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Bi-flat F-manifolds, Frölicher-Nijenhuis bicomplexes and integrable systems

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Plan of the talk

 Frölicher-Nijenhuis bicomplex and integrable systems of hydrodynamic type.
 Based on a joint work with **F. Magri** (2005).

 Frölicher-Nijenhuis bicomplex and Lauricella bi-flat F-maniflolds.
 Based on a joint work with S. Perletti (2023).

 Bi-flat F-manifolds, lifted Frölicher-Nijenhuis bicomplexes and Gauss-Manin connections. Based on a joint work with **A. Arsie** (2024). Frölicher-Nijenhuis bicomplex and integrable systems of hydrodynamic type.

Based on a joint work with F. Magri (2005).



Nijenhuis operators and Frölicher-Nijenhuis bicomplex

Let *L* be a (1, 1) tensor field *L* with vanishing Nijenhuis torsion:

$$[LX, LY] - L[X, LY] - L[LX, Y] + L^{2}[X, Y] = 0.$$

Define d_L as

$$(\boldsymbol{d}_{\boldsymbol{L}}\omega)(\boldsymbol{X}_{0},\ldots,\boldsymbol{X}_{k}) = \sum_{i=0}^{k} (-1)^{i} (\boldsymbol{L}\boldsymbol{X}_{i})(\omega(\boldsymbol{X}_{0},\ldots,\hat{\boldsymbol{X}}_{i},\ldots,\boldsymbol{X}_{k})) + \sum_{0 \leq i < j \leq k} (-1)^{i+j} \omega([\boldsymbol{X}_{i},\boldsymbol{X}_{j}]_{\boldsymbol{L}},\boldsymbol{X}_{0},\ldots,\hat{\boldsymbol{X}}_{i},\ldots,\hat{\boldsymbol{X}}_{j},\ldots,\boldsymbol{X}_{k}),$$

where

$$[X_i, X_j]_L = [LX_i, X_j] + [X_i, LX_j] - L[X_i, X_j].$$

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Frölicher-Nijenhuis bicomplex

The Frolicher-Nijeenhuis bicomplex is $(d, d_L, \Omega(M))$ where

- $\Omega(M)$ is the Grasmann algebra of differential forms on M.
- ► *d* is the usual de Rham differential,
- $d_L^2 = 0$ due to the vanishing of the Nijenhuis torsion.
- ▶ Since *L* + *I* has vanishing Nijenhuis torsion we have

$$d\cdot d_L+d_L\cdot d=0.$$

Classical Lenard-Magri recursion

Starting from a solution of

$$d \cdot d_L a_0 = 0$$

the recursion

$$da_{k+1} = d_L a_k$$

is well defined. Indeed, due to anticommutativity of d and d_L at each step we have

$$d\cdot d_La_k=-d_L\cdot da_k=-d_L^2a_{k-1}=0.$$

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Generalized Lenard-Magri recursion

Starting from a solution of

$$d \cdot d_L a_0 = 0$$

it is not difficult to prove that also the recursion

$$da_{k+1} = d_L a_k - a_k da_0$$

is well defined. The sequence of functions $a_0.a_1, a_2, ...,$ obtained in this way satisfy the equation

$$d \cdot d_L a_k = da_k \wedge da_0.$$

Similar recursion appears in the geometric theory of separation of variables (Falqui, Magri and Pedroni).

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Generalized Lenard-Magri chains and integrable systems of hydrodynamic type

Theorem (P.L and F. Magri 2005)

Let $a_0, a_1, a_2, ...$ be a sequence of functions obtained applying generalized Lenard-Magri recursion and let V_k be the tensor fields of type (1, 1) defined recursively by

$$V_{k+1} = V_k L - a_k I,$$

starting from $V_0 = I$, then the flows

$$u_{t_k} = V_k u_x$$
 $k = 0, 1, 2, ...$

commute. Moreover the densities of conservation laws h satisfy the equation

$$d \cdot d_L h = dh \wedge da_0.$$

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Generalized *c*-system

The system of hydrodynamic type

$$\begin{bmatrix} u_{t_1}^1 \\ \vdots \\ u_{t_1}^n \end{bmatrix} = \begin{bmatrix} u^1 - \sum_{k=1}^n \varepsilon_k u^k & \dots & 0 \\ \vdots & \ddots & \vdots \\ 0 & \dots & u^n - \sum_{k=1}^n \varepsilon_k u^k \end{bmatrix} \begin{bmatrix} u_x^1 \\ u_x^2 \\ \vdots \\ u_x^n \end{bmatrix}$$

has been obtained by Pavlov as finite component reduction of an infinite hydrodynamic chain. It can be written as

$$\mathbf{u}_{t_1} = (L - \mathbf{a}_0 \mathbf{I})\mathbf{u}_x$$

with $a_0 = \sum_{k=1}^n \varepsilon_k u^k$ and $L = \text{diag}(u^1, ..., u^n)$. The system for densities of conservation laws

$$d \cdot d_L h = dh \wedge da_0$$

reduces to the Euler-Darboux-Poisson system that appears in the study of Whitham equations (F.R.Tian 1994, T. Grava 2001).

Kodama-Konopelchenko system, 2015

The system of hydrodynamic type

$$\begin{bmatrix} u_{t_1}^1 \\ u_{t_1}^2 \\ \vdots \\ u_{t_1}^{n-1} \\ u_{t_1}^n \end{bmatrix} = \begin{bmatrix} u^1 & 1 & 0 & \dots & 0 \\ 0 & u^1 & 1 & \dots & 0 \\ \vdots & \ddots & \ddots & \ddots & \vdots \\ 0 & \dots & 0 & u^1 & 1 \\ 0 & \dots & 0 & 0 & u^1 \end{bmatrix} \begin{bmatrix} u_x^1 \\ u_x^2 \\ \vdots \\ u_x^{n-1} \\ u_x^n \end{bmatrix}$$

(1)

can be written as $\mathbf{u}_{t_1} = (L - a_0 I)\mathbf{u}_x$ with $a_0 = -u^1$ and

$$L = \begin{bmatrix} 0 & 1 & 0 & \dots & 0 \\ 0 & 0 & 1 & \dots & 0 \\ \vdots & \ddots & \ddots & \ddots & \vdots \\ 0 & \dots & 0 & 0 & 1 \\ 0 & \dots & 0 & 0 & 0 \end{bmatrix}$$

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(see also Konopelchenko-Ortenzi 2017)

Clearly *L* has vanishing Nijenhuis torsion and $dd_L a_0 = 0$. Applying the first step of the recursive procedure we have

$$\partial_1 a_1 = -a_0 \partial_1 a_0 = -u^1$$

$$\partial_2 a_1 = \partial_1 a_0 - a_0 \partial_2 a_0 = -1$$

$$\partial_3 a_1 = 0$$

$$\vdots$$

$$\partial_n a_1 = 0.$$

This implies (up to an inessential constant) $a_1 = -u^2 - \frac{(u^1)^2}{2}$. Therefore the first commuting flow

$$\mathbf{u}_t = (L^2 - a_0 L - a_1 I) \mathbf{u}_x.$$

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Frölicher-Nijenhuis bicomplex and Lauricella bi-flat F-maniflolds.

Based on a joint work with S. Perletti (2023).



Flat F-manifolds (Manin)

Definition

A flat *F*-manifold (M, ∇, \circ, e) a manifold equipped with a product

 $\circ: \mathit{TM} \times \mathit{TM} \to \mathit{TM}$

with structure functions c_{jk}^i , a connection ∇ with Christoffel symbols a_{ik}^i and a distinguished vector field *e* s.t.

• the one parameter family of connections $abla_{\lambda}$

$$a^i_{jk} - \lambda c^i_{jk}$$

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is flat and torsionless for any λ .

- *e* is the unit of the product.
- e is flat: $\nabla e = 0$.

For a given λ the torsion and the curvature are

$$\begin{aligned} T_{ij}^{(\lambda)k} &= a_{ij}^k - a_{ji}^k + \lambda (c_{ij}^k - c_{ji}^k) \\ R_{ijl}^{(\lambda)k} &= R_{ijl}^k + \lambda (\nabla_i c_{jl}^k - \nabla_j c_{il}^k) + \lambda^2 (c_{im}^k c_{jl}^m - c_{jm}^k c_{il}^m), \end{aligned}$$

We obtain

- 1. the connection ∇ is torsionless,
- 2. the product \circ is commutative,
- 3. the connection ∇ is flat,
- 4. the tensor field $\nabla_l c_{ii}^k$ is symmetric in the low indices,
- 5. the product \circ is associative.

The above conditions imply

$$c_{jk}^{i} = \partial_{j}\partial_{k}F^{i}.$$

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Bi-flat F manifolds (A. Arsie, P.L 2012)

Definition

A *bi-flat* F-manifold is a manifold *M* equipped with a pair of flat structures (∇, \circ, e) and $(\nabla^*, *, E)$ related by the following conditions:

• *E* is an Euler vector field for the first structure

$$[e, E] = e, \qquad \mathcal{L}_E \circ = \circ$$

and at a generic point the operator $E \circ$ is assumed to be invertible.

- ▶ * is the product defined by *E*, i.e. $X * Y = (E \circ)^{-1} X \circ Y$.
- (*d*_∇ − *d*_∇*)(*X* ∘) = 0, where *d*_∇ is the exterior covariant derivative of vector-valued differential forms.

Regular bi-flat F-manifolds

Definition

A bi-flat F-manifold is called regular if at a generic point the Jordan canonical form of the operator $L = E \circ$ has *n* Jordan blocks of sizes $m_1, ..., m_n$ with distinct eigenvalues.

Semisimple bi-flat F-manifolds are regular bi-flat F-manifolds where $m_1 = \cdots = m_n = 1$.

In semisimple case there exist local coordinates (called canonical coordinates) such that:

$$e = \sum_{s=1}^{n} \frac{\partial}{\partial u^{s}}, \qquad E = \sum_{s=1}^{n} u^{s} \frac{\partial}{\partial u^{s}}, \qquad c_{jk}^{i} = \delta_{j}^{i} \delta_{k}^{i}$$

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David-Hertling canonical coordinates

Theorem

Let $(M, \nabla, \circ, e, \nabla^*, *, E)$ be a regular bi-flat F-manifold. Then there exists local coordinates such that

$$e = \frac{\partial}{\partial u^{1}} + \frac{\partial}{\partial u^{m_{1}+1}} + \frac{\partial}{\partial u^{m_{1}+m_{2}+1}} + \dots + \frac{\partial}{\partial u^{m_{1}+\dots+m_{n-1}+1}},$$

$$E = \sum_{s=1}^{m_{1}+\dots+m_{n}} u^{s} \frac{\partial}{\partial u^{s}},$$

$$c'_{ij} = \delta'_{i+j-1}, \quad i, j, l = m_{1} + \dots + m_{k-1} + 1, \dots, m_{1} + \dots + m_{k-1} + m_{k},$$

$$c'_{ij} = 0, \quad otherwise.$$

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Remark: the result holds true under weaker assumptions.

Operator of multiplication by E

The tensor field $L = E \circ$ contains *n* blocks $L_1, ..., L_n$ of dimension $m_1, ..., m_n$ respectively. Each block has the form

$$L_{k} = \begin{bmatrix} u^{k,1} & 0 & \dots & 0 \\ u^{k,2} & u^{k,1} & \dots & 0 \\ \vdots & \ddots & \ddots & \vdots \\ u^{k,m_{k}} & \dots & u^{k,2} & u^{k,1} \end{bmatrix}$$

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where $u^{k,l} = u^{m_1 + \dots + m_{k-1} + l}$.

Dubrovin-Frobenius manifolds

To define a Dubrovin-Frobenius manifold we need

• a metric η satisfying the conditions

$$\eta_{il} \boldsymbol{c}_{jk}^{l} = \eta_{jl} \boldsymbol{c}_{ik}^{l}, \qquad \nabla \eta = \boldsymbol{0}.$$

It turns out that $c_{jk}^i = \eta^{il} \partial_l \partial_j \partial_k F$ where *F* is a solution of WDVV equations.

 Duality for Dubrovin-Frobenius manifold (almost-dual structure, Dubrovin 2004): it is defined by the data (g, *, E) where E is the Euler vector field,

$$g = (E \circ) \eta^{-1}, \qquad X * Y = (E \circ)^{-1} X \circ Y$$

Notice that $\nabla^{(g)} E \neq 0$ but there exists μ such that $\nabla^{(g)} - \nabla^* = \mu *$.

Integrable hierarchy associated with flat F-manifolds

Given a flat F-manifold (M, ∇, \circ, e) the flows of the associated integrable hierarchy have the form

$$\boldsymbol{u}_t = \boldsymbol{X} \circ \boldsymbol{u}_x$$

where X is a solution of the equation

$$d_{\nabla}(X \circ) = 0.$$

A sequence of solutions of this equation can be obtained starting from flat vector fields X_0 by means of the following recursive relation

$$d_{
abla}X_{(lpha+1)}=X_{(lpha)}\circ .$$

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This sequence is called principal hierarchy.

Some results on bi-flat F-manifolds

Bi-flat F-manifolds structures naturally appear:

- on the orbit space of reflection groups: M. Kato, T. Mano, J. Sekiguchi (2015), A. Arsie and P. L (2016), Y.Konishi, S. Minabe and Y. Shiraishi (2016).
- in relation with Painlevé transcendents: A.Arsie, P.L (2012 and 2015)
 P.L (2013),
 H. Kawakami and T. Mano (2017).
- as genus 0 part of F-cohomological field theories:
 A.Arsie, A. Buryak, P.L and P. Rossi (2020).

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Problem

Given a bi-flat F-structure $(\nabla, \circ, e, \nabla^*, *, E)$ is well known that the operator

has vanishing Nijenhuis torsion. In the regular case in David-Hertling canonical coordinates *L* has block diagonal form and each block has lower triangular Toeplitz form. Consider

$$V = L - a_0 I, \qquad d \cdot d_L a_0 = 0$$

Question: there exists a bi-flat F-manifolds such that

$$d_{\nabla}V=0,$$
 ?

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Regular Lauricella bi-flat F-manifolds

Theorem (P. L, S. Perletti 2023)

For any choice of $\varepsilon_1, \ldots, \varepsilon_r$ there exists a unique regular bi-flat structure $(\nabla, \nabla^*, \circ, *, e, E)$ with canonical coordinates $\{u^1, \ldots, u^n\}$ such that $d_{\nabla}(E \circ -a_0 I) = 0$, where *r* is the number of the Jordan blocks (of sizes m_1, \ldots, m_r) of $E \circ$ and, set $m_0 = 0$,

$$a_{0} = \sum_{\alpha=1}^{r} m_{\alpha} \varepsilon_{\alpha} u^{1(\alpha)} = \sum_{\alpha=1}^{r} m_{\alpha} \varepsilon_{\alpha} u^{m_{0}+m_{1}+\cdots+m_{\alpha-1}+1}.$$

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The case of a 2×2 Jordan block

In this case

$$L = \begin{bmatrix} u^1 & 0 \\ u^2 & u^1 \end{bmatrix}, \quad e = \frac{\partial}{\partial u^1} \quad a_0 = 2\varepsilon_1 u^1.$$

The non vanishing Christoffel symbol of $\nabla^{(1)}$ is

$$\Gamma_{22}^2 = -\frac{2\varepsilon_1}{u^2}.$$

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3×3 Jordan block

$$L = \begin{bmatrix} u^1 & 0 & 0 \\ u^2 & u^1 & 0 \\ u^3 & u^2 & u^1 \end{bmatrix}, \quad \boldsymbol{e} = \frac{\partial}{\partial u^1}, \quad \boldsymbol{a}_0 = 3\varepsilon_1 u^1$$

The non vanishing Christoffel symbols Γ_{jk}^i (up to exchange of *j* with *k*) are

$$\Gamma_{22}^2 = \Gamma_{23}^3 = -\frac{3\varepsilon_1}{u^2}, \ \Gamma_{22}^3 = \frac{3\varepsilon_1 u^3}{(u^2)^2}$$

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$2 \times 2 + 1 \times 1$ Jordan blocks

$$L = \begin{bmatrix} u^1 & 0 & 0 \\ u^2 & u^1 & 0 \\ 0 & 0 & u^3 \end{bmatrix}, \quad \boldsymbol{e} = \frac{\partial}{\partial u^1} + \frac{\partial}{\partial u^3}, \quad \boldsymbol{a}_0 = 2\varepsilon_1 u^1 + \varepsilon_3 u^3$$

The non vanishing Christoffel symbols Γ_{jk}^i (up to exchange of *j* with *k*) are

$$\Gamma_{22}^2 = -\frac{2\varepsilon_1}{u^2}, \ \Gamma_{13}^1 = \Gamma_{23}^2 = -\Gamma_{11}^1 = -\Gamma_{33}^1 = -\Gamma_{12}^2 = \frac{\varepsilon_3}{u^1 - u^3}$$

$$\Gamma_{11}^3 = \Gamma_{33}^3 = -\Gamma_{13}^3 = \frac{2\varepsilon_1}{u^1 - u^3}, \ \Gamma_{11}^2 = \Gamma_{33}^2 = -\Gamma_{13}^2 = \frac{\varepsilon_3 u^2}{(u^1 - u^3)^2}$$

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Work in progress

What happens for arbitrary solutions of the equation

$$d \cdot d_L a_0 = 0$$
 ?

Conjectural answer: $a_0 \rightarrow (\nabla, \circ, e)$ where ∇ is still compatible with the product but the flatness condition is replaced by

 $Z \circ R(W, Y)(X) + W \circ R(Y, Z)(X) + Y \circ R(Z, W)(X) = 0.$

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Joint work with with S. Perletti and K. van Gemst.

Bi-flat F-manifolds, lifted Frölicher-Nijenhuis bicomplexes and Gauss-Manin connections.

Based on a joint work with A. Arsie (2024).



From bi-flat structures to a differential bicomplex



The bicomplex $(d_{\nabla}, d_{E \circ \nabla^*}, \mathcal{T}_M \otimes_{\mathcal{O}_M} \Omega^{\bullet}_M)$ can be thought as a "lift" of the Frölicher-Nijenhuis bicomplex on the space of vector valued forms.

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Exterior covariant derivative

 d_{∇} acts on $\mathcal{T}_{M} \otimes_{\mathcal{O}_{M}} \Omega_{M}^{k}$ as follows

$$(\mathbf{d}_{\nabla}\omega)(\mathbf{X}_0,\ldots,\mathbf{X}_k) = \sum_{i=0}^k (-1)^i \nabla_{\mathbf{X}_i}(\omega(\mathbf{X}_0,\ldots,\hat{\mathbf{X}}_i,\ldots,\mathbf{X}_k)) +$$

+
$$\sum_{0 \leq i < j \leq k} (-1)^{i+j} \omega([X_i, X_j], X_0, \ldots, \hat{X}_i, \ldots, \hat{X}_j, \ldots, X_k).$$

On an open ball the cohomology (for $k \ge 1$) of d_{∇} is trivial this follows from the triviality of the usual de Rham cohomology).

It turns out $d_{\nabla}^2 = 0$ due to the flatness of ∇ .

L-exterior covariant derivative (A. Arsie, P.L 2012)

Given a flat connection ∇ and a (1, 1)-tensor field with vanishing Nijenhuis torsion it is possible to define another differential on $\mathcal{T}_M \otimes_{\mathcal{O}_M} \Omega_M^k$. $d_{L\nabla}$ acts as follows

$$(\mathbf{d}_{L\nabla}\omega)(\mathbf{X}_0,\ldots,\mathbf{X}_k) = \sum_{i=0}^k (-1)^i \nabla_{LX_i}(\omega(\mathbf{X}_0,\ldots,\hat{\mathbf{X}}_i,\ldots,\mathbf{X}_k)) + \sum_{0 \leq i < j \leq k} (-1)^{i+j} \omega([\mathbf{X}_i,\mathbf{X}_j]_L,\mathbf{X}_0,\ldots,\hat{\mathbf{X}}_i,\ldots,\hat{\mathbf{X}}_j,\ldots,\mathbf{X}_k).$$

It turns out $d_{L\nabla}^2 = 0$ due to the flatness of ∇ and the vanishing of the Nijenhuis torsion of *L*.

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A differential bicomplex (A. Arsie, P.L 2024)

Theorem On any bi-flat F-manifold M, d_{∇} and $d_{L\nabla^*}$ determine a differential bicomplex structure on $\mathcal{T}_M \otimes_{\mathcal{O}_M} \Omega^{\bullet}_M$.

Due to the previous results it remains to prove that d_{∇} and $d_{L\nabla}*$ anticommute. We skip the proof since it is equivalent to the vanishing of the curvature of a family of connections we are going to introduce.

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Lenard-Magri chains

Let $X_{(0)}$ be a local section of \mathcal{T}_M for ∇ satisfying the equation

$$d_{\nabla} \cdot d_{L\nabla^*} X_{(0)} = 0. \tag{2}$$

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Then we can define "higher" local sections of \mathcal{T}_M by using the following recurrence relations

$$d_{\nabla}X_{(\alpha+1)} = d_{L\nabla} * X_{(\alpha)}, \quad \alpha \in \mathbb{N}$$
(3)

Indeed, equation (2) tell us that $d_{L\nabla^*} X_{(0)}$ is a d_{∇} -cocycle in degree 1. Therefore, there exists locally a vector field $X_{(1)}$ such that

$$d_{\nabla}X_{(1)}=d_{L\nabla^*}X_{(0)}.$$

Since d_{∇} and $d_{L\nabla*}$ anticommute we have

$$d_{L
abla^*} \cdot d_{
abla} X_{(1)} = -d_{
abla} \cdot d_{L
abla^*} X_{(0)} = 0$$

and we can repeat the previous argument.

Gauss-Manin connections

The Gauss-Manin connections associated with a bi-flat structure are

$$\nabla_X^{GM} Y = \nabla_X^* Y + \lambda (\nabla_{(E \circ -\lambda e \circ)^{-1} X}^* Y - \nabla_{(E \circ -\lambda e \circ)^{-1} X} Y).$$

Denoting by a_{jk}^i and b_{jk}^i the Christoffel symbols of the connections ∇ and ∇^* respectively, the Christoffel symbols are

$$\Gamma^{j}_{hk} := \boldsymbol{b}^{j}_{hk} + \lambda((L_{\lambda})^{-1})^{s}_{h}(\boldsymbol{b}^{j}_{sk} - \boldsymbol{a}^{j}_{sk}), \tag{4}$$

or

$$\Gamma^{j}_{hk} = \boldsymbol{b}^{j}_{hk} + \lambda ((\boldsymbol{L}_{\lambda})^{-1})^{s}_{h} \boldsymbol{c}^{j}_{sk} \nabla^{*}_{l} \boldsymbol{e}^{j},$$
(5)

or

$$\Gamma^{j}_{hk} = \boldsymbol{b}^{j}_{hk} - \lambda ((\boldsymbol{L}_{\lambda})^{-1})^{s}_{h} \boldsymbol{c}^{*j}_{sk} \nabla_{\boldsymbol{I}} \boldsymbol{E}^{j},$$
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Theorem

(A. Arsie, P.L 2024) The family of Gauss-Manin connections is flat and torsionless for any fixed λ on the open set where L_{λ} is invertible.

$$\begin{aligned} (R^{GM})^{j}_{lik}(L_{\lambda})^{l}_{h}(L_{\lambda})^{i}_{t} &= \\ (R_{\nabla}*)^{j}_{lik}(L_{\lambda})^{l}_{h}(L_{\lambda})^{i}_{t} + \lambda^{2}((R_{\nabla}*)^{j}_{htk} - (R_{\nabla})^{j}_{htk}) \\ &+ \lambda \left(L^{l}_{h}((R_{\nabla}*)^{j}_{tlk} - (R_{\nabla})^{j}_{tlk}) + L^{l}_{t}((R_{\nabla}*)^{j}_{hlk} - (R_{\nabla})^{j}_{hlk}) \right) \\ &- \lambda (\nabla_{t} c^{s}_{hk} - \nabla_{h} c^{s}_{tk}) \nabla_{s} E^{j} - \lambda (c^{s}_{hk} \nabla_{t} \nabla_{s} E^{j} - c^{s}_{tk} \nabla_{h} \nabla_{s} E^{j}) \\ &+ \lambda (N_{L})^{m}_{th} \left((L_{\lambda})^{-1} \right)^{s}_{m} (L^{-1})^{r}_{s} c^{t}_{rk} \nabla_{t} E^{j} = 0. \end{aligned}$$

From this formula it follows that ∇^* can be replaced with $\nabla^* + \mu^*$. In the case of Dubrovin-Frobenius manifolds with a suitable choice of μ one gets the Levi-Civita connection of g_{λ} .

Theorem

Let X be a local section $X \in T_M$ that is flat with respect to ∇_{GM} . Then, viewing X is as an element of $T_M[[\lambda^{-1}]]$, then the formal power series coefficients satisfy the Lenard-Magri recurrence relations (3).

From $\nabla^{GM} X = 0$, using arbitrary sections $Y \in \mathcal{T}_M$, we have

$$\nabla_{L_{\lambda}Y}^{GM} X = \nabla_{L_{\lambda}Y}^{*} X + \lambda (\nabla_{Y}^{*} X - \nabla_{Y} X)$$

= $\nabla_{LY}^{*} X - \lambda \nabla_{Y}^{*} X + \lambda (\nabla_{Y}^{*} X - \nabla_{Y} X)$
= $\nabla_{LY}^{*} X - \lambda \nabla_{Y} X = \mathbf{0}.$

Substituting

$$X = X_{(0)} + \frac{X_{(1)}}{\lambda} + \frac{X_{(2)}}{\lambda^2} + \cdots$$

we get Lenard-Magri recurrence relations (3).

Extended Gauss-Manin system: dependence on λ

Proposition

Let $(t^1, ..., t^n)$ be flat coordinates of ∇ such that $\mathbf{e} = \frac{\partial}{\partial t^1}$. In such coordinates, the solutions of the system $\nabla^{GM}\theta = 0$ have the form

$$\theta = \theta(t^1 - \lambda, t^2, ..., t^n).$$

Moreover

$$(L-\lambda I)_{i}^{j}\partial_{\lambda}\theta_{j}=-L_{i}^{l}b_{l1}^{j}\theta_{j}.$$

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