

Propn  $F: M \rightarrow N$  a diffeomorphisms  $\Rightarrow F[x, y] = [Fx, FY]$

Proof For  $g \in C^\infty(N)$ ,  $[Fx, FY]_g = (Fx)(FY)g - (FY)(Fx)g$

$$\begin{aligned} &= Fx(Y(g \circ F) \circ F^{-1}) - FY(x(g \circ F) \circ F^{-1}) \\ &= x(Y(g \circ F) \circ F^{-1}) - Y(x(g \circ F) \circ F^{-1}) \circ F^{-1} \\ &= [x, y](g \circ F) \circ F^{-1} \\ &= F[x, y]_g \end{aligned}$$

(x)

Lemma As a GP,  $FY(g) = Y(g \circ F) \circ F^{-1}$ .

PF  $(FY)(g)(F(p)) = FY(F(p))_g$

$$\begin{aligned} &= F_* Y(p)_g \\ &= Y(p)(g \circ F) \\ &= Y(g \circ F)(p) \\ &= Y(g \circ F)(F^{-1}(F(p))) \end{aligned}$$

Defn A Lie algebra is a real vector space equipped w/ a bilinear operation  $x, y \mapsto [x, y]$  satisfying

① Antisymmetry  $[x, y] = -[y, x]$

② Jacobi identity  $[x, y], z] + [[y, z], x] + [[z, x], y] = 0$

Lie algebras are not algebras.

Example 0 Any vector space w/  $[v_1, v_2] = 0$ .

Example 1 Any algebra w/  $[x, y] = xy - yx$ .

$[[x, y], z] + [[y, z]]x + [[z, x]]y = 0$  after writing out twelve cancelling terms

Example 2  $VF(M)$  on any smooth  $M$ . The Jacobi identity follows from the fact that  $XYF$  is a sensible term even if  $XY$  isn't.

Example 3 Any subspace of a Lie algebra closed under the Lie bracket.

$$\{A \in M_n(\mathbb{R}) : t_r(A) = 0\} \quad t_r(AB - BA) = t_r(AB) - t_r(BA) = 0.$$

Example 4  $G$  a Lie group,  $L_g : G \rightarrow G$ , say  $x \in VF(G)$  is left-invariant  
 $h \mapsto gh$

If  $\forall g \in G$ ,  $L_g x = x$ . Let  $Lie(G) := \left\{ \begin{array}{l} \text{Left-inv vector} \\ \text{Fields on } G \end{array} \right\}$ .

Propn  $Lie(G)$  is closed under  $[\cdot, \cdot]$

Pf  $L_g [x, y] = [L_g x, L_g y]$   
 $= [x, y]$

Example  $G = S^1$



Left inv vector field has same magnitude & orientation at each point.

$\exists$  a canonical linear map  $\text{Lie}(G) \rightarrow T_e G$

$$x \mapsto x(e)$$

Propn This is an isomorphism of vector spaces.

Pf Say  $x$  left-inv and  $x(e) = 0$ .  $\forall g \in G$ ,  $x(g) = (L_g)_*(x(e))$  so the map

$$\begin{aligned} &= (L_g)_*(0) \\ &= 0 \end{aligned}$$

is injective. Conversely given  $v \in T_e(G)$ , consider the (crs) map  $x(g) = (L_g)_*(v)$ . To show our map is surjective suffices to check this is smooth. Let  $\gamma: (-\epsilon, \epsilon) \rightarrow G$  st  $v = \gamma'(0)$ , so that  $VF = (F \circ \gamma)'(0)$ .

Then if  $x_i: U \rightarrow \mathbb{R}$  are the coordinate fns on a chart,

$x(g)(x_i) = (L_g)_*(x_i) = v(x_i \circ L_g) = (x_i \circ L_g \circ \gamma)'(0)$ . Want to show this is a smooth map  $U \rightarrow \mathbb{R}$ . But if  $m: G \times G \rightarrow G$  is multiplication,

$$(x_i \circ L_g \circ \gamma)'(t) = x_i \circ m(g, \gamma(t))$$
. This is a smooth fcn  $F: U \times (-\epsilon, \epsilon) \rightarrow \mathbb{R}$ , so
$$\frac{\partial F}{\partial t}(g, 0) = (x_i \circ L_g \circ \gamma)'(0)$$
 is a smooth fcn of  $g$ .  $\square$ 

Let  $\mathfrak{g}, \mathfrak{h}$  be Lie algebras. A Lie algebra homomorphism is a linear map  $f: \mathfrak{g} \rightarrow \mathfrak{h}$  st  $\forall x, y \in \mathfrak{g}$ ,  $F([x, y]) = [f(x), f(y)]$ . An isomorphism which is also a Lie algebra homomorphism is a Lie algebra isomorphism.

Exercise The inverse of a Lie algebra isomorphism is also a Lie algebra isomorphism.

Propn The natural map  $\text{Lie}(GL(n, \mathbb{R})) \rightarrow M_{n \times n}(\mathbb{R}) = T_e GL(n, \mathbb{R})$  (with brackets of left-invt vector fields and AG-BA respectively) is a Lie algebra isomorphism.

Henceforth this Lie algebra is  $gl(n, \mathbb{R})$ .

Pf Certainly this is an isomorphism of vector spaces. So it suffices to consider the bracket. Let  $x_{ij} : GL(n, \mathbb{R}) \rightarrow \mathbb{R}$  be the coordinate functions. Let  $v = x(e), v = y(e) \in T_e GL(n, \mathbb{R}) = M_n(\mathbb{R})$ .

$$\begin{aligned} \text{For } g \in GL(n, \mathbb{R}), \quad Y(x_{ij})_g &= L_g(v(x_{ij})) \\ &= v(x_{ij} \circ L_g) \\ &= v\left(\sum_{k=1}^n x_{ik}(g) x_{kj}\right) \\ &= \sum_{k=1}^n x_{ik}(g) v(x_{kj}) \end{aligned}$$

$$\begin{aligned} \text{So } Y(x_{ij}) &= \sum_{k=1}^n (v(x_{kj}) \cdot x_{ik}) \\ &= \sum_{k=1}^n v_{kj} \cdot x_{ik} \\ &\quad \text{↑(kj)th entry of matrix} \end{aligned}$$

$$\begin{aligned} \text{Likewise } X(x_{ij}) &= \sum_e u_{ej} x_{ie}, \text{ so } X(Y(x_{ij})) = X\left(\sum_k v_{kj} \cdot x_{ik}\right) \\ &= \sum_k v_{kj} X(x_{ik}) \\ &= \sum_{k,e} v_{kj} \cdot e_k x_{ie} \end{aligned}$$

$$\begin{aligned} \text{Evaluate at } e = I \text{ where } x_{ie} = \delta_{ie}. \text{ Then } X(Y(x_{ij}))(e) &= \sum_{k,e} v_{kj} \cdot e_k \delta_{ie} \\ &= \sum_{k,e} v_{kj} u_{ik} \\ &= (uv)_{ij} \end{aligned}$$

Likewise  $YX(x_{ij})_e = (VU)_{ij}$ , so  $[x, Y](x_{ij}) = (UV - VU)x_{ij}$ ,

$$= [U, V]x_{ij}$$

$$= [x(e), Y(e)](x_{ij})$$

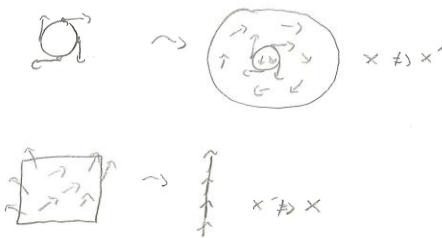
Since the  $x_{ij}$  span  $T_e^*(GL(n, \mathbb{R}))$ ,  $[x, Y] = [x(e), Y(e)]$ .

Thm Let  $F: G \rightarrow H$  be a Lie group homomorphism. Then the induced map  $F_* = D_F F: T_e G \rightarrow T_e H$  is a Lie algebra homomorphism.

Pf If  $F: M \rightarrow N$  smooth,  $x \in VF(M)$  and  $x' \in VF(N)$  are  $F$ -related if  $\forall p \in M, x'(F(p)) = F_*(x(p))$ .

Equivalently  $\forall g \in C^\infty(N), (x'_g) \circ F = x_{(g \circ F)}$ .

Not unique in general



Lemma 1  $x$   $F$ -related to  $x'$   $\Rightarrow [x, Y]$  is  $F$ -related to  $[x', Y']$   
 $y$   $F$ -related to  $y'$

Pf  $YX(g \circ F) = Y(x'_g \circ F) = Y'x'_{g'} \circ F$ , and likewise  $XY(g \circ F)$ .

Lemma 2  $F: G \rightarrow H$  Lie group homomorphism,  $x \in g$ ,  $x' \in h$ ,  $v = x(e)$ ,

$v' = x'(e)$ ,  $U' = F_{*}v$   $\Rightarrow x'$  is  $F$ -related to  $x$ .

$$\begin{array}{ccc} \text{PF} & G \xrightarrow{\iota_G} G & F_{*}(\iota_{g*})v = (\iota_{F(g)})_{*}F_{*}v \\ & \downarrow F & \downarrow F \\ H & \xrightarrow{\quad} H & \Rightarrow F_{*}x(g) = x'(F(g)) \\ & \iota_{F(g)} & \end{array}$$

PF of thm Given  $U, V \in T_e G$ , let  $x, y \in g$  be such that  $x(e) = U$ ,  $y(e) = V$ .

Also let  $U' = F_{*}U$ ,  $V' = F_{*}V$ , and  $x', y' \in h$  be such that  $x'(e) = U'$ ,  $y'(e) = V'$ .  
 $x$  is  $F$ -related to  $x'$  and  $y$  is  $F$ -related to  $y' \Rightarrow [x, y]$   $F$ -related to  $[x', y']$ . So push-forward preserves the bracket.

Defn A Lie subalgebra is the image of an injective Lie algebra homomorphism, or a subspace closed under the Lie bracket.

Example  $G \subseteq H$  immersed  $\Rightarrow \mathfrak{g} \subseteq \mathfrak{h}$  a Lie subalgebra.

Notation For the classical groups we write  $\mathfrak{sl}(n, \mathbb{R}) \subseteq \mathfrak{gl}(n, \mathbb{R})$  and so on.

Example  $SL(n, \mathbb{R}) = \ker(\det: GL(n, \mathbb{R}) \rightarrow \mathbb{R} \setminus \{0\})$

$$\Rightarrow \mathfrak{sl}_n(\mathbb{R}) = T_I SL(n, \mathbb{R}) = \ker(D_I \det: (T_I GL(n, \mathbb{R}) \xrightarrow{\quad \text{if} \quad} T_I \mathbb{R}) \xrightarrow{\quad \text{if} \quad} M_{n \times n}(\mathbb{R}) \xrightarrow{\quad \text{if} \quad} \mathbb{R})$$

For  $A \in \mathfrak{gl}(n, \mathbb{R})$ , let  $\delta(t) = I + tA$ , then  $\det \gamma(t) = \det(I + tA)$   
 $= 1 + t(\text{tr } A) + O(t^2)$

$$\Rightarrow (\det \circ \delta)'(0) = \text{tr } A \Rightarrow D_I \det = \text{tr}_*$$

So  $\text{sl}(n, \mathbb{R}) = \{\text{trace-free matrices in } \text{gl}(n, \mathbb{R})\}$

$$\text{Ex } \text{sl}(2, \mathbb{R}) = \left\langle \begin{matrix} (0 & 1) \\ (0 & 0) \\ \hline E & F \end{matrix}, \begin{matrix} (0 & 0) \\ (1 & 0) \\ \hline F & H \end{matrix}, \begin{matrix} (1 & 0) \\ (0 & -1) \\ \hline H & E \end{matrix} \right\rangle$$

$[H, E] = 2E$   
 $[H, F] = -2F$   
 $[E, F] = H$

Application There is no immersion of Lie groups

$$(\mathbb{R}^2, +) \hookrightarrow \text{SL}(2, \mathbb{R}).$$

PF If there were, then  $\text{Lie}(\mathbb{R}^2) \subseteq \text{sl}(2, \mathbb{R})$ . But  $\text{Lie}(\mathbb{R}^2) = \left\langle \frac{\partial}{\partial x}, \frac{\partial}{\partial y} \right\rangle$

w/ bracket = 0 since mixed partials of smooth functions commute.

However,  $\mathfrak{g}(\text{sl}(2, \mathbb{R}))$  is only 1-dim.

Group	Dim	Lie algebra
$\text{GL}(n, \mathbb{R})$	$n^2$	$\text{gl}(n, \mathbb{R})$
$\text{SL}(n, \mathbb{R})$	$n^2 - 1$	$\text{sl}(n, \mathbb{R})$
$O(n), \text{SO}(n)$	$\frac{n(n-1)}{2}$	$\text{so}(n)$ trace-free antisymmetric matrices
$U(n)$	$n^2$	$u(n)$ anti-hermitian matrices $\text{su}(n)_{\text{real}}$ diagonal
$SU(n)$	$n^2 - 1$	$su(n)$ trace-free antihermitian matrices
$Sp(n)$	$2n^2 - n$	$sp(n)$ quaternionic antihermitian matrices

Another perspective on identifying these tangent spaces

### Exponentiation of matrices

$A \in M_n(\mathbb{R})$  or  $M_n(\mathbb{C})$

$$\exp(A) = \text{tr} A + \frac{A^2}{2!} + \dots + \frac{A^k}{k!} + \dots = \sum_{k \geq 0} \frac{A^k}{k!}$$

Converges uniformly if  $|a_{ij}| \leq c \quad \forall i, j$  and some  $c$ , since this bounds the coefficients of  $\frac{A^k}{k!}$ ,  $\left| \left( \frac{A^k}{k!} \right)_{ij} \right| \leq \frac{(c)^k}{k!}$ .

### Properties

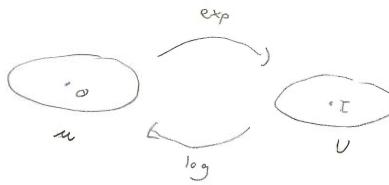
$$\textcircled{1} \quad \exp(BAB^{-1}) = \sum \frac{\theta A^k \theta^{-1}}{k!} = B \exp(A) B^{-1}$$

$$\textcircled{2} \quad \exp(A+B) = \exp(A) \exp(B) \quad \text{if } A \text{ & } B \text{ commute}$$

$$\textcircled{3} \quad \exp(-A) = \exp(A)^{-1}$$

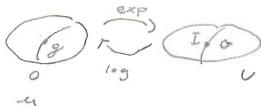
$$\textcircled{4} \quad \exp((t+s)A) = \exp(tA) \exp(sA)$$

$\exp: M_n(\mathbb{R}) \rightarrow M_n(\mathbb{R})$  is clearly smooth (likewise  $\mathbb{C}$ ), w/ derivative at 0 given by identity. So  $\exp$  is a diffeo taking a nbhd of 0 to a nbhd of I, which if small enough lives in  $GL(n, \mathbb{R})$



On one side we have  
a vector space  $\sim$   
 $T_0(M_n(\mathbb{R})) = M_n(\mathbb{R})$

On one side we have  
the Lie algebra  $T_I GL(n, \mathbb{R})$

Propn For each of the classical matrix Lie groups, if  $g$  and  $u$ ,  $v$  small enough that  is a diffeomorphism.

$\Rightarrow \mathfrak{g} = T_g g$  is the Lie algebra.

Examples  $SL(n, \mathbb{R})$

•  $\det(e^A) = e^{\text{tr} A}$ , IF  $\text{tr} A = 0$ ,  $\det e^A = 1$ . And IF  $\det(e^A) = 1$ ,  $\text{tr}(A) = 2\pi i m$ . Near 0,  $m=0$ . So near the identity,  $SL(n, \mathbb{R})$  is the image of the traceless matrices.

•  $SO(n, \mathbb{R})$  IF  $AA^T = I$ , write  $A = I + \epsilon G + \epsilon^2(\dots)$ . Then

$$\begin{aligned} AA^T &= (I + \epsilon B + (\dots))(I + \epsilon B^T + (\dots)) \\ &= I + \epsilon(B + B^T) + \epsilon^2(\dots) \end{aligned}$$

$$\Rightarrow B + B^T = 0$$

$\Rightarrow B$  is antisymmetric.

So  $\exp$  carries traceless antisymmetric matrices near 0 to orthogonal matrices near  $I$ .

Remark This is a second proof of the dimension of  $SO(n, \mathbb{R})$  and indeed a second proof that it is a Lie group.

Remark For any  $A \in M_n(\mathbb{R})$ , we get a one-parameter subgroup

$$\begin{aligned} \mathbb{R} &\rightarrow GL(n, \mathbb{R}) \\ t &\mapsto \exp(tA) \end{aligned}$$

In general a one-parameter subgroup of  $G$  is a smooth map  $\alpha: \mathbb{R} \rightarrow G$ ,  $\alpha(\mathbb{R})$  may or may not be a Lie subgroup.

Exercise ① IF  $G$  is a connected lie group and  $U$  is a neighborhood of 1,  $U$  generates  $G$ .

② A lie group homomorphism  $F: G_1 \rightarrow G_2$  where  $G_2$  is connected which induces a surjection  $F_*: \mathfrak{g}_1 \rightarrow \mathfrak{g}_2$  is necessarily surjective.

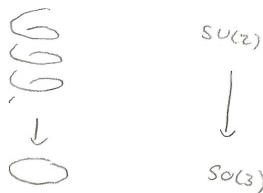
### Questions

- ① How can we generalize the exponential map?
- ② What is the general relationship between the category of Lie algebras & Lie groups?  
i.e.  $\mathfrak{g} \Rightarrow G$ ?

$$F: \mathfrak{g} \rightarrow h \Rightarrow F: G \rightarrow H?$$

### Observation

- ① We want to include the word "connected";  $\text{SO}(n)$  and  $\text{U}(n)$  have the same Lie algebra.
- ② Covering spaces have the same Lie algebras as the groups they cover.



Remark It's not even true that connected Lie groups w/ same Lie algebra & same fundamental group are the same

$$SO(4) \not\cong SO(3) \times SU(2)$$

Remark

6

5

6

↓

0

$$\begin{matrix} R & \tilde{R} \\ \parallel & \parallel \\ g & \rightarrow \tilde{g} \end{matrix}$$

$$a \mapsto \tilde{a}$$

This doesn't lift to a morphism in the other direction.