$ and

$$L_{[X, Y]} = [L_X, L_Y]$$

3. $L_X Y = -L_Y X$

1. Lectures on the Geometry of Manifold [Liviu Nicolaescu](#) 1940-2023