

VECTOR FIELDS

①

- Recall: M^4 4-d spacetime manifold of events.
- $T_p M^4$ tangent space to M^4 at $p \in M^4$

$$X_p \in T_p M^4 \quad X_p \leftrightarrow \left. \frac{dc}{ds} \right|_p \leftrightarrow X^i \left. \frac{\partial}{\partial x^i} \right|_p$$

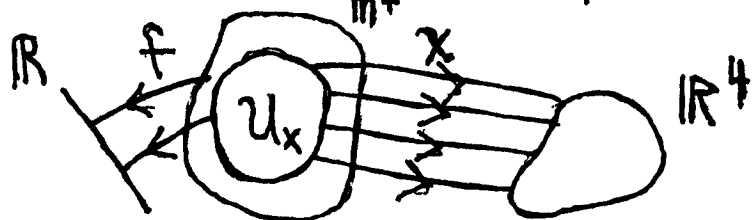
"identify tangent vectors with 1st order operators in each coord. system"

Vector Field: "smooth" assignment of a vector at each $p \in M^4$.

eg. $X = X^i(p) \frac{\partial}{\partial x^i}$ gives X in coord system $x: U \subset M^4 \rightarrow \mathbb{R}^4$

- Think of X_p as a linear operator on scalar functions.

$X_p(f) = X^i(p) \frac{\partial}{\partial x^i}(f \circ x^{-1}) \equiv$ "rate at which f changes in X_p direction at $p \in M^4$ "



$$f: M^4 \rightarrow \mathbb{R}$$

• For fixed f , ask that the representation of X in each coordinate system give same derivative: $\Rightarrow$

$$X = X^i \frac{\partial}{\partial x^i} = \bar{X}^\alpha \frac{\partial}{\partial \bar{x}^\alpha}$$

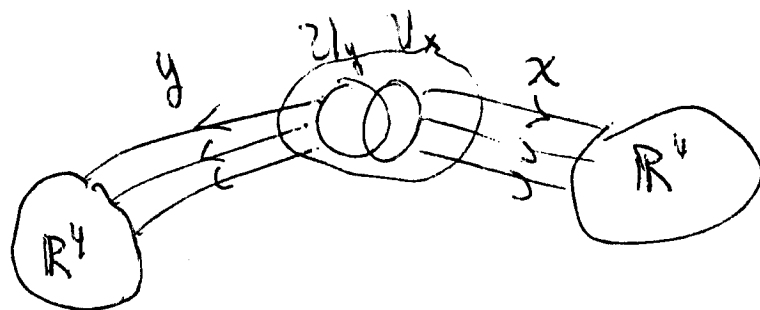
iff

$$X(f) = X^i \frac{\partial}{\partial x^i} f = \bar{X}^\alpha \frac{\partial}{\partial \bar{x}^\alpha} f$$

iff

$$X^i = \frac{\partial x^i}{\partial \bar{x}^\alpha} \bar{X}^\alpha \quad \frac{\partial}{\partial x^i} = \frac{\partial \bar{x}^\alpha}{\partial x^i} \frac{\partial}{\partial \bar{x}^\alpha}$$

I.e.,



$$x \circ \bar{x}^{-1} : \mathbb{R}^4 \rightarrow \mathbb{R}^4 \quad \frac{\partial x^i}{\partial \bar{x}^\alpha} \quad \text{Jacobian derivative}$$

$$(x \circ \bar{x}^{-1})^{-1} = \bar{x} \circ x^{-1} : \mathbb{R}^4 \rightarrow \mathbb{R}^4 \quad \left(\frac{\partial \bar{x}^\alpha}{\partial x^i} \right)^{-1} = \frac{\partial x^i}{\partial \bar{x}^\alpha} \quad \text{FIP}$$

Conclude: The Einstein summation convention keeps track of the use of J, J^{-1}, J^t, J^{-t} in trans. laws.

• Notation: $X = x^i \frac{\partial}{\partial x^i}$ x -coords

$$X = \bar{x}^{\alpha} \frac{\partial}{\partial \bar{x}^{\alpha}} \quad \bar{x}\text{-coords}$$

(let new set of indices keep track of "bar")

Indices on basis vector down $\frac{\partial}{\partial x^i} \leftrightarrow \underline{e}_i$

Indices on vector coordinates up $x^i \frac{\partial}{\partial x^i}$

Convention: ~~Mathematicians call up indices covariant~~

* Convention: up indices contravariant
down indices covariant

Note: no general agreement - * consistent with
Dirac / Adler / Barin / Schiff / Misner Thorne Wheeler /
Mathematicians sometimes reverse this

② Integral Curves of Vector Field:

- A parameterized curve $c(\xi): \mathbb{R} \rightarrow M^n$ defines a vector at each point

$$\frac{dc}{d\xi} = X \Leftrightarrow X^i \frac{\partial}{\partial x^i}$$

Here: $\frac{d}{d\xi} x^i \circ c(\xi) \equiv \frac{dx^i}{d\xi} = X^i$

- We can reverse this procedure: to every smooth vector field X there corresponds (locally) through each point a unique curve with a specified parameterization $\approx$ Flow on the manifold.

~~• I.e. In each coord system x , X defines (locally) a system of ODE's on M^n by:~~

~~• I.e. In each coord system x , X defines (locally) an autonomous system of ODE's~~

• I.e., in each coordinate system x , a vector ⁽⁵⁾
field $X = X^i \frac{\partial}{\partial x^i}$ defines (locally) an autonomous
system of ODE's for the solution curves $\chi(\xi)$.

$$\frac{d\chi^i(\xi)}{d\xi} = X^i(\chi(\xi)). \quad (1)$$

we can specify initial conditions

$$\chi(\xi_0) = \chi_0. \quad (2)$$

Note: (1) is of form $\frac{dx}{d\xi} = f(x)$, and is
autonomous because f has no ξ -dependence.
Thus, in M^4 , (1) defines a system of 4 coupled,
nonlinear, ODE's.

Theorem (1) (Local Existence Thm) If the function
 $X^i(x)$ is Lipschitz continuous,

$$|X^i(x) - X^i(y)| \leq K |x - y|,$$

then (1), (2) has a unique maximal solution $\chi(\xi)$
defined in a nbhd of $\xi = \xi_0$. Solns depend cont.
on initial values

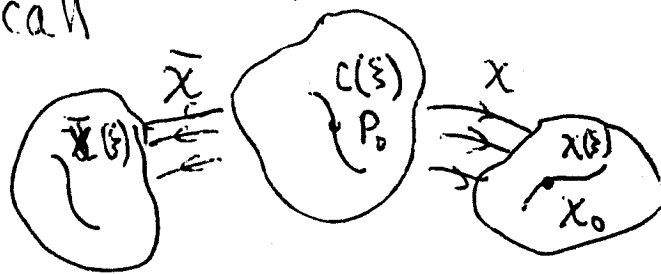
• Defn: The image of $\chi(\xi)$ is the integral curve ^⑥ of the vector field X in x -coordinates.

Since (1) is autonomous, $\chi(\xi)$ is an integral curve iff $\chi(\xi + \bar{\xi})$ is for any constant $\bar{\xi}$.

This together with the uniqueness of solution curves implies $\Rightarrow$

Corollary: two different integral curves do not intersect. (FIP)

• Given $\chi(\xi)$, $\chi^{-1} \circ \chi(\xi) = c(\xi)$ defines a curve in the manifold, which we call the integral curve of X .
thru P_0 , $\chi(P_0) = \chi_0$.



Lemma: The integral curve $\bar{\chi}(\xi)$ of X in the $\bar{x}$ coords determines the same ^{integral} curve $c(\xi)$ through P_0 . (FIP)

- The integral curves of X defined in a nbhd $U \subseteq M^4$ of p_0 define a flow $\mathbb{F}$ on U as follows:

$$\mathbb{F} : I \times U \longrightarrow M^4, \quad I = (-\epsilon, \epsilon)$$

$$\mathbb{F}(\xi, p) \equiv \mathbb{F}_p(\xi)$$

where $\mathbb{F}_p(\xi)$ is the unique integral curve $c(\xi)$ satisfying

$$\frac{dc}{d\xi} = X, \quad c(0) = p.$$

~~If $X \neq 0$ (no rest points) then~~ For each

$$\xi \in I,$$

$$\mathbb{F}_\xi(p) \equiv \mathbb{F}(\xi, p)$$

defines a map $\mathbb{F}_\xi : U \longrightarrow M^4$ which is

1-1 and regular, and $\mathbb{F}_{\xi_1 + \xi_2}(p) = \mathbb{F}_{\xi_1} \circ \mathbb{F}_{\xi_2}(p)$

- This can be globalized to compact subsets of M^4 by using a finite cover of coord. charts (FIP).

• Conclude : each vector field X defines a natural length ξ on M^4 via the parameter on the integral curves. Eg, if $X = \frac{\partial}{\partial x^i}$, then $\xi = x^i$ is the coordinate length (FIP)

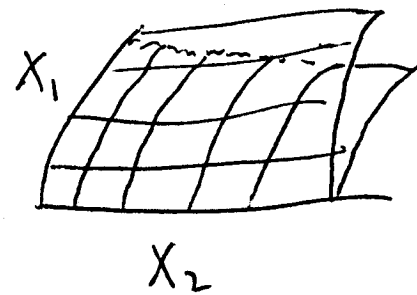
Q1 : Given 4 indept vector fields $X_1, \dots, X_4$, one can construct coordinate systems based on these natural lengths. (This requires choosing the 3-surface where $\xi = 0$ for each vector field)

Q : when can a coord system based on these natural lengths be constructed so that the coord system has $X_1, \dots, X_4$ as coordinate basis at each point?

Ans : when $[X_i, X_j] = 0$, $i, j = 1, \dots, 4$

Q2: Given $\{X_1, X_2\}^{\text{indep}}$, when do the integral curves of X_i form a 2-d surface?

Ans: when $[X_1, X_2] \in \text{Span}\{X_1, X_2\}$



Q3: Given $\{X_1, X_2, X_3\}^{\text{indep}}$,

when do the integral curves of X_i all lie in the same 3-d surface?

Ans: when $[X_i, X_j] \in \text{Span}\{X_1, X_2, X_3\} \forall p$

Defn: $\{X_1, \dots, X_n\}^{\text{indep}} = \Delta$ called a k -distribution.

The distribution is integrable if the integral curves form a k -d surface thru each point.

Precisely, M^k is a k -dim integral manifold for Δ passing thru p , if for every $p \in M^k$,

$$T_p M^k = \Delta.$$

Theorem (Frobenius) Δ is integrable iff

$$[X_i, X_j] \in \Delta \quad \forall X_i, X_j \text{ in } \Delta.$$

2 Lie Bracket / Derivative

(10)

- Let X, Y be vector fields. We view these as 1st order linear operators acting on scalar functions:

$$X: \text{scalar} \longrightarrow \text{scalar}$$

$$f \longmapsto X(f)$$

$$\text{in coordinates: } X = X^i \frac{\partial}{\partial x^i}$$

$$X(f) = X^i \frac{\partial f}{\partial x^i}$$

$$(aX + bY)(f) = aX(f) + bY(f)$$

- But $X(f)$ is itself a scalar $\Rightarrow$

$$Y(X(f)) = (YX)(f)$$

is meaningful. However, YX is linear, but not 1st order on $f \Rightarrow$ not vector:

$$\begin{aligned} (YX)(f) &= Y(X(f)) = Y^i \frac{\partial}{\partial x^i} (X^j f_{,j}) \\ &= Y^i X^j_{,i} \frac{\partial}{\partial x^j} f + Y^i X^j f_{,ij} \end{aligned}$$

Notation: $_{,i} \equiv \frac{\partial}{\partial x^i}$, a word dependent expression.

• The commutator is a vector:

$$(XY - YX)(f) = (X^i Y^j_{,i} - Y^i X^j_{,i}) \frac{\partial f}{\partial x^j}$$

1st order operator.

Conclude: $[X, Y] \equiv XY - YX$ is a vector field with components

$$[X, Y]^j = X^\sigma Y^j_{,\sigma} - Y^\sigma X^j_{,\sigma}$$

■ Geometric Interpretation:

Let $\psi_s^x(x)$ be the pt s units along the int curve of X starting at x ; $\psi_t^y(x)$ the point t units

along int curve of Y starting at x , in x -coords.

Let

$$\alpha(s, t) = \psi_t^y \circ \psi_s^x (x_0) \in \mathbb{R}^4$$

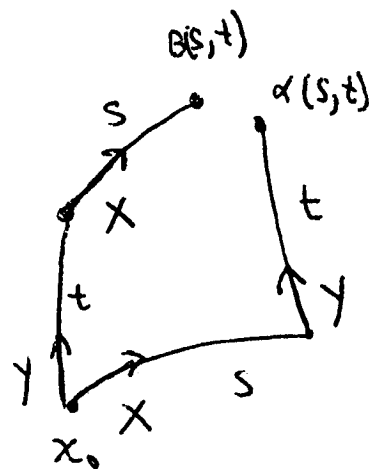
$$\beta(s, t) = \psi_s^x \circ \psi_t^y (x_0) \in \mathbb{R}^4$$

Theorem:

$$[X, Y]^i_x = \lim_{s, t \rightarrow 0} \frac{\alpha(s, t)^i - \beta(s, t)^i}{st}$$

$$c|t| \leq |s| \leq c|t|$$

(FIP)



Conclude: "[X, Y] measures the failure of the flows of X & Y to commute"

□ Lie Derivative:

- A vector field X defines a flow:

$$\varphi_s : M \rightarrow M$$

This induces a map on the tangent space of M:

$$(\varphi_s)_* : T_p M \rightarrow T_{\varphi(s)} M \quad \text{for each } p.$$

2 ways: ① If $c(s) \subset M$, then

$$\varphi_s : c(s) \mapsto \varphi_s \circ c(s) = \bar{c}(s)$$

Then

$$\varphi_{s*} : \frac{dc}{ds} \mapsto \frac{d}{ds} \bar{c}(s)$$

Alternatively: ② If $f : M \rightarrow \mathbb{R}$, then

$$(\varphi_* X_p)(f) = X_p(f \circ \varphi)$$

FIP: show ① & ② are equivalent

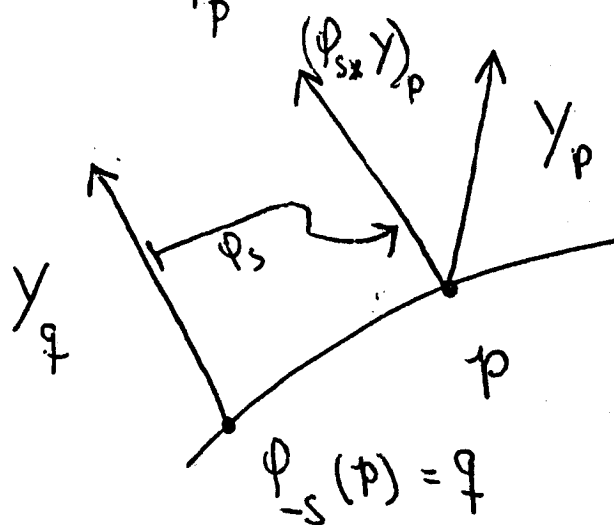
Then

~~$$\varphi_* : T_p M \rightarrow T_{\varphi(p)} M \quad \text{if } (\varphi_* X_p)(f) = X_p(f \circ \varphi)$$~~

- Now given another vector field Y , Let $\phi_s^* Y$ denote the forward push of Y by the flow ϕ_s induced by X .

Defn: $L_X Y|_p = - \frac{d}{ds} \{ \phi_s^* Y_{\phi_{-s}(p)} \}$

Picture:



$L_X Y$ defined invariantly $\Rightarrow$ indept of coords

Then:
$$L_X Y|_p = \lim_{s \rightarrow 0} \frac{1}{s} \{ Y_p - (\phi_s^* Y)_p \}$$

$$= \lim_{s \rightarrow 0} - \frac{1}{s} \{ (\phi_s^* Y)_p - (\phi_0^* Y)_p \}$$

$$= - \frac{d}{ds} \{ \phi_s^* Y_{\phi_{-s}(p)} \}$$

Note: this is the expression for Lie Bracket that generalizes to arbitrary tensors.

Thm: $L_X Y = [X, Y] \quad (FIP) \Rightarrow$

Idea: Assume $\phi: \mathbb{R}^n \rightarrow \mathbb{R}^n$ (I.e. map represented in ~~x~~-words)
 $\underline{y} = \phi(\underline{x})$

What is ϕ_* ? In $\mathbb{R}^n$, $\phi_* \equiv \frac{\partial \underline{y}}{\partial \underline{x}}$ is $n \times n$ matrix

Then: If $\underline{x}(s)$ is a curve in $\mathbb{R}^n$, ϕ maps this to $(\phi \circ \underline{x})(s)$ and so $\dot{X} = \dot{x}^i \frac{\partial}{\partial x^i}$

maps to vector with components

$$\frac{d}{ds} (\phi \circ \underline{x})(s) = \frac{\partial \phi^j}{\partial x^i} \dot{x}^i(s)$$

Thus:

$$\phi_*: \dot{x}^i \frac{\partial}{\partial x^i} \mapsto \left(\frac{\partial \phi^j}{\partial x^i} \dot{x}^i \right) \frac{\partial}{\partial x^j}$$

tangent to
preimage
curve

tangent to image
curve

$-[X, Y]$

$$\begin{aligned} \Leftarrow \frac{d}{ds} \{ \phi_{s*} Y_{\phi_s(p)} \} \Big|_{s=0} &= - \left(\frac{d}{ds} \phi_{s*} \right) \Big|_{s=0} Y_p - \frac{d}{ds} Y_{\phi_s(p)} = - \left(\frac{\partial}{\partial x^i} \frac{d}{ds} \phi^i_s \right) Y^j \frac{\partial}{\partial x^i} \\ &\quad + X(Y)^i \frac{\partial}{\partial x^i} \end{aligned}$$

Also: if $f: \mathbb{R}^n \rightarrow \mathbb{R}^n$

(5)

$$X(f) = \dot{x}^i \frac{\partial}{\partial x^i} (f)$$

But: $X(f \circ \phi) = \dot{x}^i \frac{\partial}{\partial x^i} (f \circ \phi)$

$$= \dot{x}^i \frac{\partial f}{\partial x^\sigma} \frac{\partial \phi^\sigma}{\partial x^i}$$

$$= \left(\dot{x}^i \frac{\partial \phi^\sigma}{\partial x^i} \right) \frac{\partial}{\partial x^\sigma} f$$

$$= (\phi_* X)(f)$$

Idea: ϕ_* is represented in each coord system by matrix ~~the~~ $\frac{\partial(x^i \circ \phi)}{\partial x^j}$ which transforms

like a (1) -tensor, but it's not really a tensor because it maps betw $T_p X \rightarrow T_{\phi(p)} X$ different spaces.

Note 2: The "push forward" (lower x) is Natural because it applies even when $\dim(M^m) = m < n = \dim M^n$

Ex: $\phi: \mathbb{R}^n \rightarrow \mathbb{R}^m$
 $p \mapsto q$

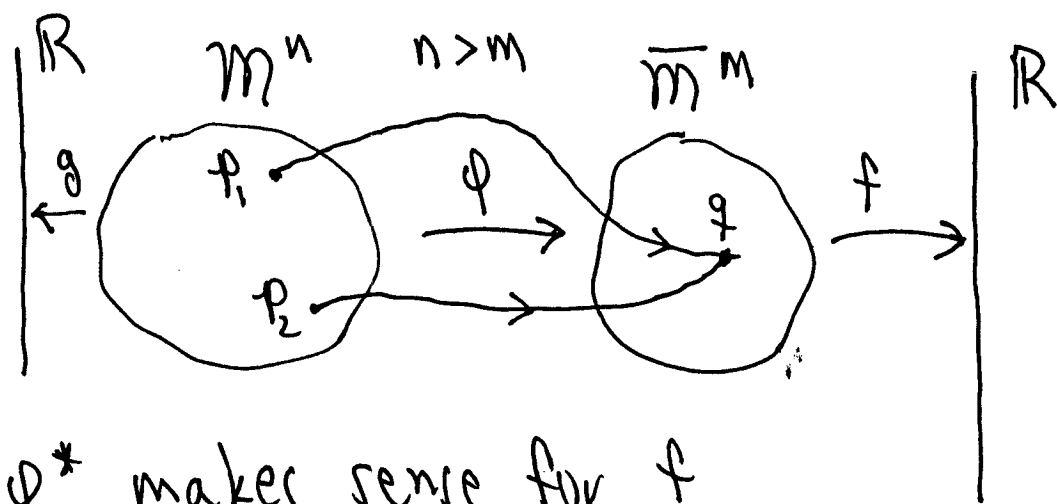
$$X_p = a^i \frac{\partial}{\partial x^i} \mapsto Y_q = \left(\frac{\partial \phi^i}{\partial x^j} a^j \right) \frac{\partial}{\partial x^i}$$



defined even if $\frac{\partial \phi^i}{\partial x^j}$ not invertible

$\Rightarrow$ the "pull back" not well-defined for vectors, but is natural for co-vectors —

Picture:



(16)

• "Pullback" ϕ^* makes sense for f

$$\phi^* f = f \circ \phi$$

$$\text{I.e. } \{f: \bar{M} \rightarrow \mathbb{R}\} \xrightarrow{\phi^*} \{\phi^* f: M \rightarrow \mathbb{R}\}$$

$$\phi^* f(p) = f(\phi(p))$$

• You could not push $g: M \rightarrow \mathbb{R}$ forward to a fn on $\bar{M}$ because no unique value for g

• Principle: "Things that act on pullbacks get pushed forward"

$$\underline{\text{Ex:}} \quad X \text{ a v.f. on } M \Rightarrow \phi_* X \text{ v.f. on } \bar{M}$$

$$(\phi_* X)(f) = X(\phi \circ f)$$

"pulling fns on $\bar{M}$ back to M gives a way to define the action of $X \in TM$ on $f \Rightarrow X$ pushed forward"

"pullback of f to M gives $X \in TM$ meaning on fn's f on $\bar{M}$ "

Frobenius Integrability Thm:

(7)

Let M^n be an n -dimensional manifold,
and let $X_1, \dots, X_k$ be linearly
independent vector fields ^{defined} on a nbhd
~~of~~ of $p \in M$.

Theorem (Frobenius): The condition

$$[X_i, X_j] = 0 \quad \forall p$$

$\forall i, j = 1, \dots, k$, holds iff $\exists$ a coordinate system
 $\underline{y}$ in a nbhd $\mathcal{U}$ of p such that

$$\underline{y} : \mathcal{U} \rightarrow \mathbb{R}^n$$

$$\underline{y}(p) = 0$$

$$\frac{\partial}{\partial y^i} = X_i, \quad i = 1, \dots, k.$$

In particular,

(18)

$$y^{-1}(y^1, \dots, y^k, 0, \dots, 0)$$

defines a k -dimensional surface η^k in M such that

$$T_q \eta = \text{Span} \{X_1, \dots, X_k\};$$

i.e., each X_i is tangent to η^k .

Proof: We do the case $k=2$; the general case will be left to the homework.

Let $X_1 \equiv X$, $X_2 \equiv Y$. Let $\tilde{x}$ denote a coord system in a abhd of P in which

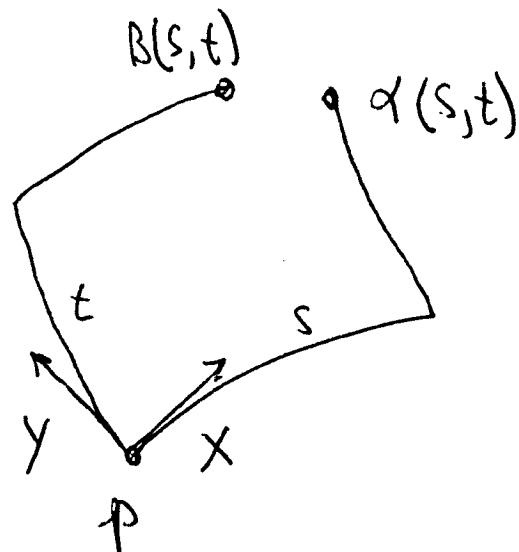
$$\tilde{x}(0) = P$$

$$\left. \frac{\partial}{\partial x^1} \right|_P \underset{a^i \frac{\partial}{\partial x^i}}{=} X, \quad \left. \frac{\partial}{\partial x^2} \right|_P \underset{b^i \frac{\partial}{\partial x^i}}{=} Y.$$

Let ϕ_s^X, ϕ_t^Y denote the flows for X & Y in $\underline{x}$ -coordinates. We have:

$$\text{Thm(A)} \quad \alpha(s,t) = \phi_t^Y \circ \phi_s^X(0)$$

$$B(s,t) = \phi_s^X \circ \phi_t^Y(0)$$



$$[X, Y]_{\underline{x}_0}^i = \lim_{s, t \rightarrow 0} \frac{\alpha(s, t)^i - B(s, t)^i}{st}$$

~~This implies that $[X, Y] \neq 0$~~

This implies $(\Leftarrow)$ i.e., if $\exists$ such a coord system, then $[X, Y] = 0$ because for coord. vector fields $\alpha(s, t) = B(s, t)$.

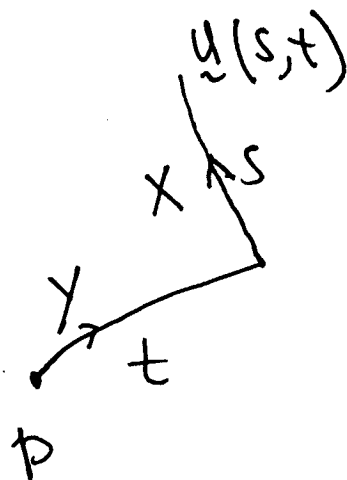
For $(\Rightarrow)$: We prove X, Y are tangent to $\textcircled{20}$
a 2-d surface thru each pt $p \in \mathcal{M}$.

• Define:

$$\underline{u}(s, t) = \varphi_s^X(\varphi_t^Y(p))$$

$$\underline{u}: \mathbb{R}^2 \rightarrow \mathcal{M}$$

$$\underline{u}(0, 0) = p$$



• Clearly, $\frac{\partial \underline{u}}{\partial s} = X$

• If we knew the flow for X commuted with the flow for Y , i.e., if

$$\varphi_s^X \circ \varphi_t^Y = \varphi_t^Y \circ \varphi_s^X,$$

then

$$\underline{u}(s, t) = \varphi_t^Y \circ \varphi_s^X(p)$$

$\Rightarrow$

$$\frac{\partial \underline{u}}{\partial t} = Y$$

(21)

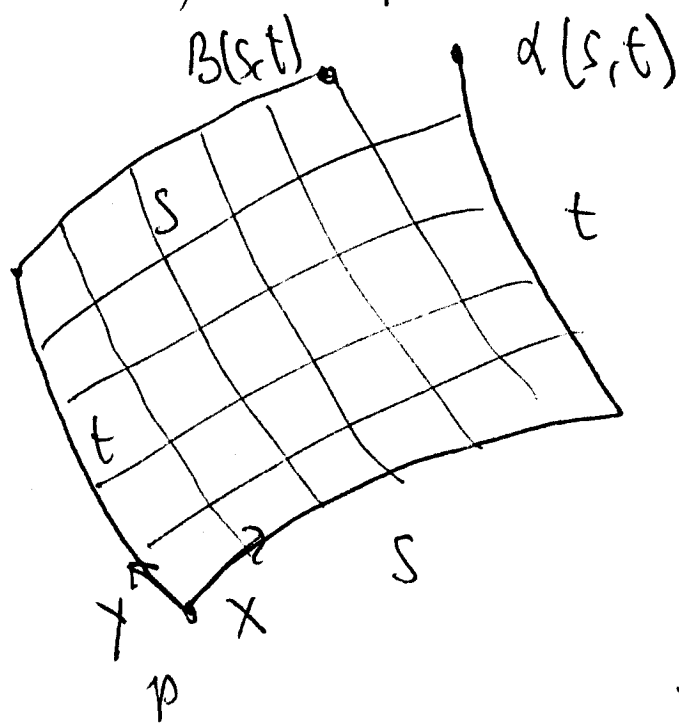
• Conclude: To prove that $\underline{u}(s,t)$ parameterizes a 2-d surface with tangent vectors X & Y it suffices to prove the following theorem:

Thm: If $[X, Y] \equiv 0$ in $\mathcal{U} \ni \mathcal{P}$, then

$$\varphi_s^X \circ \varphi_t^Y = \varphi_t^Y \circ \varphi_s^X \text{ in } \mathcal{U}.$$

Proof: we'd like to prove this as follows:

We need $\alpha(s, t) = B(s, t) \quad \forall s, t$ in a nbhd of 0. To do this, try:



Break "surface" up into n^2 small ^{"square"} loops and see that 'failure to close' of the larger square is the sum of the failure of the smaller squares to close.

But

$$[X, Y] \equiv \lim_{\frac{s}{n}, \frac{t}{n} \rightarrow 0} \frac{\alpha(\frac{s}{n}, \frac{t}{n}) - B(\frac{s}{n}, \frac{t}{n})}{(\frac{s}{n} + \frac{t}{n})} = 0 \quad (23)$$

$\Rightarrow$

$$\begin{aligned} \Rightarrow \alpha\left(\frac{s}{n}, \frac{t}{n}\right) - B\left(\frac{s}{n}, \frac{t}{n}\right) &= O\left(\left|\frac{s}{n} + \frac{t}{n}\right|^3\right) \\ &= O\left(\frac{1}{n^3}\right). \end{aligned}$$

Thus

$$\alpha(s, t) - B(s, t) = \sum_{n^2} O\left(\frac{1}{n^3}\right) \sim O\left(\frac{1}{n}\right)$$

So as $n \rightarrow \infty$, get $\alpha(s, t) = B(s, t)$.

It is difficult to make this rigorous because it's hard to write $\alpha(s, t) - B(s, t)$ as a sum of " $\alpha(\frac{s}{n}, \frac{t}{n}) - B(\frac{s}{n}, \frac{t}{n})$ " terms. Thus we use a more indirect approach,

start
Thm: If X, Y are v.f.s & $[X, Y] = 0$, then (24)
 $\exists$ integral submanifold

$$u(s, t) = \varphi_s^X(\varphi_t^Y(p))$$

thru each p st $\frac{\partial u}{\partial s} = X$, $\frac{\partial u}{\partial t} = Y$.

P.f. $\frac{\partial u}{\partial s} = X$ no problem, but $\frac{\partial u}{\partial t} = Y$ requires

$$\varphi_s^X \varphi_t^Y = \varphi_t^Y \varphi_s^X$$

Lemma: If $\alpha: M \rightarrow M$

$$\alpha_*: TM \rightarrow TM$$

and

$$\alpha_* Y_q \mapsto Y_{\alpha(q)=p} \quad \forall q,$$

then α commutes with ϕ_t^Y :

$$\alpha \circ \phi_t^Y = \phi_t^Y \circ \alpha.$$

Proof: Consider the vector field $\alpha_* Y$.

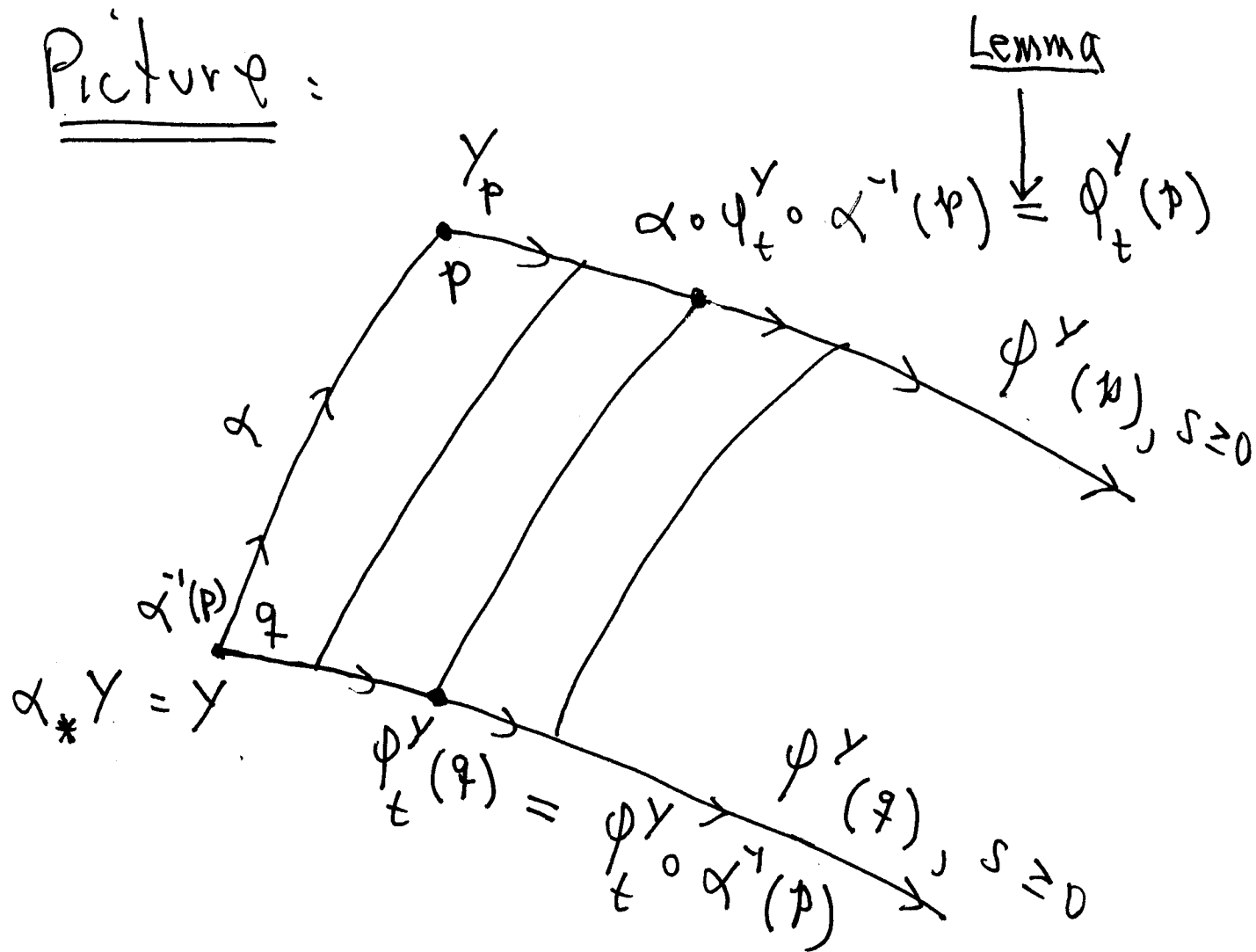
Claim: $\alpha \circ \phi_t^Y \circ \alpha^{-1}$ is the flow for the vector field $\alpha_* Y_q = Y_p$

To see this, we need only show that

$$\frac{d}{dt} f(\alpha \circ \phi_t^Y \circ \alpha^{-1})_p = (\alpha_* Y_q)(f) = Y_p(f)$$

for every smooth function f

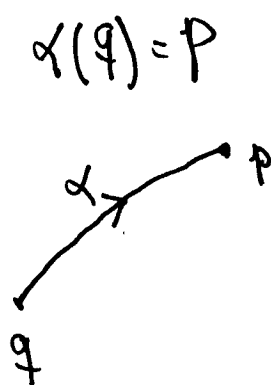
Picture :



But

$$(\alpha_* Y_q)_p(f) = \alpha_* Y_{\alpha^{-1}(p)}(f)$$

$$\equiv Y_{\alpha^{-1}(p)}(f \circ \alpha)$$



$$= \lim_{h \rightarrow 0} \left\{ \frac{1}{h} \left[f \circ \alpha (\phi_{t+h}^Y (\alpha^{-1}(p))) - f \circ \alpha (\phi_t^Y (\alpha^{-1}(p))) \right] \right\}$$

$$= \lim_{h \rightarrow 0} \left\{ \frac{1}{h} \left[f(\alpha \circ \phi_{t+h}^Y \circ \alpha^{-1}(p)) - f(\alpha \circ \phi_t^Y \circ \alpha^{-1}(p)) \right] \right\}$$

$$= \frac{d}{dt} f(\alpha \circ \phi_t^Y \circ \alpha^{-1}) \quad \checkmark$$

Thus $\alpha_* Y_q = Y_p \Rightarrow$ the flow for $\alpha_* Y$, namely ϕ_t^Y , is $\alpha \circ \phi_t^Y \circ \alpha^{-1} \Rightarrow$

$$\alpha \circ \phi_t^Y \circ \alpha^{-1} = \phi_t^Y \quad (\Leftrightarrow) \quad \alpha \circ \phi_t^Y = \phi_t^Y \circ \alpha$$

Conclude: to prove that $\phi_t^Y \circ \phi_s^X = \phi_s^X \circ \phi_t^Y$ (27)
 we only need to show that

$$\phi_{s*}^X Y_q = Y_{\phi_s^X(q)} \quad \forall q; (*)$$

ie., then ϕ_s^X commutes with the flow for Y .

To this end, suppose $[X, Y] \equiv 0$. Then

$$\forall p \quad 0 = \lim_{h \rightarrow 0} \frac{1}{h} [Y_p - (\phi_h^X Y)_p] \equiv L_X Y|_p$$

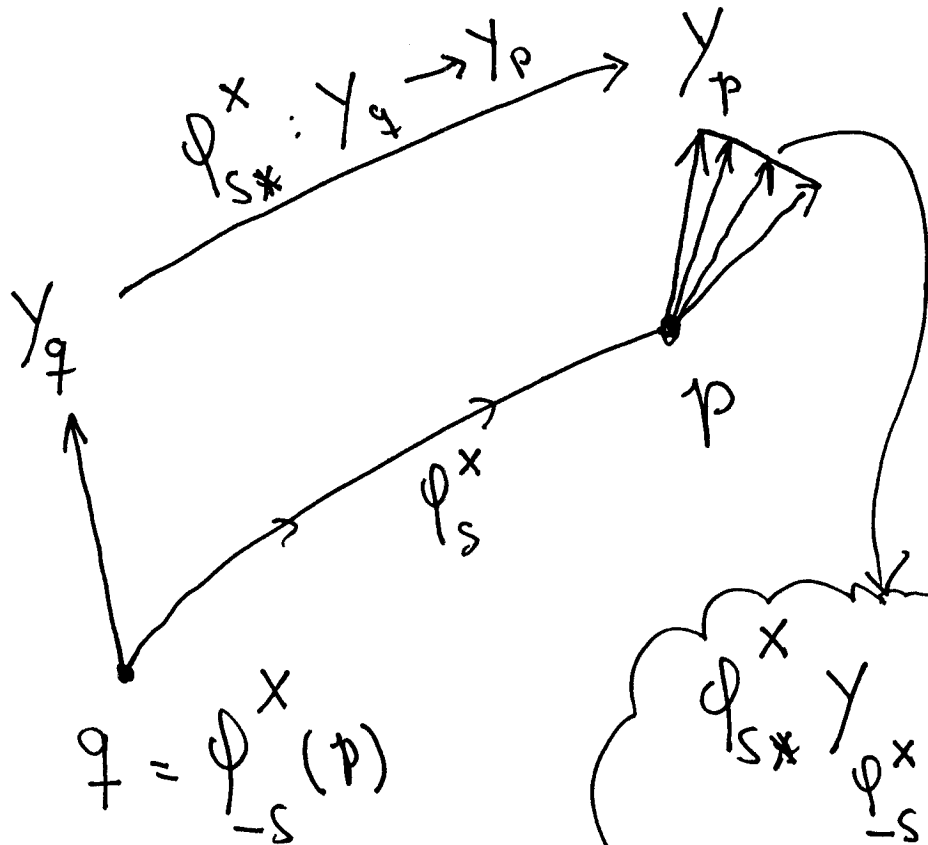
Then given any $p \in U \subset M$, define the curve

$$c(s) = (\phi_{s*}^X Y)_p \in T_p M$$

We show $c'(s) \equiv 0$. This is all we need, because then $c(s) = c(0) \equiv Y_p$, and hence (*) follows.

Picture :

(28)



$\phi_s^x : Y = c(s)$ is
 $\phi_{-s}^x(p)$
 a curve in $T_p M$
 $\& c'(s) = 0 \Rightarrow$
 $c(s) \equiv Y_p$

But

$$c'(s) = \lim_{h \rightarrow 0} \frac{1}{h} [c(s+h) - c(s)]$$

$$= \lim_{h \rightarrow 0} \frac{1}{h} [(\phi_{s+h}^X * Y)_p - (\phi_s * Y)_p]$$

$$= \lim_{h \rightarrow 0} \frac{1}{h} [(\phi_s^X \circ \phi_h^X * Y)_p - (\phi_s * Y)_p]$$

$$= \lim_{h \rightarrow 0} \phi_s^X \left[\frac{1}{h} \left\{ (\phi_h^X * Y)_{\phi_{-s}(p)} - Y_{\phi_{-s}(p)} \right\} \right]$$

$$= \phi_s^X (L_X Y)_{\phi_{-s}(p)} = 0 \quad \checkmark$$

Thus $\phi_s^X \circ \phi_t^Y = \phi_t^Y \circ \phi_s^X$ of the Frobenius theorem is proved for case $k=2$. $\square$
