

JACOBI ELLIPTIC ALGEBRAS OF $SO(3)$

by HYO CHUL MYUNG† and DONG SOO LEE‡

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Abstract. A class of algebras that describe invariant pseudo-Riemannian connections on $SO(3)$ is shown to comprise Jacobi elliptic algebras arising from the Jacobi elliptic functions.

1. Introduction. We define the *Jacobi elliptic algebra* $J(k)$ of modulus $k \in \mathbf{R}$, (the field of real numbers), as the 3-dimensional real commutative algebra with multiplication xy given by

$$e_i e_j = \frac{1}{2} \epsilon_{ijk}^2 \gamma_k e_k \quad (i, j, k = 1, 2, 3), \quad (1)$$

with $\gamma_1 = -\gamma_2 = -1$ and $\gamma_3 = -k^2$, where $\{e_1, e_2, e_3\}$ is a basis of $J(k)$ and ϵ_{ijk} is the Levi-Civita symbol with $\epsilon_{123} = 1$. The term of $J(k)$ originated from the Jacobi elliptic functions of modulus k which may be defined as the solutions of the autonomous system of quadratic differential equations

$$\frac{dx_1}{dt} - x_2 x_3 = 0, \quad \frac{dx_2}{dt} + x_3 x_1 = 0, \quad \frac{dx_3}{dt} - k^2 x_1 x_2 = 0 \quad (2)$$

with the initial values $x_1(0) = 0$ and $x_2(0) = x_3(0) = 1$. See [1, 7]. If $x(t) = \sum_{i=1}^3 x_i(t) e_i \in J(k)$ and $x'(t) = \frac{dx}{dt} = \sum_{i=1}^3 x'_i(t) e_i$, then, since $J(k)$ is commutative, using the product in $J(k)$ we can rewrite (2) in the form

$$\frac{dx}{dt} + x(t)^2 = 0 \quad (3)$$

with the initial value $x(0) = e_2 + e_3$. Equations of the form (3) have appeared in several contexts dealing with quadratic dynamical or mechanical systems. (See, for example, [3, 5, 8] and the references therein.)

The Jacobi elliptic algebras $J(k)$ also comprise those algebras which determine all left-invariant pseudo-Riemannian connections on the Lie group $SO(3)$ corresponding to distinct moments of inertia. The primary concern of this note is to determine all left-invariant pseudo-Riemannian connections on $SO(3)$ by classifying its corresponding algebras, and we show that those algebras with distinct moments of inertia are isomorphic to Jacobi elliptic algebras of certain moduli.

2. Preliminaries. Let G be a real Lie group (of dimension n) with Lie algebra \mathfrak{g} . As is well known, (for example, see [4, 5]), there is a one-to-one correspondence between the set of all left G -invariant connections ∇ on G and the set of all algebras $(\mathfrak{g}, *)$ defined on

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\mathfrak{g} , under the relation $(\nabla_{\bar{x}}\bar{y})_e = x * y$ for $x, y \in \mathfrak{g}$, where \bar{x} denotes the unique left-invariant vector field on G determined by x . Thus, the affine space $\mathcal{A}(G)$ of all such connections on G is isomorphic to $\text{Hom}_{\mathbf{R}}(\mathfrak{g} \otimes \mathfrak{g}, \mathfrak{g})$. If $\nabla \in \mathcal{A}(G)$ and $(\mathfrak{g}, *)$ is the algebra associated with ∇ , then $x * y$ decomposes as

$$x * y = \frac{1}{2}[x, y] + x \circ y \quad (4)$$

for a bilinear multiplication $x \circ y$ on \mathfrak{g} , and ∇ is torsion free if and only if (\mathfrak{g}, \circ) is commutative. In this case, $x \circ y = \frac{1}{2}(x * y + y * x)$, $x * y - y * x = [x, y]$ for $x, y \in \mathfrak{g}$, and $(\mathfrak{g}, *)$ is said to be *compatible* with the Lie algebra \mathfrak{g} . Thus, the torsion free connections in $\mathcal{A}(G)$ are determined by $\text{Hom}_{\mathbf{R}}(S(\mathfrak{g} \otimes \mathfrak{g}), \mathfrak{g})$ (of dimension $\frac{1}{2}n^2(n+1)$), where $S(\mathfrak{g} \otimes \mathfrak{g})$ is the \mathbf{R} -space of symmetric elements in $\mathfrak{g} \otimes \mathfrak{g}$.

Assume that \mathfrak{g} possesses a pseudometric μ , so that μ induces a pseudo-Riemannian structure on G and there is a unique torsion free connection $\nabla \in \mathcal{A}(G)$, called a pseudo-Riemannian connection on G , such that the algebra $(\mathfrak{g}, *)$ of ∇ satisfies the invariant condition

$$\mu(x * y, z) + \mu(y, x * z) = 0 \quad (5)$$

for $x, y, z \in \mathfrak{g}$. See [4, 5]. Suppose next that there is an invariant Riemannian metric $(,)$ on G ; that is

$$([x, y], z) + (y, [x, z]) = 0 \quad (6)$$

for $x, y, z \in \mathfrak{g}$. Notice that if G is compact and semisimple, then the Killing form on \mathfrak{g} induces such a metric.

If μ is a pseudometric on \mathfrak{g} , then since μ is nondegenerate and symmetric, there is a unique symmetric operator $I \in GL(\mathfrak{g})$ relative to $(,)$, called an *inertia operator* on \mathfrak{g} , such that

$$\mu(x, y) = (Ix, y) \quad (7)$$

for all $x, y \in \mathfrak{g}$. Conversely, for any inertia operator I on \mathfrak{g} , the bilinear form μ defined by (7) is a pseudometric on \mathfrak{g} since $\mu(x, y) = (Ix, y) = (x, Iy) = (Iy, x) = \mu(y, x)$ for $x, y \in \mathfrak{g}$. In fact, the inertia operators determine all pseudometrics on \mathfrak{g} satisfying (5) and hence all left-invariant pseudo-Riemannian connections on G ; (for a proof of this, see [4]). Here, we give a simpler and more direct proof of this for a finite-dimensional Lie algebra \mathfrak{g} over an arbitrary field F of characteristic $\neq 2$.

LEMMA 1. *Let \mathfrak{g} be a finite-dimensional Lie algebra over a field F of characteristic $\neq 2$, and let $(\mathfrak{g}, *)$ be an algebra over F compatible with \mathfrak{g} . Then, for any symmetric nondegenerate form μ on \mathfrak{g} , the identity (5) is equivalent to the identity*

$$\mu(x \circ y, z) = \frac{1}{2}(\mu([z, x], y) + \mu([z, y], x)), \quad (8)$$

for all $x, y, z \in \mathfrak{g}$.

Proof. Assume that (5) holds. It follows from (4) that

$$\begin{aligned} \frac{1}{2}(\mu([x, z], y) + \mu([y, z], x)) &= \mu(z \circ x, y) + \mu(x, z \circ y) - \mu(z * x, y) - \mu(z * y, x) \\ &= \mu(z \circ x, y) + \mu(x, z \circ y). \end{aligned}$$

Cyclic permutations of $x \rightarrow y \rightarrow z$ in this yield

$$\begin{aligned} \frac{1}{2}(\mu([y, x], z) + \mu([z, x], y)) &= \mu(x \circ y, z) + \mu(y, x \circ z), \\ \frac{1}{2}(\mu([z, y], x) + \mu([x, y], z)) &= \mu(y \circ z, x) + \mu(z, y \circ x). \end{aligned}$$

Since \circ is a commutative product and μ is symmetric, subtracting the first relation from the addition of the last two implies (8).

Conversely, if (8) holds for all $x, y, z \in \mathfrak{g}$, then $\mu(x \circ y, y) = \frac{1}{2}\mu([y, x], y)$ for $x, y \in \mathfrak{g}$, which is equivalent to $\mu(x * y, y) = 0$ for $x, y \in \mathfrak{g}$, by (4). Relation (5) now follows from a linearization of this. \square

If, in addition, \mathfrak{g} has a symmetric nondegenerate invariant form $(,)$, then an algebra $(\mathfrak{g}, *)$ compatible with \mathfrak{g} satisfying (5) is uniquely determined by μ and hence by an inertia operator.

THEOREM 2. *Let \mathfrak{g} be a finite-dimensional Lie algebra over a field F of characteristic $\neq 2$ with a symmetric nondegenerate invariant form $(,)$. Then, for any symmetric nondegenerate bilinear form μ on \mathfrak{g} , there is a unique algebra $(\mathfrak{g}, *)$ compatible with \mathfrak{g} satisfying (5), and $x * y$ is given by*

$$x * y = \frac{1}{2}[x, y] + \frac{1}{2}I^{-1}([x, Iy] - [Ix, y]) \tag{9}$$

for $x, y \in \mathfrak{g}$, where I is the inertia operator given by μ and (7). Conversely, for any symmetric $I \in GL(\mathfrak{g})$ relative to $(,)$, the algebra $(\mathfrak{g}, *)$ given by (9) satisfies (5) with μ defined by (7).

Proof. Assume that $(\mathfrak{g}, *)$ satisfies (5), and let I be the unique symmetric operator in $GL(\mathfrak{g})$ determined by (7). For (9), it suffices to verify that the product $x \circ y$ is given by

$$x \circ y = \frac{1}{2}I^{-1}([x, Iy] - [Ix, y]). \tag{10}$$

By Lemma 1 and (7), we have

$$\begin{aligned} (I(x \circ y), z) &= \frac{1}{2}(([z, x], Iy) + (Ix, [z, y])) \\ &= \frac{1}{2}(([x, Iy], z) + ([y, Ix], z)), \end{aligned}$$

using the invariance of $(,)$, which implies (10), since $(,)$ is nondegenerate.

For the converse, if $x, y, z \in \mathfrak{g}$ and $(\mathfrak{g}, *)$ is given by (9) then, since I is symmetric relative to $(,)$, we have

$$\begin{aligned} \mu(x * y, z) + \mu(y, x * z) &= \frac{1}{2}(I[x, y] + [x, Iy] - [Ix, y], z) \\ &\quad + \frac{1}{2}(y, I[x, z] + [x, Iz] - [Ix, z]) \\ &= \frac{1}{2}([x, y], Iz) + \frac{1}{2}(y, [x, Iz]) + \frac{1}{2}([x, Iy], z) \\ &\quad + \frac{1}{2}(Iy, [x, z]) - \frac{1}{2}([Ix, y], z) - \frac{1}{2}(y, [Ix, z]) \\ &= 0, \end{aligned}$$

using the invariance of $(,)$ in \mathfrak{g} . This gives (5), as desired. \square

We return to a Lie group G with an invariant Riemannian metric $(,)$, and let $\mathcal{I}(G)$ be the set of all inertia operators. Then, $\mathcal{I}(G)$ is a closed submanifold of the Lie group $GL(\mathfrak{g})$ of dimension $\frac{1}{2}n(n + 1)$. If $I \in \mathcal{I}(G)$, then denote by $(\mathfrak{g}, *, I)$ and (\mathfrak{g}, \circ, I) the

algebras given by (9) and (10), respectively. The foregoing remarks and Theorem 2 show that all left-invariant pseudo-Riemannian connections on G are given by the class of algebras $\{(\mathfrak{g}, *, I) \mid I \in \mathcal{F}(G)\}$ or $\{(\mathfrak{g}, \circ, I) \mid I \in \mathcal{F}(G)\}$. For each $I \in \mathcal{F}(G)$, there is an orthonormal basis x_1, \dots, x_n (principal axes) of \mathfrak{g} consisting of the eigenvectors of I with real eigenvalues I_1, \dots, I_n (the moments of inertia). Thus, by (7), (9) and (10), $(\mathfrak{g}, *, I)$ and (\mathfrak{g}, \circ, I) are given by

$$\begin{aligned} x_i * x_j &= \frac{1}{2}(1 + (I_j - I_i)I^{-1})[x_i, x_j], \\ x_i \circ x_j &= \frac{1}{2}(I_j - I_i)I^{-1}[x_i, x_j], \\ \mu(x_i, x_j) &= \delta_{ij}I_i, \quad \text{for } i, j = 1, \dots, n. \end{aligned} \tag{11}$$

In the remainder of this paper, we focus on the rotation group $SO(3)$. Using (11) it is possible to determine the structure of $(\mathfrak{g}, *, I)$ or (\mathfrak{g}, \circ, I) , for all $I \in \mathcal{F}(SO(3))$.

3. Jacobi elliptic algebras. Let $G = SO(3)$ and $\mathfrak{g} = so(3) = \mathbf{R}^3$. If $(x, y) = -\frac{1}{2}\kappa(x, y)$ for the Killing form κ on \mathfrak{g} , then $(,)$ gives an invariant Riemannian metric on G . If $I \in \mathcal{F}(G)$ has eigenvalues I_1, I_2, I_3 , then let

$$a_1 = \frac{I_3 - I_2}{I_1}, \quad a_2 = \frac{I_1 - I_3}{I_2}, \quad a_3 = \frac{I_2 - I_1}{I_3}. \tag{12}$$

LEMMA 3. For each $I \in \mathcal{F}(G)$, there is a basis $\{y_1, y_2, y_3\}$ of \mathfrak{g} such that $(\mathfrak{g}, *, I)$ and (\mathfrak{g}, \circ, I) are given by

$$\begin{aligned} y_i * y_j &= \frac{1}{2}\epsilon_{ijk}(1 + \epsilon_{ijk}a_k)y_k, \\ y_i \circ y_j &= \frac{1}{2}\epsilon_{ijk}^2 a_k y_k, \\ \mu(y_i, y_j) &= \alpha^{-2}\delta_{ij}I_i \quad (i, j, k = 1, 2, 3), \end{aligned} \tag{13}$$

for some $\alpha \neq 0$ in \mathbf{R} , where a_1, a_2, a_3 are given by (12) with eigenvalues I_1, I_2, I_3 of I .

Proof. Let $\{x_1, x_2, x_3\}$ be an orthonormal basis of \mathfrak{g} consisting of the eigenvectors of I . From the invariance of $(,)$, we have $([x_i, x_j], x_i) = ([x_i, x_j], x_j) = 0$ for $i, j = 1, 2, 3$, which imply $[x_i, x_j] = \epsilon_{ijk}\alpha_k x_k$ for $i, j, k = 1, 2, 3$ and for some nonzero $\alpha_1, \alpha_2, \alpha_3 \in \mathbf{R}$. If i, j, k are distinct, then from $([x_i, x_j], x_k) + (x_j, [x_i, x_k]) = 0$ for $i, j, k = 1, 2, 3$, it follows that $\alpha_1 = \alpha_2 = \alpha_3 = \alpha \neq 0$. Letting $y_i = \alpha^{-1}x_i$ ($i = 1, 2, 3$), we obtain the desired relations (13) from (11). \square

We now prove our principal result in this section, which determines (\mathfrak{g}, \circ, I) and hence $(\mathfrak{g}, *, I)$ for all $I \in \mathcal{F}(G)$.

THEOREM 4. Let $I \in \mathcal{F}(G)$ and let I_1, I_2, I_3 be the eigenvalues of I .

- (i) If $I_1 = I_2 = I_3$, then (\mathfrak{g}, \circ, I) is a zero algebra; that is $\mathfrak{g} \circ \mathfrak{g} = 0$.
- (ii) If two of I_1, I_2, I_3 are equal, say $I_1 = I_2 \neq I_3$, then (\mathfrak{g}, \circ, I) is given by the multiplication

$$\begin{aligned} y_i^2 &= 0 \quad (i = 1, 2, 3), & y_1 \circ y_2 &= y_2 \circ y_1 = 0, \\ y_1 \circ y_3 &= y_3 \circ y_1 = -\frac{1}{2}ay_2, & y_2 \circ y_3 &= y_3 \circ y_2 = \frac{1}{2}ay_1, \end{aligned} \tag{14}$$

where $a = a_1 = -a_2$ is given by (12) and $\{y_1, y_2, y_3\}$ is a basis of \mathfrak{g} .

(iii) If I_1, I_2, I_3 are distinct, then a_1, a_2, a_3 given by (12) have different signs and (\mathfrak{g}, \circ, I) is isomorphic to the Jacobi elliptic algebra $J(k)$ of a certain modulus k .

Proof. (i) Since $a_1 = a_3 = 0$ by (12), from Lemma 3 we have $\mathfrak{g} \circ \mathfrak{g} = 0$.

(ii) If $I_1 = I_2 \neq I_3$, then $a = a_1 = -a_2 \neq 0, a_3 = 0$ by (12) and hence, by Lemma 3, the basis $\{y_1, y_2, y_3\}$ in (13) gives the desired multiplication for (\mathfrak{g}, \circ, I) .

(iii) We establish an explicit isomorphism between (\mathfrak{g}, \circ, I) and $J(k)$, according to the signature of (a_1, a_2, a_3) . We first show that the a_k have different signs. If the I_k have the same sign, then since $\sum_{k=1}^3 a_k I_k = 0$, the a_k must have different signs. For the remaining cases, we observe that if σ is a transposition on $\{1, 2, 3\}$, then it is easily seen that

$$\frac{I_{\sigma(j)} - I_{\sigma(i)}}{I_{\sigma(k)}} = -a_{\sigma(k)} \tag{15}$$

for $(ijk) = (231), (312), (123)$. For example, if $\sigma = (12)$, then

$$\begin{aligned} \frac{I_{\sigma(3)} - I_{\sigma(2)}}{I_{\sigma(1)}} &= \frac{I_3 - I_1}{I_2} = -a_2 = -a_{\sigma(1)}, \\ \frac{I_{\sigma(1)} - I_{\sigma(3)}}{I_{\sigma(2)}} &= \frac{I_2 - I_3}{I_1} = -a_1 = -a_{\sigma(2)}, \\ \frac{I_{\sigma(2)} - I_{\sigma(1)}}{I_{\sigma(3)}} &= \frac{I_1 - I_2}{I_3} = -a_3 = -a_{\sigma(3)}. \end{aligned}$$

Therefore, it suffices to treat the two cases: $I_1 < I_2 < 0 < I_3$ and $I_1 < 0 < I_2 < I_3$. But, these yield the signatures $(-, +, +)$ and $(-, -, +)$ for (a_1, a_2, a_3) . In view of (15), the remaining signatures $(+, +, -), (+, -, -), (-, +, -), (+, -, +)$ are obtained by applying transpositions on $\{1, 2, 3\}$ to the two cases above or to the cases: $0 < I_1 < I_2 < I_3$ and $I_1 < I_2 < I_3 < 0$.

Let $\{y_1, y_2, y_3\}$ be the basis of \mathfrak{g} given by (13). If (a_1, a_2, a_3) has signature (\mp, \pm, \mp) , then let $k = \sqrt{a_1 a_3}$ and put

$$f_1 = \sqrt{-a_1 a_2^{-1}} y_1, \quad f_2 = y_2, \quad f_3 = \sqrt{-(a_1 a_2)^{-1}} y_3.$$

Then, the linear map $\lambda : J(k) \rightarrow (\mathfrak{g}, \circ, I)$ with $\lambda(e_1) = \pm f_1$ and $\lambda(e_i) = f_i$ ($i = 2, 3$) gives an algebra isomorphism, where “ \pm ” denotes the sign of a_2 . In fact, for $\lambda(e_1) = -f_1$,

$$\begin{aligned} f_1 \circ f_2 &= -\sqrt{-a_1 a_2^{-1}} y_1 \circ y_2 = -\frac{1}{2} a_3 \sqrt{-a_1 a_2^{-1}} y_3 = -\frac{1}{2} a_1 a_3 f_3 = -\frac{1}{2} k^2 f_3, \\ f_1 \circ f_3 &= -\sqrt{-a_1 a_2^{-1}} \sqrt{-(a_1 a_2)^{-1}} y_1 \circ y_3 = -\frac{1}{2} a_2 \sqrt{a_2^{-2}} y_2 = \frac{1}{2} f_2, \\ f_2 \circ f_3 &= \sqrt{-(a_1 a_2)^{-1}} y_2 \circ y_3 = \frac{1}{2} a_1 \sqrt{-(a_1 a_2)^{-1}} y_1 = -\frac{1}{2} f_1, \end{aligned}$$

using (13) and $a_2 < 0$. Thus, λ is an isomorphism.

For the signatures (\mp, \mp, \pm) , we take modulus $k = \sqrt{a_1 a_2}$ and let

$$f_1 = \sqrt{-a_1 a_3^{-1}} y_1, \quad f_2 = y_3, \quad f_3 = \sqrt{-(a_1 a_3)^{-1}} y_2.$$

It easily follows that the map: $J(k) \rightarrow (\mathfrak{g}, \circ, I): e_1 \rightarrow \pm f_1, e_i \rightarrow f_i$ ($i = 2, 3$) induces an

isomorphism, where “ \pm ” varies with the sign of a_3 . Similarly, for (\pm, \mp, \mp) , we let $k = \sqrt{a_2 a_3}$ and

$$f_1 = \sqrt{-a_1^{-1} a_2} y_2, \quad f_2 = y_1, \quad f_3 = \sqrt{-(a_1 a_2)^{-1}} y_3.$$

Then, $\{\pm f_1, f_2, f_3\}$ has the same multiplication as the basis $\{e_1, e_2, e_3\}$ for $J(k)$. (See (1).) \square

We notice that (\mathfrak{g}, \circ, I) for $I_2 = I_3 \neq I_1$ or $I_1 = I_3 \neq I_2$ in Theorem 4(ii) is isomorphic to the algebra (\mathfrak{g}, \circ, I) given by (14). If $I_2 = I_3 \neq I_1$, then $b = a_2 = -a_3$, $a_1 = 0$ and the map $(\mathfrak{g}, \circ, I_1 = I_2) \rightarrow (\mathfrak{g}, \circ, I_2 = I_3): y_1 \rightarrow y_2, y_2 \rightarrow y_3, y_3 \rightarrow ab^{-1}y_1$ gives an isomorphism. Equation (3) for the algebra (\mathfrak{g}, \circ, I) given by (13) with $I_1 > I_2 > I_3 > 0$ or $I_1 < I_2 < I_3 < 0$ gives Euler’s equations for the motion of a free rotating rigid body [2, 6]. In both cases, the signature of (a_1, a_2, a_3) is $(-, +, -)$ and hence (\mathfrak{g}, \circ, I) is isomorphic to $J(k)$ of modulus $k = \sqrt{a_1 a_3}$.

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Hyo Chul Myung:
DEPARTMENT OF MATHEMATICS
UNIVERSITY OF NORTHERN IOWA
CEDAR FALLS
IOWA 50614
USA

Dong Soo Lee:
DEPARTMENT OF MATHEMATICS
CHUNGNAM NATIONAL UNIVERSITY
TAEJON 305-764
KOREA

Present address
KOREA ADVANCED INSTITUTE OF SCIENCE AND TECHNOLOGY
TAEJON 305-701
KOREA