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FORMAL MANIFOLDS AND SYNTHETIC THEORY OF JET BUNDLES

by Anders KOCK

In the present Note, we aim to set up a framework in which the theory of jets can be treated from the viewpoint of synthetic differential geometry, in the sense of several of the articles of [21]. The advantage the synthetic viewpoint has here is that jets become *representable*: a k -jet at x is not an *equivalence class* of maps, but *is* a map, defined on what we shall call the *k -monad around x* , $\mathbb{M}_k(x)$.

The content of sections 3-5 on groupoids is essentially due to C. Ehresmann and his followers, like P. Libermann, Kumpera, ... Ehresmann's observation that the jet-notion naturally leads to «differentiable categories» and in particular «differentiable groupoids» (= category- and groupoid-objects in the category of smooth manifolds) forced him to become a category theorist and provided a certain completion of the Lie-Klein programme that types of geometries are distinguished by their Lie-groups or better their Lie-groupoids.

In Section 4, we give some ideas on how sheaves naturally occur in the synthetic setting; Section 6 contains scattered remarks on possible applications of synthetic jet theory.

1. FORMAL MANIFOLDS.

Let R be a ring object in a topos \mathcal{E} , in which we shall work as if it were the category of sets. R is to be thought of as the numerical line.

For $k \geq 0$, $n \geq 0$ natural numbers, we put

$$D_k(n) = \{ (x_1, \dots, x_n) \in R^n \mid \text{any product of } k+1 \text{ or more} \\ \text{of the } x_i \text{'s is } 0 \}.$$

It is an example of an *infinitesimal object*; to give the general definition, we need the notion of *Weil algebra over R* : this is a commutative R -alge-

bra \mathbb{W} whose underlying R -module is of the form $R \oplus R^h$ for some natural number h , where $(1, \underline{0})$ is the multiplicative unit, and every element $(0, \underline{v})$ ($\underline{v} \in R^h$) is nilpotent. The spectrum $j\mathbb{W}$ of the Weil algebra \mathbb{W} is the object («set») $[W, R]$ of R -algebra maps $\mathbb{W} \rightarrow R$. Objects of form $j\mathbb{W}$ are called *infinitesimal*; $j\mathbb{W}$ has a canonical element called $\underline{0}$, corresponding to the canonical map «projection to the first factor»:

$$\mathbb{W} = R \oplus R^h \rightarrow R.$$

To get $D_k(n)$ above as a $j\mathbb{W}$, take

$$(1.1) \quad \mathbb{W} = R \otimes (Z[X_1, \dots, X_n]/I)$$

where I is the ideal generated by all products of $k+1$ or more of the X_i 's.

There is a canonical map $\alpha: \mathbb{W} \rightarrow R^{j\mathbb{W}}$ exponential adjoint of the evaluation map

$$\mathbb{W} \times j\mathbb{W} = \mathbb{W} \times [W, R] \rightarrow R.$$

We shall assume that R is of «line type» in a strong sense (cf. [12], strengthening the line type notion of Lawvere and the author [9]), namely we shall assume that α is invertible. This implies in particular:

For any map $f: D_k(n) \rightarrow R$ there is a unique polynomial ϕ with coefficients from R , in n variables and of total degree $\leq k$, such that

$$f(x_1, \dots, x_n) = \phi(x_1, \dots, x_n) \quad \forall (x_1, \dots, x_n) \in D_k(n).$$

The heuristics is that

$$(1.2) \quad \phi(x_1, \dots, x_n) = \sum_{|\alpha| \leq k} \frac{f^{(\alpha)}(\underline{0})}{\alpha!} x^\alpha,$$

and in fact, derivation of functions can be defined in such a way that (1.2) can be *proved* (provided R contains the rational numbers); see [10].

We note the following consequence of binomial expansion:

$$(1.3) \quad u \in D_k(n) \wedge v \in D_m(n) \Rightarrow u + v \in D_{k+m}(n).$$

We consider the object

$$(1.4) \quad D_\infty(n) = \bigcup_{k=1}^{\infty} D_k(n).$$

It is a subobject of R^n containing $\underline{0}$. From (1.3) follows that it is stable

under addition.

(It is easy to see that $D_\infty(n) = (D_\infty)^n$ where $D_\infty \subset R$ is the «set» of nilpotent elements; see [10].)

Strengthening the definition from [13] slightly, we say that a map $P \rightarrow Q$ is *étale* if for any infinitesimal object K and any commutative square

$$(1.5) \quad \begin{array}{ccc} I & \xrightarrow{Q} & K \\ \downarrow & \swarrow \text{---} & \downarrow \\ P & \xrightarrow{\quad} & Q \end{array}$$

there is a unique diagonal fill-in $K \rightarrow P$. In particular, a monic map $P \rightarrow Q$ is *étale* if whenever $K \rightarrow Q$ maps \underline{Q} into P then the whole map factors across P .

DEFINITION 1.1. An object M is called a *formal n -dimensional manifold* if for each $x \in M$ there exists an *étale* subobject $\mathfrak{M} \rightarrow M$ containing x and isomorphic to $D_\infty(n)$ (i.e. there exists a bijective map $D_\infty(n) \rightarrow \mathfrak{M}$).

We shall see that such a subobject \mathfrak{M} is unique if it exists; it will be called the *monad* or *∞ -monad* around x , and denoted $\mathfrak{M}(x)$.

To prove the uniqueness, assume that also $\mathfrak{M}' \rightarrow M$ is *étale*, contains x and is isomorphic to $D_\infty(n)$. It suffices by symmetry to prove $\mathfrak{M} \subset \mathfrak{M}'$. Choose a bijection $\phi: D_\infty(n) \rightarrow \mathfrak{M}$. We may in fact assume that $\phi(\underline{Q}) = x$; for, if not, there is a unique $\underline{v} \in D_\infty(n)$ with $\phi(\underline{v}) = x$. Then replace ϕ by the composite

$$D_\infty(n) \xrightarrow{+\underline{v}} D_\infty(n) \xrightarrow{\phi} \mathfrak{M}$$

which makes sense since, as we have observed, $D_\infty(n)$ is stable under addition.

It now suffices to prove, for each k , that $\phi(D_k(n)) \subset \mathfrak{M}'$. But $\phi(\underline{Q}) = x \in \mathfrak{M}'$; thus, since \mathfrak{M}' is *étale*, $\phi|_{D^k(n)}$ factors through \mathfrak{M}' .

PROPOSITION 1.2. For each n , R^n is a formal n -dimensional manifold. The monad around $\underline{v} \in R^n$ is $\underline{v} + D_\infty(n)$.

PROOF. Clearly «adding \underline{v} » gives a bijection from $D_\infty(n)$ to $\underline{v} + D_\infty(n)$, so it suffices to see that the latter subset is étale. Again, by a parallel-translation argument, it suffices to see that $D_\infty(n) \subset R^n$ is étale. It is easy to see that each Weil algebra W' is a quotient of a Weil algebra W of form (1.1). By the line type assumption, $R^{jW'}$ is a quotient of R^{jW} . This may be read: every jW' is contained in some $D_k(n)$, and every map $jW' \rightarrow R$ extends to a map $D_k(n) \rightarrow R$. From this follows that to test étaleness of $D_\infty(n) \rightarrow R^n$, it suffices to test the étaleness condition (1.5) for objects K of form $D_k(m)$. Now, a map $f: D_k(m) \rightarrow R^n$ is given by an n -tuple of polynomials in m variables (like in (1.2)). To say $f(Q) \in D_\infty(n)$ is to say that the constant terms of these polynomials are nilpotent. The arguments of f range over $D_k(m)$, so are also nilpotent. But putting nilpotent elements as arguments in a polynomial with nilpotent constant term yields a nilpotent value. Thus f factors across $D_\infty(n)$. This proves the proposition.

Keeping track of the degrees involved in the latter argument immediately yields also the following proposition which will be useful later on.
 PROPOSITION 1.3. *If $f: D_k(n) \rightarrow R^m$ maps \underline{Q} to \underline{Q} , then it factors through $D_k(m) \subset R^m$.*

Formal manifolds have several stability properties. Thus, if P and Q are formal manifolds of dimension p and q , respectively, $P \times Q$ is a formal manifold of dimension $p+q$; the monad around (x, y) is $\mathfrak{M}(x) \times \mathfrak{M}(y)$ which is isomorphic to $D_\infty(p) \times D_\infty(q) = D_\infty(p+q)$.

Slightly less trivial is

PROPOSITION 1.4. *If M is a formal manifold of dimension n , then its tangent bundle M^D is a formal manifold of dimension $2n$.*

PROOF. If $t: D \rightarrow M$ belongs to M^D , it factors through the monad $\mathfrak{M}(t(Q))$. Thus, M^D is covered by $\{\mathfrak{M}(x)^D \mid x \in M\}$. However $\mathfrak{M}(x) \rightarrow M$ étale implies $\mathfrak{M}(x)^D \rightarrow M^D$ étale. But clearly

$$\mathfrak{M}(x)^D \approx (D_\infty(n))^D \approx D_\infty(n) \times R^n,$$

the last isomorphism by the line type assumption. So M^D is covered by

étale subobjects isomorphic to $D_\infty(n) \times R^n$, which however, as a product of two n -dimensional formal manifolds is a $2n$ -dimensional formal manifold. The result now easily follows.

Evidently the result and proof generalize to M^K for any $K = D_n(m)$ as well as to the jet bundles introduced later on.

A bijective map $D_\infty(n) \rightarrow \mathfrak{M}(x)$ onto the monad around x will be called a *frame* (or ∞ -*frame*) at x if it maps $\underline{0}$ to x .

In order not to confuse the monad $\mathfrak{M}(x)$ with the « k -monads» we now introduce, we shall sometimes apply the notation $\mathfrak{M}_\infty(x)$ instead of $\mathfrak{M}(x)$.

Let M be an n -dimensional formal manifold. The k -*monad* around $x \in M$, denoted $\mathfrak{M}_k(x)$, is defined as the image of

$$(1.6) \quad D_k(n) \hookrightarrow D_\infty(n) \xrightarrow{\phi} \mathfrak{M}_\infty(x) \subset M,$$

where ϕ is a frame. It is an easy consequence of Proposition 1.3 that this image does not depend on the choice of frame ϕ . A map $D_k(n) \rightarrow M$ which can be written as a composite (1.6) for suitable ∞ -frame ϕ around x is called a k -*frame* around x . If we add to our assumptions the following (non-coherent) axiom about R (for any natural number p):

$$(1.7) \quad \text{An injective linear } R^p \rightarrow R^p \text{ is necessarily bijective.}$$

then one can prove that any injective $D_k(n) \rightarrow M$ is in fact a k -frame. (Use inverse function theorem, [10], Theorem 5.6.) Two k -frames around x differ by a $\underline{0}$ -preserving bijective $D_k(n) \rightarrow D_k(n)$.

From étaleness of $\mathfrak{M}_\infty(x) \subset M$ and Proposition 1.3 follows:

$$(1.8) \quad \text{any map } D_h(p) \rightarrow M \text{ with } \underline{0} \mapsto x \text{ and } h \leq k \text{ factors through } \mathfrak{M}_k(x).$$

Also, let us note that if N is also a formal manifold, then

$$(1.9) \quad \text{any map } f: \mathfrak{M}_k(x) \rightarrow N \text{ factors through } \mathfrak{M}_k(f(x)).$$

It is not surprising that formal manifolds share with R^n all the good infinitesimal properties of the latter. Thus, they are infinitesimally

linear, satisfy the (Wraith-)requirement (Axiom 2 of [18] or [11] page 146) allowing one to define Lie bracket of vector fields, etc...

2. JETS AND NEIGHBOURS.

In the following, M is a fixed n -dimensional formal manifold. Let $x \in M$. For any object P , a map $\mathfrak{M}_k(x) \rightarrow P$ is called a k -jet at x «of a map from M to P ». Also if $\pi: E \rightarrow M$ is an arbitrary map, a map $g: \mathfrak{M}_k(x) \rightarrow E$ such that $\pi \circ g$ is the inclusion map $\mathfrak{M}_k(x) \rightarrow M$ is called a k -jet at x «of a section of π ». We can in fact define a functor

$$J^k: \mathfrak{E}/M \rightarrow \mathfrak{E}/M$$

which to $\pi: E \rightarrow M$ associates the object $J^k E \rightarrow M$ whose fibre over x is the set of k -jets at x of sections of π .

For each natural number k , we define a binary relation \sim_k on M by putting:

$$x \sim_k y \text{ if } y \in \mathfrak{M}_k(x)$$

(we say then: x and y are k -neighbours).

PROPOSITION 2.1. *The relation \sim_k is reflexive and symmetric. Also*

$$x \sim_k y \wedge y \sim_h z \Rightarrow x \sim_{k+h} z.$$

PROOF. Reflexivity is clear. To prove symmetry, we identify $\mathfrak{M}_\infty(x)$ with $D_\infty(n)$ via a frame at x , and utilize that $\mathfrak{M}_\infty(x) = \mathfrak{M}_\infty(y)$. Then $x \sim_k y$ means that y is identified with a $y \in D_k(n)$. But $y \in D_k(n) \subset D_\infty(n)$ implies

$$\underline{0} \in \mathfrak{M}_k(y) = y + D_k(n).$$

The third assertion follows similarly by also using (1.3).

We denote by M_k the set

$$M_k = \{ (x, y) \in M \times M \mid x \sim_k y \}.$$

It comes equipped with two projections $M_k \rightrightarrows M$ denoted $proj_1$ and $proj_2$; M_k is called the « k 'th neighborhood of the diagonal $M \rightarrow M \times M$ ». (The object M_k is in fact classical as a ringed space, Grothendieck/Malgrange, cf. [16]; it has also been considered synthetically by Joyal.)

Consider the functor $I_k: \mathfrak{E}/M \rightarrow \mathfrak{E}/M$ which to an object $\gamma: G \rightarrow M$ associates the upper composite in the diagram below, in which the square is formed as a pullback:

$$\begin{array}{ccccc}
 \cdot & \longrightarrow & M_k & \xrightarrow{\text{proj}_2} & M \\
 \downarrow & & \downarrow \text{proj}_1 & & \\
 G & \xrightarrow{\gamma} & M & &
 \end{array}$$

PROPOSITION 2.2. *The functor $I_k: \mathfrak{E}/M \rightarrow \mathfrak{E}/M$ is left adjoint to J^k .*

PROOF. Let $\pi: E \rightarrow M$ be arbitrary. An element in either of the hom-sets (writing G for $\gamma: G \rightarrow M$, etc...)

$$\text{hom}_{\mathfrak{E}/M}(I_k(G), E) \quad \text{and} \quad \text{hom}_{\mathfrak{E}/M}(G, J^k E)$$

consists of a law which to each $x \in M$ with $x \sim_k \gamma$, each $g \in G$ over x and each $y \in M$ associates an element in E over y .

From Proposition 2.1 follows that we have a map

$$(2.1) \quad M_k \times_M M_h \rightarrow M_{k+h}: (x, y, z) \mapsto (x, z).$$

Consider the diagram

$$\begin{array}{ccccccc}
 \cdot & \longrightarrow & M_k \times_M M_h & \longrightarrow & M_h & \xrightarrow{\text{proj}_2} & M \\
 \downarrow & & \downarrow & & \downarrow \text{proj}_1 & & \\
 \cdot & \longrightarrow & M_k & \xrightarrow{\text{proj}_2} & M & & \\
 \downarrow & & \downarrow \text{proj}_1 & & & & \\
 G & \xrightarrow{\gamma} & M & & & &
 \end{array}$$

in which all squares are pullbacks, and where the middle horizontal composite is $I_k(G)$ and the upper horizontal composite therefore $I_h(I_k(G))$. The map (2.1) is compatible with the relevant projections, and hence induces a map (natural in $G \in \mathfrak{E}/M$):

$$(2.2) \quad I_h(I_k(G)) \rightarrow I_{k+h}(G).$$

By the adjointness of Proposition 2.2, this gives rise to a natural:

$$(2.3) \quad J^{k+h}(E) \rightarrow J^k(J^h(E)),$$

natural in $E \in \mathcal{E}/M$. We can describe this in direct terms as follows. An element in the left hand side of (2.3), over $x \in M$, is a section

$$\sigma : \mathfrak{M}_{k+h}(x) \rightarrow E .$$

An element in the left hand side over x is a section

$$(2.4) \quad \mathfrak{M}_k(x) \rightarrow J^h(E) .$$

To σ , the map (2.3) associates that section (2.4) which to $y \in \mathfrak{M}_k(x)$ associates $\sigma|_{\mathfrak{M}_k(y)} : \mathfrak{M}_k(y) \rightarrow E$, noting that $\mathfrak{M}_k(y) \subset \mathfrak{M}_{k+h}(x)$. (Under suitable assumptions on E , (2.3) can be shown to be injective, defining the subset of $J_k(J^h(E))$ of «holonomous jets».)

We shall later need «prolongation»: given a section $\xi : M \rightarrow E$ of $E \rightarrow M$, we get a section $J^k \xi : M \rightarrow J^k E$ of $J^k E \rightarrow M$, namely

$$(2.5) \quad (J^k \xi)(x)(y) = \xi(y) \quad \text{for } y \in \mathfrak{M}_k(x) .$$

3. GROUPOIDS IN GENERAL.

Recall that a groupoid(-object) is a category(-object) in which every arrow is invertible. Some of the present Section 3 deals with some classical constructions/properties of groupoids which make sense in any sufficiently good category (say, a topos \mathcal{E} , but much weaker things will do).

If Φ is a groupoid with M as its «set» of objects, we employ the notations $\alpha, \beta : \Phi \rightrightarrows M$ for source and target, respectively, and $i : M \rightarrow \Phi$ for the inclusion of the identity arrows.

Let G be a group(-object), and $P \rightarrow M$ a right G -torsor (principal G -bundle) over M . Recall (from [2], or [15] page 25) the construction of a groupoid PP^{-1} with M as its «set» of objects: an arrow $x \rightarrow y$ (where $x, y \in M$) is an equivalence class of pairs

$$(q', q) \quad (\text{with } q' \in P_y \text{ and } q \in P_x)$$

modulo the equivalence relation

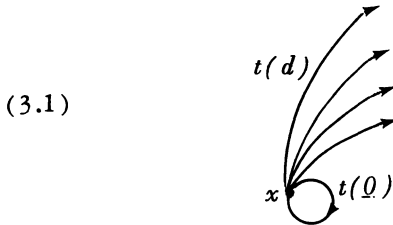
$$(q', q) \sim (q'g, qg) \quad \text{for all } g \in G .$$

The equivalence class of (q', q) is denoted q'/q .

For a groupoid Φ (with M as its objects), a map $t: D \rightarrow \Phi$ is called a *vertical tangent* if

$$\alpha(t(d)) = \alpha(t(\underline{0})) \quad \forall d \in D,$$

and a *deplacement* [15] if further $t(\underline{0}) \in \Phi$ is an identity arrow $x \in M$. So, a deplacement looks like this:



We say t is a deplacement at x , in the groupoid Φ . They form a sub-vector space of the tangent space $T_x \Phi$.

PROPOSITION 3.1. *The following data are equivalent:*

- (i) for each $x \in M$, a deplacement t_x at x .
- (ii) a vector field ξ on Φ , which is vertical and right-invariant.
- (iii) (if $\Phi = P P^{-1}$) a G -right-invariant vector field $\bar{\xi}$ on P .

The right-invariance of (ii) means: for any composable pair ϕ, ψ of arrows:

$$\xi(\phi, d) \circ \psi = \xi(\phi \circ \psi, d) \quad \forall d \in D.$$

Note that $\xi(\phi, d)$ and ψ are composable, since, by verticality of ξ , $\alpha(\xi(\phi, d)) = \alpha(\phi)$. (In Remark 6.6, we look at these vector fields from a more categorical viewpoint.)

The equivalence of these data is constructed as follows: Given ξ as in (ii), the deplacement t is obtained by restriction along $i: M \rightarrow \Phi$:

$$t_x(d) := \xi(i_x, d).$$

Conversely, given a «deplacement field $\{t_x \mid x \in M\}$ », construct ξ by:

$$\xi(\phi, d) := t_x(d) \circ \phi \quad \text{where } x = \alpha(\phi).$$

Also, given ξ as in (ii), we construct $\bar{\xi}: P \times D \rightarrow P$ by:

$$\bar{\xi}(q, d) := \text{that unique } q' \text{ so that } \xi(q/q, d) = q'/q.$$

Conversely, given $\bar{\xi}: P \times D \rightarrow P$ as in (iii), we construct ξ as in (ii) by:

$$\xi(q/p, d) := \bar{\xi}(q, d)/p.$$

Generally, a D -deformation of a map $f: X \rightarrow Y$ is a map

$$F: X \times D \rightarrow Y \quad \text{with} \quad F(x, \underline{0}) = f(x) \quad \forall x \in X.$$

We see that a displacement field is a D -deformation of $i: M \rightarrow \Phi$, having an α -verticality property.

We now assume that Φ satisfies the Wraith requirement (see [18], or [11], page 146) so that Lie brackets of vector fields on Φ can be formed. This will automatically be so if Φ is a formal manifold.

PROPOSITION 3.2. *The Lie bracket $[\xi, \eta]$ of two vertical right invariant vector fields ξ and η on Φ is again vertical right invariant.*

PROOF. This is essentially trivial, since

$$[\xi, \eta](-, d'.d'') \quad \text{for} \quad (d', d'') \in D \times D,$$

is defined as the group-theoretic commutator of the infinitesimal transformations $\xi(-, d')$ and $\eta(-, d'')$. Both of these preserve α , so that their commutator does as well, proving verticality. Similarly, since they both are right invariant, so is their commutator.

4. GROUPOIDS OF JETS.

Throughout this section, M is a fixed n -dimensional formal manifold. Let k be a natural number. We associate to M a category $C^k M$ (meaning category-object in \mathcal{E} , of course), whose objects are the elements of M , and where an arrow from x to y is a map

$$(4.1) \quad \mathfrak{M}_k(x) \xrightarrow{f} \mathfrak{M}_k(y) \quad \text{with} \quad f(x) = y.$$

This is the same thing by (1.9) as a k -jet at x of a map from M to itself. The groupoid of invertible arrows of this category is denoted $\Pi^k M$. Domain and codomain are denoted α, β . Thus, for the arrow f in (4.1),

$$\alpha(f) = x, \quad \beta(f) = y.$$

Recall from [13] that we may formulate the étaleness notion (of Section 1, say) as follows: a map $f: N \rightarrow M$ is étale if for any infinitesimal

object X ,

$$\begin{array}{ccc}
 N^X & \xrightarrow{f^X} & M^X \\
 \pi \downarrow & & \downarrow \pi \\
 N & \xrightarrow{f} & M
 \end{array}$$

is a pullback (π being «evaluation at $0 \in X$ »).

PROPOSITION 4.1. *Let $h: N \rightarrow M$ be étale. Then N is an n -dimensional formal manifold, and there is a full and faithful functor $\hat{h}: \Pi^k N \rightarrow \Pi^k M$ sending the arrow $g: \mathfrak{M}_k(n_1) \rightarrow \mathfrak{M}_k(n_2)$ to the arrow*

$$(4.2) \quad \mathfrak{M}_k(h(n_1)) \xrightarrow[\cong]{h^{-1}} \mathfrak{M}_k(n_1) \xrightarrow{g} \mathfrak{M}_k(n_2) \xrightarrow[\cong]{h} \mathfrak{M}_k(h(n_2)).$$

Furthermore, \hat{h} is étale.

PROOF. Choose a frame $D_\infty(n) \rightarrow M$ around $h(x)$. On each

$$D_k(n) \subset D_\infty(n),$$

we get a unique lifting over N with $\underline{Q} \vdash x$. So we get a lifting of the whole frame, whose image is an ∞ -monad around x , and is mapped bijectively by h to the ∞ -monad around $h(x)$. Also h maps the k -monad around x bijectively to the k -monad around $h(x)$, whence (4.2) makes sense, and also it makes clear that \hat{h} is full and faithful. This latter can alternatively be expressed:

$$\begin{array}{ccc}
 \Pi^k N & \xrightarrow{\hat{h}} & \Pi^k M \\
 \langle \alpha, \beta \rangle \downarrow & & \downarrow \langle \alpha, \beta \rangle \\
 N \times N & \xrightarrow{h \times h} & M \times M
 \end{array}$$

is a pullback. But h étale implies $h \times h$ étale implies \hat{h} étale (étale maps being stable under pullbacks, evidently).

REMARK. If h is furthermore surjective, then \hat{h} is «an equivalence» since the functor \hat{h} is surjective on objects. But since we cannot split surjections \hat{h} is not an adjoint equivalence, in general.

We let $G (= \text{Aut}(D_k(n)))$ denote the group of \underline{Q} -preserving inver-

tible maps $D_k(n) \rightarrow D_k(n)$.

Closely related to $\Pi^k M$ is a certain right G -torsor over M (= principal fibre bundle with group G), namely the k -frame bundle $F_k M$, whose elements are k -frames $\phi: D_k(n) \rightarrow M$. The map $\pi: F_k M \rightarrow M$ is given by $\pi(\phi) = \phi(\underline{0})$, and the right G -action is evident, since if ϕ is a k -frame at x and $\gamma \in G$, the composite map $\phi \circ \gamma$ is likewise a k -frame at x .

The relationship between $F_k M$ and $\Pi^k M$ is that $\Pi^k M$ arises as $(F_k M)(F_k M)^{-1}$, the latter being a case of the general construction of a groupoid PP^{-1} from a torsor P , described in Section 3. For, if ϕ' is a k -frame at y and ϕ is a k -frame at x , ϕ'/ϕ is identified with the arrow $x \rightarrow y$ in $\Pi^k M$ given as the composite

$$\mathfrak{M}_k(x) \xrightarrow{\phi^{-1}} D_k(n) \xrightarrow{\phi'} \mathfrak{M}_k(y).$$

The following proposition, due to P. Libermann [15], Theorem 15.1, is important, but in our context, the proof becomes almost trivial (namely an exponential adjointness).

PROPOSITION 4.2. *There is a natural correspondence between elements in the bundle $J^k(TM)$ (where $TM = (M^D \rightarrow M)$ is the tangent bundle of M), and displacements in $\Pi^k M$.*

PROOF. An element h over $x \in M$ in $J^k TM$ is a section of $M^D \rightarrow M$ defined over $\mathfrak{M}_k(x)$, thus, by exponential adjointness, gives a map

$$\mathfrak{M}_k(x) \times D \xrightarrow{h} M \quad \text{with } h(\gamma, \underline{0}) = \gamma.$$

By exponential adjointness once more we get $D \xrightarrow{\hat{h}} M^{\mathfrak{M}_k(x)}$, but since

$$\hat{h}(\underline{0}) = \text{identity map of } \mathfrak{M}_k(x),$$

and the set of those maps $\mathfrak{M}_k(x) \rightarrow M$ which map bijectively to some $\mathfrak{M}_k(y)$ is étale, all the values $\hat{h}(d)$ are elements of $\Pi^k M$. - The passage from \hat{h} to h is again just by exponential adjointness.

As a corollary of Proposition 4.2 and Proposition 3.1, we get immediately:

COROLLARY 4.3. *There is a natural correspondence between:*

- (i) sections of $J^k TM \rightarrow M$;
- (ii) displacement fields on the groupoid $\Pi^k M$;
- (iii) vertical right invariant vector fields on the groupoid $\Pi^k M$;
- (iv) right G -invariant vector fields on the frame bundle $F^k M$.

In particular, since the set mentioned in (iii) has a natural Lie algebra structure, by Proposition 3.2, we get a natural Lie algebra structure on the set of sections of $J^k TM \rightarrow M$.

Classically one can say more, namely: the sheaf of (germs of) sections of $J^k TM \rightarrow M$ is a sheaf of Lie algebras (and similarly for the data (ii)-(iv) in Corollary 4.3). We can make a similar statement. Consider the full subcategory $i: Et/M \rightarrow \mathfrak{E}/M$ having as objects étale maps to M . Et/M is closed under finite limits in \mathfrak{E}/M . Now \mathfrak{E}/M is a Grothendieck topos and as such carries a canonical Grothendieck topology (= site structure); we equip Et/M with the induced Grothendieck topology and get for general reasons [19] a geometric functor

$$\mathfrak{E}/M = sh(\mathfrak{E}/M) \xrightarrow{i^*} sh(Et/M).$$

It sends $E \rightarrow M$ to the functor

$$(Et/M)^{op} \rightarrow Set \text{ given by } hom_{\mathfrak{E}/M}(i(-), E \rightarrow M),$$

which is actually a sheaf.

PROPOSITION 4.4. *The object $i_*(J^k TM \rightarrow M)$ carries the structure of a Lie algebra object.*

PROOF. Let $h: N \rightarrow M$ be étale. We must give the set $hom_{\mathfrak{E}/M}(N, J^k TM)$ a Lie algebra structure. An element of this set can be identified with a section of the left hand column in the pullback diagram

$$(4.1) \quad \begin{array}{ccc} P & \xrightarrow{\tilde{h}} & J^k TM \\ \downarrow & & \downarrow \\ N & \xrightarrow{h} & M \end{array}$$

However, $P = J^k TN$; for, $h^* TM = TN$, by étaleness, and since h (again by étaleness) maps $\mathfrak{M}_k(z)$ bijectively to $\mathfrak{M}_k(h(z))$, one easily concludes

$J^k h^* TM = h^* J^k TM$. Thus elements in $hom(N, J^k TM)$ are identified with global sections of $P \rightarrow N$, i.e. of $J^k TN \rightarrow N$. These carry a Lie algebra structure (note that N is a formal manifold if M is).

5. G-STRUCTURES AND LIE EQUATIONS.

Throughout this section, M is a fixed n -dimensional formal manifold. Let H be a subgroup of $G = Aut(D_k(n))$. An H -structure on M is a subset S of the frame-bundle $F_k M$ which is stable under the right action of $H \subset G$, and is a H -torsor (= principal H -bundle) over M . The elements of S are called the *admissible frames for the H -structure*.

EXAMPLES. 1° Let $k = 1$. Then G is easily seen to be $GL(n, R)$. Let $H = SL(n, R)$ (matrices of determinant 1). An H -structure on M amounts to a (local) volume notion; the admissible frames are to be thought of as the volume-preserving ones.

2° Let $k = 1$. Let H be the subgroup of those linear $R^n \rightarrow R^n$ which map the linear subspace

$$\{ x_{p+1} = \dots = x_n = 0 \}$$

into itself. So H consists of $n \times n$ -matrices with 0's in the lower left $(n-p) \times p$ corner. An H -structure is a distribution on M .

The arrows of the groupoid SS^{-1} can be identified with those arrows («the admissible ones for the H -structure »)

$$\mathfrak{M}_k(x) \xrightarrow{\phi} \mathfrak{M}_k(y) \text{ in } (F_k M)(F_k M)^{-1} = \Pi^k M,$$

which have the property that if γ is an admissible frame at x , then $\phi \circ \gamma$ is an admissible frame at y . In particular, SS^{-1} is a subgroupoid of $\Pi^k M$. Therefore, the displacements of x in SS^{-1} form a sub-vector-space of the displacements of x in $\Pi^k M$. Now by Libermann's bijection (Proposition 4.2), the displacements of x in SS^{-1} correspond to a subset of $J^k TM$; we denote it $R(S) \subset J^k TM$. Thus, a section

$$\mathfrak{M}_k(x) \rightarrow TM = M^D, \text{ corresponding to } \mathfrak{M}_k(x) \times D \xrightarrow{\sigma} M,$$

belongs to $R(S)$ iff, for every $d \in D$,

$$\mathfrak{M}_k(x) \xrightarrow{\sigma(-, d)} \mathfrak{M}_k(\sigma(x, d))$$

is admissible (belongs to SS^{-1}).

PROPOSITION 5.1. $i_*(R(S)) \subset i_*J^k TM$ is closed under the Lie bracket of Proposition 4.4.

PROOF. Let $h: N \rightarrow M$ be étale. The full and faithful functor $\hat{h}: \Pi^k N \rightarrow \Pi^k M$ of Proposition 4.1 pulls the subgroupoid $SS^{-1} \subset \Pi^k M$ back to a subgroupoid of N , which comes from a unique H -structure Σ on N ,

$$\hat{h}^{-1}(SS^{-1}) = \Sigma \Sigma^{-1}.$$

Also we have

$$\tilde{h}^{-1}(R(S)) = R(\Sigma) \subset J^k TN$$

(where $\tilde{h}: J^k TN \rightarrow J^k TM$ is the map displayed in the pullback diagram (4.1)). Thus, liftings of $h: N \rightarrow M$ over $R(S) \rightarrow J^k TM \rightarrow M$ correspond bijectively to cross-sections of

$$R(\Sigma) \rightarrow J^k TN \rightarrow N,$$

which by the bijection of Proposition 4.2 and Corollary 4.3 correspond to vertical right-invariant vector fields on $\Sigma \Sigma^{-1} \subset \Pi^k N$. These are stable under Lie bracket, hence carry the desired structure.

A linear Lie equation of order k on M , [15], is now a sub-vector bundle $R \subset J^k TM$, such that $i_*R \subset i_*J^k TM$ is stable under the Lie bracket. The proposition just proved tells us that H -structures give rise to such.

A solution ([14], page 6) of R is a vector field $\xi: M \rightarrow M^D$ such that the k 'th prolongation (cf. (2.5)) $J^k \xi: M \rightarrow J^k TM$ factors through $R \subset J^k TM$.

The geometric meaning of the solutions of $R(S) \subset J^k TM$, where S is an H -structure on M , is that the infinitesimal transformations $\xi(-, d)$ belonging to ξ preserve the H -structure S :

PROPOSITION 5.2. The vector field ξ is a solution of $R(S)$ iff, for any $d \in D$, and any $x \in M$,

$$(5.1) \quad \xi(-, d) |_{\mathfrak{M}_k(x)}: \mathfrak{M}_k(x) \rightarrow \mathfrak{M}_k(\xi(x, d))$$

belongs to SS^{-1} .

PROOF. To say that ξ is a solution means that

$$\xi \mid \mathfrak{M}_k(x) : \mathfrak{M}_k(x) \rightarrow M^D$$

by the bijection of Proposition 4.2 (twisted exponential adjointness) gives a map

$$(5.2) \quad D \rightarrow M^{\mathfrak{M}_k(x)}$$

with the property that any d goes to an admissible $\mathfrak{M}_k(x) \rightarrow M$. But the value of (5.2) at any $d \in D$ is just (5.1).

6. SIX SCATTERED REMARKS.

REMARK 6.1. Together with the notion of *category-object* C , it is known to be useful to consider the notion of *discrete opfibration* over C (= internal diagram over C , see e. g. [8], 2.14 and 2.15). Such occur in abundance in our context \mathfrak{E} (because they occur in Ehresmann's context of differentiable categories). Consider for example, for a formal manifold M , the groupoid $\Pi^1 M$. The tangent bundle $TM = M^D$ is a discrete opfibration over it; the action $M^D \times_M \Pi^1 M \rightarrow M^D$ is given by

$$\langle t, \mathfrak{M}_1(x) \xrightarrow{\phi} \mathfrak{M}_1(\phi(x)) \rangle \rightarrow \phi \circ t,$$

where t is a tangent vector at x ; the composite $\phi \circ t$ makes sense because $t(\underline{0}) = x$ so that t factors through $\mathfrak{M}_1(x)$. Note that we may replace $\Pi^1 M$ by the category $C^1 M$, if we want. The example generalizes in several other directions as well.

Also, note that we may interpret the process described as a process which to any map $\mathfrak{M}_1(x) \rightarrow \mathfrak{M}_1(y)$ (taking x to y) constructs a linear map $T_x M \rightarrow T_y M$; and this process may, by calculating in coordinates (choosing frames at x and y) be seen to be invertible. So $C^1 M$ is isomorphic to the category of linear maps between the fibres of $TM \rightarrow M$.

REMARK 6.2. We note that the jet categories $C^k M$ or $\Pi^k M$ are actually *concrete categories* (relative to our viewing \mathfrak{E} as the category of sets). The forgetful functor $\Pi^k M \rightarrow \mathfrak{E}$ is given by $x \mapsto \mathfrak{M}_k(x)$, for $x \in M$ an object

of $\Pi^k M$, i.e. an element of M . For, an arrow $x \rightarrow y$ in $\Pi^k M$ is a map $\mathfrak{M}_k(x) \rightarrow \mathfrak{M}_k(y)$, in \mathfrak{E} . In this respect, our approach is more concrete than Ehresmann's.

REMARK 6.3. Classification (for each k, n, m) of the equivalence classes of Q -preserving maps $D_k(n) \rightarrow D_k(m)$ modulo the equivalence relation given by the evident action of the group $Aut_k(n) \times Aut_k(m)$ is to a certain extent what singularity theory is about, I believe. I hope to be able to utilize/substantiate this remark. It is related to remarks in my paper «On algebraic theories of power series», *Cahiers de Topo. et Géom. Dif.* XVI (1975).

REMARK 6.4. Differentiable groupoids are known to provide a good setting for various connection notions, cf. [4] or [20]. The basic object $Q^k(M, \Phi)$ where Φ is a groupoid-object with M as its object of objects (M a formal manifold) is in our context described as follows:

An element X in $Q^k(M, \Phi)$ over $x \in M$ is a law which, to each $y \sim_k x$, associates an arrow f_y in Φ from y to x , and with $f_x = id_x$. A cross-section of the natural map $Q^k(M, \Phi) \rightarrow M$ is a k 'th order *connection* in Φ .

REMARK 6.5. Let Φ be as in the preceding remark. The k 'th prolongation of Φ (cf. [7, 14, 17]), $J^k \Phi$, is the category with M as its «set» of objects, and where an arrow $x \rightarrow y$ is a map

$$s: \mathfrak{M}_k(x) \rightarrow \Phi \quad \text{with } \alpha \circ s = \text{inclusion map } \mathfrak{M}_k(x) \rightarrow M \quad (\text{so } s \text{ is a } k\text{-jet} \\ \text{of a section of } \alpha: \Phi \rightarrow M) \quad \text{and with } (\beta \circ s)(x) = y.$$

Denote $\beta \circ s$ by \hat{s} . If $t: y \rightarrow z$ is another arrow in $J^k \Phi$ the composite $t \circ s$ is that map $\mathfrak{M}_k(x) \rightarrow \Phi$ which sends

$$x' \sim_k x \quad \text{to } t(\hat{s}(x')) \cdot s(x'),$$

the dot denoting the composition in the groupoid Φ . Note that if we employ this process to the obvious codiscrete groupoid with M as object set, we arrive at $C^k M$.

REMARK 6.6. Since we work with category-objects in \mathfrak{E} , and \mathfrak{E} is a topos,

we have more freedom in performing genuine category theoretic constructions than when working with «differentiable categories». For instance, we can form functor-categories. To illustrate this, we construct first the category D whose «set» of objects is D , and where, besides the identity arrows, there is exactly one arrow from $\underline{0}$ to each d :

$$(6.1) \quad \begin{array}{c} & & d_0 \\ & \nearrow & \\ \underline{0} & & d_1 \\ & \searrow & \\ & & d_2 \end{array}$$

(denote the arrow from $\underline{0}$ to d by \hat{d} ; we require $\hat{\underline{0}} = id_{\underline{0}}$).

Let Φ be a differentiable groupoid with M as its set of objects. A functor from D to Φ is then the same thing as a displacement. (Compare pictures (3.1) and (6.1).) A functor

$$(6.2) \quad \Phi \times D \xrightarrow{\xi} \Phi$$

with $\xi(-, 0) = id_{\Phi}$ can be seen to be the same thing as a vertical right invariant vector field on Φ . For, given a functor ξ , construct

$$\hat{\xi} : \Phi \times D \rightarrow \Phi \quad \text{by} \quad \hat{\xi}(\phi, d) := \xi(\phi, \hat{d}).$$

Conversely, given a displacement field $\hat{\xi}$, construct the functor ξ by

$$\begin{aligned} \xi(\phi, \hat{d}) &:= \hat{\xi}(z, d) \circ \phi \quad \text{where} \quad \phi : y \rightarrow z, \\ \xi(\phi, id_d) &:= \hat{\xi}(z, d) \circ \phi \circ \hat{\xi}(y, d)^{-1}. \end{aligned}$$

By exponential adjointness (in the cartesian closed category of category-objects in \mathfrak{C}), the ξ in (6.2) corresponds to a right-inverse functor to the «evaluation at 0»-functor π :

$$(6.3) \quad \Phi^D \xrightarrow{\pi} \Phi .$$

Recall that a vector field on N is a section of $N^D \rightarrow N$. Thus we see that the notion of right-invariant (vertical) vector field on a groupoid Φ is a 2-dimensional lifting of the ordinary notion of vector fields on an object N .

Also, we immediately know that Φ^D is a groupoid ; so there is a natural groupoid whose «set» of objects is the set of displacement fields on Φ .

Clearly, since Φ is a groupoid, we may in Φ^D replace D by

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\hat{D} = the groupoid obtained by inverting all arrows in D .

The groupoid \hat{D} looks less ad hoc than the category D : it is the codiscrete groupoid on D (= precisely one arrow between any two objects).

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