

Invariants via Moving Frames: Computation and Applications

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Outline:

- Definitions and examples of invariants
- Applications:
 - congruence problem for curves;
 - symmetry reduction of variational problems;
- Structure theorems
- Computation via moving frames (classical, generalized, inductive and algebraic methods)

Group actions and invariants:

Group actions

An action of a group \mathcal{G} on a set \mathcal{Z} is a map $\Phi : \mathcal{G} \times \mathcal{Z} \rightarrow \mathcal{Z}$ such that

i. $\Phi(e, \mathbf{z}) = \mathbf{z}, \quad \forall \mathbf{z} \in \mathcal{Z}.$

ii. $\Phi(g_1, \Phi(g_2, \mathbf{z})) = \Phi(g_1 g_2, \mathbf{z}), \quad \forall \mathbf{z} \in \mathcal{Z} \text{ and } \forall g_1, g_2 \in \mathcal{G}.$

Example: Let $M(n, \mathbb{K}) = \{n \times n \text{ matrices over a field } \mathbb{K}\}.$

A group $\mathcal{GL}(n, \mathbb{K}) = \{A \in M(n, \mathbb{K}) \mid \det(A) \neq 0\}$ acts on \mathbb{K}^n by:

$$\Phi(A, \mathbf{z}) = A\mathbf{z}, \quad \forall A \in \mathcal{GL}(n, \mathbb{K}) \text{ and } \mathbf{z} \in \mathbb{K}^n.$$

Notation: $\mathcal{G} \curvearrowright \mathcal{Z}$ and $\Phi(g, \mathbf{z}) = g \cdot \mathbf{z}.$

We will consider

- \mathcal{G} – smooth Lie group or algebraic group over a field \mathbb{K}
 - \mathcal{Z} – smooth manifold or algebraic variety
 - Φ – smooth map or polynomial or rational map
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A local action of a topological group \mathcal{G} on a topological set \mathcal{Z} is a map $\Phi: \Omega \rightarrow \mathcal{Z}$ defined on some open subset $\Omega \subset G \times \mathcal{Z}$ containing $e \times \mathcal{Z}$, such that

i. $\Phi(e, \mathbf{z}) = \mathbf{z}, \quad \forall \mathbf{z} \in \mathcal{Z}.$

ii. $\Phi(g_1, \Phi(g_2, \mathbf{z})) = \Phi(g_1 g_2, \mathbf{z}), \quad \forall g_1, g_2, \mathbf{z}$ such that $(g_2, \mathbf{z}) \in \Omega$
and $(g_1 g_2, \mathbf{z}) \in \Omega.$

Invariants:

A function F on \mathcal{Z} is **invariant** under $\mathcal{G} \curvearrowright \mathcal{Z}$ if

$$F(g \cdot \mathbf{z}) = F(\mathbf{z}), \quad \forall \mathbf{z} \in \mathcal{Z} \text{ and } \forall g \in \mathcal{G}.$$

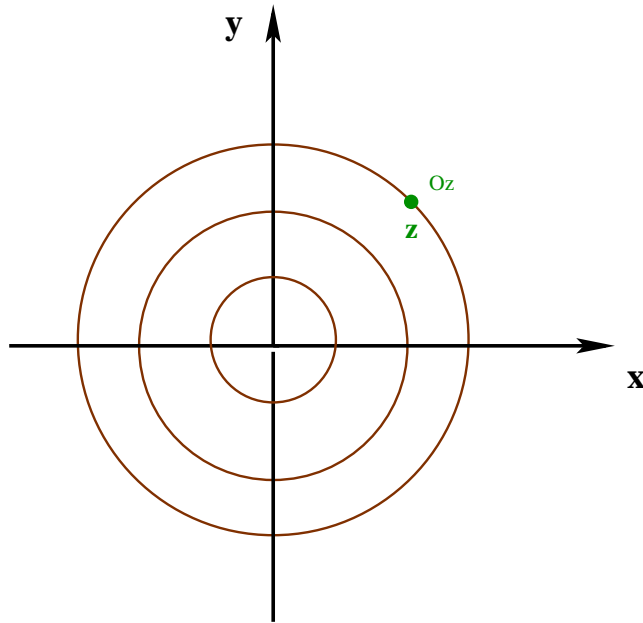
A function F , defined on an open subset \mathcal{U} of a topological set \mathcal{Z} , is **locally invariant** under $\mathcal{G} \curvearrowright \mathcal{Z}$ if

$$F(g \cdot \mathbf{z}) = F(\mathbf{z}), \quad \forall (g, \mathbf{z}) \in \Omega.$$

for some open subset $\Omega \subset \mathcal{G} \times \mathcal{Z}$ such that $e \times \mathcal{U} \subset \Omega$.

Invariants under rotations on \mathbb{R}^2 :

$SO(2, \mathbb{R}) \curvearrowright \mathbb{R}^2$ by rotations



Invariants

- Any smooth invariant on $\mathbb{R}^2 - \{(0, 0)\}$ is functions of $r = \sqrt{x^2 + y^2}$.
- Any polynomial invariant on \mathbb{R}^2 is functions of $r^2 = x^2 + y^2$.

Orbits are level sets of r .

Invariants under rotations and translations on \mathbb{R}^2 :

Action: $SE(2, \mathbb{R}) = SO(2, \mathbb{R}) \ltimes \mathbb{R}^2 \curvearrowright \mathbb{R}^2$ by rotations and translations.

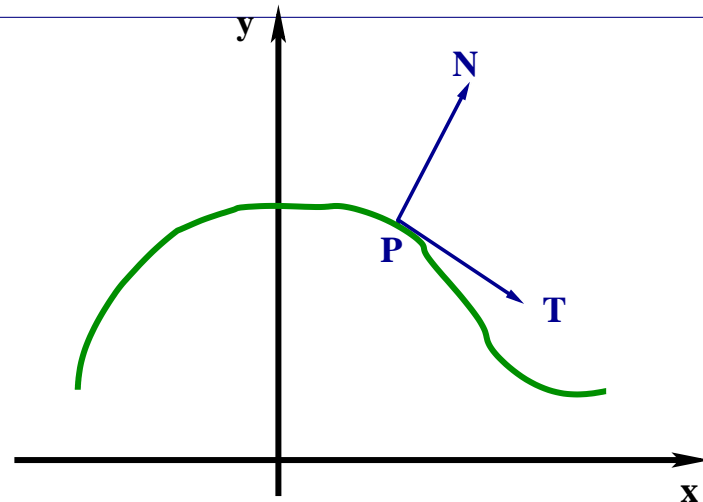
\mathbb{R}^2 is a single orbit.

Invariants: constant functions.

Differential invariants for planar curves $\gamma(t) = (x(t), y(t))$ under rotations and translations

$SE(2, \mathbb{R})$ -action on \mathbb{R}^2 induces an action on $x(t), y(t), \dot{x}(t), \dot{y}(t), \dots$ (jet bundle of curves in \mathbb{R}^2).

- Unit tangent: $T = \left(\frac{dx}{ds}, \frac{dy}{ds} \right)$,
 $|T| = 1 \Rightarrow$
 Infinitesimal arc-length: $ds = \sqrt{\dot{x}^2 + \dot{y}^2} dt$
- Unit normal: $N \perp T, |N| = 1$.
- The Frénet equation: $\frac{dT}{ds} = \kappa N$



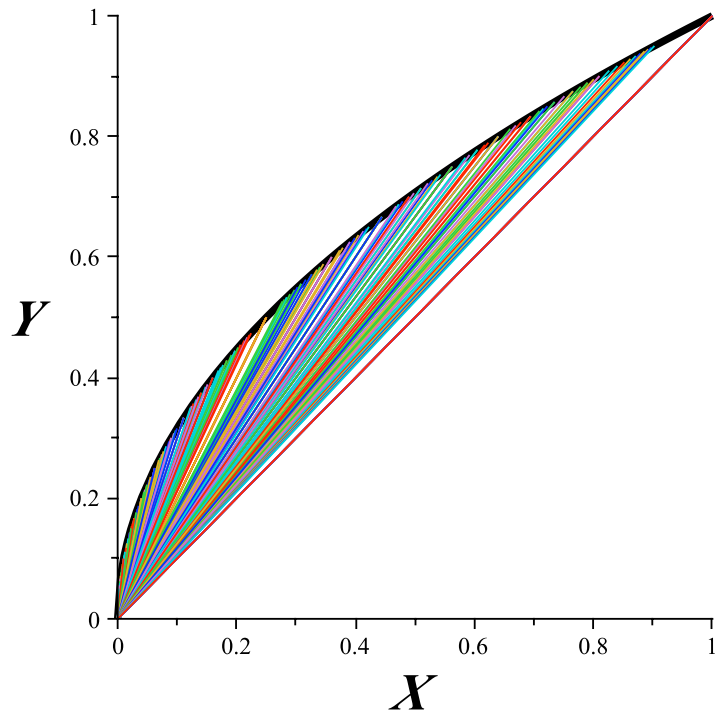
- Generators of the differential algebra of invariants: κ and $\frac{d}{ds}$, where $\frac{d}{ds} = \frac{1}{\sqrt{\dot{x}^2 + \dot{y}^2}} \frac{d}{dt}$ is an invariant differential operator.
- Fundamental local diff. invariants:

$$\kappa, \kappa_s = \frac{d\kappa}{ds}, \kappa_{ss}, \dots$$

An integral invariant for planar curves $\gamma(t) = (x(t), y(t))$, $t \in [a, b]$

Notation: $X(t) = x(t) - x(a)$, $Y(t) = y(t) - y(a)$,

$$I^{[0,1]}(t) = \int_a^t Y(\tau) dX(\tau) - \frac{1}{2}X(t)Y(t)$$



$I^{[0,1]}$ represents the signed area between the curve and a secant. It is invariant under $\mathcal{SA}(2, \mathbb{R}) \supset SE(2, \mathbb{R})$ action.

An discrete invariants for quadratic forms

The standard action of $\mathcal{GL}(n, \mathbb{C})$ on \mathbb{C}^n induces an action on the space V_d^n of homogeneous polynomials of degree d in n variables:

$$A \cdot P(\mathbf{x}) = P(A^{-1}\mathbf{x}), \quad \forall A \in \mathcal{GL}(n, \mathbb{C}) \text{ and } \mathbf{x} \in \mathbb{C}^n.$$

There are well known canonical forms for $\mathcal{GL}(n, \mathbb{C}) \curvearrowright V_2^n$:

$$x_1^2 + \cdots + x_k^2, \quad \text{for } k = 0, \dots, n.$$

k is a discrete invariant for $\mathcal{GL}(n, \mathbb{C}) \curvearrowright V_2^n$.

Types of the invariants:

- local smooth;
- polynomial, rational, and algebraic;
- differential;
- integral;
- integro-differential;
- discrete;
- ...

Applications:

- Equivalence (congruence) problems for
 - sub-manifolds (in particular curves and surfaces)
 - for polynomials
 - differential equations
 - ...
- Symmetry reduction of
 - differential equations
 - variational problems
 - algebraic equations
- Invariant geometric flows
- ...

Equivalence problem for curves

Equivalence problem for curves in \mathbb{R}^n .

- **Problem:** Given an action of a group \mathcal{G} on \mathbb{R}^n and curves $\gamma_1: [a, b] \rightarrow \mathbb{R}^n$ and $\gamma_2: [c, d] \rightarrow \mathbb{R}^n$ decide whether there exists $g \in \mathcal{G}$ such that

$$\text{Image}(\gamma_1) = g \cdot \text{Image}(\gamma_2).$$

- If such $g \in \mathcal{G}$ exists then γ_1 and γ_2 are called \mathcal{G} -equivalent, or \mathcal{G} -congruent:

$$\gamma_1 \cong \gamma_2.$$

Transformations on \mathbb{R}^2 commonly appearing in computer image processing:

- Special Euclidean (orientation preserving rigid motions):

$$X = \cos(\phi)x - \sin(\phi)y + a, Y = \sin(\phi)x + \cos(\phi)y + b.$$

- Euclidean (rigid motions):

$$X = \cos(\phi)x - \sin(\phi)y + a, Y = \epsilon(\sin(\phi)x + \cos(\phi)y) + b$$

$$\epsilon = \pm 1$$

- similarity

$$X = \lambda(\cos(\phi)x - \sin(\phi)y) + a, Y = \epsilon\lambda(\sin(\phi)x + \cos(\phi)y) + b,$$

$$\epsilon = \pm 1, \lambda \neq 0.$$

- equi-affine (area and orientation preserving):

$$X = \alpha x + \beta y + a, Y = \gamma x + \delta y + b, \quad \alpha\delta - \beta\gamma = 1$$

- affine:

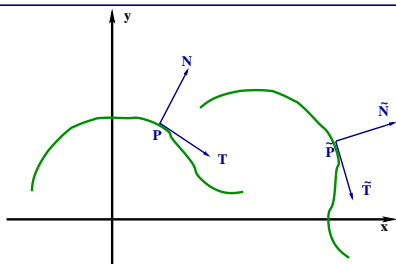
$$X = \alpha x + \beta y + a, Y = \gamma x + \delta y + b \quad \alpha\delta - \beta\gamma \neq 0$$

- projective: $X = \frac{\alpha x + \beta y + a}{\nu x + \mu y + c}, Y = \frac{\gamma x + \delta y + b}{\nu x + \mu y + c}, \det \begin{pmatrix} \alpha & \beta & a \\ \gamma & \delta & b \\ \nu & \mu & c \end{pmatrix} \neq 0$

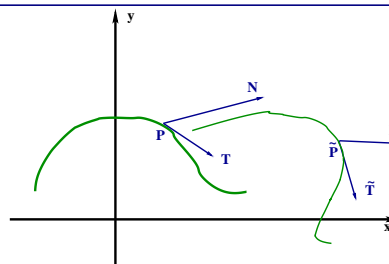
Euclidean and equi-affine frame

Euclidean geometry in \mathbb{R}^2 $SE(2, \mathbb{R}) = SO(2, \mathbb{R}) \ltimes \mathbb{R}^2$	Equi-affine geometry in \mathbb{R}^2 $SA(2, \mathbb{R}) = SL(2, \mathbb{R}) \ltimes \mathbb{R}^2$
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Moving Frame:



$$T = \left(\frac{dx}{ds}, \frac{dy}{ds} \right), \quad N \perp T, \quad |N| = 1$$



$$T = \left(\frac{dx}{d\alpha}, \frac{dy}{d\alpha} \right), \quad N = \frac{dT}{d\alpha}$$

Infinitesimal arc-length:

$$|T| = 1 \Rightarrow ds = \sqrt{1 + y_x^2} dx$$

$$\det |TN| = 1 \Rightarrow d\alpha = y_{xx}^{1/3} dx$$

Fundamental differential invariants:

$$\frac{dT}{ds} = \kappa N$$

\Downarrow

$$\kappa_s = \frac{d\kappa}{ds}, \kappa_{ss}, \dots$$

$$\frac{dN}{d\alpha} = \mu T$$

\Downarrow

$$\mu_\alpha = \frac{d\mu}{d\alpha}, \mu_{\alpha\alpha}, \dots$$

Differential invariants for planar curves

Let \mathcal{G} be an r -dim'l Lie group acting on the plane. For almost all actions \exists

- a local differential invariant ξ (\mathcal{G} -curvature) of differential order $r - 1$;
- an invariants differential form ϖ (infinitesimal \mathcal{G} -arclength) of differential order at most $r - 2$ and the dual invariant differential operator D_{ϖ} .

s.t. any other local differential invariant on an open subset of the jet space $\mathcal{J}(\mathbb{R}^2, 1)$ is a smooth function of $\xi, D_{\varpi}\xi, D_{\varpi}^2\xi, \dots$

Relations between invariants of a group and its subgroup*

- special Eucl.: $\kappa = \frac{(\dot{y}\dot{x} - \ddot{x}\dot{y})}{(\dot{x}^2 + \dot{y}^2)^{3/2}}$, $ds = \sqrt{\dot{x}^2 + \dot{y}^2} dt$, $\frac{d}{ds} = \frac{1}{\sqrt{\dot{x}^2 + \dot{y}^2}} \frac{d}{dt}$
- equi-affine: $\mu = \frac{3\kappa(\kappa_{ss} + 3\kappa^3) - 5\kappa_s^2}{9\kappa^{8/3}}$, $d\alpha = \kappa^{1/3} ds$, $\frac{d}{d\alpha} = \frac{1}{\kappa^{1/3}} \frac{d}{ds}$
- projective: $\eta = \frac{6\mu_{\alpha\alpha\alpha}\mu_\alpha - 7\mu_{\alpha\alpha}^2 - 9\mu_\alpha^2\mu}{6\mu_\alpha^{8/3}}$, $d\rho = \mu_\alpha^{1/3} d\alpha$, $\frac{d}{d\rho} = \frac{1}{\mu_\alpha^{1/3}} \frac{d}{d\alpha}$.

Definition: Curves for which \mathcal{G} -curvature or \mathcal{G} -arclength are undefined are called \mathcal{G} -exceptional.

*see (Kogan 2001, 2003) for a general method of deriving invariants of a group in terms of invariants of its subgroup

Congruence criteria for curves with specified initial point

- **Theorem:** *Two non \mathcal{G} -exceptional curves are \mathcal{G} -congruent iff their \mathcal{G} -curvatures as functions of \mathcal{G} -arclength coincide.*
-

For $\gamma_1(t), t \in [a, b] \rightarrow \mathbb{R}^2$ and $\gamma_2(\tau), \tau \in [c, d] \rightarrow \mathbb{R}^2$:

$$\exists g \in \mathcal{G} \quad \text{s. t.} \quad g \cdot \gamma_1(a) = \gamma_2(c) \text{ and } \text{Image}(\gamma_1) = g \cdot \text{Image}(\gamma_2)$$



$$\xi|_{\gamma_1}(s_1) = \xi|_{\gamma_2}(s_2), \text{ where } s_1(t) = \int_a^t \varpi|_{\gamma_1} \text{ and } s_2(\tau) = \int_c^\tau \varpi|_{\gamma_2}$$

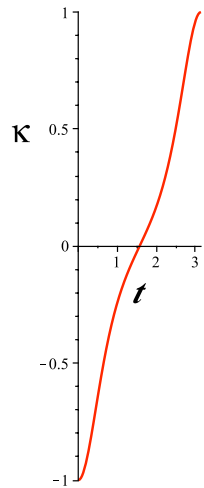
- **Applicable only if:**
 - initial point is specified
 - arc-length reparametrization is feasible in practice

\mathcal{G} -curvature under reparametrization

Euclidean example: $\kappa = \frac{(\dot{y}\dot{x} - \ddot{x}\dot{y})}{(\dot{x}^2 + \dot{y}^2)^{3/2}}$:

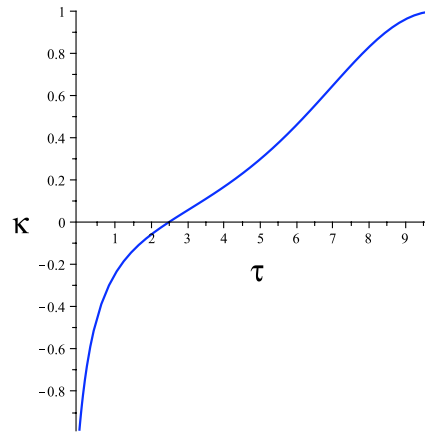
$$\gamma(t) = (t, \cos t), t \in [0, \pi]$$

$$\kappa|_{\gamma}(\phi(\tau)) = -\frac{\cos(t)}{(1 + \sin^2(t))^{3/2}}$$



$$\tilde{\gamma}(\tau) = (\sqrt{\tau}, \cos \sqrt{\tau}), \tau \in [0, \pi^2]$$

$$\kappa|_{\tilde{\gamma}}(\tau) = -\frac{\cos(\sqrt{\tau})}{(1 + \sin^2(\sqrt{\tau}))^{3/2}}$$



$$\kappa|_{\gamma}(\phi(\tau)) = \kappa|_{\tilde{\gamma}}(\tau) \text{ where } t = \phi(\tau) = \sqrt{\tau}.$$

Differential signature for planar curves

(Calabi et al. (1998))

- Let ξ be \mathcal{G} -curvature, ϖ -infinitesimal \mathcal{G} -arclength and $\xi_{\varpi} = D_{\varpi}\xi$.
- **Definition:** The \mathcal{G} -signature of a non-exceptional curve $\gamma(t) = (x(t), y(t))$, $t \in [a, b]$ is the image of a parametric curve $(\xi|_{\gamma(t)}, \xi_{\varpi}|_{\gamma(t)})$:

$$\mathcal{S}_{\gamma}(t) = \{(\xi|_{\gamma(t)}, \xi_{\varpi}|_{\gamma(t)}) \mid t \in [a, b]\}.$$

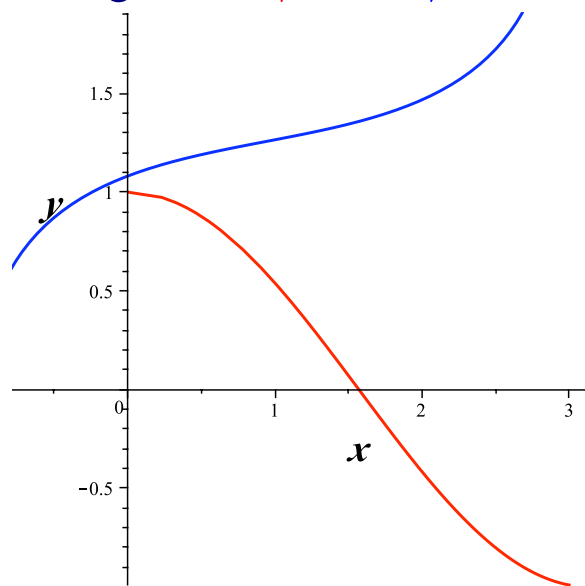
- \mathcal{G} -congruence criterion for non-exceptional curves

$$\begin{array}{ccc} \gamma_1 & \cong & \gamma_2 \\ & \downarrow \uparrow & \text{under certain conditions} \\ \mathcal{S}_{\gamma_1} & = & \mathcal{S}_{\gamma_2} \end{array}$$

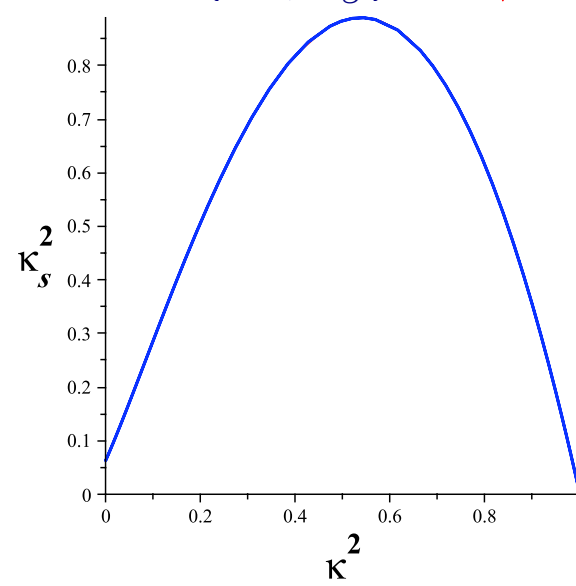
Example 1 of Euclidean differential signature:

$\gamma(t) = (\sqrt{t}, \cos \sqrt{t}),$ $t \in [0, \pi^2]$	$\tilde{\gamma}(t) = \left(\frac{3}{5}t - \frac{4}{5} \cos t, \frac{4}{5}t + \frac{3}{5} \cos t\right),$ $t \in [0, \pi]$
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Images of γ and $\tilde{\gamma}$ in \mathbb{R}^2



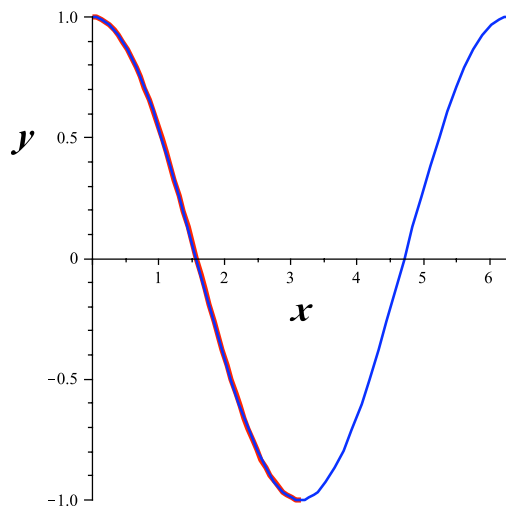
Signatures (κ^2, κ_s^2) for γ and $\tilde{\gamma}$



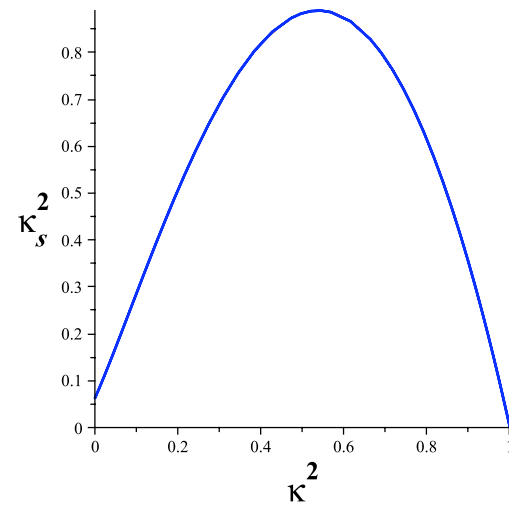
Example 2 of Euclidean differential signature:

$$\gamma(t) = (t, \cos t), t \in [0, \pi] \quad \tilde{\gamma}(t) = (t, \cos t), t \in [0, 2\pi]$$

Images of γ and $\tilde{\gamma}$ in \mathbb{R}^2



Signatures (κ^2, κ_s^2) for γ and $\tilde{\gamma}$



Images of signatures of γ and $\tilde{\gamma}$ coincide due to reflection symmetry of $\tilde{\gamma}$

Signature for γ is traced 2 times when $t \in [0, \pi]$ due to symmetry under rotations by π around the point $(\frac{\pi}{2}, 0)$.

Signature for $\tilde{\gamma}$ is traced 4 times when $t \in [0, 2\pi]$!

Local \mathcal{G} -congruence criterion for non-exceptional curves

γ_1 locally congruent to γ_2

$\Downarrow \Uparrow$

for smooth curves

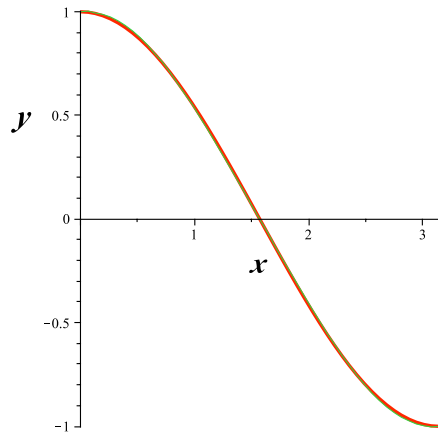
\mathcal{S}_{γ_1} and \mathcal{S}_{γ_2} overlap

Advantages and disadvantages of differential signature

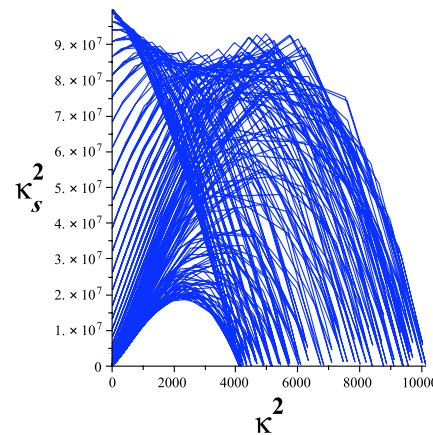
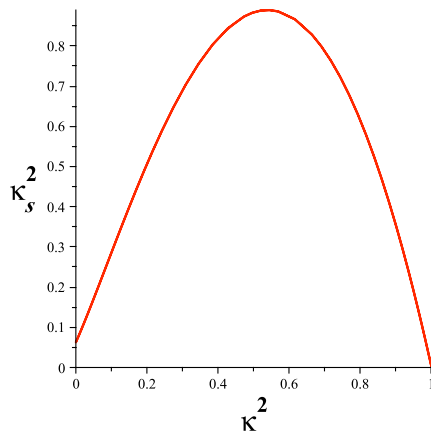
- + the construction extends to curves and higher dimensional submanifolds of \mathbb{R}^n under majority of transformations.
- + independent of parametrization
- + can be used for local comparison
- + can be used to detect symmetries
- depends on derivatives of high order (for planar curves of order = $\dim \mathcal{G}$) \implies very sensitive to high frequency perturbations

Sensitivity of differential signature to high frequency perturbation:

Images of $\gamma = (t, \cos t)$ and $\tilde{\gamma} = (t, \cos(t) + \frac{1}{100} \sin(100t))$, $t \in [0, \pi]$



Signatures (κ^2, κ_s^2) for γ and $\tilde{\gamma}$



Integral variables for planar curves $\gamma(t) = (x(t), y(t)), t \in [a, b]$.

(Hann and Hickman (2002))

- \mathcal{G} -action on \mathbb{R}^2 induces an action on $x(0), y(0), x(t), y(t)$, and

$$x^{[i,j]}(t) = \int_a^t x(\tau)^i y(\tau)^j dx(\tau).$$

- Example: if $x \rightarrow x + y$, and $y \rightarrow y$ then

$$x^{[i,j]}(t) \rightarrow \int_a^t [x(\tau) + y(\tau)]^i y(\tau)^j d[x(\tau) + y(\tau)]$$

- $y^{[i,j]}(t) = \int_a^t x(\tau)^i y(\tau)^j dy(\tau)$ can be expressed in terms of

$$x(a), y(a), x(t), y(t), x^{[k,l]}(t) = \int_a^t x(\tau)^k y(\tau)^l dx(\tau)$$

via integration-by-parts.

- $i + j$ is called the order of integral variable $x^{[i,j]}$.

Integral invariants for planar curves*

- An affine action can be prolonged to an integral jet bundle of planar curves which is parametrized by $x(a), y(a), x, y, x^{[i,j]}$, where $j > 0, i \geq 0$.
- Integral invariants are invariant functions on the integral jet bundle.
- Moving frame method can be applied to derive fundamental or generating sets of integral invariants.
- In (Feng, Kogan, Krim (2010)) we derived Euclidean and affine fundamental sets of integral invariants for curves in \mathbb{R}^2 and \mathbb{R}^3 via inductive variation of the moving frame method.

*Integral invariants defined here are not the same as moment invariants (Taubin and Cooper (1992))

Examples of integral invariants for planar curves

$$\gamma(t), \quad t \in [a, b]$$

- Notation: $X(t) = x(t) - x(a)$, $Y(t) = y(t) - y(a)$,

$$X^{[i,j]}(t) = \int_a^t X(\tau)^i Y(\tau)^j dX(\tau).$$

- Invariants:

0-th order $r = \sqrt{X^2 + Y^2}$ - E_2 -invariant

1-st order $I^{[0,1]} = X^{[0,1]} - \frac{1}{2}XY$ - $(\mathcal{SA}_2 \supset SE_2)$ -invariant.

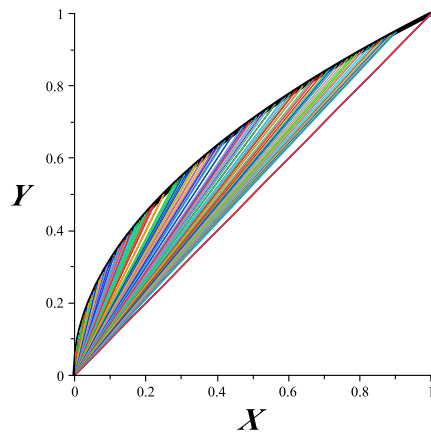
2-nd order * $I^{[1,1]} = Y X^{[1,1]} - \frac{1}{2}X X^{[0,2]} - \frac{1}{6}X^2 Y^2$.
 \mathcal{SA}_2 and E_2 -invariant

* $I^{[0,2]} = Y X^{[0,2]} + 2X X^{[1,1]} - \frac{1}{3}X Y^3 - \frac{2}{3}X^3 Y$
 E_2 -invariant

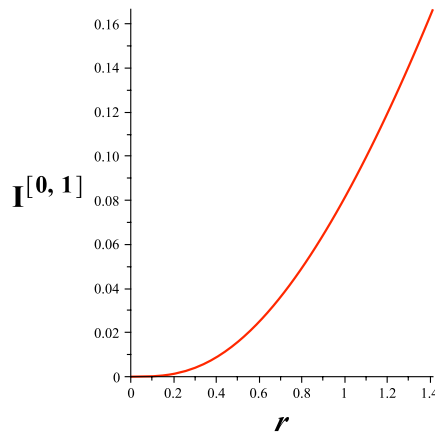
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Geometric interpretation of

$$I^{[0,1]}(t) = X^{[0,1]} - \frac{1}{2}XY = \int_a^t Y(\tau) dX(\tau) - \frac{1}{2}X(t)Y(t)$$



The signed area between the curve and a secant, originating at the initial point.



$(r, I^{[0,1]})$ -signature is the graph of the length of a secant vs. the area between the curve and the secant. It is independent of parametrization.

Examples of integral signatures for planar curves*

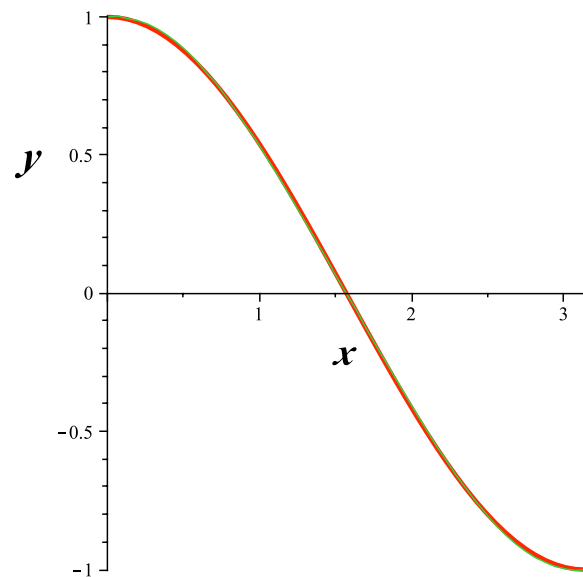
- $SE(2)$ -signature $(r, I^{[0,1]})$
- $E(2)$ - signatures $(r, (I^{[0,1]})^2)$ or $(r, I^{[1,1]})$.
- similarity signature: $\left(\frac{(I^{[0,1]})^2}{r^4}, \frac{I^{[1,1]}}{r^4}\right)$
- $\mathcal{SA}(2)$ -signature $(I^{[0,1]}, I^{[1,1]})$

*see ((Feng, Kogan, Krim (2010))) for signatures of curves in \mathbb{R}^3

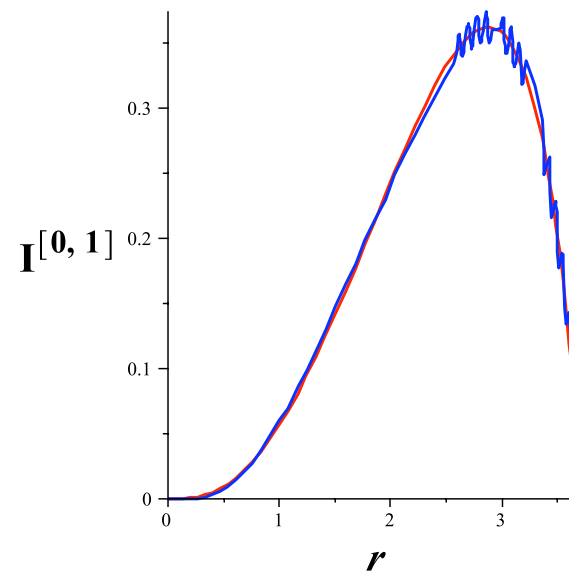
Reasonable behavior under high frequency perturbation:

$\gamma(t) = (t, \cos t),$ $t \in [0, \pi]$	$\tilde{\gamma}(t) = (t, \cos(t) + \frac{1}{100} \sin(100t)),$ $t \in [0, \pi]$
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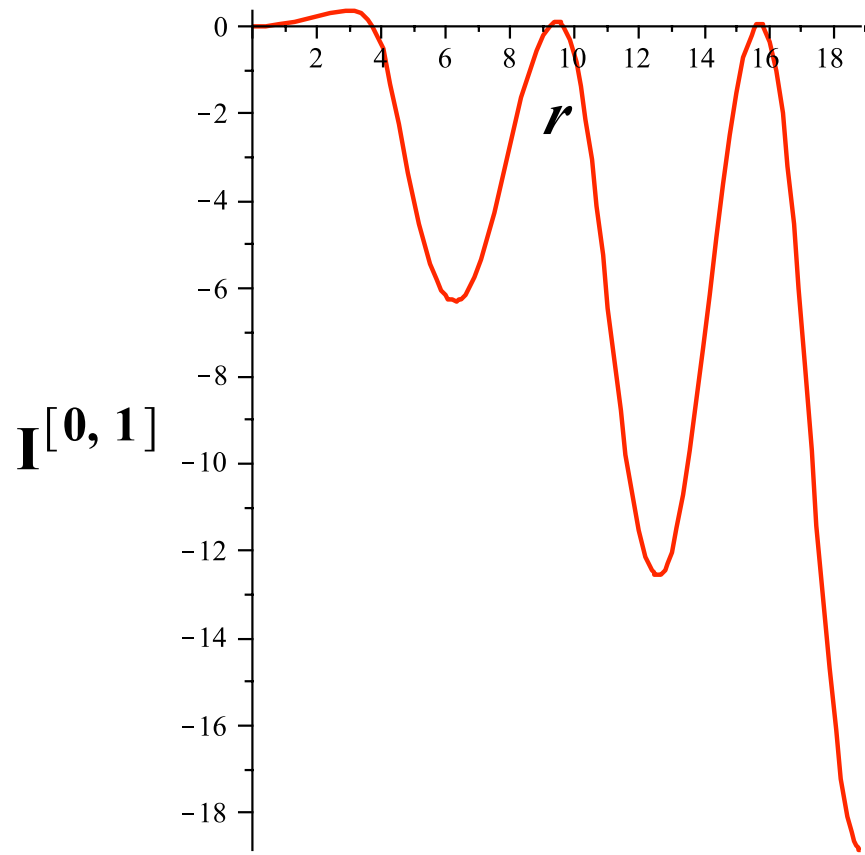
Images of γ and $\tilde{\gamma}$ in \mathbb{R}^2



$SE(2, \mathbb{R})$ - signatures (r, I_1)
for γ and $\tilde{\gamma}$



Signature (r, I_1) for $\gamma(t) = (t, \cos(t))$ for $t \in [0, 6\pi]$:



Equivalence theorem for curves with specified initial points:

$$\gamma_1 \cong \gamma_2$$

$\Downarrow \quad \Uparrow \quad \text{conditions ?}$

$$\text{integral signature}|_{\gamma_1} = \text{integral signature}|_{\gamma_2}$$

Remark:

- \Downarrow follows from the definition of invariants
- \Uparrow is proved for
 - $SE(2, \mathbb{R})$ -signature $(r, I^{[0,1]})$
 - $E(2, \mathbb{R})$ -signature $(r, I^{[1,1]})$.

Advantages and disadvantages of integral signature

- + extends to curves in \mathbb{R}^n (see Feng, Kogan, Krim (2010) for curves in \mathbb{R}^3).
- + independent of parametrization
- + tolerant to data uncertainty and perturbations
- ⊖ requires an identified initial point
 - possible, but problematic use for local comparison
 - no straightforward generalization to rational action (i.e. projective actions), see Hann and Hickman (2002) for a numeric approach.)

**General framework for solving an equivalence problem for an action
of \mathcal{G} on a set \mathcal{Z}**

- find a finite set of invariants that separates generic orbits. i.e. orbits on an open dense subset $\mathcal{U} \subset \mathcal{Z}$.
- characterize orbits on $\mathcal{Z} - \mathcal{U}$ (possibly by another set of invariants).

A glimpse into the symmetry reduction

General framework for symmetry reduction

Definition: A group of transformations \mathcal{G} on the space of independent and dependent variables is a **Lie symmetry** of a differential equation (or a variational problem) if each element of \mathcal{G} maps a solution to a solution.

Theorem: (S. Lie (1897))

- (almost) any \mathcal{G} -symmetric system of differential equations can be written in terms of differential \mathcal{G} -invariants.
- (almost) any \mathcal{G} -symmetric variational problem can be written in terms of differential \mathcal{G} -invariants and \mathcal{G} -invariant differential forms.

Example: $SE(2, \mathbb{R})$ -invariant variational problem for $y = u(x)$:

$$\mathcal{L}[u] = \int \frac{u_{xx}^2}{2(1+u_x^2)^{5/2}} dx \quad \iff \quad \mathcal{L}[\kappa] = \int \frac{1}{2} \kappa^2 ds$$

$$\downarrow \quad E = \frac{\partial}{\partial u} - \left(\frac{d}{dx}\right) \frac{\partial}{\partial u_x} + \left(\frac{d}{dx}\right)^2 \frac{\partial}{\partial u_{xx}} \cdots \quad \downarrow \quad ?$$

$$\Delta = 0 \quad \iff \quad \kappa_{ss} + \frac{1}{2} \kappa^3 = 0$$

$$\Delta = \frac{2 u_4 (1 + u_1^2)^2 - 20 u_1 u_2 u_3 (1 + u_1^2) + 30 u_2^3 u_1^2 - 5 u_2^3}{2 (1 + u_1^2)^{\frac{9}{2}}}$$

($u_1 = u_x, \dots, u_4 = u_{xxxx}$)

\mathcal{G} -invariant Euler-Lagrange operator for planar curves $y = u(x)$:

$$\int L(x, u, u_1, \dots, u_n) dx \quad \Leftrightarrow \quad \int \mathcal{L}(\xi, D_{\varpi}\xi, \dots, D_{\varpi}^m \xi) \varpi$$

$$E(L) = \sum_i \left(-\frac{d}{dx} \right)^i \frac{\partial L}{\partial u_i} = 0 \quad \Leftrightarrow \quad [A^* \mathcal{E}(\mathcal{L}) - B^* \mathcal{H}(\mathcal{L})] = 0,$$

where

$$\mathcal{E}(\mathcal{L}) = \sum_{i=0}^n (-D_{\varpi})^i \frac{\partial \mathcal{L}}{\partial \xi_i}, \quad \mathcal{H}(\mathcal{L}) = \sum_{i>j \geq 0}^n \xi_{i-j} (-D_{\varpi})^j \frac{\partial \mathcal{L}}{\partial \xi_i} - \mathcal{L}.$$

- A^* and B^* – \mathcal{G} -invariant diff. operators, computable by differentiation and linear algebra.
- *general formula for any number of independent variables and unknown functions is obtained in Kogan and Olver(2003)*
- Completely algorithmic – iVB package (IK) in MAPLE.

Structure theorems

Structure theorems of algebraic invariant theory:

- Hilbert theorem (1890): If an algebraic reductive group \mathcal{G} acts regularly on an affine variety \mathcal{Z} then the ring of polynomial invariants $\mathbb{K}[\mathcal{Z}]^{\mathcal{G}}$ is finitely generated.

$$\mathbb{K}[\mathcal{Z}]^{\mathcal{G}} = \mathbb{K}[u_1, \dots, u_d] \setminus R,$$

where R is a finitely generated ideal of syzygies.

- If an algebraic group \mathcal{G} acts rationally on an affine variety \mathcal{Z} of dimension m then the field of rational invariants $\mathbb{K}(\mathcal{Z})^{\mathcal{G}}$ is finitely generated.

If $\dim \mathcal{Z} = m$ and $\max_{\mathcal{Z}} \dim \mathcal{O}_{\mathcal{Z}} = s$, then the transcendence degree of $\mathbb{K}(\mathcal{Z})^{\mathcal{G}} : \mathbb{K}$ is $m - s$.

- Rosenlicht theorem (1956): Rational invariants separate orbits on an open dense subset of \mathcal{Z} . Any separating subset of rational invariants is generating.

- Problems:
 - Find (minimal) generating set of $\mathbb{K}[\mathcal{Z}]^{\mathcal{G}}$ and $\mathbb{K}(\mathcal{Z})^{\mathcal{G}}$.
 - Describe the structure of $\mathbb{K}[\mathcal{Z}]^{\mathcal{G}}$ and $\mathbb{K}(\mathcal{Z})^{\mathcal{G}}$ (find syzygy ideal, transcendence basis, ...).

Theorem of smooth invariant theory:

- **Definition:** Let \mathcal{G} be a smooth Lie group acting on a smooth manifold \mathcal{Z} . A collection of local invariants on an open subset $\mathcal{U} \subset \mathcal{Z}$ forms a **fundamental set** if they are functionally independent, and any local invariant on \mathcal{U} can be expressed as a smooth function of the invariants from this set.
- **Frobenius integrability theorem** \Rightarrow If $\dim \mathcal{Z} = m$ and all orbits have the same dimension s , then for each point $z \in \mathcal{Z}$ there exists a fundamental set of $m - s$ local smooth invariants defined on an open neighborhood \mathcal{U}_z .
- **Problem:**
 - Find a fundamental set of invariants.

Structure theorem of differential invariant theory:

Let \mathcal{G} be a Lie group acting on an n -dim'l manifold \mathcal{Z} . For $1 \leq p < n$ $\exists!$ prolongation of \mathcal{G} -action to the jet bundle $\mathcal{J}(\mathcal{Z}, p)$ of p -dim'l submanifolds of \mathcal{Z} .

Tresse theorem (1894): Local smooth invariants on $\mathcal{J}(\mathcal{Z}, p)$ have a structure of finitely generated differential algebra*:

- $\exists\{\mathcal{I}^1, \dots, \mathcal{I}^\nu\}$ - invariant function on $\mathcal{J}(\mathcal{Z}, p)$
- $\exists\mathcal{D}_1, \dots, \mathcal{D}_p$ - invariant differential operators

such that any invariant \mathcal{I} on $\mathcal{J}(\mathcal{Z}, p)$ can be expressed as

$$\mathcal{I} = F\left(\dots, \mathcal{D}_J(\mathcal{I}^l), \dots\right)$$

*in general it is a non-free algebra with non-commutative derivations

Problem:

- Find (minimal) set of generators
- Finite (minimal) set of generating syzygies $H(\dots, \mathcal{D}_J(\mathcal{I}^l), \dots) \equiv 0$

Structure theorems of integral invariant theory ???

or may be

Structure theorems of integro-differential invariant theory ???

Invariants via moving frames

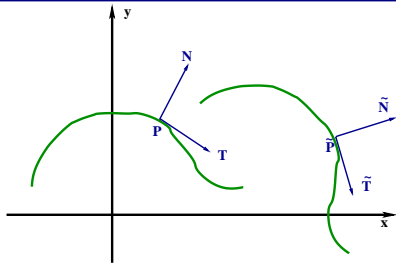
- **Classical moving frames** (Frénet (1847), Serret (1851), Darboux (1887), Cartan (1935))
- **Generalization of moving frame construction to arbitrary Lie group actions on manifolds** (Fels and Olver (1999))
- **Inductive and recursive variations** (Kogan(2001, 2003))
- **Algebraic formulation** (Hubert, Kogan(2007))

Euclidean and affine moving frames for curves

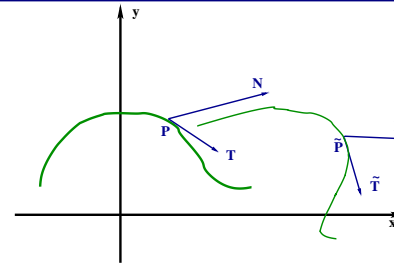
Euclidean geometry in \mathbb{R}^2
 $SE(2) = SO(2) \ltimes \mathbb{R}^2$

Equi-affine geometry in \mathbb{R}^2
 $SA(2) = SL(2) \ltimes \mathbb{R}^2$

Moving Frame:



$$T = \left(\frac{dx}{ds}, \frac{dy}{ds} \right), \quad N \perp T, \quad |N| = 1$$



$$T = \left(\frac{dx}{d\alpha}, \frac{dy}{d\alpha} \right), \quad N = \frac{dT}{d\alpha}$$

Infinitesimal arc-length:

$$|T| = 1 \Rightarrow ds = \sqrt{1 + y_x^2} dx$$

$$\det |TN| = 1 \Rightarrow d\alpha = y_{xx}^{1/3} dx$$

Fundamental differential invariants:

$$\frac{dT}{ds} = \kappa N$$

\Downarrow

$$\kappa_s = \frac{d\kappa}{ds}, \kappa_{ss}, \dots$$

$$\frac{dN}{d\alpha} = \mu T$$

\Downarrow

$$\mu_\alpha = \frac{d\mu}{d\alpha}, \mu_{\alpha\alpha}, \dots$$

Observe that in the affine and in the Euclidean case:

- Moving frame defines a map from the jets of curve to \mathcal{G} , i. e. $([T, N], (x, y)) \in \mathcal{G}$.
- Invariants can be obtained from the pull-backs of a basis of invariant differential forms on \mathcal{G} by ρ .

Generalizations to submanifolds of homogeneous spaces (Cartan (1935), Griffiths (1974), Green(1978), Chern (1985))

Definition. (Fels and Olver (1999)) Given $\mathcal{G} \curvearrowright \mathcal{Z}$, a (local) moving frame is an equivariant smooth (local) map $\rho: \mathcal{Z} \rightarrow \mathcal{G}$.

$$\begin{array}{ccc} \mathcal{G} & \xrightarrow{R_{g^{-1}}} & \mathcal{G} \\ \rho \uparrow & & \uparrow \rho \\ \mathcal{Z} & \xrightarrow{g} & \mathcal{Z} \end{array}$$

Theorem. (Fels and Olver (1999))

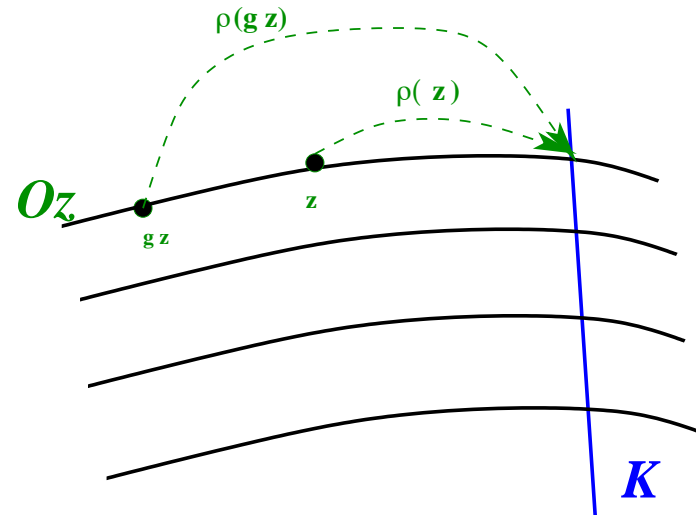
\exists loc. moving frame



\mathcal{G} action is locally free* and

\exists local cross-section \mathcal{K} on \mathcal{Z} :

$$T|_{\mathbf{z}}\mathcal{K} \oplus T|_{\mathbf{z}}\mathcal{O}_{\mathbf{z}} = T|_{\mathbf{z}}\mathcal{Z}, \forall \mathbf{z} \in \mathcal{K}.$$



$\rho : \mathcal{Z} \rightarrow \mathcal{G}$ is defined by the condition $\rho(\mathbf{z}) \cdot \mathbf{z} \in \mathcal{K}$

$$\rho(g \cdot \mathbf{z})(g \cdot \mathbf{z}) = \rho(\mathbf{z}) \cdot \mathbf{z}, \text{ freeness} \implies \rho(g \cdot \mathbf{z}) = \rho(\mathbf{z})g^{-1}$$



ρ is a \mathcal{G} -equivariant map.

* The dimension of each orbit = $\dim \mathcal{G}$.

Implicit invariantization ι :

Let z^1, \dots, z^m be loc. coordinates on \mathcal{Z} and \mathcal{K} be a loc. cross-section.

Functions: $\forall f \in \mathcal{F}(\mathcal{Z}) \quad \exists!$ loc. inv. $\iota f \in \mathcal{F}(\mathcal{Z})$ s. t. $\iota f|_{\mathcal{K}} = f|_{\mathcal{K}}$.

$\{\iota(z^1), \dots, \iota(z^m)\} \supset$ fundamental set of inv.

If the \mathcal{G} -action is locally free then

- **differential forms:** $\forall \Omega \in \Lambda^k \quad \exists!$ loc. inv. $\iota \Omega \in \Lambda^k$ s. t. $\iota \Omega|_{\mathcal{K}} = \Omega|_{\mathcal{K}}$.
 $\varpi = \iota dz^1, \dots, \varpi_n = \iota dz^m$ is the dual basis of invariant differential 1-forms
- **vector fields:** \forall vector field V on $\mathcal{Z} \quad \exists!$ loc. inv. vector field ιV s. t. $\iota V|_{\mathcal{K}} = V|_{\mathcal{K}}$.

$\mathcal{D}_1 = \iota \left(\frac{\partial}{\partial z^1} \right), \dots, \mathcal{D}_n = \iota \left(\frac{\partial}{\partial z^m} \right)$ is a basis of invariant differential operators (non-commutative in general)

Explicit invariantization steps:

1. Write down a system of equations that describes $g \in \mathcal{G}$ which brings an arbitrary point $\mathbf{z} \in \mathcal{Z}$ to the cross-section;
2. Solve the system for the group parameters ($g = \rho(\mathbf{z})$);
3. Replace g with $\rho(\mathbf{z})$ in the pull-back of a function (or a form) by the action of $g \in \mathcal{G}$.

Constructive idea in the algebraic setting is to replace steps 2 and 3 with elimination of the group parameters (Hubert, Kogan (2007)) .

Example: $SO(\mathbb{R}, 2) \curvearrowright \mathbb{R}^2 - \{(0, 0)\}$:

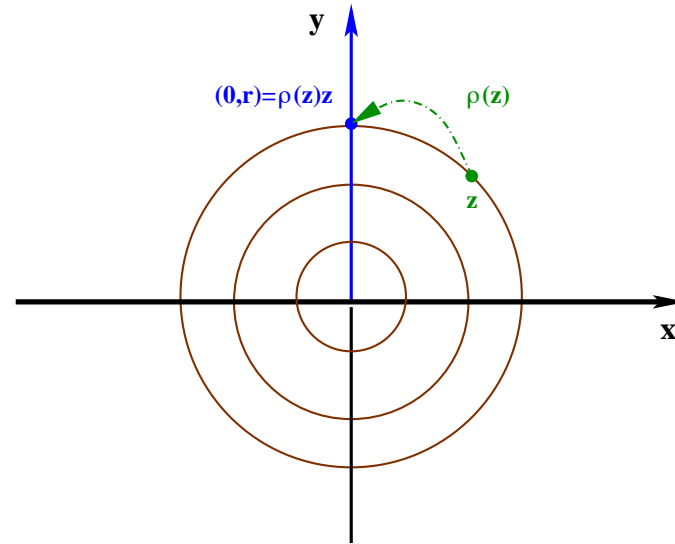
Action:

$$X = \cos(\phi)x - \sin(\phi)y,$$

$$Y = \sin(\phi)x + \cos(\phi)y.$$

Cross-section:

$$\mathcal{K} = \{(x, y) | x = 0, y > 0\}$$



1. Equations: $\cos(\phi)x - \sin(\phi)y = 0$, $Y = \sin(\phi)x + \cos(\phi)y > 0$.

2. Solution: $\cos \phi = \frac{y}{\sqrt{x^2+y^2}}$, $\sin \phi = \frac{x}{\sqrt{x^2+y^2}}$

3. Substitution:

- into $Y \Rightarrow r = \sqrt{x^2 + y^2}$ - invariant function;

- into $dX \Rightarrow \varpi_1 = \frac{1}{\sqrt{x^2+y^2}}(y dx - x dy)$

- into $dY \Rightarrow \varpi_2 = \frac{1}{\sqrt{x^2+y^2}}(x dx + y dy)$

$SE(2, \mathbb{R}) = SO(2, \mathbb{R}) \ltimes \mathbb{R}^2 \curvearrowright$ **on plane curves:**

$$X = \cos(\phi)x - \sin(\phi)y + a, \quad Y = \sin(\phi)x + \cos(\phi)y + b$$

$$Y_X = \frac{\sin(\phi) + \cos(\phi)y_x}{\cos(\phi) - \sin(\phi)y_x}, \quad Y_{XX} = \frac{y_{xx}}{(\cos(\phi) - \sin(\phi)y_x)^3},$$

$$Y_{XXX} = \frac{(\cos(\phi) - \sin(\phi)y_x)y_{xxx} + 3\sin(\phi)y_{xx}^2}{(\cos(\phi) - \sin(\phi)y_x)^5}.$$

cross-section: $\mathcal{K} = \{x = 0, y = 0, y_x = 0\}$

↓

solve $X = 0, Y = 0, Y_X = 0$: for $a, b, \phi \Rightarrow$ moving frame:

$$\cos \phi = \frac{1}{\sqrt{y_x^2 + 1}}, \quad \sin \phi = -\frac{y_x}{\sqrt{y_x^2 + 1}}, \quad a = -\frac{x + y_x y}{\sqrt{y_x^2 + 1}}, \quad b = \frac{y_{xx} - y}{\sqrt{y_x^2 + 1}}.$$

Substitute: $\cos \phi = \frac{1}{\sqrt{y_x^2+1}}$, $\sin \phi = -\frac{y_x}{\sqrt{y_x^2+1}}$ into

$$Y_{XX} = \frac{y_{xx}}{(\cos(\phi) - \sin(\phi)y_x)^3} \Rightarrow I_2 = \kappa = \frac{y_{xx}}{(1+y_x^2)^{3/2}}$$

$$Y_{XXX} \Rightarrow I_3 = \kappa_s = \frac{y_{xxx}(1+y_x^2) - 3y_x y_{xx}^2}{(1+y_x^2)^{5/2}}$$

$$Y_{XXXX} \Rightarrow I_4 = \kappa_{ss} + 3\kappa^3$$

$$dX = \cos(\phi)dx - \sin(\phi)dy \Rightarrow \varpi = \frac{dx+y_x dy}{\sqrt{1+y_x^2}} = \sqrt{1+y_x^2} dx + \frac{y_x}{\sqrt{1+y_x^2}} \theta,$$

where $\theta = dy - y_x dx$.

Recursive and inductive variations of a moving frame construction.

(Kogan 2000, 2003)

- Recursive:
 - does not require freeness, but requires a slice - a cross-section with a constant isotropy group;
 - on a jet bundle allows to construct moving frames and invariants order-by-order.
- Inductive:
 - requires splitting of the group into a product of two subgroups $\mathcal{G} = AB$ s. t. $A \cap B$ is discrete;
 - invariants and moving frames for A (or B) can be used to construct invariants and a moving frame for \mathcal{G} .



Relations among the invariants of \mathcal{G} and its subgroups.

Ex.: from the Euclidean to the affine action on the planar curves.

$SA(2, \mathbb{R}) = SL(2, \mathbb{R}) \ltimes \mathbb{R}^2 = B \cdot A$, where $A = SE(2, \mathbb{R})$ and

$$B = \left\{ \begin{pmatrix} \tau & \lambda \\ 0 & \frac{1}{\tau} \end{pmatrix} \right\}$$

Notation: $y_1 = y_x, y_2 = y_{xx}, \dots$

$\mathcal{K}_A = \{\mathbf{z} \in \mathcal{J}^k | x = 0, y = 0, y_1 = 0\}$ is stable under the B -action.

$\mathcal{K}_B = \{\mathbf{z} \in \mathcal{K}_A | y_2 = 0, y_3 = 1\} \subset \mathcal{K}_A$ is a cross-section to the $SA(2, \mathbb{R})$ -action on the jets of curves.

↓

a moving frame for B on \mathcal{K}_A^4

↓

$$\mu = \frac{\kappa(\kappa_{ss} + 3\kappa^3) - \frac{5}{3}\kappa_s^2}{\kappa^{8/3}}, \quad d\alpha = \kappa^{1/3} ds, \quad \frac{d}{d\alpha} = \frac{1}{\kappa^{1/3}} \frac{d}{ds}$$

Example: from the affine to the projective action on the planar curves.

$$PGL(3, \mathbb{R}) = B \cdot A, \text{ where } A = SL(2, \mathbb{R}) \text{ and } B = \left\{ \begin{pmatrix} 1 & ab & 0 \\ 0 & a & 0 \\ b & c & \frac{1}{a} \end{pmatrix} \right\}.$$

$\mathcal{K}_A = \{z \in J^k | x = 0, y = 0, y_x = 0, y_{xx} = 1, y_{xxx} = 0\}$ is stable under the B -action.

$\mathcal{K}_B = \{z \in \mathcal{K}_A | y_4 = 0, y_5 = 1, y_6 = 0\} \subset \mathcal{K}_A$ is a cross-section to the $PGL(3, \mathbb{R})$ -action on the jets of curves.

⇓

moving frame for B on \mathcal{K}_A

⇓

$$\eta = \frac{-7\mu_{\alpha\alpha}^2 + 6\mu_{\alpha}\mu_{\alpha\alpha\alpha} - 3\mu\mu_{\alpha}^2}{6\mu_{\alpha}^{8/3}}, \quad d\rho = \mu_{\alpha}^{1/3} d\alpha, \quad \frac{d}{d\rho} = \frac{1}{\mu_{\alpha}^{1/3}} \frac{d}{d\alpha}$$

Algebraic formulation of the moving frame method.

(Hubert, Kogan 2007)

- applicable to rational actions of algebraic groups
- replaces non-constructive step of solving for group parameters with constructive elimination algorithms
- produces a generating set of rational invariants
- produces a set of algebraic invariants with replacement property, (corresponds to invariantization of coordinate functions in the smooth construction).

- Graph-section: $\mathcal{I} = \{(\mathbf{z}, \mathbf{Z}) \in \mathcal{Z} \times \mathcal{K} \mid \exists g \in \mathcal{G} : \mathbf{Z} = g \cdot \mathbf{z}\} \leftrightarrow$ ideal:
 $I = O + K \subset \mathbb{K}[\mathcal{Z} \times \mathcal{Z}]$
-

Theorem: Coeff. of a reduced Gröbner basis of either O^e or I^e generate $\mathbb{K}(\mathcal{Z})^{\mathcal{G}}$.

Previous work. Rosenlicht (1956): \forall subset set of $\mathbb{K}(\mathcal{Z})^{\mathcal{G}}$ that separates orbits generates $\mathbb{K}(\mathcal{Z})^{\mathcal{G}}$; coeffs. of Chow form of O^e have this property.

Popov, Vinberg (1989): if coeff. of a generating set of O^e are in $\mathbb{K}(\mathcal{Z})^{\mathcal{G}}$, then they generate $\mathbb{K}(\mathcal{Z})^{\mathcal{G}}$; \exists such generating set.

Beth, Müller-Quade (1999): rewriting algorithm for linear actions.

Hubert, Kogan (2007) contribution: simple algorithm to compute rational and replacement invariants; $\dim I^e = 0 \Rightarrow$ computational advantage; rewriting algorithms.

Example: $SO(2, \mathbb{R}) \curvearrowright \mathbb{R}^2$.

- group: $G = (\lambda_1^2 + \lambda_2^2 - 1) \subset \mathbb{R}[\lambda_1, \lambda_2]$, ($\lambda_1 = \cos \phi, \lambda_2 = \sin \phi$)

- action: $J = A + G$, where

$$A = (Z_1 - \lambda_1 z_1 - \lambda_2 z_2, \quad Z_2 - \lambda_2 z_1 + \lambda_1 z_2)$$

- graph: $O = J \cap \mathbb{R}[z, Z] = \langle Z_1^2 + Z_2^2 - z_1^2 - z_2^2 \rangle$.

$$O^e = \langle Z_1^2 + Z_2^2 - (z_1^2 + z_2^2) \rangle \subset \mathbb{R}(z)[Z].$$

- cross-section: $K = (Z_1)$

- $I^e = O^e + K = \langle Z_1, Z_2^2 - (z_1^2 + z_2^2) \rangle$

- $\mathbb{R}(\mathcal{Z})^G = \mathbb{R}(z_1^2 + z_2^2)$

- $\overline{\mathbb{R}(\mathcal{Z})^G}$ zeros $\xi^{(\pm)} = (\xi_1^{(\pm)}, \xi_2^{(\pm)}) = (0, \pm\sqrt{z_1^2 + z_2^2})$ of I^e are replacement invariants. (e.g. $z_1^2 + z_2^2 = [\xi_1^{(\pm)}]^2 + [\xi_2^{(\pm)}]^2$).

Replacement invariants

$I^e = (O^e + K) \subset \mathbb{R}(z)[Z]$ radical, zero-dimensional.

Theorem:

- coefficients of a reduced Gröbner Q basis of I^e generate $\mathbb{R}(z)^G$.
- $I^G = I^e \cap \mathbb{R}(z)^G[Z] = \langle Q \rangle$ is prime
- if c.-s. \mathcal{K} intersects generic orbit at d points then I^G has d zeros of n -tuples $\xi^{(i)} = (\xi_1^{(i)}, \dots, \xi_n^{(i)})$, $i = 1..d$, $\xi_j^{(i)} \in \overline{\mathbb{K}(\mathcal{Z})^G}$.
- Each $\xi^{(i)}$ has replacement property: $F(z_1, \dots, z_n) \in \mathbb{R}(z)^G \Rightarrow F(z_1, \dots, z_n) = F(\xi_1^{(i)}, \dots, \xi_n^{(i)})$

Example: $SE_2(\mathbb{R}) \curvearrowright \mathbb{R}^4$ (second jet bundle of plane curves).

- the group and the action $J = G + A$, where:

$$G = (\lambda_1^2 + \lambda_2^2 - 1) \subset \mathbb{R}[\lambda_1, \lambda_2, \lambda_3, \lambda_4], \quad (\lambda_1 = \cos \phi, \lambda_2 = \sin \phi)$$

$$A = \left(\begin{array}{cc} Z_1 - \lambda_1 z_1 - \lambda_2 z_2 + \lambda_3, & Z_2 - \lambda_2 z_1 + \lambda_1 z_2 + \lambda_4, \\ Z_3 - \frac{\lambda_2 + \lambda_1 z_3}{\lambda_1 - \lambda_2 z_2}, & Z_4 - \frac{z_4}{(\lambda_1 - \lambda_2 z_2)^3}. \end{array} \right)$$

- graph: $O = \left\langle (1 + z_3^2)^3 Z_4^2 - (1 + Z_3^2)^3 z_4^2 \right\rangle = (G + A) \cap \mathbb{R}[z, Z]$.

$$O^e = \left\langle Z_4^2 - \frac{z_4^2}{(1+z_3^2)^3} Z_3^2 - \frac{z_4^2}{(1+Z_3^2)^3} \right\rangle \subset \mathbb{R}(z)[Z].$$

- cross-section: $K = (Z_1, Z_2, Z_3)$

- $I^e = \left\langle Z_1, Z_2, Z_3, Z_4^2 - \frac{z_4^2}{(1+z_3^2)^3} \right\rangle$
- ring of rational invariants: $\mathbb{R}(z)^G = \mathbb{R} \left(\frac{z_4^2}{(1+z_3^2)^3} \right)$
- 2 replacement invariants: $\xi^{(\pm)} = (\xi_1^{(\pm)}, \xi_2^{(\pm)}, \xi_3^{(\pm)}, \xi_4^{(\pm)}) = \left(0, 0, 0, \pm \frac{z_4}{(1+z_3^2)^{3/2}} \right)$
- Replacement illustration: $\frac{z_4}{(1+z_3^2)^{3/2}} = \frac{\xi_4^{(\pm)}}{(1+\xi_3^{(\pm)})^{3/2}}$.

THANK YOU!