

§5.2 Geodesic & Curvatures

$$\text{Let } \mathbb{H}^n = (\mathbb{B}^n, \frac{4}{(1-|x|^2)^2} \sum_i dx^i \otimes dx^i)$$

$$\text{Facts: } \mathbb{R}^2 \hookrightarrow \mathbb{R}^n, \quad \mathbb{S}^2 \hookrightarrow \mathbb{S}^n, \quad \mathbb{H}^2 \hookrightarrow \mathbb{H}^n$$

are totally geodesic submanifolds, the studies of geodesics on \mathbb{R}^n , \mathbb{S}^n & \mathbb{H}^n can be reduced to \mathbb{R}^2 , \mathbb{S}^2 , & \mathbb{H}^2 .

Let $M = \mathbb{R}^2$, \mathbb{S}^2 , or \mathbb{H}^2 , and let $O \in M$ be a fixed point.

Let $C(r) = \{x \in M : d(O, x) = r\}$ be the geodesic circle of radius r .

If $r > 0$, small enough, then

$$C(r) = \exp_O(\text{circle of radius } r \text{ in } T_O M)$$

Denote

$$\text{length } C(r) = \begin{cases} C_0(r) & , \text{ if } M = \mathbb{R}^2 \\ C_+(r) & , \text{ if } M = \mathbb{S}^2 \\ C_-(r) & , \text{ if } M = \mathbb{H}^2 \end{cases}$$

If $M = \mathbb{R}^2$, it is clear that

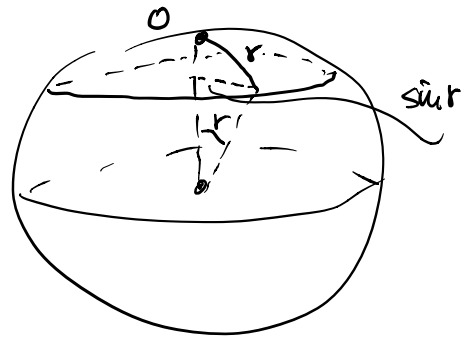
$$\boxed{C_0(r) = 2\pi r}$$

If $M = S^2$, we may assume $0 = \text{North pole}$.

Then it is easy to see that the geodesic circle

$C(r) =$ a circle of radius $\sin r$ in \mathbb{R}^3

$$\Rightarrow \boxed{C_+(r) = 2\pi \sin r} \quad (\text{for small } r > 0)$$



If $M = \mathbb{H}^2$, then by the proof of Lemma 6, a normalized geodesic from 0 is given by

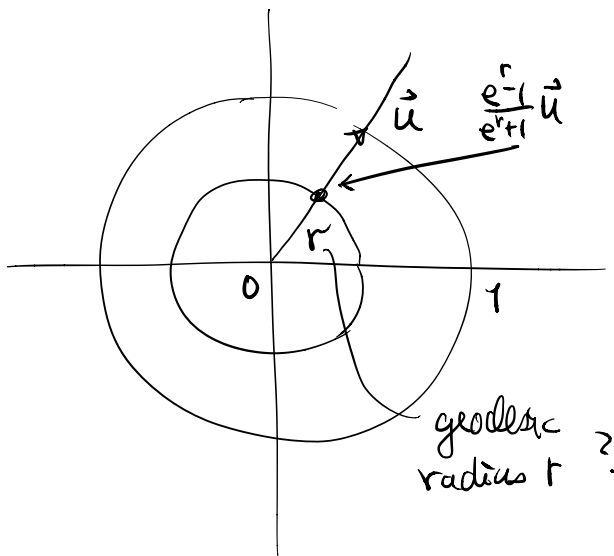
$$\gamma(s) = \frac{e^s - 1}{e^s + 1} \vec{u},$$

where $\vec{u} =$ unit vector in \mathbb{R}^2 ,

$s =$ arc-length ($|\gamma'(s)|_{\mathbb{H}^2} = 1$)

$$\Rightarrow d_{\mathbb{H}^2}(0, \gamma(r)) = \int_0^r |\gamma'(s)|_{\mathbb{H}^2} ds = r.$$

$$\Rightarrow C(r) = \text{Euclidean circle of radius } \frac{e^r - 1}{e^r + 1} \quad (= \tanh \frac{r}{2})$$

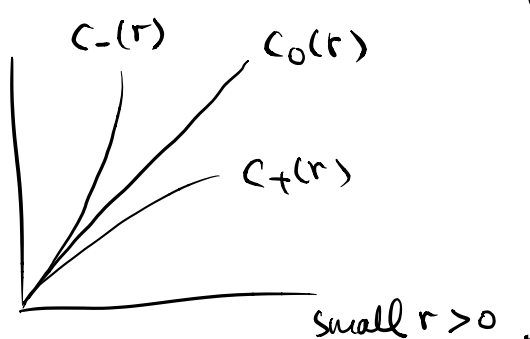


$$\Rightarrow C_-(r) = \int_0^{2\pi} \frac{z}{1-\rho^2} \rho d\theta \quad \text{where } \rho = \tanh \frac{r}{2}$$

$$= 2\pi \cdot \frac{z\rho}{1-\rho^2}$$

$$\Rightarrow \boxed{C_-(r) = 2\pi \sinh r}$$

In summary, we have



$$\left\{ \begin{array}{l} C_0(r) = 2\pi r \\ C_+(r) = 2\pi \cosh r \\ C_-(r) = 2\pi \sinh r \end{array} \right.$$

To generalize the above to arbitrary complete Riem. manifold, we need to study variations of geodesics.

let $\gamma: [a,b] \times [c,d] \rightarrow M$ be a C^∞ map from the rectangle $[a,b] \times [c,d]$ to a complete Riem. manifold M ($\dim \geq 2$).

Denote a point in $[a,b] \times [c,d]$ by (t,u) .

Then we can define z tangent vector fields along γ

$$\text{by } \begin{cases} T(t, u) = d\sigma \left(\frac{\partial}{\partial t} \Big|_{(t, u)} \right) \\ U(t, u) = d\sigma \left(\frac{\partial}{\partial u} \Big|_{(t, u)} \right) \end{cases} \quad M$$



\forall fixed $u \in [c, d]$, a curve

$$\gamma_u = [a, b] \xrightarrow{\psi} M \quad \text{is defined.}$$

$$t \mapsto \sigma(t, u)$$

Suppose $0 \in [c, d]$. Then γ_0 is called the base curve of σ . If γ_u are geodesics $\forall u \in [c, d]$, we call σ a one-parameter family of geodesics.

In this case, the vector field $T = \gamma_u'$ and hence

$$D_T T = 0.$$

We also have $[T, U] = d\sigma \left(\left[\frac{\partial}{\partial t}, \frac{\partial}{\partial u} \right] \right) = 0$

Hence
$$\begin{cases} [T, U] = 0 \\ D_T T = 0 \end{cases} \text{ along } \gamma.$$

This implies

$$\begin{aligned} R_{TU}T &= -D_T(D_U T) + D_U(D_T T) + D_{[T, U]}T \\ &= -D_T(D_T U) \quad (\text{by Torsion free condition}) \\ &\Rightarrow D_T U = D_U T \end{aligned}$$

Therefore, along the base geodesic γ_0 , we have

$$\boxed{D_{\gamma_0'}(D_{\gamma_0'} U) + R_{\gamma_0' U} \gamma_0' = 0} \quad (\text{Jac})$$

or simply
$$\boxed{U'' + R_{\gamma_0' U} \gamma_0' = 0}$$

where $U'' = D_{\gamma_0'}(D_{\gamma_0'} U)$ (similarly $U' = D_{\gamma_0'} U$)

Def. • Equation (Jac) is called the Jacobi equation along γ_0 .

• Solutions of (Jac) are called Jacobi fields along γ_0 .

Note: The vector field U constructed above is called a transversal vector field (a variational vector field) of $\{\gamma_u\}$.

Lemma 7: A transversal vector field of a 1-parameter family of geodesics is a Jacobi field.

Eg: If $M = 2$ dim'l complete Riem. manifold

Denote $C(r) = \{x \in M : d(x, 0) = r\}$

$c(r) = \text{length } C(r)$

where $0 \in M$ is fixed.

Let $(\rho, \theta) = \text{polar coordinates on } T_0M$.

Let $\delta > 0$ small s.t. \exp_0 is a diffeomorphism on

$B(\delta) = \{v \in T_0M : \rho(v) < \delta\}$.

We can parametrize a circle of radius r in $B(\delta)$

by $\tilde{\gamma}: [0, 2\pi] \rightarrow B(\delta)$
 $\quad \quad \quad \downarrow \quad \quad \quad \downarrow$
 $\quad \quad \quad \delta \quad \mapsto \quad (r, \theta)$

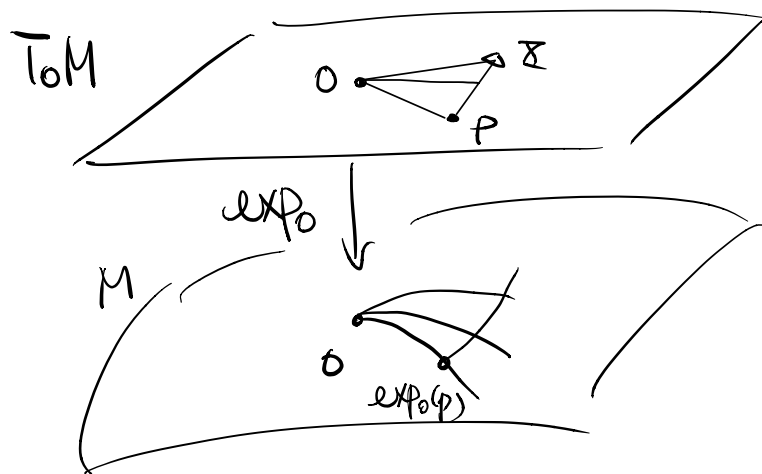
Then $C(r) = \exp_0(\tilde{\gamma})$ and

$$\langle cr \rangle = \int_0^{2\pi} |(d \exp_0)_{(r, \theta)} \left(\frac{\partial}{\partial \theta} \right)| d\theta.$$

Note that $(d \exp_0)_{(r, \theta)} \left(\frac{\partial}{\partial \theta} \right)$ is a transversal vector field of the family of radial geodesics (with specific initial values)

General setting

- $M =$ complete Riemann manifold of dim $n \geq 2$
- $0 \in M$ fixed point
- $p \in T_0 M$
- $\mathbb{X} \in T_p(T_0 M) \cong T_0 M$



Define $\Gamma = [0, r] \times [0, 1] \rightarrow M$, where $r = |p|$ by

$$\Gamma(t, u) = \exp_0 \left[\frac{t}{r} (p + uX) \right]$$

Then $\forall u \in [0, 1]$, $\Gamma_u(t) = \Gamma(t, u)$ is a geodesic with initial tangent vector $\frac{1}{r}(p + uX)$ (not of length 1, unless $u=0$) \Rightarrow

$\Gamma(t, u)$ is a 1-param. family of geodesics.

Let $U(t)$ = transversal vector field along Γ_0 , and

$\delta > 0$ be a number s.t. \exp_0 is a diffeo on

$$B(\delta) = \{ U \in T_0 M = \{ U \mid |U| < \delta \} \quad \left(\begin{array}{l} |U| = \rho(U) \\ \text{in polar} \end{array} \right)$$

Set $B_\delta = \{ x \in M : d(0, x) < \delta \}$. Then

$$B_\delta = \exp_0(B(\delta))$$

Let $\{e_1, \dots, e_n\}$ be an orthonormal basis of $T_0 M$ and

$\{\alpha^1, \dots, \alpha^n\}$ be the dual basis of $\{e_1, \dots, e_n\}$.

Then $\{\alpha^1, \dots, \alpha^n\}$ are coordinate functions on $T_0 M$.

Define a coordinate system on B_δ by

$$x^i = \alpha^i \circ \exp_0^{-1} : B_\delta \rightarrow \mathbb{R} \quad (i=1, \dots, n)$$

Then

Claim:
$$\left\{ \begin{array}{l} \langle \frac{\partial}{\partial x^i} \Big|_0, \frac{\partial}{\partial x^j} \Big|_0 \rangle = \delta_{ij}, \quad \forall i, j \\ D_{\frac{\partial}{\partial x^i} \Big|_0} \frac{\partial}{\partial x^j} = 0, \quad \forall i, j \end{array} \right.$$

Pf: The 1st eqt. follows from $(d\exp_0)_0 = \text{Id}$
 $\begin{array}{ccc} & \nearrow & \nwarrow \\ & 0 \in M & 0 \in T_0 M \end{array}$

To see the 2nd, we define a bilinear form

$$\beta : T_0 M \times T_0 M \rightarrow \mathbb{R}^n$$

by
$$\beta(e_i, e_j) = D_{\frac{\partial}{\partial x^i} \Big|_0} \frac{\partial}{\partial x^j}$$

Then $\forall v = \sum v^i e_i \in T_0 M$

$$\begin{aligned} \beta(v, v) &= \sum_{i,j} v^i v^j \beta(e_i, e_j) = \sum_{i,j} v^i v^j D_{\frac{\partial}{\partial x^i} \Big|_0} \frac{\partial}{\partial x^j} \\ &= D_{\left(\sum_i v^i \frac{\partial}{\partial x^i} \Big|_0 \right)} \left(\sum_j v^j \frac{\partial}{\partial x^j} \right) \end{aligned}$$

Note that $\sum v^i \frac{\partial}{\partial x^i} \Big|_0$ is the initial tangent vector of the geodesic $\exp_0(t \sum v^i e_i)$. Hence $\beta(v, v) = 0$ by the geodesic est. $\Rightarrow \beta(v, v) \equiv 0 \quad \forall v \in T_0 M$

$$\therefore D_{\frac{\partial}{\partial x^i}} \frac{\partial}{\partial x^j} = 0, \quad \forall i, j. \quad *$$

Note: coordinate systems satisfying these conditions are called normal coordinate systems.

Now assume $\underline{p} = \sum p^i e_i$ & $\underline{x} = \sum x^i e_i$ (under $T_p(T_0 M) \cong T_0 M$)

For $\varepsilon > 0$, small, $\varepsilon \underline{p}$ & $\varepsilon \underline{x} \in B(\delta)$

Then in the above coordinate system $\{x^1, \dots, x^n\}$

the coordinate vector of $\Gamma(t, u) = \exp_0\left(\frac{t}{r}(\underline{p} + u\underline{x})\right)$

$$\text{is } \frac{t}{r} (\vec{p} + u \vec{x}), \text{ where } \vec{p} = \begin{pmatrix} p_1 \\ \vdots \\ p_n \end{pmatrix} \text{ & } \vec{x} = \begin{pmatrix} x^1 \\ \vdots \\ x^n \end{pmatrix}$$

for $(t, u) \in [0, \varepsilon r] \times [0, \varepsilon]$.

And the base geodesic is $\Gamma_0(t) = \Gamma(t, 0) \stackrel{\text{in coordinates}}{=} \frac{t}{r} \vec{p}$

$$\Rightarrow U(t) = \frac{\partial}{\partial u} \Gamma(t, u) = \frac{t}{r} \vec{X} \quad (\text{in coordinates})$$

$$\text{i.e. } U(t) = \frac{t}{r} \sum X^i \frac{\partial}{\partial x^i} \Big|_{(t,0)}$$

Therefore $U(0) = 0$ and

$$\begin{aligned} U'(0) &= D_{\Gamma'(0)} U = \frac{d}{dt} \Big|_{t=0} \left(\frac{t}{r} \sum X^i \frac{\partial}{\partial x^i} \Big|_{(t,0)} \right) \\ &= \frac{1}{r} \sum X^i \frac{\partial}{\partial x^i} \Big|_0 + 0 \end{aligned}$$

In conclusion, the transversal vector field $U(t)$ of $\Gamma(t, u) = \exp_0 \left[\frac{t}{r} (p + u \vec{X}) \right]$ satisfies

$$\begin{cases} U(0) = 0 \\ U'(0) = \frac{1}{r} \vec{X} \quad (\text{in coordinates}), \text{ where } r = |p| \end{cases}$$

$$\left[\text{check: } U(t) = \frac{t}{r} (d \exp_0)_{\left(\frac{t}{r} p\right)} (\vec{X}) \right]$$

Applying the above to $M = \mathbb{R}^2, \mathbb{S}^2$ or \mathbb{H}^2 with

$$p = (r, \theta), \quad \vec{X} = \frac{\partial}{\partial \theta} \Big|_{(r, \theta)}.$$

Then $U(t) = (d\exp_0)_{(t,\theta)} \left(\frac{\partial}{\partial \theta} \right)$ (at $t=r$)

is a Jacobi field satisfying

$$\begin{cases} U(0) = 0 \\ |U'(0)| = \frac{1}{r} \left| \frac{\partial}{\partial \theta} \right| = 1 \quad ((r,\theta) = \text{polar}) \end{cases}$$

Let $W(t) =$ unit parallel vector field along Γ_0
s.t.

$$\langle W(t), \Gamma_0'(t) \rangle = 0.$$

By Gauss lemma

$\Rightarrow U(t) = (d\exp_0)_{(t,\theta)} \left(\frac{\partial}{\partial \theta} \right)$ is normal
to $\Gamma_0'(t)$.

In our case of $\dim = 2$,

$$U(t) = (d\exp_0)_{(t,\theta)} \left(\frac{\partial}{\partial \theta} \right) = f(t) W(t)$$

for some function $f \in C^\infty[0, r]$.

Then $U'(t) = D_{\Gamma_0'(t)} U(t) = f'(t) W(t)$

$$U''(t) = D_{\Gamma'_0(t)} D_{\Gamma'_0(t)} U(t) = f''(t) W(t)$$

(since W is parallel)

$$(\text{Jac}) \Rightarrow f''(t)W(t) + R_{\Gamma'_0, fW} \Gamma'_0 = 0$$

$$\Rightarrow f''(t) + f \langle R_{\Gamma'_0} W, \Gamma'_0 \rangle = 0$$

i.e. $f'' + Kf = 0$, where $K = \text{Gauss curvature at } \Gamma'_0(t)$

(in general, $K = \text{sectional curvature}(\text{span}\langle \Gamma'_0, W \rangle)$)

Since $|\Gamma'_0(t)| = |W(t)| = 1$, & $\langle \Gamma'_0, W \rangle = 0$

We may also assume $\langle W, \frac{\partial}{\partial \theta} \rangle > 0$, we have

$$\begin{cases} f'' + Kf = 0 \\ f(0) = 0 \\ f'(0) = 1 \end{cases}$$

\therefore The signature of K has implication on

$$c(r) = \int_0^{2\pi} |(d\exp)_{(r, \theta)} \left(\frac{\partial}{\partial \theta} \right)| d\theta = \int_0^{2\pi} f d\theta$$

Particular cases: $K \equiv 0, \pm 1$, we have

$$f(r) = \begin{cases} r & , K \equiv 0 \\ \sin r & , K \equiv +1 \\ \sinh r & , K \equiv -1 \end{cases}$$

Prop: Let $K \geq +1$, then $c(r) \leq 2\pi \sin r$, for small r .

Pf: Consider a comparison function $h(t) = \sin t$

Then

$$\begin{cases} h'' + h = 0 \\ h(0) = 0 \\ h'(0) = 1 \end{cases}$$

$$\begin{aligned} \Rightarrow (hf' - fh')' &= hf'' - fh'' \\ &= -Kfh + fh \\ &= -(K-1)fh \end{aligned}$$

Since $f(0) = h(0) = 0$, $f'(0) = h'(0) = 1$, we have

$$f \geq 0, h \geq 0 \text{ for small } t > 0$$

$$\Rightarrow (hf' - fh')' \leq 0 \text{ for small } t > 0.$$

$$\Rightarrow hf' - fh' \leq h(0)f'(0) - f(0)h'(0), \text{ for small } t > 0.$$

$$= 0$$

$$\Rightarrow \left(\frac{f}{h}\right)' = \frac{hf' - fh'}{h^2} \leq 0 \quad \text{for small } t > 0$$

$$\Rightarrow \frac{f}{h}(t) \leq \lim_{\varepsilon \rightarrow 0} \frac{f(\varepsilon)}{h(\varepsilon)} = \frac{f'(0)}{h'(0)} = 1$$

for small $t > 0$

$$\Rightarrow f(t) \leq h(t) = \sin t \quad \text{for small } t > 0$$

Since the above estimate is indep. of θ ,

$$\text{hence } c(r) = \int_0^{2\pi} f(r, \theta) d\theta \leq 2\pi \sin r \quad \text{for small } r > 0$$

Prop: If $K \leq -1$, we have $c(r) \geq 2\pi \sin r$
(for small $r > 0$ at this moment)

Pf: Consider $h(t) = \sin t$

$$\text{Then } \begin{cases} h'' - h = 0 \\ h(0) = 0 \\ h'(0) = 1 \end{cases}$$

$$\begin{aligned} \Rightarrow (hf' - fh')' &= hf'' - fh'' = -Kfh - fh \\ &= -(K+1)fh \geq 0 \quad \text{for small } t > 0. \end{aligned}$$

$$\Rightarrow hf' - fh' \geq h(0)f'(0) - f(0)h'(0) = 0$$

$$\Rightarrow \left(\frac{f}{h}\right)' \geq 0$$

$$\Rightarrow \frac{f}{h}(t) \geq \lim_{\varepsilon \rightarrow 0} \frac{f(\varepsilon)}{h(\varepsilon)} = \frac{f'(0)}{h'(0)} = 1.$$

$$\Rightarrow f(x) \geq \sinh(x) \quad \text{for small } x > 0.$$

$$\Rightarrow C(r) \geq 2\pi \sinh(r), \quad \text{for small } r > 0.$$

#

Ch6 Jacobi Field, Cartan-Hadamard Theorem

§6.1 Jacobi Field

Let γ = normalized geodesic (i.e. $|\gamma'|=1$)

Recall that the Jacobi equation (for vector field along γ) is

$$\boxed{U'' + R_{\gamma'U}\gamma' = 0} \quad (\text{Jac})$$

where $U'' = D_{\gamma'} D_{\gamma'} U$ ($U' = D_{\gamma'} U$).

Let $\{e_1(t), \dots, e_n(t)\}$ be parallel vector fields along γ such that $\forall t$

$$\begin{cases} e_1(t) = \gamma'(t) \\ \{e_i(t)\}_{i=1}^n \text{ is an orthonormal basis of } T_{\gamma(t)}M \end{cases}$$

Then \forall vector field U along γ , we write

$$U(t) = \sum_i f^i(t) e_i(t), \text{ for some functions } f^i(t).$$

Similarly, the curvature can be written as

$$R_{e_i(t) e_j(t)} e_k(t) = \sum_l R_{ijl}^k e_l(t)$$

where $R_{ijk}^l(t) = \langle R_{e_i(t)e_j(t)} e_k(t), e_l(t) \rangle$.

Then the eq. (Jac) \Rightarrow

$$0 = \nabla'' + R_{\gamma'} \nabla \gamma'$$

$$= (\sum f^i e_i)'' + R_{e_i} (\sum f^i e_i) e_i$$

$$= \sum_i (f^i)'' e_i + \sum_l f^l R_{e_l} e_l$$

$$= \sum_i (f^i)'' e_i + \sum_l f^l (\sum_i R_{i l l}^i e_i)$$

$$= \sum_i \left[(f^i)'' + \sum_l f^l R_{i l l}^i \right] e_i$$

$$\therefore (\text{Jac}) \Leftrightarrow \boxed{(f^i)'' + \sum_l R_{i l l}^i f^l = 0, \forall i}$$

which is a 2nd order linear ODE system.

Then ODE theory \Rightarrow

Lemma 1

(1) Let γ be a geodesic. Then given any $v, w \in T_{\gamma(0)} M$

\exists unique Jacobi field $U(t)$ along γ s.t.

$$U(0) = v, \quad U'(0) = w.$$

(2) Unless $U \equiv 0$, the zero set of $U(t)$ along γ is discrete.

In fact, we have

Lemma 2: Let U be a vector field along a normalized geodesic γ . Then

U is a Jacobi field along γ
 $\Leftrightarrow U$ is a transversal vector field of a one-parameter family of geodesics.

Pf of Lemma 2 :

(\Leftarrow) Proved in previous chapter.