

Invariant Variational Problems
&
Invariant Curve Flows

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Basic Notation

$x = (x^1, \dots, x^p)$ — independent variables

$u = (u^1, \dots, u^q)$ — dependent variables

$u_J^\alpha = \partial_J u^\alpha$ — partial derivatives

$F(x, u^{(n)}) = F(\dots x^k \dots u_J^\alpha \dots)$ — differential function

G — transformation group acting on the space of independent and dependent variables

Variational Problems

$\mathcal{I}[u] = \int L(x, u^{(n)}) d\mathbf{x}$ — variational problem

$L(x, u^{(n)})$ — Lagrangian

Variational derivative — Euler-Lagrange equations: $\mathbf{E}(L) = 0$

components: $\mathbf{E}_\alpha(L) = \sum_J (-D)^J \frac{\partial L}{\partial u_J^\alpha}$

$$D_k F = \frac{\partial F}{\partial x^k} + \sum_{\alpha, J} u_{J,k}^\alpha \frac{\partial F}{\partial u_J^\alpha}$$

— total derivative of F with respect to x^k

Invariant Variational Problems

According to Lie, any G -invariant variational problem can be written in terms of the differential invariants:

$$\mathcal{I}[u] = \int L(x, u^{(n)}) d\mathbf{x} = \int P(\dots \mathcal{D}_K I^\alpha \dots) \omega$$

I^1, \dots, I^ℓ — fundamental differential invariants

$\mathcal{D}_1, \dots, \mathcal{D}_p$ — invariant differential operators

$\mathcal{D}_K I^\alpha$ — differentiated invariants

$\omega = \omega^1 \wedge \dots \wedge \omega^p$ — invariant volume form

If the variational problem is G -invariant, so

$$\mathcal{I}[u] = \int L(x, u^{(n)}) d\mathbf{x} = \int P(\dots \mathcal{D}_K I^\alpha \dots) \omega$$

then its Euler–Lagrange equations admit G as a symmetry group, and hence can also be expressed in terms of the differential invariants:

$$\mathbf{E}(L) \simeq F(\dots \mathcal{D}_K I^\alpha \dots) = 0$$

Main Problem:

Construct F directly from P .

(*P. Griffiths, I. Anderson*)

Planar Euclidean group $G = \text{SE}(2)$

$$\kappa = \frac{u_{xx}}{(1 + u_x^2)^{3/2}} \quad \text{— curvature (differential invariant)}$$

$$ds = \sqrt{1 + u_x^2} dx \quad \text{— arc length}$$

$$\mathcal{D} = \frac{d}{ds} = \frac{1}{\sqrt{1 + u_x^2}} \frac{d}{dx} \quad \text{— arc length derivative}$$

Euclidean-invariant variational problem

$$\mathcal{I}[u] = \int L(x, u^{(n)}) dx = \int P(\kappa, \kappa_s, \kappa_{ss}, \dots) ds$$

Euler-Lagrange equations

$$\mathbf{E}(L) \simeq F(\kappa, \kappa_s, \kappa_{ss}, \dots) = 0$$

Euclidean Curve Examples

Minimal curves (geodesics):

$$\mathcal{I}[u] = \int ds = \int \sqrt{1 + u_x^2} dx$$

$$\mathbf{E}(L) = -\kappa = 0$$

\implies straight lines

The Elastica (Euler):

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

$$\mathbf{E}(L) = \kappa_{ss} + \frac{1}{2} \kappa^3 = 0$$

\implies elliptic functions

General Euclidean-invariant variational problem

$$\mathcal{I}[u] = \int L(x, u^{(n)}) dx = \int P(\kappa, \kappa_s, \kappa_{ss}, \dots) ds$$

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Invariantized Euler-Lagrange expression

$$\mathcal{E}(P) = \sum_{n=0}^{\infty} (-\mathcal{D})^n \frac{\partial P}{\partial \kappa_n} \quad \mathcal{D} = \frac{d}{ds}$$

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Invariantized Hamiltonian

$$\mathcal{H}(P) = \sum_{i>j} \kappa_{i-j} (-\mathcal{D})^j \frac{\partial P}{\partial \kappa_i} - P$$

$$\mathcal{I}[u] = \int L(x, u^{(n)}) dx = \int P(\kappa, \kappa_s, \kappa_{ss}, \dots) ds$$

Euclidean-invariant Euler-Lagrange formula

$$\mathbf{E}(L) = (\mathcal{D}^2 + \kappa^2) \mathcal{E}(P) + \kappa \mathcal{H}(P) = 0$$

The Elastica: $\mathcal{I}[u] = \int \frac{1}{2} \kappa^2 ds \quad P = \frac{1}{2} \kappa^2$

$$\mathcal{E}(P) = \kappa \quad \mathcal{H}(P) = -P = -\frac{1}{2} \kappa^2$$

$$\begin{aligned} \mathbf{E}(L) &= (\mathcal{D}^2 + \kappa^2) \kappa + \kappa \left(-\frac{1}{2} \kappa^2 \right) \\ &= \kappa_{ss} + \frac{1}{2} \kappa^3 = 0 \end{aligned}$$

The shape of a Möbius strip

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The Möbius strip, obtained by taking a rectangular strip of plastic or paper, twisting one end through 180° , and then joining the ends, is the canonical example of a one-sided surface. Finding its characteristic developable shape has been an open problem ever since its first formulation in refs 1,2. Here we use the invariant variational bicomplex formalism to derive the first equilibrium equations for a wide developable strip undergoing large deformations, thereby giving the first non-trivial demonstration of the potential of this approach. We then formulate the boundary-value problem for the Möbius strip and solve it numerically. Solutions for increasing width show the formation of creases bounding nearly flat triangular regions, a feature also familiar from fabric draping³ and paper crumpling^{4,5}. This could give new insight into energy localization phenomena in unstretchable sheets⁶, which might help to predict points of onset of tearing. It could also aid our understanding of the relationship between geometry and physical properties of nano- and microscopic Möbius strip structures⁷⁻⁹.

It is fair to say that the Möbius strip is one of the few icons of mathematics that have been absorbed into wider culture. It has mathematical beauty and inspired artists such as Escher¹⁰. In engineering, pulley belts are often used in the form of Möbius strips to wear 'both' sides equally. At a much smaller scale, Möbius strips have recently been formed in ribbon-shaped NbSe_3 crystals under certain growth conditions involving a large temperature gradient^{7,8}.



Figure 1 Photo of a paper Möbius strip of aspect ratio 2π . The strip adopts a characteristic shape. Inextensibility of the material causes the surface to be developable. Its straight generators are drawn and the colouring varies according to the bending energy density.

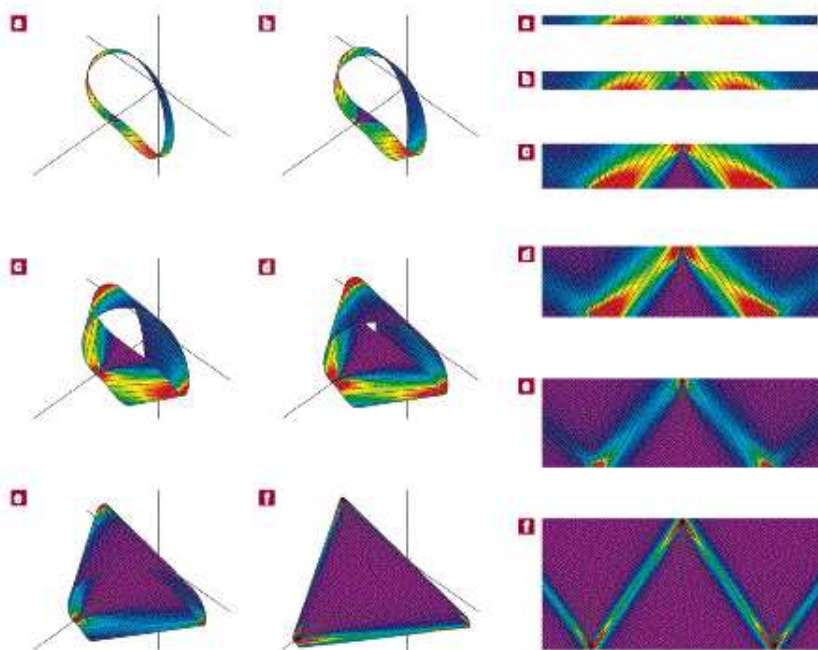


Figure 2 Computed Möbius strips. The left panel shows their three-dimensional shapes for $w = 0.1$ (a), 0.2 (b), 0.5 (c), 0.8 (d), 1.0 (e) and 1.5 (f), and the right panel the corresponding developments on the plane. The colouring changes according to the local bending energy density, from violet for regions of low bending to red for regions of high bending (scales are individually adjusted). Solution c may be compared with the paper model in Fig. 1 on which the generator field and density colouring have been printed.

Moving Frames

G — r -dimensional Lie group acting on M

$J^n = J^n(M, p)$ — n^{th} order jet bundle for
 p -dimensional submanifolds $N = \{u = f(x)\} \subset M$

$z^{(n)} = (x, u^{(n)}) = (\dots x^i \dots u_J^\alpha \dots)$ — coordinates on J^n

G acts on J^n by prolongation (chain rule)

Definition.

An n^{th} order *moving frame* is a G -equivariant map

$$\rho = \rho^{(n)} : V \subset J^n \longrightarrow G$$

Equivariance:

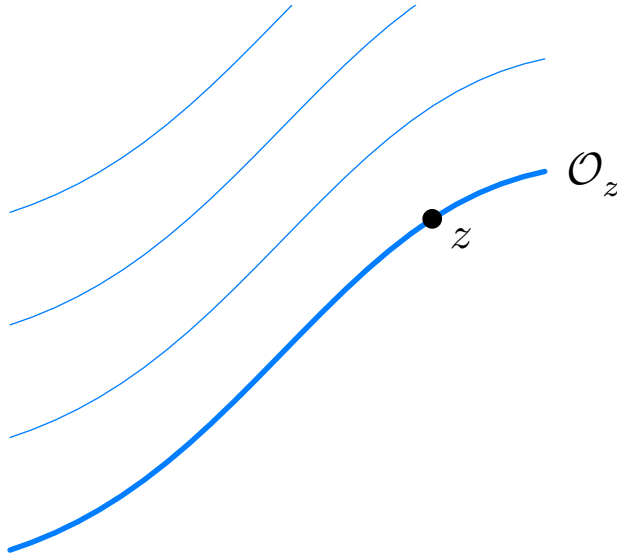
$$\rho(g^{(n)} \cdot z^{(n)}) = \begin{cases} g \cdot \rho(z^{(n)}) & \text{left moving frame} \\ \rho(z^{(n)}) \cdot g^{-1} & \text{right moving frame} \end{cases}$$

Note: $\rho_{\text{left}}(z^{(n)}) = \rho_{\text{right}}(z^{(n)})^{-1}$

Theorem. A moving frame exists in a neighborhood of a point $z^{(n)} \in \mathbb{J}^n$ if and only if G acts **freely** and **regularly** near $z^{(n)}$.

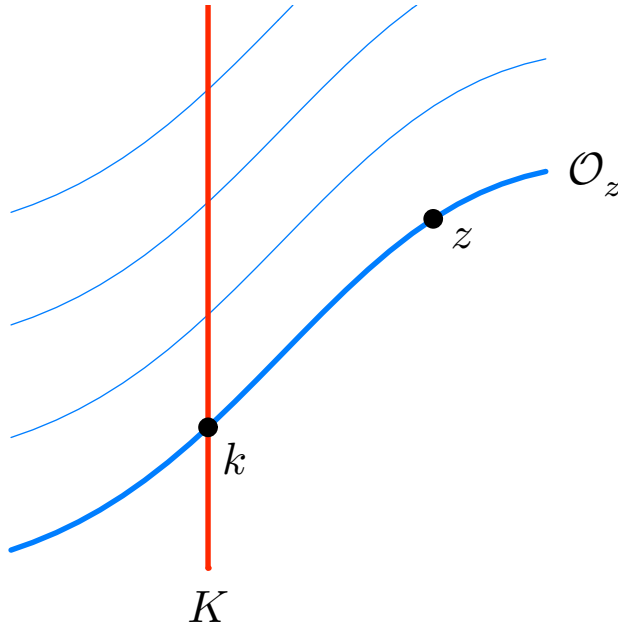
- **free** — the only group element $g \in G$ which fixes *one* point $z \in M$ is the identity: $g \cdot z = z$ if and only if $g = e$.
- locally **free** — the orbits have the same dimension as G .
- **regular** — all orbits have the same dimension and intersect sufficiently small coordinate charts only once
($\not\approx$ irrational flow on the torus)

Geometric Construction



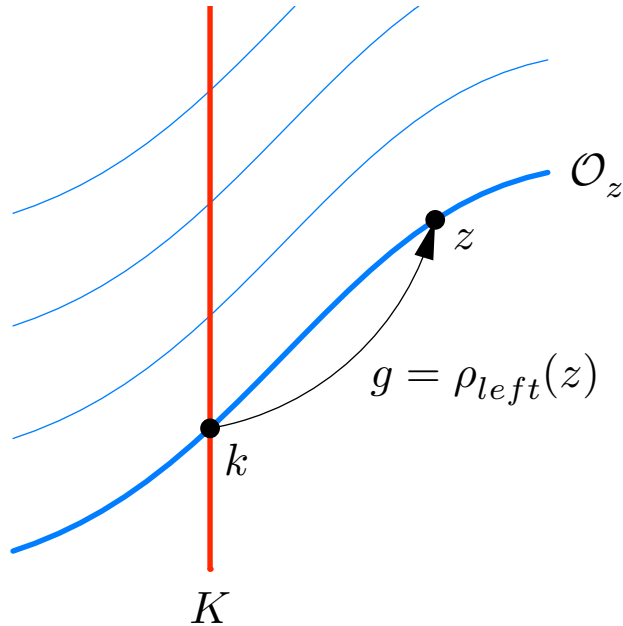
Normalization = choice of cross-section to the group orbits

Geometric Construction



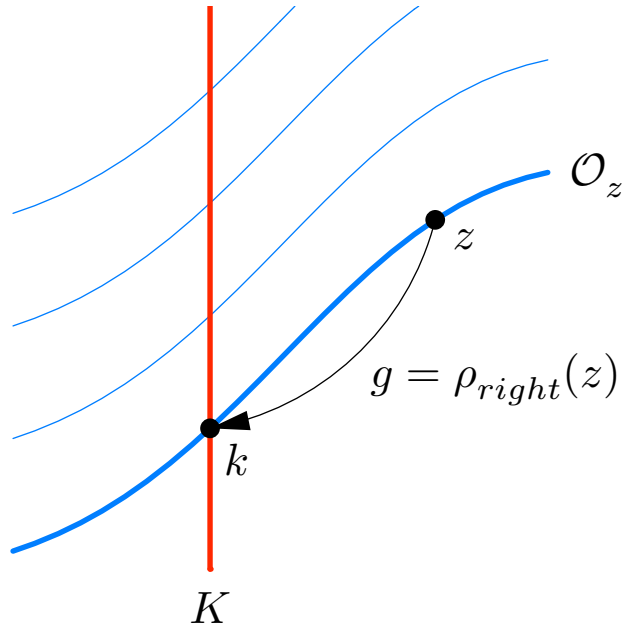
Normalization = choice of cross-section to the group orbits

Geometric Construction



Normalization = choice of cross-section to the group orbits

Geometric Construction



Normalization = choice of cross-section to the group orbits

The Normalization Construction

1. Write out the explicit formulas for the prolonged group action:

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

\implies *Implicit differentiation*

2. From the components of $w^{(n)}$, choose $r = \dim G$ normalization equations:

$$w_1(g, z^{(n)}) = c_1 \quad \dots \quad w_r(g, z^{(n)}) = c_r$$

3. Solve the normalization equations for the group parameters $g = (g_1, \dots, g_r)$:

$$g = \rho(z^{(n)}) = \rho(x, u^{(n)})$$

The solution is the right moving frame.

4. **Invariantization:** substitute the moving frame formulas

$$g = \rho(z^{(n)}) = \rho(x, u^{(n)})$$

for the group parameters into the un-normalized components of $w^{(n)}$ to produce a complete system of functionally independent differential invariants:

$$I^{(n)}(x, u^{(n)}) = \iota(z^{(n)}) = w^{(n)}(\rho(z^{(n)}), z^{(n)})$$

Euclidean plane curves

$$G = \text{SE}(2)$$

Assume the curve is (locally) a graph:

$$\mathcal{C} = \{u = f(x)\}$$

Write out the group transformations

$$\left. \begin{aligned} y &= x \cos \phi - u \sin \phi + a \\ v &= x \cos \phi + u \sin \phi + b \end{aligned} \right\} w = Rz + c$$

Prolong to J^n via implicit differentiation

$$y = x \cos \phi - u \sin \phi + a$$

$$v = x \cos \phi + u \sin \phi + b$$

$$v_y = \frac{\sin \phi + u_x \cos \phi}{\cos \phi - u_x \sin \phi}$$

$$v_{yy} = \frac{u_{xx}}{(\cos \phi - u_x \sin \phi)^3}$$

$$v_{yyy} = \frac{(\cos \phi - u_x \sin \phi) u_{xxx} - 3 u_{xx}^2 \sin \phi}{(\cos \phi - u_x \sin \phi)^5}$$

\vdots

Choose a cross-section, or, equivalently a set of $r = \dim G = 3$ normalization equations:

$$y = 0$$

$$v = 0$$

$$v_y = 0$$

Solve the normalization equations for the group parameters:

$$\phi = -\tan^{-1} u_x \quad a = -\frac{x + uu_x}{\sqrt{1 + u_x^2}} \quad b = \frac{xu_x - u}{\sqrt{1 + u_x^2}}$$

The result is the right moving frame $\rho: J^1 \longrightarrow \text{SE}(2)$

Substitute into the moving frame formulas for the group parameters into the remaining prolonged transformation formulae to produce the basic differential invariants:

$$\begin{aligned}
 v_{yy} &\longmapsto \kappa &= \frac{u_{xx}}{(1 + u_x^2)^{3/2}} \\
 v_{yyy} &\longmapsto \frac{d\kappa}{ds} &= \frac{(1 + u_x^2)u_{xxx} - 3u_x u_{xx}^2}{(1 + u_x^2)^3} \\
 v_{yyyy} &\longmapsto \frac{d^2\kappa}{ds^2} + 3\kappa^3 &= \dots
 \end{aligned}$$

Theorem. All differential invariants are functions of the derivatives of curvature with respect to arc length:

$$\kappa \qquad \frac{d\kappa}{ds} \qquad \frac{d^2\kappa}{ds^2} \qquad \dots$$

The invariant differential operators and invariant differential forms are also substituting the moving frame formulas for the group parameters:

Invariant one-form — arc length

$$dy = (\cos \phi - u_x \sin \phi) dx \quad \longmapsto \quad ds = \sqrt{1 + u_x^2} dx$$

Invariant differential operator — arc length derivative

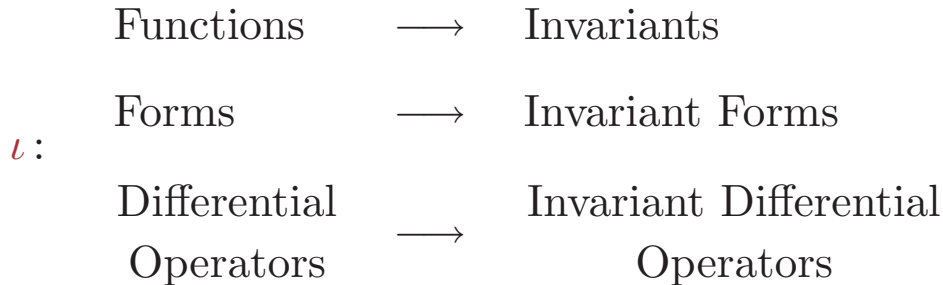
$$\frac{d}{dy} = \frac{1}{\cos \phi - u_x \sin \phi} \frac{d}{dx} \quad \longmapsto \quad \frac{d}{ds} = \frac{1}{\sqrt{1 + u_x^2}} \frac{d}{dx}$$

Invariantization

The process of replacing group parameters in transformation rules by their moving frame formulae is known as **invariantization**.

The invariantization $I = \iota(F)$ is the unique invariant function that agrees with F on the cross-section: $I | K = F | K$.

Invariantization respects algebraic operations, and provides a canonical projection that maps objects to their invariantized counterparts.



Fundamental differential invariants = invariantized jet coordinates

$$H^i(x, u^{(n)}) = \iota(x^i) \quad I_K^\alpha(x, u^{(l)}) = \iota(u_K^\alpha)$$

The constant differential invariants, coming from the moving frame normalizations, are known as the *phantom invariants*. The remaining non-constant differential invariants are the *basic invariants* and form a complete system of functionally independent differential invariants.

Invariantization of differential functions:

$$\iota [F(\dots x^i \dots u_J^\alpha \dots)] = F(\dots H^i \dots I_J^\alpha \dots)$$

Replacement Theorem:

If J is a differential invariant, then $\iota(J) = J$.

$$J(\dots x^i \dots u_J^\alpha \dots) = J(\dots H^i \dots I_J^\alpha \dots)$$

The Infinite Jet Bundle

Jet bundles

$$M = J^0 \longleftarrow J^1 \longleftarrow J^2 \longleftarrow \dots$$

Inverse limit

$$J^\infty = \lim_{n \rightarrow \infty} J^n$$

Local coordinates

$$z^{(\infty)} = (x, u^{(\infty)}) = (\dots x^i \dots u_J^\alpha \dots)$$

\implies Taylor series

Differential Forms

Coframe — basis for the cotangent space T^*J^∞ :

- Horizontal one-forms

$$dx^1, \dots, dx^p$$

- Contact (vertical) one-forms

$$\theta_J^\alpha = du_J^\alpha - \sum_{i=1}^p u_{J,i}^\alpha dx^i$$

Intrinsic definition of contact form

$$\theta \mid j_\infty N = 0 \quad \iff \quad \theta = \sum A_J^\alpha \theta_J^\alpha$$

The Variational Bicomplex

\implies *Dedecker, Vinogradov, Tsujishita, I. Anderson, ...*

Bigrading of the differential forms on J^∞ :

$$\Omega^* = \bigoplus_{r,s} \Omega^{r,s}$$

$r = \#$ horizontal forms

$s = \#$ contact forms

Vertical and Horizontal Differentials

$$d = d_H + d_V$$

$$d_H : \Omega^{r,s} \longrightarrow \Omega^{r+1,s}$$

$$d_V : \Omega^{r,s} \longrightarrow \Omega^{r,s+1}$$

Vertical and Horizontal Differentials

$F(x, u^{(n)})$ — differential function

$d_H F = \sum_{i=1}^p (D_i F) dx^i$ — total differential

$d_V F = \sum_{\alpha, J} \frac{\partial F}{\partial u_J^\alpha} \theta_J^\alpha$ — first variation

$$d_H(dx^i) = d_V(dx^i) = 0,$$

$$d_H(\theta_J^\alpha) = \sum_{i=1}^p dx^i \wedge \theta_{J,i}^\alpha \qquad d_V(\theta_J^\alpha) = 0$$

The Simplest Example

$$(x, u) \in M = \mathbb{R}^2$$

x — independent variable

u — dependent variable

Horizontal form

dx

Contact (vertical) forms

$$\theta = du - u_x dx$$

$$\theta_x = du_x - u_{xx} dx$$

$$\theta_{xx} = du_{xx} - u_{xxx} dx$$

\vdots

$$\theta = du - u_x dx, \quad \theta_x = du_x - u_{xx} dx, \quad \theta_{xx} = du_{xx} - u_{xxx} dx$$

Differential:

$$\begin{aligned} dF &= \frac{\partial F}{\partial x} dx + \frac{\partial F}{\partial u} du + \frac{\partial F}{\partial u_x} du_x + \frac{\partial F}{\partial u_{xx}} du_{xx} + \dots \\ &= (D_x F) dx + \frac{\partial F}{\partial u} \theta + \frac{\partial F}{\partial u_x} \theta_x + \frac{\partial F}{\partial u_{xx}} \theta_{xx} + \dots \\ &= d_H F + d_V F \end{aligned}$$

Total derivative:

$$D_x F = \frac{\partial F}{\partial x} + \frac{\partial F}{\partial u} u_x + \frac{\partial F}{\partial u_x} u_{xx} + \frac{\partial F}{\partial u_{xx}} u_{xxx} + \dots$$

The Variational Bicomplex

$$\begin{array}{ccccccc}
 \vdots & & \vdots & & \vdots & & \vdots & & \vdots \\
 d_V \uparrow & & d_V \uparrow & & d_V \uparrow & & d_V \uparrow & & \delta \uparrow \\
 \Omega^{0,3} & \xrightarrow{d_H} & \Omega^{1,3} & \xrightarrow{d_H} & \dots & \xrightarrow{d_H} & \Omega^{p-1,3} & \xrightarrow{d_H} & \Omega^{p,3} & \xrightarrow{\pi} & \mathcal{F}^3 \\
 d_V \uparrow & & d_V \uparrow & & \dots & & d_V \uparrow & & d_V \uparrow & & \delta \uparrow \\
 \Omega^{0,2} & \xrightarrow{d_H} & \Omega^{1,2} & \xrightarrow{d_H} & \dots & \xrightarrow{d_H} & \Omega^{p-1,2} & \xrightarrow{d_H} & \Omega^{p,2} & \xrightarrow{\pi} & \mathcal{F}^2 \\
 d_V \uparrow & & d_V \uparrow & & \dots & & d_V \uparrow & & d_V \uparrow & & \delta \uparrow \\
 \Omega^{0,1} & \xrightarrow{d_H} & \Omega^{1,1} & \xrightarrow{d_H} & \dots & \xrightarrow{d_H} & \Omega^{p-1,1} & \xrightarrow{d_H} & \Omega^{p,1} & \xrightarrow{\pi} & \mathcal{F}^1 \\
 d_V \uparrow & & d_V \uparrow & & & & d_V \uparrow & & d_V \uparrow & & \nearrow \mathbf{E} \\
 \mathbb{R} \rightarrow \Omega^{0,0} & \xrightarrow{d_H} & \Omega^{1,0} & \xrightarrow{d_H} & \dots & \xrightarrow{d_H} & \Omega^{p-1,0} & \xrightarrow{d_H} & \Omega^{p,0} & &
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Lagrangians

The Variational Bicomplex

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 \end{array}$$

Lagrangians PDEs (Euler–Lagrange)

The Variational Bicomplex

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 \end{array}$$

Lagrangians

PDEs (Euler–Lagrange)

Helmholtz conditions

The Variational Bicomplex

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 \Omega^{0,1} & \xrightarrow{d_H} & \Omega^{1,1} & \xrightarrow{d_H} & \dots & \xrightarrow{d_H} & \Omega^{p-1,1} & \xrightarrow{d_H} & \Omega^{p,1} & \xrightarrow{\pi} & \mathcal{F}^1 \\
 d_V \uparrow & & d_V \uparrow & & \dots & & d_V \uparrow & & d_V \uparrow & & \delta \uparrow \\
 \mathbb{R} \rightarrow \Omega^{0,0} & \xrightarrow{d_H} & \Omega^{1,0} & \xrightarrow{d_H} & \dots & \xrightarrow{d_H} & \Omega^{p-1,0} & \xrightarrow{d_H} & \Omega^{p,0} & & \mathbf{E} \nearrow
 \end{array}$$

conservation laws

Lagrangians

PDEs (Euler–Lagrange)

Helmholtz conditions

The Variational Derivative

$$\mathbf{E} = \pi \circ d_V$$

d_V — first variation

π — integration by parts = mod out by image of d_H

$$\Omega^{p,0} \xrightarrow{d_V} \Omega^{p,1} \xrightarrow{\pi} \mathcal{F}^1 = \Omega^{p,1} / d_H \Omega^{p-1,1}$$

$$\lambda = L d\mathbf{x} \longrightarrow \sum_{\alpha,J} \frac{\partial L}{\partial u_J^\alpha} \theta_J^\alpha \wedge d\mathbf{x} \longrightarrow \sum_{\alpha=1}^q \mathbf{E}_\alpha(L) \theta^\alpha \wedge d\mathbf{x}$$

Variational
problem

→

First
variation

→

Euler–Lagrange
source form

The Simplest Example: $(x, u) \in M = \mathbb{R}^2$

Lagrangian form: $\lambda = L(x, u^{(n)}) dx \in \Omega^{1,0}$

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Lagrangian form: $\lambda = L(x, u^{(n)}) dx \in \Omega^{1,0}$

First variation — vertical derivative:

$$\begin{aligned} d\lambda &= d_V \lambda = d_V L \wedge dx \\ &= \left(\frac{\partial L}{\partial u} \theta + \frac{\partial L}{\partial u_x} \theta_x + \frac{\partial L}{\partial u_{xx}} \theta_{xx} + \dots \right) \wedge dx \in \Omega^{1,1} \end{aligned}$$

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Integration by parts — compute modulo $\text{im } d_H$:

$$\begin{aligned} d\lambda \sim \delta\lambda &= \left(\frac{\partial L}{\partial u} - D_x \frac{\partial L}{\partial u_x} + D_x^2 \frac{\partial L}{\partial u_{xx}} - \dots \right) \theta \wedge dx \in \mathcal{F}^1 \\ &= \mathbf{E}(L) \theta \wedge dx \\ &\implies \text{Euler-Lagrange source form.} \end{aligned}$$

To analyze invariant variational problems,
invariant conservation laws, etc., we
apply the moving frame invariantization
process to the variational bicomplex:

The Invariant Variational Complex

\implies Joint work with Irina Kogan.

The Invariant Variational Complex

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ι — invariantization associated with moving frame ρ .

The Invariant Variational Complex

⇒ Joint work with Irina Kogan.

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- Fundamental differential invariants

$$H^i(x, u^{(n)}) = \iota(x^i) \quad I_K^\alpha(x, u^{(n)}) = \iota(u_K^\alpha)$$

The Invariant Variational Complex

⇒ Joint work with Irina Kogan.

ι — invariantization associated with moving frame ρ .

- Fundamental differential invariants

$$H^i(x, u^{(n)}) = \iota(x^i) \quad I_K^\alpha(x, u^{(n)}) = \iota(u_K^\alpha)$$

- Invariant horizontal forms

$$\varpi^i = \iota(dx^i)$$

- Invariant contact forms

$$\vartheta_J^\alpha = \iota(\theta_J^\alpha)$$

The Invariant “Quasi–Tricomplex”

Differential forms

$$\Omega^* = \bigoplus_{r,s} \widehat{\Omega}^{r,s}$$

Differential

$$d = d_{\mathcal{H}} + d_{\mathcal{V}} + d_{\mathcal{W}}$$

$$d_{\mathcal{H}} : \widehat{\Omega}^{r,s} \longrightarrow \widehat{\Omega}^{r+1,s}$$

$$d_{\mathcal{V}} : \widehat{\Omega}^{r,s} \longrightarrow \widehat{\Omega}^{r,s+1}$$

$$d_{\mathcal{W}} : \widehat{\Omega}^{r,s} \longrightarrow \widehat{\Omega}^{r-1,s+2}$$

Key fact: invariantization and differentiation *do not commute:*

$$d \iota(\Omega) \neq \iota(d\Omega)$$

The Universal Recurrence Formula

$$d\iota(\Omega) = \iota(d\Omega) + \sum_{\kappa=1}^r \nu^\kappa \wedge \iota[\mathbf{v}_\kappa(\Omega)]$$

$\mathbf{v}_1, \dots, \mathbf{v}_r$ — basis for \mathfrak{g} — infinitesimal generators

ν^1, \dots, ν^r — invariantized dual Maurer–Cartan forms

\implies uniquely determined by the recurrence formulae for the phantom differential invariants

$$d\iota(\Omega) = \iota(d\Omega) + \sum_{\kappa=1}^r \nu^{\kappa} \wedge \iota[\mathbf{v}_{\kappa}(\Omega)]$$

★ ★ ★ All identities, commutation formulae, syzygies, etc., among differential invariants and, more generally, the invariant variational bicomplex follow from this universal formula by letting Ω range over the basic functions and differential forms!

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- ★ ★ ★ All identities, commutation formulae, syzygies, etc., among differential invariants and, more generally, the invariant variational bicomplex follow from this universal formula by letting Ω range over the basic functions and differential forms!
- ★ ★ ★ Moreover, determining the structure of the differential invariant algebra and invariant variational bicomplex requires only linear differential algebra, and not any explicit formulas for the moving frame, the differential invariants, the invariant differential forms, or the group transformations!

Euclidean plane curves

Fundamental normalized differential invariants

$$\left. \begin{aligned} \iota(x) &= H = 0 \\ \iota(u) &= I_0 = 0 \\ \iota(u_x) &= I_1 = 0 \end{aligned} \right\} \text{phantom diff. invs.}$$

$$\iota(u_{xx}) = I_2 = \kappa \quad \iota(u_{xxx}) = I_3 = \kappa_s \quad \iota(u_{xxxx}) = I_4 = \kappa_{ss} + 3\kappa^3$$

In general:

$$\iota(F(x, u, u_x, u_{xx}, u_{xxx}, u_{xxxx}, \dots)) = F(0, 0, 0, \kappa, \kappa_s, \kappa_{ss} + 3\kappa^3, \dots)$$

Invariant arc length form

$$dy = (\cos \phi - u_x \sin \phi) dx - (\sin \phi) \theta$$

$$\begin{aligned}\varpi = \iota(dx) &= \omega + \eta \\ &= \sqrt{1 + u_x^2} dx + \frac{u_x}{\sqrt{1 + u_x^2}} \theta\end{aligned}$$

$$\implies \theta = du - u_x dx$$

Invariant contact forms

$$\vartheta = \iota(\theta) = \frac{\theta}{\sqrt{1 + u_x^2}} \quad \vartheta_1 = \iota(\theta_x) = \frac{(1 + u_x^2) \theta_x - u_x u_{xx} \theta}{(1 + u_x^2)^2}$$

Prolonged infinitesimal generators

$$\mathbf{v}_1 = \partial_x, \quad \mathbf{v}_2 = \partial_u, \quad \mathbf{v}_3 = -u \partial_x + x \partial_u + (1 + u_x^2) \partial_{u_x} + 3u_x u_{xx} \partial_{u_{xx}} + \dots$$

Basic recurrence formula

$$d\iota(F) = \iota(dF) + \iota(\mathbf{v}_1(F)) \nu^1 + \iota(\mathbf{v}_2(F)) \nu^2 + \iota(\mathbf{v}_3(F)) \nu^3$$

Use phantom invariants

$$0 = dH = \iota(dx) + \iota(\mathbf{v}_1(x)) \nu^1 + \iota(\mathbf{v}_2(x)) \nu^2 + \iota(\mathbf{v}_3(x)) \nu^3 = \varpi + \nu^1,$$

$$0 = dI_0 = \iota(du) + \iota(\mathbf{v}_1(u)) \nu^1 + \iota(\mathbf{v}_2(u)) \nu^2 + \iota(\mathbf{v}_3(u)) \nu^3 = \vartheta + \nu^2,$$

$$0 = dI_1 = \iota(du_x) + \iota(\mathbf{v}_1(u_x)) \nu^1 + \iota(\mathbf{v}_2(u_x)) \nu^2 + \iota(\mathbf{v}_3(u_x)) \nu^3 = \kappa \varpi + \vartheta_1 + \nu^3,$$

to solve for the Maurer–Cartan forms:

$$\boxed{\nu^1 = -\varpi, \quad \nu^2 = -\vartheta, \quad \nu^3 = -\kappa \varpi - \vartheta_1.}$$

$$\nu^1 = -\varpi, \quad \nu^2 = -\vartheta, \quad \nu^3 = -\kappa \varpi - \vartheta_1.$$

Recurrence formulae:

$$\begin{aligned} d\kappa &= d\iota(u_{xx}) = \iota(du_{xx}) + \iota(\mathbf{v}_1(u_{xx})) \nu^1 + \iota(\mathbf{v}_2(u_{xx})) \nu^2 + \iota(\mathbf{v}_3(u_{xx})) \nu^3 \\ &= \iota(u_{xxx} dx + \theta_{xx}) - \iota(3u_x u_{xx}) (\kappa \varpi + \vartheta_1) = I_3 \varpi + \vartheta_2. \end{aligned}$$

Therefore,

$$\mathcal{D}\kappa = \kappa_s = I_3, \quad d_{\mathcal{V}} \kappa = \vartheta_2 = (\mathcal{D}^2 + \kappa^2) \vartheta$$

where the final formula follows from the contact form recurrence formulae

$$d\vartheta = d\iota(\theta_x) = \varpi \wedge \vartheta_1, \quad d\vartheta_1 = d\iota(\theta) = \varpi \wedge (\vartheta_2 - \kappa^2 \vartheta) - \kappa \vartheta_1 \wedge \vartheta$$

which imply

$$\vartheta_1 = \mathcal{D}\vartheta, \quad \vartheta_2 = \mathcal{D}\vartheta_1 + \kappa^2 \vartheta = (\mathcal{D}^2 + \kappa^2) \vartheta$$

Similarly,

$$\begin{aligned}d\varpi &= \iota(d^2x) + \nu^1 \wedge \iota(\mathbf{v}_1(dx)) + \nu^2 \wedge \iota(\mathbf{v}_2(dx)) + \nu^3 \wedge \iota(\mathbf{v}_3(dx)) \\ &= (\kappa \varpi + \vartheta_1) \wedge \iota(u_x dx + \theta) = \kappa \varpi \wedge \vartheta + \vartheta_1 \wedge \vartheta.\end{aligned}$$

In particular,

$$d_{\mathcal{V}} \varpi = -\kappa \vartheta \wedge \varpi$$

Key recurrence formulae:

$$\boxed{d_{\mathcal{V}} \kappa = (\mathcal{D}^2 + \kappa^2) \vartheta}$$

$$\boxed{d_{\mathcal{V}} \varpi = -\kappa \vartheta \wedge \varpi}$$

Plane Curves

Invariant Lagrangian:

$$\tilde{\lambda} = L(x, u^{(n)}) dx = P(\kappa, \kappa_s, \dots) \varpi$$

Euler–Lagrange form:

$$d_{\mathcal{V}} \tilde{\lambda} \sim \mathbf{E}(L) \vartheta \wedge \varpi$$

Invariant Integration by Parts Formula

$$F d_{\mathcal{V}} (\mathcal{D}H) \wedge \varpi \sim -(\mathcal{D}F) d_{\mathcal{V}} H \wedge \varpi - (F \cdot \mathcal{D}H) d_{\mathcal{V}} \varpi$$

$$\begin{aligned} d_{\mathcal{V}} \tilde{\lambda} &= d_{\mathcal{V}} P \wedge \varpi + P d_{\mathcal{V}} \varpi \\ &= \sum_n \frac{\partial P}{\partial \kappa_n} d_{\mathcal{V}} \kappa_n \wedge \varpi + P d_{\mathcal{V}} \varpi \\ &\sim \mathcal{E}(P) d_{\mathcal{V}} \kappa \wedge \varpi + \mathcal{H}(P) d_{\mathcal{V}} \varpi \end{aligned}$$

Vertical differentiation formulae

$$d_{\mathcal{V}} \kappa = \mathcal{A}(\vartheta) \quad \mathcal{A} \text{ — “Eulerian operator”}$$

$$d_{\mathcal{V}} \varpi = \mathcal{B}(\vartheta) \wedge \varpi \quad \mathcal{B} \text{ — “Hamiltonian operator”}$$

$$\begin{aligned} d_{\mathcal{V}} \tilde{\lambda} &\sim \mathcal{E}(P) \mathcal{A}(\vartheta) \wedge \varpi + \mathcal{H}(P) \mathcal{B}(\vartheta) \wedge \varpi \\ &\sim \left[\mathcal{A}^* \mathcal{E}(P) - \mathcal{B}^* \mathcal{H}(P) \right] \vartheta \wedge \varpi \end{aligned}$$

Invariant Euler-Lagrange equation

$$\boxed{\mathcal{A}^* \mathcal{E}(P) - \mathcal{B}^* \mathcal{H}(P) = 0}$$

Euclidean Plane Curves

$$d_{\mathcal{V}} \kappa = (\mathcal{D}^2 + \kappa^2) \vartheta$$

Eulerian operator

$$\mathcal{A} = \mathcal{D}^2 + \kappa^2 \qquad \mathcal{A}^* = \mathcal{D}^2 + \kappa^2$$

$$d_{\mathcal{V}} \varpi = -\kappa \vartheta \wedge \varpi$$

Hamiltonian operator

$$\mathcal{B} = -\kappa \qquad \mathcal{B}^* = -\kappa$$

Euclidean-invariant Euler-Lagrange formula

$$\mathbf{E}(L) = \mathcal{A}^* \mathcal{E}(P) - \mathcal{B}^* \mathcal{H}(P) = (\mathcal{D}^2 + \kappa^2) \mathcal{E}(P) + \kappa \mathcal{H}(P).$$

Invariant Plane Curve Flows

G — Lie group acting on \mathbb{R}^2

$C(t)$ — parametrized family of plane curves

G -invariant curve flow:

$$\frac{dC}{dt} = \mathbf{V} = I \mathbf{t} + J \mathbf{n}$$

- I, J — differential invariants
- \mathbf{t} — “unit tangent”
- \mathbf{n} — “unit normal”

\mathbf{t} , \mathbf{n} — basis of the invariant vector fields dual to the invariant one-forms:

$$\langle \mathbf{t}; \varpi \rangle = 1, \quad \langle \mathbf{n}; \varpi \rangle = 0,$$

$$\langle \mathbf{t}; \vartheta \rangle = 0, \quad \langle \mathbf{n}; \vartheta \rangle = 1.$$

$$C_t = \mathbf{V} = I \mathbf{t} + J \mathbf{n}$$

- The tangential component $I \mathbf{t}$ only affects the underlying parametrization of the curve. Thus, we can set I to be anything we like without affecting the curve evolution.
- There are two principal choices of tangential component:

Normal Curve Flows

$$C_t = J \mathbf{n}$$

Examples — Euclidean-invariant curve flows

- $C_t = \mathbf{n}$ — geometric optics or grassfire flow;
- $C_t = \kappa \mathbf{n}$ — curve shortening flow;
- $C_t = \kappa^{1/3} \mathbf{n}$ — equi-affine invariant curve shortening flow:
$$C_t = \mathbf{n}_{\text{equi-affine}} ;$$
- $C_t = \kappa_s \mathbf{n}$ — modified Korteweg–deVries flow;
- $C_t = \kappa_{ss} \mathbf{n}$ — thermal grooving of metals.

Intrinsic Curve Flows

Theorem. The curve flow generated by

$$\mathbf{v} = I \mathbf{t} + J \mathbf{n}$$

preserves arc length if and only if

$$\mathcal{B}(J) + \mathcal{D}I = 0.$$

\mathcal{D} — invariant arc length derivative

$$d_{\mathcal{V}} \varpi = \mathcal{B}(\vartheta) \wedge \varpi$$

\mathcal{B} — invariant Hamiltonian operator

Normal Evolution of Differential Invariants

Theorem. Under a normal flow $C_t = J \mathbf{n}$,

$$\frac{\partial \kappa}{\partial t} = \mathcal{A}_\kappa(J), \quad \frac{\partial \kappa_s}{\partial t} = \mathcal{A}_{\kappa_s}(J).$$

Invariant variations:

$$d_{\mathcal{V}} \kappa = \mathcal{A}_\kappa(\vartheta), \quad d_{\mathcal{V}} \kappa_s = \mathcal{A}_{\kappa_s}(\vartheta).$$

$\mathcal{A}_\kappa = \mathcal{A}$ — invariant linearization operator of curvature;

$\mathcal{A}_{\kappa_s} = \mathcal{D} \mathcal{A}_\kappa + \kappa \kappa_s$ — invariant linearization operator of κ_s .

Euclidean–invariant Curve Evolution

Normal flow: $C_t = J \mathbf{n}$

$$\frac{\partial \kappa}{\partial t} = \mathcal{A}_\kappa(J) = (\mathcal{D}^2 + \kappa^2) J,$$

$$\frac{\partial \kappa_s}{\partial t} = \mathcal{A}_{\kappa_s}(J) = (\mathcal{D}^3 + \kappa^2 \mathcal{D} + 3\kappa \kappa_s) J.$$

Warning: For non-intrinsic flows, ∂_t and ∂_s do not commute!

Grassfire flow: $J = 1$

$$\frac{\partial \kappa}{\partial t} = \kappa^2, \quad \frac{\partial \kappa_s}{\partial t} = 3\kappa \kappa_s, \quad \dots$$

\implies caustics

Signature Curves

Definition. The *signature curve* $\mathcal{S} \subset \mathbb{R}^2$ of a curve $\mathcal{C} \subset \mathbb{R}^2$ is parametrized by the two lowest order differential invariants

$$\mathcal{S} = \left\{ \left(\kappa, \frac{d\kappa}{ds} \right) \right\} \subset \mathbb{R}^2$$

Equivalence and Signature Curves

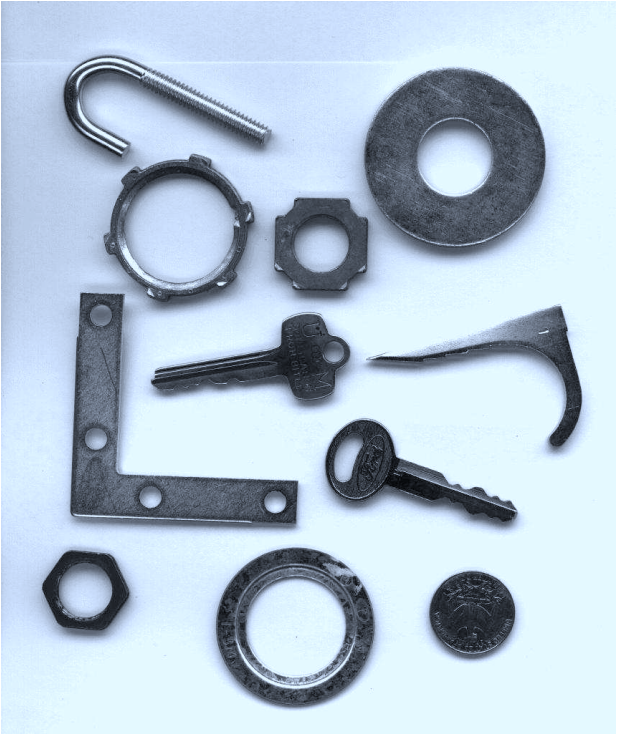
Theorem. Two curves \mathcal{C} and $\bar{\mathcal{C}}$ are equivalent:

$$\bar{\mathcal{C}} = g \cdot \mathcal{C}$$

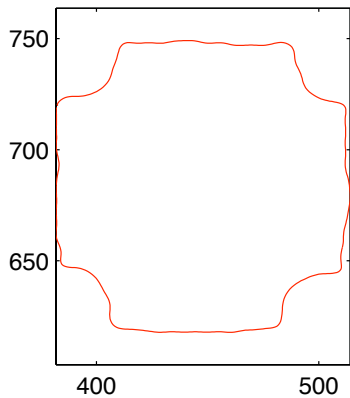
if and only if their signature curves are identical:

$$\bar{\mathcal{S}} = \mathcal{S}$$

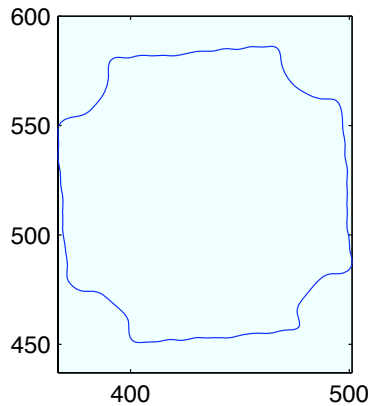
\implies object recognition



Nut 1

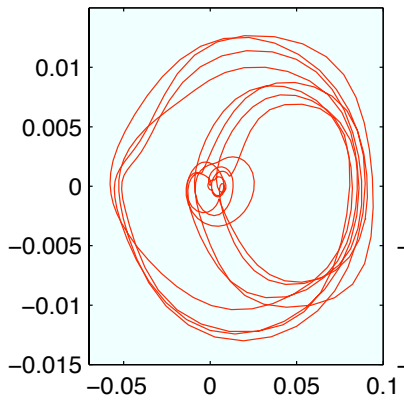


Nut 2

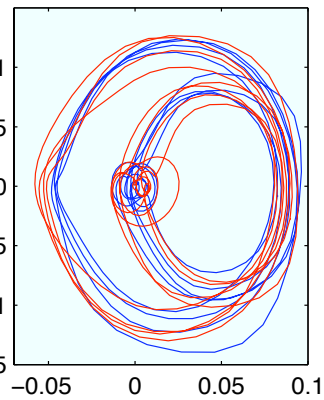
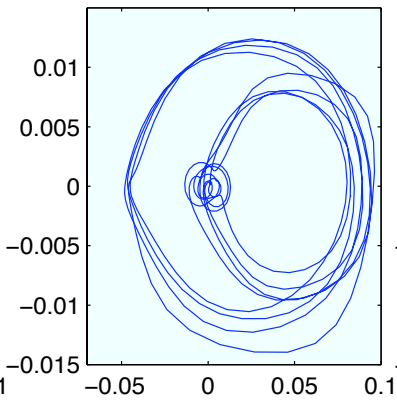


Closeness: 0.137673

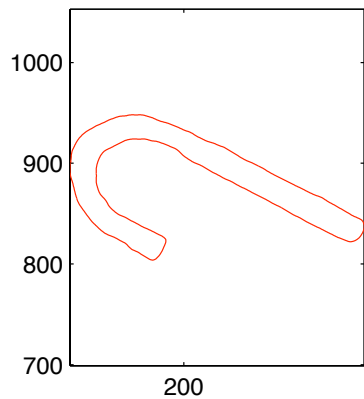
Signature Curve Nut 1



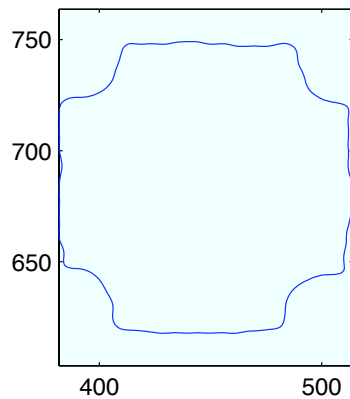
Signature Curve Nut 2



Hook 1

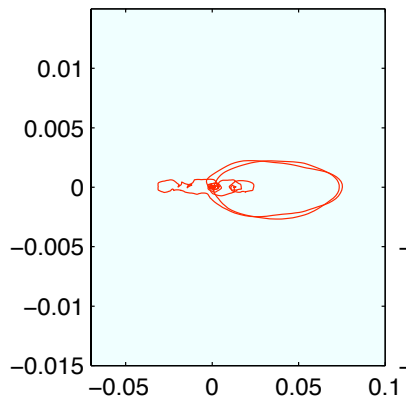


Nut 1

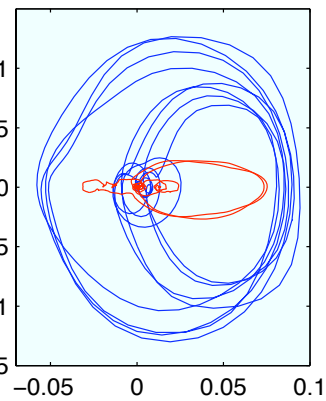
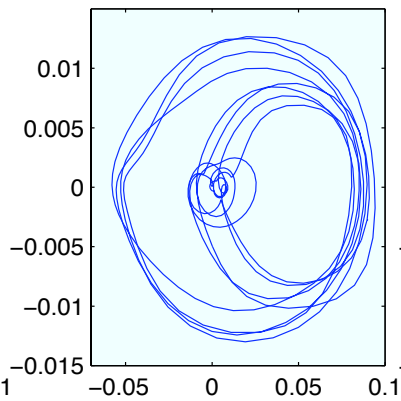


Closeness: 0.031217

Signature Curve Hook 1



Signature Curve Nut 1



Euclidean Signature Evolution

Evolution of the Euclidean signature curve

$$\kappa_s = \Phi(t, \kappa).$$

Grassfire flow:

$$\frac{\partial \Phi}{\partial t} = 3\kappa \Phi - \kappa^2 \frac{\partial \Phi}{\partial \kappa}.$$

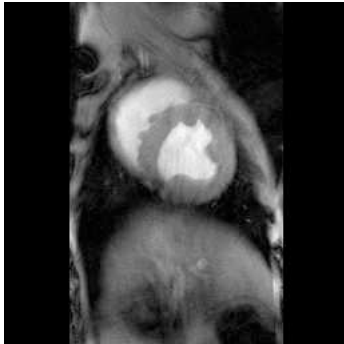
Curve shortening flow:

$$\frac{\partial \Phi}{\partial t} = \Phi^2 \Phi_{\kappa\kappa} - \kappa^3 \Phi_{\kappa} + 4\kappa^2 \Phi.$$

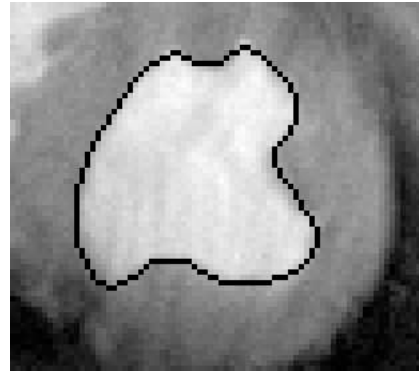
Modified Korteweg-deVries flow:

$$\frac{\partial \Phi}{\partial t} = \Phi^3 \Phi_{\kappa\kappa\kappa} + 3\Phi^2 \Phi_{\kappa} \Phi_{\kappa\kappa} + 3\kappa \Phi^2.$$

Canine Left Ventricle Signature

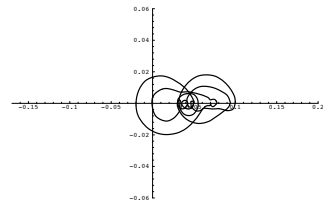
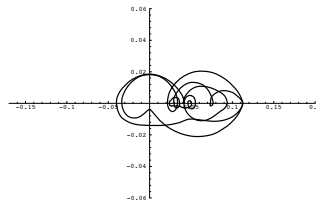
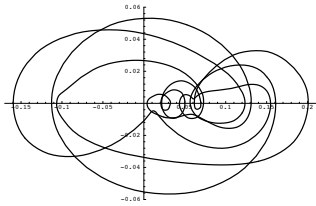
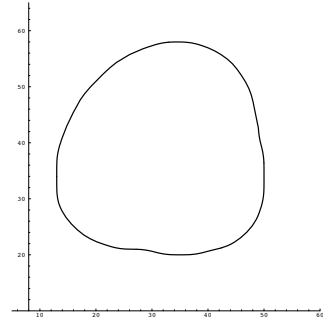
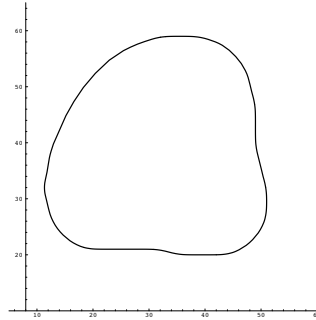
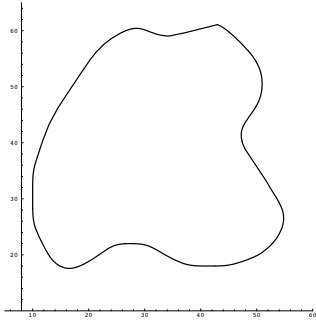


Original Canine Heart
MRI Image



Boundary of Left Ventricle

Smoothed Ventricle Signature



Intrinsic Evolution of Differential Invariants

Theorem.

Under an arc-length preserving flow,

$$\kappa_t = \mathcal{R}(J) \quad \text{where} \quad \mathcal{R} = \mathcal{A} - \kappa_s \mathcal{D}^{-1} \mathcal{B} \quad (*)$$

In surprisingly many situations, (*) is a well-known integrable evolution equation, and \mathcal{R} is its recursion operator!

\implies Hasimoto

\implies Langer, Singer, Perline

\implies Marí-Beffa, Sanders, Wang

\implies Qu, Chou, Anco, and many more ...

Euclidean plane curves

$$G = \text{SE}(2) = \text{SO}(2) \ltimes \mathbb{R}^2$$

$$d_{\mathcal{V}} \kappa = (\mathcal{D}^2 + \kappa^2) \vartheta, \quad d_{\mathcal{V}} \varpi = -\kappa \vartheta \wedge \varpi$$

$$\implies \quad \mathcal{A} = \mathcal{D}^2 + \kappa^2, \quad \mathcal{B} = -\kappa$$

$$\mathcal{R} = \mathcal{A} - \kappa_s \mathcal{D}^{-1} \mathcal{B} = \mathcal{D}^2 + \kappa^2 + \kappa_s \mathcal{D}^{-1} \cdot \kappa$$

$$\kappa_t = \mathcal{R}(\kappa_s) = \kappa_{sss} + \frac{3}{2} \kappa^2 \kappa_s$$

\implies modified Korteweg-deVries equation

Equi-affine plane curves

$$G = \text{SA}(2) = \text{SL}(2) \ltimes \mathbb{R}^2$$

$$d_{\mathcal{V}} \kappa = \mathcal{A}(\vartheta), \quad d_{\mathcal{V}} \varpi = \mathcal{B}(\vartheta) \wedge \varpi$$

$$\mathcal{A} = \mathcal{D}^4 + \frac{5}{3} \kappa \mathcal{D}^2 + \frac{5}{3} \kappa_s \mathcal{D} + \frac{1}{3} \kappa_{ss} + \frac{4}{9} \kappa^2,$$

$$\mathcal{B} = \frac{1}{3} \mathcal{D}^2 - \frac{2}{9} \kappa,$$

$$\mathcal{R} = \mathcal{A} - \kappa_s \mathcal{D}^{-1} \mathcal{B}$$

$$= \mathcal{D}^4 + \frac{5}{3} \kappa \mathcal{D}^2 + \frac{4}{3} \kappa_s \mathcal{D} + \frac{1}{3} \kappa_{ss} + \frac{4}{9} \kappa^2 + \frac{2}{9} \kappa_s \mathcal{D}^{-1} \cdot \kappa$$

$$\kappa_t = \mathcal{R}(\kappa_s) = \kappa_{5s} + 2 \kappa \kappa_{ss} + \frac{4}{3} \kappa_s^2 + \frac{5}{9} \kappa^2 \kappa_s$$

\implies Sawada–Kotera equation

Euclidean space curves

$$G = \text{SE}(3) = \text{SO}(3) \ltimes \mathbb{R}^3$$

$$\begin{pmatrix} d_{\mathcal{V}} \kappa \\ d_{\mathcal{V}} \tau \end{pmatrix} = \mathcal{A} \begin{pmatrix} \vartheta_1 \\ \vartheta_2 \end{pmatrix} \quad d_{\mathcal{V}} \varpi = \mathcal{B} \begin{pmatrix} \vartheta_1 \\ \vartheta_2 \end{pmatrix} \wedge \varpi$$

$$\mathcal{A} = \begin{pmatrix} D_s^2 + (\kappa^2 - \tau^2) \\ \frac{2\tau}{\kappa} D_s^2 + \frac{3\kappa\tau_s - 2\kappa_s\tau}{\kappa^2} D_s + \frac{\kappa\tau_{ss} - \kappa_s\tau_s + 2\kappa^3\tau}{\kappa^2} \\ -2\tau D_s - \tau_s \\ \frac{1}{\kappa} D_s^3 - \frac{\kappa_s}{\kappa^2} D_s^2 + \frac{\kappa^2 - \tau^2}{\kappa} D_s + \frac{\kappa_s\tau^2 - 2\kappa\tau\tau_s}{\kappa^2} \end{pmatrix}$$

$$\mathcal{B} = (\kappa \quad 0)$$

Recursion operator:

$$\mathcal{R} = \mathcal{A} - \begin{pmatrix} \kappa_s \\ \tau_s \end{pmatrix} \mathcal{D}^{-1} \mathcal{B}$$
$$\begin{pmatrix} \kappa_t \\ \tau_t \end{pmatrix} = \mathcal{R} \begin{pmatrix} \kappa_s \\ \tau_s \end{pmatrix}$$

\implies vortex filament flow

\implies nonlinear Schrödinger equation (Hasimoto)