

Ordinary differential equations on trivial vector bundles and a splitting of double tangent bundle

G. Rezaie and R. Malekzadeh

Abstract. This article illustrates how to correspond to a linear connection of a trivial vector bundle an ordinary differential equation, such that the derivative principal part of the vertical global section of the connection is a solution for the ordinary differential equation. In the process of continuation, the article introduces a new splitting of a double tangent bundle using the correspondence to sprays.

M.S.C. 2000: 58A05, 58B25.

Key words: Ordinary differential equation; linear connection; Banach manifold; Fréchet manifold; Lie algebra; trivial vector bundle.

1 Introduction

The study of differential equations on trivial vector bundles of infinite dimensional manifolds have received an increasing interest by its interaction with Theoretical Physics (see for example [5], [17]).

The main problems related to the manifolds modelled on non-Banach spaces and specially on Fréchet spaces, are the pathological structure of general linear group $GL(\mathbb{F})$ and the lack of a general solvability for differential equations (for full details see [12], [15], [16]). These obstacles can be overcome if we restrict ourselves to the category of Fréchet manifolds obtained as projective limits of Banach manifolds (see [1], [2], [7-10]). Hence, we apply our technique for Fréchet manifolds and in particular Lie group.

We express of [4] that second order vector fields may be used for describing a class of autoparallel curves on infinite-dimensional manifolds, including geodesics in the Riemannian case, which allows us for establish a correspondence between this discussion of sprays and this local condition of vector fields of second order. Hence, we introduce a new splitting of a double tangent bundle by using the fact that for any second order vector field there is a unique corresponding spray, such that the integral curves of the vector field are geodesic curves with respect to the spray.

2 Preliminaries

In this section we introduce some of basic notions which are used in this paper. Let \mathcal{M} be a manifold and \mathcal{V} a vector space on Banach space \mathbb{E} . Now suppose that the triple $(\mathcal{M} \times \mathcal{V}, \pi, \mathcal{M})$ is a vector bundle, where π is the projection map of $\mathcal{M} \times \mathcal{V}$ into \mathcal{M} . If the trivializing covering of the vector bundle only contains \mathcal{M} and its trivializing map is defined as follows:

$$\varphi : \mathcal{M} \times \mathcal{V} \rightarrow \mathcal{M} \times \mathbb{E} : (b, x) \mapsto (b, \alpha(x)), \quad b \in \mathcal{M}, \quad x \in \mathcal{V},$$

where $\alpha : \mathcal{V} \rightarrow \mathbb{E}$ is the coordinate isomorphism given by:

$$x = \sum_i a^i x^i \mapsto (a^1, \dots, a^n).$$

Then the vector bundle and any vector bundle isomorphism to it is called trivial vector bundle of order n .

Let \mathcal{M} be a smooth manifold modelled on the Banach space \mathbb{E} with the atlas $\{(U_\alpha, \psi_\alpha)\}_{\alpha \in I}$ and let $\{(\pi^{-1}(U_\alpha), \Psi_\alpha)\}_{\alpha \in I}$ and $\{(\pi_{T\mathcal{M}}^{-1}(\pi_{\mathcal{M}}^{-1}(U_\alpha)), \tilde{\Psi}_\alpha)\}_{\alpha \in I}$ be the corresponding trivialization for $T\mathcal{M}$ and $T(T\mathcal{M})$ respectively. Following e.g. Vilms [19], a connection on \mathcal{M} is a vector bundle morphism $\nabla : T(T\mathcal{M}) \rightarrow T\mathcal{M}$ with the local forms $\omega_\alpha : \psi_\alpha(U_\alpha) \times \mathbb{E} \rightarrow \mathcal{L}(\mathbb{E}, \mathbb{E})$. The local representation of ∇ is as follows:

$$\nabla_\alpha : \psi_\alpha(U_\alpha) \times \mathbb{E} \times \mathbb{E} \times \mathbb{E} \rightarrow \psi_\alpha(U_\alpha) \times \mathbb{E},$$

with $\nabla_\alpha := \Psi_\alpha \circ \nabla \circ \tilde{\Psi}_\alpha^{-1}$ for $\alpha \in I$, and the equation:

$$\nabla_\alpha(y, u, v, w) = (y, w + \omega_\alpha(y, u).v),$$

is satisfied. Furthermore ∇ is a linear connection iff $\{\omega_\alpha\}_{\alpha \in I}$ are linear with respect to their second variables. This connection ∇ is completely determined by Christoffel symbols $\{\Gamma_\alpha\}_{\alpha \in I}$ which are smooth and defined by:

$$\Gamma_\alpha : \psi_\alpha(U_\alpha) \rightarrow \mathcal{L}(\mathbb{E}, \mathcal{L}(\mathbb{E}, \mathbb{E})) \equiv \mathcal{L}^2(\mathbb{E} \times \mathbb{E}, \mathbb{E}),$$

where $\Gamma_\alpha(y)(u) = \omega_\alpha(y, u)$ for any $(y, u) \in \psi_\alpha(U_\alpha)$. We define the equivalence relation \approx_2 as follows:

$$f \approx_2 g \iff f'(0) = g'(0) \text{ and } f''(0) = g''(0),$$

for $f, g \in \mathcal{C}_x$. So $\mathcal{T}^2\mathcal{M}_x = \mathcal{C}_x / \approx_2$ and $\mathcal{T}^2\mathcal{M} = \bigcup_{x \in \mathcal{M}} \mathcal{T}^2\mathcal{M}_x$. Here $\mathcal{T}^2\mathcal{M}$ is a vector bundle over \mathcal{M} with fibres of $\mathbb{E} \times \mathbb{E}$ (see [6]) and the structure group $\mathcal{GL}(\mathbb{E} \times \mathbb{E})$ by the trivialization as follows:

$$\begin{aligned} \Phi_\alpha : (\pi_{\mathcal{M}}^2)^{-1}(U_\alpha) &\rightarrow (U_\alpha) \times \mathbb{E} \times \mathbb{E} \\ [(c, \alpha)]_2 &\mapsto \left(x, (\phi_\alpha \circ c)'(0), (\phi_\alpha \circ c)''(0) \right. \\ &\quad \left. + \Gamma_\alpha(\phi_\alpha(x))((\phi_\alpha \circ c)'(0), (\phi_\alpha \circ c)'(0)) \right). \end{aligned}$$

3 The Banach case

Definition 3.1. A section $\zeta : \mathcal{M} \rightarrow \mathbb{E}$ of a vector bundle with the linear connection ∇ , i.e a smooth map satisfying:

$$\pi_{\mathcal{M}} \circ \zeta = id_{\mathcal{M}}, \quad \text{and} \quad \nabla(\dot{\zeta}(t)) = 0, \quad \forall t \in \mathcal{M},$$

where $id_{\mathcal{M}}$ denote the identity map on \mathcal{M} , is called a horizontal global section of the vector bundle.

Definition 3.2. the linear connections ∇ and ∇' on the vector bundles $L = (\mathbb{E}, \pi, \mathcal{M})$ and $L' = (\mathbb{E}', \pi', \mathcal{M}')$, are called (\mathcal{F}, h) – related if,

$$\mathcal{T}\mathcal{F} \circ \nabla = \nabla' \circ (\mathcal{F} \times \mathcal{T}h),$$

or

$$\mathcal{F} \circ \nabla = \nabla' \circ \mathcal{T}\mathcal{F}.$$

Now, we have the following result

Theorem 3.3. ([18]). Let ∇ and ∇' are linear connections on the vector bundles $L = (\mathbb{E}, \pi, \mathcal{M})$ and $L' = (\mathbb{E}', \pi', \mathcal{M}')$ respectively. ∇ and ∇' are (\mathcal{F}, h) – related iff, for any pair chart (\mathcal{U}, φ) and (\mathcal{U}', φ') , the Christoffel symbols satisfy the following compatibility condition:

$$(\mathcal{F}\varphi)^*_x[\Gamma_{\varphi}(x)(u, y)] = \Gamma'_{\varphi'}(h_{\varphi}(x))((\mathcal{F}\varphi)^*_x(u), \mathcal{D}(h_{\varphi})(x).u) + \mathcal{D}(\mathcal{F}\varphi)^*(x).y.u,$$

where $(\mathcal{F}\varphi)^*_x = (\Phi' \circ \mathcal{F} \circ \Phi^{-1})^*_x$ and $(y, u, v) \in \psi_{\alpha}(\mathcal{U}_{\alpha}) \times \mathbb{E} \times \mathcal{M}$.

Then by the theorem and by putting $(\mathcal{F}\varphi)^* = d(\psi_{\alpha} \circ id_{\mathbb{B}} \circ \psi_{\beta}^{-1})$, we have

Corollary 3.1. The necessary condition for a linear connection to be well defined on overlaps of the manifold \mathcal{M} is that the Christoffel symbols satisfy the following compatibility condition:

$$\Gamma_{\alpha}(\delta_{\alpha\beta}(y))(d\delta_{\alpha\beta}(y)(u))[d\delta_{\alpha\beta}(y)(v)] + (d^2\delta_{\alpha\beta}(y)(v))(u) = d\delta_{\alpha\beta}(y)((\Gamma_{\beta}(y)(u))(v)),$$

for any $(y, u, v) \in \psi_{\alpha}(\mathcal{U}_{\alpha}) \times \mathbb{E} \times \mathbb{E}$.

Now we consider the third $(\mathcal{M} \times \mathbb{E}, \mathcal{M}, \mathcal{P}r_1)$ as a trivial vector bundle on the manifold \mathcal{M} with a identity element and the linear connection ∇ . We want to correspond to ∇ , an ordinary differential equation on the Banach space \mathbb{E} . For this we consider Christoffel symbols of the connection ∇ , with respect to the atlas $\{(\mathcal{U}_{\alpha}, \varphi_{\alpha})\}_{\alpha \in I}$ as follows:

$$\Gamma_{\alpha} : \varphi_{\alpha}(\mathcal{U}_{\alpha}) \rightarrow \mathcal{L}^2(\mathcal{M} \times \mathbb{E}, \mathbb{E}).$$

Using the above notion, we may define the following map for any $t \in \varphi_{\alpha}(\mathcal{U}_{\alpha})$:

$$(3.1) \quad \mathcal{A}_{\alpha} : \varphi_{\alpha}(\mathcal{U}_{\alpha}) \rightarrow \mathcal{L}(\mathbb{E}) : t \mapsto \Gamma_{\alpha}(t)(0, e),$$

where e is the identity element of \mathcal{M} . Now, we consider $\mathcal{A} : \mathcal{M} \rightarrow \mathcal{L}(\mathbb{E})$ such that \mathcal{A} is in fact \mathcal{A}_{α} which is defined by (3.1) for a particular case where its atlas is $(\mathcal{M}, id_{\mathcal{M}})$

and its Christoffel symbol is Γ_1 . Now suppose $\mathcal{U}_\alpha \cap \mathcal{U}_\beta \neq \emptyset$ and \mathcal{A}_α and \mathcal{A}_β are corresponding to the charts $(\mathcal{U}_\alpha, \varphi_\alpha)$ and $(\mathcal{U}_\beta, \varphi_\beta)$ respectively. Therefore choosing $y = t, v = e, u = 0$ in Corollary (3.1), the compatibility condition for \mathcal{A}_α and \mathcal{A}_β is given as follows:

$$\mathcal{A}_\alpha(t) = (\varphi_\alpha \circ \varphi_\beta^{-1})'(t) \cdot \mathcal{A}_\beta(\varphi_\alpha \circ \varphi_\beta^{-1}).$$

Theorem 3.4. *Any linear connection of trivial vector bundle $(\mathcal{M} \times \mathbb{E}, \mathcal{M}, \mathcal{P}r_1)$ is in one to one correspondence with the first order ordinary differential equation $\frac{dx}{dt} = \mathcal{A}(t)x$.*

Proof. Suppose linear connection ∇ is given. Since ∇ is well-defined, so its Christoffel symbols are well-defined as well. Therefore $\mathcal{A}_\alpha = \Gamma_\alpha(t)(0, e)$ and $\mathcal{A}_\beta = \Gamma_\beta(t)(0, e)$ satisfy in the compatibility condition, hence the existence of $\{\mathcal{A}_\alpha\}_{\alpha \in I}$ and particularly \mathcal{A}_1 is followed. Now one may define the following differential equation:

$$\frac{dx}{dt} = \mathcal{A}(t)x.$$

Conversely, since \mathcal{A} is a smooth map in the differential equation $\frac{dx}{dt} = \mathcal{A}(t)x$, we can define smooth maps \mathcal{A}_β as follows:

$$\mathcal{A}_\beta(t) : \varphi_\beta(\mathcal{U}_\beta) \rightarrow \mathcal{L}(\mathbb{E}) : t \mapsto (\varphi_\beta^{-1})'(t) \cdot \mathcal{A}(\varphi_\beta^{-1}(t)).$$

One should note that \mathcal{A}_β is well-defined for any $\beta \in I$. in fact, we have:

$$\begin{aligned} \delta'_{\alpha\beta}(t) \cdot \mathcal{A}_\beta(\delta_{\alpha\beta}(t)) &= \delta'_{\alpha\beta}(\varphi^{-1})'(\delta_{\alpha\beta}(t)) \cdot \mathcal{A}(\varphi_\beta^{-1}(\delta_{\alpha\beta}(t))) \\ &= (\varphi_\beta^{-1} \circ \delta_{\alpha\beta})'(t) \cdot \mathcal{A}(\varphi_\beta^{-1}(\delta_{\alpha\beta}(t))) \\ &= (\varphi_\alpha^{-1})'(t) \cdot \mathcal{A}(\varphi_\alpha^{-1}(t)) \\ &= \mathcal{A}_\alpha(t). \end{aligned}$$

Now we define:

$$\Gamma_\alpha(t)(0, e) = \mathcal{A}_\alpha(t),$$

we simply get the following compatibility condition:

$$\Gamma_\beta(t)(0, e) = \delta'_{\alpha\beta}(t) \cdot \Gamma_\alpha(\delta_{\alpha\beta}(t))(0, e).$$

Therefore, the linear connection ∇ is well-defined on trivial vector bundle $(\mathcal{M} \times \mathbb{E}, \mathcal{M}, \mathcal{P}r_1)$. \square

Example 3.5. (first order differential equations on Lie groups)

Let \mathfrak{G} be a Lie group modelled on the Banach space \mathbb{E} with the direct connection $\nabla_{\mathfrak{G}}$, which is $(\gamma, id_{\mathfrak{G}})$ -related with the canonical flat connection $\nabla_{\mathfrak{F}}$ (where $\Gamma_{\mathfrak{F}} = 0$) of the trivial vector bundle $(\mathfrak{G} \times \mathfrak{G}, \mathfrak{G}, \mathcal{P}r_1)$ then by [9], where

$$\begin{aligned} \gamma : \mathfrak{G} \times \mathfrak{G} &\rightarrow \mathcal{T}\mathfrak{G} \\ (g, X) &\mapsto \mathcal{T}_e \mathcal{L}_g(X) \end{aligned}$$

denotes the vector bundle isomorphism of $\mathfrak{G} \times \mathfrak{G}$ such that \mathfrak{G} is the Lie algebra of \mathfrak{G} , in fact

$$\pi \circ \gamma(g, X) = \pi([\mathcal{L}_g \circ c, g]) = g = id_{\mathfrak{G}} \circ \mathcal{P}r_1(g, X),$$

and it is easy to verify the map $\gamma_x : \{x\} \times \mathcal{G} \cong \mathcal{G} \rightarrow \mathcal{T}_x\mathfrak{G}$ is linear and γ is one to one. Also γ is surjective, since for any X in $\mathcal{T}\mathfrak{G}$, here exists a unique x in \mathfrak{G} , which X_x is a vector on $\mathcal{T}_x\mathfrak{G}$, therefore we have a (x, X) in $\{x\} \times \mathcal{G} \subseteq \mathfrak{G} \times \mathcal{G}$, such that $\gamma(x, X) = X$. Now since $(\mathfrak{G} \times \mathcal{G}, \mathfrak{G}, \mathcal{P}r_1)$ and $(\mathcal{T}\mathfrak{G}, \pi, \mathfrak{G})$ are vector bundles endowed with the similar base \mathfrak{G} and the vector bundle isomorphism $(\gamma, id_{\mathfrak{G}})$, then by [18] the corresponding connections $\nabla_{\mathfrak{G}}$ and $\nabla_{\mathfrak{F}}$ are $(\gamma, id_{\mathfrak{G}})$ -related iff, their Christoffel symbols satisfy the following local condition:

$$(\gamma_{\varphi})_x^*[\Gamma_{\varphi}(x)(u, y)] = \Gamma'_{\varphi'}[(\gamma_{\varphi})_x^*(u), y] + \mathcal{D}(\gamma_{\varphi})^*(x).y.u,$$

therefore, by putting $(\gamma_{\varphi})_x^* = F_{\kappa}(x)$, (where $F_{\kappa}(x)$ gives the local expression of the isomorphism $\gamma_x := \mathcal{T}_e\mathcal{L}_x : \mathcal{G} \cong \mathcal{T}_e\mathfrak{G} \rightarrow \mathcal{T}_x\mathfrak{G}$ with respect to the chart (\mathcal{U}, φ)). Hence, we have

$$\Gamma_{\varphi}^{\mathfrak{G}}(x)(u, F_{\kappa}(x).y) + \mathcal{D}F_{\kappa}(x)(u, y) = 0,$$

so

$$\Gamma_{\varphi}^{\mathfrak{G}}(x)(u, y) = -\mathcal{D}F_{\kappa}(x)(u, F_{\kappa}^{-1}(x).y).$$

As a result, if \mathfrak{G} is a Lie group modelled on a Banach space, our Eqs reduces to

$$\frac{dx}{dt} = -\mathcal{D}F_{\kappa}(x)(0, F_{\kappa}^{-1}(x)).$$

Example 3.6. (a numerical solution for first order differential equations on Lie groups)

Let G be a Lie group as below

$$G = \{x \mid xx^t = constant\}.$$

Hence our Eqs changed to $\dot{x} = A(x)x$ which $A(x)$ is a skew- symmetric matrix orthogonal so, according to [11] this numerical solution of the Eqs lies on a closed curve $\frac{1}{2}(x_1^2 + x_2^2 + \frac{3x_3^2}{2}) = constant$ and a sphere with the following numerical method

$$x_{n+1} = exp(h(A(x_n)))x_n.$$

Let $\zeta_p : \mathcal{M} \rightarrow \mathcal{M}$ be the principal part of ζ , thus, we have the following theorem.

Theorem 3.7. For each $t. \in \mathcal{M}$, there exists a unique horizontal global section

$$\zeta : \mathcal{M} \rightarrow \mathcal{M} \times \mathbb{E},$$

with $\zeta_p(t.) = f.$ az a constant value, such that ζ_p is a solution of the ordinary differential equation $\frac{dx}{dt} = A(t).x$.

Proof. For any $t. \in \mathcal{M}$, we show that

$$[\mathcal{A}(t.)](\zeta_p(t.)) = \dot{\zeta}_p(t.).$$

Now, then by the definition of connection, we have:

$$\nabla_{\alpha}(t., \zeta_p(t.), e, 0) = (t, \Gamma_{\alpha}(t.)(\zeta_p(t.), e)),$$

hence, since ζ is a horizontal global section of the trivial vector bundle $(\mathcal{M} \times \mathbb{E}, \mathcal{M}, \mathcal{P}r_1)$ endowed with principal part ζ_p , where $\zeta_p(t.) = f.$, so

$$\nabla_\alpha(t., \zeta_p(t.), e, 0) = 0,$$

therefore

$$\mathcal{A}(t.) = \Gamma(t.)(\zeta_p(t.), e) = 0.$$

Also, by attention to $\dot{\zeta}_p(t.) = 0$, proof is complete. \square

4 Fréchet case

Here we focus on those Fréchet manifolds which can be obtained as projective limits of Banach manifolds. (see [1], [7], [8], [10])

Let $\{M^i, \varphi^{ji}\}_{i,j \in \mathbb{N}}$ be a projective system of manifolds modelled on the projective system of Banach spaces $\{\mathbb{E}^i, \rho^{ji}\}_{i,j \in \mathbb{N}}$ respectively. Furthermore suppose that for $x = (x^i)_{i \in \mathbb{N}} \in \mathcal{M} = \varprojlim \mathcal{M}^i$ there exists a projective system of local charts $\{(U^i, \psi^i)\}_{i \in \mathbb{N}}$ such that $x^i \in U^i$ and $\varprojlim U^i$ is open in \mathcal{M} . Then we can endow $\mathcal{M} = \varprojlim \mathcal{M}^i$ with a Fréchet manifold structure modelled on the Fréchet space $\mathbb{F} = \varprojlim \mathbb{E}^i$.

Furthermore suppose that for each $i \in \mathbb{N}$, ∇^i be a linear connection on \mathcal{M}^i such that $\nabla = \varprojlim \nabla^i$ exists. The intrinsic problems related to pathological structure of $GL(\mathbb{E})$ overcome if we replace it with the generalized Lie group.

Example 4.1. Consider \mathbb{E} as a smooth manifold with the total chart $(\mathbb{E}, id_{\mathbb{E}})$. If we endow $\mathcal{M} = \mathbb{E}$ with the canonical flat connection i.e. the connection on \mathcal{M} such that its Christoffel symbol vanishes everywhere, then the equations related to the Christoffel symbol reduce to;

$$\frac{d\theta}{dt}(t) = 0,$$

i.e. $\theta(t) = c$. As we mentioned earlier, the assigned equations are ordinary differential equations on the Fréchet space $\mathbb{F} = \varprojlim \mathbb{E}^i$ where the first one can be solved if we assume that the vector field $\xi := \varprojlim \xi^i$ is a projective limit vector field, and for the first equation if $\nabla := \varprojlim \nabla^i$.

Now here is another proof for this theorem which was mentioned in [3],

Theorem 4.2. Let $\nabla_\alpha := \varprojlim \nabla_\alpha^i$ and $\nabla'_\beta := \varprojlim \nabla'_\beta^i$ be two linear connections over trivial vector bundle $(\varprojlim \mathcal{M}^i \times \varprojlim \mathbb{E}^i, \varprojlim \mathcal{M}^i, \mathcal{P}r_1)$ such that for any $i \in \mathbb{N}$, each ∇_α^i and ∇'_β^i be $(g^i, id_{\mathcal{M}})$ -related. Then their corresponding differential equations $\frac{dx}{dt} = \mathcal{A}(t).x$ and $\frac{dy}{dt} = \mathcal{C}(t).y$ are equivalent.

Proof. Since ∇_α^i and ∇'_β^i are $(g^i, id_{\mathcal{M}})$ -related over each trivial vector bundle $(\mathcal{M}^i \times \mathbb{E}^i, \mathcal{M}^i, \mathcal{P}r_1)$ and from corollary (3.1), for their corresponding Christoffel

symbols we have

$$\begin{aligned} \mathcal{D}G^i(\varphi_\alpha^i(x))\left(\Gamma_\alpha^i(\varphi_\alpha^i(x))(u)(y)\right) &= \Gamma_\beta^{i'}(G(\varphi_\alpha^i(x)))\left(\mathcal{D}G^i(\varphi_\alpha^i(x))(u), y\right) \\ &\quad - \mathcal{D}(\mathcal{D}G^i)(t)(u, e), \end{aligned}$$

now notice that $\Gamma_\alpha^i(t)(u, e) = -\mathcal{A}_\alpha^i(t)(u)$ also by putting $\varphi_\alpha^i(x) = t^i$ and $y^i = 1$, for every $\alpha \in I$

$$\mathcal{D}G^i(t)\left(\mathcal{A}_\alpha^i(t)(u)\right) = \mathcal{D}(\mathcal{D}G^i)(t)(u) + \left(\mathcal{A}_\beta^i(G^i(t))\right)(\mathcal{D}G^i(t)(u)).$$

Now, we want show the existence of $\varprojlim \mathcal{B}^i(t)$. Before anything, from $\nabla_\alpha := \varprojlim \nabla_\alpha^i$ then by [7] we get $\mathcal{A}_\alpha(t) := \varprojlim \mathcal{A}_\alpha^i(t) = \varprojlim \Gamma_\alpha^i(t)(u, e)$. On the other hand, by attention to projective morphisms $\{\varphi^{ij}\}_{i,j \in \mathbb{N}}$ and $\{\rho^{ij}\}_{i,j \in \mathbb{N}}$ of the projective systems $\{\mathcal{M}^i\}_{i \in \mathbb{N}}$ and $\{\mathbb{E}^i\}_{i \in \mathbb{N}}$, we have:

$$\begin{aligned} \rho^{ji} \circ [\mathcal{B}^j(t)] &= \rho^{ji} \circ [\mathcal{A}_\beta^j(G^j(t))] \\ &= \rho^{ji} \circ \mathcal{A}_\beta^j(\varphi_{\beta,g(x)}^j \circ g_x^j \circ \psi_{\alpha,x}^j(t)) \\ &= [\mathcal{A}_\beta^i \circ \rho^{ji}](\varphi_{\beta,g(x)}^j \circ g_x^j \circ \psi_{\alpha,x}^j(t)) \\ &= \mathcal{A}_\beta^i(\rho^{ji} \circ \varphi_{\beta,g(x)}^j \circ g_x^j \circ \psi_{\alpha,x}^j(t)) \\ &= \mathcal{A}_\beta^i(\rho^{ji} \circ \varphi_{\beta,g(x)}^j \circ g_x^j \circ \psi_{\alpha,x}^j(t)) \\ &= \mathcal{A}_\beta^i(\varphi_{\beta,g(x)}^j \circ \varphi^{ji} \circ g_x^j \circ \psi_{\alpha,x}^j(t)) \\ &= \mathcal{A}_\beta^i(\varphi_{\beta,g(x)}^j \circ g_x^i \circ \varphi^{ji} \circ \psi_{\alpha,x}^j(t)) \\ &= \mathcal{A}_\beta^i(\varphi_{\beta,g(x)}^j \circ g_x^i \circ \varphi^{ji} \circ \psi_{\alpha,x}^j \circ \rho^{ji}(t)) \\ &= [\mathcal{A}_\beta^i](G^i \circ \rho^{ji}(t)) \\ &= [\mathcal{B}^i(t)] \circ \rho^{ji}. \end{aligned}$$

This concludes that

$$\varprojlim \mathcal{D}G^i(t)\left(\varprojlim \mathcal{A}_\alpha^i(t)(u)\right) = \varprojlim \mathcal{D}(\mathcal{D}G^i)(t)(u) + \left(\varprojlim \mathcal{B}^i(t)\right)(\varprojlim \mathcal{D}G^i(t)(u)),$$

whence

$$\varprojlim \mathcal{Q}^{i-1}(t) \cdot \left(\varprojlim \mathcal{A}^i(t) \circ \varprojlim \mathcal{Q}^i(t) - \varprojlim \dot{\mathcal{Q}}^i(t)\right) = \varprojlim \mathcal{B}^i(t),$$

where $\mathcal{B}^i(t) = \mathcal{A}_\beta^i(G^i(t))$ and $\mathcal{A}^i(t) = \mathcal{A}_\alpha^i(t)$, for any $\alpha, \beta \in I$. In fact, we obtain:

$$\begin{aligned} \varprojlim \mathcal{Q}^{i-1}(t) \cdot \left(\varprojlim \mathcal{A}^i(t) \circ \varprojlim \mathcal{Q}^i(t) - \varprojlim \dot{\mathcal{Q}}^i(t)\right) &= \varprojlim \mathcal{B}^i(t) \\ \Leftrightarrow \varprojlim \mathcal{A}^i(t) \varprojlim \mathcal{Q}^i(t) &= \varprojlim \mathcal{B}^i(t) \varprojlim \mathcal{Q}^i(t) + \varprojlim \dot{\mathcal{Q}}^i(t) \\ \Leftrightarrow \varprojlim \mathcal{A}^i(t) \varprojlim \mathcal{Q}^i(t) \cdot \varprojlim y^i &= \varprojlim \dot{\mathcal{Q}}^i(t) \cdot \varprojlim y^i + \varprojlim \mathcal{Q}^i(t) \cdot \varprojlim \dot{y}^i \\ \Leftrightarrow \varprojlim \dot{x}^i &= \varprojlim \dot{\mathcal{Q}}^i(t) \cdot \varprojlim y^i + \varprojlim \mathcal{Q}^i(t) \cdot \varprojlim \dot{y}^i \\ \Leftrightarrow \varprojlim x^i &= \varprojlim \mathcal{Q}^i(t) \cdot \varprojlim y^i. \end{aligned}$$

By using the previous notation, we conclude that the differential equations $\varprojlim \dot{x}^i = \varprojlim \mathcal{A}^i \cdot \varprojlim x^i$ and $\varprojlim \dot{y}^i = \varprojlim C^i \cdot \varprojlim y^i$ are equivalent on the Fréchet space. \square

5 Autoparallel curves and differential equations

Definition 5.1. A section $\zeta : \mathcal{M} \rightarrow \mathcal{T}^2\mathcal{M}$ of the second order vector bundle $\mathcal{T}^2\mathcal{M}$, i.e a smooth map satisfying:

$$\pi_{\mathcal{M}}^2 \circ \zeta = id_{\mathcal{M}},$$

where $id_{\mathcal{M}}$ denote the identity map on \mathcal{M} , is called a second order vector field on the base manifold \mathcal{M} (for more details [4]).

Definition 5.2. Let \mathcal{M} be a smooth manifold with affine connection ∇ . The correspondence of vector field \mathcal{V} along smooth curve $\mathcal{C} : \mathcal{I} \subset \mathcal{R} \rightarrow \mathcal{M}$ to the vector field $\frac{D\mathcal{V}}{dt}$ is called covariant derivative of \mathcal{V} along \mathcal{C} iff we have:

$$\begin{aligned} i) \quad & \frac{D\mathcal{V} + \mathcal{W}}{dt} = \frac{D\mathcal{V}}{dt} + \frac{D\mathcal{W}}{dt}, \\ ii) \quad & \frac{Df\mathcal{V}}{dt} = f \frac{D\mathcal{V}}{dt} + \frac{Df}{dt} \mathcal{V}, \\ iii) \quad & \text{if } \mathcal{V}(t) = \mathcal{Y}(\mathcal{C}(t)) \text{ for any } \mathcal{Y} \in \chi(\mathcal{M}), \text{ then } \frac{D\mathcal{V}}{dt} = \nabla_{\frac{d\mathcal{C}}{dt}}. \end{aligned}$$

Definition 5.3. The curve $\gamma : \mathcal{I} \subset \mathcal{R} \rightarrow \mathcal{M}$ is called auto parallel, if satisfying:

$$\frac{d^2x_k}{dt^2} + \sum_{i,j} \Gamma_{ij}^k \frac{dx_i}{dt} \frac{dx_j}{dt} = 0, \quad k = 1, \dots, n,$$

where $(\varphi_{\alpha}\gamma)(t) = (x_1(t), \dots, x_n(t))$.

Now, according to [4] we have the following theorems

Theorem 5.4. Any integral curve of a second order vector field induced by fix function is a autoparallel curve.

Theorem 5.5. Let ζ be a vector field of second order and also ϑ be a integral curve of ζ ; then ϑ is a geodesic curve of \mathcal{M} iff the vector field satisfies the following local condition:

$$\Phi_{\alpha}^2 \circ \zeta = \Phi_{\alpha}^3 \circ \zeta.$$

6 Geodesic curves and sprays

Definition 6.1. A spray of smooth manifold \mathcal{M} is a second order vector field \mathcal{F} such that for each $s \in \mathcal{R}$ and $v \in \mathcal{TM}$ we have the following condition:

$$\mathcal{F}(sv) = \mathcal{I} s_{\mathcal{TM}}(s\mathcal{F}(v)),$$

where,

$$s_{\mathcal{TM}} : \mathcal{TM} \rightarrow \mathcal{TM} : v \mapsto sv.$$

According to [13] any spray is completely determined by symmetric bilinear map $\beta : \psi_0(U_{\alpha}) \rightarrow \mathcal{L}^2(E, E)$, whence then by [14] and by considering Γ_{α} in lieu of β we have:

Theorem 6.2. *Let ∇ be a linear connection on smooth manifold \mathcal{M} . therefore here exists a unique spray \mathcal{F} such that any geodesic of ∇ , is a geodesic with respect to \mathcal{F} .*

Theorem 6.3. *Let ζ be a vector field of second order with the local condition $\Phi_\alpha^2 \circ \zeta = \Phi_\alpha^3 \circ \zeta$, then there is a unique spray \mathcal{F} such that any integral curve of ζ is a geodesic with respect to \mathcal{F} .*

Proof. Since each integral curve of a vector field ζ with locally condition $\Phi_\alpha^2 \circ \zeta = \Phi_\alpha^3 \circ \zeta$ is a geodesic curve with respect to Levi-Civita connection ∇ , then by the above theorem, each geodesic curve with respect to ∇ is a geodesic curve with respect to spray \mathcal{F} , hence for any vector field of second order ζ with the local condition $\Phi_\alpha^2 \circ \zeta = \Phi_\alpha^3 \circ \zeta$, here exists a unique spray \mathcal{F} such that each integral curve of a vector field ζ is a integral curve with respect to spray \mathcal{F} . \square

Finally, we have a splitting of the double tangent bundle by the following theorem

Theorem 6.4. *Let \mathcal{M} be a manifold with a vector field by local properties $\Phi_\alpha^2 \circ \zeta = \Phi_\alpha^3 \circ \zeta$. Then the map*

$$(\pi_{\mathcal{T}\mathcal{M}}, \mathcal{S}_1, \mathcal{S}_2) : \mathcal{T}\mathcal{T}\mathcal{M} \rightarrow \mathcal{T}\mathcal{M} \oplus \mathcal{T}\mathcal{M} \oplus \mathcal{T}\mathcal{M}$$

is a unique isomorphism of fiber bundles over \mathcal{M} , where

$$(\mathcal{S}_1)_{\varphi(U)} : (\mathcal{T}\mathcal{T}\mathcal{M})_{\varphi(U)} \rightarrow (\mathcal{T}\mathcal{M})_{\varphi(U)}$$

$$: \left((\varphi_\alpha \circ \gamma)(t), (\varphi_\alpha \circ \gamma)'(t), (\varphi_\alpha \circ \gamma)'(t), (\varphi_\alpha \circ \gamma)''(t) \right) \mapsto \left((\varphi_\alpha \circ \gamma)(t), (\varphi_\alpha \circ \gamma)'(t) \right),$$

and

$$(\mathcal{S}_2)_{\varphi(U)} : (\mathcal{T}\mathcal{T}\mathcal{M})_{\varphi(U)} \rightarrow (\mathcal{T}\mathcal{M})_{\varphi(U)}$$

$$: \left((\varphi_\alpha \circ \gamma)(t), (\varphi_\alpha \circ \gamma)'(t), (\varphi_\alpha \circ \gamma)'(t), (\varphi_\alpha \circ \gamma)''(t) \right) \mapsto \left((\varphi_\alpha \circ \gamma)(t), (\varphi_\alpha \circ \gamma)''(t) \right. \\ \left. - \Gamma_\alpha((\varphi_\alpha \circ \gamma)(t))[(\varphi_\alpha \circ \gamma)'(t), (\varphi_\alpha \circ \gamma)'(t)] \right).$$

Acknowledgment. The authors are indebted to Professors C.T.J. Dodson and A. Suri for their useful advices. Also, the authors would like to thank Professor V. Balan for his remarks leading to the essential improvement of the style of this note.

References

- [1] M.C. Abbati, A. Mania , *On differential structures for projective limits of manifolds*, J. Geom. Phys. 29, 1-2 (1999), 35-63.
- [2] M. Aghasi, A.R. Bahari1, C.T.J. Dodson, G.N. Galanis and A. Suri, *Second order structures for sprays and connections on Frechet manifolds*, arXiv, 2008, 235-243.
- [3] M. Aghasi, C.T.J. Dodson, G.N. Galanis and A. Suri, *Conjugate connections and differential equations on infinite dimensional manifolds*, MIMS EPrints: 146, 2006.
- [4] M. Aghasi, C.T.J. Dodson, G.N. Galanis and A. Suri, *Infinite dimensional second order ordinary differential equations via T^2M* , Nonlinear Analysis 67, 10 (2007), 2829-2838.

- [5] D.E. Blair, *Spaces of metrics and curvature functionals*, In "Handbook of Differential Geometry", Vol. I, North Holland, Amsterdam, 2000, 153-185.
- [6] C.T.J. Dodson, G.N. Galanis and E. Vassiliou, *Isomorphism classes for Banach vector bundle structures of second tangents*, to appear in Math. Proc. Camb. Phil. Soc.
- [7] G.N. Galanis, *Differential and geometric structure for the tangent bundle of a projective limit manifold*, Rendiconti del Seminario Matematico di Padova, Vol. 112 (2004), 103-115.
- [8] G.N. Galanis, *On a type of linear differential equations in Fréchet spaces*, Annali della Scuola Normale Superiore di Pisa, 4, 24 (1997), 501-510.
- [9] G.N. Galanis, *Projective limits of Banach-Lie group*, Periodica Mathematica Hungarica 32 (1996), 179-191.
- [10] G.N. Galanis and P.K. Palamides, *Nonlinear differential equations in Fréchet spaces and continuum-cross-sections*, Anal. St. Univ. 'Al.I. Cuza' Iasi 51 (2005), 41-54.
- [11] E. Hairer, *Geometric integration of ordinary differential equations on manifolds*, Bit, Vol. 41 (2001), 996-1007.
- [12] R.S. Hamilton, *The inverse functions theorem of Nash and Moser*, Bull. Amer. Math. Soc. 7 (1982), 65-222.
- [13] S. Lang, *Differential manifolds*, Addison-Wesley, 1971; Springer-Verlag, 1985.
- [14] J.M. Lee, *Differential and Physical Geometry*, Addison-Wesley, Reading, Massachusetts 1972.
- [15] K.-H. Neeb, *A Cartan-Hadamard theorem for Banach-Finsler manifolds*, Geometriae Dedicata 95 (2002), 115-156.
- [16] K.-H. Neeb, *Infinite dimensional Lie groups*, 2005 Monastir Summer School Lectures, Lecture Notes, 2006.
- [17] A. Sergeev, *$Diff_+(S^1)/S^1$ as a space of complex structure on loop spaces of compact Lie groups*, draft 1998.
- [18] E. Vassiliou, *Transformations of linear connections II*, Period. Math. Hungar. 17 (1) (1986), 1-11.
- [19] J. Vilms, *Connections on tangent bundles*, J. Diff. Geom. 41 (1967), 235-243.

Authors' address:

G. Rezaie and R. Malekzadeh
Department of Mathematics, Faculty of Mathematics,
Sistan and Balochstan University, Zahedan, Iran.
E-mail: g.rezaie@mat.usb.ac.ir, math.rasul@gmail.com