$VARIATIONAL\ BICOMPLEXES,\ GROUP\ ACTIONS,\ AND\ COHOMOLOGY$

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Example. Integrable systems.

Potential Kadomtsev-Petviashvili (PKP) equation

$$u_{tx} + \frac{3}{2}u_x u_{xx} + \frac{1}{4}u_{xxxx} + \frac{3}{4}s^2 u_{yy} = 0.$$

Admits an infinite dimensional algebra of distinguished symmetries \mathfrak{g}_{PKP} involving 5 arbitrary functions of time t. (David, Kamran, Levi, Winternitz, Symmetry reduction for the Kadomtsev-Petviashvili equation using a loop algebra, J. Math. Phys. **27** (1986), 1225–1237.)

The symmetry algebra \mathfrak{g}_{PKP} is spanned by the vector fields

$$X_{f} = f \frac{\partial}{\partial t} + \frac{2}{3}yf' \frac{\partial}{\partial y} + (\frac{1}{3}xf' - \frac{2}{9}s^{2}y^{2}f'') \frac{\partial}{\partial x} + (-\frac{1}{3}uf' + \frac{1}{9}x^{2}f''$$

$$- \frac{4}{27}s^{2}xy^{2}f''' + \frac{4}{243}y^{4}f'''') \frac{\partial}{\partial u},$$

$$Y_{g} = g \frac{\partial}{\partial y} - \frac{2}{3}s^{2}yg' \frac{\partial}{\partial x} + (-\frac{4}{9}s^{2}xyg'' + \frac{8}{81}y^{3}g''') \frac{\partial}{\partial u},$$

$$Z_{h} = h \frac{\partial}{\partial x} + (\frac{2}{3}xh' - \frac{4}{9}s^{2}y^{2}h'') \frac{\partial}{\partial u},$$

$$W_{k} = yk \frac{\partial}{\partial u}, \quad \text{and} \quad U_{l} = l \frac{\partial}{\partial u},$$

where f = f(t), g = g(t), h = h(t), k = k(t) and l = l(t) are arbitrary smooth functions of t.

Locally variational with the Lagrangian

$$L = -\frac{1}{2}u_t u_x - \frac{1}{4}u_x^3 + \frac{1}{8}u_{xx}^2 - \frac{3}{8}s^2 u_y^2.$$

But admits no Lagrangian for the PKP equation invariant under $\mathfrak{g}_{PKP}!$

To what extent do these properties characterize the PKP equation?

Modified KdV (MKdV) equation

$$v_t - v_{xxx} - v^2 v_x = 0.$$

Write $v = u_x$ to get the variationally closed equation

$$u_{tx} - u_{xxx} - u_x^2 u_{xx} = 0 \tag{*}$$

with the Lagrangian

$$L = -\frac{1}{2}u_t u_x + \frac{1}{2}u_{xx}^2 - \frac{1}{12}u_x^4.$$

Equation (*) admits an infinite dimensional algebra \mathfrak{g}_{MKdV} of distinguished symmetries with the generators

$$\mathbf{t}_t = \frac{\partial}{\partial t}, \quad \mathbf{t}_x = \frac{\partial}{\partial x}, \quad \mathbf{s} = t \frac{\partial}{\partial t} + \frac{x}{3} \frac{\partial}{\partial x}, \quad \mathbf{u}_f = f(t) \frac{\partial}{\partial u},$$

where f(t) is an arbitrary function of time.

But admits no Lagrangian for (\star) invariant under $\mathfrak{g}_{MKdV}!$

Davey-Stewartson (DS) equations

$$-v_t + a(u_{xx} + u_{yy}) - bu(u^2 + v^2) - cuw_y = 0,$$

$$u_t + a(v_{xx} + v_{yy}) - bv(u^2 + v^2) - cvw_y = 0,$$

$$w_{xx} - w_{yy} + c(uu_y + vv_y) = 0.$$

Admits an infinite dimensional algebra of distinguished symmetries \mathfrak{g}_{DS} involving 6 arbitrary functions of time t. (Omote, M., Infinite dimensional symmetry algebras and an infinite number of conserved quantities of the (2+1)-dimensional Davey-Stewartson equation, J. Math. Phys. **29** (1988), 2599–2603.)

The Lagrangian

$$L = vu_t - \frac{a}{2}(u_x^2 + u_y^2 + v_x^2 + v_y^2) - \frac{b}{4}(u^2 + v^2)^2 - \frac{c}{2}(u^2 + v^2)w_y - w_x^2 + w_y^2$$

is not invariant under \mathfrak{g}_{DS} .

Example. Gauss-Bonnet Theorem.

Even dimensional compact orientable Riemannian manifold (M^{2m},g) with curvature form $\Omega.$

Euler form $Pf(\Omega)$;

Euler characteristic $\mathcal{X}(M)$.

Gauss-Bonnet: $\int_M Pf(\Omega) = (2\pi)^m \mathcal{X}(M)$.

The Euler form is invariant under orientation preserving diffeomorphisms and its Euler-Lagrange expression vanishes.

How does one identify other analogous objects on Riemannian manifolds?

Example. Foliations.

Codimension q transversally orientable integrable distribution Δ on M.

Frobenius: There is $\omega \in \Omega^q$ so that

$$X \in \Gamma(\Delta)$$
 iff $X - \omega \equiv 0$.

Integrability of $\Delta \quad \Leftrightarrow \quad d\omega = \eta \wedge \omega$.

Godbillon-Vey form: $\gamma = \eta \wedge (d\eta)^q$.

The Godbillon-Vey class is the cohomology class of $[\gamma] \in H^{2q+1}(M)$.

Proper framework, generalizations, extensions?

Goal is to reduce these type of questions to algebraic problems

Diffeomorphism Pseudogroup

 M^m m dimensional manifold $\mathcal{D} = \mathcal{D}(M)$ pseudogroup of local diffeomorphisms of M $\mathcal{D}^n \subset J^n(M,M)$ bundle of nth order jets, $0 \leq n \leq \infty$

Coordinates on \mathcal{D}^n :

$$g^n = j_z^n \varphi = (z^a, Z^b, Z^b_{c_1}, Z^b_{c_1 c_2}, \dots),$$

where z^a , Z^b are local coordinates of M about the source and the target, and $Z^b_{c_1}$, $Z^b_{c_1c_2}$, ... stand for the derivative variables.

PSEUDOGROUPS

 $\mathcal{G} \subset \mathcal{D}$ is a pseudogroup if

- 1. $id \in \mathcal{G}$;
- 2. $\varphi, \psi \in \mathcal{G} \Rightarrow \varphi \circ \psi \in \mathcal{G}$ where defined; 3. $\varphi \in \mathcal{G} \Rightarrow \varphi^{-1} \in \mathcal{G}$.

 \mathcal{G} is a Lie (or continuous) pseudogroup if, in addition, for all $n \geq N$,

- 4. $\mathcal{G}^n \subset \mathcal{D}^n$ is a subbundle;
- 5. $\varphi \in \mathcal{G} \iff j_z^n \varphi \in \mathcal{G}^n;$ 6. $\mathcal{G}^{N+k} = \operatorname{pr}^k \mathcal{G}^N, \quad k \ge 1.$

Infinitesimal generators

A local vector field $\mathbf{v} \in \mathcal{X}(M)$ is a \mathcal{G} vector field, $\mathbf{v} \in \mathfrak{g}$, if the flow $\Phi_t^{\mathbf{v}} \in \mathcal{G}$ for all fixed t on some interval about 0.

Let \mathcal{G}^n be determined locally by $F_{\alpha}(z, Z^{(n)}) = 0$. Then a $\mathcal G$ vector field $\mathbf v$ satisfies

$$F_{\alpha}(z, \Phi_t^{\mathbf{v}(n)}) = 0 \implies L_{\alpha}(z, j_z^n \mathbf{v}) = 0.$$

These are the infinitesimal determining equations for \mathcal{G} .

Maurer-Cartan forms for \mathcal{D}^{∞} :

 \mathcal{D} acts on \mathcal{D}^n from both left and right by

$$L_{\psi} j_z^n \varphi = j_z^n (\psi \circ \varphi),$$

$$R_{\psi} j_z^n \varphi = j_{\psi^{-1}(z)}^n (\varphi \circ \psi).$$

 $\begin{array}{ll} \textit{Horizontal forms:} & dz^a \\ \textit{Basic Contact forms:} & \theta^b_{c_1 \cdots c_p} = dZ^a_{c_1 \cdots c_p} - \sum_i^m Z^a_{c_1 \cdots c_p c_{p+1}} dz^{c_{p+1}} \end{array}$

Maurer-Cartan forms are represented by invariant contact forms on \mathcal{D}^{∞} .

Construction of right invariant forms on \mathcal{D}^{∞} :

The target coordinate Z^b invariant under $R_{\psi} \Longrightarrow$

$$\omega^b = d_H Z^b = \sum_c Z_c^b dz^c,$$

$$\mu^b = d_V Z^b = dZ^b - Z_c^b dz^c,$$

are also invariant under R_{ψ} .

OPERATORS OF INVARIANT DIFFERENTIATION:

$$\mathbb{D}_{Z^a} = W_a^b \mathbb{D}_{z^b}, \text{ where}$$

$$\mathbb{D}_{z^b} = \frac{\partial}{\partial z^b} + \sum_{p \geq 0} Z_{d_1 \cdots d_p b}^c \frac{\partial}{\partial Z_{d_1 \cdots d_p}^c} \text{ and } W_b^a = (Z^{-1})_b^a.$$

Right invariant coframe on \mathcal{D}^{∞} :

$$\omega^a, \qquad \mu^a_{b_1 \cdots b_p} = \mathcal{L}_{\mathbb{D}_{Z^{b_1}}} \cdots \mathcal{L}_{\mathbb{D}_{Z^{b_p}}} \mu^a, \quad p \geq 0.$$

STRUCTURE EQUATIONS:

Taylor series method: Let

$$\mu^a \llbracket H \rrbracket = \sum_{|J| \ge 0} \frac{1}{J!} \mu_J^a H^J,$$

where $J = (j_1, j_2, \dots, j_k), 1 \leq j_l \leq m$, is a multi-index of length |J| = k.

Write

$$\mu[\![H]\!] = (\mu^1[\![H]\!], \dots, \mu^m[\![H]\!])^T, \qquad \omega = (\omega^1, \dots, \omega^m)^T.$$

Then

$$d\mu \llbracket H \rrbracket = \nabla_H \mu \llbracket H \rrbracket \wedge (\mu \llbracket H \rrbracket - dZ),$$

$$d\omega = -\omega \wedge \nabla_H \mu \llbracket 0 \rrbracket.$$

Invariant coframe for \mathcal{G}^{∞} : Simply pull back ω^i , μ_J^a to \mathcal{G}^{∞} .

RELATIONS: On \mathcal{G}^{∞} , the Maurer-Cartan forms μ_J^a satisfy the right-invariant infinitesimal determining equations

$$L_{\alpha}(Z, \mu_J^a) = 0. \tag{1}$$

Structure equations for $\mathcal{G}^{\infty} \sim$ structure equations for \mathcal{D}^{∞} modulo relations (1).

Moving frames. Let $\pi \colon E \to M$ be a fibered manifold and write $J^n(E)$, $0 \le n \le \infty$, for the *n*th order jet bundle of local sections of $E \to M$.

Locally
$$J^n(E) \sim \{(x^i, u^{\alpha}, u^{\alpha}_{i_1}, u^{\alpha}_{i_1 i_2}, \dots, u^{\alpha}_{i_1 i_2 \cdots i_n})\}.$$

The action of \mathcal{D} on E lifts to J^n through its action on sections, and this action factors into an action of \mathcal{D}^n (and \mathcal{G}^n , \mathfrak{g} , ...) on J^n . This process is called *prolongation*.

A local $moving\ frame$ of order n is a \mathcal{G} -equivariant mapping

$$\rho^n \colon \mathcal{V} \to \mathcal{G}^n, \qquad \mathcal{V}^{\text{open}} \subset J^n,$$

preserving base points.

EXISTENCE OF MOVING FRAMES.

Isotropy subgroup at z^n :

$$\mathcal{I}_{z^n}^n = \{ g^n \in \mathcal{G}_z^n \mid g^n \cdot z^n = z^n \}.$$

 \mathcal{G} acts freely at z^n if $\mathcal{I}_{z^n}^n = \{ \mathrm{id}_z^n \}$ and locally freely at z^n if $\mathcal{I}_{z^n}^n$ is a discrete subgroup of \mathcal{G}_z^n .

Theorem. A local moving frame of order n exists in a neighborhood of $z^n \in J^n$ if and only if \mathcal{G} acts locally freely at z^n .

Theorem. If \mathcal{G}^n acts (locally) freely at $z^n \in J^n$, then \mathcal{G}^l acts (locally) freely at any $z^l \in J^l$ with $\pi_n^l(z^l) = z^n$, for l > n.

Theorem. Suppose \mathcal{G}^n admits a moving frame on $\mathcal{V} \subset J^n$. Then \mathcal{G}^{n+1} admits a moving frame on $\mathcal{V}^{(1)} = (\pi_n^{n+1})^{-1}(\mathcal{V})$.

 \implies The projective limit of a compatible sequence of moving frames is well defined on J^{∞} .

CONSTRUCTION: Choose a cross-section \mathcal{K} for the action of \mathcal{G}^n on J^n . Define $\rho^n(z^n)$ by the condition $\rho^n(z^n) \cdot z^n \in \mathcal{K}$.

Opposite view: Let

$$\mathcal{H}^n_{|\mathcal{K}} = \{(g^n, z^n) \,|\, z^n \in \mathcal{K}, \ g^n, \ z^n \text{ based at the same point}\},$$

and let

$$\tau^n : \mathcal{H}^n_{|\mathcal{K}} \to J^n, \quad \tau^n(g^n, z^n) = g^n \cdot z^n.$$

Then, if the action is locally free, τ^n will be an equivariant local diffeomorphism with the action of $\mathcal G$ on $\mathcal H^n_{|\mathcal K}$ given by $\varphi \cdot (g^n, z^n) = (\varphi \cdot g^n, z^n)$.

Invariantization. Let \mathcal{H}^n be the pull-back of $\mathcal{G}^n \to M$ under $\widetilde{\pi}_o^n \colon J^n \to M$; hence $\mathbf{g}^n \in \mathcal{H}^n$ is the pair

$$\mathbf{g}^n = (z^n, g^n),$$

where both $z^n \in J^n$, $g^n \in \mathcal{G}^n$ are based at the same point $z \in M$.

Source and target maps

$$\sigma^n(\mathbf{g}^n) = z^n, \quad \tau^n(\mathbf{g}^n) = g^n \cdot z^n.$$

 \mathcal{G} acts on \mathcal{H}^n from the left by

$$L_{\psi}\mathbf{g}^{n} = (j_{z}^{n}\psi \cdot z^{n}, g^{n}\cdot j_{\psi(z)}^{n}\psi^{-1}).$$

Then $\tau^n(L_{\psi}\mathbf{g}^n) = \tau^n(\mathbf{g}^n)$ so that the target coordinates are \mathcal{G} invariant.

Decompose $\Omega^*(\mathcal{H}^{\infty}) = \bigoplus_{i,j,k} \Omega^{i,j,k}$, where

i is the horizontal degree in J^{∞}

j is the contact degree in J^{∞}

k is the contact degree in \mathcal{G}^{∞}

Let π_J be the projection $\pi_J \colon \Omega^* \to \bigoplus_{i,j} \Omega^{i,j,0}$. π_J preserves \mathcal{G} invariance.

The lift of
$$\omega \in \Omega^*(J^{\infty})$$
 is $\lambda(\omega) = \pi_J(\tau^*(\omega))$.

Given a moving frame ρ for a pseudogroup \mathcal{G} , the *invariantization* $\iota(\omega)$ of ω is

$$\iota(\omega) = \rho^* \lambda(\omega).$$

Theorem. The invariantization of a local coframe on J^{∞} produces an \mathcal{G} -invariant local coframe on J^{∞} .

VARIATIONAL BICOMPLEX

The cotangent bundle to $J^{\infty}(E)$ splits

$$\Omega^*(J^{\infty}(E)) = \sum_{r,s \ge 0} \Omega^{r,s}(J^{\infty}(E)),$$

where $\omega \in \Omega^{r,s}(J^{\infty}(E))$ is a finite sum of terms of the form

$$f(x^i, u^{\alpha}, u_i^{\alpha}, \dots, u_{i_1 \cdots i_k}^{\alpha}) dx^{j_1} \wedge \dots \wedge dx^{j_r} \wedge \theta_{J_1}^{\alpha_1} \wedge \dots \wedge \theta_{J_s}^{\alpha_s}.$$

$$(\theta_J^\alpha = du_J^\alpha - u_{Jj}^\alpha dx^j)$$

Coordinate total derivative operators

$$D_{i} = \frac{\partial}{\partial x^{i}} + \sum_{|I| \geq 0} u_{Ii}^{\alpha} \frac{\partial}{\partial u_{I}^{\alpha}}$$

$$= \frac{\partial}{\partial x^{i}} + u_{i}^{\alpha} \frac{\partial}{\partial u^{\alpha}} + u_{ij}^{\alpha} \frac{\partial}{\partial u_{j}^{\alpha}} + u_{ijk}^{\alpha} \frac{\partial}{\partial u_{jk}^{\alpha}} + \cdots$$

span the module of horizontal vector fields, which gives rise to a flat connection on $J^\infty(E) \to M$

Splitting of the exterior derivative:

$$d = d_H + d_V,$$
 $d^2 = 0,$ $d_H : \Omega^{r,s} \to \Omega^{r+1,s},$ $d_H^2 = 0,$ $d_V : \Omega^{r,s} \to \Omega^{r,s+1},$ $d_V^2 = 0,$ $d_H = 0.$

Get the double complex

$$\uparrow_{d_{V}} \qquad \qquad \uparrow_{d_{V}} \qquad \qquad$$

Define

$$\partial_{\alpha}^{I} u_{J}^{\beta} = \begin{cases} & \delta_{\alpha}^{\beta} \delta_{j_{1}}^{(i_{1}} \cdots \delta_{j_{p}}^{i_{p}}), & \text{if } |I| = |J|, \\ & 0 & \text{otherwise.} \end{cases}$$

Interior Euler operators $F^I_{\alpha}: \Omega^{r,s} \to \Omega^{r,s-1}, s \geq 1$,

$$F_{\alpha}^{I}(\omega) = \sum_{|J| \ge 0} {|I| + |J| \choose |I|} (-D)_{J} (\partial_{\alpha}^{IJ} - \omega).$$

Integration-by-parts operator

$$I: \Omega^{m,s}(J^{\infty}(E)) \to \mathcal{F}^{s}(J^{\infty}(E)) \subset \Omega^{m,s}(J^{\infty}(E)), \quad s \ge 1,$$

$$I(\omega) = \frac{1}{s} \, \theta^{\alpha} \wedge F_{\alpha}(\omega).$$

Spaces of functional s-forms $\mathcal{F}^s = I(\Omega^{m,s}), s \geq 1.$

Differentials $\delta_V = I \circ d_V \colon \mathcal{F}^s \to \mathcal{F}^{s+1}$.

Then $\delta_V^2 = 0$.

Free Variational Bicomplex (Anderson, Gelfand, Tsujishita, Tulczyjew, Vinogradov)

$$\uparrow_{d_{V}} \qquad \qquad \uparrow_{d_{V}} \qquad \uparrow_{\delta_{V}} \qquad \uparrow_{\delta_{V}} \qquad 0 \rightarrow \Omega^{0,3} \qquad \cdots \qquad \qquad \Omega^{m,3} \xrightarrow{I} \mathcal{F}^{3}$$

$$\uparrow_{d_{V}} \qquad \qquad \uparrow_{d_{V}} \qquad \uparrow_{\delta_{V}} \qquad \uparrow$$

The edge complex

$$\mathbb{R} \to \Omega^{0,0} \xrightarrow{d_H} \Omega^{1,0} \xrightarrow{d_H} \cdots$$

$$\xrightarrow{d_H} \Omega^{m-1,0} \xrightarrow{d_H} \Omega^{m,0} \xrightarrow{\delta_V} \mathcal{F}^1 \xrightarrow{\delta_V} \mathcal{F}^2 \xrightarrow{\delta_V} \cdots$$

is called the Euler-Lagrange complex $\mathcal{E}^*(J^{\infty}(E))$.

Both the variational bicomplex and the Euler-Lagrange complex are $locally\ exact.$

Horizontal homotopy operator

$$h_H^{r,s}(\omega) = \frac{1}{s} \sum_{|I| \ge 0} c_I D_I \left[\theta^{\alpha} \wedge F_{\alpha}^{Ij}(D_j - \omega) \right], \quad s \ge 1,$$

where
$$c_I = \frac{|I|+1}{n-r+|I|+1}$$
. Thus

$$\omega = h_H^{r+1,s}(d_H\omega) + d_H h_H^{r,s}(\omega), \quad r \le m-1;$$

$$\omega = I(\omega) + d_H h_H^{m,s}(\omega), \quad r = m.$$

Example:
$$E = \{(t, x, y, u)\} \rightarrow \{(t, x, y)\}.$$

$$\omega^{1} = V_{1}dt + V_{2}dx + V_{3}dy \in \Omega^{1,0}$$

$$\iff \text{a vector field} \quad V = (V_{1}, V_{2}, V_{3}),$$

$$\omega^{2} = W_{1}dx \wedge dy + W_{2}dy \wedge dt + W_{3}dt \wedge dx \in \Omega^{2,0}$$

$$\iff \text{a vector field} \quad W = (W_{1}, W_{2}, W_{3}),$$

$$\omega^3 = Ldt \wedge dx \wedge dy \in \Omega^{3,0}$$

$$\iff \text{a Lagrangian } L,$$

$$\omega^4 = \Delta \theta \wedge dt \wedge dx \wedge dy \in \mathcal{F}^1$$

$$\iff \text{a differential equation } \Delta = 0.$$

(A)
$$\omega^2 = d_H \omega^1 \iff W_1 = D_x V_2 - D_y V_3,$$

 $W_2 = D_y V_1 - D_t V_3, \qquad W_3 = D_t V_2 - D_x V_1;$

$$(B) \quad \omega^3 = d_H \omega^2 \qquad \iff \qquad L = D_t W_1 + D_x W_2 + D_y W_3;$$

$$(C)$$
 $\omega^4 = \delta_V \omega^3 \iff$

$$\Delta = E(L) = \frac{\partial L}{\partial u} - D_t \left(\frac{\partial L}{\partial u_t} \right) - D_x \left(\frac{\partial L}{\partial u_x} \right) + D_t D_t \left(\frac{\partial L}{\partial u_{tt}} \right) + \cdots$$

Moreover,

(D)
$$\delta_V \omega^4 = -\frac{1}{2} \mathcal{H}_{\Delta}^{pqr} \theta \wedge \theta_{t^p x^q y^r} \wedge dt \wedge dx \wedge dy$$
 with
$$\mathcal{H}_{\Delta}^{pqr} = \frac{\partial \Delta}{\partial u_{t^p x^q y^r}} - (-1)^{p+q+r} \mathbf{E}^{pqr} (\Delta),$$

where

$$E^{pqr}(\Delta) = \frac{\partial \Delta}{\partial u_{t^p x^q y^r}} - (p+q+r+1)D_t \left(\frac{\partial \Delta}{\partial u_{t^{p+1} x^q y^r}}\right) + \cdots$$

The complex

$$\mathbb{R} \to \Omega^{0,0} \xrightarrow[\text{Grad}]{d_H} \Omega^{1,0}$$

$$\xrightarrow[\text{Curl}]{d_H} \Omega^{2,0} \xrightarrow[\text{Div}]{d_H} \Omega^{3,0} \xrightarrow[\text{E}]{\delta_V} \mathcal{F}^1 \xrightarrow[\text{H}]{\delta_V} \mathcal{F}^2 \xrightarrow[\text{H}]{\delta_V} \cdots$$

is locally exact.

Next let \mathcal{G} be a pseudogroup of *projectable* transformations acting on E. By restricting the variational bicomplex to $\operatorname{pr} \mathcal{G}$ invariant elements one gets the \mathcal{G} invariant variational bicomplex $\Omega_{\mathcal{G}}^{*,*}(J^{\infty}(E))$:

$$\uparrow_{d_{V}} \qquad \uparrow_{\delta_{V}} \qquad \uparrow_{$$

The edge complex

$$\mathbb{R} \to \Omega_{\mathcal{G}}^{0,0} \xrightarrow{d_H} \Omega_{\mathcal{G}}^{1,0} \xrightarrow{d_H} \cdots$$

$$\xrightarrow{d_H} \Omega_{\mathcal{G}}^{m-1,0} \xrightarrow{d_H} \Omega_{\mathcal{G}}^{m,0} \xrightarrow{\mathcal{E}} \mathcal{F}_{\mathcal{G}}^1 \xrightarrow{\mathcal{H}} \mathcal{F}_{\mathcal{G}}^2 \xrightarrow{\delta_V} \cdots$$

is the $\mathcal G$ invariant Euler-Lagrange complex $\mathcal E_{\mathcal G}^*(J^\infty(E))$.

Associated cohomology spaces:

$$H^{r}(\mathcal{E}_{\mathcal{G}}^{*}(J^{\infty}(E))) = \frac{\ker \delta_{V} \colon \mathcal{E}_{\mathcal{G}}^{r} \to \mathcal{E}_{\mathcal{G}}^{r+1}}{\operatorname{im} \ \delta_{V} \colon \mathcal{E}_{\mathcal{G}}^{r-1} \to \mathcal{E}_{\mathcal{G}}^{r}}.$$

EXAMPLE: INTEGRABLE SYSTEMS AGAIN.

PKP EQUATION:

Bundle: $E = \mathbb{R}^3 \times \mathbb{R} \to \mathbb{R}$;

Group: symmetry group \mathfrak{g}_{PKP} of the PKP equation.

The PKP source form

$$\Delta_{PKP} = \left(u_{tx} + \frac{3}{2}u_x u_{xx} + u_{xxxx} + \frac{3}{4}s^2 u_{yy}\right)\theta \wedge dt \wedge dx \wedge dy$$

generates non-trivial cohomology in $H^4(\mathcal{E}_{\mathfrak{g}_{PKP}}(J^{\infty}(E)))$.

Compute
$$H^*(\mathcal{E}_{\mathfrak{g}_{PKP}}(J^{\infty}(E)))!$$

MKdV EQUATION:

Bundle: $E = \mathbb{R}^2 \times \mathbb{R} \to \mathbb{R}$;

Group: symmetry group \mathfrak{g}_{MKdV} of the MKdV equation.

The MKdV source form

$$\Delta_{MKdV} = \left(u_{tx} - u_{xxxx} - u_x^2 u_{xx}\right)\theta \wedge dt \wedge dx$$

generates non-trivial cohomology in $H^3(\mathcal{E}_{\mathfrak{g}_{MKdV}}(J^{\infty}(E)))$.

Compute $H^*(\mathcal{E}_{\mathcal{G}_{\mathrm{MKdV}}}(J^{\infty}(E)))!$

DAVEY-STEWARTSON EQUATION:

Bundle: $E = \mathbb{R}^3 \times \mathbb{R}^3 \to \mathbb{R}^3$;

Group: symmetry group \mathfrak{g}_{DS} of the DS equation.

Compute $H^*(\mathcal{E}_{\mathfrak{g}_{\mathrm{DS}}}(J^{\infty}(E)))!$

Natural Variational Bicomplex for Riemannian Metrics

Bundle: $E = \mathbb{R}^m \times \mathbb{Q}^m \to \mathbb{R}^m$; Group: $\mathfrak{g} = \text{lift of } \mathcal{X}(\mathbb{R}^m) \text{ to } E$.

Gilkey: $H^p(\mathcal{E}_{\mathfrak{g}}(J^{\infty}(E))) = \begin{cases} \text{Pontrjagin classes, } p \leq m; \\ \text{Euler class, } p = m = 2q. \end{cases}$

Anderson: $H^{m+1}(\mathcal{E}_{\mathfrak{g}}(J^{\infty}(E))) = \begin{cases} \{0\}, \ m = 0, 1, 2 \pmod{4}; \\ I(so(m)), \ m = 3 \pmod{4}, \end{cases}$

where I(so(m)) denotes so(m) invariant polynomials.

Compute $H^*(\mathcal{E}_{\mathfrak{g}}(J^{\infty}(E)))!$

FOLIATIONS

Codimension q integrable distribution Δ is determined by $\omega^1, \ldots, \omega^q$ with $d\omega^a = \eta_b^a \wedge \omega^b$.

Model using the trivial foliation $\mathcal{F}_T = \{(x^i, y^a) | y^a = c^a\}$ of \mathbb{R}^m :

$$M = \mathbb{R}^p \times \mathbb{R}^q = \{(x^i, y^a)\}.$$

$$P = Gl(q) \times M \to M, \qquad Q = \underset{q^2}{\oplus} T^*M \times M \to M.$$

$$E = P \oplus Q \to M; \quad E = \{(x^i, y^a, g^a_b, \eta^a_{b,i}, \eta^a_{b,c})\} \to \{(x^i, y^a)\}.$$

 $V \subset J^1(E)$ consists of all 1-jets satisfying $d\omega^a = \eta^a_b \wedge \omega^b$.

Group:

$$\mathfrak{g} = \left\{ X \in \mathcal{X}(\mathbb{R}^m) \,|\, X = f^i(x^j, y^b) \frac{\partial}{\partial x^i} + g^a(y^b) \frac{\partial}{\partial y^a} \right\}$$

consist of vector fields on \mathbb{R}^m preserving \mathcal{F}_T .

Compute $H^*(\mathcal{E}_{\mathfrak{g}}(V^{\infty}))!$

Exactness of the Horizontal Rows.

Theorem. Let \mathfrak{g} be a pseudgroup of projectable transformations acting on $E \to M$, and let ω^i and Θ^{α} be $\operatorname{pr} \mathfrak{g}$ invariant horizontal frame and zeroth order contact frame defined on some open set $\mathcal{U} \subset J^{\infty}(E)$ contained in an adapted coordinate system.

Then the interior rows of the prg invariant augmented variational bicomplex restricted to \mathcal{U} are exact,

$$H^*(\Omega_{\mathfrak{g}}^{*,s}(J^{\infty}(\mathcal{U}))) = \{0\}, \qquad s \ge 1.$$

Corollary. Under the above hypothesis

$$H^*(\mathcal{E}_{\mathfrak{g}}^*(\mathcal{U}), \delta_V) \simeq H^*(\Omega_{\mathfrak{g}}^*(\mathcal{U}), d).$$

The proof is based on the analysis of the highest weight terms in the contact forms:

Suppose

$$d_H\omega = 0 \quad \text{for } \omega \in \Omega_{\mathfrak{g}}^{r,s}, \quad s \ge 1.$$

Let $\mathbf{H}(\omega)$ consists of the highest weight terms in ω with the coefficients having been frozen. Then

$$d_H \mathbf{H}(\omega) = 0,$$

so the standard horizontal homotopy operator produces a form

$$\widehat{\eta} \in \Omega_{\Gamma}^{r-1,s}$$
 with $d_H \widehat{\eta} = \mathbf{H}(\omega)$.

Next by unfreezing the coefficients in $\widehat{\eta}$ and doing some algebra, one can construct a \mathfrak{g} invariant form η so that the highest weight terms in $d_H \eta$ agree with $\mathbf{H}(\omega)$,

$$\mathbf{H}(d_H \eta) = \mathbf{H}(\omega).$$

Now proceed by induction.

The proof can be straightforwardly modified to prove the exactness of the interior rows of the invariant variational quasi-tricomplex (Kogan, Olver, 2001) for non-projectable pseudogroup actions.

Computational Techniques.

1. METHODS BASED ON THE EXPLICIT DESCRIPTION OF THE INVARIANT VARIATIONAL BICOMPLEX. Recall that the invariantization process yields complete sets of differential invariants and an invariant coframe.

 $H^*(\Omega_{\mathfrak{g}}(\mathcal{U}), d)$ can be computed with the help of the double complex spectral sequence associated with the filtration

$$F^p\Omega_{\Gamma} = \bigoplus_{q \ge p} \Omega_{\Gamma}^{*,q}.$$

The first page of this consists of

$$H^{*,*}(\Omega_{\mathfrak{g}}(\mathcal{U}), d_V).$$

Gelfand-Fuks Cohomology: Formal power series vector fields on \mathbb{R}^m

$$W_m = \left\{ \sum_{i=1}^m a^l \frac{\partial}{\partial x^l} \mid a^l \in \mathbb{R}[[x^1, \dots, x^m]] \right\}.$$

Lie bracket $[\ ,\]\colon W_m\times W_m\to W_m.$

Give W_m a topology relative to the ideal $m = (x^1, \dots, x^m)$.

 $\Lambda_c^*(W_m)$: continuous alternating functionals on W_m .

 $\Lambda_c^*(W_m)$ is generated by $\delta_{j_1\cdots j_k}^i$, where

$$\delta^i_{j_1\cdots j_k}(a^l\frac{\partial}{\partial x^l}) = \frac{\partial^k a^i}{\partial x^{j_1}\cdots \partial x^{j_k}}(0).$$

The differential $d: \Lambda_c^i(W_m) \to \Lambda_c^{i+1}(W_m)$ is induced by Lie bracket of vector fields so that

$$d\omega(X,Y) = -\omega([X,Y]).$$

$$d^2 = 0!$$

Let $\mathfrak{g}_o \subset \mathfrak{g} \subset W_m$ be subalgebras.

Define

$$\Lambda_c^*(\mathfrak{g}) = \Lambda_c^*(W_m)_{|\mathfrak{g}},$$

$$\Lambda_c^*(\mathfrak{g}, \mathfrak{g}_o) = \{ \omega \in \Lambda_c^*(\mathfrak{g}) | X \perp \omega = 0, \ X \perp d\omega = 0, X \in \mathfrak{g}_o \}.$$

The Gelfand-Fuks cohomology $H^*(\mathfrak{g}, \mathfrak{g}_o)$ of \mathfrak{g} relative to \mathfrak{g}_o is the cohomology of the complex $(\Lambda_c^*(\mathfrak{g}, \mathfrak{g}_o), d)$.

If $\mathfrak g$ is finite dimensional, then $H^*(\mathfrak g,\mathfrak g_o)$ is the usual Lie algebra cohomology.

EVALUATION MAPPING: Pick $\sigma^{\infty} \in J^{\infty}(E)$.

For a given infinitesimal transformation group ${\mathfrak g}$ acting on E, let

$$\mathfrak{g}_o = \{ X \in \mathfrak{g} \mid \operatorname{pr} X(\sigma^{\infty}) = 0 \}.$$

Define
$$\rho \colon \Omega_{\mathfrak{g}}^*(J^{\infty}(E)) \to \Lambda_c^*(\mathfrak{g}, \mathfrak{g}_o)$$
 by

$$\rho(\omega)(X_1,\ldots,X_r)=(-1)^r\omega(\operatorname{pr} X_1,\ldots,\operatorname{pr} X_r)(\sigma^{\infty}).$$

Then ρ is a cochain mapping, that is, commutes with the application of d, and thus induces a mapping

$$\rho^* : H^*(\Omega_{\mathfrak{g}}(J^{\infty}(E)), d) \to H^*(\mathfrak{g}, \mathfrak{g}_o).$$

2. Equivariant deformations

Construct a subbundle $\mathcal{K}^{\infty} \subset \mathcal{U} \subset J^{\infty}(E)$ with

- (i) $\operatorname{pr} \mathfrak{g}$ acting transitively on \mathcal{K}^{∞} ; and
- (ii) \mathcal{K}^{∞} is pr \mathfrak{g} equivariant strong deformation retract of \mathcal{U} , that is, there is a smooth map $H: \mathcal{U} \times [0,1] \to \mathcal{U}$ such that

$$H(\sigma^{\infty}, 0) = \sigma \qquad \text{for all } \sigma^{\infty} \in \mathcal{U},$$

$$H(\sigma^{\infty}, 1) \in \mathcal{K}^{\infty} \qquad \text{for all } \sigma^{\infty} \in \mathcal{U},$$

$$H(\sigma^{\infty}, t) = \sigma^{\infty} \qquad \text{for all } (\sigma^{\infty}, t) \in \mathcal{K}^{\infty} \times [0, 1],$$

$$(H_{t})_{*}(\operatorname{pr} X_{|\sigma^{\infty}}) = \operatorname{pr} X_{|H(\sigma^{\infty}, t)} \quad \text{for all } X \in \mathfrak{g},$$

$$(\sigma^{\infty}, t) \in \mathcal{U} \times [0, 1].$$

Under these conditions the inclusion map

$$\iota \colon \mathcal{K}^{\infty} \to \mathcal{U}$$

and the evaluation map

$$\varrho \colon \Omega^p_{\mathfrak{g}}(\mathcal{K}^{\infty}) \to \Lambda^p(\mathfrak{g}, \mathfrak{g}_o)$$

induce isomorphisms in cohomology

3. MOVING FRAMES: Recall that

$$\tau^n : \mathcal{H}^n_{|\mathcal{K}} \to J^n$$

is an equivariant local diffeomorphism, so it suffices to compute $H^*(\Omega^*_{\mathcal{G}}(\mathcal{H}^n_{|\mathcal{K}}), d)$. Now the action of \mathcal{G} on \mathcal{K} is trivial, so by choosing \mathcal{K} with trivial de Rham cohomology, the Künneth formula implies that

$$H^*(\mathcal{E}_{\mathcal{G}}^*(U), \delta_V) \simeq H^*(\Omega_{\mathcal{G}}^*(\mathcal{G}), d).$$

But $\Omega_{\mathcal{G}}^*(\mathcal{G})$ is effectively described by the infinitesimal determining equations.

Ideally the cohomology can be computed directly from the infinitesimal determining equations for \mathcal{G} .

PKP equation again. The symmetry group \mathfrak{g}_{PKP} admits a basis α^n , β^n , γ^n , v^n , v^n , v^n , $n \ge 0$, of invariant forms so that

$$\begin{split} d\alpha^n &= \sum_{k=0}^n \binom{n}{k} \alpha^k \wedge \alpha^{n-k+1}, \\ d\beta^n &= \sum_{k=0}^n \binom{n}{k} \left\{ \alpha^k \wedge \beta^{n-k+1} - \frac{2}{3} \alpha^{k+1} \wedge \beta^{n-k} \right\}, \\ d\gamma^n &= \sum_{k=0}^n \binom{n}{k} \left\{ \alpha^k \wedge \gamma^{n-k+1} - \frac{1}{3} \alpha^{k+1} \wedge \gamma^{n-k} - \frac{2}{3} s^2 \beta^k \wedge \beta^{n-k+1} \right\}, \\ dv^n &= \sum_{k=0}^{n+1} \binom{n+1}{k} \left\{ \alpha^k \wedge v^{n-k+1} + \frac{4}{9} s^2 (\beta^{k+1} \wedge \gamma^{n-k+1} - 2\beta^k \wedge \gamma^{n-k+2}) \right\}, \\ d\vartheta^n &= \sum_{k=0}^n \binom{n}{k} \left\{ \alpha^k \wedge \vartheta^{n-k+1} + \frac{1}{3} \alpha^{k+1} \wedge \vartheta^{n-k} + \frac{2}{3} \gamma^k \wedge \gamma^{n-k+1} \right\}. \end{split}$$

Let A be a non-vanishing differential function on some open set $\mathcal{U}\subset J^\infty(E)$ satisfying

$$\operatorname{pr} X_f(A) + \frac{1}{3} A f'(t) = 0, \qquad \frac{\partial A}{\partial y} = 0,$$

and let B be a differential function on $\mathcal U$ satisfying

$$\operatorname{pr} X_f(B) + \frac{2}{3}yA^{-1}f''(t) = 0, \qquad \frac{\partial B}{\partial y} = 0.$$

For example, one can choose

$$A = (u_{x^n})^{\frac{1}{n+1}},$$
 and
$$B = -\frac{3}{2}s^2 u_{x^{n-1}y}(u_{x^n})^{-\frac{n+2}{n+1}}, \qquad n \ge 3.$$

Theorem. Suppose that differential functions A and B, defined on an open $\mathcal{U} \subset J^{\infty}(E)$, are chosen as above. Then the dimensions of the cohomology spaces $H^p(\mathcal{E}^*_{\mathfrak{g}_{PKP}}(\mathcal{U}), \delta_V)$ are

p	1	2	3	4	5	6	7	$p \ge 8$
\overline{dim}	0	1	1	3	3	2	3	0

Let $\{\alpha^0, \beta^0, \gamma^0\}$ be the \mathfrak{g}_{PKP} invariant horizontal frame defined by

$$\alpha^{0} = A^{3}dt, \qquad \beta^{0} = A^{2}dy + A^{3}Bdt,$$

$$\gamma^{0} = Adx - \frac{2}{3}s^{2}A^{2}Bdy + A^{3}Cdt,$$

where $C = -\frac{3}{2}u_xA^{-2} - \frac{1}{3}s^2B^2$, and let K be the \mathfrak{g}_{PKP} differential invariant

$$K = (u_{tx} + \frac{3}{4}s^2u_{yy} + \frac{3}{2}u_xu_{xx})A^{-5}.$$

Moreover, let Δ^1 , $\Delta^2 \in \mathcal{E}^4_{\mathfrak{g}_{PKP}}(\mathcal{U})$ be the source forms

$$\Delta^{1} = (u_{tx} + \frac{3}{2}u_{x}u_{xx} + \frac{3}{4}s^{2}u_{yy}) dt \wedge dx \wedge dy \wedge du,$$

$$\Delta^{2} = u_{xxx} dt \wedge dx \wedge dy \wedge du,$$

and let $\Delta^3 \in \mathcal{E}^4_{\mathfrak{g}_{PKP}}(\mathcal{U})$ be the source form which is the Euler-Lagrange expression

$$\Delta^3 = \mathcal{E}(BK\alpha^0 \wedge \beta^0 \wedge \gamma^0).$$

Note that the PKP source form is the sum

$$\Delta_{PKP} = \Delta^1 + \Delta^2.$$

Corollary. Let $\Delta \in \mathcal{E}^4_{\mathfrak{g}_{PKP}}(\mathcal{U})$ be a \mathfrak{g}_{PKP} invariant source form that is the Euler-Lagrange expression of some Lagrangian 3-form $\lambda \in \mathcal{E}^3(\mathcal{U})$. Then there are constants c_1, c_2, c_3 and a \mathfrak{g}_{PKP} invariant Lagrangian 3-form $\lambda_0 \in \mathcal{E}^3_{\mathfrak{g}_{PKP}}(\mathcal{U})$ such that

$$\Delta = c_1 \Delta^1 + c_2 \Delta^2 + c_3 \Delta^3 + E(\lambda_0).$$

Natural Variational Bicomplex of Riemannian Metrics.

The coframe

$$dx^{i},$$

$$\theta_{ij} = d_{V}g_{ij},$$

$$\omega_{jk,l_{1}\cdots l_{p}}^{i} = \nabla_{(l_{1}}\nabla_{l_{2}}\cdots\nabla_{l_{p}})d_{V}\Gamma_{jk}^{i},$$

$$\xi_{ij,l_{1}l_{2}\cdots l_{p}} = \nabla_{(l_{1}}\nabla_{l_{2}}\cdots\nabla_{l_{p}})d_{V}R_{i}^{k}{}_{jk},$$

transforms homogeneously under $\mathfrak{g}=\mathcal{X}(\mathbb{R}^m)\Longrightarrow \Omega_{\mathfrak{g}}^*(J^\infty(E))$ can be described explicitly.

Let

$$\omega_j^i = g^{ik} d_V g_{jk},$$

$$\gamma_j^i = dx^k \wedge d_V \Gamma_{jk}^i,$$

$$\sigma_j^i = \omega_k^i \wedge \omega_j^k.$$

Use the bicomplex spectral sequence:

$$H^{*,*}(\Omega_{\mathfrak{g}}(J^{\infty}(E)), d_V)$$
 is generated by

$$P(\omega_j^i), \quad Q(\gamma_j^i), \quad Pf(\sigma_j^i),$$

where P, Q are gl(m) invariant polynomials \Longrightarrow

$$H^*(\Omega_{\mathfrak{g}}(J^{\infty}(E)),d), \quad H^*(\mathcal{E}_{\mathfrak{g}}(J^{\infty}(E)),\delta_V)$$

can be computed by snaking.

Or, $J^{\infty}(E)$ can be deformed equivariantly to the bundle of flat metrics \Longrightarrow

$$H^*(\Omega_{\mathfrak{g}}(J^{\infty}(E))) \simeq H^*(\mathfrak{g}, so(m)).$$

Truncated Weil algebra: Start with

$$c_1, c_2, \dots, c_m,$$

 $h_1, h_3, \dots, h_{2k+1}, \quad 2k+1 \le m < 2k+3,$

where

$$\deg c_i = 2i, \qquad \deg h_i = 2i - 1, \qquad \text{and}$$

 $dc_i = 0, \qquad dh_i = c_i.$

$$\underline{WO}(m) = \frac{\Lambda(h_1, h_3, \dots, h_{2k+1}) \otimes P(c_1, c_2, \dots, c_m)}{\{\text{terms of degree} > 2m \text{ in } c_m\}}.$$

Bott, Häfliger:

$$H^*(\mathfrak{g}, so(m)) = \begin{cases} H^*(\underline{WO}(m)), m \text{ odd;} \\ H^*(\underline{WO})(m))[\Xi]/(\Xi^2 - c_m), m \text{ even.} \end{cases}$$

Foliations. Secondary characteristic classes:

 \mathfrak{h}^* the dual of a given finite dimensional Lie algebra $\mathfrak{h}.$

Weil algebra: $W(\mathfrak{h}) = \Lambda(\mathfrak{h}^*) \otimes S(\mathfrak{h}^*)$

Filtration
$$F_rW(\mathfrak{h}) = \bigoplus_{2j \geq r} \Lambda^*(\mathfrak{h}^*) \otimes S^j(\mathfrak{h}^*).$$

Differential

$$d_W(\gamma \otimes 1) = 1 \otimes \gamma + d_{\mathfrak{h}} \gamma \otimes 1,$$

where
$$d_{\mathfrak{h}}\gamma(v,w) = \gamma([v,w])$$
 for $\gamma \in \Lambda^1(\mathfrak{h})$.

Specialize to $\mathfrak{h}=gl(q),$ and define the truncated Weil algebra by

$$\underline{W}(gl(q)) = W(gl(q))/F_{2q+1}W(gl(q)).$$

Recall $d\omega^a = \eta^a_b \omega^b$. Define

$$\widehat{\eta}_b^a = \eta_b^a + \mu_c^a d_V \omega_b^c, \qquad \mu_b^a = (\omega^{-1})_b^a,$$

and write

$$\zeta_b^a = d\widehat{\eta}_c^a - \widehat{\eta}_c^a \wedge \widehat{\eta}_b^c.$$

Then $\zeta_{b_1}^{a_1} \wedge \cdots \wedge \zeta_{b_r}^{a_r} = 0$ for r > q. (\leadsto Bott's vanishing theorem)

Let
$$e_b^a \in gl(q)^*, e_b^a(A) = A_b^a$$
.

Define

$$\Phi: \underline{W}(gl(q)) \to \Omega^*(V^{\infty})$$

by

$$\Phi(e_b^a \otimes 1) = \widehat{\eta}_b^a, \qquad \Phi(1 \otimes e_b^a) = \zeta_b^a,$$

and extend multiplicatively. Then Φ induces a homomorphism

$$\overline{\Phi}: H^*(\underline{W}(gl(q))) \to H^*(\mathcal{E}_{\mathfrak{g}}(V^{\infty})).$$

For example, $H^*(\underline{W}(gl(2)))$ is generated by

$$(\widehat{\eta}_{1}^{1} + \widehat{\eta}_{2}^{2}) \wedge d(\widehat{\eta}_{1}^{1} + \widehat{\eta}_{2}^{2}) \wedge d(\widehat{\eta}_{1}^{1} + \widehat{\eta}_{2}^{2});$$

$$(\zeta_{1}^{1} \wedge \zeta_{2}^{2} - \zeta_{2}^{1} \wedge \zeta_{1}^{2}) \wedge (\widehat{\eta}_{1}^{1} + \widehat{\eta}_{2}^{2});$$

$$(\zeta_{1}^{1} \wedge \zeta_{2}^{2} - \zeta_{2}^{1} \wedge \zeta_{1}^{2}) \wedge (\widehat{\eta}_{1}^{1} - \widehat{\eta}_{2}^{2}) \wedge \widehat{\eta}_{2}^{1} \wedge \widehat{\eta}_{1}^{2};$$

$$(\zeta_{1}^{1} \wedge \zeta_{2}^{2} - \zeta_{2}^{1} \wedge \zeta_{1}^{2}) \wedge d(\widehat{\eta}_{1}^{1} + \widehat{\eta}_{2}^{2}) \wedge \widehat{\eta}_{1}^{1} \wedge \widehat{\eta}_{2}^{1} \wedge \widehat{\eta}_{1}^{2} \wedge \widehat{\eta}_{2}^{2};$$

$$(\zeta_{1}^{1} \wedge \zeta_{2}^{2} - \zeta_{2}^{1} \wedge \zeta_{1}^{2}) \wedge \widehat{\eta}_{1}^{1} \wedge \widehat{\eta}_{2}^{1} \wedge \widehat{\eta}_{1}^{2} \wedge \widehat{\eta}_{2}^{2};$$

Open question: Is $\overline{\Phi}$ surjective?