$GL(2,\mathbb{R})$ geometry of ODEs

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• if
$$n = 5$$
 the tensor Υ is given by:
 $\Upsilon_{ijk}a_ia_ja_k = w(a) = \det \begin{pmatrix} a_5 - \sqrt{3}a_4 & \sqrt{3}a_3 & \sqrt{3}a_2 \\ \sqrt{3}a_3 & a_5 + \sqrt{3}a_4 & \sqrt{3}a_1 \\ \sqrt{3}a_2 & \sqrt{3}a_1 & -2a_5 \end{pmatrix}$

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$$w(a) = \det \begin{pmatrix} a_5 - \sqrt{3}a_4 & \sqrt{3}\alpha_3 & \sqrt{3}\alpha_2 \\ \sqrt{3}\overline{\alpha}_3 & a_5 + \sqrt{3}a_4 & \sqrt{3}\alpha_1 \\ \sqrt{3}\overline{\alpha}_2 & \sqrt{3}\overline{\alpha}_1 & -2a_5 \end{pmatrix}$$

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where for n = 26: $\alpha_1 = a_1 + a_6 i + a_9 j + a_{10} k + a_{15} p + a_{16} q + a_{17} r + a_{18} s$, $\alpha_2 = a_2 + a_7 i + a_{11} j + a_{12} k + a_{19} p + a_{20} q + a_{21} r + a_{22} s$, $\alpha_3 = a_3 + a_8 i + a_{13} j + a_{14} k + a_{23} p + a_{24} q + a_{25} r + a_{26} s$.

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- n = 6-dimensional compact Riemannian manifold (M, g) which, in addition to the Levi-Civita connection ∇^{LC} , is equipped with:
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- special Riemannian structure $(M, g, \nabla^T, T, \Psi)$ should satisfy a number of field equations including:

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Question: How to construct solutions to the above equations in n dimensions?

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• This $\rho(\mathbf{SO}(3))$ may be defined as a subgroup of a $\mathbf{SO}(5)$ stabilizing Υ :

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These geometries have a very nice property that their Levi-Civita connection 1-form Γ naturally and uniquely splits onto

$${}_{\Gamma}^{^{LC}}={}_{\Gamma}^{\mathfrak{so}(3)}-\tfrac{1}{2}T, \ \text{ where } \ {}_{\Gamma}^{\mathfrak{so}(3)}\in\mathfrak{so}(3)\otimes\bigwedge^{1}, \ T\in\bigwedge^{3}.$$

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• For this family of examples $T \neq 0$ and, at every point of M^5 , we have two 2-dimensional vector spaces of ∇^T -covariantly constant spinors Ψ . Moreover, since for this family the curvature of ∇^T is vanishing, we also have $Ric^{\nabla^T} = 0$. In particular, we have a 7-parameter family of nonequivalent examples which satisfy

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- S. Chiossi + A. Fino found plenty of examples of such structures possessing 5-dimensional symmetry groups.

• Tensor Υ satisfying:

i) $\Upsilon_{ijk} = \Upsilon_{(ijk)}$, (total symmetry) ii) $\Upsilon_{ijj} = 0$, (no trace) iii) $\Upsilon_{jki}\Upsilon_{lmi} + \Upsilon_{lji}\Upsilon_{kmi} + \Upsilon_{kli}\Upsilon_{jmi} = g_{jk}g_{lm} + g_{lj}g_{km} + g_{kl}g_{jm}$ exists only in dimensions 5, 8, 14, 26.

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- One can consider the nearly integrable geometries there, and construct examples.
- However all the examples we know are homogeneous. Are the nearly integrable geometries very rigid?

• Coefficients a_i of a 4th order polynomial

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form a carrier space for the 5-dimensional irreducible representation of the $\mathbf{GL}(2,\mathbb{R})$ group; this is induced on \mathbb{R}^5 by the defining action of $\mathbf{GL}(2,\mathbb{R})$ on $(x,y) \in \mathbb{R}^2$.

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• A polynomial I, in variables a_i , is called an *algebraic invariant* of $w_4(x,y)$ if it changes according to

$$I \to I' = (\det b)^p I, \qquad b \in \mathbf{GL}(2, \mathbb{R})$$

under the action of this 5-dimensional representation on a_i s.

• The lowest order invariants of $w_4(x,y)$ are:

$$I_2 = 3a_2^2 - 4a_1a_3 + a_0a_4$$

$$I_3 = a_2^3 - 2a_1a_2a_3 + a_0a_3^2 - a_0a_2a_4 + a_1^2a_4.$$

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• Defining Υ_{ijk} and g_{ij} via

$$\Upsilon_{ijk}a_ia_ja_k = 3\sqrt{3I_3}$$

$g_{ij}a_ia_j = I_2,$

one can check that the so defined g_{ij} and Υ_{ijk} satisfy the desidered relations i)-iii).

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- Since the notion of an ivariant is *conformal*, it is reasonable to consider a *conformal* geometry in \mathbb{R}^5 associated with a class of pairs $[(g, \Upsilon)]$ such that:
 - ★ g is a (3,2) signature metric; Υ is a rank three totally symmetric tensor ★ $q^{ij}\Upsilon_{ijk} = 0$,
 - $\star g^{ab}(\mathring{\Upsilon}_{jka}\Upsilon_{lmb} + \Upsilon_{lja}\Upsilon_{kmb} + \Upsilon_{kla}\Upsilon_{jmb}) = g_{jk}g_{lm} + g_{lj}g_{km} + g_{kl}g_{jm},$

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- The stabilizer of the conformal class $[(g, \Upsilon)]$ is the irreducible $\operatorname{GL}(2, \mathbb{R})$ in dimension five.

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A 5-dimensional manifold M^5 equipped with a class of triples $[(g, \Upsilon, A)]$ such that:

- g is a (3,2) signature metric; Υ is a rank three totally symmetric traceless tensor field; A is a 1-form on M^5
- $g^{ab}(\Upsilon_{jka}\Upsilon_{lmb}+\Upsilon_{lja}\Upsilon_{kmb}+\Upsilon_{kla}\Upsilon_{jmb}) = g_{jk}g_{lm}+g_{lj}g_{km}+g_{kl}g_{jm},$

•
$$(g,\Upsilon,A) \sim (g',\Upsilon',A') \Leftrightarrow (g' = e^{2\phi}g, \Upsilon' = e^{3\phi}\Upsilon, A' = A - 2d\phi),$$

is called an *irreducible* $GL(2,\mathbb{R})$ structure in dimension five.

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• An irreducible $\mathbf{GL}(2,\mathbb{R})$ structure $(M^5, [(g, \Upsilon, A)])$ is called *nearly integrable* iff tensor Υ is a *conformal* Killing tensor for ∇^W_{∇} :

 $\stackrel{W}{\nabla}_X \Upsilon(X, X, X) + \frac{1}{2}A(X)\Upsilon(X, X, X) = 0, \qquad \forall X \in \mathbf{T}M^5.$

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abla_X \Upsilon + \frac{3}{2}A(X)\Upsilon = 0.$$

• To achieve the uniqueness one requires the that torsion T of ∇ , considered as an element of $\bigotimes^{3} T^{*}M^{5}$, seats in a 10-dimensional subspace $\bigwedge^{3} T^{*}M^{5}$.

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Can we produce examples of the nearly integrable GL(2, ℝ) geometries in dimension five? Can we produce examples with 'pure' torsion in ∧₃ or ∧₇? Can we produce nonhomogeneous examples?

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Ordinary differential equation y⁽⁵⁾ = 0 has GL(2, ℝ) ×_ρ ℝ⁵ as its group of contact symmetries. Here ρ : GL(2, ℝ) → GL(5, ℝ) is the 5-dimensional irreducible representation of GL(2, ℝ).

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- This, in particular, means that the solution space M⁵ of this ODE, which is ℝ⁵ ∋ (a₀, a₁, a₂, a₃, a₄) of y = a₀ + 4a₁x + 6a₂x² + 4a₃x³ + a₄x⁴, is a 'conformal symmetric space'

$$\left(\mathbf{GL}(2,\mathbb{R})\times_{\rho}\mathbb{R}^{5}\right)/\mathbf{GL}(2,\mathbb{R})=M^{5},$$

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• What about more complicated 5th order ODEs?

• Consider a 5th order ODE $y^{(5)} = F(x, y, y', y'', y^{(3)}, y^{(4)})$ modulo *contact* transformation of the variables.

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 $375D^2F_3 - 1000DF_2 + 350DF_4^2 + 1250F_1 - 650F_3DF_4 + 200F_3^2 -$

 $150F_4DF_3 + 200F_2F_4 - 140F_4^2DF_4 + 130F_3F_4^2 + 14F_4^4 = 0$

 $1250D^{2}F_{2} - 6250DF_{1} + 1750DF_{3}DF_{4} - 2750F_{2}DF_{4} - 875F_{3}DF_{3} + 1250F_{2}F_{3} - 500F_{4}DF_{2} + 700(DF_{4})^{2}F_{4} + 1250F_{1}F_{4} - 1050F_{3}F_{4}DF_{4} + 350F_{3}^{2}F_{4} - 350F_{4}^{2}DF_{3} + 550F_{2}F_{4}^{2} - 280F_{4}^{3}DF_{4} + 210F_{3}F_{4}^{3} + 28F_{4}^{5} + 18750F_{y} = 0,$

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• Then the 5-dimensional solution space of the equation is naturally equipped with a nearly integrable $\operatorname{GL}(2,\mathbb{R})$ structure.

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- Every nearly integrable $GL(2,\mathbb{R})$ structure obtained in this way has torsion of its characteristic connection of the 'pure' type $T \in \bigwedge_3$.

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- Every nearly integrable $\mathbf{GL}(2,\mathbb{R})$ structure obtained in this way has torsion of its characteristic connection of the 'pure' type $T \in \bigwedge_3$.
- We call the three conditions on F the Wünschmann-like conditions.

Examples of F satisfying the Wünschmann-like conditions

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• The three differential equations

$$y^{(5)} = c \Big(\frac{5y^{(3)3}(5 - 27cy''^2)}{9(1 + cy''^2)^2} + 10 \frac{y''y^{(3)}y^{(4)}}{1 + cy''^2} \Big),$$

with c = +1, 0, -1, represent the only three contact nonequivalent classes of Wünschmann-like ODEs having the corresponding nearly integrable $\mathbf{GL}(2, \mathbb{R})$ structures $(M^5, [g, \Upsilon, A])$ with the characteristic connection with vanishing torsion.

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• If c = 0 we have $y^{(5)} = 0$ and the corresponding $\mathbf{GL}(2, \mathbb{R})$ structure on the solution space M^5 is flat.

• In all the three cases the holonomy of the Weyl connection $\stackrel{W}{\nabla}$ of structures $(M^5, [g, \Upsilon, A])$ is reduced to the $\mathbf{GL}(2, \mathbb{R})$.

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- Similarly in c = −1 case the manifold M⁵ can locally be identified with the conformal symmetric space SL(3, ℝ)/SL(2, ℝ) with an Einstein g descending from the Killing form on SL(3, ℝ).
- In both cases with $c \neq 0$ the metric g is not conformally flat.

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$$F = \frac{5(8y_3^3 - 12y_2y_3y_4 + 3y_1y_4^2)}{6(2y_1y_3 - 3y_2^2)},$$
$$F = \frac{5y_4^2}{3y_3} \pm y_3^{5/3},$$

represent four nonequivalent nearly integrable $GL(2,\mathbb{R})$ structures corresponding to the different signs in the second expression and to the different signs of the denominator in the first expression. These structures have 6-dimensional symmety group and dA = 0.

$$F = \frac{1}{9(y_1^2 + y_2)^2} \times$$

 $\begin{pmatrix} 5w \left(y_1^6 + 3y_1^4 y_2 + 9y_1^2 y_2^2 - 9y_2^3 - 4y_1^3 y_3 + 12y_1 y_2 y_3 + 4y_3^2 - 3y_4 (y_1^2 + y_2) \right) + \\ 45y_4 (y_1^2 + y_2) (2y_1 y_2 + y_3) - 4y_1^9 - 18y_1^7 y_2 - 54y_1^5 y_2^2 - 90y_1^3 y_2^3 + 270y_1 y_2^4 + \\ 15y_1^6 y_3 + 45y_1^4 y_2 y_3 - 405y_1^2 y_2^2 y_3 + 45y_2^3 y_3 + 60y_1^3 y_3^2 - 180y_1 y_2 y_3^2 - 40y_3^3 \end{pmatrix},$ where

 $w^{2} = y_{1}^{6} + 3y_{1}^{4}y_{2} + 9y_{1}^{2}y_{2}^{2} - 9y_{2}^{3} - 4y_{1}^{3}y_{3} + 12y_{1}y_{2}y_{3} + 4y_{3}^{2} - 3y_{1}^{2}y_{4} - 3y_{2}y_{4}.$

This again has 6-dimensional symmetry group, but now $F = dA \neq 0$.

An ansatz

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$$90z^{4/3}(3q - 4z^{2/3})\frac{\mathrm{d}^2 q}{\mathrm{d}z^2} - 54z^{4/3}(\frac{\mathrm{d}q}{\mathrm{d}z})^2 + 30z^{1/3}(6q - 5z^{2/3})\frac{\mathrm{d}q}{\mathrm{d}z} - 25q = 0,$$

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This equation may be solved explicitly giving example of ODEs having its nearly integrable structure being nonhomogeneous.

• If a 3rd order ODE y''' = F(x, y, y', y'') satisfies the Wünschmann condition $9D^2F_2 - 18F_2DF_2 - 27DF_1 + 4F_2^3 + 18F_1F_2 + 54F_y = 0,$

 $D = \partial_x + y_1 \partial_y + y_2 \partial_{y_1} + F \partial_{y_2},$

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• This conformal structure in dimension *three* is related to the quadratic $\mathbf{GL}(2,\mathbb{R})$ invariant $\Delta = a_0a_2 - a_1^2$ of $w_2(x,y) = a_0x^2 + 2a_1xy + a_2y^2$.

• If a 4th order ODE $y^{(4)} = F(x, y, y', y'', y''')$ satisfies the Wünschmann-like conditions

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then it defines an irreducible $\mathbf{GL}(2,\mathbb{R})$ structure on the 4-dimensional space M^4 of its solutions.

$$I_4 = -3a_1^2a_2^2 + 4_0a_2^3 + 4a_1^3a_3 - 6a_0a_1a_2a_3 + a_0^2a_3^2,$$

of $w_3(x,y) = a_0x^3 + 3a_1x^2y + 3a_2xy^2 + a_3y^3$ and a certain 1-form A on M^4 .

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 The full system of invariants for such ODEs is determined in terms of the unique connection which is 1) torsionfree and 2) conformally preserves Υ, i.e. ∇_XΥ = −A(X)Υ.

$$I_4 = -3a_1^2a_2^2 + 4_0a_2^3 + 4a_1^3a_3 - 6a_0a_1a_2a_3 + a_0^2a_3^2,$$

of $w_3(x,y) = a_0 x^3 + 3a_1 x^2 y + 3a_2 x y^2 + a_3 y^3$ and a certain 1-form A on M^4 .

• Here we have a structure: $(M^4, [(\Upsilon, A)])$, with Υ defined by I_4 . Two pairs are in the same class iff

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 • Ordinary differential equation $y^{(n)} = 0$, $n \ge 4$, has $\mathbf{GL}(2, \mathbb{R}) \times_{\rho} \mathbb{R}^{n}$ as its group of contact symmetries. Here $\rho : \mathbf{GL}(2, \mathbb{R}) \to \mathbf{GL}(n, \mathbb{R})$ is the *n*-dimensional irreducible representation of $\mathbf{GL}(2, \mathbb{R})$.

- Ordinary differential equation y⁽ⁿ⁾ = 0, n ≥ 4, has GL(2, ℝ) ×_ρ ℝⁿ as its group of contact symmetries. Here ρ : GL(2, ℝ) → GL(n, ℝ) is the n-dimensional irreducible representation of GL(2, ℝ).
- If $y^{(n)} = F(x, y, y', ...y^{(n-1)})$ we have (n-2)-Wünschmann-like conditions on F, which guarantee that the solutions space has an irreducible $GL(2, \mathbb{R})$ structure in dimension n.

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- These $\mathbf{GL}(2,\mathbb{R})$ structures can be understood in terms of a certain Weyl-like conformal geometries $[(\Upsilon_1,\Upsilon_2,...,\Upsilon_k,A)]$ of $\mathbf{GL}(2,\mathbb{R})$ -invariant symmetric conformal tensors Υ_{μ} and a certain 1-form A given up to a gradient.

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This is a report on a *joint* work with my student Michał Godliński.