Lecture Notes in Mathematics 1913

Jerrold E. Marsden · Gerard Misiołek
Juan-Pablo Ortega · Matthew Perlmutter
Tudor S. Ratiu

Hamiltonian Reduction by Stages

Springer

Authors

Jerrold E. Marsden
CDS 107-81
California Institute of Technology
Pasadena, CA 91125
USA
e-mail: jmarsden@caltech.edu
URL: http://www.cds.caltech.edu/˜marsden/

Gerard Misiołek
Department of Mathematics
University of Notre Dame
Notre Dame, IN 46556
USA
e-mail: gmisiole@nd.edu
URL: http://www.nd.edu/˜mathwww/faculty/misiolek.shtml

Juan-Pablo Ortega
Centre National de la Recherche Scientifique (CNRS)
Département de Mathématiques de Besançon
Université de Franche-Comté
UFR des Sciences et Techniques
16, route de Gray
F-25030 Besançon cedex
France
e-mail: Juan-Pablo.Ortega@univ-fcomte.fr
URL: http://www-math.univ-fcomte.fr/˜ortega/

Matthew Perlmutter
Institute of Fundamental Sciences
Massey University
Private Bag 11-222
Palmerston North
New Zealand
e-mail: M.Perlmutter@massey.ac.nz
URL: http://www.massey.ac.nz/˜wwifs/staff/perlmutter.shtml

Tudor S. Ratiu
Section de Mathématiques
Station 8
École Polytechnique Fédérale de Lausanne
CH-1015, Lausanne
Switzerland
e-mail: tudor.ratiu@epfl.ch
URL: http://cag.epfl.ch

Library of Congress Control Number: 2007927093
Mathematics Subject Classification (2000): 37-02, 37J15, 53D20, 70H03, 70H05, 70H33

ISSN print edition: 0075-8434
ISSN electronic edition: 1617-9692
ISBN 978-3-540-72469-8 Springer Berlin Heidelberg New York

DOI 10.1007/978-3-540-72470-4

Springer is a part of Springer Science+Business Media
springer.com

Typesetting by the authors and SPi using a Springer LaTeX macro package

Cover design: *design & production* GmbH, Heidelberg

Printed on acid-free paper   SPIN: 12062669   41/SPi   5 4 3 2 1 0

Preface

This book is about *Symplectic Reduction by Stages* for Hamiltonian systems with symmetry. Reduction by stages means, roughly speaking, that we have two symmetry groups and we want to carry out symplectic reduction by both of these groups, either sequentially or all at once. More precisely, we shall start with a "large group" M that acts on a phase space P and assume that M has a normal subgroup N. The goal is to carry out reduction of the phase space P by the action of M in two stages; first by N and then by the quotient group M/N. For example, M might be the Euclidean group of $\mathbb{R}^3$, with N the translation subgroup so that M/N is the rotation group. In the Poisson context such a reduction by stages is easily carried out and we shall show exactly how this goes in the text. However, in the context of symplectic reduction, things are not nearly as simple because one must also introduce momentum maps and keep track of the level set of the momentum map at which one is reducing. But this gives an initial flavor of the type of problem with which the book is concerned.

As we shall see in this book, carrying out reduction by stages, first by N and then by M/N, rather than all in "one-shot" by the "large group" M is often not only a much simpler procedure, but it also can give non-trivial additional information about the reduced space. Thus, reduction by stages can provide an essential and useful tool for computing reduced spaces, including coadjoint orbits, which is useful to researchers in symplectic geometry and geometric mechanics.

Reduction theory is an old and time-honored subject, going back to the early roots of mechanics through the works of Euler, Lagrange, Poisson,

Liouville, Jacobi, Hamilton, Riemann, Routh, Noether, Poincaré, and others. These founding masters regarded reduction theory as a useful tool for simplifying and studying concrete mechanical systems, such as the use of Jacobi's *elimination of the node* in the study of the n-body problem to deal with the overall rotational symmetry of the problem. Likewise, Liouville and Routh used the elimination of cyclic variables (what we would call today an Abelian symmetry group) to simplify problems and it was in this setting that the *Routh stability method* was developed.

The modern form of symplectic reduction theory begins with the works of Arnold [1966a], Smale [1970], Meyer [1973], and Marsden and Weinstein [1974]. A more detailed survey of the history of reduction theory can be found in the first Chapter of the present book. As was the case with Routh, this theory has close connections with the stability theory of *relative equilibria*, as in Arnold [1969] and Simo, Lewis and Marsden [1991]. The symplectic reduction method is, in fact, by now so well known that it is used as a standard tool, often without much mention. It has also entered many textbooks on geometric mechanics and symplectic geometry, such as Abraham and Marsden [1978], Arnold [1989], Guillemin and Sternberg [1984], Libermann and Marle [1987], and McDuff and Salamon [1995]. Despite its relatively old age, research in reduction theory continues vigorously today and this book is a contribution to that theory.

Already in the original papers (such as Marsden and Weinstein [1974]), the issue of performing reduction by stages comes up. That is, one wants a framework in which repeated reduction by two successive symmetry groups can be performed and the result is the same as that of a single larger group. However, even this elementary question has some surprises.

For example, one of the nicest examples of reduction by stages is the theory of *semidirect product reduction* that is due to Guillemin and Sternberg [1980] and Marsden, Ratiu and Weinstein [1984a,b] and which is presented in Chapter 4 of this book. This theory is more than just a verification that reduction for a semidirect product can be done in two stages or, equivalently, all at once. In fact, information and procedures that are useful and powerful in a variety of examples, emerged from that effort. Application areas abound: the heavy top, compressible fluids, magnetohydrodynamics, the dynamics of underwater vehicles, etc. Mathematical techniques, such as the determination of coadjoint orbits in semidirect products, in conjunction with cotangent bundle reduction theory were also developed. Motivated by this success, it was only natural that generalizations would be sought.

In fact, work on a setting for a generalization of semidirect product theory was begun by two of us (JEM and TSR) during a visit to the Schrödinger Institute in Vienna in 1994. After a month or so of thinking about the question, it was realized that while the corresponding question for Poisson reduction was quite simple, the symplectic question was not so easy. It

was decided that the framework of starting with a "big group" M with a normal subgroup N and trying to first reduce by N and then by a variant of quotient group M/N was the right framework. Of course the semidirect product case, which was understood at the time, and which is a nontrivial special case, was an important and incentive that provided guidance.

With that modest start, the project slowly evolved and grew in various ways, with a progress report published as Marsden, Misiołek, Perlmutter and Ratiu [1998], and then ending up as this monograph. One of the ways in which it evolved was to ask corresponding questions in the context of Lagrangian reduction. That parallel effort resulted in several important works with Hernan Cendra, the most relevant one for this book being Cendra, Marsden, and Ratiu [2001a] on *Lagrangian Reduction by Stages.* Keeping contact with some of the key applications makes clear the importance of the magnetic terms that appear in the symplectic Hamiltonian and Lagrangian reduction of cotangent and tangent bundles, respectively. Joint work with Darryl Holm on a version of semidirect product reduction theory in the Lagrangian context was an important ingredient (see Holm, Marsden and Ratiu [1998]) in the general Lagrangian reduction by stages program. It was also a key component in the development of the Lagrangian averaged Euler (or Euler-α or LAE) equations as well as the Lagrangian averaged Navier-Stokes equations, also called the LANS-α equations.

Another ingredient that was a driver of some of the initial work was the attempt to understand the relation between cocycles for central extensions (such as the Bott–Virasoro cocycle) and curvatures of connections (such as the mechanical connection) that one uses in the theory of cotangent bundle reduction. These cocycles arise in the study of, for example, the KdV equation and the Camassa-Holm equation (see Ovsienko and Khesin [1987], Misiołek [1997, 1998] and Marsden and Ratiu [1999]) as well as in examples such as spin glasses, as in Holm and Kupershmidt [1988]. We believe that in this book, we have succeeded to a large extent in the interesting task of relating cocycles and magnetic terms. See Cendra, Marsden, and Ratiu [2003] for related ideas.

The work got several important boosts as it proceeded. One was from the PhD thesis of Matt Perlmutter (Perlmutter [1999]) and the second was from a productive visit to Caltech of Gerard Misiołek during 1997–1998. A preliminary version of our results were published in Marsden, Misiołek, Perlmutter and Ratiu [1998], appropriately enough in a celebratory volume for Victor Guillemin. Another boost came in discussions with Juan–Pablo Ortega about how the newly developing theory of optimal reduction based on a distribution-theoretic approach to Hamiltonian conservation laws (Ortega and Ratiu [2002], Ortega [2002]) might fit into the picture. His perspective led to an improvement on and an identification of situations where the hypotheses necessary for reduction by stages (the so called "stages hypothesis") are satisfied. The "optimal" oriented techniques also

enabled Juan–Pablo, among other things, to extend the reduction by stages method to the singular case, which appears as Part III of this book.

The singular case is important for many examples; for instance, using the result of Smale [1970] that the momentum map is not regular at points with nontrivial infinitesimal symmetry, Arms, Marsden and Moncrief [1981] showed under rather general circumstances (including in the infinite dimensional case) that the level sets of the momentum map have quadratic singularities. This sort of situation happens in interesting examples, such as Yang-Mills theory and general relativity. There are many other examples of singular reduction, such as those occurring in resonant phenomena (see, for example, Kummer [1981]; Cushman and Rod [1982] and Alber, Luther, Marsden, and Robbins [1998]. It was Sjamaar [1990] and Sjamaar and Lerman [1991] who began the systematic development of the corresponding singular reduction theory. These initial steps, while important, were also limited (they assumed the groups were compact, only dealt with reduction at zero, etc), but the theory rapidly developed in the 1990s and the early 2000s. We summarize some of the key results in this area in §1.4 and will survey additional literature in the historical survey in §1.3. A brief account of singular cotangent bundle reduction is given in §2.4.

Hopefully the above explains how, through this long saga, the three parts of the book came into existence. But it has a happy ending: the theory is not only very attractive, but is now also fairly comprehensive. Of course this does not mean that interesting questions are not left—there are many and we try to point out some of them as we proceed.

Structure of the Book. The book has three parts. The first part gives a fairly complete treatment of regular symplectic reduction, cotangent bundle reduction and also gives an outline of the singular case. We do this for the convenience of the reader as this material is somewhat scattered in the literature. The second part develops the theory of Hamiltonian reduction by stages in the regular case, including a complete treatment of semidirect product reduction theory from the stages point of view. The third part develops this theory in the singular case, that is, the case when the reduced manifolds can have singularities, typically because the symmetry group action is not free, as was mentioned above. While Parts II and III use rather different techniques, the two together make the subject whole. Both theoretically and from the point of view of examples, our view is that it is not helpful to regard the regular case as a special case of the singular case. Thus, we have kept them separate in the two parts.

Prerequisites. It will be assumed that the reader is familiar with the basics of geometric mechanics. While some of this will be recalled as we proceed, this will be mainly for purposes of establishing notation and conventions. In short, we assume everything that is in Marsden and Ratiu [1999], including the construction of momentum maps and their proper-

ties; we shall recall, for the reader's convenience, some of the basic theory of symplectic reduction that can be found in, for example, Abraham and Marsden [1978], Marsden [1992] or in one of the many other books on geometric mechanics. As we proceed, we shall review some additional material needed later as well, such as cotangent bundle reduction theory and the theory of principal connections. Again, this is primarily for the reader's convenience.

Part III on singular reduction by stages (by Juan-Pablo Ortega), will require material on singular reduction techniques, so at that point, the reader will need to consult other sources; the main terminology, tools, and techniques are outlined in §1.4 and details can be found in the book Ortega and Ratiu [2004a]. While Part III does not deal with cotangent bundles, an outline of what is known to the authors on singular cotangent bundle reduction is provided in §2.4 for the readers information.

Much of our work on Hamiltonian reduction by stages appears in this book for the first time. The work is just too large to publish in the journal literature without fragmentation and it seemed best to keep it together as a coherent whole.

What is not Covered in this Book. There is a lot that we *do not cover* in this book. As should be clear from the above remarks, we *do focus* on symplectic reduction by stages motivated by both applications and the intrinsic mathematical structure. There are many other aspects of reduction as well, such as Poisson reduction, Lagrangian reduction and Routh reduction. *We do not cover these topics in this work, but a discussion and references are given in the introductory chapter.* For example, Lagrangian reduction itself already deserves a separate monograph, although fairly comprehensive accounts already exist, such as Marsden, Ratiu and Scheurle [2000] and Cendra, Marsden, and Ratiu [2001a].

Another thing we do not cover in this book in a *systematic way* is the analytical (function space) theory in the infinite dimensional case, despite the fact that many of the most interesting examples are, in fact, infinite dimensional. Again this topic deserves a monograph of its own—the *general theory* of infinite dimensional Hamiltonian systems has some way to go, although there has been some general progress, as, for instance, Chernoff and Marsden [1974] and Mielke [1991] and references therein. There are also a number of research papers in this area and we give some specific references in the main text. We give a number of additional comments in §3.2 and, based on Gay-Balmaz and Ratiu [2006] and Gay-Balmaz [2007], outline one example of reduction by stages with all the functional analytic details taken care of in some detail, namely in §9.5 we discuss the case of a fluid in a symmetric container.

We also do not cover the interesting links that reduction theory has with representation theory and quantization and we do not touch all the other

interesting developments in symplectic topology. Other than a brief mention in connection with Teichmüller theory in §9.4 and its link to coadjoint orbits of the Bott-Virasoro group, we do not discuss the interesting applications to moduli spaces of connections (see Atiyah and Bott [1982], Goldman and Millson [1990] and Takhtajan and Teo [2004, 2006]).

Apology. As usual in an advanced book with a relatively broad scope, we must apologize in advance to all the researchers in the area whose favorite topic or reference is not found here. Of course it is not possible to be complete with either task as the subject is now too developed and far reaching. However, we would be very happy to receive constructive suggestions for future printings.

Abbreviations. We shall be referring to a few references often, so it will be convenient to have abbreviations for them;

We refer to Abraham and Marsden [1978] as [FofM].

We refer to Abraham, Marsden and Ratiu [1988] as [MTA].

We refer to Marsden and Ratiu [1999] as [MandS].

We refer to Marsden [1992] as [LonM].

We refer to Marsden, Misiołek, Perlmutter and Ratiu [1998] as [MMPR].

We refer to Ortega and Ratiu [2004a] as [HRed].

Notation. To keep things reasonably systematic in the book, we have adopted the following universal conventions for some common maps:

Cotangent bundle projection: $\pi_Q : T^*Q \to Q$

Tangent bundle projection: $\tau_Q : TQ \to Q$

Quotient projection: $\pi_{P,G} : P \to P/G$

Tangent map: $T\varphi : TM \to TN$ for the tangent of a map $\varphi : M \to N$

Thus, for example, the symbol $\pi_{T^*Q,G}$ would denote the quotient projection from T^*Q to $(T^*Q)/G$.

Acknowledgments. We are very grateful to many colleagues for their collaboration and for their input, directly or indirectly. We are especially grateful to Alan Weinstein, Victor Guillemin and Shlomo Sternberg for their incredible insights and work over the last few decades that was directly or indirectly inspirational for this volume. We also thank Hernan Cendra and Darryl Holm, our collaborators on the complementary efforts in the Lagrangian context. We would also like to thank Richard Cushman, especially for his helpful comments in the singular case, and Karl-Hermann Neeb and

Claude Roger for their remarks on Lie group and Lie algebra extensions. We also thank many other colleagues for their input and invaluable support over the years; this includes Larry Bates, Tony Bloch, Marco Castrillón-López, Laszlo Fehér, Mark Gotay, John Harnad, Eva Kanso, Thomas Kappeler, P.S. Krishnaprasad, Naomi Leonard, Debra Lewis, James Montaldi, George Patrick, Mark Roberts, Miguel Rodríguez-Olmos, Steve Shkoller, Jędrzej Śniatycki, Leon Takhtajan, Karen Vogtmann, and Claudia Wulff.

This work, spanning many years was supported by too many agencies and Universities to spell out in detail, but we must mention of course our home Universities as well as the Centre National de la Recherche Scientifique (CNRS), the Erwin Schrödinger Institute for Mathematical Physics in Vienna, the Bernoulli Center at the École Polytechnique Fédérale de Lausanne, the National Science Foundations of the United States and Switzerland, as well as the European Commission and the Swiss Federal Government for its funding of the Research Training Network *Mechanics and Symmetry in Europe* (MASIE).

We thank all our students and colleagues who provided advice, corrections and insight over the years. Finally we thank Wendy McKay for her excellent typesetting advice and expert technical help.

May, 2007

Jerrold E. Marsden
Gerard Misiołek
Juan-Pablo Ortega
Matt Perlmutter
Tudor Ratiu

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